# 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, 2019

LIFE AND ACCIDENT AND HEALTH

# 2019

# 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 | 12/31/2019 | 134,247,739 | | 71,733,007 | 259,000,000 | 3,151,843 | | | (3,151,843) | | 18,730,938 | 19,064,988 |
| Southern Service Center | | Charlotte | NC | 07/01/1999 | 12/31/2019 | 204,774,193 | | 115,388,847 | 225,580,000 | 5,241,097 | | | (5,241,097) | | 20,013,403 | 10,086,825 |
| 0299999. Property occupied by the reporting entity - Administrative | | | | | | 339,021,932 | | 187,121,854 | 484,580,000 | 8,392,940 | | | (8,392,940) | | 38,744,341 | 29,151,813 |
| 0399999. Total Property occupied by the reporting entity | | | | | | 339,021,932 | | 187,121,854 | 484,580,000 | 8,392,940 | | | (8,392,940) | | 38,744,341 | 29,151,813 |
| Woodlands Technology Campus Ph II | | Bothell | WA | 12/01/1988 | 12/31/2019 | 19,942,722 | | 10,590,478 | 15,600,000 | 1,733,005 | | | (1,733,005) | | 131 | 252,675 |
| One Brickell Square | | Miami | FL | 08/28/2002 | 12/31/2019 | 134,541,596 | | 81,577,419 | 285,000,000 | 3,955,068 | | | (3,955,068) | | 21,352,298 | 11,052,202 |
| Houston Industrial Group I | | Houston | TX | 12/31/2002 | 12/31/2019 | 57,716,915 | | 36,257,008 | 115,620,000 | 1,442,860 | | | (1,442,860) | | 8,350,472 | 3,789,690 |
| 299 Madison Avenue | | Morristown | NJ | 12/21/2007 | 12/31/2019 | 15,941,913 | | 11,811,815 | 8,100,000 | 350,335 | | | (350,335) | | 547,424 | 472,843 |
| Port Northwest Phase IV and V | | Houston | TX | 12/31/2002 | 12/31/2019 | 12,280,530 | | 8,451,969 | 26,700,000 | 333,961 | | | (333,961) | | 1,964,849 | 560,108 |
| Rosslyn Overlook | | Arlington | VA | 08/25/2011 | 12/31/2019 | 159,135,436 | | 131,608,144 | 98,400,000 | 3,281,113 | | | (3,281,113) | | 8,969,157 | 5,804,389 |
| Smart and Final Distribution Facility | | Commerce | CA | 12/29/2011 | 12/31/2019 | 54,118,099 | | 47,533,588 | 97,400,000 | 824,952 | | | (824,952) | | 4,760,210 | 471,829 |
| 240 Post Street | | San Francisco | CA | 09/28/2012 | 12/31/2019 | 80,235,112 | | 70,726,608 | 101,500,000 | 1,323,519 | | | (1,323,519) | | 6,467,637 | 1,546,731 |
| 925 & 1075 Lambert Road | | Brea | CA | 11/15/2012 | 12/31/2019 | 22,112,223 | | 19,373,189 | 33,800,000 | 384,471 | | | (384,471) | | 1,782,693 | 615,855 |
| Cobia Distribution Center | | Miami | FL | 02/06/2013 | 12/31/2019 | 21,253,379 | | 18,352,949 | 31,500,000 | 423,410 | | | (423,410) | | 1,835,412 | 418,257 |
| Kline Ranch | | Rialto | CA | 04/30/2013 | 12/31/2019 | 109,026,430 | | 96,369,545 | 188,900,000 | 1,899,194 | | | (1,899,194) | | 7,699,473 | 2,073,827 |
| Empire Landing | | Burbank | CA | 04/30/2013 | 12/31/2019 | 104,736,671 | | 91,189,486 | 141,000,000 | 2,111,686 | | | (2,111,686) | | 8,023,829 | 2,820,837 |
| Cyan PDX | | Portland | OR | 05/21/2013 | 12/31/2019 | 97,578,164 | | 82,511,953 | 106,100,000 | 2,302,595 | | | (2,302,595) | | 7,214,037 | 2,760,499 |
| 107 East Oak Street | | Chicago | IL | 02/03/2014 | 12/31/2019 | 19,281,365 | | 16,688,183 | 20,500,000 | 438,284 | | | (438,284) | | 1,239,972 | 238,140 |
| Interchange Business Center | | San Bernardino | CA | 10/03/2013 | 12/31/2019 | 72,329,049 | | 62,683,239 | 106,800,000 | 1,545,703 | | | (1,545,703) | | 5,108,757 | 933,334 |
| Fedex Ground | | Pompano | FL | 05/22/2014 | 12/31/2019 | 50,803,538 | | 45,889,497 | 55,000,000 | 868,543 | | | (868,543) | | 3,865,272 | 680,726 |
| I-210 Logistics Center | | Rialto | CA | 09/18/2014 | 12/31/2019 | 66,787,597 | | 60,482,584 | 107,000,000 | 1,182,190 | | | (1,182,190) | | 4,747,165 | 1,981,085 |
| Lennox Distribution Center | | Eastvale | CA | 11/19/2014 | 12/31/2019 | 36,845,525 | | 33,558,811 | 63,100,000 | 636,138 | | | (636,138) | | 2,209,497 | 624,687 |
| Hillwood Forward - Redlands | | Redlands | CA | 06/15/2016 | 12/31/2019 | 88,706,693 | | 83,053,126 | 148,200,000 | 2,185,570 | | | (2,185,570) | | 7,075,904 | 1,473,785 |
| 8833 Beverly | | Los Angeles | CA | 07/22/2016 | 12/31/2019 | 26,413,432 | | 24,838,520 | 24,900,000 | 453,085 | | | (453,085) | | 1,539,136 | 360,703 |
| RF Transfer Assets | | Houston | TX | 06/28/2019 | 04/27/2019 | 901,371 | | 894,236 | 1,400,000 | 7,136 | | | (7,136) | | | |
| Cactus Distribution Center I | | Phoenix | AZ | 10/04/2019 | 12/31/2019 | 136,542,834 | | 135,777,385 | 136,600,000 | 765,450 | | | (765,450) | | 1,817,447 | 395,873 |
| Cactus Distribution Center II | | Phoenix | AZ | 10/04/2019 | 12/31/2019 | 30,401,690 | | 30,251,748 | 30,800,000 | 149,942 | | | (149,942) | | 382 | 141,287 |
| SLC DC North | | Salt Lake City | UT | 10/04/2019 | 12/31/2019 | 119,918,646 | 58,248,000 | 61,047,710 | 59,552,000 | 622,936 | | (58,248,000) | (58,870,936) | | 1,685,347 | 395,542 |
| Hagerstown Distribution Center | | Hagerstown | MD | 10/04/2019 | 12/31/2019 | 69,199,694 | | 68,811,706 | 68,000,000 | 387,988 | | | (387,988) | | 1,021,330 | 316,297 |
| Bridge Pointe | | Woodridge | IL | 10/04/2019 | 12/31/2019 | 52,782,387 | | 52,482,456 | 51,100,000 | 299,931 | | | (299,931) | | 838,158 | 515,998 |
| Baltimore IC | | Baltimore | MD | 10/04/2019 | 12/31/2019 | 15,623,337 | | 15,554,081 | 15,800,000 | 69,256 | | | (69,256) | | 1 | 88,795 |
| Center Square DC | | Logan Township | NJ | 10/04/2019 | 12/31/2019 | 32,271,693 | | 32,088,320 | 33,000,000 | 183,372 | | | (183,372) | | 485,468 | 50,141 |
| Somerset Industrial Center I | | Somerset | NJ | 10/04/2019 | 12/31/2019 | 24,149,127 | | 24,060,137 | 24,100,000 | 88,990 | | | (88,990) | | 455,806 | 59,606 |
| Somerset Industrial Center II | | Somerset | NJ | 10/04/2019 | 12/31/2019 | 35,036,440 | | 34,906,763 | 36,700,000 | 129,676 | | | (129,676) | | 554,829 | 72,878 |
| Englewood DC | | Englewood | NJ | 10/04/2019 | 12/31/2019 | 23,122,799 | 11,024,000 | 12,012,660 | 10,976,000 | 86,139 | | (11,024,000) | (11,110,139) | | 284,492 | 45,483 |
| Franklin Square I IC | | Baltimore | MD | 10/04/2019 | 12/31/2019 | 25,163,811 | | 25,035,734 | 25,300,000 | 128,077 | | | (128,077) | | 409,212 | 247,719 |
| Franklin Square II IC | | Baltimore | MD | 10/04/2019 | 12/31/2019 | 23,531,349 | | 23,417,077 | 23,300,000 | 114,272 | | | (114,272) | | 353,458 | 11,316 |
| Hollins End | | Halethorpe | MD | 10/04/2019 | 12/31/2019 | 56,982,703 | | 56,684,069 | 52,000,000 | 298,634 | | | (298,634) | | 852,889 | 247,993 |
| Washington DC Corporate Center | | Washington | DC | 10/04/2019 | 12/31/2019 | 16,812,352 | | 16,754,447 | 19,650,000 | 57,905 | | | (57,905) | | 247,512 | (513,767) |
| Landover DC | | Landover | MD | 10/04/2019 | 12/31/2019 | 43,357,205 | | 43,131,899 | 42,100,000 | 225,307 | | | (225,307) | | 639,222 | 421,618 |
| I-95 DC | | Middle River | MD | 10/04/2019 | 12/31/2019 | 51,278,187 | | 51,008,317 | 50,000,000 | 269,870 | | | (269,870) | | 677,385 | 6,078 |
| Vista Point South | | Coppell | TX | 10/04/2019 | 12/31/2019 | 44,241,658 | | 43,987,420 | 45,590,000 | 254,237 | | | (254,237) | | 832,283 | 211,629 |
| Park 55 | | Bolingbrook | IL | 10/04/2019 | 12/31/2019 | 12,053,507 | 5,680,000 | 6,317,089 | 5,420,000 | 56,418 | | (5,680,000) | (5,736,418) | | 232,304 | 10,680 |
| Park 355 | | Woodridge | IL | 10/04/2019 | 12/31/2019 | 25,477,996 | 12,420,000 | 12,923,857 | 14,080,000 | 134,139 | | (12,420,000) | (12,554,139) | | 425,691 | 56,687 |
| Park 88 | | Aurora | IL | 10/04/2019 | 12/31/2019 | 6,538,511 | | 6,505,214 | 6,600,000 | 33,297 | | | (33,297) | | 126,438 | 33,910 |
| Centerpointe | | Moreno Valley | CA | 10/04/2019 | 12/31/2019 | 259,538,788 | 77,160,000 | 181,227,636 | 171,940,000 | 1,151,153 | | (77,160,000) | (78,311,153) | | 2,983,533 | 500,797 |
| Bedford Park | | Bedford Park | IL | 10/04/2019 | 12/31/2019 | 48,896,092 | 23,684,000 | 24,951,347 | 25,716,000 | 260,745 | | (23,684,000) | (23,944,745) | | 944,101 | 111,598 |
| 10th Street Business Park | | Plano | TX | 10/04/2019 | 12/31/2019 | 25,909,473 | | 25,765,001 | 25,820,000 | 144,472 | | | (144,472) | | 559,743 | 118,302 |
| Freeport DC | | Coppell | TX | 10/04/2019 | 12/31/2019 | 141,577,010 | 71,700,000 | 69,089,865 | 69,390,000 | 787,144 | | (71,700,000) | (72,487,144) | | 1,960,115 | 406,828 |
| Sterling DC | | Ontario | CA | 10/04/2019 | 12/31/2019 | 52,638,486 | 25,273,000 | 27,159,601 | 18,927,000 | 205,885 | | (25,273,000) | (25,478,885) | | 487,003 | 55,402 |
| Aurora DC III | | Aurora | IL | 10/04/2019 | 12/31/2019 | 23,527,359 | | 23,403,723 | 23,500,000 | 123,635 | | | (123,635) | | 284,437 | 62,458 |
| Prairie Pointe | | Naperville | IL | 10/04/2019 | 12/31/2019 | 20,128,351 | | 20,022,459 | 20,800,000 | 105,892 | | | (105,892) | | 293,104 | (1,623) |
| Capital Beltway CC | | Suitland | MD | 10/04/2019 | 12/31/2019 | 16,112,476 | | 16,038,809 | 16,000,000 | 73,668 | | | (73,668) | | 207,400 | 88,884 |
| Tri-State Commerce Center | | Moonachie | NJ | 03/01/2016 | 12/31/2019 | 32,059,681 | 19,881,000 | 10,414,888 | 18,419,000 | | | (19,881,000) | (19,881,000) | | | |
| 3355 East La Palma Avenue & 1145 North Ocean Circle | | Anaheim | CA | 11/15/2012 | 12/31/2019 | 24,762,248 | 17,185,000 | 4,791,536 | 19,815,000 | | | (17,185,000) | (17,185,000) | | | |
| 1201-1205, 1211, & 1231 North Miller Street | | Anaheim | CA | 11/15/2012 | 12/31/2019 | 51,678,208 | 43,180,000 | 2,218,591 | 45,020,000 | | | (43,180,000) | (43,180,000) | | | |
| 3125 East Coronado Street | | Anaheim | CA | 11/15/2012 | 12/31/2019 | 13,043,734 | 11,361,000 | 151,931 | 12,639,000 | | | (11,361,000) | (11,361,000) | | | |

# 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 |
| 3130-3150 East Miraloma Avenue | | Anaheim | CA | 11/15/2012 | 12/31/2019 | 14,059,747 | 11,794,000 | 692,492 | 12,406,000 | | | (11,794,000) | (11,794,000) | | | |
| Emerald Corporate Park | | Auburn | WA | 08/23/2005 | 12/31/2019 | 12,974,048 | 17,330,000 | (8,358,561) | 18,270,000 | | | (17,330,000) | (17,330,000) | | | |
| Greenstone Logistics Center | | Santa Fe Springs | CA | 12/24/2019 | 12/31/2019 | 72,871,630 | 42,940,000 | 24,649,699 | 33,460,000 | | | (42,940,000) | (42,940,000) | | | |
| Auburn Business Park - Kent Valley IP | | Auburn | WA | 12/30/2002 | 12/31/2019 | 21,878,468 | 31,470,000 | (16,541,390) | 33,330,000 | | | (31,470,000) | (31,470,000) | | | |
| Renton Park 405 - Kent Valley IP | | Renton | WA | 12/30/2002 | 12/31/2019 | 29,094,707 | 38,220,000 | (19,685,418) | 43,280,000 | | | (38,220,000) | (38,220,000) | | | |
| Van Dorens West - Kent Valley IP | | Kent | WA | 12/30/2002 | 12/31/2019 | 40,672,304 | 63,250,000 | (35,100,631) | 66,750,000 | | | (63,250,000) | (63,250,000) | | | |
| The Edge at Flagler Village | | Fort Lauderdale | FL | 04/14/2016 | 12/31/2019 | 115,325,518 | | 105,804,108 | 116,000,000 | 2,560,932 | | | (2,560,932) | | 8,063,469 | 3,446,793 |
| Franklin 299 | | Redwood City | CA | 06/03/2016 | 12/31/2019 | 213,435,135 | | 196,905,963 | 210,000,000 | 4,626,103 | | | (4,626,103) | | 12,937,893 | 5,145,654 |
| 600-650 College Road | | Princeton | NJ | 11/03/2016 | 12/31/2019 | 59,941,608 | | 55,473,998 | 59,200,000 | 1,534,983 | | | (1,534,983) | | 7,935,160 | 4,292,892 |
| Franklin 299 - Land | | Redwood City | CA | 09/11/2017 | 12/31/2019 | 6,326,273 | 3,332,667 | 2,993,606 | 3,367,333 | | | 833,167 | 833,167 | | 86,055 | 93,162 |
| Sole at Casselberry | | Orlando | FL | 05/03/2018 | 12/31/2019 | 72,522,612 | 39,872,467 | 29,934,610 | 32,627,533 | 1,629,670 | | | (1,629,670) | | 4,148,229 | 2,667,168 |
| Yorktown Trinity Groves | | Dallas | TX | 07/25/2018 | 12/31/2019 | 37,013,689 | | 36,024,193 | 38,200,000 | 660,990 | | | (660,990) | | 3,559,765 | 1,941,753 |
| Barnes Canyon Life Science | | San Diego | CA | 10/16/2018 | 12/31/2019 | 43,317,922 | | 42,179,862 | 44,700,000 | 910,448 | | | (910,448) | | 3,873,582 | 742,199 |
| Oak View Mall | | Omaha | NE | 11/01/2018 | 12/31/2019 | 20,446,214 | | 20,278,686 | 20,500,000 | 144,711 | | | (144,711) | | 9,278,009 | 5,859,388 |
| Sandy Commerce Park | | Sandy | UT | 01/23/2019 | 12/31/2019 | 32,001,313 | | 31,296,848 | 31,500,000 | 704,465 | | | (704,465) | | 3,128,581 | 988,620 |
| 3401 North Ashton Blvd | | Lehi | UT | 01/24/2019 | 12/31/2019 | 41,923,939 | | 40,991,550 | 43,100,000 | 933,117 | | | (933,117) | | 3,828,433 | 771,845 |
| Pleasant Prairie Center | | Pleasant Prairie | WI | 03/20/2019 | 12/31/2019 | 7,776,776 | | 7,776,776 | 14,800,000 | | | | | | | 150 |
| Central Green Distribution Center Corporate | | Houston | TX | 07/30/2019 | 12/31/2019 | 9,089,352 | | 8,950,093 | 9,200,000 | 139,259 | | | (139,259) | | 193,771 | 88,079 |
| Waterford Professional Site | | Miami | FL | 01/01/1988 | 12/31/2019 | 13,710,237 | | 12,716,247 | 21,600,000 | 80,355 | | | (80,355) | | 860 | 449,547 |
| General Account (CPREI) | | - | | | | | | | | | | | | | 229,189 | 323,618 |
| 0499999. Properties held for the production of income | | | | | | 3,669,427,084 | 625,005,134 | 2,729,418,554 | 3,847,464,866 | 48,816,281 | | (580,966,833) | (629,783,114) | | 181,675,411 | 69,901,479 |
| Inland Empire Indian Distribution Center | | Perris | CA | 10/04/2019 | 12/31/2019 | 160,991,444 | | 160,991,444 | 158,600,000 | | | | | | 1,991,552 | 308,871 |
| Ameriplex NP | | Indianapolis | IN | 10/04/2019 | 12/31/2019 | 9,228,093 | | 9,228,093 | 9,300,000 | | | | | | 172,850 | 87,581 |
| Agave DC | | Phoenix | AZ | 10/04/2019 | 12/31/2019 | 115,035,272 | | 115,035,272 | 120,400,000 | | | | | | 1,353,208 | 559,511 |
| North Plainfield (USCIF) | | Plainfield | IN | 10/04/2019 | 12/31/2019 | 51,361,786 | | 51,361,786 | 50,900,000 | | | | | | 1,014,715 | 263,763 |
| Raceway Crossings IC | | Austin | TX | 10/04/2019 | 12/31/2019 | 36,261,723 | | 36,261,723 | 36,100,000 | | | | | | 597,151 | 154,432 |
| SLC DC South | | Salt Lake City | UT | 10/04/2019 | 12/31/2019 | 39,632,817 | | 39,632,817 | 39,700,000 | | | | | | 606,013 | 118,064 |
| Denver Distribution Center | | Aurora | CO | 10/04/2019 | 12/31/2019 | 78,242,186 | | 78,242,186 | 78,200,000 | | | | | | 1,192,761 | 421,063 |
| Greenwood DC | | Greenwood | IN | 10/04/2019 | 12/31/2019 | 24,979,542 | | 24,979,542 | 24,700,000 | | | | | | 491,869 | 128,351 |
| Randall Crossing | | Elgin | IL | 10/04/2019 | 12/31/2019 | 10,881,037 | | 10,881,037 | 10,600,000 | | | | | | 140,415 | 39,136 |
| 13880 Monte Vista Ave | | Chino | CA | 10/04/2019 | 12/31/2019 | 63,867,173 | | 63,867,173 | 61,600,000 | | | | | | 704,930 | 121,144 |
| Redlands Industrial Center | | Redlands | CA | 10/04/2019 | 12/31/2019 | 45,213,827 | | 45,213,827 | 44,700,000 | | | | | | 419,371 | 139,070 |
| Valwood West Industrial | | Carrollton | TX | 10/04/2019 | 12/31/2019 | 48,020,383 | | 48,020,383 | 48,220,000 | | | | | | 728,908 | 195,658 |
| USCIF Valley View Industrial | | Irving | TX | 10/04/2019 | 12/31/2019 | 20,052,083 | | 20,052,083 | 20,140,000 | | | | | | 322,916 | 268,688 |
| Concours DC | | Ontario | CA | 10/04/2019 | 12/31/2019 | 17,603,886 | | 17,603,886 | 16,300,000 | | | | | | 192,058 | 30,321 |
| USCIF Pinnacle Building B | | Dallas | TX | 10/04/2019 | 12/31/2019 | 25,798,972 | | 25,798,972 | 26,450,000 | | | | | | 300,917 | 11,684 |
| Commerce Farms 4 | | Lebanon | TN | 10/04/2019 | 12/31/2019 | 22,773,295 | | 22,773,295 | 21,300,000 | | | | | | 333,824 | 72,674 |
| 0599999. Properties held for sale | | | | | | 769,943,519 | | 769,943,519 | 767,210,000 | | | | | | 10,563,458 | 2,920,011 |
| 0699999 - Totals | | | | | | 4,778,392,535 | 625,005,134 | 3,686,483,927 | 5,099,254,866 | 57,209,221 | | (580,966,833) | (638,176,054) | | 230,983,210 | 101,973,303 |

# 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 | | | | 8,183,370 |
| Kent Valley Industrial | Seattle | WA | | Various | | | | 922,364 |
| Houston Industrial Group I | Houston | TX | 12/31/2002 | Various | | | | 1,730,837 |
| Port Northwest Phase IV and V | Houston | TX | 12/31/2002 | Various | | | | 44,311 |
| Emerald Corporate Park | Auburn | WA | | Various | | | | 246,224 |
| Westlake Tower | Seattle | WA | | Various | | | | 6,982,522 |
| Rosslyn Overlook | Arlington | VA | 08/25/2011 | Various | | | | 367,205 |
| 925 & 1075 Lambert Road | Brea | CA | 11/15/2012 | Various | | | | 1,061,944 |
| Cobia Distribution Center | Miami | FL | 02/06/2013 | Various | | | | 183,503 |
| Kline Ranch | Rialto | CA | 04/30/2013 | Various | | | | 121,352 |
| Empire Landing | Burbank | CA | 04/30/2013 | Various | | | | 976,014 |
| Cyan PDX | Portland | OR | 05/21/2013 | Various | | | | 166,119 |
| Interchange Business Center | San Bernardino | CA | 10/03/2013 | Various | | | | 29,140 |
| Hillwood Forward - Redlands | Redlands | CA | 06/15/2016 | Various | | | | 295,252 |
| Greenstone Logistics Center | Santa Fe Springs | CA | | Various | | | | 115,346 |
| Tri-State Commerce Center | Moonachie | NJ | | Various | | | | 170,643 |
| Cactus Distribution Center I | Phoenix | AZ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 136,205,459 | | | 337,375 |
| Cactus Distribution Center II | Phoenix | AZ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 29,779,448 | | | 622,242 |
| SLC DC North | Salt Lake City | UT | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 119,450,913 | 58,248,000 | | 467,733 |
| Hagerstown Distribution Center | Hagerstown | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 69,199,694 | | | |
| Bridge Pointe | Woodridge | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 52,782,387 | | | |
| Baltimore IC | Baltimore | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 15,623,337 | | | |
| Center Square DC | Logan Township | NJ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 32,271,693 | | | |
| Somerset Industrial Center I | Somerset | NJ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 24,149,127 | | | |
| Somerset Industrial Center II | Somerset | NJ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 35,036,440 | | | |
| Englewood DC | Englewood | NJ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 22,956,163 | 11,024,000 | | 166,636 |
| Franklin Square I IC | Baltimore | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 25,163,811 | | | |
| Franklin Square II IC | Baltimore | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 23,531,349 | | | |
| Hollins End | Halethorpe | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 56,982,703 | | | |
| Washington DC Corporate Center | Washington | DC | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 16,812,352 | | | |
| Landover DC | Landover | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 43,357,205 | | | |
| I-95 DC | Middle River | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 51,278,187 | | | |
| Vista Point South | Coppell | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 44,241,658 | | | |
| Park 55 | Bolingbrook | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 11,750,649 | 5,680,000 | | 302,858 |
| Park 355 | Woodridge | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 25,380,147 | 12,420,000 | | 97,849 |
| Park 88 | Aurora | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 6,505,378 | | | 33,133 |
| Centerpointe | Moreno Valley | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 259,538,788 | 77,160,000 | | |
| Bedford Park | Bedford Park | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 48,706,747 | 23,684,000 | | 189,344 |
| 10th Street Business Park | Plano | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 25,909,473 | | | |

# 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 |
| Inland Empire Indian Distribution Center | Perris | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 160,991,444 | | | |
| Ameriplex NP | Indianapolis | IN | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 9,228,093 | | | |
| Agave DC | Phoenix | AZ | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 115,035,272 | | | |
| North Plainfield (USCIF) | Plainfield | IN | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 51,361,786 | | | |
| Raceway Crossings IC | Austin | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 36,261,723 | | | |
| SLC DC South | Salt Lake City | UT | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 39,632,817 | | | |
| Denver Distribution Center | Aurora | CO | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 78,242,186 | | | |
| Greenwood DC | Greenwood | IN | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 24,891,723 | | | 87,819 |
| Randall Crossing | Elgin | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 10,881,037 | | | |
| 13880 Monte Vista Ave | Chino | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 63,867,173 | | | |
| Redlands Industrial Center | Redlands | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 45,213,827 | | | |
| Valwood West Industrial | Carrollton | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 48,020,383 | | | |
| USCIF Valley View Industrial | Irving | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 20,052,083 | | | |
| Concours DC | Ontario | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 17,603,886 | | | |
| USCIF Pinnacle Building B | Dallas | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 25,798,972 | | | |
| Freeport DC | Coppell | TX | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 141,577,010 | 71,700,000 | | |
| Sterling DC | Ontario | CA | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 52,518,180 | 25,273,000 | | 120,306 |
| Aurora DC III | Aurora | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 23,527,359 | | | |
| Prairie Pointe | Naperville | IL | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 20,128,351 | | | |
| Capital Beltway CC | Suitland | MD | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 16,112,476 | | | |
| Commerce Farms 4 | Lebanon | TN | 10/04/2019 | BRE Jupiter LLC, BRE Jupiter 1 LLC, BRE Jupiter 2 LLC, & BRE Jupiter 3 LLC | 22,773,295 | | | |
| The Edge at Flagler Village | Fort Lauderdale | FL | 04/14/2016 | Various | | | | 159,755 |
| Franklin 299 | Redwood City | CA | 06/03/2016 | Various | | | | 167,147 |
| 600-650 College Road | Princeton | NJ | 11/03/2016 | Various | | | | 461,007 |
| Sole at Casselberry | Orlando | FL | 05/03/2018 | Various | | | | 256,857 |
| Yorktown Trinity Groves | Dallas | TX | 07/25/2018 | Various | | | | 133,200 |
| Oak View Mall | Omaha | NE | 11/01/2018 | Various | | | | 969,907 |
| Sandy Commerce Park | Sandy | UT | 01/23/2019 | Boyer 9400 South, L.C. | 31,613,438 | | | 387,874 |
| 3401 North Ashton Blvd | Lehi | UT | 01/24/2019 | Gardner Thanksgiving Point, L.C. (91%) & WTP LLC (9%) | 41,923,939 | | | 728 |
| Pleasant Prairie Center | Pleasant Prairie | WI | 03/20/2019 | Key Control Holding, Inc. | 2,150,000 | | | 5,626,776 |
| Central Green Distribution Center Corporate | Houston | TX | 07/30/2019 | CGBP Air Center JP/JB, LLC | 9,037,465 | | | 51,887 |
| 730 Third Avenue | New York | NY | 01/01/1973 | Various | | | | 22,232,577 |
| Waterford Professional Site | Miami | FL | 01/01/1988 | Various | | | | 25,595 |
| 0199999. Acquired by Purchase | | | | | 2,285,057,026 | 285,189,000 | | 54,494,751 |
| RF Transfer Assets | Houston | TX | 06/28/2019 | Foreclosure | 901,371 | | | |
| Tri-State Commerce Center | Moonachie | NJ | 03/01/2016 | TIAA | 30,295,888 | 19,881,000 | | |
| 3355 East La Palma Avenue & 1145 North Ocean Circle | Anaheim | CA | 11/15/2012 | TIAA | 21,976,536 | 17,185,000 | | |
| 1201-1205, 1211, & 1231 North Miller Street | Anaheim | CA | 11/15/2012 | TIAA | 45,398,591 | 43,180,000 | | |
| 3125 East Coronado Street | Anaheim | CA | 11/15/2012 | TIAA | 11,512,931 | 11,361,000 | | |
| 3130-3150 East Miraloma Avenue | Anaheim | CA | 11/15/2012 | TIAA | 12,486,492 | 11,794,000 | | |
| Emerald Corporate Park | Auburn | WA | 08/23/2005 | TIAA | 8,971,439 | 17,330,000 | | |

# 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 |
| Greenstone Logistics Center | Santa Fe Springs | CA | 12/24/2019 | TIAA | 67,589,699 | 42,940,000 | | |
| Auburn Business Park - Kent Valley IP | Auburn | WA | 12/30/2002 | TIAA | 14,928,610 | 31,470,000 | | |
| Renton Park 405 - Kent Valley IP | Renton | WA | 12/30/2002 | TIAA | 18,534,582 | 38,220,000 | | |
| Van Dorens West - Kent Valley IP | Kent | WA | 12/30/2002 | TIAA | 28,149,369 | 63,250,000 | | |
| 0299999. Acquired by Internal Transfer | | | | | 260,745,508 | 296,611,000 | | |
| 0399999 - Totals | | | | | 2,545,802,534 | 581,800,000 | | 54,494,751 |

# 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 Improvements and Changes in Encumbrances | Book/ Adjusted Carrying Value Less Encumbrances Prior Year | Current Year's Depreciation | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in Book/ Adjusted Carrying Value (11-9-10) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value Less Encumbrances 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 Encumbrances | Taxes, Repairs and Expenses Incurred |
| Westlake Tower | Seattle | WA | 10/17/2019 | UCP Westlake Tower LLC | 151,083,703 | 6,982,522 | 124,147,403 | 2,428,442 | | | (2,428,442) | | 128,701,483 | 229,390,414 | | 100,688,931 | 100,688,931 | 10,975,392 | 11,397,339 |
| 200-250 Central Avenue | Teterboro | NJ | 12/21/2018 | Prologis-Exchange | 23,525,125 | | | | | | | | | | | | | 3,480 | 40,155 |
| Paseo Del Sol | Santa Barbara | CA | 12/31/2019 | Ocean Market Properties, LLC | 35,114,340 | | 31,036,325 | 670,359 | | | (670,359) | | 30,365,967 | 42,112,809 | | 11,746,842 | 11,746,842 | 2,046,585 | 325,980 |
| 0199999. Property Disposed | | | | | 209,723,168 | 6,982,522 | 155,183,728 | 3,098,801 | | | (3,098,801) | | 159,067,450 | 271,503,223 | | 112,435,773 | 112,435,773 | 13,025,457 | 11,763,474 |
| Kent Valley Industrial | Seattle | WA | 12/31/2019 | TGA Auburn Business Park LLC, TGA Renton Park 405 LLC, & TGA Van Dorens West LLC | 91,645,479 | 922,364 | 62,482,374 | 1,792,177 | | | (1,792,177) | | 61,612,561 | 61,612,561 | | | | 13,190,705 | 4,112,402 |
| Emerald Corporate Park | Auburn | WA | 12/30/2019 | TGA Emerald Corporate Park LLC | 12,974,048 | 246,224 | 9,010,411 | 285,196 | | | (285,196) | | 8,971,439 | 8,971,439 | | | | 2,120,377 | 490,758 |
| 925 & 1075 Lambert Road | Brea | CA | 12/30/2019 | TGA North Orange Industrial LLC, TGA North Miller Industrial LLC, TGA East Coronado Industrial LLC, & TGA East Miraloma Industrial LLC | 103,543,937 | 1,050,649 | 92,063,007 | 1,739,105 | | | (1,739,105) | | 91,374,551 | 91,374,551 | | | | 8,465,256 | 2,132,794 |
| Greenstone Logistics Center | Santa Fe Springs | CA | 12/30/2019 | TGA Greenstone Logistics Center LLC | 72,871,630 | 115,346 | 68,693,259 | 1,218,907 | | | (1,218,907) | | 67,589,699 | 67,589,699 | | | | 4,514,716 | 530,500 |
| Tri-State Commerce Center | Moonachie | NJ | 12/30/2019 | TGA Tri-State Commerce Center LLC | 32,059,681 | 170,643 | 30,599,782 | 474,537 | | | (474,537) | | 30,295,888 | 30,295,888 | | | | 2,060,489 | 530,238 |
| 0299999. Property Transferred | | | | | 313,094,775 | 2,505,226 | 262,848,833 | 5,509,922 | | | (5,509,922) | | 259,844,138 | 259,844,138 | | | | 30,351,543 | 7,796,692 |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | |
| 0399999 - Totals | | | | | 522,817,943 | 9,487,748 | 418,032,561 | 8,608,723 | | | (8,608,723) | | 418,911,588 | 531,347,361 | | 112,435,773 | 112,435,773 | 43,377,000 | 19,560,166 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 | 3.500 | 58,005 | | | | | | 251,082 | 11/14/2012 |
| EB1027549259 | | CHARLOTTE | NC | | 12/16/2016 | 3.750 | 481,567 | | (229) | | | | 650,000 | 12/16/2016 |
| EB1028548196 | | VENTURA | CA | | 12/16/2016 | 3.750 | 593,123 | | (139) | | | | 830,000 | 12/16/2016 |
| EB1028600849 | | SIMI VALLEY | CA | | 10/07/2016 | 3.625 | 518,280 | | 195 | | | | 835,000 | 10/07/2016 |
| EB1028601459 | | MOORPARK | CA | | 12/16/2016 | 3.750 | 601,071 | | (286) | | | | 825,000 | 12/16/2016 |
| EB1104004375 | | DALLAS | TX | | 12/18/2015 | 4.125 | 507,338 | | (233) | | | | 735,000 | 12/18/2015 |
| EB1104004417 | | FORT WORTH | TX | | 12/18/2015 | 4.125 | 398,142 | | (167) | | | | 550,000 | 12/18/2015 |
| EB1140000543 | | WASHINGTON | DC | | 06/24/2016 | 3.990 | 655,742 | | (831) | | | | 885,000 | 06/24/2016 |
| EB1143010341 | | MILLSTONE TOWNSHIP | NJ | | 08/07/2015 | 3.625 | 612,920 | | 1,229 | | | | 856,000 | 08/07/2015 |
| EB1143010864 | | WARREN | NJ | | 07/17/2015 | 3.750 | 582,610 | | 137 | | | | 845,000 | 07/17/2015 |
| EB1143010869 | | ROSELAND | NJ | | 08/07/2015 | 3.625 | 435,131 | | 423 | | | | 600,000 | 08/07/2015 |
| EB1143012022 | | OLD TAPPAN | NJ | | 12/18/2015 | 4.000 | 431,204 | | (558) | | | | 595,000 | 12/18/2015 |
| EB1143013484 | | WYCKOFF | NJ | | 12/16/2016 | 3.250 | 602,093 | | 579 | | | | 830,000 | 12/16/2016 |
| EB1143014124 | | ALEXANDRIA | VA | | 08/19/2016 | 3.750 | 406,751 | | (240) | | | | 545,000 | 08/19/2016 |
| EB1143015254 | | CHATHAM | NJ | | 12/16/2016 | 3.375 | 675,836 | | 402 | | | | 1,060,000 | 12/16/2016 |
| EB1143015364 | | GREENWICH | CT | | 12/16/2016 | 3.625 | 643,513 | | (196) | | | | 1,250,000 | 12/16/2016 |
| EB1144000074 | | NEW YORK | NY | | 10/09/2015 | 3.625 | 703,853 | | 959 | | | | 975,000 | 10/09/2015 |
| EB1144000089 | | NEW YORK | NY | | 08/07/2015 | 3.625 | 992,431 | | 870 | | | | 1,525,000 | 08/07/2015 |
| EB1144000105 | | NEW YORK | NY | | 08/07/2015 | 3.625 | 724,494 | | 705 | | | | 1,000,000 | 08/07/2015 |
| EB1144000106 | | NEW YORK | NY | | 06/24/2016 | 3.990 | 283,147 | | (1,405) | | | | 730,000 | 06/24/2016 |
| EB1144000136 | | BROOKLYN | NY | | 11/20/2015 | 3.750 | 385,988 | | (268) | | | | 525,000 | 11/20/2015 |
| EB1144000174 | | ARDSLEY | NY | | 12/18/2015 | 3.990 | 507,051 | | (616) | | | | 685,000 | 12/18/2015 |
| EB1144000183 | | NEW YORK | NY | | 12/18/2015 | 3.990 | 491,357 | | (612) | | | | 665,000 | 12/18/2015 |
| EB1144000252 | | WOODLAND HILLS | CA | | 06/24/2016 | 3.750 | 581,841 | | 70 | | | | 910,000 | 06/24/2016 |
| EB1144000257 | | NEW YORK | NY | | 12/18/2015 | 3.875 | 760,837 | | (266) | | | | 1,650,000 | 12/18/2015 |
| EB1144000275 | | WASHINGTON | DC | | 12/18/2015 | 3.990 | 650,130 | | (793) | | | | 1,115,000 | 12/18/2015 |
| EB1144000327 | | MIDDLE VILLAGE | NY | | 06/24/2016 | 3.750 | 449,629 | | 55 | | | | 610,000 | 06/24/2016 |
| EB1144000357 | | NEW YORK | NY | | 06/24/2016 | 3.750 | 494,792 | | 60 | | | | 670,000 | 06/24/2016 |
| EB1144000396 | | HAMPTON BAYS | NY | | 06/24/2016 | 3.990 | 394,071 | | (505) | | | | 575,000 | 06/24/2016 |
| EB1144000435 | | NEW YORK | NY | | 06/24/2016 | 3.875 | 484,191 | | (311) | | | | 650,000 | 06/24/2016 |
| EB1170010773 | | SEATTLE | WA | | 07/17/2015 | 3.875 | 606,408 | | (668) | | | | 955,000 | 07/17/2015 |
| EB1170011354 | | MARINA DEL REY | CA | | 08/07/2015 | 3.875 | 585,612 | | 320 | | | | 855,000 | 08/07/2015 |
| EB1170012747 | | SEATTLE | WA | | 06/24/2016 | 3.750 | 456,623 | | 55 | | | | 620,000 | 06/24/2016 |
| EB1170015086 | | VANCOUVER | WA | | 12/16/2016 | 3.250 | 330,072 | | 1,171 | | | | 546,000 | 12/16/2016 |
| EB1171010092 | | SEATTLE | WA | | 10/09/2015 | 3.625 | 602,095 | | 821 | | | | 835,000 | 10/09/2015 |
| EB1171010255 | | CARMEL VALLEY | CA | | 11/20/2015 | 3.750 | 414,282 | | (296) | | | | 1,200,000 | 11/20/2015 |
| EB1171010551 | | BELLEVUE | WA | | 10/09/2015 | 3.750 | 556,360 | | 202 | | | | 1,015,000 | 10/09/2015 |
| EB1171010808 | | SEATTLE | WA | | 07/17/2015 | 3.750 | 536,991 | | (91) | | | | 855,000 | 07/17/2015 |
| EB1171010825 | | SNOQUALMIE | WA | | 07/17/2015 | 3.875 | 442,317 | | (472) | | | | 810,000 | 07/17/2015 |
| EB1171010935 | | ISSAQUAH | WA | | 10/09/2015 | 3.625 | 468,408 | | 638 | | | | 650,000 | 10/09/2015 |
| EB1171010943 | | SEATTLE | WA | | 07/17/2015 | 3.625 | 780,394 | | 633 | | | | 1,100,000 | 07/17/2015 |
| EB1171011107 | | SNOQUALMIE | WA | | 10/09/2015 | 3.990 | 410,235 | | (572) | | | | 640,000 | 10/09/2015 |
| EB1171011283 | | BELLEVUE | WA | | 12/18/2015 | 3.990 | 376,850 | | (566) | | | | 550,000 | 12/18/2015 |
| EB1171011491 | | BOTHELL | WA | | 12/18/2015 | 3.990 | 403,354 | | (492) | | | | 560,000 | 12/18/2015 |
| EB1171012158 | | BOTHELL | WA | | 12/18/2015 | 3.875 | 402,925 | | (141) | | | | 692,000 | 12/18/2015 |
| EB1171012415 | | BOTHELL | WA | | 12/18/2015 | 3.875 | 333,798 | | (156) | | | | 530,000 | 12/18/2015 |
| EB1171012482 | | BELLEVUE | WA | | 12/18/2015 | 3.875 | 523,189 | | (183) | | | | 755,000 | 12/18/2015 |
| EB1171012494 | | SNOQUALMIE | WA | | 12/18/2015 | 4.125 | 417,852 | | (895) | | | | 615,000 | 12/18/2015 |
| EB1171012511 | | SNOHOMISH | WA | | 12/18/2015 | 3.990 | 587,303 | | (715) | | | | 810,000 | 12/18/2015 |
| EB1171013196 | | SEATTLE | WA | | 06/24/2016 | 3.875 | 617,126 | | (395) | | | | 835,000 | 06/24/2016 |
| EB1171013474 | | SEATTLE | WA | | 03/24/2016 | 4.250 | 566,980 | | (1,709) | | | | 970,000 | 03/24/2016 |
| EB1171013513 | | BOTHELL | WA | | 06/24/2016 | 3.750 | 332,150 | | 25 | | | | 596,500 | 06/24/2016 |
| EB1171014557 | | BELLEVUE | WA | | 08/19/2016 | 3.500 | 444,208 | | 469 | | | | 608,000 | 08/19/2016 |
| EB1171014892 | | BELLEVUE | WA | | 10/12/2016 | 3.875 | 892,438 | | (273) | | | | 2,300,000 | 10/12/2016 |
| EB1171015259 | | CLYDE HILL | WA | | 12/16/2016 | 3.990 | 1,117,653 | | (1,290) | | | | 2,100,000 | 12/16/2016 |
| EB1171015379 | | GREENBANK | WA | | 12/16/2016 | 3.875 | 578,203 | | (530) | | | | 900,000 | 12/16/2016 |
| EB1171015609 | | KIRKLAND | WA | | 12/16/2016 | 3.375 | 946,487 | | 802 | | | | 1,320,000 | 12/16/2016 |
| EB1171015700 | | BOTHELL | WA | | 12/16/2016 | 3.250 | 511,642 | | 384 | | | | 695,000 | 12/16/2016 |
| EB1171015727 | | KIRKLAND | WA | | 12/16/2016 | 3.375 | 403,618 | | 172 | | | | 610,000 | 12/16/2016 |
| EB1215001434 | | ISLAMORADA | FL | | 12/18/2015 | 4.250 | 551,099 | | (1,102) | | | | 896,000 | 12/18/2015 |
| EB1215002936 | | PALM BEACH GARDENS | FL | | 11/20/2015 | 3.875 | 472,868 | | (754) | | | | 770,000 | 11/20/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1215003015 | | MIAMI | FL | | 12/18/2015 | 3.990 | 642,399 | | (808) | | | | 1,986,000 | 12/18/2015 |
| EB1215003036 | | FT LAUDERDALE | FL | | 12/18/2015 | 3.875 | 440,814 | | (162) | | | | 610,000 | 12/18/2015 |
| EB1215003152 | | MIAMI BEACH | FL | | 03/24/2016 | 3.750 | 571,335 | | (177) | | | | 770,000 | 03/24/2016 |
| EB1216002172 | | MIAMI | FL | | 07/30/2015 | 3.990 | 614,093 | | (265) | | | | 900,000 | 07/30/2015 |
| EB1216002421 | | CORAL GABLES | FL | | 09/25/2015 | 3.875 | 248,431 | | (1,315) | | | | 725,000 | 09/25/2015 |
| EB1216002512 | | MIAMI | FL | | 07/17/2015 | 3.750 | 530,244 | | (88) | | | | 780,000 | 07/17/2015 |
| EB1216002726 | | CORAL GABLES | FL | | 12/18/2015 | 3.990 | 763,251 | | (938) | | | | 1,172,000 | 12/18/2015 |
| EB1216002733 | | TAVERNIER | FL | | 12/18/2015 | 4.000 | 868,965 | | (1,182) | | | | 1,560,000 | 12/18/2015 |
| EB1216002934 | | CORAL GABLES | FL | | 06/24/2016 | 3.750 | 387,705 | | 47 | | | | 528,000 | 06/24/2016 |
| EB1216002977 | | SOUTH MIAMI | FL | | 06/24/2016 | 3.750 | 775,421 | | 94 | | | | 1,300,000 | 06/24/2016 |
| EB1216003194 | | NORTH MIAMI BEACH | FL | | 08/19/2016 | 3.875 | 752,423 | | (961) | | | | 1,450,000 | 08/19/2016 |
| EB1216003216 | | SOUTH MIAMI | FL | | 08/19/2016 | 3.990 | 529,522 | | (976) | | | | 885,000 | 08/19/2016 |
| EB1216003287 | | SOUTH MIAMI | FL | | 08/17/2016 | 3.750 | 504,531 | | (780) | | | | 900,000 | 08/17/2016 |
| EB1216003368 | | CORAL GABLES | FL | | 08/19/2016 | 3.625 | 435,246 | | 78 | | | | 586,000 | 08/19/2016 |
| EB1216003433 | | CORAL GABLES | FL | | 12/16/2016 | 3.500 | 616,170 | | 114 | | | | 1,200,000 | 12/16/2016 |
| EB1216003574 | | GALVESTON | TX | | 12/16/2016 | 3.875 | 161,416 | | (775) | | | | 830,000 | 12/16/2016 |
| EB1216003655 | | COCONUT GROVE | FL | | 12/16/2016 | 3.750 | 430,845 | | (179) | | | | 700,000 | 12/16/2016 |
| EB1216003663 | | HILTON HEAD | SC | | 12/16/2016 | 3.375 | 448,501 | | 219 | | | | 650,000 | 12/16/2016 |
| EB1216003667 | | MIAMI | FL | | 12/16/2016 | 3.375 | 1,012,529 | | 493 | | | | 2,100,000 | 12/16/2016 |
| EB1221058473 | | PONTE VEDRA | FL | | 12/18/2015 | 4.125 | 385,919 | | (471) | | | | 570,000 | 12/18/2015 |
| EB1221058703 | | JACKSONVILLE | FL | | 12/18/2015 | 4.250 | 468,114 | | (605) | | | | 660,000 | 12/18/2015 |
| EB1221060185 | | TAMPA | FL | | 09/18/2015 | 4.125 | 581,236 | | (908) | | | | 820,000 | 09/18/2015 |
| EB1221060742 | | PONTE VEDRA BEACH | FL | | 09/18/2015 | 4.125 | 773,598 | | (1,205) | | | | 1,100,000 | 09/18/2015 |
| EB1221062495 | | JACKSONVILLE BEACH | FL | | 11/20/2015 | 3.875 | 458,050 | | (723) | | | | 619,000 | 11/20/2015 |
| EB1221062515 | | SAINT JOHNS | FL | | 12/18/2015 | 3.875 | 478,165 | | (168) | | | | 696,000 | 12/18/2015 |
| EB1221062749 | | PONTE VEDRA BEACH | FL | | 09/25/2015 | 3.875 | 601,864 | | (463) | | | | 830,000 | 09/25/2015 |
| EB1221062977 | | PONTE VEDRA | FL | | 06/24/2016 | 3.750 | 479,338 | | 18 | | | | 685,000 | 06/24/2016 |
| EB1221063073 | | JACKSONVILLE | FL | | 09/25/2015 | 3.875 | 1,132,464 | | (875) | | | | 1,575,000 | 09/25/2015 |
| EB1221063111 | | PONTE VEDRA | FL | | 08/19/2016 | 3.875 | 464,770 | | (601) | | | | 712,000 | 08/19/2016 |
| EB1221063483 | | PONTE VEDRA BEACH | FL | | 08/07/2015 | 3.500 | 605,627 | | 1,222 | | | | 842,500 | 08/07/2015 |
| EB1221063494 | | SANTA ANA | CA | | 07/17/2015 | 3.875 | 752,117 | | (539) | | | | 1,175,000 | 07/17/2015 |
| EB1221064120 | | SAINT AUGUSTINE | FL | | 08/07/2015 | 3.875 | 390,136 | | (371) | | | | 539,000 | 08/07/2015 |
| EB1221064384 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.875 | 581,357 | | (917) | | | | 785,000 | 11/20/2015 |
| EB1221064451 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.750 | 417,259 | | (297) | | | | 750,000 | 11/20/2015 |
| EB1221064452 | | PONTE VEDRA BEACH | FL | | 11/20/2015 | 3.875 | 294,570 | | (465) | | | | 670,000 | 11/20/2015 |
| EB1221064560 | | SAINT AUGUSTINE | FL | | 12/18/2015 | 3.990 | 624,345 | | (813) | | | | 850,000 | 12/18/2015 |
| EB1221064647 | | ATLANTIC BEACH | FL | | 12/18/2015 | 3.990 | 708,792 | | (876) | | | | 1,000,000 | 12/18/2015 |
| EB1221064680 | | JACKSONVILLE | FL | | 11/20/2015 | 3.875 | 967,567 | | (1,563) | | | | 1,700,000 | 11/20/2015 |
| EB1221064842 | | FERNANDINA BEACH | FL | | 12/18/2015 | 4.250 | 446,212 | | (926) | | | | 655,000 | 12/18/2015 |
| EB1221064860 | | SAINT AUGUSTINE | FL | | 12/18/2015 | 3.990 | 703,943 | | (867) | | | | 950,000 | 12/18/2015 |
| EB1221065084 | | FERNANDINA BEACH | FL | | 11/20/2015 | 3.875 | 411,874 | | (657) | | | | 564,000 | 11/20/2015 |
| EB1221065212 | | JACKSONVILLE | FL | | 12/18/2015 | 3.875 | 458,979 | | (161) | | | | 662,000 | 12/18/2015 |
| EB1221065631 | | JACKSONVILLE | FL | | 12/18/2015 | 3.875 | 398,384 | | (140) | | | | 555,000 | 12/18/2015 |
| EB1221065736 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 350,627 | | (769) | | | | 622,000 | 06/24/2016 |
| EB1221065773 | | TOWN OF NOCATEE | FL | | 10/07/2016 | 3.750 | 390,947 | | (44) | | | | 580,000 | 10/07/2016 |
| EB1221065805 | | ST JOHNS | FL | | 06/24/2016 | 3.625 | 430,714 | | 420 | | | | 590,000 | 06/24/2016 |
| EB1221065863 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 3.750 | 486,256 | | 59 | | | | 661,000 | 06/24/2016 |
| EB1221066003 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 331,370 | | (217) | | | | 650,000 | 06/24/2016 |
| EB1221066087 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 4.125 | 480,763 | | (927) | | | | 642,500 | 06/24/2016 |
| EB1221066207 | | JACKSONVILLE | FL | | 06/24/2016 | 3.990 | 568,642 | | (982) | | | | 800,000 | 06/24/2016 |
| EB1221066755 | | PONTE VEDRA BEACH | FL | | 08/19/2016 | 3.625 | 592,650 | | 106 | | | | 805,000 | 08/19/2016 |
| EB1221066796 | | PONTE VEDRA BEACH | FL | | 06/24/2016 | 3.750 | 416,597 | | 52 | | | | 565,000 | 06/24/2016 |
| EB1221066985 | | JACKSONVILLE | FL | | 06/24/2016 | 3.875 | 561,750 | | (361) | | | | 830,000 | 06/24/2016 |
| EB1221067634 | | JACKSONVILLE | FL | | 08/19/2016 | 3.625 | 406,346 | | 106 | | | | 595,000 | 08/19/2016 |
| EB1221067810 | | PONTE VEDRA BEACH | FL | | 08/19/2016 | 3.750 | 499,503 | | (530) | | | | 975,000 | 08/19/2016 |
| EB1221068366 | | PONTE VEDRA BEA | FL | | 10/07/2016 | 3.875 | 426,199 | | (142) | | | | 577,000 | 10/07/2016 |
| EB1221069102 | | FERNANDINA BEACH | FL | | 12/16/2016 | 3.750 | 314,157 | | (371) | | | | 570,000 | 12/16/2016 |
| EB1221070134 | | ATLANTIC BEACH | FL | | 12/16/2016 | 3.500 | 482,768 | | 32 | | | | 785,000 | 12/16/2016 |
| EB1222513948 | | SANTA ROSA | CA | | 07/30/2015 | 4.000 | 398,905 | | (202) | | | | 555,100 | 07/30/2015 |
| EB1222515740 | | SPARKS | MD | | 12/18/2015 | 4.125 | 446,306 | | (186) | | | | 618,000 | 12/18/2015 |
| EB1222516505 | | SAN GABRIEL | CA | | 12/18/2015 | 4.125 | 682,557 | | (834) | | | | 947,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1222529693 | | BONITA SPRINGS | FL | | 07/17/2015 | 3.750 | 419,780 | | 105 | | | | 760,000 | 07/17/2015 |
| EB1222530047 | | BOCA RATON | FL | | 08/07/2015 | 3.750 | 857,122 | | 836 | | | | 1,245,000 | 08/07/2015 |
| EB1222530332 | | CEDAR HILL | TX | | 07/17/2015 | 3.875 | 775,497 | | (556) | | | | 1,241,000 | 07/17/2015 |
| EB1222530507 | | MANHATTAN BEACH | CA | | 08/07/2015 | 3.750 | 1,054,887 | | (15) | | | | 1,950,000 | 08/07/2015 |
| EB1222530963 | | SAN FRANCISCO | CA | | 07/17/2015 | 3.875 | 609,230 | | (670) | | | | 948,000 | 07/17/2015 |
| EB1222530971 | | KNOXVILLE | TN | | 12/18/2015 | 3.875 | 773,689 | | (272) | | | | 1,080,000 | 12/18/2015 |
| EB1222531331 | | ALLEN | TX | | 08/07/2015 | 3.875 | 613,404 | | (630) | | | | 846,000 | 08/07/2015 |
| EB1222531773 | | WESTPORT | CT | | 08/07/2015 | 3.750 | 561,766 | | 845 | | | | 1,130,000 | 08/07/2015 |
| EB1222531963 | | SUNNY ISLES BEACH | FL | | 11/20/2015 | 3.875 | 968,628 | | (1,558) | | | | 1,900,000 | 11/20/2015 |
| EB1222532436 | | GREENWOOD VILLAGE | CO | | 08/07/2015 | 3.875 | 593,072 | | 285 | | | | 1,100,000 | 08/07/2015 |
| EB1222532516 | | HIGHLANDS | NC | | 08/07/2015 | 3.750 | 453,556 | | 682 | | | | 1,150,000 | 08/07/2015 |
| EB1222532592 | | CHATHAM | MA | | 12/18/2015 | 3.990 | 556,212 | | (677) | | | | 865,000 | 12/18/2015 |
| EB1222532600 | | REDWOOD CITY | CA | | 08/07/2015 | 3.875 | 789,560 | | 408 | | | | 1,450,000 | 08/07/2015 |
| EB1222532623 | | LA QUINTA | CA | | 06/24/2016 | 3.875 | 444,067 | | (340) | | | | 690,000 | 06/24/2016 |
| EB1222532760 | | KANEOHE | HI | | 08/07/2015 | 3.875 | 618,904 | | 323 | | | | 918,000 | 08/07/2015 |
| EB1222532870 | | MILTON | DE | | 12/18/2015 | 3.990 | 503,796 | | (726) | | | | 815,000 | 12/18/2015 |
| EB1222534409 | | MORRISTOWN | NJ | | 12/18/2015 | 3.990 | 558,273 | | (680) | | | | 865,000 | 12/18/2015 |
| EB1222534755 | | SAN JOSE | CA | | 03/24/2016 | 4.125 | 665,278 | | (1,619) | | | | 915,000 | 03/24/2016 |
| EB1222534882 | | ENGLEWOOD | CO | | 12/18/2015 | 4.000 | 841,963 | | (1,090) | | | | 2,150,000 | 12/18/2015 |
| EB1222535315 | | NORTHFIELD | IL | | 12/18/2015 | 3.875 | 516,448 | | (181) | | | | 700,000 | 12/18/2015 |
| EB1222535686 | | TENAFLY | NJ | | 12/18/2015 | 3.990 | 505,755 | | (691) | | | | 950,000 | 12/18/2015 |
| EB1222535815 | | FOSTER CITY | CA | | 10/12/2016 | 3.990 | 509,928 | | (479) | | | | 719,000 | 10/12/2016 |
| EB1222535958 | | NEW ORLEANS | LA | | 12/18/2015 | 3.875 | 435,175 | | (372) | | | | 625,000 | 12/18/2015 |
| EB1222536135 | | SEATTLE | WA | | 12/18/2015 | 3.875 | 743,785 | | (262) | | | | 1,340,000 | 12/18/2015 |
| EB1222536927 | | CHILMARK | MA | | 12/18/2015 | 3.990 | 416,695 | | (536) | | | | 1,050,000 | 12/18/2015 |
| EB1222538558 | | SAINT CHARLES | IL | | 06/24/2016 | 4.000 | 522,553 | | (701) | | | | 708,000 | 06/24/2016 |
| EB1222539405 | | BELLEVUE | WA | | 03/24/2016 | 3.990 | 675,315 | | (1,192) | | | | 905,000 | 03/24/2016 |
| EB1222540366 | | ALBANY | CA | | 10/12/2016 | 3.875 | 539,487 | | (381) | | | | 1,345,000 | 10/12/2016 |
| EB1222541085 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 559,844 | | (331) | | | | 800,000 | 08/19/2016 |
| EB1222541566 | | SEATTLE | WA | | 08/19/2016 | 3.875 | 586,167 | | (749) | | | | 1,100,000 | 08/19/2016 |
| EB1222543094 | | RICHMOND | TX | | 10/12/2016 | 3.625 | 431,879 | | 158 | | | | 667,000 | 10/12/2016 |
| EB1222544392 | | ROCKVILLE | MD | | 08/19/2016 | 3.750 | 618,716 | | (364) | | | | 1,000,000 | 08/19/2016 |
| EB1222545020 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 578,554 | | (447) | | | | 930,000 | 08/17/2016 |
| EB1222545282 | | FORT COLLINS | CO | | 08/17/2016 | 3.625 | 432,307 | | (341) | | | | 615,000 | 08/17/2016 |
| EB1222546150 | | CARLSBAD | CA | | 08/17/2016 | 3.625 | 614,118 | | (475) | | | | 820,000 | 08/17/2016 |
| EB1222546556 | | GLENDALE | CA | | 10/12/2016 | 3.875 | 806,746 | | (1,690) | | | | 1,474,000 | 10/12/2016 |
| EB1222549417 | | NASHVILLE | TN | | 12/16/2016 | 3.500 | 418,224 | | 692 | | | | 660,000 | 12/16/2016 |
| EB1222550563 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 730,337 | | 51 | | | | 1,470,000 | 12/16/2016 |
| EB1222601666 | | ENGLEWOOD | CO | | 12/16/2016 | 3.625 | 850,777 | | (258) | | | | 2,000,000 | 12/16/2016 |
| EB1223005888 | | MELBOURNE BEACH | FL | | 09/18/2015 | 4.375 | 680,718 | | (1,446) | | | | 1,000,000 | 09/18/2015 |
| EB1223010400 | | COCOA | FL | | 12/18/2015 | 3.990 | 444,228 | | (541) | | | | 600,000 | 12/18/2015 |
| EB1223010541 | | MELBOURNE | FL | | 06/24/2016 | 3.990 | 188,994 | | (631) | | | | 745,000 | 06/24/2016 |
| EB1223010648 | | MALABAR | FL | | 11/20/2015 | 3.750 | 451,132 | | (313) | | | | 618,000 | 11/20/2015 |
| EB1223010671 | | COCOA BEACH | FL | | 12/18/2015 | 3.990 | 358,548 | | (683) | | | | 560,000 | 12/18/2015 |
| EB1223011816 | | MELBOURNE | FL | | 06/24/2016 | 3.750 | 539,500 | | 20 | | | | 725,000 | 06/24/2016 |
| EB1223011951 | | MALABAR | FL | | 08/19/2016 | 3.750 | 658,505 | | (389) | | | | 900,000 | 08/19/2016 |
| EB1223012170 | | OAK HILL | VA | | 12/16/2016 | 3.500 | 897,949 | | 710 | | | | 1,225,000 | 12/16/2016 |
| EB1223012229 | | INDIALANTIC | FL | | 10/12/2016 | 3.750 | 475,210 | | 20 | | | | 800,000 | 10/12/2016 |
| EB1223012725 | | SATELLITE BEACH | FL | | 12/16/2016 | 3.250 | 595,551 | | 630 | | | | 1,625,000 | 12/16/2016 |
| EB1223013138 | | ORLANDO | FL | | 12/16/2016 | 3.375 | 444,991 | | 217 | | | | 600,000 | 12/16/2016 |
| EB1224001529 | | WINDERMERE | FL | | 08/17/2016 | 3.500 | 1,019,373 | | (47) | | | | 1,370,000 | 08/17/2016 |
| EB1247002613 | | BOCA RATON | FL | | 10/09/2015 | 3.875 | 404,962 | | (235) | | | | 605,000 | 10/09/2015 |
| EB1247002648 | | DAVIE | FL | | 07/17/2015 | 3.750 | 385,545 | | 90 | | | | 530,000 | 07/17/2015 |
| EB1247002667 | | DELRAY BEACH | FL | | 07/17/2015 | 3.875 | 403,145 | | (297) | | | | 590,000 | 07/17/2015 |
| EB1247002743 | | JUPITER | FL | | 12/18/2015 | 3.990 | 1,243,983 | | (1,523) | | | | 1,880,500 | 12/18/2015 |
| EB1247002767 | | BOCA RATON | FL | | 11/20/2015 | 3.750 | 901,939 | | (627) | | | | 1,450,000 | 11/20/2015 |
| EB1247002781 | | PARKLAND | FL | | 07/17/2015 | 3.875 | 616,099 | | (443) | | | | 925,000 | 07/17/2015 |
| EB1247002803 | | BOCA RATON | FL | | 07/17/2015 | 3.750 | 481,484 | | 119 | | | | 1,000,000 | 07/17/2015 |
| EB1247002862 | | BOCA RATON | FL | | 12/18/2015 | 3.875 | 173,644 | | (235) | | | | 1,568,000 | 12/18/2015 |
| EB1247003086 | | DAVIE | FL | | 12/18/2015 | 4.125 | 412,077 | | (857) | | | | 550,000 | 12/18/2015 |
| EB1248001432 | | TAMPA | FL | | 08/07/2015 | 3.875 | 392,415 | | 188 | | | | 540,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1248002419 | | TAMPA | FL | | 12/16/2016 | 3.625 | 418,228 | | (1,049) | | | | 700,000 | 12/16/2016 |
| EB1249002270 | | NAPLES | FL | | 11/20/2015 | 3.875 | 554,382 | | (875) | | | | 900,000 | 11/20/2015 |
| EB1249002396 | | NAPLES | FL | | 06/24/2016 | 3.750 | 496,394 | | 18 | | | | 680,000 | 06/24/2016 |
| EB1249002576 | | NAPLES | FL | | 12/18/2015 | 3.750 | 475,648 | | 303 | | | | 650,000 | 12/18/2015 |
| EB1249002805 | | VENICE | FL | | 08/19/2016 | 3.875 | 407,774 | | (558) | | | | 560,000 | 08/19/2016 |
| EB1249003192 | | LAFAYETTE | CA | | 12/16/2016 | 3.500 | 1,101,658 | | 870 | | | | 1,604,500 | 12/16/2016 |
| EB1249003388 | | NAPLES | FL | | 12/16/2016 | 3.750 | 907,256 | | 98 | | | | 2,400,000 | 12/16/2016 |
| EB1249003492 | | SHELTER ISLAND | NY | | 12/16/2016 | 3.750 | 772,707 | | (103) | | | | 1,550,000 | 12/16/2016 |
| EB1249003962 | | NAPLES | FL | | 12/16/2016 | 3.500 | 426,662 | | 29 | | | | 570,000 | 12/16/2016 |
| EB1249003968 | | PUNTA GORDA | FL | | 12/16/2016 | 3.625 | 711,321 | | (1,677) | | | | 1,075,000 | 12/16/2016 |
| EB1259000771 | | AVON | CO | | 07/30/2015 | 3.990 | 372,484 | | (166) | | | | 575,000 | 07/30/2015 |
| EB1259000940 | | TELLURIDE | CO | | 10/09/2015 | 3.990 | 904,734 | | (1,267) | | | | 1,900,000 | 10/09/2015 |
| EB1259001254 | | VAIL | CO | | 09/25/2015 | 3.875 | 1,161,126 | | (893) | | | | 1,585,000 | 09/25/2015 |
| EB1259001331 | | AVON | CO | | 07/17/2015 | 3.875 | 485,495 | | (534) | | | | 665,000 | 07/17/2015 |
| EB1259001343 | | EDWARDS | CO | | 07/17/2015 | 3.750 | 849,477 | | (141) | | | | 1,165,000 | 07/17/2015 |
| EB1259001363 | | ASPEN | CO | | 08/07/2015 | 3.750 | 923,430 | | 216 | | | | 5,422,000 | 08/07/2015 |
| EB1259001421 | | EDWARDS | CO | | 08/07/2015 | 3.625 | 646,171 | | 629 | | | | 900,000 | 08/07/2015 |
| EB1259001468 | | EDWARDS | CO | | 08/07/2015 | 3.750 | 462,998 | | (7) | | | | 650,000 | 08/07/2015 |
| EB1259001548 | | EAGLE | CO | | 12/18/2015 | 3.875 | 400,616 | | (140) | | | | 543,000 | 12/18/2015 |
| EB1259001805 | | STEAMBOAT SPRINGS | CO | | 12/18/2015 | 3.875 | 545,140 | | (192) | | | | 820,000 | 12/18/2015 |
| EB1259001827 | | PARK CITY | UT | | 12/18/2015 | 3.750 | 495,023 | | 316 | | | | 750,000 | 12/18/2015 |
| EB1259001927 | | CASTLE ROCK | CO | | 12/18/2015 | 3.990 | 575,122 | | (705) | | | | 778,000 | 12/18/2015 |
| EB1259002143 | | MINTURN | CO | | 06/24/2016 | 3.750 | 1,142,476 | | 42 | | | | 1,640,000 | 06/24/2016 |
| EB1259002243 | | ASPEN | CO | | 08/19/2016 | 3.875 | 1,830,670 | | (2,335) | | | | 4,400,000 | 08/19/2016 |
| EB1259002337 | | PARK CITY | UT | | 08/19/2016 | 3.750 | 414,976 | | (245) | | | | 580,000 | 08/19/2016 |
| EB1259002374 | | WASHINGTON | DC | | 08/19/2016 | 3.750 | 467,308 | | (275) | | | | 945,000 | 08/19/2016 |
| EB1259002723 | | NAPERVILLE | IL | | 12/16/2016 | 3.375 | 427,463 | | 362 | | | | 625,000 | 12/16/2016 |
| EB1259002799 | | MOUNTAIN VILLAGE | CO | | 12/16/2016 | 3.625 | 700,176 | | (265) | | | | 950,000 | 12/16/2016 |
| EB1259002866 | | ROCKVILLE | MD | | 12/16/2016 | 3.375 | 607,912 | | 318 | | | | 850,000 | 12/16/2016 |
| EB1259002907 | | EAGLE | CO | | 12/16/2016 | 3.500 | 550,169 | | 37 | | | | 735,000 | 12/16/2016 |
| EB1259002939 | | AVON | CO | | 12/16/2016 | 3.750 | 648,922 | | (408) | | | | 880,000 | 12/16/2016 |
| EB1341001587 | | PARKLAND | FL | | 12/18/2015 | 3.625 | 405,030 | | 678 | | | | 715,000 | 12/18/2015 |
| EB1341001635 | | PARKLAND | FL | | 12/18/2015 | 3.750 | 642,764 | | 411 | | | | 900,000 | 12/18/2015 |
| EB1341001770 | | PARKLAND | FL | | 12/18/2015 | 3.750 | 497,707 | | 361 | | | | 695,000 | 12/18/2015 |
| EB1341001773 | | DAVIE | FL | | 12/18/2015 | 3.990 | 551,162 | | (674) | | | | 845,000 | 12/18/2015 |
| EB1341001869 | | DELRAY BEACH | FL | | 12/16/2016 | 3.500 | 693,686 | | 47 | | | | 925,000 | 12/16/2016 |
| EB1341001906 | | HUNTINGTON BEACH | CA | | 03/24/2016 | 4.125 | 488,631 | | (1,199) | | | | 658,000 | 03/24/2016 |
| EB1341001961 | | BOCA RATON | FL | | 06/24/2016 | 3.875 | 916,261 | | (593) | | | | 2,000,000 | 06/24/2016 |
| EB1349001031 | | MIAMI | FL | | 12/18/2015 | 3.990 | 408,653 | | (499) | | | | 566,000 | 12/18/2015 |
| EB1351002030 | | NEW YORK | NY | | 07/30/2015 | 4.000 | 671,668 | | (340) | | | | 995,000 | 07/30/2015 |
| EB1351002305 | | EAST MEADOW | NY | | 07/30/2015 | 4.000 | 377,698 | | (191) | | | | 632,000 | 07/30/2015 |
| EB1351002469 | | ROSLYN | NY | | 09/18/2015 | 4.250 | 696,410 | | (1,467) | | | | 1,075,000 | 09/18/2015 |
| EB1351002957 | | BROOKLYN | NY | | 10/09/2015 | 3.875 | 523,646 | | (330) | | | | 720,000 | 10/09/2015 |
| EB1351003190 | | BROOKLYN | NY | | 08/07/2015 | 3.875 | 849,884 | | (12) | | | | 2,370,000 | 08/07/2015 |
| EB1351003265 | | NEW YORK | NY | | 10/09/2015 | 3.625 | 613,589 | | 883 | | | | 925,000 | 10/09/2015 |
| EB1351003327 | | BROOKLYN | NY | | 08/07/2015 | 3.990 | 1,069,994 | | (438) | | | | 3,050,000 | 08/07/2015 |
| EB1351003376 | | NEW YORK | NY | | 07/17/2015 | 3.625 | 1,269,907 | | 1,118 | | | | 1,950,000 | 07/17/2015 |
| EB1351003524 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 773,131 | | (543) | | | | 1,250,000 | 11/20/2015 |
| EB1351003600 | | BROOKLYN HEIGHTS | NY | | 11/20/2015 | 3.875 | 557,346 | | (908) | | | | 2,100,000 | 11/20/2015 |
| EB1351003611 | | NEW YORK | NY | | 07/17/2015 | 3.750 | 472,179 | | (79) | | | | 650,000 | 07/17/2015 |
| EB1351003676 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 394,947 | | (277) | | | | 580,000 | 11/20/2015 |
| EB1351003762 | | SOUTH ORANGE | NJ | | 10/09/2015 | 3.625 | 535,650 | | 730 | | | | 745,000 | 10/09/2015 |
| EB1351003774 | | NEW YORK | NY | | 11/20/2015 | 3.875 | 533,117 | | (905) | | | | 770,000 | 11/20/2015 |
| EB1351003811 | | MANHASSET | NY | | 08/07/2015 | 3.750 | 1,111,941 | | (16) | | | | 1,700,000 | 08/07/2015 |
| EB1351003819 | | LONG ISLAND CITY | NY | | 10/09/2015 | 3.875 | 349,912 | | (264) | | | | 535,000 | 10/09/2015 |
| EB1351003847 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 1,400,893 | | (983) | | | | 1,925,000 | 11/20/2015 |
| EB1351003899 | | NEW YORK | NY | | 12/18/2015 | 4.000 | 1,299,095 | | (1,684) | | | | 3,650,000 | 12/18/2015 |
| EB1351003905 | | NEW YORK | NY | | 08/07/2015 | 3.875 | 518,980 | | (8) | | | | 1,360,000 | 08/07/2015 |
| EB1351003915 | | NEW YORK | NY | | 12/18/2015 | 3.750 | 1,014,110 | | 648 | | | | 1,475,000 | 12/18/2015 |
| EB1351003930 | | NEW YORK | NY | | 11/20/2015 | 3.875 | 2,458,421 | | (4,268) | | | | 5,810,000 | 11/20/2015 |
| EB1351004009 | | MONROE TOWNSHIP | NJ | | 11/20/2015 | 3.875 | 509,208 | | (801) | | | | 690,000 | 11/20/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1351004102 | | NEW YORK | NY | | 10/12/2016 | 3.990 | 674,167 | | (629) | | | | 895,000 | 10/12/2016 |
| EB1351004168 | | TRURO | MA | | 12/18/2015 | 3.990 | 436,363 | | (532) | | | | 625,000 | 12/18/2015 |
| EB1351004235 | | HOWARD BEACH | NY | | 12/18/2015 | 3.875 | 397,300 | | (139) | | | | 650,000 | 12/18/2015 |
| EB1351004344 | | NEW YORK | NY | | 11/20/2015 | 3.750 | 882,119 | | (612) | | | | 3,100,000 | 11/20/2015 |
| EB1351004353 | | NEW YORK | NY | | 12/18/2015 | 3.990 | 1,172,438 | | (1,479) | | | | 2,700,000 | 12/18/2015 |
| EB1351004418 | | GARDEN CITY | NY | | 12/18/2015 | 3.750 | 732,464 | | 480 | | | | 1,000,000 | 12/18/2015 |
| EB1351004460 | | NEW YORK | NY | | 12/18/2015 | 3.875 | 414,861 | | (146) | | | | 860,000 | 12/18/2015 |
| EB1351004649 | | BROOKLYN | NY | | 06/24/2016 | 3.750 | 696,121 | | 85 | | | | 975,000 | 06/24/2016 |
| EB1351004683 | | BELLMORE | NY | | 06/24/2016 | 3.875 | 595,490 | | (1,016) | | | | 1,000,000 | 06/24/2016 |
| EB1351004817 | | STATEN ISLAND | NY | | 08/19/2016 | 3.990 | 783,424 | | (1,444) | | | | 1,575,000 | 08/19/2016 |
| EB1351005094 | | NEW YORK | NY | | 06/24/2016 | 3.750 | 937,258 | | 111 | | | | 1,445,000 | 06/24/2016 |
| EB1351005144 | | NEW YORK | NY | | 08/19/2016 | 3.750 | 1,757,105 | | (1,038) | | | | 2,350,000 | 08/19/2016 |
| EB1351005342 | | NEW YORK | NY | | 08/19/2016 | 3.750 | 609,209 | | (362) | | | | 1,100,000 | 08/19/2016 |
| EB1351005791 | | ARLINGTON | VA | | 12/16/2016 | 3.625 | 620,023 | | (106) | | | | 825,000 | 12/16/2016 |
| EB1351005922 | | PLAINVIEW | NY | | 12/16/2016 | 3.250 | 424,658 | | 406 | | | | 585,000 | 12/16/2016 |
| EB1352003839 | | REMSENBURG | NY | | 07/17/2015 | 3.875 | 902,103 | | (929) | | | | 1,225,000 | 07/17/2015 |
| EB1352003843 | | HAMPTON BAYS | NY | | 07/17/2015 | 3.875 | 1,785,572 | | (1,287) | | | | 3,000,000 | 07/17/2015 |
| EB1352003934 | | SETAUKET | NY | | 11/20/2015 | 3.875 | 462,864 | | (730) | | | | 625,000 | 11/20/2015 |
| EB1352004188 | | QUIOGUE | NY | | 12/18/2015 | 3.875 | 900,855 | | (315) | | | | 3,400,000 | 12/18/2015 |
| EB1352004264 | | STONY BROOK | NY | | 12/18/2015 | 4.250 | 747,519 | | (1,656) | | | | 1,175,000 | 12/18/2015 |
| EB1352004267 | | LARCHMONT | NY | | 12/18/2015 | 3.990 | 945,434 | | (1,215) | | | | 1,690,000 | 12/18/2015 |
| EB1352004379 | | DOUGLASTON | NY | | 06/24/2016 | 3.875 | 932,861 | | (601) | | | | 2,625,000 | 06/24/2016 |
| EB1352004398 | | HOBOKEN | NJ | | 06/24/2016 | 3.750 | 484,105 | | 82 | | | | 810,000 | 06/24/2016 |
| EB1352004646 | | LLOYD HARBOR | NY | | 08/19/2016 | 3.625 | 631,222 | | 113 | | | | 850,000 | 08/19/2016 |
| EB1353003184 | | MOUNT ARLINGTON | NJ | | 12/18/2015 | 4.125 | 808,328 | | (333) | | | | 1,125,000 | 12/18/2015 |
| EB1353003379 | | BRIDGEWATER | NJ | | 12/18/2015 | 4.125 | 393,768 | | (165) | | | | 545,000 | 12/18/2015 |
| EB1353003620 | | MIDDLETOWN | NJ | | 07/30/2015 | 3.990 | 540,445 | | (233) | | | | 750,000 | 07/30/2015 |
| EB1353004479 | | SOUTH ORANGE | NJ | | 07/17/2015 | 3.875 | 636,330 | | (457) | | | | 885,000 | 07/17/2015 |
| EB1353004490 | | BOONTON TOWNSHIP | NJ | | 10/09/2015 | 3.875 | 615,112 | | (399) | | | | 940,000 | 10/09/2015 |
| EB1353004664 | | MADISON | NJ | | 08/07/2015 | 3.625 | 580,901 | | 565 | | | | 801,000 | 08/07/2015 |
| EB1353004669 | | RARITAN | NJ | | 08/19/2016 | 3.750 | 97,948 | | (2,020) | | | | 695,000 | 08/19/2016 |
| EB1353004672 | | MAHWAH | NJ | | 09/25/2015 | 3.990 | 454,335 | | (699) | | | | 735,000 | 09/25/2015 |
| EB1353004683 | | MENDHAM | NJ | | 08/07/2015 | 3.875 | 542,741 | | (9) | | | | 780,000 | 08/07/2015 |
| EB1353004874 | | RANDOLPH | NJ | | 08/07/2015 | 3.750 | 522,295 | | 509 | | | | 718,000 | 08/07/2015 |
| EB1353004988 | | BOONTON TOWNSHIP | NJ | | 08/07/2015 | 3.750 | 390,465 | | 7,039 | | | | 1,225,000 | 08/07/2015 |
| EB1353005038 | | AUSTIN | TX | | 08/07/2015 | 3.875 | 547,452 | | 263 | | | | 750,000 | 08/07/2015 |
| EB1353005061 | | SUMMIT | NJ | | 07/17/2015 | 3.625 | 1,010,672 | | 888 | | | | 1,435,000 | 07/17/2015 |
| EB1353005122 | | DENVILLE | NJ | | 12/18/2015 | 3.990 | 602,562 | | (733) | | | | 850,000 | 12/18/2015 |
| EB1353005185 | | LIVINGSTON | NJ | | 12/18/2015 | 3.990 | 398,332 | | (518) | | | | 555,000 | 12/18/2015 |
| EB1353005217 | | MORRISTOWN | NJ | | 12/18/2015 | 3.990 | 415,747 | | (515) | | | | 675,000 | 12/18/2015 |
| EB1353005230 | | ALBERTSON | NY | | 11/20/2015 | 3.875 | 336,726 | | (540) | | | | 780,000 | 11/20/2015 |
| EB1353005260 | | CEDAR KNOLLS | NJ | | 12/18/2015 | 3.990 | 580,473 | | (708) | | | | 890,000 | 12/18/2015 |
| EB1353005303 | | CRANFORD | NJ | | 12/18/2015 | 3.875 | 802,103 | | (295) | | | | 1,100,000 | 12/18/2015 |
| EB1353006638 | | MADISON | NJ | | 12/16/2016 | 3.500 | 412,672 | | (24) | | | | 550,000 | 12/16/2016 |
| EB1353006687 | | TOWACO | NJ | | 12/16/2016 | 3.250 | 660,219 | | 635 | | | | 900,000 | 12/16/2016 |
| EB1354007606 | | ARDSLEY | NY | | 07/30/2015 | 3.990 | 410,272 | | (177) | | | | 570,000 | 07/30/2015 |
| EB1354012258 | | RIVERSIDE | CT | | 11/20/2015 | 3.875 | 580,915 | | (914) | | | | 1,375,000 | 11/20/2015 |
| EB1354014367 | | MOUNT KISCO | NY | | 08/19/2016 | 3.750 | 880,166 | | (519) | | | | 1,175,000 | 08/19/2016 |
| EB1357000557 | | BROOKLINE | MA | | 07/17/2015 | 3.750 | 690,870 | | (68) | | | | 945,000 | 07/17/2015 |
| EB1357000692 | | NEWTON | MA | | 11/20/2015 | 3.875 | 786,869 | | (1,241) | | | | 1,190,000 | 11/20/2015 |
| EB1357000780 | | GEORGETOWN | SC | | 11/20/2015 | 3.875 | 464,606 | | (731) | | | | 1,393,000 | 11/20/2015 |
| EB1357000849 | | MARSHFIELD | MA | | 12/18/2015 | 3.750 | 401,061 | | 276 | | | | 555,000 | 12/18/2015 |
| EB1357000907 | | BEDFORD | MA | | 12/18/2015 | 3.625 | 477,370 | | 800 | | | | 1,290,000 | 12/18/2015 |
| EB1357000940 | | NEWTON | MA | | 10/12/2016 | 3.625 | 536,645 | | 201 | | | | 741,000 | 10/12/2016 |
| EB1357000968 | | LEXINGTON | MA | | 06/24/2016 | 3.750 | 1,526,085 | | 181 | | | | 2,055,000 | 06/24/2016 |
| EB1357000970 | | UPTON | MA | | 06/24/2016 | 3.500 | 403,908 | | 764 | | | | 565,000 | 06/24/2016 |
| EB1357000975 | | SOUTHBOROUGH | MA | | 08/19/2016 | 3.500 | 901,979 | | 940 | | | | 1,225,000 | 08/19/2016 |
| EB1357001084 | | BROOKLINE | MA | | 08/19/2016 | 3.625 | 686,918 | | 123 | | | | 2,130,000 | 08/19/2016 |
| EB1357001173 | | BROOKLINE | MA | | 12/16/2016 | 3.500 | 597,607 | | 505 | | | | 825,000 | 12/16/2016 |
| EB1358013411 | | CARLSBAD | CA | | 03/24/2016 | 3.750 | 489,051 | | (1,289) | | | | 1,350,000 | 03/24/2016 |
| EB1365004217 | | LUCAS | TX | | 09/18/2015 | 4.125 | 691,573 | | (1,081) | | | | 955,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1367010379 | | SAN DIEGO | CA | | 11/20/2015 | 3.625 | 939,020 | | 246 | | | | 1,290,000 | 11/20/2015 |
| EB1367010707 | | MANHATTAN BEACH | CA | | 10/09/2015 | 3.625 | 1,217,845 | | 1,660 | | | | 1,700,000 | 10/09/2015 |
| EB1367010886 | | SAN DIEGO | CA | | 08/07/2015 | 3.625 | 566,795 | | 550 | | | | 780,000 | 08/07/2015 |
| EB1367010906 | | SAN DIEGO | CA | | 08/07/2015 | 3.625 | 430,855 | | 419 | | | | 600,000 | 08/07/2015 |
| EB1367011253 | | VALLEY CENTER | CA | | 08/07/2015 | 3.875 | 424,275 | | 204 | | | | 625,000 | 08/07/2015 |
| EB1367011389 | | CARLSBAD | CA | | 08/07/2015 | 3.875 | 641,966 | | 309 | | | | 890,000 | 08/07/2015 |
| EB1367011403 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 490,267 | | (534) | | | | 710,000 | 03/24/2016 |
| EB1367011870 | | CARLSBAD | CA | | 03/24/2016 | 3.990 | 837,502 | | (1,469) | | | | 1,400,000 | 03/24/2016 |
| EB1367012826 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 550,260 | | (604) | | | | 975,000 | 03/24/2016 |
| EB1367013146 | | CARLSBAD | CA | | 03/24/2016 | 3.750 | 485,600 | | (150) | | | | 655,000 | 03/24/2016 |
| EB1367013902 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.990 | 538,819 | | (991) | | | | 1,700,000 | 08/19/2016 |
| EB1367014011 | | NEWPORT BEACH | CA | | 10/12/2016 | 3.500 | 1,215,724 | | 562 | | | | 1,750,000 | 10/12/2016 |
| EB1367014476 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 708,668 | | (571) | | | | 959,000 | 08/17/2016 |
| EB1367014488 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 690,739 | | (534) | | | | 924,000 | 08/17/2016 |
| EB1367014513 | | VISTA | CA | | 10/12/2016 | 3.500 | 549,182 | | 411 | | | | 1,400,000 | 10/12/2016 |
| EB1367014620 | | CARLSBAD | CA | | 08/17/2016 | 3.500 | 719,621 | | (33) | | | | 970,000 | 08/17/2016 |
| EB1367014748 | | CARLSBAD | CA | | 08/17/2016 | 3.625 | 625,352 | | (483) | | | | 835,000 | 08/17/2016 |
| EB1367015025 | | SAN DIEGO | CA | | 08/17/2016 | 3.625 | 842,540 | | (651) | | | | 1,355,000 | 08/17/2016 |
| EB1367015224 | | SAN DIEGO | CA | | 12/16/2016 | 3.750 | 498,916 | | (324) | | | | 680,000 | 12/16/2016 |
| EB1367015277 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 584,372 | | (178) | | | | 880,000 | 12/16/2016 |
| EB1367015285 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 727,491 | | (221) | | | | 1,200,000 | 12/16/2016 |
| EB1367015328 | | CARLSBAD | CA | | 12/16/2016 | 3.375 | 456,454 | | 698 | | | | 1,475,000 | 12/16/2016 |
| EB1369002397 | | SARASOTA | FL | | 07/17/2015 | 3.625 | 453,345 | | 368 | | | | 1,000,000 | 07/17/2015 |
| EB1369002500 | | SARASOTA | FL | | 08/07/2015 | 3.875 | 458,405 | | (7) | | | | 630,000 | 08/07/2015 |
| EB1369002572 | | SARASOTA | FL | | 12/18/2015 | 4.125 | 489,354 | | (1,020) | | | | 735,000 | 12/18/2015 |
| EB1369002632 | | USEPPA ISLAND | FL | | 12/18/2015 | 3.750 | 543,616 | | 462 | | | | 1,260,000 | 12/18/2015 |
| EB1369002856 | | LAKEWOOD RANCH | FL | | 06/24/2016 | 3.750 | 506,429 | | 74 | | | | 715,000 | 06/24/2016 |
| EB1369002956 | | FORT LAUDERDALE | FL | | 08/19/2016 | 3.750 | 695,675 | | (3,549) | | | | 2,110,000 | 08/19/2016 |
| EB1369003121 | | SARASOTA | FL | | 08/19/2016 | 3.500 | 449,178 | | 467 | | | | 650,000 | 08/19/2016 |
| EB1369003362 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.750 | 791,807 | | (49) | | | | 1,300,000 | 10/07/2016 |
| EB1369003522 | | SARASOTA | FL | | 12/16/2016 | 3.750 | 488,987 | | (319) | | | | 950,000 | 12/16/2016 |
| EB1369003702 | | LAKEWOOD RANCH | FL | | 12/16/2016 | 3.375 | 813,716 | | 396 | | | | 1,175,000 | 12/16/2016 |
| EB1371004891 | | CHATHAM | NJ | | 11/20/2015 | 3.875 | 493,722 | | (818) | | | | 685,000 | 11/20/2015 |
| EB1371005172 | | FAIRFAX | VA | | 08/07/2015 | 3.750 | 414,332 | | 623 | | | | 628,000 | 08/07/2015 |
| EB1371005455 | | SEATTLE | WA | | 11/20/2015 | 3.875 | 105,412 | | (1,161) | | | | 1,085,000 | 11/20/2015 |
| EB1371005596 | | ASHBURN | VA | | 11/20/2015 | 3.875 | 467,451 | | (737) | | | | 635,000 | 11/20/2015 |
| EB1373010395 | | CHEVY CHASE | MD | | 08/07/2015 | 3.875 | 525,333 | | (8) | | | | 2,000,000 | 08/07/2015 |
| EB1373010876 | | NORWALK | CT | | 12/18/2015 | 3.990 | 679,396 | | (842) | | | | 940,000 | 12/18/2015 |
| EB1373011773 | | BRONX | NY | | 11/20/2015 | 3.875 | 696,833 | | (1,097) | | | | 3,025,000 | 11/20/2015 |
| EB1380002070 | | SKILLMAN | NJ | | 07/30/2015 | 3.990 | 454,532 | | (196) | | | | 714,000 | 07/30/2015 |
| EB1380002340 | | MOUNTAIN LAKES | NJ | | 12/18/2015 | 3.875 | 608,298 | | (213) | | | | 1,100,000 | 12/18/2015 |
| EB1380003155 | | LAVALLETTE | NJ | | 12/16/2016 | 3.500 | 723,154 | | 49 | | | | 988,000 | 12/16/2016 |
| EB1381009632 | | LINWOOD | NJ | | 08/07/2015 | 3.875 | 430,832 | | (6) | | | | 600,000 | 08/07/2015 |
| EB1381010081 | | LOWER GWYNEDD | PA | | 12/18/2015 | 3.875 | 446,776 | | (157) | | | | 610,000 | 12/18/2015 |
| EB1381010210 | | PHILADELPHIA | PA | | 12/18/2015 | 3.625 | 597,629 | | 1,003 | | | | 825,000 | 12/18/2015 |
| EB1381010223 | | MOORESTOWN | NJ | | 06/24/2016 | 3.990 | 609,650 | | (850) | | | | 860,000 | 06/24/2016 |
| EB1381010364 | | MARGATE CITY | NJ | | 06/24/2016 | 3.875 | 1,371,105 | | (878) | | | | 2,195,000 | 06/24/2016 |
| EB1382002217 | | SAN DIEGO | CA | | 12/18/2015 | 4.125 | 637,186 | | (774) | | | | 880,000 | 12/18/2015 |
| EB1382002284 | | MURRIETA | CA | | 07/30/2015 | 4.000 | 563,653 | | (285) | | | | 1,500,000 | 07/30/2015 |
| EB1382002319 | | SAN MARCOS | CA | | 07/30/2015 | 3.990 | 429,021 | | (186) | | | | 595,000 | 07/30/2015 |
| EB1382002656 | | CARDIFF BY THE SEA | CA | | 09/25/2015 | 4.000 | 922,060 | | (1,477) | | | | 2,129,000 | 09/25/2015 |
| EB1382002734 | | ANAHEIM | CA | | 11/20/2015 | 3.750 | 422,746 | | (293) | | | | 660,000 | 11/20/2015 |
| EB1382002751 | | DEL MAR | CA | | 07/17/2015 | 3.875 | 342,870 | | 138 | | | | 1,150,000 | 07/17/2015 |
| EB1382002755 | | SAN DIEGO | CA | | 07/17/2015 | 3.750 | 686,465 | | 170 | | | | 1,500,000 | 07/17/2015 |
| EB1382002787 | | RANCHO SANTA FE | CA | | 07/17/2015 | 3.875 | 876,152 | | (902) | | | | 1,300,000 | 07/17/2015 |
| EB1382002837 | | SAN DIEGO | CA | | 08/07/2015 | 3.875 | 639,607 | | 307 | | | | 1,110,000 | 08/07/2015 |
| EB1382002872 | | SAN DIEGO | CA | | 03/24/2016 | 3.875 | 590,340 | | (645) | | | | 1,289,000 | 03/24/2016 |
| EB1382002930 | | SAN DIEGO | CA | | 06/24/2016 | 4.125 | 581,755 | | (1,115) | | | | 1,150,000 | 06/24/2016 |
| EB1382003034 | | BIG BEAR LAKE | CA | | 06/24/2016 | 3.990 | 463,799 | | (657) | | | | 820,000 | 06/24/2016 |
| EB1382003035 | | WALNUT CREEK | CA | | 03/24/2016 | 4.125 | 586,057 | | (1,434) | | | | 1,101,000 | 03/24/2016 |
| EB1382003063 | | BOULDER | CO | | 06/24/2016 | 3.990 | 492,774 | | (630) | | | | 765,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1382003084 | | SCOTTSDALE | AZ | | 06/24/2016 | 3.750 | 1,308,572 | | 155 | | | | 1,795,000 | 06/24/2016 |
| EB1382003174 | | FRESNO | CA | | 12/16/2016 | 3.750 | 804,330 | | (383) | | | | 1,100,000 | 12/16/2016 |
| EB1382003273 | | PHOENIX | AZ | | 12/16/2016 | 3.500 | 509,934 | | 241 | | | | 755,000 | 12/16/2016 |
| EB1382003292 | | AUSTIN | TX | | 12/16/2016 | 3.625 | 508,362 | | (115) | | | | 682,000 | 12/16/2016 |
| EB1382003306 | | RANCHO PALOS VERDES | CA | | 12/16/2016 | 3.500 | 807,476 | | 55 | | | | 1,250,000 | 12/16/2016 |
| EB1382003308 | | CAMARILLO | CA | | 12/16/2016 | 3.625 | 448,267 | | (169) | | | | 690,000 | 12/16/2016 |
| EB1382003322 | | REDONDO BEACH | CA | | 12/16/2016 | 3.375 | 490,668 | | 278 | | | | 1,230,000 | 12/16/2016 |
| EB1386000417 | | OAK HILL | VA | | 11/20/2015 | 3.875 | 509,735 | | (803) | | | | 690,000 | 11/20/2015 |
| EB1386000455 | | CENTREVILLE | VA | | 11/20/2015 | 3.875 | 393,245 | | (619) | | | | 535,000 | 11/20/2015 |
| EB1386000486 | | ARLINGTON | VA | | 12/18/2015 | 3.875 | 428,836 | | (150) | | | | 725,000 | 12/18/2015 |
| EB1386000602 | | COLUMBIA | MD | | 06/24/2016 | 3.625 | 454,902 | | 438 | | | | 625,000 | 06/24/2016 |
| EB1387006392 | | ROSLYN | NY | | 09/18/2015 | 4.125 | 898,769 | | (1,403) | | | | 1,275,000 | 09/18/2015 |
| EB1389003067 | | RICHBORO | PA | | 12/18/2015 | 4.125 | 391,045 | | (163) | | | | 540,000 | 12/18/2015 |
| EB1389003979 | | PHILADELPHIA | PA | | 12/18/2015 | 3.990 | 408,386 | | (649) | | | | 600,000 | 12/18/2015 |
| EB1389004187 | | HOLLAND | PA | | 12/18/2015 | 3.875 | 419,034 | | (154) | | | | 580,000 | 12/18/2015 |
| EB1389004258 | | COLLEGEVILLE | PA | | 06/24/2016 | 3.750 | 416,926 | | 16 | | | | 569,000 | 06/24/2016 |
| EB1389004582 | | PHILADELPHIA | PA | | 08/19/2016 | 3.625 | 424,730 | | 76 | | | | 580,000 | 08/19/2016 |
| EB1393005777 | | NEWTOWN | CT | | 09/18/2015 | 4.125 | 464,157 | | (864) | | | | 760,000 | 09/18/2015 |
| EB1393006607 | | STAMFORD | CT | | 12/18/2015 | 4.125 | 379,892 | | (464) | | | | 570,000 | 12/18/2015 |
| EB1393008629 | | NEW CITY | NY | | 12/18/2015 | 3.990 | 1,003,057 | | (1,224) | | | | 1,470,000 | 12/18/2015 |
| EB1393008686 | | BRIDGEWATER | CT | | 12/18/2015 | 3.875 | 421,329 | | (148) | | | | 570,000 | 12/18/2015 |
| EB1393008998 | | BROOKLYN | NY | | 06/24/2016 | 3.750 | 644,915 | | 76 | | | | 870,000 | 06/24/2016 |
| EB1393009198 | | MOUNT LAUREL | NJ | | 08/19/2016 | 3.625 | 455,707 | | 81 | | | | 615,000 | 08/19/2016 |
| EB1393009862 | | IRVINGTON | NY | | 12/16/2016 | 3.375 | 896,964 | | 507 | | | | 1,625,000 | 12/16/2016 |
| EB1395005332 | | WALPOLE | MA | | 12/18/2015 | 4.125 | 388,421 | | (475) | | | | 730,000 | 12/18/2015 |
| EB1400000584 | | GILBERT | AZ | | 09/18/2015 | 4.125 | 704,502 | | (1,101) | | | | 970,000 | 09/18/2015 |
| EB1400001316 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.125 | 530,379 | | (221) | | | | 740,000 | 12/18/2015 |
| EB1400001351 | | PEORIA | AZ | | 09/18/2015 | 4.125 | 683,629 | | (1,068) | | | | 1,100,000 | 09/18/2015 |
| EB1400001470 | | SCOTTSDALE | AZ | | 07/30/2015 | 3.990 | 721,017 | | (311) | | | | 1,020,000 | 07/30/2015 |
| EB1400002166 | | PHOENIX | AZ | | 09/25/2015 | 3.990 | 779,265 | | (1,197) | | | | 1,100,000 | 09/25/2015 |
| EB1400002540 | | PHOENIX | AZ | | 10/09/2015 | 3.750 | 620,310 | | 225 | | | | 855,000 | 10/09/2015 |
| EB1400002575 | | SCOTTSDALE | AZ | | 09/25/2015 | 3.625 | 317,829 | | 678 | | | | 565,000 | 09/25/2015 |
| EB1400002680 | | SCOTTSDALE | AZ | | 08/07/2015 | 3.750 | 847,928 | | (22) | | | | 1,440,000 | 08/07/2015 |
| EB1400002685 | | FLAGSTAFF | AZ | | 08/07/2015 | 3.990 | 680,505 | | (612) | | | | 920,000 | 08/07/2015 |
| EB1400002808 | | SCOTTSDALE | AZ | | 12/18/2015 | 3.990 | 533,036 | | (649) | | | | 800,000 | 12/18/2015 |
| EB1400002973 | | PARADISE VALLEY | AZ | | 12/18/2015 | 3.875 | 886,285 | | (328) | | | | 1,200,000 | 12/18/2015 |
| EB1400002998 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.990 | 938,608 | | (1,730) | | | | 2,800,000 | 08/19/2016 |
| EB1400003015 | | PHOENIX | AZ | | 12/18/2015 | 3.990 | 832,247 | | (1,019) | | | | 1,416,000 | 12/18/2015 |
| EB1400003141 | | FLAGSTAFF | AZ | | 12/18/2015 | 3.625 | 434,174 | | 764 | | | | 599,000 | 12/18/2015 |
| EB1400003231 | | PHOENIX | AZ | | 06/24/2016 | 3.990 | 1,139,902 | | (1,661) | | | | 1,520,000 | 06/24/2016 |
| EB1400003354 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 392,545 | | (232) | | | | 526,000 | 08/19/2016 |
| EB1400003481 | | CAVE CREEK | AZ | | 06/24/2016 | 3.750 | 464,421 | | 17 | | | | 660,000 | 06/24/2016 |
| EB1400003619 | | CAVE CREEK | AZ | | 08/19/2016 | 3.875 | 522,934 | | (668) | | | | 710,000 | 08/19/2016 |
| EB1400003664 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.750 | 477,883 | | (300) | | | | 671,000 | 08/19/2016 |
| EB1400003749 | | CAVE CREEK | AZ | | 08/19/2016 | 3.625 | 488,257 | | 87 | | | | 708,000 | 08/19/2016 |
| EB1400003771 | | SCOTTSDALE | AZ | | 08/19/2016 | 3.625 | 542,108 | | 97 | | | | 736,000 | 08/19/2016 |
| EB1400003819 | | FLAGSTAFF | AZ | | 10/12/2016 | 3.625 | 405,781 | | 154 | | | | 550,000 | 10/12/2016 |
| EB1400003822 | | WEST HOLLYWOOD | CA | | 12/16/2016 | 3.875 | 392,495 | | (103) | | | | 850,000 | 12/16/2016 |
| EB1400004234 | | PHOENIX | AZ | | 12/16/2016 | 3.500 | 609,318 | | 41 | | | | 1,100,000 | 12/16/2016 |
| EB1400004257 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.625 | 848,870 | | (258) | | | | 1,200,000 | 12/16/2016 |
| EB1518002332 | | HONOLULU | HI | | 07/30/2015 | 3.990 | 1,154,840 | | (505) | | | | 2,071,000 | 07/30/2015 |
| EB1518004686 | | MECHANICSBURG | PA | | 12/18/2015 | 4.875 | 693,800 | | (1,426) | | | | 950,000 | 12/18/2015 |
| EB1518005224 | | LOS RANCHOS DE ALBUQ | NM | | 12/18/2015 | 4.500 | 1,321,344 | | (2,826) | | | | 1,820,000 | 12/18/2015 |
| EB1538115814 | | CINCINNATI | OH | | 12/18/2015 | 4.750 | 836,971 | | (1,769) | | | | 1,600,000 | 12/18/2015 |
| EB1538513177 | | CARMEL VALLEY | CA | | 12/18/2015 | 4.125 | 855,509 | | (1,042) | | | | 1,180,000 | 12/18/2015 |
| EB1538516620 | | HOUSTON | TX | | 07/30/2015 | 3.990 | 448,079 | | (193) | | | | 625,000 | 07/30/2015 |
| EB1538529345 | | NORTH BARRINGTON | IL | | 08/07/2015 | 3.625 | 538,203 | | 524 | | | | 790,000 | 08/07/2015 |
| EB1538531325 | | ALISO VIEJO | CA | | 11/20/2015 | 3.625 | 573,647 | | 150 | | | | 791,000 | 11/20/2015 |
| EB1538541301 | | KAMAS | UT | | 08/19/2016 | 3.625 | 885,373 | | 158 | | | | 1,200,000 | 08/19/2016 |
| EB1538542524 | | HOUSTON | TX | | 12/16/2016 | 3.875 | 99,588 | | (639) | | | | 1,100,000 | 12/16/2016 |
| EB1540091565 | | CENTER VALLEY | PA | | 12/18/2015 | 4.125 | 398,857 | | (487) | | | | 630,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1540091604 | | NEWTOWN SQUARE | PA | | 09/18/2015 | 4.125 | 710,862 | | (1,109) | | | | 1,050,000 | 09/18/2015 |
| EB1540091681 | | JAMAICA | NY | | 09/18/2015 | 4.125 | 662,198 | | (1,033) | | | | 1,025,000 | 09/18/2015 |
| EB1540091858 | | HILTON HEAD ISLAND | SC | | 09/18/2015 | 4.125 | 649,815 | | (1,015) | | | | 960,000 | 09/18/2015 |
| EB1540091888 | | NORWELL | MA | | 09/18/2015 | 4.250 | 740,208 | | (1,569) | | | | 1,320,000 | 09/18/2015 |
| EB1540092401 | | NEWTON SQUARE | PA | | 10/09/2015 | 3.875 | 1,134,180 | | (658) | | | | 1,550,000 | 10/09/2015 |
| EB1540092407 | | NEW YORK | NY | | 10/09/2015 | 4.000 | 916,120 | | (1,338) | | | | 2,250,000 | 10/09/2015 |
| EB1540092432 | | ELLICOTT CITY | MD | | 08/07/2015 | 4.000 | 598,557 | | (290) | | | | 813,000 | 08/07/2015 |
| EB1540092451 | | BROOKLYN | NY | | 03/24/2016 | 4.500 | 412,386 | | (1,601) | | | | 550,000 | 03/24/2016 |
| EB1540092608 | | DAVIDSONVILLE | MD | | 08/07/2015 | 4.000 | 647,811 | | (332) | | | | 910,000 | 08/07/2015 |
| EB1540092759 | | WALPOLE | MA | | 12/18/2015 | 4.125 | 466,756 | | (972) | | | | 1,217,000 | 12/18/2015 |
| EB1540092761 | | PHILADELPHIA | PA | | 12/18/2015 | 4.125 | 674,526 | | (1,404) | | | | 925,000 | 12/18/2015 |
| EB1540092773 | | MCKEES ROCK | PA | | 09/25/2015 | 3.875 | 363,211 | | (399) | | | | 565,000 | 09/25/2015 |
| EB1540092775 | | MARS | PA | | 09/25/2015 | 3.875 | 533,150 | | (451) | | | | 822,000 | 09/25/2015 |
| EB1540092791 | | CANONSBURG | PA | | 10/09/2015 | 3.875 | 472,297 | | (294) | | | | 690,000 | 10/09/2015 |
| EB1540092809 | | DENVER | CO | | 03/24/2016 | 4.625 | 1,145,811 | | (4,852) | | | | 1,540,000 | 03/24/2016 |
| EB1540092827 | | GARNET VALLEY | PA | | 10/09/2015 | 4.000 | 488,102 | | (718) | | | | 765,000 | 10/09/2015 |
| EB1540092836 | | BOTHELL | WA | | 10/09/2015 | 3.990 | 537,910 | | (1,038) | | | | 800,000 | 10/09/2015 |
| EB1540092861 | | CENTER VALLEY | PA | | 12/18/2015 | 3.990 | 513,370 | | (626) | | | | 695,000 | 12/18/2015 |
| EB1540092866 | | PONTE VEDRA | FL | | 12/18/2015 | 4.250 | 420,375 | | (917) | | | | 595,000 | 12/18/2015 |
| EB1540092913 | | LANSDALE | PA | | 10/09/2015 | 3.750 | 488,968 | | 252 | | | | 810,000 | 10/09/2015 |
| EB1540092931 | | ASHBURN | VA | | 12/18/2015 | 4.000 | 535,478 | | (690) | | | | 735,000 | 12/18/2015 |
| EB1540092934 | | PHILADELPHIA | PA | | 10/09/2015 | 4.375 | 458,641 | | (977) | | | | 636,000 | 10/09/2015 |
| EB1540092935 | | GLEN MILLS | PA | | 12/18/2015 | 4.000 | 474,173 | | (666) | | | | 860,000 | 12/18/2015 |
| EB1540092960 | | HOLLISTON | MA | | 06/24/2016 | 3.750 | 493,782 | | 58 | | | | 916,000 | 06/24/2016 |
| EB1540093009 | | RIDGEFIELD | CT | | 09/25/2015 | 4.000 | 1,024,969 | | (1,698) | | | | 1,425,000 | 09/25/2015 |
| EB1540093049 | | NAPLES | FL | | 10/09/2015 | 3.875 | 1,252,399 | | (782) | | | | 2,855,000 | 10/09/2015 |
| EB1540093058 | | MARVIN | NC | | 12/18/2015 | 4.000 | 512,078 | | (664) | | | | 820,000 | 12/18/2015 |
| EB1540093068 | | WARRINGTON | PA | | 11/20/2015 | 3.750 | 510,484 | | (375) | | | | 725,000 | 11/20/2015 |
| EB1540093070 | | POTTSTOWN | PA | | 10/09/2015 | 3.875 | 461,498 | | (268) | | | | 630,000 | 10/09/2015 |
| EB1540093085 | | WINDERMERE | FL | | 11/20/2015 | 3.875 | 641,000 | | (1,165) | | | | 1,086,000 | 11/20/2015 |
| EB1540093090 | | PITTSBURGH | PA | | 12/18/2015 | 4.000 | 467,229 | | (635) | | | | 670,000 | 12/18/2015 |
| EB1540093103 | | ARLINGTON | VA | | 10/09/2015 | 3.875 | 587,087 | | (406) | | | | 875,000 | 10/09/2015 |
| EB1540093115 | | SANIBEL | FL | | 10/09/2015 | 3.990 | 492,713 | | (715) | | | | 722,000 | 10/09/2015 |
| EB1540093119 | | WILMINGTON | DE | | 12/18/2015 | 3.875 | 535,128 | | (657) | | | | 1,020,000 | 12/18/2015 |
| EB1540093138 | | ODESSA | FL | | 08/07/2015 | 4.500 | 548,872 | | (1,143) | | | | 734,000 | 08/07/2015 |
| EB1540093146 | | JENKS | OK | | 09/25/2015 | 3.990 | 424,731 | | (1,039) | | | | 680,000 | 09/25/2015 |
| EB1540093153 | | WHITE STONE | VA | | 08/07/2015 | 4.500 | 514,150 | | (1,179) | | | | 750,000 | 08/07/2015 |
| EB1540093154 | | CANTON | MA | | 10/07/2016 | 3.990 | 631,949 | | (644) | | | | 1,262,000 | 10/07/2016 |
| EB1540093158 | | CARY | NC | | 08/07/2015 | 3.875 | 507,505 | | 270 | | | | 727,360 | 08/07/2015 |
| EB1540093166 | | MOSLEY | VA | | 11/20/2015 | 3.875 | 433,232 | | (682) | | | | 585,000 | 11/20/2015 |
| EB1540093178 | | MARS | PA | | 09/25/2015 | 3.875 | 620,764 | | (477) | | | | 850,000 | 09/25/2015 |
| EB1540093187 | | CANONSBURG | PA | | 08/07/2015 | 3.875 | 493,436 | | 237 | | | | 715,000 | 08/07/2015 |
| EB1540093211 | | SHARON | MA | | 10/09/2015 | 3.875 | 538,895 | | (313) | | | | 735,000 | 10/09/2015 |
| EB1540093222 | | LAKEWOOD RANCH | FL | | 08/07/2015 | 3.875 | 483,582 | | 232 | | | | 710,000 | 08/07/2015 |
| EB1540093224 | | FALLS CHURCH | VA | | 08/07/2015 | 3.875 | 606,902 | | (9) | | | | 1,118,000 | 08/07/2015 |
| EB1540093238 | | CHANTILLY | VA | | 08/07/2015 | 3.750 | 600,888 | | 584 | | | | 1,110,000 | 08/07/2015 |
| EB1540093251 | | NEW YORK | NY | | 08/07/2015 | 3.990 | 734,993 | | (301) | | | | 1,750,000 | 08/07/2015 |
| EB1540093258 | | NEW YORK | NY | | 10/09/2015 | 4.125 | 569,399 | | (962) | | | | 5,650,000 | 10/09/2015 |
| EB1540093286 | | WILLIAMSBURG | VA | | 08/07/2015 | 3.990 | 810,854 | | (731) | | | | 1,100,000 | 08/07/2015 |
| EB1540093287 | | GLASTONBURY | CT | | 06/24/2016 | 3.990 | 586,284 | | (750) | | | | 835,000 | 06/24/2016 |
| EB1540093290 | | SWARTHMORE | PA | | 08/07/2015 | 3.990 | 434,002 | | (584) | | | | 675,000 | 08/07/2015 |
| EB1540093297 | | YARDLEY | PA | | 08/07/2015 | 3.990 | 441,258 | | (182) | | | | 635,000 | 08/07/2015 |
| EB1540093300 | | CANONSBURG | PA | | 08/07/2015 | 3.875 | 481,670 | | 231 | | | | 690,000 | 08/07/2015 |
| EB1540093310 | | EAST GREENWICH | RI | | 08/07/2015 | 3.875 | 397,815 | | 191 | | | | 545,000 | 08/07/2015 |
| EB1540093314 | | BETHESDA | MD | | 10/09/2015 | 4.000 | 1,066,666 | | (1,556) | | | | 1,445,000 | 10/09/2015 |
| EB1540093346 | | WINCHESTER | MA | | 08/07/2015 | 4.000 | 603,676 | | (293) | | | | 820,980 | 08/07/2015 |
| EB1540093352 | | LARGO | FL | | 10/09/2015 | 4.500 | 515,450 | | (1,099) | | | | 720,000 | 10/09/2015 |
| EB1540093368 | | PLYMOUTH | MN | | 11/20/2015 | 3.875 | 227,889 | | (2,990) | | | | 691,130 | 11/20/2015 |
| EB1540093370 | | SPANISH FORT | AL | | 08/07/2015 | 3.875 | 406,202 | | (6) | | | | 555,000 | 08/07/2015 |
| EB1540093412 | | CHANTILLY | VA | | 11/20/2015 | 3.875 | 921,155 | | (1,900) | | | | 1,300,000 | 11/20/2015 |
| EB1540093419 | | NAPLES | FL | | 10/09/2015 | 4.125 | 590,580 | | (1,280) | | | | 825,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1540093541 | | MARS | PA | | 12/18/2015 | 4.125 | 528,226 | | (1,100) | | | | 705,845 | 12/18/2015 |
| EB1540093569 | | BATAVIA | IL | | 06/24/2016 | 4.000 | 422,064 | | (645) | | | | 621,000 | 06/24/2016 |
| EB1540093571 | | FRISCO | TX | | 06/24/2016 | 3.990 | 690,180 | | (1,226) | | | | 940,000 | 06/24/2016 |
| EB1540093653 | | GLEN ALLEN | VA | | 06/24/2016 | 4.000 | 535,697 | | (753) | | | | 739,500 | 06/24/2016 |
| EB1540093666 | | GREENWOOD | IN | | 12/18/2015 | 4.375 | 412,282 | | (852) | | | | 552,000 | 12/18/2015 |
| EB1540093754 | | ENGLEWOOD | FL | | 12/18/2015 | 4.250 | 1,112,829 | | (2,309) | | | | 1,750,000 | 12/18/2015 |
| EB1540093775 | | KATY | TX | | 12/18/2015 | 4.000 | 529,089 | | (683) | | | | 800,000 | 12/18/2015 |
| EB1540093776 | | BLUFFTON | SC | | 12/18/2015 | 4.375 | 539,912 | | (1,348) | | | | 745,000 | 12/18/2015 |
| EB1540093780 | | ANDOVER | MA | | 12/18/2015 | 3.990 | 813,561 | | (988) | | | | 1,100,000 | 12/18/2015 |
| EB1540093798 | | GLEN ALLEN | VA | | 08/19/2016 | 4.250 | 471,647 | | (1,423) | | | | 670,000 | 08/19/2016 |
| EB1540093807 | | PALMETTO BAY | FL | | 12/18/2015 | 4.000 | 306,272 | | (918) | | | | 635,000 | 12/18/2015 |
| EB1540093817 | | ELIZABETH | CO | | 12/18/2015 | 4.125 | 493,094 | | (1,027) | | | | 770,000 | 12/18/2015 |
| EB1540093846 | | HARLEYSVILLE | PA | | 12/18/2015 | 3.875 | 480,877 | | (168) | | | | 655,000 | 12/18/2015 |
| EB1540093857 | | KENNETT SQUARE | PA | | 06/24/2016 | 3.875 | 433,671 | | (295) | | | | 650,000 | 06/24/2016 |
| EB1540093863 | | NEWTOWN SQUARE | PA | | 08/17/2016 | 3.750 | 734,962 | | (1,055) | | | | 990,000 | 08/17/2016 |
| EB1540093912 | | WINDERMERE | FL | | 12/18/2015 | 4.250 | 1,036,411 | | (2,149) | | | | 1,380,000 | 12/18/2015 |
| EB1540094013 | | MARS | PA | | 12/18/2015 | 4.000 | 537,761 | | (810) | | | | 792,000 | 12/18/2015 |
| EB1540094121 | | CLARKSVILLE | MD | | 06/24/2016 | 3.875 | 866,628 | | (558) | | | | 1,455,000 | 06/24/2016 |
| EB1540094137 | | MARTINEZ | CA | | 06/24/2016 | 3.875 | 1,133,772 | | (874) | | | | 1,521,000 | 06/24/2016 |
| EB1540094189 | | WARRINGTON | PA | | 08/19/2016 | 3.375 | 495,739 | | 981 | | | | 685,000 | 08/19/2016 |
| EB1540094196 | | WINTER PARK | FL | | 06/24/2016 | 4.000 | 997,903 | | (1,421) | | | | 1,350,000 | 06/24/2016 |
| EB1540094216 | | CHANTILLY | VA | | 12/16/2016 | 3.875 | 601,082 | | (477) | | | | 869,000 | 12/16/2016 |
| EB1540094221 | | INDIALANTIC | FL | | 06/24/2016 | 4.125 | 474,752 | | (1,181) | | | | 650,000 | 06/24/2016 |
| EB1540094228 | | HAYMARKET | VA | | 08/17/2016 | 3.875 | 475,963 | | (1,003) | | | | 775,000 | 08/17/2016 |
| EB1540094234 | | FORT LAUDERDALE | FL | | 06/24/2016 | 4.000 | 927,454 | | (1,237) | | | | 1,250,000 | 06/24/2016 |
| EB1540094291 | | HADDONFIELD | NJ | | 06/24/2016 | 4.125 | 721,301 | | (1,726) | | | | 1,050,000 | 06/24/2016 |
| EB1540094353 | | NEW YORK | NY | | 08/19/2016 | 4.000 | 871,744 | | (1,651) | | | | 1,500,000 | 08/19/2016 |
| EB1540094354 | | SAN DIEGO | CA | | 10/12/2016 | 4.125 | 714,591 | | (805) | | | | 937,000 | 10/12/2016 |
| EB1540094366 | | AVON | NC | | 08/19/2016 | 3.875 | 474,003 | | (715) | | | | 1,140,000 | 08/19/2016 |
| EB1540094368 | | INDIALANTIC | FL | | 08/19/2016 | 4.000 | 720,214 | | (1,358) | | | | 950,000 | 08/19/2016 |
| EB1540094372 | | DALLAS | TX | | 08/19/2016 | 3.750 | 1,031,822 | | (609) | | | | 1,810,000 | 08/19/2016 |
| EB1540094376 | | ALEXANDRIA | VA | | 08/19/2016 | 3.875 | 733,612 | | (937) | | | | 986,000 | 08/19/2016 |
| EB1540094384 | | WARRINGTON | PA | | 12/16/2016 | 3.625 | 739,091 | | (225) | | | | 985,000 | 12/16/2016 |
| EB1540094392 | | DALLAS | TX | | 08/19/2016 | 3.750 | 769,680 | | (455) | | | | 1,050,000 | 08/19/2016 |
| EB1540094399 | | MERCER ISLAND | WA | | 08/17/2016 | 3.500 | 905,273 | | (42) | | | | 1,275,000 | 08/17/2016 |
| EB1540094402 | | BRADENTON | FL | | 08/17/2016 | 3.750 | 535,504 | | (1,158) | | | | 1,050,000 | 08/17/2016 |
| EB1540094405 | | EAST HAMPTON | NY | | 08/19/2016 | 3.750 | 402,632 | | (238) | | | | 825,000 | 08/19/2016 |
| EB1540094407 | | ANNAPOLIS | MD | | 12/16/2016 | 3.875 | 1,131,235 | | (448) | | | | 1,535,000 | 12/16/2016 |
| EB1540094410 | | CYPRESS | TX | | 08/19/2016 | 3.625 | 926,511 | | 166 | | | | 1,425,000 | 08/19/2016 |
| EB1540094418 | | DENVER | CO | | 08/19/2016 | 3.875 | 342,546 | | (483) | | | | 1,461,000 | 08/19/2016 |
| EB1540094428 | | SARASOTA | FL | | 08/19/2016 | 3.500 | 481,586 | | 630 | | | | 690,000 | 08/19/2016 |
| EB1540094432 | | WILLIAMSBURG | VA | | 08/17/2016 | 4.250 | 560,780 | | (1,733) | | | | 890,000 | 08/17/2016 |
| EB1540094439 | | BOCA RATON | FL | | 08/17/2016 | 4.000 | 675,036 | | (1,643) | | | | 887,000 | 08/17/2016 |
| EB1540094622 | | TAMPA | FL | | 12/16/2016 | 3.500 | 589,178 | | 256 | | | | 800,000 | 12/16/2016 |
| EB1540094628 | | IRVING | TX | | 12/16/2016 | 3.250 | 489,074 | | 470 | | | | 676,000 | 12/16/2016 |
| EB1540094630 | | ORLANDO | FL | | 12/16/2016 | 3.625 | 515,352 | | (1,249) | | | | 845,000 | 12/16/2016 |
| EB1540094632 | | WINDERMERE | FL | | 12/16/2016 | 4.125 | 852,907 | | (1,169) | | | | 1,160,000 | 12/16/2016 |
| EB1540094649 | | CARROLLTON | TX | | 12/16/2016 | 3.875 | 426,177 | | (423) | | | | 571,000 | 12/16/2016 |
| EB1540094657 | | NAPLES | FL | | 12/16/2016 | 3.750 | 800,194 | | (504) | | | | 1,200,000 | 12/16/2016 |
| EB1540094665 | | BERNARDSVILLE | NJ | | 12/16/2016 | 3.990 | 855,153 | | (1,465) | | | | 1,150,000 | 12/16/2016 |
| EB1540094677 | | NEWPORT BEACH | CA | | 12/16/2016 | 3.990 | 1,224,107 | | (1,503) | | | | 1,640,000 | 12/16/2016 |
| EB1540094693 | | NAPLES | FL | | 12/16/2016 | 3.625 | 451,796 | | (171) | | | | 961,000 | 12/16/2016 |
| EB1540094744 | | JERSEY CITY | NJ | | 12/16/2016 | 3.990 | 924,944 | | (1,067) | | | | 1,205,000 | 12/16/2016 |
| EB1541035350 | | HEATH | TX | | 12/18/2015 | 4.250 | 132,838 | | (9,009) | | | | 1,275,000 | 12/18/2015 |
| EB1541037328 | | SEDONA | AZ | | 12/18/2015 | 4.375 | 522,042 | | (1,090) | | | | 765,000 | 12/18/2015 |
| EB1541037414 | | AUSTIN | TX | | 09/18/2015 | 4.375 | 686,074 | | (1,441) | | | | 1,000,000 | 09/18/2015 |
| EB1541037473 | | BARTONVILLE | TX | | 09/18/2015 | 4.500 | 1,159,634 | | (2,489) | | | | 1,612,000 | 09/18/2015 |
| EB1541037654 | | APOLLO BEACH | FL | | 12/18/2015 | 4.375 | 448,834 | | (1,157) | | | | 630,000 | 12/18/2015 |
| EB1541037678 | | NASHVILLE | TN | | 09/18/2015 | 4.375 | 795,846 | | (1,672) | | | | 1,160,000 | 09/18/2015 |
| EB1541037686 | | BRENTWOOD | TN | | 12/18/2015 | 4.500 | 530,572 | | (1,100) | | | | 770,000 | 12/18/2015 |
| EB1541037694 | | LOS ALAMOS | NM | | 12/18/2015 | 4.500 | 213,202 | | (2,597) | | | | 646,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1541037762 | | CHICAGO | IL | | 12/18/2015 | 4.250 | 458,912 | | (577) | | | | 665,000 | 12/18/2015 |
| EB1541037784 | | NASHVILLE | TN | | 10/09/2015 | 4.375 | 552,804 | | (1,160) | | | | 1,255,000 | 10/09/2015 |
| EB1541037893 | | AUSTIN | TX | | 12/18/2015 | 4.125 | 608,926 | | (745) | | | | 900,000 | 12/18/2015 |
| EB1541037903 | | SCOTTSDALE | AZ | | 09/18/2015 | 4.500 | 545,905 | | (1,812) | | | | 1,005,000 | 09/18/2015 |
| EB1541037934 | | MONTGOMERY | TX | | 09/18/2015 | 4.125 | 812,751 | | (1,285) | | | | 1,150,000 | 09/18/2015 |
| EB1541037953 | | NASHVILLE | TN | | 12/18/2015 | 4.125 | 481,264 | | (588) | | | | 810,000 | 12/18/2015 |
| EB1541037969 | | SAN ANTONIO | TX | | 07/30/2015 | 4.000 | 559,594 | | (289) | | | | 786,000 | 07/30/2015 |
| EB1541038051 | | PALM SPRINGS | CA | | 03/24/2016 | 4.375 | 428,171 | | (1,469) | | | | 940,000 | 03/24/2016 |
| EB1541038421 | | DALLAS | TX | | 10/09/2015 | 4.250 | 564,632 | | (1,184) | | | | 1,255,000 | 10/09/2015 |
| EB1541038819 | | NISSWA | MN | | 08/07/2015 | 4.125 | 1,132,513 | | (1,586) | | | | 2,300,000 | 08/07/2015 |
| EB1541038886 | | WINTER PARK | CO | | 09/25/2015 | 4.500 | 306,421 | | (782) | | | | 1,133,000 | 09/25/2015 |
| EB1541038971 | | GARFIELD | AR | | 08/07/2015 | 3.875 | 750,220 | | 361 | | | | 1,200,000 | 08/07/2015 |
| EB1541039016 | | TUJUNGA | CA | | 10/09/2015 | 4.375 | 1,048,250 | | (2,181) | | | | 1,875,000 | 10/09/2015 |
| EB1541039030 | | BRENTWOOD | TN | | 09/25/2015 | 3.990 | 1,845,400 | | (2,834) | | | | 3,250,000 | 09/25/2015 |
| EB1541039039 | | NASHVILLE | TN | | 10/09/2015 | 3.875 | 997,133 | | (579) | | | | 1,380,000 | 10/09/2015 |
| EB1541039057 | | BEVERLY HILLS | MI | | 09/25/2015 | 3.990 | 403,463 | | (686) | | | | 560,000 | 09/25/2015 |
| EB1541039074 | | SANTA ROSA BEACH | FL | | 09/25/2015 | 3.990 | 484,787 | | (982) | | | | 1,170,000 | 09/25/2015 |
| EB1541039088 | | DEERFIELD | IL | | 08/19/2016 | 3.875 | 867,630 | | (1,090) | | | | 1,175,000 | 08/19/2016 |
| EB1541039096 | | BONITA SPRINGS | FL | | 09/25/2015 | 3.875 | 1,272,986 | | (977) | | | | 1,850,000 | 09/25/2015 |
| EB1541039156 | | NAPERVILLE | IL | | 10/09/2015 | 3.875 | 1,258,989 | | (751) | | | | 2,000,000 | 10/09/2015 |
| EB1541039188 | | CHICAGO | IL | | 10/09/2015 | 3.990 | 572,185 | | (798) | | | | 800,000 | 10/09/2015 |
| EB1541039227 | | WESTERN SPRINGS | IL | | 12/18/2015 | 3.990 | 582,330 | | (733) | | | | 835,000 | 12/18/2015 |
| EB1541039250 | | HOUSTON | TX | | 08/07/2015 | 3.990 | 606,369 | | (249) | | | | 925,000 | 08/07/2015 |
| EB1541039265 | | BRENTWOOD | TN | | 10/09/2015 | 3.875 | 393,008 | | (228) | | | | 540,000 | 10/09/2015 |
| EB1541039282 | | ARCADIA | OK | | 10/09/2015 | 4.625 | 1,407,221 | | (2,899) | | | | 2,600,000 | 10/09/2015 |
| EB1541039287 | | WILMETTE | IL | | 10/09/2015 | 3.875 | 1,309,174 | | (760) | | | | 1,810,000 | 10/09/2015 |
| EB1541039288 | | NASHVILLE | TN | | 08/07/2015 | 3.990 | 823,600 | | (367) | | | | 1,430,000 | 08/07/2015 |
| EB1541039289 | | KATY | TX | | 08/07/2015 | 3.990 | 640,701 | | (267) | | | | 1,025,000 | 08/07/2015 |
| EB1541039302 | | NASHVILLE | TN | | 10/09/2015 | 3.875 | 604,804 | | (388) | | | | 3,500,000 | 10/09/2015 |
| EB1541039333 | | LONG BEACH TOWNSHIP | NJ | | 08/07/2015 | 3.990 | 923,065 | | (378) | | | | 1,590,000 | 08/07/2015 |
| EB1541039340 | | LOCUST VALLEY | NY | | 10/09/2015 | 3.875 | 732,458 | | (426) | | | | 1,025,000 | 10/09/2015 |
| EB1541039356 | | NASHVILLE | TN | | 10/09/2015 | 4.125 | 484,815 | | (1,521) | | | | 700,000 | 10/09/2015 |
| EB1541039357 | | BRENTWOOD | TN | | 11/20/2015 | 3.875 | 473,973 | | (748) | | | | 640,000 | 11/20/2015 |
| EB1541039365 | | WAXHAW | NC | | 08/07/2015 | 3.875 | 813,878 | | 391 | | | | 1,150,000 | 08/07/2015 |
| EB1541039380 | | SANTA FE | NM | | 12/18/2015 | 4.125 | 766,219 | | (1,595) | | | | 1,957,000 | 12/18/2015 |
| EB1541039388 | | WILMETTE | IL | | 08/07/2015 | 3.990 | 1,326,650 | | (544) | | | | 1,810,000 | 08/07/2015 |
| EB1541039409 | | WESTERN SPRINGS | IL | | 08/07/2015 | 3.990 | 447,795 | | (184) | | | | 620,000 | 08/07/2015 |
| EB1541039448 | | AUSTIN | TX | | 12/18/2015 | 3.875 | 527,598 | | (185) | | | | 1,100,000 | 12/18/2015 |
| EB1541039463 | | MOUND | MN | | 08/07/2015 | 3.990 | 587,260 | | (241) | | | | 800,000 | 08/07/2015 |
| EB1541039473 | | SAN JOSE | CA | | 10/12/2016 | 4.375 | 691,506 | | (997) | | | | 1,225,000 | 10/12/2016 |
| EB1541039478 | | NASHVILLE | TN | | 10/09/2015 | 3.990 | 549,859 | | (781) | | | | 745,000 | 10/09/2015 |
| EB1541039497 | | ROXBORO | NC | | 08/19/2016 | 4.500 | 757,777 | | (2,721) | | | | 1,300,000 | 08/19/2016 |
| EB1541039627 | | MONACA | PA | | 11/20/2015 | 3.875 | 448,661 | | (738) | | | | 620,000 | 11/20/2015 |
| EB1541039644 | | LAKE FOREST | IL | | 12/18/2015 | 4.000 | 667,858 | | (862) | | | | 940,000 | 12/18/2015 |
| EB1541039674 | | SPICEWOOD | TX | | 12/18/2015 | 4.000 | 500,894 | | (647) | | | | 900,000 | 12/18/2015 |
| EB1541039693 | | LONGWOOD | FL | | 12/18/2015 | 4.375 | 707,276 | | (1,754) | | | | 950,000 | 12/18/2015 |
| EB1541039699 | | THE WOODLANDS | TX | | 06/24/2016 | 4.375 | 1,319,145 | | (3,851) | | | | 1,800,000 | 06/24/2016 |
| EB1541039743 | | FREDERICKSBURG | TX | | 12/18/2015 | 4.000 | 531,967 | | (687) | | | | 737,000 | 12/18/2015 |
| EB1541039745 | | ESSEX | CT | | 12/18/2015 | 4.375 | 403,123 | | (834) | | | | 650,000 | 12/18/2015 |
| EB1541039746 | | DOWNERS GROVE | IL | | 12/18/2015 | 3.990 | 557,036 | | (679) | | | | 755,000 | 12/18/2015 |
| EB1541039760 | | PITTSBURGH | PA | | 12/18/2015 | 4.000 | 543,933 | | (702) | | | | 742,000 | 12/18/2015 |
| EB1541039769 | | BLAINE | MN | | 12/18/2015 | 4.375 | 619,818 | | (1,280) | | | | 826,000 | 12/18/2015 |
| EB1541039799 | | MCKINNEY | TX | | 12/18/2015 | 4.125 | 612,989 | | (1,277) | | | | 865,000 | 12/18/2015 |
| EB1541039816 | | TELLURIDE | CO | | 12/18/2015 | 4.250 | 843,426 | | (1,751) | | | | 1,250,000 | 12/18/2015 |
| EB1541039869 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.375 | 598,791 | | (1,460) | | | | 874,000 | 12/18/2015 |
| EB1541039889 | | EVERGREEN | CO | | 12/18/2015 | 4.125 | 450,811 | | (939) | | | | 610,000 | 12/18/2015 |
| EB1541040031 | | MAGNOLIA | TX | | 12/18/2015 | 4.000 | 510,215 | | (662) | | | | 691,000 | 12/18/2015 |
| EB1541040248 | | HOUSTON | TX | | 06/24/2016 | 3.875 | 1,111,072 | | (716) | | | | 1,491,000 | 06/24/2016 |
| EB1541040272 | | TEMECULA | CA | | 06/24/2016 | 4.125 | 430,469 | | (837) | | | | 950,000 | 06/24/2016 |
| EB1541040297 | | CLEMMONS | NC | | 06/24/2016 | 4.250 | 546,504 | | (1,542) | | | | 720,000 | 06/24/2016 |
| EB1541040302 | | PLANO | TX | | 06/24/2016 | 4.125 | 873,148 | | (2,227) | | | | 1,350,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1541040394 | | HUDSON | OH | | 08/19/2016 | 4.000 | 423,528 | | (819) | | | | 771,000 | 08/19/2016 |
| EB1541040428 | | RIDGEFIELD | CT | | 08/19/2016 | 3.750 | 421,727 | | (249) | | | | 890,000 | 08/19/2016 |
| EB1541040432 | | NASHVILLE | TN | | 08/19/2016 | 3.875 | 507,885 | | (649) | | | | 679,000 | 08/19/2016 |
| EB1541040437 | | DALLAS | TX | | 08/19/2016 | 3.750 | 859,409 | | (506) | | | | 2,100,000 | 08/19/2016 |
| EB1541040454 | | HOUSTON | TX | | 08/19/2016 | 3.875 | 937,821 | | (1,214) | | | | 1,300,000 | 08/19/2016 |
| EB1541040459 | | SUGAR LAND | TX | | 08/19/2016 | 3.750 | 478,524 | | (282) | | | | 641,000 | 08/19/2016 |
| EB1541040460 | | VESTAVIA | AL | | 08/19/2016 | 3.875 | 504,876 | | (645) | | | | 671,000 | 08/19/2016 |
| EB1541040463 | | BRENTWOOD | TN | | 08/17/2016 | 3.875 | 455,758 | | (890) | | | | 610,000 | 08/17/2016 |
| EB1541040473 | | LEAGUE CITY | TX | | 08/19/2016 | 3.750 | 585,446 | | (346) | | | | 850,000 | 08/19/2016 |
| EB1541040477 | | NASHVILLE | TN | | 08/19/2016 | 3.750 | 853,554 | | (898) | | | | 1,160,000 | 08/19/2016 |
| EB1541040483 | | BRENTWOOD | TN | | 10/12/2016 | 3.750 | 716,130 | | 43 | | | | 975,000 | 10/12/2016 |
| EB1541040488 | | PLYMOUTH | MN | | 08/19/2016 | 3.500 | 484,346 | | 504 | | | | 658,000 | 08/19/2016 |
| EB1541040501 | | SARASOTA | FL | | 08/17/2016 | 4.125 | 660,549 | | (1,844) | | | | 890,000 | 08/17/2016 |
| EB1541040502 | | DOWNERS GROVE | IL | | 08/19/2016 | 3.750 | 649,381 | | (383) | | | | 868,500 | 08/19/2016 |
| EB1541040509 | | FAIRVIEW | TN | | 08/19/2016 | 3.750 | 463,139 | | (280) | | | | 650,000 | 08/19/2016 |
| EB1541040511 | | AUSTIN | TX | | 08/19/2016 | 3.875 | 762,204 | | (973) | | | | 1,013,000 | 08/19/2016 |
| EB1541040513 | | COLLEYVILLE | TX | | 08/17/2016 | 3.625 | 678,170 | | (535) | | | | 936,000 | 08/17/2016 |
| EB1541040516 | | SEATTLE | WA | | 08/17/2016 | 3.875 | 642,585 | | (1,255) | | | | 850,000 | 08/17/2016 |
| EB1541040517 | | SEATTLE | WA | | 08/17/2016 | 3.625 | 561,585 | | (713) | | | | 780,000 | 08/17/2016 |
| EB1541040520 | | FOUNTAIN HILLS | AZ | | 10/12/2016 | 3.625 | 1,025,800 | | 382 | | | | 1,600,000 | 10/12/2016 |
| EB1541040527 | | AUSTIN | TX | | 08/17/2016 | 3.875 | 497,586 | | (972) | | | | 665,000 | 08/17/2016 |
| EB1541040537 | | LA HABRA HEIGHTS | CA | | 08/17/2016 | 4.375 | 675,033 | | (2,260) | | | | 900,000 | 08/17/2016 |
| EB1541040637 | | KEMAH | TX | | 10/07/2016 | 4.250 | 406,110 | | (439) | | | | 630,000 | 10/07/2016 |
| EB1541040649 | | MCKINNEY | TX | | 10/07/2016 | 4.000 | 436,535 | | (247) | | | | 577,000 | 10/07/2016 |
| EB1541040688 | | SARASOTA | FL | | 12/16/2016 | 4.000 | 542,838 | | (260) | | | | 725,000 | 12/16/2016 |
| EB1541040698 | | PROSPER | TX | | 12/16/2016 | 3.625 | 584,274 | | (230) | | | | 1,250,000 | 12/16/2016 |
| EB1541040699 | | WADSWORTH | OH | | 12/16/2016 | 3.500 | 435,285 | | 81 | | | | 588,000 | 12/16/2016 |
| EB1541040700 | | NASHVILLE | TN | | 12/16/2016 | 3.990 | 858,822 | | (914) | | | | 1,675,000 | 12/16/2016 |
| EB1541040740 | | NASHVILLE | TN | | 12/16/2016 | 3.750 | 643,370 | | (306) | | | | 855,000 | 12/16/2016 |
| EB1541040750 | | LEANDER | TX | | 12/16/2016 | 3.875 | 433,103 | | (464) | | | | 575,000 | 12/16/2016 |
| EB1541040753 | | ISSAQUAH | WA | | 12/16/2016 | 3.875 | 619,956 | | (548) | | | | 820,000 | 12/16/2016 |
| EB1541040757 | | FAIRFIELD | CT | | 12/16/2016 | 3.750 | 735,743 | | (676) | | | | 975,000 | 12/16/2016 |
| EB1541040764 | | EDMOND | OK | | 12/16/2016 | 3.990 | 832,941 | | (961) | | | | 1,600,000 | 12/16/2016 |
| EB1541040767 | | FRANKLIN | TN | | 12/16/2016 | 3.875 | 556,413 | | (511) | | | | 1,060,000 | 12/16/2016 |
| EB1541040778 | | MALVERN | PA | | 12/16/2016 | 3.250 | 545,555 | | 409 | | | | 750,000 | 12/16/2016 |
| EB1541040779 | | FREMONT | CA | | 12/16/2016 | 3.875 | 952,200 | | (876) | | | | 1,850,000 | 12/16/2016 |
| EB1541040782 | | GRAND LAKE | CO | | 12/16/2016 | 3.875 | 1,067,458 | | (943) | | | | 1,600,000 | 12/16/2016 |
| EB1541040783 | | SCOTTSDALE | AZ | | 12/16/2016 | 4.250 | 455,124 | | (698) | | | | 1,100,000 | 12/16/2016 |
| EB1541040784 | | EDMONDS | WA | | 12/16/2016 | 3.990 | 608,994 | | (702) | | | | 800,000 | 12/16/2016 |
| EB1541040785 | | COVINGTON | WA | | 12/16/2016 | 4.625 | 579,194 | | (1,059) | | | | 738,000 | 12/16/2016 |
| EB1541040798 | | KIRKLAND | WA | | 12/16/2016 | 4.000 | 614,673 | | (664) | | | | 850,000 | 12/16/2016 |
| EB1541040810 | | BRECKENRIDGE | CO | | 12/16/2016 | 4.125 | 581,591 | | (796) | | | | 800,000 | 12/16/2016 |
| EB1541040831 | | OAK BROOK | IL | | 12/16/2016 | 3.750 | 797,571 | | (520) | | | | 1,050,000 | 12/16/2016 |
| EB1541040845 | | PACIFICA | CA | | 12/16/2016 | 4.000 | 484,712 | | (1,410) | | | | 810,000 | 12/16/2016 |
| EB1541040854 | | CARDIFF BY THE SEA | CA | | 12/16/2016 | 3.750 | 606,365 | | (418) | | | | 801,000 | 12/16/2016 |
| EB1541040861 | | THE WOODLANDS | TX | | 12/16/2016 | 3.750 | 665,620 | | (420) | | | | 1,360,000 | 12/16/2016 |
| EB1541040869 | | LOS ANGELES | CA | | 12/16/2016 | 3.750 | 1,078,420 | | (715) | | | | 1,450,000 | 12/16/2016 |
| EB1541040877 | | DENVER | CO | | 12/16/2016 | 3.990 | 470,185 | | (543) | | | | 610,000 | 12/16/2016 |
| EB1541040886 | | ALBUQUERQUE | NM | | 12/16/2016 | 3.375 | 507,362 | | 300 | | | | 1,000,000 | 12/16/2016 |
| EB1564000229 | | DENVER | CO | | 07/30/2015 | 3.990 | 377,385 | | (164) | | | | 585,000 | 07/30/2015 |
| EB1564000389 | | GREENWOOD VILLAGE | CO | | 08/07/2015 | 3.875 | 656,941 | | 316 | | | | 905,000 | 08/07/2015 |
| EB1564000519 | | DENVER | CO | | 12/18/2015 | 3.990 | 510,231 | | (621) | | | | 692,000 | 12/18/2015 |
| EB1564000525 | | GREENWOOD VILLAGE | CO | | 07/17/2015 | 3.750 | 505,624 | | (84) | | | | 725,000 | 07/17/2015 |
| EB1564000599 | | DENVER | CO | | 11/20/2015 | 3.875 | 456,685 | | (722) | | | | 624,500 | 11/20/2015 |
| EB1564000618 | | DENVER | CO | | 08/07/2015 | 3.990 | 736,368 | | (302) | | | | 2,400,000 | 08/07/2015 |
| EB1564000620 | | FORT COLLINS | CO | | 08/07/2015 | 3.875 | 805,261 | | (12) | | | | 1,109,000 | 08/07/2015 |
| EB1564000716 | | FRASER | CO | | 12/18/2015 | 3.875 | 347,125 | | (126) | | | | 658,000 | 12/18/2015 |
| EB1564000966 | | DENVER | CO | | 08/19/2016 | 3.875 | 488,601 | | (941) | | | | 684,000 | 08/19/2016 |
| EB1564000993 | | DENVER | CO | | 08/19/2016 | 3.500 | 487,926 | | 510 | | | | 665,000 | 08/19/2016 |
| EB1564001009 | | DENVER | CO | | 08/17/2016 | 3.875 | 460,914 | | (899) | | | | 650,000 | 08/17/2016 |
| EB1564001065 | | DENVER | CO | | 12/16/2016 | 3.375 | 618,394 | | 368 | | | | 840,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1564001079 | | NIWOT | CO | | 10/07/2016 | 3.625 | 484,719 | | 124 | | | | 800,000 | 10/07/2016 |
| EB1564001105 | | DENVER | CO | | 12/16/2016 | 3.625 | 562,880 | | (223) | | | | 850,000 | 12/16/2016 |
| EB1564001132 | | DENVER | CO | | 12/16/2016 | 3.500 | 595,267 | | 51 | | | | 950,000 | 12/16/2016 |
| EB1564001134 | | DENVER | CO | | 12/16/2016 | 3.375 | 756,236 | | 368 | | | | 1,025,000 | 12/16/2016 |
| EB1564001170 | | ERIE | CO | | 12/16/2016 | 3.250 | 457,311 | | 547 | | | | 667,000 | 12/16/2016 |
| EB1567001513 | | CARLSBAD | CA | | 08/07/2015 | 3.875 | 686,696 | | (350) | | | | 1,850,000 | 08/07/2015 |
| EB1567001606 | | MANHATTAN BEACH | CA | | 03/24/2016 | 3.990 | 598,182 | | (1,051) | | | | 1,850,000 | 03/24/2016 |
| EB1567001695 | | CASTLE ROCK | CO | | 06/24/2016 | 3.750 | 583,920 | | 69 | | | | 1,050,000 | 06/24/2016 |
| EB1567001956 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 822,915 | | 57 | | | | 1,120,000 | 12/16/2016 |
| EB1567001968 | | FORT COLLINS | CO | | 12/16/2016 | 3.250 | 576,888 | | 433 | | | | 825,000 | 12/16/2016 |
| EB1567002016 | | HERMOSA BEACH | CA | | 12/16/2016 | 3.500 | 1,275,307 | | 86 | | | | 2,400,000 | 12/16/2016 |
| EB1596048348 | | MOORESVILLE | NC | | 12/18/2015 | 4.375 | 561,809 | | (1,149) | | | | 775,000 | 12/18/2015 |
| EB1596048401 | | YORBA LINDA | CA | | 12/18/2015 | 4.250 | 770,686 | | (968) | | | | 1,600,000 | 12/18/2015 |
| EB1596048570 | | SEDONA | AZ | | 09/18/2015 | 4.500 | 678,962 | | (1,417) | | | | 1,025,000 | 09/18/2015 |
| EB1596048655 | | CENTERTON | AR | | 12/18/2015 | 4.125 | 428,208 | | (522) | | | | 632,000 | 12/18/2015 |
| EB1596048822 | | CARLSBAD | CA | | 12/18/2015 | 4.250 | 535,710 | | (693) | | | | 847,000 | 12/18/2015 |
| EB1596048875 | | LOS ANGELES | CA | | 12/18/2015 | 4.250 | 602,788 | | (760) | | | | 1,550,000 | 12/18/2015 |
| EB1596049199 | | BELMONT | CA | | 03/24/2016 | 4.250 | 439,807 | | (1,295) | | | | 1,080,000 | 03/24/2016 |
| EB1596049353 | | TAHOE CITY | CA | | 06/24/2016 | 4.375 | 475,704 | | (1,376) | | | | 1,025,000 | 06/24/2016 |
| EB1596049507 | | BEVERLY HILLS | CA | | 06/24/2016 | 4.250 | 616,398 | | (1,713) | | | | 1,700,000 | 06/24/2016 |
| EB1596050604 | | SAN RAMON | CA | | 10/09/2015 | 4.375 | 1,244,364 | | (2,640) | | | | 1,675,000 | 10/09/2015 |
| EB1596050641 | | NEWPORT BEACH | CA | | 09/25/2015 | 4.250 | 928,290 | | (1,944) | | | | 2,250,000 | 09/25/2015 |
| EB1596050691 | | LAKE ARROWHEAD | CA | | 06/24/2016 | 4.250 | 656,898 | | (1,770) | | | | 1,000,000 | 06/24/2016 |
| EB1596050790 | | PACIFICA | CA | | 09/25/2015 | 4.375 | 989,493 | | (2,066) | | | | 1,330,000 | 09/25/2015 |
| EB1596050800 | | SHERMAN OAKS | CA | | 10/09/2015 | 3.875 | 1,114,450 | | (648) | | | | 1,520,000 | 10/09/2015 |
| EB1596050829 | | FOLSOM | CA | | 09/25/2015 | 4.000 | 456,589 | | (754) | | | | 625,000 | 09/25/2015 |
| EB1596050926 | | LA CANADA FLINTRIDGE | CA | | 10/09/2015 | 3.875 | 1,282,697 | | (746) | | | | 1,750,000 | 10/09/2015 |
| EB1596050928 | | ARROYO GRANDE | CA | | 10/12/2016 | 4.000 | 591,446 | | (571) | | | | 935,000 | 10/12/2016 |
| EB1596050959 | | COSTA MESA | CA | | 10/09/2015 | 4.000 | 708,960 | | (1,034) | | | | 960,000 | 10/09/2015 |
| EB1596050979 | | PARKTON | MD | | 10/09/2015 | 3.990 | 365,390 | | (669) | | | | 580,000 | 10/09/2015 |
| EB1596050986 | | LOS ANGELES | CA | | 09/25/2015 | 4.000 | 696,270 | | (1,128) | | | | 1,825,000 | 09/25/2015 |
| EB1596051054 | | SAN CLEMENTE | CA | | 10/09/2015 | 3.750 | 956,889 | | 347 | | | | 1,350,000 | 10/09/2015 |
| EB1596051083 | | REDWOOD CITY | CA | | 09/25/2015 | 3.875 | 729,393 | | (561) | | | | 1,490,000 | 09/25/2015 |
| EB1596051099 | | COLORADO SPRINGS | CO | | 08/07/2015 | 3.750 | 720,352 | | 1,433 | | | | 1,175,000 | 08/07/2015 |
| EB1596051104 | | MORAGA | CA | | 10/12/2016 | 3.875 | 979,340 | | (1,225) | | | | 1,575,000 | 10/12/2016 |
| EB1596051112 | | SAN DIEGO | CA | | 11/20/2015 | 3.875 | 866,874 | | (1,370) | | | | 1,175,000 | 11/20/2015 |
| EB1596051124 | | ARROYO GRANDE | CA | | 08/07/2015 | 4.000 | 474,315 | | (230) | | | | 675,000 | 08/07/2015 |
| EB1596051169 | | TEMECULA | CA | | 10/09/2015 | 3.875 | 628,973 | | (366) | | | | 1,250,000 | 10/09/2015 |
| EB1596051186 | | CALABASAS | CA | | 10/09/2015 | 3.990 | 782,422 | | (1,094) | | | | 1,085,000 | 10/09/2015 |
| EB1596051197 | | DALLAS | TX | | 10/09/2015 | 4.000 | 1,639,470 | | (2,390) | | | | 2,220,000 | 10/09/2015 |
| EB1596051201 | | TOLUCA LAKE | CA | | 11/20/2015 | 3.750 | 872,362 | | (605) | | | | 2,850,000 | 11/20/2015 |
| EB1596051241 | | COTO DE CEZA | CA | | 10/09/2015 | 3.990 | 1,027,883 | | (1,432) | | | | 1,390,000 | 10/09/2015 |
| EB1596051303 | | LONG BEACH | CA | | 08/07/2015 | 4.000 | 504,279 | | (495) | | | | 1,000,000 | 08/07/2015 |
| EB1596051318 | | LOS ANGELES | CA | | 11/20/2015 | 3.875 | 754,221 | | (1,409) | | | | 1,100,000 | 11/20/2015 |
| EB1596051339 | | CAVE CREEK | AZ | | 11/20/2015 | 3.875 | 584,068 | | (934) | | | | 845,000 | 11/20/2015 |
| EB1596051434 | | HALEIWA | HI | | 08/07/2015 | 4.000 | 790,586 | | (384) | | | | 1,100,000 | 08/07/2015 |
| EB1596051448 | | CAMARILLO | CA | | 09/25/2015 | 3.750 | 676,901 | | 108 | | | | 1,160,000 | 09/25/2015 |
| EB1596051469 | | SOUTHLAKE | TX | | 08/07/2015 | 3.875 | 554,874 | | 556 | | | | 921,000 | 08/07/2015 |
| EB1596051479 | | THOUSAND OAKS | CA | | 10/12/2016 | 4.375 | 886,895 | | (1,547) | | | | 1,180,000 | 10/12/2016 |
| EB1596051551 | | SNOQUALMIE | WA | | 12/18/2015 | 3.990 | 520,145 | | (633) | | | | 702,616 | 12/18/2015 |
| EB1596051556 | | GIG HARBOR | WA | | 10/09/2015 | 4.125 | 927,629 | | (1,950) | | | | 1,455,000 | 10/09/2015 |
| EB1596051712 | | LONE TREE | CO | | 06/24/2016 | 4.625 | 644,572 | | (2,573) | | | | 895,000 | 06/24/2016 |
| EB1596051732 | | DENVER | CO | | 12/18/2015 | 4.500 | 538,728 | | (1,110) | | | | 800,000 | 12/18/2015 |
| EB1596051852 | | DENVER | CO | | 12/18/2015 | 4.375 | 563,185 | | (1,163) | | | | 770,000 | 12/18/2015 |
| EB1596051978 | | SEATTLE | WA | | 12/18/2015 | 4.125 | 610,195 | | (1,339) | | | | 830,000 | 12/18/2015 |
| EB1596052025 | | SCOTTSDALE | AZ | | 12/18/2015 | 4.125 | 673,878 | | (1,401) | | | | 1,000,000 | 12/18/2015 |
| EB1596052367 | | SEATTLE | WA | | 12/18/2015 | 4.125 | 581,066 | | (1,210) | | | | 790,000 | 12/18/2015 |
| EB1596052570 | | PHOENIX | AZ | | 12/18/2015 | 4.125 | 201,606 | | (3,823) | | | | 551,000 | 12/18/2015 |
| EB1596052680 | | EL DORADO HILLS | CA | | 10/12/2016 | 4.000 | 462,469 | | (1,368) | | | | 1,100,000 | 10/12/2016 |
| EB1596052803 | | UNION CITY | CA | | 10/12/2016 | 3.990 | 946,497 | | (879) | | | | 1,252,300 | 10/12/2016 |
| EB1596052956 | | NAPLES | FL | | 06/24/2016 | 3.750 | 460,924 | | 58 | | | | 630,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1596053002 | | HAWTHORN WOODS | IL | | 10/12/2016 | 3.625 | 393,930 | | (51) | | | | 534,000 | 10/12/2016 |
| EB1596053005 | | CORONA | CA | | 06/24/2016 | 4.250 | 645,320 | | (1,591) | | | | 852,000 | 06/24/2016 |
| EB1596053037 | | SAN CLEMENTE | CA | | 06/24/2016 | 4.250 | 1,389,473 | | (5,506) | | | | 2,080,000 | 06/24/2016 |
| EB1596053057 | | GILROY | CA | | 06/24/2016 | 4.375 | 510,294 | | (1,504) | | | | 670,000 | 06/24/2016 |
| EB1596053060 | | LOS ANGELES | CA | | 06/24/2016 | 3.990 | 1,119,402 | | (1,435) | | | | 1,565,000 | 06/24/2016 |
| EB1596053071 | | LAKEWOOD | CO | | 10/07/2016 | 4.125 | 507,532 | | (652) | | | | 685,000 | 10/07/2016 |
| EB1596053207 | | PALM BEACH | FL | | 08/19/2016 | 4.375 | 518,559 | | (1,965) | | | | 760,000 | 08/19/2016 |
| EB1596053210 | | CAREFREE | AZ | | 06/24/2016 | 4.250 | 624,165 | | (1,540) | | | | 950,000 | 06/24/2016 |
| EB1596053229 | | LONE TREE | CO | | 08/19/2016 | 3.875 | 527,504 | | (673) | | | | 750,000 | 08/19/2016 |
| EB1596053279 | | MURRIETA | CA | | 10/12/2016 | 3.750 | 432,411 | | (190) | | | | 576,981 | 10/12/2016 |
| EB1596053283 | | MALIBU | CA | | 10/12/2016 | 3.750 | 1,407,781 | | (617) | | | | 2,575,000 | 10/12/2016 |
| EB1596053309 | | KEY WEST | FL | | 08/19/2016 | 4.375 | 494,762 | | (1,614) | | | | 645,000 | 08/19/2016 |
| EB1596053325 | | CANYON COUNTRY | CA | | 08/17/2016 | 4.125 | 501,453 | | (1,400) | | | | 685,000 | 08/17/2016 |
| EB1596053332 | | LADERA RANCH | CA | | 10/12/2016 | 3.875 | 1,256,734 | | (890) | | | | 1,662,500 | 10/12/2016 |
| EB1596053333 | | FLAGSTAFF | AZ | | 08/19/2016 | 4.000 | 461,441 | | (873) | | | | 613,000 | 08/19/2016 |
| EB1596053359 | | PARADISE VALLEY | AZ | | 12/16/2016 | 4.250 | 585,124 | | (422) | | | | 910,000 | 12/16/2016 |
| EB1596053361 | | COLORADO SPRINGS | CO | | 08/19/2016 | 4.125 | 439,693 | | (1,059) | | | | 605,000 | 08/19/2016 |
| EB1596053366 | | ALTADENA | CA | | 08/17/2016 | 3.875 | 851,872 | | (1,815) | | | | 1,160,000 | 08/17/2016 |
| EB1596053368 | | LOS ANGELES | CA | | 10/12/2016 | 3.750 | 953,434 | | (417) | | | | 1,355,000 | 10/12/2016 |
| EB1596053381 | | AURORA | CO | | 08/19/2016 | 3.875 | 561,246 | | (716) | | | | 760,000 | 08/19/2016 |
| EB1596053387 | | DAVIS | CA | | 10/12/2016 | 3.875 | 520,636 | | (368) | | | | 1,100,000 | 10/12/2016 |
| EB1596053388 | | MIDWAY | UT | | 08/19/2016 | 3.875 | 458,692 | | (586) | | | | 660,000 | 08/19/2016 |
| EB1596053391 | | BLUFFDALE | UT | | 08/17/2016 | 3.875 | 419,456 | | (819) | | | | 555,000 | 08/17/2016 |
| EB1596053398 | | RANCHO PALOS VERDES | CA | | 08/17/2016 | 3.750 | 1,127,199 | | (1,581) | | | | 1,600,000 | 08/17/2016 |
| EB1596053407 | | SANTA MONICA | CA | | 08/17/2016 | 4.000 | 1,134,916 | | (2,762) | | | | 2,600,000 | 08/17/2016 |
| EB1596053408 | | VALENCIA | CA | | 08/17/2016 | 3.875 | 935,315 | | (1,829) | | | | 3,100,000 | 08/17/2016 |
| EB1596053412 | | FORT LAUDERDALE | FL | | 08/17/2016 | 4.250 | 550,129 | | (1,739) | | | | 860,000 | 08/17/2016 |
| EB1596053414 | | WESTMINSTER | CO | | 08/19/2016 | 3.875 | 533,302 | | (681) | | | | 720,000 | 08/19/2016 |
| EB1596053421 | | REDWOOD CITY | CA | | 08/17/2016 | 3.875 | 740,969 | | (1,448) | | | | 1,570,000 | 08/17/2016 |
| EB1596053430 | | ENGLEWOOD | CO | | 08/19/2016 | 3.875 | 594,726 | | (758) | | | | 790,000 | 08/19/2016 |
| EB1596053434 | | SANTA BARBARA | CA | | 10/12/2016 | 3.750 | 962,606 | | 41 | | | | 1,725,000 | 10/12/2016 |
| EB1596053446 | | LONE TREE | CO | | 08/19/2016 | 3.875 | 530,448 | | (676) | | | | 730,000 | 08/19/2016 |
| EB1596053476 | | TUSTIN | CA | | 08/17/2016 | 4.375 | 671,481 | | (2,267) | | | | 880,000 | 08/17/2016 |
| EB1596053482 | | AQUA DULCE | CA | | 08/17/2016 | 3.625 | 740,033 | | (571) | | | | 1,170,000 | 08/17/2016 |
| EB1596053487 | | HUNTINGTON BEACH | CA | | 10/12/2016 | 3.875 | 660,057 | | (470) | | | | 935,000 | 10/12/2016 |
| EB1596053495 | | SAN CLEMENTE | CA | | 08/17/2016 | 4.500 | 771,664 | | (2,739) | | | | 1,000,000 | 08/17/2016 |
| EB1596053496 | | AGUA DULCE AREA | CA | | 12/16/2016 | 3.750 | 686,563 | | (329) | | | | 1,050,000 | 12/16/2016 |
| EB1596053498 | | LOS ANGELES | CA | | 08/17/2016 | 3.750 | 901,649 | | (1,266) | | | | 1,825,000 | 08/17/2016 |
| EB1596053514 | | CARMEL | CA | | 08/17/2016 | 4.125 | 509,204 | | (1,429) | | | | 1,070,000 | 08/17/2016 |
| EB1596053515 | | THOUSAND OAKS | CA | | 08/17/2016 | 4.250 | 1,233,760 | | (3,815) | | | | 1,719,000 | 08/17/2016 |
| EB1596053516 | | SANTA FE | NM | | 08/17/2016 | 4.250 | 569,773 | | (2,136) | | | | 820,000 | 08/17/2016 |
| EB1596053538 | | MISSION VIEJO | CA | | 08/17/2016 | 3.875 | 1,024,253 | | (1,997) | | | | 1,350,000 | 08/17/2016 |
| EB1596053546 | | CORONA DEL MAR | CA | | 08/17/2016 | 3.875 | 935,942 | | (1,832) | | | | 1,280,000 | 08/17/2016 |
| EB1596053586 | | BAINBRIDGE ISLAND | WA | | 12/16/2016 | 4.250 | 520,399 | | (1,466) | | | | 735,000 | 12/16/2016 |
| EB1596053616 | | PASADENA | CA | | 12/16/2016 | 3.875 | 676,626 | | (340) | | | | 1,175,000 | 12/16/2016 |
| EB1596053717 | | NEWPORT BEACH | CA | | 12/16/2016 | 3.990 | 936,999 | | (650) | | | | 1,979,000 | 12/16/2016 |
| EB1596053750 | | EL SEGUNDO | CA | | 10/07/2016 | 4.000 | 1,214,705 | | (687) | | | | 1,600,000 | 10/07/2016 |
| EB1596053766 | | DUCK | NC | | 12/16/2016 | 4.125 | 688,311 | | (851) | | | | 1,100,000 | 12/16/2016 |
| EB1596053799 | | LA HABRA HEIGHTS | CA | | 12/16/2016 | 4.000 | 651,957 | | (699) | | | | 860,000 | 12/16/2016 |
| EB1596053805 | | JURUPA VALLEY | CA | | 12/16/2016 | 3.875 | 426,981 | | (394) | | | | 559,270 | 12/16/2016 |
| EB1596053808 | | SAN JOSE | CA | | 12/16/2016 | 3.750 | 680,061 | | (324) | | | | 1,278,000 | 12/16/2016 |
| EB1596053818 | | CULVER CITY | CA | | 12/16/2016 | 3.750 | 976,003 | | (556) | | | | 1,307,000 | 12/16/2016 |
| EB1596053821 | | ERIE | CO | | 12/16/2016 | 3.625 | 528,269 | | (74) | | | | 745,000 | 12/16/2016 |
| EB1596053822 | | SEATTLE | WA | | 12/16/2016 | 3.625 | 597,472 | | (105) | | | | 820,000 | 12/16/2016 |
| EB1596053825 | | LONG BEACH | CA | | 12/16/2016 | 3.750 | 972,307 | | (472) | | | | 1,410,000 | 12/16/2016 |
| EB1596053836 | | GLENDALE | CA | | 12/16/2016 | 4.125 | 954,716 | | (1,149) | | | | 1,310,000 | 12/16/2016 |
| EB1596053850 | | LOS ANGELES | CA | | 12/16/2016 | 4.125 | 833,567 | | (1,013) | | | | 1,095,000 | 12/16/2016 |
| EB1596053855 | | FOSTER CITY | CA | | 12/16/2016 | 4.250 | 525,676 | | (693) | | | | 1,375,000 | 12/16/2016 |
| EB1596053857 | | SACRAMENTO | CA | | 12/16/2016 | 4.625 | 778,996 | | (1,193) | | | | 1,003,000 | 12/16/2016 |
| EB1596053871 | | SANTA BARBARA | CA | | 12/16/2016 | 3.990 | 1,788,664 | | (1,902) | | | | 2,325,000 | 12/16/2016 |
| EB1596053905 | | ERIE | CO | | 12/16/2016 | 4.000 | 404,745 | | (599) | | | | 540,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1596053910 | | DENVER | CO | | 12/16/2016 | 3.875 | 1,124,817 | | (1,033) | | | | 1,675,000 | 12/16/2016 |
| EB1596053911 | | BOTHELL | WA | | 12/16/2016 | 3.125 | 667,601 | | 999 | | | | 940,000 | 12/16/2016 |
| EB1596053930 | | SOUTH SAN FRANCISCO | CA | | 12/16/2016 | 3.875 | 958,332 | | (969) | | | | 1,280,000 | 12/16/2016 |
| EB1596053937 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.875 | 661,655 | | (4,733) | | | | 1,006,268 | 12/16/2016 |
| EB1596053958 | | SCOTTSDALE | AZ | | 12/16/2016 | 4.125 | 484,696 | | (589) | | | | 894,500 | 12/16/2016 |
| EB1596053960 | | PACIFICA | CA | | 12/16/2016 | 3.625 | 637,796 | | (242) | | | | 870,000 | 12/16/2016 |
| EB1596053967 | | GUALALA | CA | | 12/16/2016 | 3.990 | 596,365 | | (500) | | | | 790,000 | 12/16/2016 |
| EB1596053974 | | PHOENIX | AZ | | 12/16/2016 | 4.000 | 663,730 | | (779) | | | | 870,000 | 12/16/2016 |
| EB1596053990 | | SEATTLE | WA | | 12/16/2016 | 4.125 | 736,682 | | (1,009) | | | | 950,000 | 12/16/2016 |
| EB1596053993 | | CALABASAS | CA | | 12/16/2016 | 3.875 | 957,673 | | (881) | | | | 1,650,000 | 12/16/2016 |
| EB1596054004 | | DENVER | CO | | 12/16/2016 | 3.625 | 874,281 | | (332) | | | | 1,159,000 | 12/16/2016 |
| EB1596054012 | | BROOMFIELD | CO | | 12/16/2016 | 3.500 | 527,056 | | 36 | | | | 715,000 | 12/16/2016 |
| EB1596054021 | | LOS ANGELES | CA | | 12/16/2016 | 3.375 | 927,140 | | 453 | | | | 2,500,000 | 12/16/2016 |
| EB1596054049 | | PALM SPRINGS | CA | | 12/16/2016 | 3.875 | 465,628 | | (598) | | | | 675,000 | 12/16/2016 |
| EB1596054061 | | SANTA CLARA | CA | | 12/16/2016 | 4.000 | 757,118 | | (1,007) | | | | 1,060,000 | 12/16/2016 |
| EB1596054080 | | SOLANA BEACH | CA | | 12/16/2016 | 4.000 | 900,359 | | (1,057) | | | | 1,230,000 | 12/16/2016 |
| EB1706505057 | | BEVERLY | MA | | 12/18/2015 | 4.250 | 463,985 | | (963) | | | | 639,000 | 12/18/2015 |
| EB1706505305 | | SUGAR LAND | TX | | 12/18/2015 | 3.875 | 497,580 | | (174) | | | | 675,000 | 12/18/2015 |
| EB1706542026 | | CLARKSVILLE | MD | | 08/19/2016 | 3.625 | 799,813 | | 143 | | | | 1,100,000 | 08/19/2016 |
| EB1706551323 | | SCOTTSDALE | AZ | | 12/16/2016 | 3.375 | 469,094 | | 228 | | | | 865,000 | 12/16/2016 |
| EB1723001151 | | ENCINITAS | CA | | 08/07/2015 | 3.875 | 599,717 | | (573) | | | | 1,066,000 | 08/07/2015 |
| EB1723001157 | | LOS ANGELES | CA | | 07/17/2015 | 3.750 | 507,280 | | 119 | | | | 750,000 | 07/17/2015 |
| EB1723001216 | | ALEXANDRIA | VA | | 12/18/2015 | 3.875 | 389,159 | | (144) | | | | 540,000 | 12/18/2015 |
| EB1723001246 | | LOS ANGELES | CA | | 06/24/2016 | 3.750 | 983,315 | | 118 | | | | 1,330,000 | 06/24/2016 |
| EB1723001389 | | MANHATTAN BEACH | CA | | 12/16/2016 | 3.500 | 1,490,968 | | 276 | | | | 2,150,000 | 12/16/2016 |
| EB1723001394 | | LOS ANGELES | CA | | 12/16/2016 | 3.625 | 944,907 | | (358) | | | | 1,715,000 | 12/16/2016 |
| EB1725001382 | | NEWPORT BEACH | CA | | 12/18/2015 | 4.375 | 610,697 | | (1,278) | | | | 1,640,000 | 12/18/2015 |
| EB1725002290 | | NEWPORT BEACH | CA | | 11/20/2015 | 3.875 | 1,017,563 | | (1,625) | | | | 2,550,000 | 11/20/2015 |
| EB1725002337 | | PALM DESERT | CA | | 07/17/2015 | 3.750 | 405,771 | | 95 | | | | 650,000 | 07/17/2015 |
| EB1725002346 | | PALM SPRINGS | CA | | 11/20/2015 | 3.875 | 410,921 | | (648) | | | | 760,000 | 11/20/2015 |
| EB1725002355 | | LADERA RANCH | CA | | 07/17/2015 | 3.875 | 859,061 | | (617) | | | | 1,300,000 | 07/17/2015 |
| EB1725002360 | | PALM SPRINGS | CA | | 06/24/2016 | 3.875 | 1,470,932 | | (1,559) | | | | 2,100,000 | 06/24/2016 |
| EB1725002424 | | PALM SPRINGS | CA | | 08/07/2015 | 3.875 | 403,037 | | (384) | | | | 900,000 | 08/07/2015 |
| EB1725002450 | | SAN CLEMENTE | CA | | 08/07/2015 | 3.875 | 545,055 | | (522) | | | | 795,000 | 08/07/2015 |
| EB1725002836 | | LOS ANGELES | CA | | 06/24/2016 | 3.750 | 417,266 | | 55 | | | | 625,000 | 06/24/2016 |
| EB1725002907 | | COSTA MESA | CA | | 03/24/2016 | 4.000 | 669,068 | | (1,217) | | | | 890,000 | 03/24/2016 |
| EB1725002983 | | PALM SPRINGS | CA | | 06/24/2016 | 3.990 | 409,552 | | (525) | | | | 585,000 | 06/24/2016 |
| EB1725003098 | | NEWPORT BEACH | CA | | 10/12/2016 | 3.750 | 1,364,042 | | (715) | | | | 2,628,000 | 10/12/2016 |
| EB1725003333 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 613,250 | | 190 | | | | 825,000 | 12/16/2016 |
| EB1725003376 | | SAN DIEGO | CA | | 12/16/2016 | 3.625 | 988,214 | | (169) | | | | 2,575,000 | 12/16/2016 |
| EB1725003421 | | SAN ANSELMO | CA | | 12/16/2016 | 3.750 | 829,471 | | (394) | | | | 1,450,000 | 12/16/2016 |
| EB1725003445 | | SAN CLEMENTE | CA | | 12/16/2016 | 3.875 | 610,306 | | (538) | | | | 875,000 | 12/16/2016 |
| EB1725003460 | | LADERA RANCH | CA | | 12/16/2016 | 3.250 | 483,596 | | 402 | | | | 1,350,000 | 12/16/2016 |
| EB1771000521 | | HUNTINGTON BEACH | CA | | 09/18/2015 | 4.125 | 591,553 | | (3,275) | | | | 1,565,000 | 09/18/2015 |
| EB1771000608 | | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | 3.875 | 917,599 | | (1,503) | | | | 1,322,000 | 11/20/2015 |
| EB1771000663 | | HUNTINGTON BEACH | CA | | 07/30/2015 | 3.875 | 984,493 | | 433 | | | | 2,056,900 | 07/30/2015 |
| EB1771000666 | | SANTA ANA | CA | | 09/18/2015 | 4.125 | 628,997 | | (981) | | | | 995,000 | 09/18/2015 |
| EB1771000713 | | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | 3.750 | 1,039,813 | | (745) | | | | 1,500,000 | 11/20/2015 |
| EB1771000721 | | SAN JUAN CAPISTRANO | CA | | 09/25/2015 | 3.750 | 926,947 | | 148 | | | | 1,275,000 | 09/25/2015 |
| EB1771000972 | | HUNTINGTON BEACH | CA | | 09/25/2015 | 3.990 | 803,144 | | (1,334) | | | | 1,135,000 | 09/25/2015 |
| EB1771001011 | | NEWPORT BEACH | CA | | 11/20/2015 | 3.750 | 797,993 | | (553) | | | | 1,850,000 | 11/20/2015 |
| EB1771001014 | | LA MIRADA | CA | | 07/17/2015 | 3.875 | 435,945 | | (317) | | | | 625,000 | 07/17/2015 |
| EB1771001018 | | LA MIRADA | CA | | 07/17/2015 | 3.875 | 470,026 | | (338) | | | | 643,000 | 07/17/2015 |
| EB1771001118 | | SAN JUAN CAPISTRANO | CA | | 08/17/2016 | 3.625 | 849,030 | | (688) | | | | 1,140,000 | 08/17/2016 |
| EB1771001235 | | HUNTINGTON BEACH | CA | | 10/12/2016 | 3.625 | 920,746 | | (113) | | | | 1,675,000 | 10/12/2016 |
| EB1771001373 | | HUNTINGTON BEACH | CA | | 03/24/2016 | 3.990 | 940,937 | | (1,659) | | | | 2,082,000 | 03/24/2016 |
| EB1771001383 | | LAKE FOREST | CA | | 06/24/2016 | 4.125 | 695,040 | | (1,517) | | | | 1,050,000 | 06/24/2016 |
| EB1771001472 | | HUNTINGTON BEACH | CA | | 12/16/2016 | 3.625 | 1,278,356 | | 226 | | | | 1,725,000 | 12/16/2016 |
| EB1771001805 | | FOLSOM | CA | | 12/16/2016 | 3.625 | 520,819 | | (89) | | | | 693,000 | 12/16/2016 |
| EB1771001934 | | HUNTINGTON BEACH | CA | | 12/16/2016 | 3.500 | 1,252,011 | | 138 | | | | 1,954,000 | 12/16/2016 |
| EB1784001085 | | WALNUT CREEK | CA | | 07/30/2015 | 3.990 | 752,263 | | (325) | | | | 1,090,000 | 07/30/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1784001354 | | SANTA CLARA | CA | | 07/30/2015 | 3.990 | 585,194 | | (253) | | | | 810,000 | 07/30/2015 |
| EB1784001427 | | MOUNTAIN VIEW | CA | | 07/30/2015 | 3.990 | 901,271 | | (389) | | | | 2,000,000 | 07/30/2015 |
| EB1784001440 | | SAN FRANCISCO | CA | | 07/30/2015 | 3.990 | 653,828 | | (282) | | | | 905,000 | 07/30/2015 |
| EB1784001757 | | NOVATO | CA | | 03/24/2016 | 3.990 | 563,943 | | (979) | | | | 850,000 | 03/24/2016 |
| EB1784001925 | | BELMONT | CA | | 06/24/2016 | 3.875 | 1,126,300 | | (702) | | | | 1,550,000 | 06/24/2016 |
| EB1784002143 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.990 | 967,809 | | (1,698) | | | | 1,300,000 | 03/24/2016 |
| EB1784002144 | | REDWOOD CITY | CA | | 09/25/2015 | 3.875 | 842,457 | | (648) | | | | 1,156,000 | 09/25/2015 |
| EB1784002168 | | SAN FRANCISCO | CA | | 11/20/2015 | 3.625 | 1,021,930 | | 267 | | | | 1,500,000 | 11/20/2015 |
| EB1784002217 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.875 | 488,076 | | (375) | | | | 900,000 | 09/25/2015 |
| EB1784002268 | | SAN FRANCISCO | CA | | 09/25/2015 | 3.625 | 920,162 | | 1,062 | | | | 1,425,000 | 09/25/2015 |
| EB1784002309 | | LAFAYETTE | CA | | 10/12/2016 | 3.750 | 1,206,573 | | (540) | | | | 1,690,000 | 10/12/2016 |
| EB1784002331 | | SAN JOSE | CA | | 10/12/2016 | 3.750 | 1,623,228 | | (726) | | | | 2,400,000 | 10/12/2016 |
| EB1784002334 | | REDWOOD CITY | CA | | 07/17/2015 | 3.875 | 727,044 | | (802) | | | | 1,375,000 | 07/17/2015 |
| EB1784002358 | | EMERALD HILLS | CA | | 07/17/2015 | 3.750 | 638,543 | | (112) | | | | 1,650,000 | 07/17/2015 |
| EB1784002384 | | REDWOOD CITY | CA | | 07/17/2015 | 3.750 | 834,753 | | (85) | | | | 1,440,000 | 07/17/2015 |
| EB1784002424 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.625 | 2,120,016 | | (261) | | | | 3,100,000 | 10/12/2016 |
| EB1784002429 | | OAKLAND | CA | | 11/20/2015 | 3.625 | 635,868 | | 166 | | | | 1,080,000 | 11/20/2015 |
| EB1784002431 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 1,068,973 | | (1,166) | | | | 1,450,000 | 03/24/2016 |
| EB1784002442 | | PALO ALTO | CA | | 08/07/2015 | 3.750 | 1,161,195 | | (193) | | | | 4,000,000 | 08/07/2015 |
| EB1784002449 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.875 | 406,310 | | (9) | | | | 1,270,000 | 08/07/2015 |
| EB1784002458 | | SAN CARLOS | CA | | 08/07/2015 | 3.750 | 878,697 | | (12) | | | | 1,700,000 | 08/07/2015 |
| EB1784002535 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.990 | 774,009 | | (698) | | | | 1,050,000 | 08/07/2015 |
| EB1784002546 | | CORTE MADERA | CA | | 08/07/2015 | 3.750 | 1,013,998 | | 1,526 | | | | 1,400,000 | 08/07/2015 |
| EB1784002563 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.875 | 526,820 | | 253 | | | | 730,000 | 08/07/2015 |
| EB1784002796 | | SAN BRUNO | CA | | 03/24/2016 | 3.990 | 615,311 | | (1,077) | | | | 1,230,000 | 03/24/2016 |
| EB1784002902 | | MORGAN HILL | CA | | 03/24/2016 | 3.990 | 512,781 | | (901) | | | | 984,000 | 03/24/2016 |
| EB1784002927 | | SANTA ROSA | CA | | 03/24/2016 | 3.875 | 459,700 | | (503) | | | | 620,000 | 03/24/2016 |
| EB1784002958 | | MENLO PARK | CA | | 06/24/2016 | 3.875 | 508,301 | | (323) | | | | 900,000 | 06/24/2016 |
| EB1784003112 | | MENLO PARK | CA | | 03/24/2016 | 3.875 | 580,345 | | (635) | | | | 1,800,000 | 03/24/2016 |
| EB1784003157 | | LA CRESCENTA | CA | | 06/24/2016 | 4.000 | 386,309 | | (562) | | | | 1,010,000 | 06/24/2016 |
| EB1784003213 | | REDWOOD CITY | CA | | 10/12/2016 | 3.750 | 1,245,416 | | (550) | | | | 1,920,000 | 10/12/2016 |
| EB1784003367 | | REDWOOD CITY | CA | | 10/12/2016 | 3.875 | 703,435 | | (503) | | | | 1,732,000 | 10/12/2016 |
| EB1784003417 | | NOVATO | CA | | 06/24/2016 | 4.000 | 507,806 | | (676) | | | | 700,000 | 06/24/2016 |
| EB1784003436 | | SANTA ROSA | CA | | 06/24/2016 | 4.125 | 475,894 | | (918) | | | | 1,100,000 | 06/24/2016 |
| EB1784003477 | | SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 606,585 | | (669) | | | | 825,000 | 03/24/2016 |
| EB1784003514 | | SAN JOSE | CA | | 03/24/2016 | 3.750 | 572,881 | | (182) | | | | 775,000 | 03/24/2016 |
| EB1784003899 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.625 | 1,205,882 | | (148) | | | | 1,640,000 | 10/12/2016 |
| EB1784003927 | | SAN JOSE | CA | | 06/24/2016 | 3.500 | 951,105 | | 1,802 | | | | 1,300,000 | 06/24/2016 |
| EB1784003936 | | SAN BRUNO | CA | | 10/12/2016 | 3.625 | 599,489 | | (106) | | | | 1,075,000 | 10/12/2016 |
| EB1784003944 | | SAN CARLOS | CA | | 12/16/2016 | 3.875 | 624,870 | | (99) | | | | 1,602,000 | 12/16/2016 |
| EB1784003974 | | SAN JOSE | CA | | 08/17/2016 | 3.750 | 639,292 | | (897) | | | | 1,300,000 | 08/17/2016 |
| EB1784004014 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.625 | 906,198 | | (700) | | | | 1,210,000 | 08/17/2016 |
| EB1784004039 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.750 | 463,360 | | 50 | | | | 1,700,000 | 12/16/2016 |
| EB1784004040 | | CORTE MADERA | CA | | 08/17/2016 | 3.625 | 652,032 | | (504) | | | | 1,130,000 | 08/17/2016 |
| EB1784004072 | | SAN RAFAEL | CA | | 12/16/2016 | 3.875 | 703,529 | | (161) | | | | 1,200,000 | 12/16/2016 |
| EB1784004088 | | NOVATO | CA | | 12/16/2016 | 3.750 | 998,321 | | (133) | | | | 1,790,000 | 12/16/2016 |
| EB1784004120 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.750 | 623,581 | | 25 | | | | 1,308,000 | 10/12/2016 |
| EB1784004122 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.750 | 941,669 | | (1,322) | | | | 1,250,000 | 08/17/2016 |
| EB1784004180 | | SAN FRANCISCO | CA | | 10/12/2016 | 3.875 | 637,920 | | (151) | | | | 850,000 | 10/12/2016 |
| EB1784004245 | | TIBURON | CA | | 12/16/2016 | 3.625 | 697,377 | | 122 | | | | 1,850,000 | 12/16/2016 |
| EB1784004248 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.625 | 741,831 | | 311 | | | | 1,000,000 | 12/16/2016 |
| EB1784004293 | | EL CERRITO | CA | | 12/16/2016 | 3.875 | 626,552 | | (161) | | | | 865,000 | 12/16/2016 |
| EB1784004395 | | FAIRFAX | CA | | 12/16/2016 | 3.625 | 990,923 | | (375) | | | | 1,340,000 | 12/16/2016 |
| EB1784004497 | | SEBASTOPOL | CA | | 12/16/2016 | 3.625 | 722,172 | | (301) | | | | 976,000 | 12/16/2016 |
| EB1784004502 | | MENLO PARK | CA | | 12/16/2016 | 3.625 | 757,302 | | (286) | | | | 1,710,000 | 12/16/2016 |
| EB1784004539 | | SAN MATEO | CA | | 12/16/2016 | 3.625 | 1,122,157 | | 78 | | | | 2,500,000 | 12/16/2016 |
| EB1784004542 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 1,051,477 | | 86 | | | | 1,500,000 | 12/16/2016 |
| EB1784004563 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 758,897 | | 58 | | | | 1,560,000 | 12/16/2016 |
| EB1784004587 | | CORTE MADERA | CA | | 12/16/2016 | 3.500 | 353,404 | | (37) | | | | 900,000 | 12/16/2016 |
| EB1784004738 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 722,331 | | 49 | | | | 1,100,000 | 12/16/2016 |
| EB1784004775 | | BELMONT | CA | | 12/16/2016 | 3.500 | 840,100 | | (77) | | | | 1,500,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1784004777 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 955,039 | | 79 | | | | 1,425,000 | 12/16/2016 |
| EB1784004778 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 664,926 | | 45 | | | | 1,100,000 | 12/16/2016 |
| EB1784004781 | | BURLINGAME | CA | | 12/16/2016 | 3.500 | 1,316,028 | | 243 | | | | 2,750,000 | 12/16/2016 |
| EB1784004782 | | MENLO PARK | CA | | 12/16/2016 | 3.625 | 722,277 | | (358) | | | | 1,645,000 | 12/16/2016 |
| EB1784004784 | | SAN RAFAEL | CA | | 12/16/2016 | 3.500 | 593,677 | | 40 | | | | 892,000 | 12/16/2016 |
| EB1784004785 | | BURLINGAME | CA | | 12/16/2016 | 3.500 | 1,276,991 | | 86 | | | | 2,390,000 | 12/16/2016 |
| EB1784004815 | | REDWOOD CITY | CA | | 12/16/2016 | 3.625 | 1,080,027 | | (409) | | | | 1,500,000 | 12/16/2016 |
| EB1784004840 | | OAKLAND | CA | | 12/16/2016 | 3.500 | 984,284 | | 66 | | | | 1,875,000 | 12/16/2016 |
| EB1784004856 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 902,806 | | 61 | | | | 2,400,000 | 12/16/2016 |
| EB1784004858 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 548,387 | | 37 | | | | 900,000 | 12/16/2016 |
| EB1784004861 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.500 | 707,823 | | 80 | | | | 1,000,000 | 12/16/2016 |
| EB1784004870 | | SAN RAFAEL | CA | | 12/16/2016 | 3.375 | 1,086,338 | | 345 | | | | 1,475,000 | 12/16/2016 |
| EB1784004880 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.250 | 1,320,848 | | 1,328 | | | | 1,800,000 | 12/16/2016 |
| EB1784004910 | | SAN RAFAEL | CA | | 12/16/2016 | 3.625 | 854,559 | | (259) | | | | 1,130,000 | 12/16/2016 |
| EB1784004962 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.625 | 480,087 | | (146) | | | | 636,000 | 12/16/2016 |
| EB1784005051 | | SAN BRUNO | CA | | 12/16/2016 | 3.375 | 668,808 | | 326 | | | | 900,000 | 12/16/2016 |
| EB1785002536 | | SAN FRANCISCO | CA | | 07/30/2015 | 3.875 | 722,492 | | 318 | | | | 1,550,000 | 07/30/2015 |
| EB1785003246 | | LOS ANGELES | CA | | 03/24/2016 | 3.990 | 490,406 | | (857) | | | | 660,000 | 03/24/2016 |
| EB1785003252 | | NEWARK | CA | | 10/09/2015 | 3.990 | 420,288 | | (602) | | | | 672,000 | 10/09/2015 |
| EB1785003272 | | MENLO PARK | CA | | 09/25/2015 | 3.875 | 922,928 | | (710) | | | | 1,272,000 | 09/25/2015 |
| EB1785003289 | | LINDEN | CA | | 10/09/2015 | 3.875 | 503,095 | | (304) | | | | 695,000 | 10/09/2015 |
| EB1785003399 | | VALENCIA | CA | | 11/20/2015 | 3.875 | 483,228 | | (762) | | | | 670,000 | 11/20/2015 |
| EB1785003407 | | SAN JOSE | CA | | 07/17/2015 | 3.750 | 744,238 | | (124) | | | | 1,250,000 | 07/17/2015 |
| EB1785003447 | | PORTOLA VALLEY | CA | | 07/17/2015 | 3.875 | 1,253,431 | | (1,295) | | | | 1,710,000 | 07/17/2015 |
| EB1785003492 | | SATELLITE BEACH | FL | | 08/07/2015 | 3.750 | 449,732 | | (7) | | | | 640,000 | 08/07/2015 |
| EB1785003522 | | E PALO ALTO | CA | | 08/07/2015 | 3.990 | 535,706 | | (219) | | | | 840,000 | 08/07/2015 |
| EB1785003601 | | LOS GATOS | CA | | 06/24/2016 | 3.990 | 834,573 | | (1,205) | | | | 2,300,000 | 06/24/2016 |
| EB1785003665 | | REDWOOD CITY | CA | | 06/24/2016 | 4.125 | 561,052 | | (1,311) | | | | 1,100,000 | 06/24/2016 |
| EB1785004145 | | PEBBLE BEACH | CA | | 06/24/2016 | 4.000 | 540,944 | | (753) | | | | 800,000 | 06/24/2016 |
| EB1785004180 | | FREMONT | CA | | 06/24/2016 | 3.750 | 727,797 | | 86 | | | | 980,000 | 06/24/2016 |
| EB1785004254 | | SAN JOSE | CA | | 06/24/2016 | 3.750 | 677,446 | | 25 | | | | 910,000 | 06/24/2016 |
| EB1785004280 | | LOS GATOS | CA | | 06/24/2016 | 3.625 | 534,567 | | 693 | | | | 1,775,000 | 06/24/2016 |
| EB1785004420 | | SUNNYVALE | CA | | 08/17/2016 | 3.750 | 1,138,854 | | (2,192) | | | | 1,900,000 | 08/17/2016 |
| EB1785004656 | | SCOTTS VALLEY | CA | | 12/16/2016 | 3.250 | 666,379 | | 878 | | | | 915,000 | 12/16/2016 |
| EB1785004673 | | SAN JOSE | CA | | 10/07/2016 | 3.750 | 1,060,647 | | (66) | | | | 1,620,000 | 10/07/2016 |
| EB1785004871 | | LOS ALTOS | CA | | 12/16/2016 | 3.250 | 485,873 | | 364 | | | | 3,330,000 | 12/16/2016 |
| EB1785004879 | | SANTA CRUZ | CA | | 12/16/2016 | 3.750 | 676,319 | | (440) | | | | 977,000 | 12/16/2016 |
| EB1785004925 | | SANTA CRUZ | CA | | 12/16/2016 | 3.375 | 714,305 | | 227 | | | | 1,064,000 | 12/16/2016 |
| EB1786002179 | | HALF MOON BAY | CA | | 07/30/2015 | 3.990 | 1,041,028 | | (450) | | | | 1,450,000 | 07/30/2015 |
| EB1786002320 | | PORTOLA VALLEY | CA | | 10/09/2015 | 4.125 | 560,244 | | (1,197) | | | | 2,000,000 | 10/09/2015 |
| EB1786002424 | | LOS ALTOS | CA | | 09/25/2015 | 3.875 | 1,622,540 | | (1,246) | | | | 2,358,000 | 09/25/2015 |
| EB1786002511 | | BELMONT | CA | | 03/24/2016 | 3.750 | 895,099 | | (274) | | | | 1,225,000 | 03/24/2016 |
| EB1786002571 | | SAN FRANCISCO | CA | | 08/07/2015 | 3.750 | 1,266,551 | | 1,906 | | | | 1,770,000 | 08/07/2015 |
| EB1786002646 | | SOUTH SAN FRANCISCO | CA | | 03/24/2016 | 3.875 | 696,314 | | (757) | | | | 950,000 | 03/24/2016 |
| EB1786002673 | | SANTA CLARA | CA | | 07/17/2015 | 3.875 | 592,122 | | (663) | | | | 1,060,000 | 07/17/2015 |
| EB1786002704 | | BELMONT | CA | | 06/24/2016 | 3.750 | 1,067,805 | | 47 | | | | 1,575,000 | 06/24/2016 |
| EB1786002708 | | TRUCKEE | CA | | 11/20/2015 | 3.625 | 530,344 | | 139 | | | | 780,000 | 11/20/2015 |
| EB1786002719 | | MENLO PARK | CA | | 07/17/2015 | 3.750 | 714,589 | | (119) | | | | 2,000,000 | 07/17/2015 |
| EB1786002720 | | EL GRANADA | CA | | 11/20/2015 | 3.625 | 858,240 | | 225 | | | | 1,181,000 | 11/20/2015 |
| EB1786002754 | | BURLINGAME | CA | | 07/17/2015 | 3.750 | 722,649 | | (120) | | | | 1,475,000 | 07/17/2015 |
| EB1786002896 | | NOVATO | CA | | 03/24/2016 | 3.750 | 609,413 | | (188) | | | | 826,000 | 03/24/2016 |
| EB1786003293 | | CUPERTINO | CA | | 06/24/2016 | 3.990 | 470,551 | | (686) | | | | 1,250,000 | 06/24/2016 |
| EB1786003297 | | LOS ALTOS | CA | | 10/07/2016 | 3.990 | 863,947 | | (481) | | | | 2,930,000 | 10/07/2016 |
| EB1786003342 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 871,017 | | (1,144) | | | | 2,180,000 | 06/24/2016 |
| EB1786003372 | | SAN CARLOS | CA | | 06/24/2016 | 3.750 | 1,571,100 | | 194 | | | | 2,125,000 | 06/24/2016 |
| EB1786003544 | | BELMONT | CA | | 10/12/2016 | 3.625 | 929,778 | | (114) | | | | 1,548,000 | 10/12/2016 |
| EB1786003545 | | CASTRO VALLEY | CA | | 10/12/2016 | 3.625 | 728,599 | | (89) | | | | 975,888 | 10/12/2016 |
| EB1786003598 | | FOSTER CITY | CA | | 08/17/2016 | 3.500 | 898,084 | | (41) | | | | 1,217,000 | 08/17/2016 |
| EB1786003610 | | SAN MATEO | CA | | 12/16/2016 | 3.500 | 1,046,224 | | 831 | | | | 1,450,000 | 12/16/2016 |
| EB1786003623 | | SAN MATEO | CA | | 12/16/2016 | 3.375 | 1,209,870 | | 721 | | | | 1,710,000 | 12/16/2016 |
| EB1786003657 | | SAN FRANCISCO | CA | | 08/17/2016 | 3.625 | 823,817 | | (637) | | | | 1,150,000 | 08/17/2016 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1786003720 | | BELMONT | CA | | 12/16/2016 | 3.375 | 1,209,109 | | 384 | | | | 2,000,000 | 12/16/2016 |
| EB1786003745 | | BELMONT | CA | | 12/16/2016 | 3.375 | 802,104 | | 871 | | | | 1,708,000 | 12/16/2016 |
| EB1786003774 | | REDWOOD CITY | CA | | 12/16/2016 | 3.625 | 752,830 | | 51 | | | | 1,010,000 | 12/16/2016 |
| EB1786003890 | | SAN MATEO | CA | | 12/16/2016 | 3.500 | 678,266 | | 126 | | | | 1,480,000 | 12/16/2016 |
| EB1786003928 | | SAN FRANCISCO | CA | | 12/16/2016 | 3.750 | 634,002 | | (302) | | | | 1,950,000 | 12/16/2016 |
| EB1786003969 | | SAN MATEO | CA | | 12/16/2016 | 3.625 | 963,805 | | (365) | | | | 1,360,000 | 12/16/2016 |
| EB1786003970 | | SAN MATEO | CA | | 12/16/2016 | 3.750 | 900,332 | | (585) | | | | 1,750,000 | 12/16/2016 |
| EB1786004118 | | SANTA CLARA | CA | | 12/16/2016 | 3.500 | 1,049,902 | | 71 | | | | 1,400,000 | 12/16/2016 |
| EB1786004135 | | PALO ALTO | CA | | 12/16/2016 | 3.375 | 1,054,692 | | 1,565 | | | | 1,700,000 | 12/16/2016 |
| EB1787002755 | | CASTRO VALLEY | CA | | 07/17/2015 | 3.750 | 579,612 | | (96) | | | | 915,000 | 07/17/2015 |
| EB1787002756 | | SAN RAMON | CA | | 11/20/2015 | 3.625 | 524,562 | | 144 | | | | 730,000 | 11/20/2015 |
| EB1787002772 | | NOVATO | CA | | 07/17/2015 | 3.875 | 589,172 | | (650) | | | | 830,000 | 07/17/2015 |
| EB1787002798 | | SAN RAMON | CA | | 08/07/2015 | 3.875 | 701,361 | | (10) | | | | 1,115,000 | 08/07/2015 |
| EB1787002827 | | CASTRO VALLEY | CA | | 08/07/2015 | 3.875 | 618,181 | | (11) | | | | 900,000 | 08/07/2015 |
| EB1787002855 | | SAN JOSE | CA | | 08/07/2015 | 3.990 | 597,182 | | (245) | | | | 1,100,000 | 08/07/2015 |
| EB1787003150 | | SAN RAMON | CA | | 03/24/2016 | 3.990 | 797,883 | | (1,408) | | | | 1,068,000 | 03/24/2016 |
| EB1787003203 | | PLEASANTON | CA | | 03/24/2016 | 3.750 | 740,348 | | (254) | | | | 1,020,000 | 03/24/2016 |
| EB1787003208 | | HAYWARD | CA | | 06/24/2016 | 4.125 | 461,511 | | (892) | | | | 610,000 | 06/24/2016 |
| EB1787003214 | | WALNUT CREEK | CA | | 03/24/2016 | 3.875 | 768,608 | | (846) | | | | 1,027,000 | 03/24/2016 |
| EB1787003319 | | MILPITAS | CA | | 12/16/2016 | 3.625 | 636,964 | | 113 | | | | 859,513 | 12/16/2016 |
| EB1787003346 | | DANVILLE | CA | | 06/24/2016 | 3.750 | 386,394 | | 46 | | | | 1,175,000 | 06/24/2016 |
| EB1787003434 | | UNION CITY | CA | | 10/12/2016 | 3.625 | 639,411 | | (78) | | | | 858,000 | 10/12/2016 |
| EB1787003647 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 878,798 | | 59 | | | | 1,185,000 | 12/16/2016 |
| EB1787003800 | | DUBLIN | CA | | 12/16/2016 | 3.875 | 609,693 | | (157) | | | | 965,000 | 12/16/2016 |
| EB1787003834 | | SAN BRUNO | CA | | 12/16/2016 | 3.375 | 1,082,037 | | 1,813 | | | | 1,575,000 | 12/16/2016 |
| EB1787003868 | | DUBLIN | CA | | 12/16/2016 | 3.750 | 708,455 | | (222) | | | | 1,379,000 | 12/16/2016 |
| EB1787003934 | | LIVERMORE | CA | | 12/16/2016 | 3.500 | 601,060 | | 259 | | | | 810,000 | 12/16/2016 |
| EB1787003938 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 421,426 | | (128) | | | | 1,030,000 | 12/16/2016 |
| EB1787003957 | | PLEASANTON | CA | | 12/16/2016 | 3.625 | 760,140 | | (295) | | | | 1,145,000 | 12/16/2016 |
| EB1787003964 | | PLEASANTON | CA | | 12/16/2016 | 3.625 | 491,351 | | (186) | | | | 1,425,000 | 12/16/2016 |
| EB1787003973 | | DUBLIN | CA | | 12/16/2016 | 3.375 | 585,953 | | 186 | | | | 830,000 | 12/16/2016 |
| EB1787004002 | | PENNGROVE | CA | | 12/16/2016 | 3.375 | 652,308 | | 207 | | | | 1,030,000 | 12/16/2016 |
| EB1787004061 | | FREMONT | CA | | 12/16/2016 | 3.750 | 711,213 | | (512) | | | | 1,079,000 | 12/16/2016 |
| EB1787004076 | | ORINDA | CA | | 12/16/2016 | 3.500 | 1,085,368 | | 73 | | | | 1,493,000 | 12/16/2016 |
| EB1787004136 | | DUBLIN | CA | | 12/16/2016 | 3.500 | 409,649 | | 28 | | | | 874,000 | 12/16/2016 |
| EB1789002868 | | OAKLAND | CA | | 07/30/2015 | 3.990 | 575,612 | | (269) | | | | 875,000 | 07/30/2015 |
| EB1789003029 | | REDWOOD CITY | CA | | 06/24/2016 | 3.990 | 694,889 | | (875) | | | | 945,000 | 06/24/2016 |
| EB1789003354 | | LOS ALTOS | CA | | 03/24/2016 | 3.875 | 1,296,410 | | (1,407) | | | | 2,680,000 | 03/24/2016 |
| EB1789003359 | | SARATOGA | CA | | 03/24/2016 | 3.875 | 416,749 | | (452) | | | | 615,000 | 03/24/2016 |
| EB1789003375 | | SAN FRANCISCO | CA | | 10/09/2015 | 3.875 | 409,005 | | (238) | | | | 1,350,000 | 10/09/2015 |
| EB1789003401 | | MOUNTAIN VIEW | CA | | 09/25/2015 | 3.625 | 483,643 | | 550 | | | | 725,000 | 09/25/2015 |
| EB1789003454 | | APTOS | CA | | 06/24/2016 | 3.875 | 639,509 | | (399) | | | | 1,350,000 | 06/24/2016 |
| EB1789003531 | | SUNNYVALE | CA | | 10/12/2016 | 3.875 | 579,328 | | (421) | | | | 1,525,000 | 10/12/2016 |
| EB1789003549 | | SAN MATEO | CA | | 06/24/2016 | 3.875 | 900,439 | | (714) | | | | 1,500,000 | 06/24/2016 |
| EB1789003567 | | REDWOOD CITY | CA | | 03/24/2016 | 3.750 | 624,742 | | (191) | | | | 1,221,000 | 03/24/2016 |
| EB1789003570 | | DUBLIN | CA | | 09/25/2015 | 3.990 | 608,464 | | (936) | | | | 1,000,000 | 09/25/2015 |
| EB1789003581 | | MOUNTAIN VIEW | CA | | 09/25/2015 | 3.750 | 518,177 | | 83 | | | | 875,000 | 09/25/2015 |
| EB1789003621 | | MOUNTAIN VIEW | CA | | 03/24/2016 | 3.750 | 931,529 | | (293) | | | | 1,975,000 | 03/24/2016 |
| EB1789003629 | | BELMONT | CA | | 11/20/2015 | 3.625 | 692,776 | | 187 | | | | 1,150,000 | 11/20/2015 |
| EB1789003653 | | FREMONT | CA | | 07/17/2015 | 3.750 | 400,711 | | (39) | | | | 609,000 | 07/17/2015 |
| EB1789003655 | | BERKELEY | CA | | 07/17/2015 | 3.875 | 604,433 | | (661) | | | | 1,200,000 | 07/17/2015 |
| EB1789003669 | | SAN RAMON | CA | | 07/17/2015 | 3.750 | 628,978 | | (105) | | | | 860,000 | 07/17/2015 |
| EB1789003676 | | SANTA CLARA | CA | | 08/07/2015 | 3.875 | 483,426 | | (8) | | | | 705,000 | 08/07/2015 |
| EB1789003695 | | MOUNTAIN VIEW | CA | | 11/20/2015 | 3.625 | 981,053 | | 257 | | | | 2,065,000 | 11/20/2015 |
| EB1789003698 | | SUNNYVALE | CA | | 08/07/2015 | 3.750 | 782,477 | | (11) | | | | 1,510,000 | 08/07/2015 |
| EB1789003711 | | SANTA CRUZ | CA | | 10/12/2016 | 3.750 | 621,492 | | (278) | | | | 1,030,000 | 10/12/2016 |
| EB1789003722 | | SUNNYVALE | CA | | 07/17/2015 | 3.875 | 566,929 | | (625) | | | | 771,000 | 07/17/2015 |
| EB1789003958 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 595,955 | | (350) | | | | 1,165,000 | 06/24/2016 |
| EB1789003985 | | SAN CARLOS | CA | | 06/24/2016 | 3.990 | 627,525 | | (798) | | | | 1,370,000 | 06/24/2016 |
| EB1789004148 | | BURLINGAME | CA | | 06/24/2016 | 3.990 | 803,964 | | (1,027) | | | | 2,500,000 | 06/24/2016 |
| EB1789004236 | | SAN JOSE | CA | | 03/24/2016 | 3.750 | 866,497 | | (269) | | | | 1,170,000 | 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| EB1789004288 | | CAMPBELL | CA | | 03/24/2016 | 3.990 | 564,551 | | (994) | | | | 1,050,000 | 03/24/2016 |
| EB1789004300 | | SAN JOSE | CA | | 06/24/2016 | 3.625 | 659,636 | | (74) | | | | 1,380,000 | 06/24/2016 |
| EB1789004328 | | DANVILLE | CA | | 12/16/2016 | 3.625 | 1,014,335 | | 433 | | | | 1,380,000 | 12/16/2016 |
| EB1789004341 | | SUNNYVALE | CA | | 06/24/2016 | 3.625 | 873,426 | | 844 | | | | 1,505,000 | 06/24/2016 |
| EB1789004375 | | HAYWARD | CA | | 10/12/2016 | 3.625 | 1,120,817 | | 497 | | | | 1,529,975 | 10/12/2016 |
| EB1789004398 | | REDWOOD CITY | CA | | 06/24/2016 | 3.750 | 981,600 | | 36 | | | | 2,562,000 | 06/24/2016 |
| EB1789004486 | | ALCOA | TN | | 08/19/2016 | 3.625 | 501,261 | | 90 | | | | 725,000 | 08/19/2016 |
| EB1789004493 | | SUNNYVALE | CA | | 08/17/2016 | 3.500 | 1,093,780 | | (50) | | | | 1,680,000 | 08/17/2016 |
| EB1789004502 | | SAN CARLOS | CA | | 10/12/2016 | 3.750 | 1,076,845 | | (483) | | | | 1,600,000 | 10/12/2016 |
| EB1789004521 | | BURLINGAME | CA | | 08/17/2016 | 3.625 | 959,152 | | (758) | | | | 2,900,000 | 08/17/2016 |
| EB1789004549 | | SAN JOSE | CA | | 08/17/2016 | 3.625 | 358,269 | | (346) | | | | 1,250,000 | 08/17/2016 |
| EB1789004553 | | THE WOODLANDS | TX | | 12/16/2016 | 3.625 | 1,082,633 | | 456 | | | | 1,585,000 | 12/16/2016 |
| EB1789004565 | | SAN JOSE | CA | | 08/17/2016 | 3.625 | 358,269 | | (346) | | | | 1,250,000 | 08/17/2016 |
| EB1789004596 | | MOUNTAIN VIEW | CA | | 08/17/2016 | 3.750 | 669,150 | | (940) | | | | 1,300,000 | 08/17/2016 |
| EB1789004848 | | SAN JOSE | CA | | 12/16/2016 | 3.375 | 820,044 | | 260 | | | | 1,100,000 | 12/16/2016 |
| EB1789004888 | | SAN JOSE | CA | | 12/16/2016 | 3.500 | 933,190 | | 110 | | | | 1,900,000 | 12/16/2016 |
| EB1789004889 | | REDWOOD CITY | CA | | 12/16/2016 | 3.375 | 281,771 | | 207 | | | | 1,673,000 | 12/16/2016 |
| EB1789004890 | | BELMONT | CA | | 12/16/2016 | 3.625 | 1,052,674 | | (320) | | | | 2,230,000 | 12/16/2016 |
| EB1789004944 | | SAN JOSE | CA | | 12/16/2016 | 3.625 | 603,538 | | (205) | | | | 880,000 | 12/16/2016 |
| EB1789004950 | | SAN JOSE | CA | | 12/16/2016 | 3.500 | 547,362 | | 37 | | | | 800,000 | 12/16/2016 |
| EB1789004967 | | SANTA CLARA | CA | | 12/16/2016 | 3.375 | 557,340 | | 271 | | | | 750,000 | 12/16/2016 |
| EB1790002216 | | ALEXANDRIA | VA | | 09/25/2015 | 3.750 | 914,126 | | 147 | | | | 1,265,000 | 09/25/2015 |
| EB1790002358 | | FALLS CHURCH | VA | | 11/20/2015 | 3.875 | 688,430 | | (1,087) | | | | 940,000 | 11/20/2015 |
| EB1790002648 | | WASHINGTON | DC | | 06/24/2016 | 3.875 | 715,858 | | (460) | | | | 961,000 | 06/24/2016 |
| EB1790002986 | | WASHINGTON | DC | | 10/12/2016 | 3.625 | 599,268 | | 219 | | | | 815,000 | 10/12/2016 |
| EB1791002759 | | ROCKVILLE | MD | | 07/17/2015 | 3.625 | 593,747 | | 498 | | | | 850,000 | 07/17/2015 |
| EB1791002764 | | POTOMAC | MD | | 07/17/2015 | 3.750 | 679,444 | | (113) | | | | 960,000 | 07/17/2015 |
| EB1791002772 | | RESTON | VA | | 08/07/2015 | 3.750 | 1,045,359 | | (16) | | | | 1,600,000 | 08/07/2015 |
| EB1791002786 | | MCLEAN | VA | | 08/07/2015 | 3.750 | 730,725 | | (10) | | | | 1,000,000 | 08/07/2015 |
| EB1793000749 | | VOORHEESVILLE | NY | | 12/18/2015 | 3.990 | 518,254 | | (745) | | | | 725,000 | 12/18/2015 |
| EB1793000950 | | VIENNA | VA | | 10/09/2015 | 3.750 | 1,057,130 | | 383 | | | | 1,485,000 | 10/09/2015 |
| EB1793000960 | | ARLINGTON | VA | | 07/17/2015 | 3.875 | 727,963 | | (803) | | | | 1,006,000 | 07/17/2015 |
| EB1793000975 | | KENSINGTON | MD | | 07/17/2015 | 3.750 | 819,367 | | (136) | | | | 1,123,000 | 07/17/2015 |
| EB1793001367 | | WASHINGTON | DC | | 10/07/2016 | 3.625 | 973,713 | | 305 | | | | 1,325,000 | 10/07/2016 |
| EB1793001391 | | POTOMAC | MD | | 08/19/2016 | 3.625 | 592,787 | | 110 | | | | 800,000 | 08/19/2016 |
| EB1793001392 | | ARLINGTON | VA | | 08/19/2016 | 3.500 | 886,685 | | 923 | | | | 1,330,000 | 08/19/2016 |
| EB1793001647 | | MC LEAN | VA | | 12/16/2016 | 3.750 | 611,229 | | (254) | | | | 820,000 | 12/16/2016 |
| EB1793001664 | | DARIEN | CT | | 12/16/2016 | 3.375 | 595,254 | | 189 | | | | 810,000 | 12/16/2016 |
| EB1794002440 | | SEVERN | MD | | 07/30/2015 | 3.875 | 457,954 | | 204 | | | | 650,000 | 07/30/2015 |
| EB1794002606 | | ARLINGTON | VA | | 09/18/2015 | 4.125 | 860,237 | | (1,405) | | | | 1,290,000 | 09/18/2015 |
| EB1794003210 | | ASHBURN | VA | | 11/20/2015 | 3.750 | 501,592 | | (348) | | | | 680,000 | 11/20/2015 |
| EB1794003329 | | NOKESVILLE | VA | | 12/18/2015 | 3.990 | 632,159 | | (820) | | | | 905,000 | 12/18/2015 |
| EB1794003388 | | ANNANDALE | VA | | 08/07/2015 | 3.875 | 544,733 | | 282 | | | | 825,000 | 08/07/2015 |
| EB1794003466 | | ANNANDALE | VA | | 12/18/2015 | 3.990 | 475,664 | | (2,129) | | | | 650,000 | 12/18/2015 |
| EB1794003540 | | WASHINGTON | DC | | 12/18/2015 | 3.750 | 733,690 | | 502 | | | | 1,038,000 | 12/18/2015 |
| EB1794003584 | | ANNANDALE | VA | | 06/24/2016 | 3.750 | 500,489 | | 61 | | | | 689,000 | 06/24/2016 |
| EB1794003597 | | FALLS CHURCH | VA | | 06/24/2016 | 3.990 | 963,047 | | (1,230) | | | | 1,551,000 | 06/24/2016 |
| EB1794003753 | | NORTH POTOMAC | MD | | 06/24/2016 | 3.625 | 606,240 | | 560 | | | | 825,000 | 06/24/2016 |
| EB1795000799 | | WESTFIELD | NJ | | 09/18/2015 | 4.125 | 562,875 | | (879) | | | | 870,000 | 09/18/2015 |
| EB1795001038 | | STATEN ISLAND | NY | | 12/18/2015 | 4.125 | 491,886 | | (1,028) | | | | 1,325,000 | 12/18/2015 |
| EB1795001161 | | WEST LONG BRANCH | NJ | | 11/20/2015 | 3.875 | 508,665 | | (890) | | | | 780,000 | 11/20/2015 |
| EB1795001225 | | UPPER MONTCLAIR | NJ | | 07/17/2015 | 3.750 | 405,096 | | 95 | | | | 620,000 | 07/17/2015 |
| EB1795001267 | | GLEN RIDGE | NJ | | 11/20/2015 | 3.750 | 632,285 | | (439) | | | | 860,000 | 11/20/2015 |
| EB1795001327 | | MENDHAM | NJ | | 12/18/2015 | 3.990 | 429,328 | | (521) | | | | 640,000 | 12/18/2015 |
| EB1795001484 | | OCEANPORT | NJ | | 12/18/2015 | 3.875 | 461,360 | | (171) | | | | 855,000 | 12/18/2015 |
| EB1795001933 | | ROCKAWAY | NJ | | 12/16/2016 | 3.750 | 653,230 | | 3 | | | | 895,000 | 12/16/2016 |
| EB1994000187 | | LAFAYETTE HILL | PA | | 09/18/2015 | 4.125 | 653,662 | | (1,021) | | | | 900,000 | 09/18/2015 |
| FR121181213 | | ESSEX FELLS | NJ | | 09/23/2016 | 3.450 | 651,754 | | 131 | | | | 1,050,000 | 09/23/2016 |
| FR125660147 | | BOSTON | MA | | 09/23/2016 | 3.450 | 531,718 | | 108 | | | | 1,025,000 | 09/23/2016 |
| FR125676614 | | NEWTON | MA | | 09/09/2016 | 3.450 | 847,787 | | 143 | | | | 1,300,000 | 09/09/2016 |
| FR125686555 | | SAN RAFAEL | CA | | 09/09/2016 | 3.550 | 944,323 | | 39 | | | | 1,840,000 | 09/09/2016 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| FR125687686 | | PALO ALTO | CA | | 10/07/2016 | 3.450 | 1,069,778 | | 267 | | | | 2,340,000 | 10/07/2016 |
| FR125689476 | | DANVILLE | CA | | 10/07/2016 | 3.600 | 422,391 | | (93) | | | | 690,000 | 10/07/2016 |
| FR125689609 | | LARCHMONT | NY | | 09/09/2016 | 3.450 | 893,042 | | 222 | | | | 2,350,000 | 09/09/2016 |
| FR125690276 | | BURLINGAME | CA | | 10/07/2016 | 3.450 | 699,966 | | 122 | | | | 2,200,000 | 10/07/2016 |
| FR125690953 | | LEXINGTON | MA | | 09/09/2016 | 3.450 | 558,981 | | 95 | | | | 940,000 | 09/09/2016 |
| FR125692355 | | ORINDA | CA | | 10/07/2016 | 3.450 | 1,020,664 | | 172 | | | | 2,400,000 | 10/07/2016 |
| FR125692496 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 911,457 | | 154 | | | | 1,395,000 | 10/07/2016 |
| FR125692728 | | SAN DIEGO | CA | | 10/07/2016 | 3.450 | 624,190 | | 106 | | | | 1,550,000 | 10/07/2016 |
| FR125692959 | | LAFAYETTE | CA | | 09/09/2016 | 3.450 | 929,940 | | 158 | | | | 2,100,000 | 09/09/2016 |
| FR125693304 | | HINGHAM | MA | | 11/04/2016 | 3.450 | 811,376 | | 173 | | | | 1,100,000 | 11/04/2016 |
| FR125693379 | | SAN FRANCISCO | CA | | 09/09/2016 | 3.450 | 833,457 | | 160 | | | | 2,600,000 | 09/09/2016 |
| FR125693742 | | ALAMO | CA | | 09/23/2016 | 3.500 | 770,778 | | 36 | | | | 1,300,000 | 09/23/2016 |
| FR125694955 | | WELLESLEY | MA | | 09/23/2016 | 3.500 | 1,179,524 | | 55 | | | | 1,762,000 | 09/23/2016 |
| FR125695028 | | KENSINGTON | CA | | 09/23/2016 | 3.450 | 980,315 | | 199 | | | | 1,507,000 | 09/23/2016 |
| FR125695481 | | HILLSBOROUGH | CA | | 10/07/2016 | 3.450 | 633,490 | | 122 | | | | 5,300,000 | 10/07/2016 |
| FR125695861 | | CORTE MADERA | CA | | 09/23/2016 | 3.450 | 1,047,622 | | 202 | | | | 1,500,000 | 09/23/2016 |
| FR125696794 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 879,860 | | 178 | | | | 1,350,000 | 10/07/2016 |
| FR125696927 | | MOUNTAIN VIEW | CA | | 10/07/2016 | 3.450 | 834,884 | | 168 | | | | 1,925,000 | 10/07/2016 |
| FR125697404 | | SAN FRANCISCO | CA | | 11/04/2016 | 3.450 | 643,641 | | 130 | | | | 1,190,000 | 11/04/2016 |
| FR125697446 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 699,294 | | 158 | | | | 1,380,000 | 10/07/2016 |
| FR125697743 | | SAN DIEGO | CA | | 10/07/2016 | 3.450 | 891,311 | | 180 | | | | 1,400,000 | 10/07/2016 |
| FR125697792 | | SHERMAN OAKS | CA | | 09/23/2016 | 3.450 | 982,460 | | 198 | | | | 1,319,000 | 09/23/2016 |
| FR125698089 | | SAN MATEO | CA | | 09/23/2016 | 3.450 | 926,471 | | 189 | | | | 1,327,000 | 09/23/2016 |
| FR125698386 | | ALISO VIEJO | CA | | 10/07/2016 | 3.450 | 551,252 | | 114 | | | | 980,000 | 10/07/2016 |
| FR125698675 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 643,350 | | 146 | | | | 1,500,000 | 10/07/2016 |
| FR125698956 | | BURLINGAME | CA | | 11/18/2016 | 3.450 | 834,686 | | 178 | | | | 2,200,000 | 11/18/2016 |
| FR125699020 | | GARDEN CITY | NY | | 09/23/2016 | 3.450 | 699,572 | | 145 | | | | 1,400,000 | 09/23/2016 |
| FR125699384 | | SAN RAMON | CA | | 12/02/2016 | 3.500 | 819,134 | | 193 | | | | 1,415,000 | 12/02/2016 |
| FR125699483 | | NOVATO | CA | | 11/04/2016 | 3.450 | 603,648 | | 165 | | | | 1,070,000 | 11/04/2016 |
| FR125699954 | | DANA POINT MONARCH B | CA | | 10/07/2016 | 3.450 | 636,451 | | 139 | | | | 1,150,000 | 10/07/2016 |
| FR125700224 | | WELLESLEY | MA | | 10/07/2016 | 3.450 | 559,018 | | 123 | | | | 780,000 | 10/07/2016 |
| FR125700737 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.550 | 1,095,130 | | 83 | | | | 2,600,000 | 11/18/2016 |
| FR125701107 | | LOS ANGELES | CA | | 10/07/2016 | 3.450 | 911,558 | | 205 | | | | 1,550,000 | 10/07/2016 |
| FR125701305 | | BOSTON | MA | | 10/07/2016 | 3.450 | 1,046,782 | | 234 | | | | 1,500,000 | 10/07/2016 |
| FR125702451 | | SAN FRANCISCO | CA | | 10/07/2016 | 3.450 | 699,456 | | 150 | | | | 2,200,000 | 10/07/2016 |
| FR125704689 | | SAN DIEGO | CA | | 10/21/2016 | 3.400 | 680,589 | | 238 | | | | 1,910,000 | 10/21/2016 |
| FR125704804 | | WALNUT CREEK | CA | | 12/02/2016 | 3.500 | 618,591 | | 41 | | | | 1,330,000 | 12/02/2016 |
| FR125704960 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.500 | 890,790 | | 47 | | | | 1,500,000 | 11/18/2016 |
| FR125704978 | | SAN FRANCISCO | CA | | 09/23/2016 | 3.500 | 572,377 | | 1,105 | | | | 2,430,000 | 09/23/2016 |
| FR125705470 | | DANA POINT | CA | | 11/18/2016 | 3.450 | 591,861 | | 588 | | | | 1,070,000 | 11/18/2016 |
| FR125705868 | | MENLO PARK | CA | | 10/07/2016 | 3.500 | 1,026,929 | | 191 | | | | 3,950,000 | 10/07/2016 |
| FR125706197 | | SHERMAN OAKS | CA | | 10/21/2016 | 3.450 | 831,169 | | 251 | | | | 1,700,000 | 10/21/2016 |
| FR125706494 | | MORAGA | CA | | 10/07/2016 | 3.450 | 726,371 | | 139 | | | | 1,200,000 | 10/07/2016 |
| FR125708235 | | MORAGA | CA | | 10/21/2016 | 3.450 | 745,965 | | 166 | | | | 1,280,000 | 10/21/2016 |
| FR125708359 | | LEXINGTON | MA | | 12/02/2016 | 3.450 | 789,487 | | 171 | | | | 1,550,000 | 12/02/2016 |
| FR125709076 | | SONOMA | CA | | 11/18/2016 | 3.700 | 718,169 | | (312) | | | | 950,000 | 11/18/2016 |
| FR125709688 | | PASADENA | CA | | 11/18/2016 | 3.750 | 664,646 | | (370) | | | | 1,000,000 | 11/18/2016 |
| FR125712625 | | MILL VALLEY | CA | | 10/21/2016 | 3.350 | 859,875 | | 878 | | | | 1,950,000 | 10/21/2016 |
| FR125713748 | | LOS ANGELES | CA | | 11/04/2016 | 3.550 | 649,640 | | (88) | | | | 1,225,000 | 11/04/2016 |
| FR125713839 | | SAN FRANCISCO | CA | | 10/21/2016 | 3.450 | 517,562 | | 133 | | | | 3,300,000 | 10/21/2016 |
| FR125716451 | | PLEASANTON | CA | | 11/04/2016 | 3.450 | 560,299 | | 136 | | | | 1,075,000 | 11/04/2016 |
| FR125716923 | | NEWTON | MA | | 11/18/2016 | 3.450 | 771,284 | | 169 | | | | 1,030,000 | 11/18/2016 |
| FR125717244 | | LOS ANGELES VEN | CA | | 11/04/2016 | 3.450 | 939,333 | | 333 | | | | 2,450,000 | 11/04/2016 |
| FR125717814 | | NEWTON | MA | | 10/21/2016 | 3.450 | 664,137 | | 228 | | | | 950,000 | 10/21/2016 |
| FR125718499 | | LAKE ARROWHEAD | CA | | 12/02/2016 | 3.500 | 562,452 | | 191 | | | | 860,000 | 12/02/2016 |
| FR125718614 | | LA JOLLA | CA | | 12/02/2016 | 3.500 | 1,157,639 | | 230 | | | | 3,495,000 | 12/02/2016 |
| FR125718697 | | SANTA MONICA | CA | | 12/22/2016 | 3.500 | 886,485 | | 212 | | | | 1,725,000 | 12/22/2016 |
| FR125718747 | | SAN JOSE | CA | | 12/02/2016 | 3.500 | 1,025,022 | | 277 | | | | 2,130,000 | 12/02/2016 |
| FR125718754 | | SAN JOSE | CA | | 10/21/2016 | 3.500 | 1,144,004 | | 301 | | | | 2,240,800 | 10/21/2016 |
| FR125719067 | | SAUSALITO | CA | | 11/04/2016 | 3.500 | 746,625 | | 151 | | | | 1,975,000 | 11/04/2016 |
| FR125719265 | | LOS ANGELES | CA | | 11/04/2016 | 3.700 | 797,298 | | (376) | | | | 1,050,000 | 11/04/2016 |

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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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| FR125719471 | | BURLINGAME | CA | | 11/18/2016 | 3.500 | 770,894 | | 182 | | | | 2,600,000 | 11/18/2016 |
| FR125720016 | | NEEDHAM | MA | | 11/18/2016 | 3.500 | 912,210 | | 155 | | | | 1,300,000 | 11/18/2016 |
| FR125722053 | | DANVILLE | CA | | 11/04/2016 | 3.500 | 610,874 | | 122 | | | | 935,000 | 11/04/2016 |
| FR125722392 | | NAPA | CA | | 11/04/2016 | 3.550 | 968,002 | | 83 | | | | 2,200,000 | 11/04/2016 |
| FR125722418 | | HALEIWA | HI | | 12/02/2016 | 3.500 | 1,201,416 | | 364 | | | | 2,315,000 | 12/02/2016 |
| FR125725346 | | SAN FRANCISCO | CA | | 11/18/2016 | 3.500 | 747,620 | | 172 | | | | 2,500,000 | 11/18/2016 |
| FR125727805 | | TIBURON | CA | | 11/04/2016 | 3.500 | 1,743,093 | | 368 | | | | 2,335,000 | 11/04/2016 |
| FR125727854 | | NEEDHAM | MA | | 11/04/2016 | 3.100 | 434,223 | | 341 | | | | 860,000 | 11/04/2016 |
| FR125750369 | | WESTON | MA | | 11/18/2016 | 3.500 | 1,484,287 | | (317) | | | | 2,100,000 | 11/18/2016 |
| FR125751169 | | BOSTON | MA | | 11/18/2016 | 3.150 | 1,092,277 | | 422 | | | | 2,100,000 | 11/18/2016 |
| FR125755467 | | BURLINGAME | CA | | 11/18/2016 | 3.500 | 875,376 | | 192 | | | | 2,050,000 | 11/18/2016 |
| FR125755640 | | LOS ANGELES | CA | | 11/18/2016 | 3.500 | 934,851 | | 198 | | | | 3,000,000 | 11/18/2016 |
| FR125757133 | | PIEDMONT | CA | | 11/18/2016 | 3.450 | 1,187,158 | | 76 | | | | 1,850,000 | 11/18/2016 |
| FR125758883 | | ORINDA | CA | | 11/04/2016 | 3.450 | 1,223,936 | | 268 | | | | 1,750,000 | 11/04/2016 |
| FR125758941 | | MORAGA | CA | | 12/02/2016 | 3.450 | 911,676 | | 248 | | | | 1,730,000 | 12/02/2016 |
| FR125760210 | | VALLEY VILLAGE | CA | | 11/18/2016 | 3.500 | 841,169 | | 189 | | | | 2,100,000 | 11/18/2016 |
| FR125762810 | | MILL VALLEY | CA | | 11/04/2016 | 3.500 | 966,917 | | 239 | | | | 1,350,000 | 11/04/2016 |
| FR125763826 | | BOSTON | MA | | 11/04/2016 | 3.500 | 635,650 | | 137 | | | | 950,000 | 11/04/2016 |
| FR125765219 | | WELLESLEY | MA | | 12/22/2016 | 3.600 | 646,264 | | 80 | | | | 1,200,000 | 12/22/2016 |
| FR125765375 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 683,564 | | 152 | | | | 2,600,000 | 12/02/2016 |
| FR125767272 | | BROOKLINE | MA | | 12/02/2016 | 3.500 | 509,172 | | 113 | | | | 725,000 | 12/02/2016 |
| FR125767314 | | LEXINGTON | MA | | 12/02/2016 | 3.500 | 623,882 | | 138 | | | | 1,025,000 | 12/02/2016 |
| FR125768064 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 638,630 | | 256 | | | | 1,475,000 | 12/02/2016 |
| FR125768221 | | WINCHESTER | MA | | 12/02/2016 | 3.500 | 700,944 | | 159 | | | | 1,350,000 | 12/02/2016 |
| FR125768239 | | BOSTON | MA | | 12/02/2016 | 3.500 | 575,482 | | 130 | | | | 821,000 | 12/02/2016 |
| FR125768619 | | LA CANADA FLINT | CA | | 12/02/2016 | 3.500 | 887,862 | | 201 | | | | 2,450,000 | 12/02/2016 |
| FR125768932 | | POUND RIDGE | NY | | 12/22/2016 | 3.500 | 659,043 | | 189 | | | | 1,350,000 | 12/22/2016 |
| FR125769161 | | EL CERRITO | CA | | 12/02/2016 | 3.450 | 643,145 | | 121 | | | | 1,173,000 | 12/02/2016 |
| FR125769815 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.500 | 828,926 | | 173 | | | | 2,420,000 | 12/02/2016 |
| FR125769872 | | LOS ALTOS | CA | | 12/02/2016 | 3.550 | 756,429 | | 49 | | | | 1,325,000 | 12/02/2016 |
| FR125770821 | | SAN MATEO | CA | | 12/02/2016 | 3.550 | 1,146,068 | | 63 | | | | 2,200,000 | 12/02/2016 |
| FR125771639 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 864,411 | | 177 | | | | 1,400,000 | 12/02/2016 |
| FR125772785 | | CORTE MADERA | CA | | 12/22/2016 | 3.450 | 1,240,001 | | 234 | | | | 1,900,000 | 12/22/2016 |
| FR125772843 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 990,879 | | 187 | | | | 1,325,000 | 12/02/2016 |
| FR125773668 | | BOSTON | MA | | 12/02/2016 | 3.450 | 786,454 | | 161 | | | | 6,500,000 | 12/02/2016 |
| FR125774310 | | SAN FRANCISCO | CA | | 12/02/2016 | 3.450 | 732,644 | | 146 | | | | 980,000 | 12/02/2016 |
| FR125775150 | | CAMBRIDGE | MA | | 12/22/2016 | 3.450 | 1,701,485 | | 855 | | | | 3,100,000 | 12/22/2016 |
| FR125776182 | | OAKLAND | CA | | 12/22/2016 | 3.550 | 625,683 | | 61 | | | | 890,000 | 12/22/2016 |
| FR125778337 | | SAN RAFAEL | CA | | 12/22/2016 | 3.500 | 1,165,240 | | 289 | | | | 4,200,000 | 12/22/2016 |
| FR125778618 | | MELROSE | MA | | 12/22/2016 | 3.500 | 485,453 | | 677 | | | | 861,000 | 12/22/2016 |
| FR125783303 | | SAN MATEO | CA | | 12/22/2016 | 3.650 | 795,452 | | (43) | | | | 1,125,000 | 12/22/2016 |
| FR125785795 | | LAFAYETTE | CA | | 12/22/2016 | 3.550 | 749,393 | | 171 | | | | 1,750,000 | 12/22/2016 |
| FR125789136 | | SAN FRANCISCO | CA | | 12/22/2016 | 3.550 | 1,289,410 | | 283 | | | | 2,300,000 | 12/22/2016 |
| FR125796289 | | LOS ANGELES | CA | | 01/20/2017 | 3.650 | 609,864 | | (19) | | | | 1,465,000 | 01/20/2017 |
| FR125799077 | | CAMBRIDGE | MA | | 12/22/2016 | 3.650 | 636,450 | | 69 | | | | 845,000 | 12/22/2016 |
| FR125806799 | | SAN FRANCISCO | CA | | 12/22/2016 | 3.850 | 1,201,758 | | 175 | | | | 1,700,000 | 12/22/2016 |
| FR125819057 | | REDWOOD CITY | CA | | 02/17/2017 | 3.550 | 648,319 | | 344 | | | | 1,720,000 | 02/17/2017 |
| FR125819842 | | BURLINGAME | CA | | 02/03/2017 | 4.150 | 842,494 | | 123 | | | | 1,650,000 | 02/03/2017 |
| FR125835566 | | LOS ANGELES | CA | | 06/08/2017 | 3.850 | 853,910 | | 441 | | | | 2,100,000 | 06/08/2017 |
| FR125875240 | | SAN FRANCISCO | CA | | 06/08/2017 | 4.050 | 739,959 | | 179 | | | | 1,450,000 | 06/08/2017 |
| FR125941489 | | BERKELEY | CA | | 09/15/2017 | 3.800 | 849,276 | | 143 | | | | 1,188,000 | 09/15/2017 |
| FR225706346 | | WATER MILL | NY | | 10/21/2016 | 3.450 | 1,864,943 | | 403 | | | | 7,485,000 | 10/21/2016 |
| PH5041132977 | | SANIBEL | FL | | 05/08/2015 | 3.946 | 1,218,388 | | (989) | | | | 1,680,000 | 05/08/2015 |
| PH7118499545 | | SAN JOSE | CA | | 09/12/2014 | 4.375 | 401,658 | | (873) | | | | 591,000 | 09/12/2014 |
| PH7118500128 | | MORGAN HILL | CA | | 08/28/2014 | 4.375 | 613,303 | | (1,382) | | | | 932,000 | 08/28/2014 |
| PH7118585004 | | HARVARD | MA | | 10/10/2014 | 4.250 | 481,145 | | (735) | | | | 665,000 | 10/10/2014 |
| PH7118593339 | | GROTON | MA | | 12/29/2014 | 4.125 | 455,827 | | (511) | | | | 636,000 | 12/29/2014 |
| PH7118595441 | | ACTON | MA | | 12/29/2014 | 4.125 | 421,875 | | (471) | | | | 590,000 | 12/29/2014 |
| PH7118598668 | | BLAINE | MN | | 01/29/2015 | 3.875 | 764,205 | | (114) | | | | 1,060,000 | 01/29/2015 |
| PH7118674535 | | SAN FRANCISCO | CA | | 01/16/2015 | 4.125 | 610,437 | | (1,315) | | | | 850,000 | 01/16/2015 |
| PH7118677595 | | MINNETONKA | MN | | 02/26/2015 | 4.000 | 572,043 | | (361) | | | | 815,000 | 02/26/2015 |

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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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| PH7118682280 | | MINNEAPOLIS | MN | | 04/24/2015 | 4.000 | 881,687 | | (1,198) | | | | 1,200,000 | 04/24/2015 |
| PH7118770002 | | LIVERMORE | CA | | 06/19/2015 | 4.125 | 425,987 | | (930) | | | | 620,000 | 06/19/2015 |
| PH7118774939 | | HEALDSBURG | CA | | 06/19/2015 | 4.000 | 590,778 | | (1,073) | | | | 800,000 | 06/19/2015 |
| PH7118778682 | | LAFAYETTE | CA | | 07/24/2015 | 4.125 | 910,170 | | (1,751) | | | | 1,225,000 | 07/24/2015 |
| PH7118858740 | | DOWNERS GROVE | IL | | 07/24/2015 | 4.000 | 411,213 | | (566) | | | | 560,000 | 07/24/2015 |
| PH7118861462 | | NAPERVILLE | IL | | 09/18/2015 | 4.000 | 547,646 | | (955) | | | | 1,660,000 | 09/18/2015 |
| PH7118864581 | | HALF MOON BAY | CA | | 08/07/2015 | 4.250 | 798,497 | | (1,620) | | | | 1,070,000 | 08/07/2015 |
| PH7118865497 | | MORAGA | CA | | 09/18/2015 | 4.375 | 1,047,127 | | (2,182) | | | | 1,400,000 | 09/18/2015 |
| PH7118865950 | | SAN MATEO | CA | | 08/21/2015 | 4.375 | 934,697 | | (1,953) | | | | 1,335,000 | 08/21/2015 |
| PH7118866214 | | GILROY | CA | | 09/18/2015 | 4.375 | 635,756 | | (1,325) | | | | 865,000 | 09/18/2015 |
| PH7118927438 | | BELMONT | CA | | 08/01/2014 | 4.250 | 730,492 | | (1,045) | | | | 1,225,000 | 08/01/2014 |
| PH7118930622 | | SAN FRANCISCO | CA | | 08/15/2014 | 4.250 | 811,720 | | (533) | | | | 1,115,000 | 08/15/2014 |
| PH7118930648 | | EL GRANADA | CA | | 08/15/2014 | 4.250 | 869,835 | | (564) | | | | 1,255,000 | 08/15/2014 |
| PH7118931331 | | FAIRFAX | VA | | 09/26/2014 | 4.250 | 520,613 | | (608) | | | | 725,000 | 09/26/2014 |
| PH7118932958 | | MORGAN HILL | CA | | 08/28/2014 | 4.375 | 532,094 | | (1,489) | | | | 830,000 | 08/28/2014 |
| PH7118953657 | | POTOMAC | MD | | 01/28/2016 | 4.125 | 953,294 | | (1,706) | | | | 2,425,000 | 01/28/2016 |
| PH7118959878 | | MENLO PARK | CA | | 12/11/2015 | 4.125 | 1,272,282 | | (2,317) | | | | 1,700,000 | 12/11/2015 |
| PH7119015258 | | NORTHBOROUGH | MA | | 10/24/2014 | 4.250 | 372,376 | | (706) | | | | 585,000 | 10/24/2014 |
| PH7119108293 | | LAKE BLUFF | IL | | 01/29/2015 | 4.000 | 711,201 | | (818) | | | | 975,000 | 01/29/2015 |
| PH7119108798 | | SCITUATE | MA | | 12/29/2014 | 4.000 | 474,127 | | (544) | | | | 670,000 | 12/29/2014 |
| PH7119108947 | | MAPLETON | UT | | 01/16/2015 | 4.125 | 549,478 | | (1,183) | | | | 752,000 | 01/16/2015 |
| PH7119109242 | | BELMONT | CA | | 01/29/2015 | 4.125 | 726,662 | | (1,757) | | | | 1,240,000 | 01/29/2015 |
| PH7119111347 | | CALABASAS | CA | | 03/13/2015 | 4.250 | 582,583 | | (5,260) | | | | 1,610,000 | 03/13/2015 |
| PH7119117104 | | PRINCETON | MA | | 05/08/2015 | 4.000 | 680,037 | | (1,230) | | | | 975,000 | 05/08/2015 |
| PH7119119142 | | BEDFORD | NH | | 04/10/2015 | 3.875 | 538,543 | | (598) | | | | 813,000 | 04/10/2015 |
| PH7119119472 | | LOS GATOS | CA | | 04/24/2015 | 4.000 | 939,041 | | (2,008) | | | | 2,100,000 | 04/24/2015 |
| PH7119120272 | | MONTE SERENO | CA | | 05/08/2015 | 4.125 | 1,063,476 | | (2,322) | | | | 1,605,000 | 05/08/2015 |
| PH7119120488 | | SAN BRUNO | CA | | 03/27/2015 | 4.125 | 622,900 | | (1,384) | | | | 935,000 | 03/27/2015 |
| PH7119123763 | | SAN JOSE | CA | | 05/22/2015 | 4.125 | 561,239 | | (493) | | | | 840,000 | 05/22/2015 |
| PH7119129091 | | SAN FRANCISCO | CA | | 05/22/2015 | 3.875 | 623,505 | | (758) | | | | 975,000 | 05/22/2015 |
| PH7119133564 | | LA JOLLA | CA | | 09/18/2015 | 3.750 | 505,057 | | | | | | 1,400,000 | 09/18/2015 |
| PH7119213721 | | FALLS CHURCH | VA | | 08/21/2015 | 4.125 | 781,121 | | (1,646) | | | | 1,060,000 | 08/21/2015 |
| PH7119217458 | | PASADENA | CA | | 07/24/2015 | 4.375 | 882,604 | | (1,443) | | | | 1,300,000 | 07/24/2015 |
| PH7119218225 | | MOUNTAIN VIEW | CA | | 08/21/2015 | 4.375 | 737,234 | | (1,508) | | | | 990,000 | 08/21/2015 |
| PH7119296940 | | DOWNERS GROVE | IL | | 08/21/2015 | 3.875 | 410,862 | | 204 | | | | 650,000 | 08/21/2015 |
| PH7119300320 | | HIGHLAND | UT | | 10/29/2015 | 4.125 | 530,323 | | (973) | | | | 710,000 | 10/29/2015 |
| PH7119305063 | | ANNAPOLIS | MD | | 12/11/2015 | 4.250 | 709,716 | | (1,471) | | | | 950,000 | 12/11/2015 |
| PH7129144932 | | CERRITOS | CA | | 11/21/2014 | 4.179 | 650,037 | | (681) | | | | 910,000 | 11/21/2014 |
| PH7130350924 | | NATICK | MA | | 08/01/2014 | 4.375 | 485,328 | | (408) | | | | 715,000 | 08/01/2014 |
| PH7130881704 | | FLOWER MOUND | TX | | 08/01/2014 | 4.350 | 465,445 | | (346) | | | | 670,000 | 08/01/2014 |
| PH7130919397 | | SUMMIT | NJ | | 08/28/2014 | 4.125 | 637,506 | | (259) | | | | 988,000 | 08/28/2014 |
| PH7131120482 | | SUDBURY | MA | | 08/28/2014 | 3.891 | 604,720 | | 478 | | | | 865,000 | 08/28/2014 |
| PH7131164449 | | WESTFIELD | NJ | | 07/24/2015 | 3.770 | 657,595 | | 34 | | | | 915,000 | 07/24/2015 |
| PH7131166543 | | COHASSET | MA | | 09/12/2014 | 3.875 | 671,868 | | 1,320 | | | | 1,060,000 | 09/12/2014 |
| PH7131263332 | | CLARKSVILLE | MD | | 08/01/2014 | 4.375 | 483,042 | | (406) | | | | 674,000 | 08/01/2014 |
| PH7131264066 | | HOUSTON | TX | | 08/01/2014 | 4.375 | 492,845 | | (484) | | | | 720,000 | 08/01/2014 |
| PH7131272168 | | SHREWSBURY | MA | | 10/24/2014 | 3.911 | 550,080 | | 476 | | | | 790,000 | 10/24/2014 |
| PH7131356037 | | SIERRA MADRE | CA | | 09/12/2014 | 4.161 | 627,767 | | (490) | | | | 867,000 | 09/12/2014 |
| PH7131390259 | | SEVERNA PARK | MD | | 08/15/2014 | 4.021 | 553,763 | | 100 | | | | 800,000 | 08/15/2014 |
| PH7131399508 | | LANTANA | FL | | 08/15/2014 | 4.250 | 340,194 | | (337) | | | | 675,000 | 08/15/2014 |
| PH7131399961 | | STOW | MA | | 08/15/2014 | 4.094 | 533,052 | | (53) | | | | 740,000 | 08/15/2014 |
| PH7131431731 | | SOUTHLAKE | TX | | 09/12/2014 | 4.143 | 629,016 | | (410) | | | | 873,000 | 09/12/2014 |
| PH7131433901 | | WEXFORD | PA | | 08/28/2014 | 3.893 | 495,930 | | 429 | | | | 715,000 | 08/28/2014 |
| PH7131436474 | | SAN DIEGO | CA | | 09/12/2014 | 4.109 | 508,538 | | (112) | | | | 730,000 | 09/12/2014 |
| PH7131438264 | | PALMETTO BAY | FL | | 08/28/2014 | 4.047 | 481,054 | | 70 | | | | 670,000 | 08/28/2014 |
| PH7131515848 | | KILDEER | IL | | 09/12/2014 | 4.094 | 577,047 | | (134) | | | | 800,000 | 09/12/2014 |
| PH7131534724 | | OAKDALE | CA | | 08/15/2014 | 4.179 | 413,266 | | (202) | | | | 595,000 | 08/15/2014 |
| PH7131573060 | | KERNERSVILLE | NC | | 08/28/2014 | 4.109 | 449,674 | | (127) | | | | 647,000 | 08/28/2014 |
| PH7131574175 | | WESLEY CHAPEL | FL | | 09/26/2014 | 4.172 | 452,147 | | (252) | | | | 640,000 | 09/26/2014 |
| PH7131574340 | | LARCHMONT | NY | | 09/26/2014 | 4.161 | 652,234 | | (513) | | | | 1,000,000 | 09/26/2014 |
| PH7131590437 | | MARVIN | NC | | 09/12/2014 | 4.071 | 497,651 | | (144) | | | | 710,000 | 09/12/2014 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| PH7131592391 | | WOODINVILLE | WA | | 09/12/2014 | 4.125 | 527,496 | | (259) | | | | 745,000 | 09/12/2014 |
| PH7131648391 | | NEEDHAM | MA | | 09/26/2014 | 4.250 | 457,756 | | (680) | | | | 629,000 | 09/26/2014 |
| PH7131649415 | | OLD BROOKVILLE | NY | | 09/26/2014 | 4.161 | 941,368 | | (740) | | | | 1,300,000 | 09/26/2014 |
| PH7131649621 | | DALLAS | TX | | 08/28/2014 | 4.143 | 444,036 | | (331) | | | | 665,000 | 08/28/2014 |
| PH7131649795 | | DOWNINGTOWN | PA | | 10/10/2014 | 4.203 | 608,831 | | (679) | | | | 855,000 | 10/10/2014 |
| PH7131689379 | | CARY | NC | | 08/28/2014 | 4.094 | 407,649 | | (39) | | | | 580,000 | 08/28/2014 |
| PH7131731312 | | PARK CITY | UT | | 09/26/2014 | 4.179 | 577,177 | | (173) | | | | 800,000 | 09/26/2014 |
| PH7131736733 | | MAHWAH | NJ | | 06/19/2015 | 3.859 | 635,852 | | (358) | | | | 890,000 | 06/19/2015 |
| PH7131777562 | | ANNAPOLIS | MD | | 10/10/2014 | 4.196 | 497,140 | | (528) | | | | 710,000 | 10/10/2014 |
| PH7131845898 | | SAN JOSE | CA | | 10/24/2014 | 4.333 | 440,080 | | (369) | | | | 695,000 | 10/24/2014 |
| PH7131846680 | | EVERGREEN | CO | | 09/26/2014 | 4.250 | 636,199 | | (842) | | | | 884,000 | 09/26/2014 |
| PH7131847589 | | MORGANVILLE | NJ | | 10/24/2014 | 4.123 | 518,350 | | (475) | | | | 740,000 | 10/24/2014 |
| PH7131884665 | | PHILADELPHIA | PA | | 10/10/2014 | 4.125 | 431,057 | | (219) | | | | 650,000 | 10/10/2014 |
| PH7131887809 | | LITTLE SILVER | NJ | | 10/24/2014 | 4.196 | 872,389 | | (923) | | | | 1,200,000 | 10/24/2014 |
| PH7131892015 | | MIDLAND | TX | | 11/07/2014 | 4.143 | 489,641 | | (318) | | | | 675,000 | 11/07/2014 |
| PH7131926664 | | SAN JOSE | CA | | 12/12/2014 | 4.250 | 456,848 | | (155) | | | | 800,000 | 12/12/2014 |
| PH7131930617 | | SALEM | NH | | 10/10/2014 | 3.984 | 402,503 | | 338 | | | | 580,000 | 10/10/2014 |
| PH7131930971 | | PHILADELPHIA | PA | | 10/24/2014 | 4.179 | 412,522 | | (93) | | | | 570,000 | 10/24/2014 |
| PH7131984614 | | WESTBOROUGH | MA | | 10/24/2014 | 4.109 | 507,109 | | (186) | | | | 705,000 | 10/24/2014 |
| PH7132211116 | | DENVER | CO | | 06/19/2015 | 3.946 | 439,760 | | (322) | | | | 605,000 | 06/19/2015 |
| PH7132237574 | | WESTFORD | MA | | 10/24/2014 | 3.840 | 475,487 | | 569 | | | | 695,000 | 10/24/2014 |
| PH7132279568 | | SOUTHLAKE | TX | | 11/07/2014 | 4.250 | 1,012,827 | | (712) | | | | 1,400,000 | 11/07/2014 |
| PH7132314662 | | COLLEYVILLE | TX | | 11/07/2014 | 3.875 | 477,612 | | 579 | | | | 705,000 | 11/07/2014 |
| PH7132320412 | | ARLINGTON | VA | | 11/07/2014 | 3.969 | 688,815 | | 929 | | | | 975,000 | 11/07/2014 |
| PH7132365243 | | WESTFIELD | NJ | | 08/21/2015 | 3.875 | 956,306 | | (624) | | | | 1,299,000 | 08/21/2015 |
| PH7132397063 | | ISSAQUAH | WA | | 11/21/2014 | 4.219 | 570,747 | | (276) | | | | 815,000 | 11/21/2014 |
| PH7132398855 | | SOUTHBURY | CT | | 12/29/2014 | 4.018 | 399,919 | | (124) | | | | 555,000 | 12/29/2014 |
| PH7132439873 | | PITTSBURGH | PA | | 12/29/2014 | 4.196 | 436,506 | | (343) | | | | 622,000 | 12/29/2014 |
| PH7132441713 | | RYE BROOK | NY | | 12/12/2014 | 4.161 | 726,958 | | (574) | | | | 998,000 | 12/12/2014 |
| PH7132479192 | | BETHESDA | MD | | 01/16/2015 | 3.859 | 924,647 | | 839 | | | | 1,370,000 | 01/16/2015 |
| PH7132480190 | | MADISON | NJ | | 01/16/2015 | 4.000 | 729,390 | | (841) | | | | 1,030,000 | 01/16/2015 |
| PH7132481578 | | SCARSDALE | NY | | 01/29/2015 | 4.000 | 843,266 | | (635) | | | | 1,600,000 | 01/29/2015 |
| PH7132483319 | | KELLER | TX | | 01/16/2015 | 4.250 | 805,595 | | (1,636) | | | | 1,095,000 | 01/16/2015 |
| PH7132517579 | | SEATTLE | WA | | 12/29/2014 | 4.195 | 572,703 | | (303) | | | | 910,000 | 12/29/2014 |
| PH7132522348 | | WESTFIELD | NJ | | 12/29/2014 | 4.089 | 647,119 | | (554) | | | | 925,000 | 12/29/2014 |
| PH7132525655 | | MADISON | NJ | | 05/22/2015 | 3.818 | 596,675 | | (178) | | | | 830,000 | 05/22/2015 |
| PH7132597407 | | AGOURA HILLS | CA | | 12/29/2014 | 3.922 | 544,147 | | 424 | | | | 912,000 | 12/29/2014 |
| PH7132658050 | | WEXFORD | PA | | 01/16/2015 | 3.964 | 415,232 | | (394) | | | | 635,000 | 01/16/2015 |
| PH7132659025 | | MUNDELEIN | IL | | 01/29/2015 | 3.891 | 448,411 | | (140) | | | | 655,000 | 01/29/2015 |
| PH7132693693 | | GAITHERSBURG | MD | | 02/13/2015 | 4.071 | 478,777 | | (292) | | | | 725,000 | 02/13/2015 |
| PH7132695144 | | DALLAS | TX | | 01/16/2015 | 3.891 | 413,151 | | (120) | | | | 570,000 | 01/16/2015 |
| PH7132697819 | | GILBERT | AZ | | 01/16/2015 | 3.893 | 425,854 | | (125) | | | | 598,000 | 01/16/2015 |
| PH7132698379 | | PHILADELPHIA | PA | | 01/16/2015 | 4.018 | 386,619 | | (187) | | | | 590,000 | 01/16/2015 |
| PH7132732681 | | BEDFORD | NY | | 01/29/2015 | 3.953 | 503,869 | | (671) | | | | 1,115,000 | 01/29/2015 |
| PH7132735106 | | CONROE | TX | | 03/13/2015 | 3.792 | 419,670 | | 105 | | | | 618,000 | 03/13/2015 |
| PH7132735130 | | WASHINGTON | DC | | 01/16/2015 | 3.938 | 657,775 | | (442) | | | | 920,000 | 01/16/2015 |
| PH7132773750 | | SAN JOSE | CA | | 01/16/2015 | 4.125 | 527,179 | | (1,139) | | | | 852,000 | 01/16/2015 |
| PH7132833976 | | PELHAM | NY | | 02/13/2015 | 4.071 | 608,661 | | (700) | | | | 860,000 | 02/13/2015 |
| PH7132834222 | | SPRING | TX | | 02/13/2015 | 3.696 | 444,758 | | 476 | | | | 760,000 | 02/13/2015 |
| PH7132846259 | | NAPERVILLE | IL | | 04/10/2015 | 3.875 | 478,853 | | (228) | | | | 755,000 | 04/10/2015 |
| PH7132935227 | | CAMAS | WA | | 03/27/2015 | 4.000 | 435,190 | | (489) | | | | 600,000 | 03/27/2015 |
| PH7132967345 | | WESTFIELD | NJ | | 03/27/2015 | 4.000 | 593,360 | | (670) | | | | 890,000 | 03/27/2015 |
| PH7132968541 | | COLUMBUS | OH | | 02/26/2015 | 3.750 | 430,994 | | 155 | | | | 633,000 | 02/26/2015 |
| PH7132976726 | | GLENSIDE | PA | | 05/08/2015 | 3.958 | 658,912 | | (555) | | | | 910,000 | 05/08/2015 |
| PH7133008628 | | SCOTCH PLAINS | NJ | | 04/10/2015 | 4.000 | 397,802 | | (4,322) | | | | 1,250,000 | 04/10/2015 |
| PH7133026380 | | QUEEN CREEK | AZ | | 02/26/2015 | 3.875 | 410,908 | | (166) | | | | 565,000 | 02/26/2015 |
| PH7133027941 | | SHREWSBURY | MA | | 06/05/2015 | 3.875 | 412,057 | | (309) | | | | 606,000 | 06/05/2015 |
| PH7133029764 | | ATLANTIC HIGHLANDS | NJ | | 08/07/2015 | 3.875 | 413,553 | | (653) | | | | 690,000 | 08/07/2015 |
| PH7133070008 | | DALLAS | TX | | 03/27/2015 | 4.036 | 438,253 | | (245) | | | | 640,000 | 03/27/2015 |
| PH7133124458 | | SOUTH LYON | MI | | 04/24/2015 | 3.771 | 506,238 | | 288 | | | | 700,000 | 04/24/2015 |
| PH7133126412 | | MCKINNEY | TX | | 04/10/2015 | 3.646 | 448,183 | | 383 | | | | 626,000 | 04/10/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| PH7133128608 | | NATICK | MA | | 05/08/2015 | 3.812 | 508,785 | | (399) | | | | 830,000 | 05/08/2015 |
| PH7133166889 | | MONTVILLE | NJ | | 07/24/2015 | 3.864 | 710,203 | | (299) | | | | 982,000 | 07/24/2015 |
| PH7133170196 | | UPTON | MA | | 04/24/2015 | 3.958 | 425,398 | | (379) | | | | 590,000 | 04/24/2015 |
| PH7133196597 | | VILLA PARK | CA | | 06/19/2015 | 3.839 | 496,601 | | (525) | | | | 1,425,000 | 06/19/2015 |
| PH7133197967 | | MAPLEWOOD | NJ | | 05/22/2015 | 3.750 | 534,711 | | 835 | | | | 749,000 | 05/22/2015 |
| PH7133201017 | | CORONA | CA | | 09/18/2015 | 3.960 | 547,915 | | 636 | | | | 755,000 | 09/18/2015 |
| PH7133201116 | | WESTFIELD | NJ | | 04/24/2015 | 4.042 | 623,455 | | (712) | | | | 850,000 | 04/24/2015 |
| PH7133232087 | | BRYN MAWR | PA | | 06/19/2015 | 3.829 | 259,741 | | 71 | | | | 1,030,000 | 06/19/2015 |
| PH7133299334 | | MERCER ISLAND | WA | | 04/24/2015 | 3.857 | 964,385 | | (78) | | | | 1,500,000 | 04/24/2015 |
| PH7133299482 | | HOLLIS HILLS | NY | | 05/22/2015 | 3.839 | 764,617 | | (374) | | | | 1,200,000 | 05/22/2015 |
| PH7133300769 | | FRISCO | TX | | 09/18/2015 | 4.047 | 487,784 | | (127) | | | | 895,000 | 09/18/2015 |
| PH7133300991 | | NICEVILLE | FL | | 07/24/2015 | 3.625 | 432,712 | | 354 | | | | 610,000 | 07/24/2015 |
| PH7133303037 | | NAPERVILLE | IL | | 08/21/2015 | 3.911 | 444,837 | | 339 | | | | 615,000 | 08/21/2015 |
| PH7133305354 | | SEATTLE | WA | | 05/08/2015 | 3.625 | 790,959 | | 647 | | | | 1,275,000 | 05/08/2015 |
| PH7133305800 | | SCOTTSDALE | AZ | | 04/24/2015 | 3.938 | 480,050 | | (473) | | | | 690,000 | 04/24/2015 |
| PH7133338314 | | SAN DIEGO | CA | | 10/29/2015 | 3.719 | 822,472 | | 892 | | | | 1,338,775 | 10/29/2015 |
| PH7133338546 | | MANCHESTER | MA | | 08/07/2015 | 3.625 | 570,469 | | 859 | | | | 810,000 | 08/07/2015 |
| PH7133340690 | | AUSTIN | TX | | 06/05/2015 | 3.964 | 699,886 | | (611) | | | | 1,015,000 | 06/05/2015 |
| PH7133340716 | | TUCSON | AZ | | 04/24/2015 | 3.734 | 419,465 | | 356 | | | | 589,000 | 04/24/2015 |
| PH7133341524 | | OAKDALE | CA | | 05/22/2015 | 3.857 | 484,695 | | (310) | | | | 1,060,000 | 05/22/2015 |
| PH7133343231 | | WOODINVILLE | WA | | 04/24/2015 | 3.875 | 538,391 | | (108) | | | | 795,000 | 04/24/2015 |
| PH7133365523 | | PONTE VEDRA BEACH | FL | | 05/22/2015 | 3.792 | 565,533 | | (69) | | | | 777,000 | 05/22/2015 |
| PH7133367032 | | TUCSON | AZ | | 06/05/2015 | 3.900 | 452,842 | | (184) | | | | 630,000 | 06/05/2015 |
| PH7133421086 | | HOUSTON | TX | | 06/05/2015 | 3.804 | 837,966 | | 238 | | | | 1,150,000 | 06/05/2015 |
| PH7133423496 | | WALL TOWNSHIP | NJ | | 07/24/2015 | 3.875 | 684,627 | | (447) | | | | 930,000 | 07/24/2015 |
| PH7133425574 | | SUMMIT | NJ | | 05/22/2015 | 3.896 | 846,632 | | (702) | | | | 1,156,000 | 05/22/2015 |
| PH7133461942 | | CRANBURY | NJ | | 02/12/2016 | 4.125 | 635,936 | | (551) | | | | 925,000 | 02/12/2016 |
| PH7133467899 | | BELLAIRE | TX | | 05/22/2015 | 3.896 | 685,193 | | (568) | | | | 935,000 | 05/22/2015 |
| PH7133508072 | | SAN DIEGO | CA | | 07/10/2015 | 4.025 | 441,689 | | (225) | | | | 662,500 | 07/10/2015 |
| PH7133510508 | | WAYZATA | MN | | 07/10/2015 | 3.643 | 554,759 | | (17) | | | | 1,075,000 | 07/10/2015 |
| PH7133512777 | | DAVIS | CA | | 07/10/2015 | 3.771 | 500,731 | | (258) | | | | 905,000 | 07/10/2015 |
| PH7133513403 | | SAN DIEGO | CA | | 08/07/2015 | 4.125 | 554,201 | | (759) | | | | 800,000 | 08/07/2015 |
| PH7133513825 | | LOS ALAMITOS | CA | | 10/29/2015 | 4.000 | 642,918 | | (180) | | | | 880,000 | 10/29/2015 |
| PH7133548417 | | CARY | NC | | 06/19/2015 | 3.688 | 384,385 | | 94 | | | | 530,000 | 06/19/2015 |
| PH7133549670 | | MONTCLAIR | NJ | | 06/19/2015 | 4.062 | 463,473 | | (371) | | | | 695,000 | 06/19/2015 |
| PH7133701008 | | CHAGRIN FALLS | OH | | 07/10/2015 | 3.875 | 434,260 | | (339) | | | | 610,000 | 07/10/2015 |
| PH7133701495 | | ACTON | MA | | 09/18/2015 | 4.107 | 622,569 | | (195) | | | | 843,000 | 09/18/2015 |
| PH7133704077 | | NAPLES | FL | | 01/15/2016 | 3.857 | 602,050 | | 612 | | | | 880,000 | 01/15/2016 |
| PH7133705280 | | SYOSSET | NY | | 10/16/2015 | 4.095 | 589,856 | | (392) | | | | 830,000 | 10/16/2015 |
| PH7133739461 | | MILLBRAE | CA | | 07/10/2015 | 3.750 | 1,081,664 | | (408) | | | | 2,100,000 | 07/10/2015 |
| PH7133740048 | | CHANDLER | AZ | | 06/19/2015 | 3.833 | 431,969 | | (464) | | | | 655,000 | 06/19/2015 |
| PH7133740170 | | GLEN ROCK | NJ | | 07/24/2015 | 3.850 | 614,581 | | (302) | | | | 885,000 | 07/24/2015 |
| PH7133741137 | | MEDFORD | NJ | | 08/21/2015 | 4.000 | 432,488 | | (487) | | | | 585,000 | 08/21/2015 |
| PH7133780184 | | MOORESTOWN | NJ | | 08/21/2015 | 3.804 | 447,805 | | (236) | | | | 790,000 | 08/21/2015 |
| PH7133784905 | | FORT WORTH | TX | | 06/19/2015 | 3.732 | 381,708 | | 137 | | | | 730,000 | 06/19/2015 |
| PH7133785928 | | WESTFIELD | NJ | | 08/21/2015 | 3.990 | 496,947 | | (187) | | | | 850,000 | 08/21/2015 |
| PH7133788401 | | SPRING | TX | | 06/05/2015 | 3.896 | 593,259 | | (491) | | | | 816,000 | 06/05/2015 |
| PH7133822424 | | LA MESA | CA | | 07/24/2015 | 3.771 | 636,998 | | (319) | | | | 1,025,000 | 07/24/2015 |
| PH7133823513 | | SOUTHLAKE | TX | | 06/05/2015 | 3.771 | 442,330 | | 23 | | | | 1,300,000 | 06/05/2015 |
| PH7133827027 | | PORTSMOUTH | RI | | 07/24/2015 | 3.964 | 421,364 | | (365) | | | | 572,000 | 07/24/2015 |
| PH7133827191 | | MANHASSET | NY | | 08/07/2015 | 4.089 | 745,113 | | (596) | | | | 1,145,000 | 08/07/2015 |
| PH7133827720 | | COLLEYVILLE | TX | | 07/10/2015 | 3.938 | 440,955 | | (289) | | | | 600,000 | 07/10/2015 |
| PH7133829791 | | FLOWER MOUND | TX | | 07/10/2015 | 3.821 | 413,937 | | (117) | | | | 565,000 | 07/10/2015 |
| PH7133864327 | | NEWCASTLE | WA | | 07/10/2015 | 3.688 | 619,684 | | 460 | | | | 855,000 | 07/10/2015 |
| PH7133864400 | | INDIAN LAND | SC | | 07/10/2015 | 3.821 | 384,586 | | (108) | | | | 535,000 | 07/10/2015 |
| PH7133866298 | | WYNNEWOOD | PA | | 07/24/2015 | 3.857 | 603,264 | | (134) | | | | 830,000 | 07/24/2015 |
| PH7133871447 | | NORTH CALDWELL | NJ | | 08/07/2015 | 4.071 | 498,736 | | (612) | | | | 850,000 | 08/07/2015 |
| PH7133904875 | | BELMONT | MA | | 09/18/2015 | 3.953 | 601,061 | | (465) | | | | 815,000 | 09/18/2015 |
| PH7133924352 | | WHITE PLAINS | NY | | 09/18/2015 | 4.240 | 448,870 | | (730) | | | | 815,000 | 09/18/2015 |
| PH7133925177 | | WESTFIELD | NJ | | 08/21/2015 | 4.021 | 442,094 | | (195) | | | | 600,000 | 08/21/2015 |
| PH7134018154 | | CERRITOS | CA | | 07/24/2015 | 3.964 | 731,907 | | (694) | | | | 1,050,000 | 07/24/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| PH7134019533 | | HOLMDEL | NJ | | 09/18/2015 | 4.005 | 731,323 | | (240) | | | | 1,015,000 | 09/18/2015 |
| PH7134020176 | | TROPHY CLUB | TX | | 07/24/2015 | 3.946 | 451,707 | | (331) | | | | 615,000 | 07/24/2015 |
| PH7134022768 | | SMITHTOWN | NY | | 09/18/2015 | 3.982 | 571,119 | | (5) | | | | 975,000 | 09/18/2015 |
| PH7134062202 | | WESTFIELD | NJ | | 07/24/2015 | 3.937 | 488,327 | | (319) | | | | 673,000 | 07/24/2015 |
| PH7134062590 | | FAIRFIELD | CA | | 08/21/2015 | 3.953 | 549,506 | | (426) | | | | 745,000 | 08/21/2015 |
| PH7134065601 | | DAVIE | FL | | 08/21/2015 | 4.000 | 662,380 | | (197) | | | | 900,000 | 08/21/2015 |
| PH7134066039 | | MOUNT LAUREL | NJ | | 09/18/2015 | 3.911 | 387,364 | | 310 | | | | 561,000 | 09/18/2015 |
| PH7134069736 | | MENDHAM | NJ | | 08/21/2015 | 4.062 | 596,691 | | (243) | | | | 840,000 | 08/21/2015 |
| PH7134102461 | | WESTFIELD | NJ | | 08/21/2015 | 4.071 | 810,369 | | (603) | | | | 1,100,000 | 08/21/2015 |
| PH7134103667 | | PRINCETON | NJ | | 10/16/2015 | 4.000 | 880,884 | | (580) | | | | 1,250,000 | 10/16/2015 |
| PH7134104392 | | AVON | CO | | 08/07/2015 | 4.164 | 601,380 | | (457) | | | | 825,000 | 08/07/2015 |
| PH7134106454 | | LARCHMONT | NY | | 09/18/2015 | 4.292 | 599,071 | | (561) | | | | 860,000 | 09/18/2015 |
| PH7134107569 | | WEST CHESTER | PA | | 09/18/2015 | 3.965 | 433,915 | | 23 | | | | 590,000 | 09/18/2015 |
| PH7134142632 | | LAKE BLUFF | IL | | 10/16/2015 | 3.946 | 490,811 | | (132) | | | | 665,000 | 10/16/2015 |
| PH7134162812 | | REDMOND | WA | | 08/21/2015 | 3.982 | 549,850 | | (89) | | | | 800,000 | 08/21/2015 |
| PH7134163687 | | RYE BROOK | NY | | 09/18/2015 | 4.000 | 825,845 | | (245) | | | | 1,125,000 | 09/18/2015 |
| PH7134198154 | | REDMOND | WA | | 08/21/2015 | 4.000 | 616,343 | | (177) | | | | 875,000 | 08/21/2015 |
| PH7134198915 | | WESTON | FL | | 09/18/2015 | 4.074 | 437,038 | | (72) | | | | 610,000 | 09/18/2015 |
| PH7134219836 | | TENAFLY | NJ | | 09/18/2015 | 4.092 | 770,582 | | (228) | | | | 1,115,000 | 09/18/2015 |
| PH7134221402 | | SUMMIT | NJ | | 09/29/2015 | 3.923 | 1,218,970 | | (575) | | | | 1,670,000 | 09/29/2015 |
| PH7134254395 | | WESTMINSTER | CO | | 12/11/2015 | 4.229 | 463,224 | | (218) | | | | 678,000 | 12/11/2015 |
| PH7134271498 | | WINTER GARDEN | FL | | 09/18/2015 | 3.911 | 424,116 | | 472 | | | | 620,500 | 09/18/2015 |
| PH7134271704 | | WESTFIELD | NJ | | 09/18/2015 | 3.875 | 556,940 | | (376) | | | | 1,350,000 | 09/18/2015 |
| PH7134272678 | | PARAMUS | NJ | | 09/18/2015 | 4.059 | 678,085 | | (234) | | | | 930,000 | 09/18/2015 |
| PH7134275929 | | FREMONT | CA | | 10/29/2015 | 4.275 | 504,698 | | (267) | | | | 885,000 | 10/29/2015 |
| PH7134310114 | | SAN RAMON | CA | | 10/16/2015 | 4.229 | 696,752 | | (350) | | | | 1,270,000 | 10/16/2015 |
| PH7134348098 | | MOUNTAIN BRK | AL | | 09/18/2015 | 3.875 | 411,212 | | 352 | | | | 1,200,000 | 09/18/2015 |
| PH7134457824 | | TUCSON | AZ | | 09/18/2015 | 3.911 | 396,654 | | 327 | | | | 725,000 | 09/18/2015 |
| PH7134457956 | | RALEIGH | NC | | 09/18/2015 | 4.047 | 538,518 | | (143) | | | | 738,000 | 09/18/2015 |
| PH7134458079 | | GOODYEAR | AZ | | 12/11/2015 | 3.896 | 406,473 | | (125) | | | | 610,000 | 12/11/2015 |
| PH7134461867 | | SAINT CHARLES | IL | | 09/18/2015 | 3.946 | 424,391 | | (113) | | | | 588,000 | 09/18/2015 |
| PH7134462972 | | FEDERAL WAY | WA | | 09/18/2015 | 4.089 | 528,494 | | (161) | | | | 820,000 | 09/18/2015 |
| PH7134522817 | | ANDOVER | MA | | 02/12/2016 | 3.958 | 358,477 | | 197 | | | | 725,000 | 02/12/2016 |
| PH7134674477 | | STAMFORD | CT | | 11/13/2015 | 3.680 | 819,893 | | 1,128 | | | | 1,200,000 | 11/13/2015 |
| PH7134676084 | | COMMACK | NY | | 11/13/2015 | 3.964 | 485,997 | | (377) | | | | 655,000 | 11/13/2015 |
| PH7134676589 | | CENTENNIAL | CO | | 09/29/2015 | 4.000 | 571,494 | | (603) | | | | 770,000 | 09/29/2015 |
| PH7134678882 | | PRINCETON | NJ | | 12/11/2015 | 4.125 | 511,698 | | (409) | | | | 740,000 | 12/11/2015 |
| PH7134682256 | | MAPLEWOOD | NJ | | 11/13/2015 | 4.250 | 441,751 | | (640) | | | | 630,000 | 11/13/2015 |
| PH7134714778 | | TUCSON | AZ | | 10/16/2015 | 3.750 | 486,552 | | 428 | | | | 680,000 | 10/16/2015 |
| PH7134718399 | | BERWYN | PA | | 10/16/2015 | 3.821 | 644,719 | | (173) | | | | 1,200,000 | 10/16/2015 |
| PH7134723019 | | WESTPORT | CT | | 12/23/2015 | 3.679 | 818,657 | | 679 | | | | 1,130,000 | 12/23/2015 |
| PH7134723191 | | HOWELL | MI | | 12/11/2015 | 3.964 | 448,009 | | (368) | | | | 625,000 | 12/11/2015 |
| PH7134723431 | | PARKER | CO | | 10/29/2015 | 3.964 | 436,627 | | (338) | | | | 590,000 | 10/29/2015 |
| PH7134796304 | | ALEXANDRIA | VA | | 12/11/2015 | 4.083 | 573,464 | | (287) | | | | 823,000 | 12/11/2015 |
| PH7134797963 | | HIGHLANDS RANCH | CO | | 10/29/2015 | 3.893 | 408,370 | | (105) | | | | 555,000 | 10/29/2015 |
| PH7134800122 | | WESTFIELD | NJ | | 12/11/2015 | 3.964 | 496,849 | | (191) | | | | 680,000 | 12/11/2015 |
| PH7134840003 | | TAMPA | FL | | 10/29/2015 | 3.929 | 416,959 | | (695) | | | | 1,035,000 | 10/29/2015 |
| PH7134842876 | | ARLINGTON | VA | | 11/13/2015 | 3.964 | 523,038 | | 150 | | | | 925,000 | 11/13/2015 |
| PH7134844278 | | HALF MOON BAY | CA | | 01/28/2016 | 4.036 | 444,216 | | (1,081) | | | | 1,015,000 | 01/28/2016 |
| PH7134891295 | | MCKINNEY | TX | | 10/16/2015 | 3.750 | 408,983 | | 391 | | | | 626,000 | 10/16/2015 |
| PH7134949747 | | DENVER | CO | | 12/11/2015 | 3.750 | 443,663 | | 364 | | | | 640,000 | 12/11/2015 |
| PH7134951453 | | WOODCLIFF LAKE | NJ | | 12/11/2015 | 4.125 | 592,595 | | (464) | | | | 850,000 | 12/11/2015 |
| PH7134953244 | | MALVERN | PA | | 12/11/2015 | 3.893 | 499,475 | | (131) | | | | 675,000 | 12/11/2015 |
| PH7135019193 | | ARLINGTON | VA | | 01/15/2016 | 3.804 | 878,539 | | (43) | | | | 1,350,000 | 01/15/2016 |
| PH7135056070 | | TRAFFORD | PA | | 04/22/2016 | 3.940 | 522,163 | | (444) | | | | 724,900 | 04/22/2016 |
| PH7135074651 | | HOCKLEY | TX | | 03/25/2016 | 4.000 | 416,081 | | (352) | | | | 580,000 | 03/25/2016 |
| PH7135083538 | | LAFAYETTE | CO | | 01/15/2016 | 3.833 | 405,534 | | (115) | | | | 577,000 | 01/15/2016 |
| PH7135132293 | | TUCSON | AZ | | 01/15/2016 | 3.732 | 705,988 | | 532 | | | | 980,000 | 01/15/2016 |
| PH7135211105 | | PLEASANTON | CA | | 12/11/2015 | 3.696 | 707,990 | | 541 | | | | 975,000 | 12/11/2015 |
| PH7135240666 | | NAPLES | FL | | 03/11/2016 | 3.929 | 454,516 | | 335 | | | | 625,000 | 03/11/2016 |
| PH7135281728 | | MOUNT PLEASANT | SC | | 12/23/2015 | 3.893 | 443,876 | | 62 | | | | 645,000 | 12/23/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| PH7135288749 | | NEEDHAM | MA | | 12/23/2015 | 3.625 | 757,521 | | 921 | | | | 1,044,500 | 12/23/2015 |
| PH7135338270 | | PLANDOME | NY | | 12/11/2015 | 3.911 | 928,719 | | (739) | | | | 1,265,000 | 12/11/2015 |
| PH7135338999 | | SCOTTSDALE | AZ | | 01/15/2016 | 3.946 | 574,916 | | (287) | | | | 1,330,000 | 01/15/2016 |
| PH7135353089 | | AURORA | CO | | 03/25/2016 | 3.917 | 476,762 | | (75) | | | | 665,000 | 03/25/2016 |
| PH7135362676 | | FLEMINGTON | NJ | | 04/08/2016 | 3.929 | 596,788 | | (123) | | | | 802,000 | 04/08/2016 |
| PH7135395585 | | FAIR HAVEN | NJ | | 04/08/2016 | 3.750 | 764,670 | | (561) | | | | 1,080,000 | 04/08/2016 |
| PH7135399710 | | SUMMIT | NJ | | 01/15/2016 | 3.768 | 671,082 | | (30) | | | | 1,260,000 | 01/15/2016 |
| PH7135406804 | | CARLSBAD | CA | | 01/15/2016 | 3.839 | 886,130 | | (5) | | | | 1,460,000 | 01/15/2016 |
| PH7135532245 | | CLAREMONT | CA | | 02/12/2016 | 4.125 | 624,063 | | (584) | | | | 965,000 | 02/12/2016 |
| PH7135549470 | | GREENWOOD VILLAGE | CO | | 01/28/2016 | 4.071 | 705,290 | | 150 | | | | 1,250,000 | 01/28/2016 |
| PH7135556475 | | RIPON | CA | | 01/28/2016 | 3.917 | 583,993 | | 536 | | | | 826,000 | 01/28/2016 |
| PH7135941057 | | NEEDHAM | MA | | 02/12/2016 | 4.107 | 627,254 | | (350) | | | | 858,000 | 02/12/2016 |
| PH7136100851 | | CAMBRIA | CA | | 04/08/2016 | 4.214 | 617,575 | | (292) | | | | 1,045,000 | 04/08/2016 |
| PH7136104622 | | TUCSON | AZ | | 02/12/2016 | 4.018 | 553,666 | | (176) | | | | 780,000 | 02/12/2016 |
| PH7136358939 | | BOCA RATON | FL | | 03/25/2016 | 4.125 | 536,630 | | (647) | | | | 715,000 | 03/25/2016 |
| PH7136393464 | | ENGLEWOOD | CO | | 03/25/2016 | 3.929 | 613,465 | | (124) | | | | 828,000 | 03/25/2016 |
| PH7136743734 | | LIVERMORE | CA | | 04/22/2016 | 3.646 | 681,211 | | 612 | | | | 965,000 | 04/22/2016 |
| PH7136885105 | | MOORESTOWN | NJ | | 04/08/2016 | 3.625 | 466,974 | | 227 | | | | 762,000 | 04/08/2016 |
| 0399999. Mortgages in good standing - Residential mortgages-all other | | | | | | | 989,863,656 | | (616,946) | | | | 1,677,909,183 | XXX |
| 0331002 | | SHELTON | CT | | 12/22/2005 | 5.630 | 20,587,463 | | | | | | 85,000,000 | 11/22/2005 |
| 0374201 | | SANTA ANA | CA | | 07/01/2003 | 7.410 | 4,490,937 | | | | | | 14,000,000 | 05/01/2002 |
| 0374401 | | SANTA ANA | CA | | 07/01/2003 | 7.410 | 5,501,398 | | | | | | 22,200,000 | 05/01/2002 |
| 0416002 | | BOSTON | MA | | 07/23/2014 | 4.400 | 39,703,378 | | | | | | 126,100,000 | 07/07/2014 |
| 0433901 | | ST PETERSBURG | FL | | 12/13/2002 | 5.700 | 2,308,707 | | | | | | 125,725,000 | 11/21/2002 |
| 0433902 | | ST PETERSBURG | FL | | 12/13/2002 | 5.700 | 8,773,085 | | | | | | | 11/21/2002 |
| 0433903 | | ST PETERSBURG | FL | | 01/30/2004 | 5.700 | 6,426,070 | | | | | | | 11/21/2002 |
| 0450203 | | CORALVILLE | IA | | 08/03/2012 | 5.710 | 97,083,766 | | | | | | 169,500,000 | 07/24/2012 |
| 0463803 | | ARLINGTON | TX | | 08/03/2012 | 5.570 | 234,500,754 | | | | | | 432,400,000 | 07/24/2012 |
| 0473203 | | FRIENDSWOOD | TX | | 08/03/2012 | 5.520 | 234,370,910 | | | | | | 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 | 73,428,466 | | | | | | 145,000,000 | 04/01/2011 |
| 0524201 | | SACRAMENTO | CA | | 01/28/2011 | 6.000 | 25,611,267 | | | | | | 85,500,000 | 12/06/2010 |
| 0534705 | | PALMYRA | PA | | 10/15/2013 | 4.050 | 50,660,963 | | | | | | 88,500,000 | 09/19/2013 |
| 0534706 | | DALLAS | TX | | 10/15/2013 | 4.050 | 38,124,521 | | | | | | 66,600,000 | 09/19/2013 |
| 0545702 | | SAN DIEGO | CA | | 02/11/2013 | 4.500 | 72,618,022 | | | | | | 134,500,000 | 02/04/2013 |
| 0548901 | | ATLANTA | GA | | 05/03/2013 | 3.500 | 68,107,688 | | | | | | 115,600,000 | 04/23/2013 |
| 0552604 | | RICHMOND | VA | | 08/30/2013 | 3.740 | 92,652,203 | | | | | | 172,350,000 | 07/22/2013 |
| 0552701 | | NEW YORK | NY | | 09/13/2013 | 4.270 | 46,251,082 | | | | | | 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 | 28,183,848 | | | | | | 58,400,000 | 12/21/2011 |
| 0582812 | | DFW AIRPORT | TX | | 06/03/2014 | 4.080 | 55,685,297 | | | | | | 102,100,000 | 05/01/2014 |
| 0582813 | | SOUTHAVEN | MS | | 06/03/2014 | 4.080 | 17,807,295 | | | | | | 32,650,000 | 05/01/2014 |
| 0582814 | | SAN BERNARDINO | CA | | 06/03/2014 | 4.080 | 49,085,962 | | | | | | 90,000,000 | 05/01/2014 |
| 0582815 | | SAN BERNARDINO | CA | | 06/03/2014 | 4.080 | 44,859,114 | | | | | | 82,250,000 | 05/01/2014 |
| 0584501 | | SEATTLE | WA | | 12/29/2011 | 5.960 | 71,166,650 | | | | | | 142,562,500 | 12/23/2011 |
| 0584502 | | SEATTLE | WA | | 12/29/2011 | 4.000 | 36,928,378 | | | | | | 72,824,400 | 12/23/2011 |
| 0587001 | | SEATTLE | WA | | 03/30/2011 | 5.400 | 36,888,742 | | | | | | 78,000,000 | 03/14/2011 |
| 0587200 | | LONG BEACH | CA | | 07/23/2004 | 6.380 | 27,984,159 | | | | | | 90,000,000 | 10/01/2007 |
| 0587201 | | LONG BEACH | CA | | 10/25/2007 | 6.650 | 3,191,454 | | | | | | | 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 |
| 0598900 | | SCOTTSDALE | AZ | | 07/20/2005 | 5.420 | 1,353,565 | | | | | | 33,900,000 | 02/21/2005 |
| 0606801 | | WILLOW GROVE | PA | | 09/21/2015 | 3.880 | 78,222,249 | | | | | | 171,200,000 | 09/01/2015 |
| 0611500 | | LAS VEGAS | NV | | 09/27/2005 | 5.320 | 7,531,583 | | | | | | 27,600,000 | 08/31/2005 |
| 0613100 | | LAS VEGAS | NV | | 12/20/2006 | 5.800 | 9,268,801 | | | | | | 27,600,000 | 08/31/2005 |
| 0624600 | | CHICAGO | IL | | 01/03/2006 | 5.600 | 94,503,073 | | | | | | 182,000,000 | 12/20/2005 |
| 0626400 | | LANSDOWNE | VA | | 05/30/2007 | 5.620 | 30,718,968 | | | | | | 84,000,000 | 04/13/2007 |
| 0627000 | | WASHINGTON | DC | | 04/27/2006 | 5.950 | 111,078,777 | | | | | | 211,100,000 | 02/21/2006 |
| 0628401 | | SECAUCUS | NJ | | 11/12/2015 | 4.000 | 65,000,000 | | | | | | 121,726,000 | 11/10/2015 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 0635601 | | SAN ANTONIO | TX | | 09/05/2007 | 5.970 | 8,168,390 | | | | | | 19,800,000 | 12/19/2012 |
| 0638900 | | LAUREL | MD | | 11/30/2007 | 5.930 | 42,525,248 | | | | | | 64,000,000 | 12/21/2006 |
| 0642800 | | HOUSTON | TX | | 09/27/2007 | 5.250 | 34,767,694 | | | | | | 59,506,775 | 08/10/2007 |
| 0642801 | | HOUSTON | TX | | 07/28/2016 | 5.250 | 2,333,099 | | | | | | 3,993,224 | 07/06/2016 |
| 0661801 | | POTOMAC | MD | | 01/29/2019 | 4.970 | 62,640,000 | | | | | | 104,800,000 | 01/03/2019 |
| 0663700 | | NEW YORK | NY | | 04/01/2008 | 6.220 | 29,568,261 | | | | | | 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 | 21,941,101 | | | | | | 40,200,000 | 08/31/2010 |
| 0677101 | | SAN DIEGO | CA | | 08/27/2013 | 4.800 | 89,121,350 | | | | | | 280,000,000 | 10/26/2017 |
| 0677102 | | SAN DIEGO | CA | | 12/20/2017 | 4.200 | 29,002,934 | | | | | | | 10/26/2017 |
| 0680500 | | DALLAS | TX | | 12/23/2010 | 5.270 | 23,032,258 | | | | | | 37,300,000 | 12/13/2010 |
| 0682700 | | ATLANTA | GA | | 04/02/2012 | 4.250 | 37,633,113 | | | | | | 63,100,000 | 03/13/2012 |
| 0683100 | | NORFOLK | VA | | 05/06/2011 | 5.390 | 51,349,827 | | | | | | 58,400,000 | 09/14/2016 |
| 0686400 | | ANNAPOLIS | MD | | 12/30/2011 | 4.250 | 21,118,213 | | | | | | 39,000,000 | 12/12/2011 |
| 0686700 | | DALLAS | TX | | 11/07/2011 | 4.500 | 38,670,524 | | | | | | 89,500,000 | 10/28/2011 |
| 0687100 | | NEW YORK | NY | | 12/05/2011 | 4.995 | 201,634,068 | | (2,216,878) | | | | 600,000,000 | 06/03/2011 |
| 0687200 | | CHICAGO | IL | | 05/01/2012 | 4.200 | 175,000,000 | | | | | | 347,500,000 | 03/23/2015 |
| 0688000 | | CHARLOTTE | NC | | 12/29/2011 | 4.150 | 70,308,038 | | | | | | 109,800,000 | 01/13/2012 |
| 0688600 | | VENTURA | CA | | 03/30/2012 | 4.000 | 118,324,029 | | | | | | 218,800,000 | 03/16/2012 |
| 0689300 | | DURHAM | NC | | 04/06/2012 | 4.360 | 116,707,260 | | | | | | 212,000,000 | 04/03/2012 |
| 0689700 | | PHILADELPHIA | PA | | 09/27/2012 | 4.300 | 23,572,155 | | | | | | 44,100,000 | 06/29/2012 |
| 0689800 | | HOUSTON | TX | | 09/28/2012 | 4.000 | 80,665,652 | | | | | | 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 | 18,881,310 | | | | | | 29,300,000 | 08/16/2012 |
| 0691200 | | CHERRY HILL | NJ | | 08/15/2012 | 3.900 | 134,376,539 | | | | | | 255,000,000 | 08/08/2012 |
| 0691300 | | HOUSTON | TX | | 02/21/2013 | 3.870 | 70,096,260 | | | | | | 116,100,000 | 11/17/2016 |
| 0691500 | | KIRKLAND | WA | | 08/22/2012 | 3.900 | 18,401,687 | | | | | | 35,500,000 | 07/30/2012 |
| 0691600 | | PORTLAND | OR | | 08/22/2012 | 3.900 | 20,645,795 | | | | | | 35,000,000 | 08/27/2012 |
| 0691700 | | LOS ANGELES | CA | | 08/22/2012 | 3.900 | 39,496,303 | | | | | | 66,700,000 | 07/25/2012 |
| 0693900 | | DALLAS | TX | | 12/21/2012 | 3.800 | 33,377,483 | | | | | | 61,600,000 | 12/13/2012 |
| 0694400 | | FAIRFAX | VA | | 02/28/2013 | 3.700 | 78,594,830 | | | | | | 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 | 82,730,784 | | | | | | 166,750,000 | 07/03/2013 |
| 0696500 | | NEW YORK | NY | | 07/31/2013 | 4.070 | 73,538,475 | | | | | | 177,700,000 | 07/08/2013 |
| 0696900 | | LOS ANGELES | CA | | 06/27/2013 | 3.490 | 121,570,775 | | | | | | 193,000,000 | 06/02/2013 |
| 0697600 | | NEW YORK | NY | | 08/01/2013 | 4.310 | 19,385,198 | | | | | | 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 |
| 0698800 | | MCLEAN | VA | | 08/30/2013 | 4.100 | 249,119,283 | | | | | | 583,333,333 | 08/16/2013 |
| 0698900 | | RICHMOND | TX | | 11/04/2013 | 4.620 | 18,869,562 | | | | | | 30,500,000 | 09/26/2013 |
| 0699300 | | DENVER | CO | | 10/30/2013 | 4.410 | 72,829,156 | | | | | | 158,000,000 | 10/24/2013 |
| 0699500 | | HOUSTON | TX | | 09/06/2013 | 4.260 | 111,270,048 | | | | | | 196,676,500 | 08/29/2013 |
| 0699800 | | BLOOMFIELD | CT | | 01/13/2014 | 5.020 | 32,597,432 | | | | | | 53,170,000 | 01/03/2013 |
| 0700300 | | ANDOVER | MA | | 12/20/2013 | 4.670 | 35,233,819 | | | | | | 63,000,000 | 10/24/2013 |
| 0700400 | | HAPEVILLE | GA | | 12/06/2013 | 3.900 | 55,031,644 | | | | | | 95,700,000 | 10/09/2013 |
| 0700700 | | BROOKLYN | NY | | 11/14/2013 | 4.280 | 33,666,775 | | | | | | 54,900,000 | 11/04/2013 |
| 0700800 | | BROOMFIELD | CO | | 11/08/2013 | 3.850 | 112,466,944 | | | | | | 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 | 46,783,929 | | | | | | 79,600,000 | 12/03/2013 |
| 0702500 | | WARWICK | RI | | 01/13/2014 | 5.020 | 21,731,622 | | | | | | 33,950,000 | 12/23/2013 |
| 0702900 | | GLENDALE | CA | | 07/30/2014 | 5.200 | 41,659,518 | | | | | | 89,700,000 | 07/24/2018 |
| 0703600 | | NEW YORK | NY | | 03/12/2014 | 4.940 | 68,367,296 | | | | | | 166,400,000 | 03/10/2014 |
| 0703700 | | MCLEAN | VA | | 04/29/2014 | 4.690 | 95,695,688 | | | | | | 177,000,000 | 02/19/2014 |
| 0703900 | | GLENVIEW | IL | | 07/01/2014 | 4.630 | 40,077,122 | | | | | | 62,500,000 | 04/17/2014 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 0704400 | | PORTLAND | OR | | 07/07/2014 | 5.200 | 36,895,564 | | | | | | 75,030,000 | 07/24/2018 |
| 0704700 | | STAMFORD | CT | | 06/19/2014 | 4.930 | 79,509,110 | | | | | | 136,000,000 | 06/01/2014 |
| 0704800 | | HOUSTON | TX | | 05/30/2014 | 4.430 | 247,179,078 | | | | | | 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 102,838,411) | | BOLTON | GBR | | 07/10/2014 | 4.255 | 136,220,642 | | | | | 5,727,042 | 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 | 171,328,129 | | | | | | 346,000,000 | 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 | 4,824,858 | | | | | | 9,146,798 | 08/14/2014 |
| 0708401 | | SAN JUAN CAPISTRANO | CA | | 08/19/2014 | 4.260 | 1,658,785 | | | | | | 3,198,025 | 08/14/2014 |
| 0708402 | | LOS ANGELES | CA | | 08/19/2014 | 4.210 | 1,980,586 | | | | | | 3,836,006 | 08/14/2014 |
| 0708403 | | LOS ANGELES | CA | | 08/19/2014 | 4.210 | 1,323,530 | | | | | | 2,570,784 | 08/14/2014 |
| 0708404 | | SAN DIEGO | CA | | 08/19/2014 | 3.760 | 888,200 | | | | | | 1,763,205 | 08/14/2014 |
| 0708405 | | HEALSBURG | CA | | 08/19/2014 | 3.750 | 411,671 | | | | | | 1,120,585 | 08/14/2014 |
| 0708406 | | SANGER | CA | | 10/16/2014 | 3.750 | 448,441 | | | | | | 909,546 | 08/14/2014 |
| 0708407 | | VAN NUYS | CA | | 10/16/2014 | 4.310 | 4,601,250 | | | | | | 8,712,341 | 08/14/2014 |
| 0708408 | | GAINESVILLE | GA | | 09/29/2015 | 4.100 | 2,151,312 | | | | | | 4,320,000 | 07/10/2015 |
| 0708800 | | AUSTIN | TX | | 10/14/2014 | 3.750 | 79,986,714 | | | | | | 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 | 47,467,984 | | | | | | 73,303,030 | 12/01/2014 |
| 0711700 (GBP 101,174,708) | | LONDON | GBR | | 12/22/2014 | 3.709 | 134,016,886 | | | | | 5,059,626 | 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 | 33,701,922 | | | | | | 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 | 54,846,930 | | | | | | 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 | 82,531,262 | | | | | | 123,050,000 | 07/06/2017 |
| 0715100 | | AUSTIN | TX | | 06/09/2015 | 3.700 | 19,971,155 | | | | | | 28,950,000 | 05/15/2015 |
| 0715200 | | KEARNY | NJ | | 10/21/2015 | 3.780 | 41,527,170 | | | | | | 66,100,000 | 06/11/2015 |
| 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 | 241,400,493 | | | | | | 375,982,000 | 09/11/2015 |
| 0716400 | | WALNUT CREEK | CA | | 08/26/2015 | 3.980 | 97,779,969 | | | | | | 150,500,000 | 08/10/2015 |
| 0716600 | | FRISCO | TX | | 08/10/2015 | 3.830 | 44,798,884 | | | | | | 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 | 1,021,744 | | (4,764) | | | | 2,702,700 | 03/16/2015 |
| 0717900 | | AUSTIN | TX | | 08/11/2015 | 3.900 | 29,967,128 | | | | | | 43,500,000 | 08/11/2015 |
| 0718200 | | ORLANDO | FL | | 09/16/2015 | 4.000 | 42,603,273 | | | | | | 63,000,000 | 08/06/2015 |
| 0718400 | | ATLANTA | GA | | 09/16/2015 | 3.700 | 47,467,144 | | | | | | 77,300,000 | 09/14/2015 |
| 0718600 | | ELMHURST | IL | | 09/25/2015 | 3.520 | 99,685,883 | | | | | | 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 49,420,431) | | CAMBRIDGE | GBR | | 12/11/2015 | 4.500 | 65,462,727 | | | | | 2,775,439 | 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 | 183,052,297 | | | | | | 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 | 165,079,344 | | | | | 6,232,347 | 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 | 38,874,791 | | | | | | 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 | 316,169,031 | | | | | | 582,200,000 | 03/23/2016 |
| 0722500 | | ALPHARETTA | GA | | 05/20/2016 | 3.700 | 49,223,563 | | | | | | 72,000,000 | 04/29/2016 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 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 | 89,865,638 | | | | | | 129,400,000 | 09/14/2016 |
| 0802800 | | YORK | PA | | 12/14/2016 | 3.500 | 345,000,000 | | | | | | 701,900,000 | 08/19/2019 |
| 0802801 | | YORK | PA | | 09/26/2019 | 4.550 | 100,000,000 | | | | | | | 08/19/2019 |
| 0803100 | | AUSTIN | TX | | 09/07/2016 | 3.600 | 33,645,467 | | | | | | 51,900,000 | 08/26/2016 |
| 0803200 | | POTTSTOWN | PA | | 11/02/2016 | 3.620 | 58,286,196 | | | | | | 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 | 63,183,829 | | | | | 2,385,420 | 104,395,099 | 08/31/2016 |
| 0803401 (GBP 58,035,600) | | HESTON | GBR | | 10/18/2017 | 2.950 | 76,874,454 | | | | | 2,902,291 | 130,838,706 | 08/29/2017 |
| 0803402 (GBP 15,990,000) | | ENFIELD | GBR | | 04/12/2018 | 3.140 | 21,180,491 | | | | | 799,641 | 37,389,865 | 03/19/2018 |
| 0803403 (GBP 16,055,000) | | LONDON | GBR | | 10/24/2018 | 3.238 | 21,266,591 | | | | | 802,891 | 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 | 218,560,415 | | | | | 8,251,452 | 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 | 48,567,068 | | | | | | 70,800,000 | 11/29/2016 |
| 0833800 | | ATLANTA | GA | | 12/20/2016 | 4.370 | 44,148,459 | | | | | | 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 | 185,601,505 | | | | | 7,007,133 | 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 | 95,785,758 | | | | | 3,616,262 | 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 |
| 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 | 117,916,168 | | | | | | 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 | 61,832,728 | | | | | 2,334,411 | 94,169,013 | 05/16/2017 |
| 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 | 47,755,303 | | 25,924 | | | | 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 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 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 157,750,000) | | LONDON | GBR | | 11/15/2017 | 2.933 | 208,957,003 | | | | | 7,630,148 | 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 | 33,454,199 | | 4,755 | | | | 50,400,000 | 01/15/2018 |
| 0853300 | | NOVI | MI | | 03/14/2018 | 5.750 | 97,437,055 | | | | | | 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 | 260,682,968 | | | | | 9,841,732 | 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 | 265,275,055 | | | | | 10,015,100 | 472,589,306 | 01/23/2018 |
| 0854900 (GBP 230,100,000) | | LONDON | GBR | | 03/23/2018 | 3.070 | 304,792,434 | | | | | 11,507,025 | 477,952,096 | 12/31/2017 |
| 0855000 (GBP 19,800,000) | | MANCHESTER | GBR | | 03/21/2018 | 2.957 | 26,227,250 | | | | | 990,174 | 45,718,402 | 01/17/2018 |
| 0855100 (GBP 24,675,000) | | NOTTINGHAM | GBR | | 08/30/2018 | 4.506 | 32,684,717 | | | | | 1,233,967 | 65,524,795 | 06/25/2018 |
| 0855400 (GBP 35,660,472) | | WEMBLEY | GBR | | 02/21/2018 | 2.830 | 47,236,167 | | | | | 1,783,338 | 78,974,139 | 12/20/2017 |
| 0855500 (GBP 34,090,777) | | LONDON | GBR | | 03/14/2018 | 5.451 | 45,156,936 | | | | | 1,953,845 | 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 |
| 0856300 | | HACKENSACK | NJ | | 05/22/2018 | 4.000 | 41,852,640 | | | | | | 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 | 68,879,646 | | | | | 2,600,458 | 132,417,851 | 04/20/2018 |
| 0860000 (GBP 182,000,000) | | LONDON | GBR | | 05/11/2018 | 3.006 | 241,078,761 | | | | | 9,101,602 | 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 | 48,846,265 | | | | | | 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 | 14,456,039 | | | | | (53,558) | 26,107,823 | 07/12/2018 |
| 0869500 | | CHICAGO | IL | | 11/07/2018 | 4.430 | 141,666,667 | | | | | | 255,666,666 | 10/25/2018 |
| 0869600 | | BROOKLYN PARK | MN | | 01/31/2019 | 4.577 | 96,000,000 | | | | | | 142,789,955 | 12/03/2018 |
| 0870100 | | MAPLE GROVE | MN | | 04/18/2019 | 4.400 | 51,100,000 | | | | | | 83,600,000 | 01/02/2019 |
| 0870400 | | FONTANA | CA | | 12/11/2018 | 4.490 | 135,000,000 | | | | | | 249,400,000 | 10/24/2018 |
| 0870600 | | MAPLEWOOD | NJ | | 04/16/2019 | 4.550 | 32,000,000 | | | | | | 50,400,000 | 11/13/2018 |
| 0871400 | | AUSTIN | TX | | 12/14/2018 | 4.490 | 80,725,000 | | | | | | 137,000,000 | 12/05/2018 |

# 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 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 0872000 | | BOTHELL | WA | | 12/31/2018 | 4.300 | 43,000,000 | | | | | | 72,700,000 | 12/13/2018 |
| 0873900 | | SHELBY CHARTER | MI | | 03/18/2019 | 4.150 | 384,000,000 | | | | | | 659,000,000 | 01/02/2019 |
| 0874300 | | AUSTIN | TX | | 03/05/2019 | 4.250 | 330,000,000 | | | | | | 602,900,000 | 01/15/2019 |
| 0874400 | | NEW YORK | NY | | 04/11/2019 | 4.840 | 195,995,579 | | | | | | 394,817,600 | 02/06/2019 |
| 0874900 | | BROOKLYN | NY | | 03/14/2019 | 4.310 | 330,000,000 | | | | | | 551,000,000 | 01/28/2019 |
| 0875600 | | PEARLAND | TX | | 01/24/2019 | 4.200 | 28,750,000 | | | | | | 58,200,000 | 01/08/2019 |
| 0875900 | | SUGAR LAND | TX | | 01/25/2019 | 4.350 | 42,000,000 | | | | | | 70,000,000 | 01/07/2019 |
| 0876200 (EUR 90,000,000) | | DUBLIN | IRL | | 03/08/2019 | 2.150 | 99,321,689 | | 299,187 | | | 223,535 | 166,268,053 | 01/10/2019 |
| 0876300 | | COLORADO SPRINGS | CO | | 01/25/2019 | 4.400 | 120,156,667 | | | | | | 237,900,000 | 01/17/2019 |
| 0877200 | | EAST ELMHURST | NY | | 02/07/2019 | 4.290 | 177,000,000 | | | | | | 293,000,000 | 02/01/2019 |
| 0879200 (AUD 65,000,000) | | LIVERPOOL | AUS | | 10/15/2019 | 3.750 | 45,613,715 | | | | | 1,722,376 | 77,004,100 | 10/02/2019 |
| 0879400 (GBP 55,560,000) | | LONDON | GBR | | 04/15/2019 | 2.950 | 73,595,253 | | | | | 1,144,902 | 120,726,969 | 02/04/2019 |
| 0879500 | | BOTHELL | WA | | 03/01/2019 | 4.170 | 62,400,000 | | | | | | 113,500,000 | 02/13/2019 |
| 0880400 | | SANTA MONICA | CA | | 07/11/2019 | 4.000 | 92,600,000 | | | | | | 170,685,893 | 04/25/2019 |
| 0881200 | | WEST HOLLYWOOD | CA | | 07/11/2019 | 4.000 | 29,775,000 | | | | | | 49,898,793 | 04/18/2019 |
| 0881500 | | SAN FRANCISCO | CA | | 07/11/2019 | 3.980 | 135,000,000 | | | | | | 221,000,000 | 05/31/2019 |
| 0881900 (AUD 200,000,000) | | NORTH STRATHFIELD | AUS | | 04/16/2019 | 4.450 | 140,349,892 | | | | | (3,109,781) | 256,122,028 | 04/03/2019 |
| 0883300 | | SAN FRANCISCO | CA | | 06/06/2019 | 4.210 | 92,000,000 | | | | | | 160,000,000 | 05/13/2019 |
| 0883400 | | DENVER | CO | | 07/25/2019 | 3.800 | 31,000,000 | | | | | | 58,900,000 | 06/12/2019 |
| 0884100 | | WATERFORD | MI | | 06/03/2019 | 3.880 | 166,650,000 | | | | | | 295,000,000 | 05/28/2019 |
| 0884500 | | WINDERMERE | FL | | 08/01/2019 | 3.820 | 50,250,000 | | | | | | 80,600,000 | 05/30/2019 |
| 0884600 | | MORENO VALLEY | CA | | 07/16/2019 | 3.870 | 162,069,000 | | | | | | 277,900,000 | 06/11/2019 |
| 0884800 (GBP 155,500,000) | | LONDON | GBR | | 07/29/2019 | 2.600 | 205,976,634 | | | | | 16,872,900 | 376,148,325 | 06/28/2019 |
| 0885000 | | CULVER CITY | CA | | 07/11/2019 | 4.000 | 39,400,000 | | | | | | 65,689,428 | 05/08/2019 |
| 0886600 | | LOCKPORT | IL | | 08/07/2019 | 3.800 | 83,000,000 | | | | | | 136,270,000 | 07/02/2019 |
| 0887600 (GBP 61,635,039) | | WARRINGTON | GBR | | 10/04/2019 | 2.750 | 81,642,302 | | | | | 6,326,989 | 140,719,125 | 07/05/2019 |
| 0887601 (EUR 44,324,500) | | DUBLIN | IRL | | 10/04/2019 | 1.700 | 49,719,013 | | | | | 1,159,119 | 90,626,157 | 07/05/2019 |
| 0887602 (GBP 23,475,266) | | LEICESTERSHIRE | GBR | | 10/04/2019 | 3.650 | 31,095,540 | | | | | 2,409,794 | 96,747,530 | 07/05/2019 |
| 0887700 (AUD 130,900,000) | | SOUTH BRISBANE | AUS | | 09/24/2019 | 3.700 | 91,859,005 | | | | | 3,324,524 | 185,398,871 | 07/22/2019 |
| 0888000 | | MIAMI | FL | | 08/15/2019 | 3.850 | 80,000,000 | | | | | | 132,000,000 | 08/01/2019 |
| 0889000 | | FORT LAUDERDALE | FL | | 09/10/2019 | 3.820 | 55,000,000 | | | | | | 93,400,000 | 07/31/2019 |
| 0890500 | | JERSEY CITY | NJ | | 10/03/2019 | 3.500 | 102,000,000 | | | | | | 163,900,000 | 09/10/2019 |
| 0894100 | | SAN DIEGO | CA | | 10/25/2019 | 3.400 | 35,500,000 | | | | | | 59,400,000 | 10/04/2019 |
| 0894300 | | NASHVILLE | TN | | 09/30/2019 | 3.850 | 77,000,000 | | | | | | 129,000,000 | 09/16/2019 |
| 0901500 | | CHARLOTTE | NC | | 11/12/2019 | 3.550 | 39,650,000 | | | | | | 61,900,000 | 10/22/2019 |
| 0902400 | | NEPTUNE CITY | NJ | | 12/16/2019 | 3.500 | 57,000,000 | | | | | | 84,500,000 | 10/23/2019 |
| 0902700 | | CHICAGO | IL | | 11/04/2019 | 3.500 | 26,100,000 | | | | | | 41,000,000 | 10/09/2019 |
| 0903600 | | SANDY SPRINGS | GA | | 12/20/2019 | 3.500 | 48,000,000 | | | | | | 70,000,000 | 12/04/2019 |
| 0905500 | | MAITLAND | FL | | 12/11/2019 | 3.550 | 68,500,000 | | | | | | 106,000,000 | 12/05/2019 |
| 0909100 | | EL SEGUNDO | CA | | 12/23/2019 | 3.321 | 162,352,202 | | | | | | 241,300,761 | 12/16/2019 |
| 0909101 | | EL SEGUNDO | CA | | 12/23/2019 | 3.968 | 3,614,517 | | | | | | | 12/16/2019 |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | | 29,376,605,791 | | (1,891,776) | | | 134,572,144 | 53,909,150,633 | XXX |
| 0694300 | | NEW YORK | NY | | 03/06/2013 | 5.952 | 50,311,151 | | (31,045) | | | | 97,000,000 | 01/28/2013 |
| 0696100 | | NEW YORK | NY | | 04/18/2013 | 5.650 | 72,547,500 | | | | | | 210,800,000 | 03/19/2013 |
| 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 | 122,526,293 | | | | | 4,625,814 | 147,188,894 | 11/11/2015 |
| 0718800 | | NEW YORK | NY | | 08/26/2015 | 4.850 | 174,483,545 | | 160,730 | | | | 276,187,500 | 08/06/2015 |
| 0801201 | | NEW YORK | NY | | 04/01/2018 | 6.250 | 61,152,291 | | 54,303 | | | | 89,250,000 | 05/05/2016 |
| 0840100 | | NEW YORK | NY | | 05/19/2017 | 5.000 | 122,400,000 | | | | | | 231,948,000 | 04/24/2017 |
| 0844300 | | CAMBRIDGE | MA | | 08/03/2017 | 5.990 | 114,192,925 | | | | | | 145,537,734 | 07/12/2017 |
| 0844700 (GBP 118,860,000) | | LONDON | GBR | | 07/28/2017 | 6.360 | 157,442,976 | | | | | 5,944,046 | 202,197,017 | 06/15/2017 |
| 0844800 | | NEW YORK | NY | | 07/19/2017 | 6.550 | 30,000,000 | | | | | | 43,157,142 | 07/18/2017 |
| 0848301 | | NEW YORK | NY | | 12/13/2017 | 7.227 | 82,966,038 | | | | | | 174,800,000 | 11/17/2017 |
| 0853800 | | CHICAGO | IL | | 03/28/2018 | 5.766 | 54,000,000 | | | | | | 76,865,671 | 02/09/2018 |
| 0854100 | | NEWARK | CA | | 03/12/2018 | 5.790 | 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 | 5.540 | 60,000,000 | | | | | | 88,465,116 | 09/12/2018 |
| 0876000 | | CAMBRIDGE | MA | | 01/18/2019 | 5.840 | 130,000,000 | | | | | | 183,700,000 | 11/20/2018 |
| 0881901 (AUD 50,000,000) | | NORTH STRATHFIELD | AUS | | 04/16/2019 | 9.500 | 35,087,473 | | | | | (777,445) | | 04/03/2019 |

# SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

| 1 | 2 | Location | | 5 | 6 | 7 | 8 | Change in Book Value/Recorded Investment | | | | | 14 | 15 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | Book Value/Recorded Investment Excluding Accrued Interest | 9 | 10 | 11 | 12 | 13 | | |
| Loan Number | Code | City | State | Loan Type | Date Acquired | Rate of 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 |
| 0890300 | | ONTARIO | CA | | 09/30/2019 | 4.990 | 119,000,000 | | | | | | 152,396,170 | 07/01/2019 |
| 0903400 | | AUSTIN | TX | | 10/22/2019 | 6.248 | 52,000,000 | | | | | | 69,992,000 | 09/25/2019 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | | 2,074,010,192 | | 183,988 | | | 9,792,415 | 3,132,786,648 | XXX |
| 0899999. Total Mortgages in good standing | | | | | | | 32,440,479,639 | | (2,324,734) | | | 144,364,559 | 58,719,846,464 | XXX |
| 1699999. Total - Restructured Mortgages | | | | | | | | | | | | | | XXX |
| EB1541038468 | | NORTH HUNTINGDON | PA | | 10/09/2015 | 4.250 | 506,860 | | (1,052) | | | | 705,000 | 10/09/2015 |
| 1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other | | | | | | | 506,860 | | (1,052) | | | | 705,000 | XXX |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | 506,860 | | (1,052) | | | | 705,000 | XXX |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | | | | | | | XXX |
| 3399999 - Totals | | | | | | | 32,440,986,499 | | (2,325,786) | | | 144,364,559 | 58,720,551,464 | XXX |

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ .....8,672 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 $ .....15 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 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 |
| 0661801 | POTOMAC | MD | | 01/29/2019 | 4.970 | 62,640,000 | | 104,800,000 |
| 0802801 | YORK | PA | | 09/26/2019 | 4.550 | 100,000,000 | | 701,900,000 |
| 0849400 (GBP 5,000,000) | LONDON | GBR | | 11/15/2017 | 2.933 | | 6,631,740 | 252,091,134 |
| 0855500 (GBP 17,902,244) | LONDON | GBR | | 03/14/2018 | 5.451 | | 22,569,191 | 128,595,484 |
| 0869600 | BROOKLYN PARK | MN | | 01/31/2019 | 4.577 | 57,000,000 | 39,000,000 | 142,789,955 |
| 0870100 | MAPLE GROVE | MN | | 04/18/2019 | 4.400 | 51,100,000 | | 83,600,000 |
| 0870600 | MAPLEWOOD | NJ | | 04/16/2019 | 4.550 | 32,000,000 | | 50,400,000 |
| 0872000 | BOTHELL | WA | | 12/31/2018 | 4.300 | | 1,000,000 | 72,700,000 |
| 0873900 | SHELBY CHARTER | MI | | 03/18/2019 | 4.150 | 384,000,000 | | 659,000,000 |
| 0874300 | AUSTIN | TX | | 03/05/2019 | 4.250 | 330,000,000 | | 602,900,000 |
| 0874400 | NEW YORK | NY | | 04/11/2019 | 4.840 | 298,178,293 | 17,547,286 | 394,817,600 |
| 0874900 | BROOKLYN | NY | | 03/14/2019 | 4.310 | 330,000,000 | | 551,000,000 |
| 0875600 | PEARLAND | TX | | 01/24/2019 | 4.200 | 28,750,000 | | 58,200,000 |
| 0875900 | SUGAR LAND | TX | | 01/25/2019 | 4.350 | 42,000,000 | | 70,000,000 |
| 0876200 (EUR 90,000,000) | DUBLIN | IRL | | 03/08/2019 | 2.150 | 74,651,537 | 24,147,430 | 166,268,053 |
| 0876300 | COLORADO SPRINGS | CO | | 01/25/2019 | 4.400 | 124,300,000 | | 237,900,000 |
| 0877200 | EAST ELMHURST | NY | | 02/07/2019 | 4.290 | 177,000,000 | | 293,000,000 |
| 0879200 (AUD 65,000,000) | LIVERPOOL | AUS | | 10/15/2019 | 3.750 | 43,891,339 | | 77,004,100 |
| 0879400 (GBP 55,560,000) | LONDON | GBR | | 04/15/2019 | 2.950 | 72,450,350 | | 120,726,969 |
| 0879500 | BOTHELL | WA | | 03/01/2019 | 4.170 | 62,400,000 | | 113,500,000 |
| 0880400 | SANTA MONICA | CA | | 07/11/2019 | 4.000 | 92,600,000 | | 170,685,893 |
| 0881200 | WEST HOLLYWOOD | CA | | 07/11/2019 | 4.000 | 29,775,000 | | 49,898,793 |
| 0881500 | SAN FRANCISCO | CA | | 07/11/2019 | 3.980 | 135,000,000 | | 221,000,000 |
| 0881900 (AUD 200,000,000) | NORTH STRATHFIELD | AUS | | 04/16/2019 | 4.450 | 143,459,673 | | 256,122,028 |
| 0883300 | SAN FRANCISCO | CA | | 06/06/2019 | 4.210 | 92,000,000 | | 160,000,000 |
| 0883400 | DENVER | CO | | 07/25/2019 | 3.800 | 31,000,000 | | 58,900,000 |
| 0884100 | WATERFORD | MI | | 06/03/2019 | 3.880 | 166,650,000 | | 295,000,000 |
| 0884500 | WINDERMERE | FL | | 08/01/2019 | 3.820 | 50,250,000 | | 80,600,000 |
| 0884600 | MORENO VALLEY | CA | | 07/16/2019 | 3.870 | 162,069,000 | | 277,900,000 |
| 0884800 (GBP 155,500,000) | LONDON | GBR | | 07/29/2019 | 2.600 | 189,103,733 | | 376,148,325 |
| 0885000 | CULVER CITY | CA | | 07/11/2019 | 4.000 | 39,400,000 | | 65,689,428 |
| 0886600 | LOCKPORT | IL | | 08/07/2019 | 3.800 | 83,000,000 | | 136,270,000 |
| 0887600 (GBP 61,635,039) | WARRINGTON | GBR | | 10/04/2019 | 2.750 | 75,315,313 | | 140,719,125 |
| 0887601 (EUR 44,324,500) | DUBLIN | IRL | | 10/04/2019 | 1.700 | 48,559,894 | | 90,626,157 |
| 0887602 (GBP 23,475,266) | LEICESTERSHIRE | GBR | | 10/04/2019 | 3.650 | 28,685,745 | | 96,747,530 |
| 0887700 (AUD 130,900,000) | SOUTH BRISBANE | AUS | | 09/24/2019 | 3.700 | 88,534,480 | | 185,398,871 |
| 0888000 | MIAMI | FL | | 08/15/2019 | 3.850 | 80,000,000 | | 132,000,000 |
| 0889000 | FORT LAUDERDALE | FL | | 09/10/2019 | 3.820 | 55,000,000 | | 93,400,000 |
| 0890500 | JERSEY CITY | NJ | | 10/03/2019 | 3.500 | 102,000,000 | | 163,900,000 |
| 0894100 | SAN DIEGO | CA | | 10/25/2019 | 3.400 | 35,500,000 | | 59,400,000 |
| 0894300 | NASHVILLE | TN | | 09/30/2019 | 3.850 | 77,000,000 | | 129,000,000 |
| 0901500 | CHARLOTTE | NC | | 11/12/2019 | 3.550 | 39,650,000 | | 61,900,000 |
| 0902400 | NEPTUNE CITY | NJ | | 12/16/2019 | 3.500 | 57,000,000 | | 84,500,000 |
| 0902700 | CHICAGO | IL | | 11/04/2019 | 3.500 | 26,100,000 | | 41,000,000 |
| 0903600 | SANDY SPRINGS | GA | | 12/20/2019 | 3.500 | 48,000,000 | | 70,000,000 |
| 0905500 | MAITLAND | FL | | 12/11/2019 | 3.550 | 68,500,000 | | 106,000,000 |
| 0909100 | EL SEGUNDO | CA | | 12/23/2019 | 3.321 | 162,352,202 | | 241,300,761 |
| 0909101 | EL SEGUNDO | CA | | 12/23/2019 | 3.968 | 3,614,517 | | |
| 0599999. Mortgages in good standing - Commercial mortgages-all other | | | | | | 4,480,481,076 | 110,895,647 | 8,725,300,206 |
| 0845801 | WASHINGTON | DC | | 11/01/2017 | 9.513 | | 763,514 | 46,921,259 |
| 0848301 | NEW YORK | NY | | 12/13/2017 | 7.227 | | 2,399,683 | 174,800,000 |
| 0876000 | CAMBRIDGE | MA | | 01/18/2019 | 5.840 | 130,000,000 | | 183,700,000 |
| 0881901 (AUD 50,000,000) | NORTH STRATHFIELD | AUS | | 04/16/2019 | 9.500 | 35,864,918 | | |
| 0890300 | ONTARIO | CA | | 09/30/2019 | 4.990 | 119,000,000 | | 152,396,170 |
| 0903400 | AUSTIN | TX | | 10/22/2019 | 6.248 | 52,000,000 | | 69,992,000 |
| 0699999. Mortgages in good standing - Mezzanine Loans | | | | | | 336,864,918 | 3,163,197 | 627,809,429 |
| 0899999. Total Mortgages in good standing | | | | | | 4,817,345,994 | 114,058,844 | 9,353,109,635 |
| 1699999. Total - Restructured Mortgages | | | | | | | | |
| 2499999. Total - Mortgages with overdue interest over 90 days | | | | | | | | |
| 3299999. Total - Mortgages in the process of foreclosure | | | | | | | | |
| 3399999 - Totals | | | | | | 4,817,345,994 | 114,058,844 | 9,353,109,635 |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| 0121303 | TALLAHASSEE | FL | | 12/11/2008 | 04/09/2019 | 46,488,463 | | | | | | | 45,751,386 | 46,488,463 | | | |
| 0445104 | LAKEWOOD | CO | | 09/10/2014 | 01/25/2019 | 78,923,334 | | | | | | | 78,787,218 | 78,923,334 | | | |
| 0499201 | JERSEY CITY | NJ | | 12/21/2012 | 02/26/2019 | 47,450,968 | | | | | | | 47,046,915 | 47,450,968 | | | |
| 0596800 | PALO ALTO | CA | | 12/22/2004 | 12/11/2019 | 16,794,731 | | | | | | | 16,149,084 | 16,794,731 | | | |
| 0617003 | SANTA CLARA | CA | | 06/12/2013 | 12/18/2019 | 84,907,847 | | | | | | | 82,973,722 | 84,907,847 | | | |
| 0661800 | BETHESDA | MD | | 11/30/2007 | 01/29/2019 | 57,023,391 | | | | | | | 56,927,588 | 57,023,391 | | | |
| 0662102 | HOUSTON | TX | | 10/12/2011 | 01/15/2019 | 85,387,033 | | | | | | | 85,212,583 | 85,387,033 | | | |
| 0680300 | HOUSTON | TX | | 12/29/2010 | 12/20/2019 | 28,056,018 | | | | | | | 27,461,539 | 28,056,018 | | | |
| 0684800 | RICHARDSON | TX | | 06/29/2011 | 07/17/2019 | 30,473,374 | | | | | | | 30,086,253 | 30,473,374 | | | |
| 0685700 | FRANKLIN | TN | | 09/15/2011 | 07/17/2019 | 46,501,123 | | | | | | | 45,920,452 | 46,501,123 | | | |
| 0687400 | ARLINGTON | VA | | 12/28/2011 | 03/15/2019 | 75,712,867 | | | | | | | 75,398,493 | 75,712,867 | | | |
| 0693400 | NEW YORK | NY | | 11/09/2012 | 11/13/2019 | 78,581,729 | | | | | | | 77,444,955 | 78,581,729 | | | |
| 0698700 | ATLANTA | GA | | 08/22/2013 | 11/26/2019 | 16,629,610 | | | | | | | 16,299,728 | 16,629,610 | | | |
| 0706801 | BOSTON | MA | | 12/22/2016 | 12/17/2019 | 50,000,000 | | | | | | | 50,000,000 | 50,000,000 | | | |
| 0720400 | ATLANTA | GA | | 11/20/2015 | 09/26/2019 | 165,000,000 | | | | | | | 163,858,420 | 165,000,000 | | | |
| 0720401 | ATLANTA | GA | | 11/20/2015 | 09/26/2019 | 165,000,000 | | | | | | | 163,858,420 | 165,000,000 | | | |
| 0841600 | CAMBRIDGE | MA | | 05/23/2017 | 05/01/2019 | 55,000,000 | | | | | | | 55,000,000 | 55,000,000 | | | |
| 0841900 | SANDSTON | VA | | 09/08/2017 | 09/26/2019 | 371,030,000 | | | | | | | 336,930,000 | 371,030,000 | | | |
| 0845801 | WASHINGTON | DC | | 11/01/2017 | 12/20/2019 | 27,382,568 | | | | 220,150 | 220,150 | | 28,366,232 | 28,366,232 | | | |
| 0847200 | NEW YORK | NY | | 10/17/2017 | 10/18/2019 | 35,000,000 | | | | | | | 35,000,000 | 35,000,000 | | | |
| 0869000 | NEW YORK | NY | | 09/27/2018 | 10/15/2019 | 178,408,220 | | 1,591,780 | | | 1,591,780 | | 180,000,000 | 180,000,000 | | | |
| 0869001 | NEW YORK | NY | | 09/27/2018 | 10/15/2019 | 19,891,023 | | 108,977 | | | 108,977 | | 20,000,000 | 20,000,000 | | | |
| EB1143010219 | CEDAR GROVE | NJ | | 07/17/2015 | 11/01/2019 | 594,291 | | (2,585) | | | (2,585) | | 573,939 | 591,706 | | | |
| EB1170015220 | SAN RAFAEL | CA | | 12/16/2016 | 08/01/2019 | 905,301 | | 1,187 | | | 1,187 | | 895,193 | 906,489 | | | |
| EB1171009230 | SEATTLE | WA | | 08/07/2015 | 11/01/2019 | 464,969 | | (1,297) | | | (1,297) | | 455,362 | 463,672 | | | |
| EB1171013853 | BAINBRIDGE ISLAND | WA | | 08/19/2016 | 12/01/2019 | 643,482 | | (2,953) | | | (2,953) | | 629,112 | 640,529 | | | |
| EB1171014255 | REDMOND | WA | | 08/19/2016 | 01/01/2019 | 601,011 | | (5,981) | | | (5,981) | | 595,030 | 595,030 | | | |
| EB1215002642 | RANCHO MISSION VIEJO | CA | | 10/09/2015 | 12/01/2019 | 410,489 | | (1,651) | | | (1,651) | | 397,999 | 408,838 | | | |
| EB1216002088 | MIAMI | FL | | 09/18/2015 | 06/01/2019 | 880,266 | | (8,685) | | | (8,685) | | 855,971 | 871,581 | | | |
| EB1221059223 | PONTE VEDRA BEACH | FL | | 12/18/2015 | 07/01/2019 | 418,826 | | (6,075) | | | (6,075) | | 408,198 | 412,751 | | | |
| EB1221062901 | JACKSONVILLE | FL | | 07/17/2015 | 12/01/2019 | 1,069,721 | | (5,135) | | | (5,135) | | 1,045,075 | 1,064,586 | | | |
| EB1221066194 | FERNANDINA BEACH | FL | | 06/24/2016 | 06/01/2019 | 471,326 | | (4,802) | | | (4,802) | | 463,333 | 466,524 | | | |
| EB1221066447 | JACKSONVILLE | FL | | 06/24/2016 | 01/01/2019 | 431,059 | | (1,934) | | | (1,934) | | 429,125 | 429,125 | | | |
| EB1221068604 | PONTE VEDRA BEA | FL | | 10/07/2016 | 11/01/2019 | 662,924 | | 3,247 | | | 3,247 | | 653,121 | 666,171 | | | |
| EB1222529321 | EL SEGUNDO | CA | | 09/25/2015 | 08/01/2019 | 624,049 | | (9,010) | | | (9,010) | | 606,385 | 615,039 | | | |
| EB1222537861 | SOLANA BEACH | CA | | 03/24/2016 | 10/01/2019 | 563,672 | | (7,186) | | | (7,186) | | 543,072 | 556,487 | | | |
| EB1222540457 | WASHINGTON | DC | | 06/24/2016 | 11/01/2019 | 706,060 | | (6,915) | | | (6,915) | | 684,532 | 699,145 | | | |
| EB1222601332 | LAFAYETTE | LA | | 12/16/2016 | 11/01/2019 | 453,097 | | (5,903) | | | (5,903) | | 439,659 | 447,194 | | | |
| EB1223009696 | MELBOURNE | FL | | 07/17/2015 | 05/01/2019 | 402,225 | | 621 | | | 621 | | 399,865 | 402,846 | | | |
| EB1259001476 | KENSINGTON | MD | | 11/20/2015 | 09/01/2019 | 452,139 | | (2,186) | | | (2,186) | | 442,509 | 449,953 | | | |
| EB1259001610 | PARK CITY | UT | | 12/18/2015 | 11/01/2019 | 591,428 | | (5,114) | | | (5,114) | | 574,786 | 586,314 | | | |
| EB1259002019 | STEAMBOAT SPRINGS | CO | | 06/24/2016 | 04/01/2019 | 501,621 | | (4,889) | | | (4,889) | | 493,285 | 496,732 | | | |
| EB1276000516 | ENGLEWOOD | CO | | 08/19/2016 | 06/01/2019 | 710,401 | | (7,069) | | | (7,069) | | 698,522 | 703,332 | | | |
| EB1276000547 | HIGHLANDS RANCH | CO | | 12/16/2016 | 12/01/2019 | 546,352 | | 1,858 | | | 1,858 | | 537,419 | 548,210 | | | |
| EB1351003711 | CHATHAM | NJ | | 08/07/2015 | 12/01/2019 | 673,986 | | (444) | | | (444) | | 658,530 | 673,542 | | | |
| EB1351003888 | NEW YORK | NY | | 12/18/2015 | 08/01/2019 | 768,370 | | (6,663) | | | (6,663) | | 750,973 | 762,727 | | 1,019 | 1,019 |
| EB1351005372 | BROOKLYN | NY | | 08/17/2016 | 12/01/2019 | 1,026,477 | | (6,132) | | | (6,132) | | 999,990 | 1,020,346 | | | |
| EB1352003928 | TENAFLY | NJ | | 07/17/2015 | 03/01/2019 | 987,250 | | (645) | | | (645) | | 980,837 | 986,605 | | | |
| EB1352004444 | BELLPORT | NY | | 06/24/2016 | 01/01/2019 | 449,986 | | 406 | | | 406 | | 450,392 | 450,392 | | | |
| EB1367010663 | DEL MAR | CA | | 07/17/2015 | 04/01/2019 | 928,452 | | 1,439 | | | 1,439 | | 924,591 | 932,544 | | 2,653 | 2,653 |
| EB1367010916 | SAN MARCOS | CA | | 11/20/2015 | 03/01/2019 | 695,545 | | 1,265 | | | 1,265 | | 693,719 | 696,809 | | | |
| EB1369002796 | WINTER PARK | FL | | 06/24/2016 | 10/01/2019 | 1,305,721 | | (19,329) | | | (19,329) | | 1,268,044 | 1,286,393 | | | |
| EB1369003147 | SARASOTA | FL | | 12/16/2016 | 12/01/2019 | 1,851,796 | | (14,547) | | | (14,547) | | 1,802,640 | 1,837,249 | | | |
| EB1371005322 | ALEXANDRIA | VA | | 08/07/2015 | 05/01/2019 | 409,371 | | (2,634) | | | (2,634) | | 402,625 | 406,737 | | | |
| EB1382002829 | AUSTIN | TX | | 08/07/2015 | 07/01/2019 | 1,035,752 | | (6,670) | | | (6,670) | | 1,017,894 | 1,029,082 | | | |
| EB1386000300 | LEESBURG | VA | | 07/17/2015 | 07/01/2019 | 425,226 | | (3,127) | | | (3,127) | | 417,487 | 422,099 | | | |
| EB1386000514 | POTOMAC | MD | | 12/18/2015 | 07/01/2019 | 707,210 | | (6,148) | | | (6,148) | | 692,735 | 701,061 | | | |
| EB1400002446 | CAVE CREEK | AZ | | 07/17/2015 | 11/01/2019 | 622,386 | | (4,568) | | | (4,568) | | 606,213 | 617,818 | | | |
| EB1400002748 | CHANDLER | AZ | | 12/18/2015 | 05/01/2019 | 574,752 | | (4,906) | | | (4,906) | | 561,769 | 569,846 | | | |
| EB1400003651 | SCOTTSDALE | AZ | | 08/19/2016 | 08/01/2019 | 567,934 | | 790 | | | 790 | | 562,568 | 568,724 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1400004272 | CAVE CREEK | AZ | | 12/16/2016 | 09/01/2019 | 493,413 | | (3,661) | | | (3,661) | | 482,001 | 489,752 | | | |
| EB1540091769 | BARRINGTON | IL | | 09/18/2015 | 02/01/2019 | 838,283 | | (11,987) | | | (11,987) | | 824,496 | 826,295 | | | |
| EB1540092187 | NORTHVILLE | MI | | 10/09/2015 | 12/01/2019 | 482,427 | | 1,211 | | | 1,211 | | 473,157 | 483,637 | | | |
| EB1540092196 | SOUTH BARRINGTON | IL | | 08/07/2015 | 11/01/2019 | 682,141 | | 2,210 | | | 2,210 | | 666,187 | 684,351 | | | |
| EB1540092959 | ALDIE | VA | | 11/20/2015 | 11/01/2019 | 483,229 | | (5,332) | | | (5,332) | | 469,225 | 477,897 | | | |
| EB1540093067 | VIRGINIA BEACH | VA | | 09/25/2015 | 08/01/2019 | 885,778 | | (9,462) | | | (9,462) | | 858,677 | 876,316 | | | |
| EB1540093086 | SPRING CITY | PA | | 12/18/2015 | 07/01/2019 | 454,739 | | (3,951) | | | (3,951) | | 445,297 | 450,788 | | | |
| EB1540093088 | ELLICOTT CITY | MD | | 10/09/2015 | 07/01/2019 | 509,539 | | (5,007) | | | (5,007) | | 478,864 | 504,533 | | | |
| EB1540093109 | VIRGINIA BEACH | VA | | 10/09/2015 | 07/01/2019 | 576,910 | | (5,829) | | | (5,829) | | 563,962 | 571,080 | | | |
| EB1540093457 | OCEAN CITY | NJ | | 11/20/2015 | 11/01/2019 | 529,834 | | (5,815) | | | (5,815) | | 504,382 | 524,020 | | | |
| EB1540094421 | NEW YORK | NY | | 12/16/2016 | 05/01/2019 | 587,281 | | (12,481) | | | (12,481) | | 571,117 | 574,800 | | | |
| EB1540094484 | FORT LAUDERDALE | FL | | 08/19/2016 | 12/01/2019 | 765,679 | | (3,514) | | | (3,514) | | 747,805 | 762,166 | | | |
| EB1540094633 | BETHESDA | MD | | 12/16/2016 | 06/01/2019 | 710,278 | | 11,513 | | | 11,513 | | 715,105 | 721,792 | | | |
| EB1540094689 | FALLS CHURCH | VA | | 12/16/2016 | 07/01/2019 | 799,356 | | (10,279) | | | (10,279) | | 780,912 | 789,077 | | | |
| EB1541038009 | THE WOODLANDS | TX | | 07/30/2015 | 12/01/2019 | 443,121 | | (1,498) | | | (1,498) | | 431,606 | 441,623 | | | |
| EB1541038507 | MASSILLON | OH | | 10/09/2015 | 05/01/2019 | 425,663 | | (4,280) | | | (4,280) | | 415,338 | 421,383 | | | |
| EB1541039144 | SPRING LAKE | MI | | 08/07/2015 | 08/01/2019 | 555,380 | | 1,744 | | | 1,744 | | 539,911 | 557,125 | | | |
| EB1541039303 | CHICAGO | IL | | 10/09/2015 | 11/01/2019 | 437,718 | | (1,761) | | | (1,761) | | 428,007 | 435,957 | | | |
| EB1541039418 | FRANKLIN | TN | | 08/07/2015 | 08/01/2019 | 470,705 | | (1,306) | | | (1,306) | | 460,495 | 469,398 | | | |
| EB1541039479 | MARANA | AZ | | 08/07/2015 | 05/01/2019 | 1,324,184 | | 4,266 | | | 4,266 | | 1,318,854 | 1,328,451 | | | |
| EB1541039737 | MAGNOLIA | TX | | 12/18/2015 | 07/01/2019 | 384,688 | | (5,441) | | | (5,441) | | 373,977 | 379,247 | | | |
| EB1541040283 | PARADISE VALLEY | AZ | | 06/24/2016 | 11/01/2019 | 999,243 | | (11,575) | | | (11,575) | | 970,686 | 987,668 | | | |
| EB1541040423 | CHICAGO | IL | | 08/19/2016 | 10/01/2019 | 676,584 | | (6,733) | | | (6,733) | | 658,821 | 669,851 | | | |
| EB1541040466 | MANCHESTER | MA | | 08/19/2016 | 08/01/2019 | 757,159 | | (17,079) | | | (17,079) | | 732,868 | 740,080 | | | |
| EB1541040482 | NASHVILLE | TN | | 08/19/2016 | 12/01/2019 | 456,822 | | (8,600) | | | (8,600) | | 437,671 | 448,222 | | | |
| EB1541040759 | WINDSOR | CO | | 12/16/2016 | 07/01/2019 | 601,202 | | (13,109) | | | (13,109) | | 582,275 | 588,092 | | | |
| EB1567001498 | BOULDER | CO | | 07/17/2015 | 07/01/2019 | 579,600 | | (641) | | | (641) | | 571,791 | 578,959 | | | |
| EB1567001541 | GOLDEN | CO | | 06/24/2016 | 02/01/2019 | 563,293 | | (5,440) | | | (5,440) | | 556,874 | 557,854 | | | |
| EB1596048737 | DELRAY BEACH | FL | | 12/18/2015 | 06/01/2019 | 1,267,104 | | (18,961) | | | (18,961) | | 1,237,465 | 1,248,143 | | | |
| EB1596048934 | CHINO HILLS | CA | | 12/18/2015 | 06/01/2019 | 499,263 | | (4,504) | | | (4,504) | | 489,434 | 494,758 | | | |
| EB1596051269 | STUDIO CITY | CA | | 08/07/2015 | 05/01/2019 | 663,716 | | (4,428) | | | (4,428) | | 654,592 | 659,288 | | | |
| EB1596051360 | PEORIA | AZ | | 08/07/2015 | 11/01/2019 | 515,290 | | (7,394) | | | (7,394) | | 500,184 | 507,896 | | | |
| EB1596051542 | GOLDEN | CO | | 10/09/2015 | 11/01/2019 | 540,735 | | (7,914) | | | (7,914) | | 523,815 | 532,820 | | | |
| EB1596053030 | APTOS | CA | | 06/24/2016 | 06/01/2019 | 1,461,318 | | (40,851) | | | (40,851) | | 1,409,452 | 1,420,466 | | | |
| EB1596053095 | SAN JOSE | CA | | 06/24/2016 | 05/01/2019 | 698,654 | | (13,314) | | | (13,314) | | 680,858 | 685,340 | | | |
| EB1596053369 | WHEAT RIDGE | CO | | 08/19/2016 | 06/01/2019 | 508,761 | | (5,053) | | | (5,053) | | 499,402 | 503,709 | | | |
| EB1596053420 | SCOTTSDALE | AZ | | 08/19/2016 | 02/01/2019 | 584,597 | | (5,797) | | | (5,797) | | 576,055 | 578,800 | | | |
| EB1596053493 | LOS ANGELES | CA | | 08/17/2016 | 10/01/2019 | 705,184 | | (10,689) | | | (10,689) | | 682,563 | 694,495 | | | |
| EB1596053604 | ALEXANDRIA | VA | | 12/16/2016 | 04/01/2019 | 678,165 | | 904 | | | 904 | | 674,237 | 679,069 | | | |
| EB1596053732 | SANTA ROSA | CA | | 12/16/2016 | 11/01/2019 | 599,109 | | (13,779) | | | (13,779) | | 575,403 | 585,330 | | | |
| EB1725002628 | LOS ANGELES | CA | | 06/24/2016 | 09/01/2019 | 455,651 | | (4,457) | | | (4,457) | | 444,965 | 451,193 | | | |
| EB1784002005 | SAN FRANCISCO | CA | | 09/25/2015 | 03/01/2019 | 613,795 | | (3,229) | | | (3,229) | | 609,457 | 610,565 | | | |
| EB1784002103 | SAN FRANCISCO | CA | | 09/25/2015 | 02/01/2019 | 1,036,621 | | 8,041 | | | 8,041 | | 1,042,692 | 1,044,662 | | | |
| EB1784002775 | SAN FRANCISCO | CA | | 06/24/2016 | 08/01/2019 | 620,105 | | (10,141) | | | (10,141) | | 602,582 | 609,964 | | | |
| EB1784003648 | SAN FRANCISCO | CA | | 06/24/2016 | 11/01/2019 | 910,597 | | 821 | | | 821 | | 893,566 | 911,418 | | | |
| EB1784004097 | SAN FRANCISCO | CA | | 12/16/2016 | 07/01/2019 | 1,887,517 | | 15,464 | | | 15,464 | | 1,882,606 | 1,902,980 | | | |
| EB1785002268 | SANTA CRUZ | CA | | 09/18/2015 | 10/01/2019 | 410,975 | | (4,505) | | | (4,505) | | 398,546 | 406,470 | | | |
| EB1786002666 | SAN MATEO | CA | | 03/24/2016 | 05/01/2019 | 973,144 | | (2,184) | | | (2,184) | | 965,530 | 970,960 | | | |
| EB1786002688 | SAN MATEO | CA | | 09/25/2015 | 08/01/2019 | 650,847 | | 711 | | | 711 | | 643,039 | 651,558 | | | |
| EB1786002773 | REDWOOD CITY | CA | | 07/17/2015 | 12/01/2019 | 747,015 | | (5,140) | | | (5,140) | | 728,345 | 741,874 | | | |
| EB1786002804 | ARNOLD | CA | | 10/12/2016 | 09/01/2019 | 458,661 | | (8,249) | | | (8,249) | | 444,008 | 450,412 | | | |
| EB1786002848 | FOSTER CITY | CA | | 06/24/2016 | 10/01/2019 | 1,070,590 | | (11,772) | | | (11,772) | | 1,040,033 | 1,058,818 | | | |
| EB1787002719 | OAKLAND | CA | | 08/07/2015 | 08/01/2019 | 671,996 | | 4,384 | | | 4,384 | | 667,623 | 676,380 | | | |
| EB1787003508 | FREMONT | CA | | 12/16/2016 | 11/01/2019 | 649,947 | | 1,324 | | | 1,324 | | 636,755 | 651,271 | | | |
| EB1789004388 | SAN JOSE | CA | | 10/07/2016 | 09/01/2019 | 706,519 | | 7,244 | | | 7,244 | | 692,669 | 713,762 | | | |
| EB1789004539 | REDWOOD CITY | CA | | 08/17/2016 | 10/01/2019 | 860,743 | | (5,139) | | | (5,139) | | 841,800 | 855,604 | | | |
| EB1791002779 | REHOBOTH BEACH | DE | | 07/17/2015 | 04/01/2019 | 589,058 | | (92) | | | (92) | | 585,229 | 588,966 | | | |
| EB1793000986 | ARLINGTON | VA | | 08/07/2015 | 04/01/2019 | 843,156 | | (5,406) | | | (5,406) | | 832,685 | 837,751 | | | |
| EB1794003134 | WASHINGTON | DC | | 10/09/2015 | 11/01/2019 | 400,200 | | 3,757 | | | 3,757 | | 393,725 | 403,958 | | | |
| EB1794003381 | FAIRFAX | VA | | 08/07/2015 | 09/01/2019 | 606,044 | | 1,956 | | | 1,956 | | 599,159 | 608,000 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| FR125688452 | BURLINGAME | CA | | 09/09/2016 | 10/01/2019 | 855,797 | | 4,148 | | | 4,148 | | 845,888 | 859,945 | | | |
| FR125711528 | SAN FRANCISCO | CA | | 10/21/2016 | 07/01/2019 | 805,707 | | (6,917) | | | (6,917) | | 790,499 | 798,790 | | | |
| FR125712427 | BOSTON | MA | | 10/21/2016 | 05/01/2019 | 541,927 | | 1,569 | | | 1,569 | | 537,672 | 543,496 | | | |
| FR125764253 | PALO ALTO | CA | | 12/02/2016 | 05/01/2019 | 1,262,158 | | 6,276 | | | 6,276 | | 1,259,484 | 1,268,434 | | | |
| FR125771746 | SAN FRANCISCO | CA | | 12/02/2016 | 11/01/2019 | 2,273,910 | | 8,297 | | | 8,297 | | 2,241,082 | 2,282,207 | | | |
| PH7118499743 | SOUTH SAN FRANCISCO | CA | | 08/28/2014 | 12/01/2019 | 475,655 | | (3,915) | | | (3,915) | | 462,226 | 471,740 | | | |
| PH7118686513 | NORTH SALT LAKE | UT | | 05/08/2015 | 11/01/2019 | 439,624 | | (443) | | | (443) | | 431,050 | 439,181 | | | |
| PH7118861454 | MINNETONKA | MN | | 09/18/2015 | 05/01/2019 | 394,147 | | (521) | | | (521) | | 390,796 | 393,626 | | | |
| PH7118932727 | CORONA | CA | | 08/28/2014 | 10/01/2019 | 474,719 | | (6,024) | | | (6,024) | | 461,104 | 468,695 | | | |
| PH7119108160 | HEBER CITY | UT | | 01/29/2015 | 10/01/2019 | 485,331 | | (6,441) | | | (6,441) | | 470,902 | 478,890 | | | |
| PH7119120116 | BURBANK | CA | | 05/08/2015 | 11/01/2019 | 761,641 | | (10,420) | | | (10,420) | | 737,824 | 751,221 | | | |
| PH7119213556 | CAMPBELL | CA | | 07/24/2015 | 08/01/2019 | 985,816 | | (13,970) | | | (13,970) | | 959,963 | 971,847 | | | |
| PH7119298664 | CARMEL VALLEY | CA | | 10/16/2015 | 12/01/2019 | 918,212 | | (13,422) | | | (13,422) | | 887,333 | 904,790 | | | |
| PH7131394269 | JACKSONVILLE BEACH | FL | | 02/26/2015 | 06/01/2019 | 409,965 | | (1,486) | | | (1,486) | | 404,689 | 408,479 | | | |
| PH7131436292 | MILL CREEK | WA | | 08/15/2014 | 10/01/2019 | 493,434 | | 1,326 | | | 1,326 | | 486,260 | 494,760 | | | |
| PH7131474939 | ORANGE | CA | | 08/28/2014 | 09/01/2019 | 660,795 | | (1,931) | | | (1,931) | | 649,274 | 658,864 | | | |
| PH7131481744 | FISHERS | IN | | 08/28/2014 | 09/01/2019 | 432,862 | | 2,683 | | | 2,683 | | 428,864 | 435,545 | | | |
| PH7131592649 | HEATH | TX | | 12/12/2014 | 09/01/2019 | 514,354 | | (3,004) | | | (3,004) | | 503,904 | 511,350 | | | |
| PH7131692662 | LA JOLLA | CA | | 09/26/2014 | 09/01/2019 | 611,538 | | (3,822) | | | (3,822) | | 599,081 | 607,715 | | | |
| PH7131885449 | SAMMAMISH | WA | | 10/24/2014 | 05/01/2019 | 767,305 | | (4,829) | | | (4,829) | | 756,933 | 762,476 | | | |
| PH7132361465 | POTOMAC | MD | | 11/07/2014 | 05/01/2019 | 766,929 | | 8,765 | | | 8,765 | | 769,967 | 775,694 | | | |
| PH7132364493 | COLLEYVILLE | TX | | 07/24/2015 | 07/01/2019 | 506,910 | | 1,659 | | | 1,659 | | 503,100 | 508,569 | | | |
| PH7132604807 | DENVER | CO | | 01/16/2015 | 12/01/2019 | 457,331 | | (1,486) | | | (1,486) | | 446,705 | 455,845 | | | |
| PH7132698023 | PHILADELPHIA | PA | | 02/13/2015 | 05/01/2019 | 421,414 | | (2,139) | | | (2,139) | | 415,318 | 419,275 | | | |
| PH7132732392 | CHESTER | NJ | | 01/16/2015 | 11/01/2019 | 609,830 | | (3,945) | | | (3,945) | | 594,535 | 605,884 | | | |
| PH7133071469 | WEST PALM BEACH | FL | | 06/19/2015 | 01/01/2019 | 463,945 | | 3,284 | | | 3,284 | | 467,229 | 467,229 | | | |
| PH7133125539 | WHEATON | IL | | 04/24/2015 | 01/01/2019 | 657,413 | | 3,992 | | | 3,992 | | 661,405 | 661,405 | | | |
| PH7133305164 | MARS | PA | | 06/19/2015 | 01/01/2019 | 655,819 | | (638) | | | (638) | | 655,182 | 655,182 | | | |
| PH7133737564 | CARLISLE | PA | | 07/10/2015 | 07/01/2019 | 461,476 | | 2,350 | | | 2,350 | | 458,499 | 463,825 | | | |
| PH7133822515 | CHATHAM | NJ | | 07/24/2015 | 10/01/2019 | 1,472,817 | | 1,309 | | | 1,309 | | 1,450,716 | 1,474,126 | | | |
| PH7133865357 | MAPLEWOOD | NJ | | 07/24/2015 | 11/01/2019 | 565,211 | | (3,138) | | | (3,138) | | 552,001 | 562,073 | | | |
| PH7134018097 | LONGMONT | CO | | 08/07/2015 | 05/01/2019 | 976,566 | | (1,873) | | | (1,873) | | 967,687 | 974,693 | | | |
| PH7134018576 | SAN MATEO | CA | | 12/11/2015 | 09/01/2019 | 814,884 | | (2,975) | | | (2,975) | | 800,362 | 811,909 | | | |
| PH7134110944 | CUMBERLAND | RI | | 08/07/2015 | 11/01/2019 | 404,165 | | (1,357) | | | (1,357) | | 390,717 | 402,808 | | | |
| PH7134270151 | OWENS CROSS ROADS | AL | | 08/21/2015 | 08/01/2019 | 489,368 | | (912) | | | (912) | | 482,481 | 488,456 | | | |
| PH7134805360 | WESTFORD | MA | | 03/11/2016 | 08/01/2019 | 563,383 | | 3,575 | | | 3,575 | | 560,152 | 566,958 | | | |
| PH7134840169 | ARLINGTON | VA | | 10/16/2015 | 12/01/2019 | 678,802 | | 7,790 | | | 7,790 | | 629,036 | 686,592 | | | |
| PH7134999361 | RAYNHAM | MA | | 02/12/2016 | 06/01/2019 | 428,342 | | (2,045) | | | (2,045) | | 422,700 | 426,297 | | | |
| PH7135085988 | CAMAS | WA | | 12/23/2015 | 01/01/2019 | 444,720 | | (912) | | | (912) | | 443,809 | 443,809 | | | |
| PH7135348469 | AUSTIN | TX | | 01/28/2016 | 08/01/2019 | 598,451 | | (2,402) | | | (2,402) | | 588,998 | 596,049 | | | |
| PH7136101644 | MIAMI | FL | | 02/26/2016 | 04/01/2019 | 422,884 | | 2,579 | | | 2,579 | | 423,245 | 425,463 | | | |
| 0199999. Mortgages closed by repayment | | | | | | 1,854,562,105 | | 1,222,793 | | 220,150 | 1,442,943 | | 1,811,582,994 | 1,856,772,234 | | 3,672 | 3,672 |
| 0331002 | SHELTON | CT | | 12/22/2005 | | 23,348,118 | | | | | | | 2,760,655 | 2,760,655 | | | |
| 0374201 | SANTA ANA | CA | | 07/01/2003 | | 4,847,509 | | | | | | | 356,572 | 356,572 | | | |
| 0374401 | SANTA ANA | CA | | 07/01/2003 | | 5,938,199 | | | | | | | 436,801 | 436,801 | | | |
| 0416002 | BOSTON | MA | | 07/23/2014 | | 40,520,744 | | | | | | | 817,366 | 817,366 | | | |
| 0433901 | ST PETERSBURG | FL | | 12/13/2002 | | 2,994,823 | | | | | | | 686,116 | 686,116 | | | |
| 0433902 | ST PETERSBURG | FL | | 12/13/2002 | | 11,380,325 | | | | | | | 2,607,240 | 2,607,240 | | | |
| 0433903 | ST PETERSBURG | FL | | 01/30/2004 | | 8,335,887 | | | | | | | 1,909,817 | 1,909,817 | | | |
| 0450203 | CORALVILLE | IA | | 08/03/2012 | | 105,202,058 | | | | | | | 8,118,292 | 8,118,292 | | | |
| 0463803 | ARLINGTON | TX | | 08/03/2012 | | 238,483,538 | | | | | | | 3,982,784 | 3,982,784 | | | |
| 0473203 | FRIENDSWOOD | TX | | 08/03/2012 | | 238,383,970 | | | | | | | 4,013,060 | 4,013,060 | | | |
| 0499002 | LEXINGTON | KY | | 04/26/2011 | | 76,132,057 | | | | | | | 2,703,591 | 2,703,591 | | | |
| 0524201 | SACRAMENTO | CA | | 01/28/2011 | | 27,647,004 | | | | | | | 2,035,737 | 2,035,737 | | | |
| 0534705 | PALMYRA | PA | | 10/15/2013 | | 51,565,523 | | | | | | | 904,560 | 904,560 | | | |
| 0534706 | DALLAS | TX | | 10/15/2013 | | 38,805,241 | | | | | | | 680,720 | 680,720 | | | |
| 0545702 | SAN DIEGO | CA | | 02/11/2013 | | 74,235,496 | | | | | | | 1,617,474 | 1,617,474 | | | |
| 0548901 | ATLANTA | GA | | 05/03/2013 | | 69,734,318 | | | | | | | 1,626,630 | 1,626,630 | | | |
| 0552604 | RICHMOND | VA | | 08/30/2013 | | 94,423,964 | | | | | | | 1,771,761 | 1,771,761 | | | |
| 0552701 | NEW YORK | NY | | 09/13/2013 | | 47,212,449 | | | | | | | 961,367 | 961,367 | | | |

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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | 2 | 3 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| 0556101 | BETHESDA | MD | | 12/23/2011 | | 28,834,808 | | | | | | | 650,959 | 650,959 | | | |
| 0582812 | DFW AIRPORT | TX | | 06/03/2014 | | 56,756,103 | | | | | | | 1,070,806 | 1,070,806 | | | |
| 0582813 | SOUTHAVEN | MS | | 06/03/2014 | | 18,149,723 | | | | | | | 342,427 | 342,427 | | | |
| 0582814 | SAN BERNARDINO | CA | | 06/03/2014 | | 50,029,865 | | | | | | | 943,904 | 943,904 | | | |
| 0582815 | SAN BERNARDINO | CA | | 06/03/2014 | | 45,721,737 | | | | | | | 862,623 | 862,623 | | | |
| 0584501 | SEATTLE | WA | | 12/29/2011 | | 72,678,524 | | | | | | | 1,511,874 | 1,511,874 | | | |
| 0584502 | SEATTLE | WA | | 12/29/2011 | | 37,949,731 | | | | | | | 1,021,353 | 1,021,353 | | | |
| 0587001 | SEATTLE | WA | | 03/30/2011 | | 37,506,496 | | | | | | | 617,754 | 617,754 | | | |
| 0587200 | LONG BEACH | CA | | 07/23/2004 | | 30,014,096 | | | | | | | 2,029,937 | 2,029,937 | | | |
| 0587201 | LONG BEACH | CA | | 10/25/2007 | | 3,756,021 | | | | | | | 564,568 | 564,568 | | | |
| 0598900 | SCOTTSDALE | AZ | | 07/20/2005 | | 3,491,679 | | | | | | | 2,138,114 | 2,138,114 | | | |
| 0606801 | WILLOW GROVE | PA | | 09/21/2015 | | 79,950,034 | | | | | | | 1,727,785 | 1,727,785 | | | |
| 0611500 | LAS VEGAS | NV | | 09/27/2005 | | 8,604,362 | | | | | | | 1,072,779 | 1,072,779 | | | |
| 0613100 | LAS VEGAS | NV | | 12/20/2006 | | 10,297,417 | | | | | | | 1,028,616 | 1,028,616 | | | |
| 0624600 | CHICAGO | IL | | 01/03/2006 | | 96,052,404 | | | | | | | 1,549,330 | 1,549,330 | | | |
| 0626400 | LANSDOWNE | VA | | 05/30/2007 | | 31,723,365 | | | | | | | 1,004,397 | 1,004,397 | | | |
| 0627000 | WASHINGTON | DC | | 04/27/2006 | | 114,034,210 | | | | | | | 2,955,433 | 2,955,433 | | | |
| 0635601 | SAN ANTONIO | TX | | 09/05/2007 | | 8,850,595 | | | | | | | 682,205 | 682,205 | | | |
| 0638900 | LAUREL | MD | | 11/30/2007 | | 43,368,018 | | | | | | | 842,770 | 842,770 | | | |
| 0642800 | HOUSTON | TX | | 09/27/2007 | | 35,752,530 | | | | | | | 984,836 | 984,836 | | | |
| 0642801 | HOUSTON | TX | | 07/28/2016 | | 2,399,187 | | | | | | | 66,088 | 66,088 | | | |
| 0663700 | NEW YORK | NY | | 04/01/2008 | | 31,312,044 | | | | | | | 1,743,782 | 1,743,782 | | | |
| 0675400 | SAN ANTONIO | TX | | 09/21/2010 | | 22,489,372 | | | | | | | 548,270 | 548,270 | | | |
| 0677101 | SAN DIEGO | CA | | 08/27/2013 | | 91,088,002 | | | | | | | 1,966,652 | 1,966,652 | | | |
| 0677102 | SAN DIEGO | CA | | 12/20/2017 | | 29,533,132 | | | | | | | 530,198 | 530,198 | | | |
| 0680500 | DALLAS | TX | | 12/23/2010 | | 23,530,854 | | | | | | | 498,595 | 498,595 | | | |
| 0682700 | ATLANTA | GA | | 04/02/2012 | | 38,493,155 | | | | | | | 860,043 | 860,043 | | | |
| 0683100 | NORFOLK | VA | | 05/06/2011 | | 52,584,263 | | | | | | | 1,234,436 | 1,234,436 | | | |
| 0686400 | ANNAPOLIS | MD | | 12/30/2011 | | 21,683,412 | | | | | | | 565,200 | 565,200 | | | |
| 0686700 | DALLAS | TX | | 11/07/2011 | | 55,265,862 | | | | | | | 16,595,338 | 16,595,338 | | | |
| 0687100 | NEW YORK | NY | | 12/05/2011 | | 208,550,145 | | | | | | | 4,699,199 | 4,699,199 | | | |
| 0688000 | CHARLOTTE | NC | | 12/29/2011 | | 71,974,524 | | | | | | | 1,666,486 | 1,666,486 | | | |
| 0688600 | VENTURA | CA | | 03/30/2012 | | 121,541,508 | | | | | | | 3,217,478 | 3,217,478 | | | |
| 0689300 | DURHAM | NC | | 04/06/2012 | | 119,331,490 | | | | | | | 2,624,230 | 2,624,230 | | | |
| 0689700 | PHILADELPHIA | PA | | 09/27/2012 | | 24,433,367 | | | | | | | 861,212 | 861,212 | | | |
| 0689800 | HOUSTON | TX | | 09/28/2012 | | 83,706,775 | | | | | | | 3,041,123 | 3,041,123 | | | |
| 0690400 | POTOMAC | MD | | 09/14/2012 | | 19,250,945 | | | | | | | 369,636 | 369,636 | | | |
| 0691200 | CHERRY HILL | NJ | | 08/15/2012 | | 137,558,276 | | | | | | | 3,181,737 | 3,181,737 | | | |
| 0691300 | HOUSTON | TX | | 02/21/2013 | | 72,334,910 | | | | | | | 2,238,649 | 2,238,649 | | | |
| 0691500 | KIRKLAND | WA | | 08/22/2012 | | 18,835,114 | | | | | | | 433,427 | 433,427 | | | |
| 0691600 | PORTLAND | OR | | 08/22/2012 | | 21,132,079 | | | | | | | 486,284 | 486,284 | | | |
| 0691700 | LOS ANGELES | CA | | 08/22/2012 | | 40,426,587 | | | | | | | 930,283 | 930,283 | | | |
| 0693900 | DALLAS | TX | | 12/21/2012 | | 34,264,593 | | | | | | | 887,110 | 887,110 | | | |
| 0694400 | FAIRFAX | VA | | 02/28/2013 | | 80,292,371 | | | | | | | 1,697,542 | 1,697,542 | | | |
| 0696400 | NEW YORK | NY | | 07/31/2013 | | 84,523,636 | | | | | | | 1,792,851 | 1,792,851 | | | |
| 0696500 | NEW YORK | NY | | 07/31/2013 | | 75,132,121 | | | | | | | 1,593,646 | 1,593,646 | | | |
| 0696900 | LOS ANGELES | CA | | 06/27/2013 | | 124,008,919 | | | | | | | 2,438,143 | 2,438,143 | | | |
| 0697600 | NEW YORK | NY | | 08/01/2013 | | 19,846,859 | | | | | | | 461,661 | 461,661 | | | |
| 0698800 | MCLEAN | VA | | 08/30/2013 | | 255,198,289 | | | | | | | 6,079,005 | 6,079,005 | | | |
| 0698900 | RICHMOND | TX | | 11/04/2013 | | 19,192,047 | | | | | | | 322,486 | 322,486 | | | |
| 0699300 | DENVER | CO | | 10/30/2013 | | 74,510,265 | | | | | | | 1,681,108 | 1,681,108 | | | |
| 0699500 | HOUSTON | TX | | 09/06/2013 | | 113,909,307 | | | | | | | 2,639,259 | 2,639,259 | | | |
| 0699800 | BLOOMFIELD | CT | | 01/13/2014 | | 33,000,000 | | | | | | | 402,568 | 402,568 | | | |
| 0700300 | ANDOVER | MA | | 12/20/2013 | | 35,910,042 | | | | | | | 676,223 | 676,223 | | | |
| 0700400 | HAPEVILLE | GA | | 12/06/2013 | | 56,636,721 | | | | | | | 1,605,077 | 1,605,077 | | | |
| 0700700 | BROOKLYN | NY | | 11/14/2013 | | 34,458,622 | | | | | | | 791,846 | 791,846 | | | |
| 0700800 | BROOMFIELD | CO | | 11/08/2013 | | 116,409,274 | | | | | | | 3,942,330 | 3,942,330 | | | |
| 0701500 | PHILADELPHIA | PA | | 12/06/2013 | | 47,663,263 | | | | | | | 879,334 | 879,334 | | | |
| 0702500 | WARWICK | RI | | 01/13/2014 | | 22,000,000 | | | | | | | 268,378 | 268,378 | | | |
| 0702900 | GLENDALE | CA | | 07/30/2014 | | 42,231,593 | | | | | | | 572,075 | 572,075 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| 0703600 | NEW YORK | NY | | 03/12/2014 | | 69,380,293 | | | | | | | 1,012,997 | 1,012,997 | | | |
| 0703700 | MCLEAN | VA | | 04/29/2014 | | 97,744,568 | | | | | | | 2,048,880 | 2,048,880 | | | |
| 0703900 | GLENVIEW | IL | | 07/01/2014 | | 40,826,269 | | | | | | | 749,147 | 749,147 | | | |
| 0704400 | PORTLAND | OR | | 07/07/2014 | | 37,399,295 | | | | | | | 503,730 | 503,730 | | | |
| 0704700 | STAMFORD | CT | | 06/19/2014 | | 80,000,000 | | | | | | | 490,890 | 490,890 | | | |
| 0704800 | HOUSTON | TX | | 05/30/2014 | | 252,679,800 | | | | | | | 5,500,722 | 5,500,722 | | | |
| 0706100 | BOLTON | GBR | | 07/10/2014 | | 133,878,732 | | | | | | | 3,385,132 | 3,385,132 | | | |
| 0706800 | BOSTON | MA | | 08/20/2014 | | 172,100,000 | | | | | | | 771,871 | 771,871 | | | |
| 0708400 | MANTECA | CA | | 08/19/2014 | | 4,912,629 | | | | | | | 87,771 | 87,771 | | | |
| 0708401 | SAN JUAN CAPISTRANO | CA | | 08/19/2014 | | 1,695,734 | | | | | | | 36,949 | 36,949 | | | |
| 0708402 | LOS ANGELES | CA | | 08/19/2014 | | 2,027,180 | | | | | | | 46,593 | 46,593 | | | |
| 0708403 | LOS ANGELES | CA | | 08/19/2014 | | 1,355,552 | | | | | | | 32,022 | 32,022 | | | |
| 0708404 | SAN DIEGO | CA | | 08/19/2014 | | 914,388 | | | | | | | 26,189 | 26,189 | | | |
| 0708405 | HEALSBURG | CA | | 08/19/2014 | | 461,279 | | | | | | | 49,608 | 49,608 | | | |
| 0708406 | SANGER | CA | | 10/16/2014 | | 464,456 | | | | | | | 16,015 | 16,015 | | | |
| 0708407 | VAN NUYS | CA | | 10/16/2014 | | 4,684,032 | | | | | | | 82,781 | 82,781 | | | |
| 0708408 | GAINESVILLE | GA | | 09/29/2015 | | 2,187,707 | | | | | | | 36,395 | 36,395 | | | |
| 0708800 | AUSTIN | TX | | 10/14/2014 | | 81,676,471 | | | | | | | 1,689,758 | 1,689,758 | | | |
| 0711100 | BEL AIR | MD | | 12/05/2014 | | 48,387,596 | | | | | | | 919,612 | 919,612 | | | |
| 0713000 | ALEXANDRIA | VA | | 02/17/2015 | | 34,338,658 | | | | | | | 636,736 | 636,736 | | | |
| 0713700 | NEW YORK | NY | | 02/05/2015 | | 55,000,000 | | | | | | | 153,070 | 153,070 | | | |
| 0714201 | CHARLOTTE | NC | | 07/10/2017 | | 84,121,791 | | | | | | | 1,590,529 | 1,590,529 | | | |
| 0715100 | AUSTIN | TX | | 06/09/2015 | | 20,125,000 | | | | | | | 153,845 | 153,845 | | | |
| 0715200 | KEARNY | NJ | | 10/21/2015 | | 42,426,571 | | | | | | | 899,401 | 899,401 | | | |
| 0716300 | HOUSTON | TX | | 12/31/2015 | | 247,500,000 | | | | | | | 6,099,507 | 6,099,507 | | | |
| 0716400 | WALNUT CREEK | CA | | 08/26/2015 | | 99,564,771 | | | | | | | 1,784,802 | 1,784,802 | | | |
| 0716600 | FRISCO | TX | | 08/10/2015 | | 45,000,000 | | | | | | | 201,116 | 201,116 | | | |
| 0717800 | MANDAN | ND | | 10/08/2015 | | 1,054,981 | | | | | | | 28,472 | 28,472 | | | |
| 0717900 | AUSTIN | TX | | 08/11/2015 | | 30,100,000 | | | | | | | 132,872 | 132,872 | | | |
| 0718200 | ORLANDO | FL | | 09/16/2015 | | 43,374,440 | | | | | | | 771,166 | 771,166 | | | |
| 0718400 | ATLANTA | GA | | 09/16/2015 | | 48,425,622 | | | | | | | 958,479 | 958,479 | | | |
| 0718600 | ELMHURST | IL | | 09/25/2015 | | 100,000,000 | | | | | | | 314,117 | 314,117 | | | |
| 0719700 | CAMBRIDGE | GBR | | 12/11/2015 | | 64,836,661 | | | | | | | 2,149,373 | 2,149,373 | | | |
| 0720000 | PORTLAND | OR | | 10/29/2015 | | 183,333,334 | | | | | | | 281,037 | 281,037 | | | |
| 0721800 | FRISCO | TX | | 03/11/2016 | | 39,350,000 | | | | | | | 475,209 | 475,209 | | | |
| 0722400 | KANSAS CITY | MO | | 03/28/2016 | | 320,000,000 | | | | | | | 3,830,969 | 3,830,969 | | | |
| 0722500 | ALPHARETTA | GA | | 05/20/2016 | | 49,680,000 | | | | | | | 456,437 | 456,437 | | | |
| 0802500 | FALLS CHURCH | VA | | 11/10/2016 | | 90,000,000 | | | | | | | 134,362 | 134,362 | | | |
| 0803100 | AUSTIN | TX | | 09/07/2016 | | 34,377,133 | | | | | | | 731,666 | 731,666 | | | |
| 0803200 | POTTSTOWN | PA | | 11/02/2016 | | 59,408,309 | | | | | | | 1,122,113 | 1,122,113 | | | |
| 0833600 | HARRISBURG | PA | | 12/29/2016 | | 49,350,000 | | | | | | | 782,932 | 782,932 | | | |
| 0833800 | ATLANTA | GA | | 12/20/2016 | | 45,754,724 | | | | | | | 1,606,265 | 1,606,265 | | | |
| 0838500 | FREDERICK | MD | | 05/11/2017 | | 119,000,000 | | | | | | | 1,083,832 | 1,083,832 | | | |
| 0844300 | CAMBRIDGE | MA | | 08/03/2017 | | 125,000,000 | | | | | | | 10,807,075 | 10,807,075 | | | |
| 0853300 | NOVI | MI | | 03/14/2018 | | 98,938,216 | | | | | | | 1,501,161 | 1,501,161 | | | |
| 0856300 | HACKENSACK | NJ | | 05/22/2018 | | 42,625,157 | | | | | | | 772,517 | 772,517 | | | |
| 0863400 | KIRKLAND | WA | | 08/01/2018 | | 49,717,499 | | | | | | | 871,234 | 871,234 | | | |
| 0876300 | COLORADO SPRINGS | CO | | 01/25/2019 | | | | | | | | | 4,143,333 | 4,143,333 | | | |
| A881619 | NORMAN | OK | | 04/18/1997 | | 65,207 | | | | | | | 7,201 | 7,201 | | | |
| EB1027549259 | CHARLOTTE | NC | | 12/16/2016 | | 491,926 | | | | | | | 10,130 | 10,130 | | | |
| EB1028548196 | VENTURA | CA | | 12/16/2016 | | 605,960 | | | | | | | 12,698 | 12,698 | | | |
| EB1028600849 | SIMI VALLEY | CA | | 10/07/2016 | | 535,467 | | | | | | | 17,381 | 17,381 | | | |
| EB1028601459 | MOORPARK | CA | | 12/16/2016 | | 614,064 | | | | | | | 12,707 | 12,707 | | | |
| EB1104004375 | DALLAS | TX | | 12/18/2015 | | 525,948 | | | | | | | 18,377 | 18,377 | | | |
| EB1104004417 | FORT WORTH | TX | | 12/18/2015 | | 407,323 | | | | | | | 9,015 | 9,015 | | | |
| EB1140000543 | WASHINGTON | DC | | 06/24/2016 | | 670,836 | | | | | | | 14,263 | 14,263 | | | |
| EB1143010341 | MILLSTONE TOWNSHIP | NJ | | 08/07/2015 | | 626,396 | | | | | | | 14,705 | 14,705 | | | |
| EB1143010864 | WARREN | NJ | | 07/17/2015 | | 595,889 | | | | | | | 13,416 | 13,416 | | | |
| EB1143010869 | ROSELAND | NJ | | 08/07/2015 | | 444,913 | | | | | | | 10,204 | 10,204 | | | |
| EB1143012022 | OLD TAPPAN | NJ | | 12/18/2015 | | 441,034 | | | | | | | 9,273 | 9,273 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1143013484 | WYCKOFF | NJ | | 12/16/2016 | | 615,609 | | | | | | | 14,094 | 14,094 | | | |
| EB1143014124 | ALEXANDRIA | VA | | 08/19/2016 | | 415,806 | | | | | | | 8,815 | 8,815 | | | |
| EB1143015254 | CHATHAM | NJ | | 12/16/2016 | | 694,365 | | | | | | | 18,930 | 18,930 | | | |
| EB1143015364 | GREENWICH | CT | | 12/16/2016 | | 657,567 | | | | | | | 13,858 | 13,858 | | | |
| EB1144000074 | NEW YORK | NY | | 10/09/2015 | | 719,525 | | | | | | | 16,632 | 16,632 | | | |
| EB1144000089 | NEW YORK | NY | | 08/07/2015 | | 1,014,706 | | | | | | | 23,145 | 23,145 | | | |
| EB1144000105 | NEW YORK | NY | | 08/07/2015 | | 740,780 | | | | | | | 16,990 | 16,990 | | | |
| EB1144000106 | NEW YORK | NY | | 06/24/2016 | | 380,163 | | | | | | | 95,611 | 95,611 | | | |
| EB1144000136 | BROOKLYN | NY | | 11/20/2015 | | 395,005 | | | | | | | 8,750 | 8,750 | | | |
| EB1144000174 | ARDSLEY | NY | | 12/18/2015 | | 518,706 | | | | | | | 11,040 | 11,040 | | | |
| EB1144000183 | NEW YORK | NY | | 12/18/2015 | | 503,787 | | | | | | | 11,818 | 11,818 | | | |
| EB1144000252 | WOODLAND HILLS | CA | | 06/24/2016 | | 595,063 | | | | | | | 13,292 | 13,292 | | | |
| EB1144000257 | NEW YORK | NY | | 12/18/2015 | | 777,885 | | | | | | | 16,782 | 16,782 | | | |
| EB1144000275 | WASHINGTON | DC | | 12/18/2015 | | 664,932 | | | | | | | 14,009 | 14,009 | | | |
| EB1144000327 | MIDDLE VILLAGE | NY | | 06/24/2016 | | 459,614 | | | | | | | 10,040 | 10,040 | | | |
| EB1144000357 | NEW YORK | NY | | 06/24/2016 | | 505,726 | | | | | | | 10,993 | 10,993 | | | |
| EB1144000396 | HAMPTON BAYS | NY | | 06/24/2016 | | 402,843 | | | | | | | 8,267 | 8,267 | | | |
| EB1144000435 | NEW YORK | NY | | 06/24/2016 | | 494,944 | | | | | | | 10,442 | 10,442 | | | |
| EB1170010773 | SEATTLE | WA | | 07/17/2015 | | 620,601 | | | | | | | 13,525 | 13,525 | | | |
| EB1170011354 | MARINA DEL REY | CA | | 08/07/2015 | | 611,584 | | | | | | | 26,292 | 26,292 | | | |
| EB1170012747 | SEATTLE | WA | | 06/24/2016 | | 466,786 | | | | | | | 10,218 | 10,218 | | | |
| EB1170015086 | VANCOUVER | WA | | 12/16/2016 | | 364,190 | | | | | | | 35,288 | 35,288 | | | |
| EB1171010092 | SEATTLE | WA | | 10/09/2015 | | 615,502 | | | | | | | 14,228 | 14,228 | | | |
| EB1171010255 | CARMEL VALLEY | CA | | 11/20/2015 | | 426,156 | | | | | | | 11,578 | 11,578 | | | |
| EB1171010551 | BELLEVUE | WA | | 10/09/2015 | | 568,916 | | | | | | | 12,758 | 12,758 | | | |
| EB1171010808 | SEATTLE | WA | | 07/17/2015 | | 554,617 | | | | | | | 17,536 | 17,536 | | | |
| EB1171010825 | SNOQUALMIE | WA | | 07/17/2015 | | 455,178 | | | | | | | 12,389 | 12,389 | | | |
| EB1171010935 | ISSAQUAH | WA | | 10/09/2015 | | 478,887 | | | | | | | 11,118 | 11,118 | | | |
| EB1171010943 | SEATTLE | WA | | 07/17/2015 | | 798,043 | | | | | | | 18,283 | 18,283 | | | |
| EB1171011107 | SNOQUALMIE | WA | | 10/09/2015 | | 419,778 | | | | | | | 8,970 | 8,970 | | | |
| EB1171011283 | BELLEVUE | WA | | 12/18/2015 | | 395,885 | | | | | | | 18,468 | 18,468 | | | |
| EB1171011491 | BOTHELL | WA | | 12/18/2015 | | 413,299 | | | | | | | 9,453 | 9,453 | | | |
| EB1171012158 | BOTHELL | WA | | 12/18/2015 | | 412,198 | | | | | | | 9,132 | 9,132 | | | |
| EB1171012415 | BOTHELL | WA | | 12/18/2015 | | 356,496 | | | | | | | 22,543 | 22,543 | | | |
| EB1171012482 | BELLEVUE | WA | | 12/18/2015 | | 534,853 | | | | | | | 11,481 | 11,481 | | | |
| EB1171012494 | SNOQUALMIE | WA | | 12/18/2015 | | 429,104 | | | | | | | 10,357 | 10,357 | | | |
| EB1171012511 | SNOHOMISH | WA | | 12/18/2015 | | 600,608 | | | | | | | 12,591 | 12,591 | | | |
| EB1171013196 | SEATTLE | WA | | 06/24/2016 | | 630,897 | | | | | | | 13,377 | 13,377 | | | |
| EB1171013474 | SEATTLE | WA | | 03/24/2016 | | 580,033 | | | | | | | 11,345 | 11,345 | | | |
| EB1171013513 | BOTHELL | WA | | 06/24/2016 | | 380,668 | | | | | | | 48,543 | 48,543 | | | |
| EB1171014557 | BELLEVUE | WA | | 08/19/2016 | | 454,639 | | | | | | | 10,900 | 10,900 | | | |
| EB1171014892 | BELLEVUE | WA | | 10/12/2016 | | 914,248 | | | | | | | 21,537 | 21,537 | | | |
| EB1171015259 | CLYDE HILL | WA | | 12/16/2016 | | 1,141,251 | | | | | | | 22,308 | 22,308 | | | |
| EB1171015379 | GREENBANK | WA | | 12/16/2016 | | 590,490 | | | | | | | 11,756 | 11,756 | | | |
| EB1171015609 | KIRKLAND | WA | | 12/16/2016 | | 967,458 | | | | | | | 21,773 | 21,773 | | | |
| EB1171015700 | BOTHELL | WA | | 12/16/2016 | | 523,184 | | | | | | | 11,926 | 11,926 | | | |
| EB1171015727 | KIRKLAND | WA | | 12/16/2016 | | 415,771 | | | | | | | 12,324 | 12,324 | | | |
| EB1215001434 | ISLAMORADA | FL | | 12/18/2015 | | 564,935 | | | | | | | 12,734 | 12,734 | | | |
| EB1215002936 | PALM BEACH GARDENS | FL | | 11/20/2015 | | 485,478 | | | | | | | 11,856 | 11,856 | | | |
| EB1215003015 | MIAMI | FL | | 12/18/2015 | | 659,475 | | | | | | | 16,268 | 16,268 | | | |
| EB1215003036 | FT LAUDERDALE | FL | | 12/18/2015 | | 453,532 | | | | | | | 12,556 | 12,556 | | | |
| EB1215003152 | MIAMI BEACH | FL | | 03/24/2016 | | 584,106 | | | | | | | 12,594 | 12,594 | | | |
| EB1216002172 | MIAMI | FL | | 07/30/2015 | | 628,519 | | | | | | | 14,162 | 14,162 | | | |
| EB1216002421 | CORAL GABLES | FL | | 09/25/2015 | | 444,764 | | | | | | | 195,018 | 195,018 | | | |
| EB1216002512 | MIAMI | FL | | 07/17/2015 | | 543,443 | | | | | | | 13,110 | 13,110 | | | |
| EB1216002726 | CORAL GABLES | FL | | 12/18/2015 | | 783,009 | | | | | | | 18,820 | 18,820 | | | |
| EB1216002733 | TAVERNIER | FL | | 12/18/2015 | | 895,126 | | | | | | | 24,979 | 24,979 | | | |
| EB1216002934 | CORAL GABLES | FL | | 06/24/2016 | | 396,272 | | | | | | | 8,614 | 8,614 | | | |
| EB1216002977 | SOUTH MIAMI | FL | | 06/24/2016 | | 792,555 | | | | | | | 17,228 | 17,228 | | | |
| EB1216003194 | NORTH MIAMI BEACH | FL | | 08/19/2016 | | 769,294 | | | | | | | 15,910 | 15,910 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1216003216 | SOUTH MIAMI | FL | | 08/19/2016 | | 541,392 | | | | | | | 10,894 | 10,894 | | | |
| EB1216003287 | SOUTH MIAMI | FL | | 08/17/2016 | | 522,490 | | | | | | | 17,178 | 17,178 | | | |
| EB1216003368 | CORAL GABLES | FL | | 08/19/2016 | | 444,793 | | | | | | | 9,625 | 9,625 | | | |
| EB1216003433 | CORAL GABLES | FL | | 12/16/2016 | | 629,718 | | | | | | | 13,663 | 13,663 | | | |
| EB1216003574 | GALVESTON | TX | | 12/16/2016 | | 222,322 | | | | | | | 60,131 | 60,131 | | | |
| EB1216003655 | COCONUT GROVE | FL | | 12/16/2016 | | 440,097 | | | | | | | 9,074 | 9,074 | | | |
| EB1216003663 | HILTON HEAD | SC | | 12/16/2016 | | 458,484 | | | | | | | 10,201 | 10,201 | | | |
| EB1216003667 | MIAMI | FL | | 12/16/2016 | | 1,034,957 | | | | | | | 22,921 | 22,921 | | | |
| EB1221058473 | PONTE VEDRA | FL | | 12/18/2015 | | 395,114 | | | | | | | 8,724 | 8,724 | | | |
| EB1221058703 | JACKSONVILLE | FL | | 12/18/2015 | | 481,414 | | | | | | | 12,695 | 12,695 | | | |
| EB1221060185 | TAMPA | FL | | 09/18/2015 | | 595,321 | | | | | | | 13,177 | 13,177 | | | |
| EB1221060742 | PONTE VEDRA BEACH | FL | | 09/18/2015 | | 792,075 | | | | | | | 17,272 | 17,272 | | | |
| EB1221062495 | JACKSONVILLE BEACH | FL | | 11/20/2015 | | 468,903 | | | | | | | 10,130 | 10,130 | | | |
| EB1221062515 | SAINT JOHNS | FL | | 12/18/2015 | | 488,346 | | | | | | | 10,013 | 10,013 | | | |
| EB1221062749 | PONTE VEDRA BEACH | FL | | 09/25/2015 | | 615,843 | | | | | | | 13,517 | 13,517 | | | |
| EB1221062977 | PONTE VEDRA | FL | | 06/24/2016 | | 491,213 | | | | | | | 11,892 | 11,892 | | | |
| EB1221063073 | JACKSONVILLE | FL | | 09/25/2015 | | 1,159,674 | | | | | | | 26,335 | 26,335 | | | |
| EB1221063111 | PONTE VEDRA | FL | | 08/19/2016 | | 475,513 | | | | | | | 10,142 | 10,142 | | | |
| EB1221063483 | PONTE VEDRA BEACH | FL | | 08/07/2015 | | 618,895 | | | | | | | 14,490 | 14,490 | | | |
| EB1221063494 | SANTA ANA | CA | | 07/17/2015 | | 769,382 | | | | | | | 16,726 | 16,726 | | | |
| EB1221064120 | SAINT AUGUSTINE | FL | | 08/07/2015 | | 399,216 | | | | | | | 8,709 | 8,709 | | | |
| EB1221064384 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 595,132 | | | | | | | 12,857 | 12,857 | | | |
| EB1221064451 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 434,960 | | | | | | | 17,404 | 17,404 | | | |
| EB1221064452 | PONTE VEDRA BEACH | FL | | 11/20/2015 | | 301,616 | | | | | | | 6,581 | 6,581 | | | |
| EB1221064560 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 643,835 | | | | | | | 18,677 | 18,677 | | | |
| EB1221064647 | ATLANTIC BEACH | FL | | 12/18/2015 | | 725,970 | | | | | | | 16,303 | 16,303 | | | |
| EB1221064680 | JACKSONVILLE | FL | | 11/20/2015 | | 993,436 | | | | | | | 24,305 | 24,305 | | | |
| EB1221064842 | FERNANDINA BEACH | FL | | 12/18/2015 | | 457,120 | | | | | | | 9,982 | 9,982 | | | |
| EB1221064860 | SAINT AUGUSTINE | FL | | 12/18/2015 | | 720,078 | | | | | | | 15,268 | 15,268 | | | |
| EB1221065084 | FERNANDINA BEACH | FL | | 11/20/2015 | | 421,728 | | | | | | | 9,197 | 9,197 | | | |
| EB1221065212 | JACKSONVILLE | FL | | 12/18/2015 | | 469,353 | | | | | | | 10,213 | 10,213 | | | |
| EB1221065631 | JACKSONVILLE | FL | | 12/18/2015 | | 407,534 | | | | | | | 9,009 | 9,009 | | | |
| EB1221065736 | JACKSONVILLE | FL | | 06/24/2016 | | 429,661 | | | | | | | 78,265 | 78,265 | | | |
| EB1221065773 | TOWN OF NOCATEE | FL | | 10/07/2016 | | 408,695 | | | | | | | 17,704 | 17,704 | | | |
| EB1221065805 | ST JOHNS | FL | | 06/24/2016 | | 440,801 | | | | | | | 10,507 | 10,507 | | | |
| EB1221065863 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 497,585 | | | | | | | 11,388 | 11,388 | | | |
| EB1221066003 | JACKSONVILLE | FL | | 06/24/2016 | | 338,773 | | | | | | | 7,187 | 7,187 | | | |
| EB1221066087 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 491,672 | | | | | | | 9,983 | 9,983 | | | |
| EB1221066207 | JACKSONVILLE | FL | | 06/24/2016 | | 582,802 | | | | | | | 13,178 | 13,178 | | | |
| EB1221066755 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 605,840 | | | | | | | 13,296 | 13,296 | | | |
| EB1221066796 | PONTE VEDRA BEACH | FL | | 06/24/2016 | | 428,262 | | | | | | | 11,717 | 11,717 | | | |
| EB1221066985 | JACKSONVILLE | FL | | 06/24/2016 | | 574,251 | | | | | | | 12,140 | 12,140 | | | |
| EB1221067634 | JACKSONVILLE | FL | | 08/19/2016 | | 436,195 | | | | | | | 29,955 | 29,955 | | | |
| EB1221067810 | PONTE VEDRA BEACH | FL | | 08/19/2016 | | 513,505 | | | | | | | 13,473 | 13,473 | | | |
| EB1221068366 | PONTE VEDRA BEA | FL | | 10/07/2016 | | 434,521 | | | | | | | 8,179 | 8,179 | | | |
| EB1221069102 | FERNANDINA BEACH | FL | | 12/16/2016 | | 358,882 | | | | | | | 44,354 | 44,354 | | | |
| EB1221070134 | ATLANTIC BEACH | FL | | 12/16/2016 | | 493,365 | | | | | | | 10,630 | 10,630 | | | |
| EB1222513948 | SANTA ROSA | CA | | 07/30/2015 | | 408,436 | | | | | | | 9,329 | 9,329 | | | |
| EB1222515740 | SPARKS | MD | | 12/18/2015 | | 456,633 | | | | | | | 10,140 | 10,140 | | | |
| EB1222516505 | SAN GABRIEL | CA | | 12/18/2015 | | 698,855 | | | | | | | 15,465 | 15,465 | | | |
| EB1222529693 | BONITA SPRINGS | FL | | 07/17/2015 | | 433,828 | | | | | | | 14,153 | 14,153 | | | |
| EB1222530047 | BOCA RATON | FL | | 08/07/2015 | | 876,056 | | | | | | | 19,769 | 19,769 | | | |
| EB1222530332 | CEDAR HILL | TX | | 07/17/2015 | | 793,388 | | | | | | | 17,335 | 17,335 | | | |
| EB1222530507 | MANHATTAN BEACH | CA | | 08/07/2015 | | 1,079,042 | | | | | | | 24,140 | 24,140 | | | |
| EB1222530963 | SAN FRANCISCO | CA | | 07/17/2015 | | 623,429 | | | | | | | 13,529 | 13,529 | | | |
| EB1222530971 | KNOXVILLE | TN | | 12/18/2015 | | 789,469 | | | | | | | 15,509 | 15,509 | | | |
| EB1222531331 | ALLEN | TX | | 08/07/2015 | | 628,983 | | | | | | | 14,949 | 14,949 | | | |
| EB1222531773 | WESTPORT | CT | | 08/07/2015 | | 574,700 | | | | | | | 13,779 | 13,779 | | | |
| EB1222531963 | SUNNY ISLES BEACH | FL | | 11/20/2015 | | 994,698 | | | | | | | 24,511 | 24,511 | | | |
| EB1222532436 | GREENWOOD VILLAGE | CO | | 08/07/2015 | | 606,138 | | | | | | | 13,350 | 13,350 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1222532516 | HIGHLANDS | NC | | 08/07/2015 | | 463,290 | | | | | | | 10,416 | 10,416 | | | |
| EB1222532592 | CHATHAM | MA | | 12/18/2015 | | 568,936 | | | | | | | 12,047 | 12,047 | | | |
| EB1222532600 | REDWOOD CITY | CA | | 08/07/2015 | | 817,037 | | | | | | | 27,885 | 27,885 | | | |
| EB1222532623 | LA QUINTA | CA | | 06/24/2016 | | 454,369 | | | | | | | 9,963 | 9,963 | | | |
| EB1222532760 | KANEOHE | HI | | 08/07/2015 | | 640,373 | | | | | | | 21,793 | 21,793 | | | |
| EB1222532870 | MILTON | DE | | 12/18/2015 | | 520,895 | | | | | | | 16,373 | 16,373 | | | |
| EB1222534409 | MORRISTOWN | NJ | | 12/18/2015 | | 570,921 | | | | | | | 11,968 | 11,968 | | | |
| EB1222534755 | SAN JOSE | CA | | 03/24/2016 | | 680,757 | | | | | | | 13,860 | 13,860 | | | |
| EB1222534882 | ENGLEWOOD | CO | | 12/18/2015 | | 861,158 | | | | | | | 18,106 | 18,106 | | | |
| EB1222535315 | NORTHFIELD | IL | | 12/18/2015 | | 528,020 | | | | | | | 11,391 | 11,391 | | | |
| EB1222535686 | TENAFLY | NJ | | 12/18/2015 | | 526,624 | | | | | | | 20,179 | 20,179 | | | |
| EB1222535815 | FOSTER CITY | CA | | 10/12/2016 | | 521,285 | | | | | | | 10,879 | 10,879 | | | |
| EB1222535958 | NEW ORLEANS | LA | | 12/18/2015 | | 447,867 | | | | | | | 12,320 | 12,320 | | | |
| EB1222536135 | SEATTLE | WA | | 12/18/2015 | | 760,204 | | | | | | | 16,157 | 16,157 | | | |
| EB1222536927 | CHILMARK | MA | | 12/18/2015 | | 429,572 | | | | | | | 12,341 | 12,341 | | | |
| EB1222538558 | SAINT CHARLES | IL | | 06/24/2016 | | 534,864 | | | | | | | 11,610 | 11,610 | | | |
| EB1222539405 | BELLEVUE | WA | | 03/24/2016 | | 690,706 | | | | | | | 14,199 | 14,199 | | | |
| EB1222540366 | ALBANY | CA | | 10/12/2016 | | 551,170 | | | | | | | 11,302 | 11,302 | | | |
| EB1222541085 | SCOTTSDALE | AZ | | 08/19/2016 | | 572,307 | | | | | | | 12,133 | 12,133 | | | |
| EB1222541566 | SEATTLE | WA | | 08/19/2016 | | 599,538 | | | | | | | 12,622 | 12,622 | | | |
| EB1222543094 | RICHMOND | TX | | 10/12/2016 | | 441,326 | | | | | | | 9,604 | 9,604 | | | |
| EB1222544392 | ROCKVILLE | MD | | 08/19/2016 | | 632,489 | | | | | | | 13,409 | 13,409 | | | |
| EB1222545020 | SAN DIEGO | CA | | 08/17/2016 | | 591,710 | | | | | | | 12,710 | 12,710 | | | |
| EB1222545282 | FORT COLLINS | CO | | 08/17/2016 | | 442,111 | | | | | | | 9,463 | 9,463 | | | |
| EB1222546150 | CARLSBAD | CA | | 08/17/2016 | | 628,084 | | | | | | | 13,491 | 13,491 | | | |
| EB1222546556 | GLENDALE | CA | | 10/12/2016 | | 830,067 | | | | | | | 21,631 | 21,631 | | | |
| EB1222549417 | NASHVILLE | TN | | 12/16/2016 | | 459,953 | | | | | | | 42,421 | 42,421 | | | |
| EB1222550563 | LOS ANGELES | CA | | 12/16/2016 | | 746,203 | | | | | | | 15,917 | 15,917 | | | |
| EB1222601666 | ENGLEWOOD | CO | | 12/16/2016 | | 869,267 | | | | | | | 18,232 | 18,232 | | | |
| EB1223005888 | MELBOURNE BEACH | FL | | 09/18/2015 | | 697,123 | | | | | | | 14,959 | 14,959 | | | |
| EB1223010400 | COCOA | FL | | 12/18/2015 | | 454,390 | | | | | | | 9,622 | 9,622 | | | |
| EB1223010541 | MELBOURNE | FL | | 06/24/2016 | | 221,390 | | | | | | | 31,766 | 31,766 | | | |
| EB1223010648 | MALABAR | FL | | 11/20/2015 | | 461,568 | | | | | | | 10,124 | 10,124 | | | |
| EB1223010671 | COCOA BEACH | FL | | 12/18/2015 | | 380,549 | | | | | | | 21,318 | 21,318 | | | |
| EB1223011816 | MELBOURNE | FL | | 06/24/2016 | | 551,232 | | | | | | | 11,752 | 11,752 | | | |
| EB1223011951 | MALABAR | FL | | 08/19/2016 | | 673,135 | | | | | | | 14,240 | 14,240 | | | |
| EB1223012170 | OAK HILL | VA | | 12/16/2016 | | 917,763 | | | | | | | 20,525 | 20,525 | | | |
| EB1223012229 | INDIALANTIC | FL | | 10/12/2016 | | 485,488 | | | | | | | 10,298 | 10,298 | | | |
| EB1223012725 | SATELLITE BEACH | FL | | 12/16/2016 | | 608,888 | | | | | | | 13,967 | 13,967 | | | |
| EB1223013138 | ORLANDO | FL | | 12/16/2016 | | 454,895 | | | | | | | 10,121 | 10,121 | | | |
| EB1224001529 | WINDERMERE | FL | | 08/17/2016 | | 1,042,374 | | | | | | | 22,954 | 22,954 | | | |
| EB1247002613 | BOCA RATON | FL | | 10/09/2015 | | 414,259 | | | | | | | 9,062 | 9,062 | | | |
| EB1247002648 | DAVIE | FL | | 07/17/2015 | | 394,359 | | | | | | | 8,904 | 8,904 | | | |
| EB1247002667 | DELRAY BEACH | FL | | 07/17/2015 | | 413,927 | | | | | | | 10,485 | 10,485 | | | |
| EB1247002743 | JUPITER | FL | | 12/18/2015 | | 1,275,983 | | | | | | | 30,477 | 30,477 | | | |
| EB1247002767 | BOCA RATON | FL | | 11/20/2015 | | 924,005 | | | | | | | 21,439 | 21,439 | | | |
| EB1247002781 | PARKLAND | FL | | 07/17/2015 | | 630,385 | | | | | | | 13,843 | 13,843 | | | |
| EB1247002803 | BOCA RATON | FL | | 07/17/2015 | | 495,281 | | | | | | | 13,916 | 13,916 | | | |
| EB1247002862 | BOCA RATON | FL | | 12/18/2015 | | 286,965 | | | | | | | 113,087 | 113,087 | | | |
| EB1247003086 | DAVIE | FL | | 12/18/2015 | | 421,554 | | | | | | | 8,620 | 8,620 | | | |
| EB1248001432 | TAMPA | FL | | 08/07/2015 | | 401,504 | | | | | | | 9,277 | 9,277 | | | |
| EB1248002419 | TAMPA | FL | | 12/16/2016 | | 436,743 | | | | | | | 17,466 | 17,466 | | | |
| EB1249002270 | NAPLES | FL | | 11/20/2015 | | 567,581 | | | | | | | 12,323 | 12,323 | | | |
| EB1249002396 | NAPLES | FL | | 06/24/2016 | | 507,235 | | | | | | | 10,859 | 10,859 | | | |
| EB1249002576 | NAPLES | FL | | 12/18/2015 | | 485,127 | | | | | | | 9,782 | 9,782 | | | |
| EB1249002805 | VENICE | FL | | 08/19/2016 | | 419,432 | | | | | | | 11,100 | 11,100 | | | |
| EB1249003192 | LAFAYETTE | CA | | 12/16/2016 | | 1,125,847 | | | | | | | 25,059 | 25,059 | | | |
| EB1249003388 | NAPLES | FL | | 12/16/2016 | | 926,889 | | | | | | | 19,731 | 19,731 | | | |
| EB1249003492 | SHELTER ISLAND | NY | | 12/16/2016 | | 789,417 | | | | | | | 16,607 | 16,607 | | | |
| EB1249003962 | NAPLES | FL | | 12/16/2016 | | 436,073 | | | | | | | 9,440 | 9,440 | | | |

# 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 |
| EB1249003968 | PUNTA GORDA | FL | | 12/16/2016 | | 739,474 | | | | | | | 26,477 | 26,477 | | | |
| EB1259000771 | AVON | CO | | 07/30/2015 | | 383,777 | | | | | | | 11,127 | 11,127 | | | |
| EB1259000940 | TELLURIDE | CO | | 10/09/2015 | | 926,414 | | | | | | | 20,413 | 20,413 | | | |
| EB1259001254 | VAIL | CO | | 09/25/2015 | | 1,188,231 | | | | | | | 26,212 | 26,212 | | | |
| EB1259001331 | AVON | CO | | 07/17/2015 | | 496,858 | | | | | | | 10,828 | 10,828 | | | |
| EB1259001343 | EDWARDS | CO | | 07/17/2015 | | 869,135 | | | | | | | 19,516 | 19,516 | | | |
| EB1259001363 | ASPEN | CO | | 08/07/2015 | | 944,266 | | | | | | | 21,052 | 21,052 | | | |
| EB1259001421 | EDWARDS | CO | | 08/07/2015 | | 660,696 | | | | | | | 15,154 | 15,154 | | | |
| EB1259001468 | EDWARDS | CO | | 08/07/2015 | | 474,311 | | | | | | | 11,306 | 11,306 | | | |
| EB1259001548 | EAGLE | CO | | 12/18/2015 | | 409,592 | | | | | | | 8,836 | 8,836 | | | |
| EB1259001805 | STEAMBOAT SPRINGS | CO | | 12/18/2015 | | 557,294 | | | | | | | 11,963 | 11,963 | | | |
| EB1259001827 | PARK CITY | UT | | 12/18/2015 | | 505,852 | | | | | | | 11,145 | 11,145 | | | |
| EB1259001927 | CASTLE ROCK | CO | | 12/18/2015 | | 588,219 | | | | | | | 12,392 | 12,392 | | | |
| EB1259002143 | MINTURN | CO | | 06/24/2016 | | 1,167,426 | | | | | | | 24,992 | 24,992 | | | |
| EB1259002243 | ASPEN | CO | | 08/19/2016 | | 1,871,910 | | | | | | | 38,905 | 38,905 | | | |
| EB1259002337 | PARK CITY | UT | | 08/19/2016 | | 424,214 | | | | | | | 8,993 | 8,993 | | | |
| EB1259002374 | WASHINGTON | DC | | 08/19/2016 | | 477,711 | | | | | | | 10,128 | 10,128 | | | |
| EB1259002723 | NAPERVILLE | IL | | 12/16/2016 | | 436,935 | | | | | | | 9,834 | 9,834 | | | |
| EB1259002799 | MOUNTAIN VILLAGE | CO | | 12/16/2016 | | 715,497 | | | | | | | 15,056 | 15,056 | | | |
| EB1259002866 | ROCKVILLE | MD | | 12/16/2016 | | 623,755 | | | | | | | 16,161 | 16,161 | | | |
| EB1259002907 | EAGLE | CO | | 12/16/2016 | | 562,304 | | | | | | | 12,172 | 12,172 | | | |
| EB1259002939 | AVON | CO | | 12/16/2016 | | 661,702 | | | | | | | 12,372 | 12,372 | | | |
| EB1341001587 | PARKLAND | FL | | 12/18/2015 | | 413,952 | | | | | | | 9,601 | 9,601 | | | |
| EB1341001635 | PARKLAND | FL | | 12/18/2015 | | 656,824 | | | | | | | 14,471 | 14,471 | | | |
| EB1341001770 | PARKLAND | FL | | 12/18/2015 | | 511,269 | | | | | | | 13,924 | 13,924 | | | |
| EB1341001773 | DAVIE | FL | | 12/18/2015 | | 564,080 | | | | | | | 12,243 | 12,243 | | | |
| EB1341001869 | DELRAY BEACH | FL | | 12/16/2016 | | 708,914 | | | | | | | 15,275 | 15,275 | | | |
| EB1341001906 | HUNTINGTON BEACH | CA | | 03/24/2016 | | 500,238 | | | | | | | 10,408 | 10,408 | | | |
| EB1341001961 | BOCA RATON | FL | | 06/24/2016 | | 938,215 | | | | | | | 21,361 | 21,361 | | | |
| EB1349001031 | MIAMI | FL | | 12/18/2015 | | 417,957 | | | | | | | 8,806 | 8,806 | | | |
| EB1351002030 | NEW YORK | NY | | 07/30/2015 | | 687,632 | | | | | | | 15,624 | 15,624 | | | |
| EB1351002305 | EAST MEADOW | NY | | 07/30/2015 | | 387,717 | | | | | | | 9,828 | 9,828 | | | |
| EB1351002469 | ROSLYN | NY | | 09/18/2015 | | 713,167 | | | | | | | 15,290 | 15,290 | | | |
| EB1351002957 | BROOKLYN | NY | | 10/09/2015 | | 541,045 | | | | | | | 17,069 | 17,069 | | | |
| EB1351003190 | BROOKLYN | NY | | 08/07/2015 | | 870,424 | | | | | | | 20,527 | 20,527 | | | |
| EB1351003265 | NEW YORK | NY | | 10/09/2015 | | 631,954 | | | | | | | 19,248 | 19,248 | | | |
| EB1351003327 | BROOKLYN | NY | | 08/07/2015 | | 1,093,729 | | | | | | | 23,298 | 23,298 | | | |
| EB1351003376 | NEW YORK | NY | | 07/17/2015 | | 1,298,552 | | | | | | | 29,763 | 29,763 | | | |
| EB1351003524 | NEW YORK | NY | | 11/20/2015 | | 791,329 | | | | | | | 17,655 | 17,655 | | | |
| EB1351003600 | BROOKLYN HEIGHTS | NY | | 11/20/2015 | | 572,301 | | | | | | | 14,047 | 14,047 | | | |
| EB1351003611 | NEW YORK | NY | | 07/17/2015 | | 483,124 | | | | | | | 10,866 | 10,866 | | | |
| EB1351003676 | NEW YORK | NY | | 11/20/2015 | | 404,287 | | | | | | | 9,062 | 9,062 | | | |
| EB1351003762 | SOUTH ORANGE | NJ | | 10/09/2015 | | 547,577 | | | | | | | 12,658 | 12,658 | | | |
| EB1351003774 | NEW YORK | NY | | 11/20/2015 | | 550,913 | | | | | | | 16,891 | 16,891 | | | |
| EB1351003811 | MANHASSET | NY | | 08/07/2015 | | 1,137,267 | | | | | | | 25,311 | 25,311 | | | |
| EB1351003819 | LONG ISLAND CITY | NY | | 10/09/2015 | | 372,170 | | | | | | | 21,994 | 21,994 | | | |
| EB1351003847 | NEW YORK | NY | | 11/20/2015 | | 1,433,858 | | | | | | | 31,981 | 31,981 | | | |
| EB1351003899 | NEW YORK | NY | | 12/18/2015 | | 1,328,757 | | | | | | | 27,978 | 27,978 | | | |
| EB1351003905 | NEW YORK | NY | | 08/07/2015 | | 530,517 | | | | | | | 11,530 | 11,530 | | | |
| EB1351003915 | NEW YORK | NY | | 12/18/2015 | | 1,036,293 | | | | | | | 22,831 | 22,831 | | | |
| EB1351003930 | NEW YORK | NY | | 11/20/2015 | | 2,547,650 | | | | | | | 84,962 | 84,962 | | | |
| EB1351004009 | MONROE TOWNSHIP | NJ | | 11/20/2015 | | 521,156 | | | | | | | 11,147 | 11,147 | | | |
| EB1351004102 | NEW YORK | NY | | 10/12/2016 | | 689,030 | | | | | | | 14,234 | 14,234 | | | |
| EB1351004168 | TRURO | MA | | 12/18/2015 | | 446,238 | | | | | | | 9,342 | 9,342 | | | |
| EB1351004235 | HOWARD BEACH | NY | | 12/18/2015 | | 406,157 | | | | | | | 8,719 | 8,719 | | | |
| EB1351004344 | NEW YORK | NY | | 11/20/2015 | | 902,626 | | | | | | | 19,895 | 19,895 | | | |
| EB1351004353 | NEW YORK | NY | | 12/18/2015 | | 1,203,637 | | | | | | | 29,719 | 29,719 | | | |
| EB1351004418 | GARDEN CITY | NY | | 12/18/2015 | | 750,609 | | | | | | | 18,625 | 18,625 | | | |
| EB1351004460 | NEW YORK | NY | | 12/18/2015 | | 424,111 | | | | | | | 9,104 | 9,104 | | | |
| EB1351004649 | BROOKLYN | NY | | 06/24/2016 | | 714,176 | | | | | | | 18,140 | 18,140 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1351004683 | BELLMORE | NY | | 06/24/2016 | | 690,589 | | | | | | | 94,083 | 94,083 | | | |
| EB1351004817 | STATEN ISLAND | NY | | 08/19/2016 | | 801,151 | | | | | | | 16,283 | 16,283 | | | |
| EB1351005094 | NEW YORK | NY | | 06/24/2016 | | 957,764 | | | | | | | 20,616 | 20,616 | | | |
| EB1351005144 | NEW YORK | NY | | 08/19/2016 | | 1,796,223 | | | | | | | 38,080 | 38,080 | | | |
| EB1351005342 | NEW YORK | NY | | 08/19/2016 | | 624,906 | | | | | | | 15,334 | 15,334 | | | |
| EB1351005791 | ARLINGTON | VA | | 12/16/2016 | | 633,580 | | | | | | | 13,451 | 13,451 | | | |
| EB1351005922 | PLAINVIEW | NY | | 12/16/2016 | | 433,288 | | | | | | | 9,036 | 9,036 | | | |
| EB1352003839 | REMSENBURG | NY | | 07/17/2015 | | 923,160 | | | | | | | 20,128 | 20,128 | | | |
| EB1352003843 | HAMPTON BAYS | NY | | 07/17/2015 | | 1,826,910 | | | | | | | 40,051 | 40,051 | | | |
| EB1352003934 | SETAUKET | NY | | 11/20/2015 | | 473,831 | | | | | | | 10,236 | 10,236 | | | |
| EB1352004188 | QUIOGUE | NY | | 12/18/2015 | | 920,939 | | | | | | | 19,769 | 19,769 | | | |
| EB1352004264 | STONY BROOK | NY | | 12/18/2015 | | 771,307 | | | | | | | 22,133 | 22,133 | | | |
| EB1352004267 | LARCHMONT | NY | | 12/18/2015 | | 974,914 | | | | | | | 28,266 | 28,266 | | | |
| EB1352004379 | DOUGLASTON | NY | | 06/24/2016 | | 953,478 | | | | | | | 20,016 | 20,016 | | | |
| EB1352004398 | HOBOKEN | NJ | | 06/24/2016 | | 519,188 | | | | | | | 35,165 | 35,165 | | | |
| EB1352004646 | LLOYD HARBOR | NY | | 08/19/2016 | | 645,136 | | | | | | | 14,027 | 14,027 | | | |
| EB1353003184 | MOUNT ARLINGTON | NJ | | 12/18/2015 | | 827,327 | | | | | | | 18,665 | 18,665 | | | |
| EB1353003379 | BRIDGEWATER | NJ | | 12/18/2015 | | 402,831 | | | | | | | 8,899 | 8,899 | | | |
| EB1353003620 | MIDDLETOWN | NJ | | 07/30/2015 | | 553,228 | | | | | | | 12,550 | 12,550 | | | |
| EB1353004479 | SOUTH ORANGE | NJ | | 07/17/2015 | | 651,085 | | | | | | | 14,297 | 14,297 | | | |
| EB1353004490 | BOONTON TOWNSHIP | NJ | | 10/09/2015 | | 638,333 | | | | | | | 22,822 | 22,822 | | | |
| EB1353004664 | MADISON | NJ | | 08/07/2015 | | 593,959 | | | | | | | 13,623 | 13,623 | | | |
| EB1353004669 | RARITAN | NJ | | 08/19/2016 | | 142,068 | | | | | | | 42,100 | 42,100 | | | |
| EB1353004672 | MAHWAH | NJ | | 09/25/2015 | | 465,066 | | | | | | | 10,031 | 10,031 | | | |
| EB1353004683 | MENDHAM | NJ | | 08/07/2015 | | 562,515 | | | | | | | 19,765 | 19,765 | | | |
| EB1353004874 | RANDOLPH | NJ | | 08/07/2015 | | 533,744 | | | | | | | 11,958 | 11,958 | | | |
| EB1353004988 | BOONTON TOWNSHIP | NJ | | 08/07/2015 | | 525,215 | | | | | | | 141,788 | 141,788 | | | |
| EB1353005038 | AUSTIN | TX | | 08/07/2015 | | 559,512 | | | | | | | 12,323 | 12,323 | | | |
| EB1353005061 | SUMMIT | NJ | | 07/17/2015 | | 1,033,353 | | | | | | | 23,569 | 23,569 | | | |
| EB1353005122 | DENVILLE | NJ | | 12/18/2015 | | 616,347 | | | | | | | 13,051 | 13,051 | | | |
| EB1353005185 | LIVINGSTON | NJ | | 12/18/2015 | | 411,081 | | | | | | | 12,230 | 12,230 | | | |
| EB1353005217 | MORRISTOWN | NJ | | 12/18/2015 | | 430,335 | | | | | | | 14,073 | 14,073 | | | |
| EB1353005230 | ALBERTSON | NY | | 11/20/2015 | | 346,802 | | | | | | | 9,536 | 9,536 | | | |
| EB1353005260 | CEDAR KNOLLS | NJ | | 12/18/2015 | | 593,689 | | | | | | | 12,508 | 12,508 | | | |
| EB1353005303 | CRANFORD | NJ | | 12/18/2015 | | 825,099 | | | | | | | 22,701 | 22,701 | | | |
| EB1353006638 | MADISON | NJ | | 12/16/2016 | | 421,804 | | | | | | | 9,108 | 9,108 | | | |
| EB1353006687 | TOWACO | NJ | | 12/16/2016 | | 675,032 | | | | | | | 15,448 | 15,448 | | | |
| EB1354007606 | ARDSLEY | NY | | 07/30/2015 | | 419,960 | | | | | | | 9,511 | 9,511 | | | |
| EB1354012258 | RIVERSIDE | CT | | 11/20/2015 | | 594,480 | | | | | | | 12,652 | 12,652 | | | |
| EB1354014367 | MOUNT KISCO | NY | | 08/19/2016 | | 898,111 | | | | | | | 17,427 | 17,427 | | | |
| EB1357000557 | BROOKLINE | MA | | 07/17/2015 | | 706,736 | | | | | | | 15,798 | 15,798 | | | |
| EB1357000692 | NEWTON | MA | | 11/20/2015 | | 805,512 | | | | | | | 17,402 | 17,402 | | | |
| EB1357000780 | GEORGETOWN | SC | | 11/20/2015 | | 475,507 | | | | | | | 10,171 | 10,171 | | | |
| EB1357000849 | MARSHFIELD | MA | | 12/18/2015 | | 413,793 | | | | | | | 13,008 | 13,008 | | | |
| EB1357000907 | BEDFORD | MA | | 12/18/2015 | | 487,597 | | | | | | | 11,027 | 11,027 | | | |
| EB1357000940 | NEWTON | MA | | 10/12/2016 | | 548,796 | | | | | | | 12,353 | 12,353 | | | |
| EB1357000968 | LEXINGTON | MA | | 06/24/2016 | | 1,559,311 | | | | | | | 33,407 | 33,407 | | | |
| EB1357000970 | UPTON | MA | | 06/24/2016 | | 412,551 | | | | | | | 9,407 | 9,407 | | | |
| EB1357000975 | SOUTHBOROUGH | MA | | 08/19/2016 | | 921,658 | | | | | | | 20,618 | 20,618 | | | |
| EB1357001084 | BROOKLINE | MA | | 08/19/2016 | | 702,060 | | | | | | | 15,264 | 15,264 | | | |
| EB1357001173 | BROOKLINE | MA | | 12/16/2016 | | 614,371 | | | | | | | 17,269 | 17,269 | | | |
| EB1358013411 | CARLSBAD | CA | | 03/24/2016 | | 921,603 | | | | | | | 431,263 | 431,263 | | | |
| EB1365004217 | LUCAS | TX | | 09/18/2015 | | 708,344 | | | | | | | 15,690 | 15,690 | | | |
| EB1367010379 | SAN DIEGO | CA | | 11/20/2015 | | 960,707 | | | | | | | 21,933 | 21,933 | | | |
| EB1367010707 | MANHATTAN BEACH | CA | | 10/09/2015 | | 1,244,963 | | | | | | | 28,778 | 28,778 | | | |
| EB1367010886 | SAN DIEGO | CA | | 08/07/2015 | | 578,387 | | | | | | | 12,142 | 12,142 | | | |
| EB1367010906 | SAN DIEGO | CA | | 08/07/2015 | | 440,749 | | | | | | | 10,314 | 10,314 | | | |
| EB1367011253 | VALLEY CENTER | CA | | 08/07/2015 | | 433,622 | | | | | | | 9,551 | 9,551 | | | |
| EB1367011389 | CARLSBAD | CA | | 08/07/2015 | | 656,131 | | | | | | | 14,474 | 14,474 | | | |
| EB1367011403 | SAN DIEGO | CA | | 03/24/2016 | | 501,617 | | | | | | | 10,816 | 10,816 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1367011870 | CARLSBAD | CA | | 03/24/2016 | | 857,049 | | | | | | | 18,078 | 18,078 | | | |
| EB1367012826 | SAN DIEGO | CA | | 03/24/2016 | | 563,038 | | | | | | | 12,173 | 12,173 | | | |
| EB1367013146 | CARLSBAD | CA | | 03/24/2016 | | 495,600 | | | | | | | 9,850 | 9,850 | | | |
| EB1367013902 | SCOTTSDALE | AZ | | 08/19/2016 | | 550,961 | | | | | | | 11,151 | 11,151 | | | |
| EB1367014011 | NEWPORT BEACH | CA | | 10/12/2016 | | 1,269,751 | | | | | | | 54,588 | 54,588 | | | |
| EB1367014476 | SAN DIEGO | CA | | 08/17/2016 | | 728,371 | | | | | | | 19,132 | 19,132 | | | |
| EB1367014488 | SAN DIEGO | CA | | 08/17/2016 | | 706,859 | | | | | | | 15,587 | 15,587 | | | |
| EB1367014513 | VISTA | CA | | 10/12/2016 | | 561,373 | | | | | | | 12,603 | 12,603 | | | |
| EB1367014620 | CARLSBAD | CA | | 08/17/2016 | | 735,936 | | | | | | | 16,283 | 16,283 | | | |
| EB1367014748 | CARLSBAD | CA | | 08/17/2016 | | 639,573 | | | | | | | 13,738 | 13,738 | | | |
| EB1367015025 | SAN DIEGO | CA | | 08/17/2016 | | 861,700 | | | | | | | 18,509 | 18,509 | | | |
| EB1367015224 | SAN DIEGO | CA | | 12/16/2016 | | 509,700 | | | | | | | 10,459 | 10,459 | | | |
| EB1367015277 | SAN DIEGO | CA | | 12/16/2016 | | 597,144 | | | | | | | 12,593 | 12,593 | | | |
| EB1367015285 | SAN DIEGO | CA | | 12/16/2016 | | 743,378 | | | | | | | 15,666 | 15,666 | | | |
| EB1367015328 | CARLSBAD | CA | | 12/16/2016 | | 493,530 | | | | | | | 37,774 | 37,774 | | | |
| EB1369002397 | SARASOTA | FL | | 07/17/2015 | | 463,620 | | | | | | | 10,643 | 10,643 | | | |
| EB1369002500 | SARASOTA | FL | | 08/07/2015 | | 468,649 | | | | | | | 10,236 | 10,236 | | | |
| EB1369002572 | SARASOTA | FL | | 12/18/2015 | | 500,696 | | | | | | | 10,322 | 10,322 | | | |
| EB1369002632 | USEPPA ISLAND | FL | | 12/18/2015 | | 576,360 | | | | | | | 33,205 | 33,205 | | | |
| EB1369002856 | LAKEWOOD RANCH | FL | | 06/24/2016 | | 532,163 | | | | | | | 25,808 | 25,808 | | | |
| EB1369002956 | FORT LAUDERDALE | FL | | 08/19/2016 | | 1,196,208 | | | | | | | 496,984 | 496,984 | | | |
| EB1369003121 | SARASOTA | FL | | 08/19/2016 | | 458,950 | | | | | | | 10,240 | 10,240 | | | |
| EB1369003362 | SAN FRANCISCO | CA | | 10/07/2016 | | 808,813 | | | | | | | 16,956 | 16,956 | | | |
| EB1369003522 | SARASOTA | FL | | 12/16/2016 | | 500,449 | | | | | | | 11,144 | 11,144 | | | |
| EB1369003702 | LAKEWOOD RANCH | FL | | 12/16/2016 | | 831,742 | | | | | | | 18,421 | 18,421 | | | |
| EB1371004891 | CHATHAM | NJ | | 11/20/2015 | | 507,072 | | | | | | | 12,532 | 12,532 | | | |
| EB1371005172 | FAIRFAX | VA | | 08/07/2015 | | 423,315 | | | | | | | 9,607 | 9,607 | | | |
| EB1371005455 | SEATTLE | WA | | 11/20/2015 | | 251,055 | | | | | | | 144,483 | 144,483 | | | |
| EB1371005596 | ASHBURN | VA | | 11/20/2015 | | 478,473 | | | | | | | 10,285 | 10,285 | | | |
| EB1373010395 | CHEVY CHASE | MD | | 08/07/2015 | | 537,072 | | | | | | | 11,731 | 11,731 | | | |
| EB1373010876 | NORWALK | CT | | 12/18/2015 | | 697,929 | | | | | | | 17,690 | 17,690 | | | |
| EB1373011773 | BRONX | NY | | 11/20/2015 | | 713,189 | | | | | | | 15,259 | 15,259 | | | |
| EB1380002070 | SKILLMAN | NJ | | 07/30/2015 | | 465,322 | | | | | | | 10,594 | 10,594 | | | |
| EB1380002340 | MOUNTAIN LAKES | NJ | | 12/18/2015 | | 621,934 | | | | | | | 13,423 | 13,423 | | | |
| EB1380003155 | LAVALLETTE | NJ | | 12/16/2016 | | 738,952 | | | | | | | 15,847 | 15,847 | | | |
| EB1381009632 | LINWOOD | NJ | | 08/07/2015 | | 441,684 | | | | | | | 10,845 | 10,845 | | | |
| EB1381010081 | LOWER GWYNEDD | PA | | 12/18/2015 | | 456,984 | | | | | | | 10,051 | 10,051 | | | |
| EB1381010210 | PHILADELPHIA | PA | | 12/18/2015 | | 610,363 | | | | | | | 13,737 | 13,737 | | | |
| EB1381010223 | MOORESTOWN | NJ | | 06/24/2016 | | 630,513 | | | | | | | 20,012 | 20,012 | | | |
| EB1381010364 | MARGATE CITY | NJ | | 06/24/2016 | | 1,404,129 | | | | | | | 32,145 | 32,145 | | | |
| EB1382002217 | SAN DIEGO | CA | | 12/18/2015 | | 652,485 | | | | | | | 14,526 | 14,526 | | | |
| EB1382002284 | MURRIETA | CA | | 07/30/2015 | | 577,170 | | | | | | | 13,232 | 13,232 | | | |
| EB1382002319 | SAN MARCOS | CA | | 07/30/2015 | | 439,963 | | | | | | | 10,757 | 10,757 | | | |
| EB1382002656 | CARDIFF BY THE SEA | CA | | 09/25/2015 | | 943,856 | | | | | | | 20,319 | 20,319 | | | |
| EB1382002734 | ANAHEIM | CA | | 11/20/2015 | | 432,622 | | | | | | | 9,583 | 9,583 | | | |
| EB1382002751 | DEL MAR | CA | | 07/17/2015 | | 382,901 | | | | | | | 40,169 | 40,169 | | | |
| EB1382002755 | SAN DIEGO | CA | | 07/17/2015 | | 708,073 | | | | | | | 21,778 | 21,778 | | | |
| EB1382002787 | RANCHO SANTA FE | CA | | 07/17/2015 | | 894,911 | | | | | | | 17,857 | 17,857 | | | |
| EB1382002837 | SAN DIEGO | CA | | 08/07/2015 | | 653,933 | | | | | | | 14,633 | 14,633 | | | |
| EB1382002872 | SAN DIEGO | CA | | 03/24/2016 | | 604,358 | | | | | | | 13,372 | 13,372 | | | |
| EB1382002930 | SAN DIEGO | CA | | 06/24/2016 | | 595,092 | | | | | | | 12,221 | 12,221 | | | |
| EB1382003034 | BIG BEAR LAKE | CA | | 06/24/2016 | | 480,123 | | | | | | | 15,668 | 15,668 | | | |
| EB1382003035 | WALNUT CREEK | CA | | 03/24/2016 | | 599,436 | | | | | | | 11,945 | 11,945 | | | |
| EB1382003063 | BOULDER | CO | | 06/24/2016 | | 504,121 | | | | | | | 10,717 | 10,717 | | | |
| EB1382003084 | SCOTTSDALE | AZ | | 06/24/2016 | | 1,337,058 | | | | | | | 28,641 | 28,641 | | | |
| EB1382003174 | FRESNO | CA | | 12/16/2016 | | 821,717 | | | | | | | 17,004 | 17,004 | | | |
| EB1382003273 | PHOENIX | AZ | | 12/16/2016 | | 521,476 | | | | | | | 11,783 | 11,783 | | | |
| EB1382003292 | AUSTIN | TX | | 12/16/2016 | | 523,130 | | | | | | | 14,653 | 14,653 | | | |
| EB1382003306 | RANCHO PALOS VERDES | CA | | 12/16/2016 | | 825,287 | | | | | | | 17,865 | 17,865 | | | |
| EB1382003308 | CAMARILLO | CA | | 12/16/2016 | | 458,235 | | | | | | | 9,799 | 9,799 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1382003322 | REDONDO BEACH | CA | | 12/16/2016 | | 501,567 | | | | | | | 11,177 | 11,177 | | | |
| EB1386000417 | OAK HILL | VA | | 11/20/2015 | | 521,753 | | | | | | | 11,216 | 11,216 | | | |
| EB1386000455 | CENTREVILLE | VA | | 11/20/2015 | | 401,808 | | | | | | | 7,944 | 7,944 | | | |
| EB1386000486 | ARLINGTON | VA | | 12/18/2015 | | 438,445 | | | | | | | 9,459 | 9,459 | | | |
| EB1386000602 | COLUMBIA | MD | | 06/24/2016 | | 464,827 | | | | | | | 10,364 | 10,364 | | | |
| EB1387006392 | ROSLYN | NY | | 09/18/2015 | | 920,564 | | | | | | | 20,392 | 20,392 | | | |
| EB1389003067 | RICHBORO | PA | | 12/18/2015 | | 400,045 | | | | | | | 8,837 | 8,837 | | | |
| EB1389003979 | PHILADELPHIA | PA | | 12/18/2015 | | 433,240 | | | | | | | 24,205 | 24,205 | | | |
| EB1389004187 | HOLLAND | PA | | 12/18/2015 | | 429,915 | | | | | | | 10,726 | 10,726 | | | |
| EB1389004258 | COLLEGEVILLE | PA | | 06/24/2016 | | 427,522 | | | | | | | 10,612 | 10,612 | | | |
| EB1389004582 | PHILADELPHIA | PA | | 08/19/2016 | | 433,243 | | | | | | | 8,588 | 8,588 | | | |
| EB1393005777 | NEWTOWN | CT | | 09/18/2015 | | 487,914 | | | | | | | 22,893 | 22,893 | | | |
| EB1393006607 | STAMFORD | CT | | 12/18/2015 | | 389,036 | | | | | | | 8,681 | 8,681 | | | |
| EB1393008629 | NEW CITY | NY | | 12/18/2015 | | 1,025,895 | | | | | | | 21,614 | 21,614 | | | |
| EB1393008686 | BRIDGEWATER | CT | | 12/18/2015 | | 430,723 | | | | | | | 9,246 | 9,246 | | | |
| EB1393008998 | BROOKLYN | NY | | 06/24/2016 | | 659,025 | | | | | | | 14,186 | 14,186 | | | |
| EB1393009198 | MOUNT LAUREL | NJ | | 08/19/2016 | | 465,702 | | | | | | | 10,077 | 10,077 | | | |
| EB1393009862 | IRVINGTON | NY | | 12/16/2016 | | 916,791 | | | | | | | 20,335 | 20,335 | | | |
| EB1395005332 | WALPOLE | MA | | 12/18/2015 | | 397,804 | | | | | | | 8,908 | 8,908 | | | |
| EB1400000584 | GILBERT | AZ | | 09/18/2015 | | 721,587 | | | | | | | 15,984 | 15,984 | | | |
| EB1400001316 | SCOTTSDALE | AZ | | 12/18/2015 | | 542,659 | | | | | | | 12,059 | 12,059 | | | |
| EB1400001351 | PEORIA | AZ | | 09/18/2015 | | 700,206 | | | | | | | 15,510 | 15,510 | | | |
| EB1400001470 | SCOTTSDALE | AZ | | 07/30/2015 | | 737,955 | | | | | | | 16,627 | 16,627 | | | |
| EB1400002166 | PHOENIX | AZ | | 09/25/2015 | | 797,578 | | | | | | | 17,116 | 17,116 | | | |
| EB1400002540 | PHOENIX | AZ | | 10/09/2015 | | 634,381 | | | | | | | 14,296 | 14,296 | | | |
| EB1400002575 | SCOTTSDALE | AZ | | 09/25/2015 | | 362,765 | | | | | | | 45,614 | 45,614 | | | |
| EB1400002680 | SCOTTSDALE | AZ | | 08/07/2015 | | 956,233 | | | | | | | 108,283 | 108,283 | | | |
| EB1400002685 | FLAGSTAFF | AZ | | 08/07/2015 | | 695,904 | | | | | | | 14,786 | 14,786 | | | |
| EB1400002808 | SCOTTSDALE | AZ | | 12/18/2015 | | 545,230 | | | | | | | 11,545 | 11,545 | | | |
| EB1400002973 | PARADISE VALLEY | AZ | | 12/18/2015 | | 906,212 | | | | | | | 19,599 | 19,599 | | | |
| EB1400002998 | SCOTTSDALE | AZ | | 08/19/2016 | | 959,846 | | | | | | | 19,508 | 19,508 | | | |
| EB1400003015 | PHOENIX | AZ | | 12/18/2015 | | 851,783 | | | | | | | 18,516 | 18,516 | | | |
| EB1400003141 | FLAGSTAFF | AZ | | 12/18/2015 | | 445,863 | | | | | | | 12,453 | 12,453 | | | |
| EB1400003231 | PHOENIX | AZ | | 06/24/2016 | | 1,165,447 | | | | | | | 23,884 | 23,884 | | | |
| EB1400003354 | SCOTTSDALE | AZ | | 08/19/2016 | | 401,284 | | | | | | | 8,507 | 8,507 | | | |
| EB1400003481 | CAVE CREEK | AZ | | 06/24/2016 | | 474,563 | | | | | | | 10,159 | 10,159 | | | |
| EB1400003619 | CAVE CREEK | AZ | | 08/19/2016 | | 534,659 | | | | | | | 11,057 | 11,057 | | | |
| EB1400003664 | SCOTTSDALE | AZ | | 08/19/2016 | | 492,497 | | | | | | | 14,314 | 14,314 | | | |
| EB1400003749 | CAVE CREEK | AZ | | 08/19/2016 | | 498,967 | | | | | | | 10,797 | 10,797 | | | |
| EB1400003771 | SCOTTSDALE | AZ | | 08/19/2016 | | 554,058 | | | | | | | 12,047 | 12,047 | | | |
| EB1400003819 | FLAGSTAFF | AZ | | 10/12/2016 | | 415,015 | | | | | | | 9,388 | 9,388 | | | |
| EB1400003822 | WEST HOLLYWOOD | CA | | 12/16/2016 | | 400,299 | | | | | | | 7,702 | 7,702 | | | |
| EB1400004234 | PHOENIX | AZ | | 12/16/2016 | | 622,694 | | | | | | | 13,416 | 13,416 | | | |
| EB1400004257 | SCOTTSDALE | AZ | | 12/16/2016 | | 867,319 | | | | | | | 18,191 | 18,191 | | | |
| EB1518002332 | HONOLULU | HI | | 07/30/2015 | | 1,184,565 | | | | | | | 29,220 | 29,220 | | | |
| EB1518004686 | MECHANICSBURG | PA | | 12/18/2015 | | 709,483 | | | | | | | 14,257 | 14,257 | | | |
| EB1518005224 | LOS RANCHOS DE ALBUQ | NM | | 12/18/2015 | | 1,357,295 | | | | | | | 33,126 | 33,126 | | | |
| EB1538115814 | CINCINNATI | OH | | 12/18/2015 | | 858,985 | | | | | | | 20,245 | 20,245 | | | |
| EB1538513177 | CARMEL VALLEY | CA | | 12/18/2015 | | 875,995 | | | | | | | 19,445 | 19,445 | | | |
| EB1538516620 | HOUSTON | TX | | 07/30/2015 | | 458,551 | | | | | | | 10,279 | 10,279 | | | |
| EB1538529345 | NORTH BARRINGTON | IL | | 08/07/2015 | | 550,301 | | | | | | | 12,622 | 12,622 | | | |
| EB1538531325 | ALISO VIEJO | CA | | 11/20/2015 | | 586,896 | | | | | | | 13,399 | 13,399 | | | |
| EB1538541301 | KAMAS | UT | | 08/19/2016 | | 904,793 | | | | | | | 19,578 | 19,578 | | | |
| EB1538542524 | HOUSTON | TX | | 12/16/2016 | | 198,052 | | | | | | | 97,826 | 97,826 | | | |
| EB1540091565 | CENTER VALLEY | PA | | 12/18/2015 | | 408,772 | | | | | | | 9,428 | 9,428 | | | |
| EB1540091604 | NEWTOWN SQUARE | PA | | 09/18/2015 | | 728,013 | | | | | | | 16,042 | 16,042 | | | |
| EB1540091681 | JAMAICA | NY | | 09/18/2015 | | 678,174 | | | | | | | 14,944 | 14,944 | | | |
| EB1540091858 | HILTON HEAD ISLAND | SC | | 09/18/2015 | | 665,494 | | | | | | | 14,664 | 14,664 | | | |
| EB1540091888 | NORWELL | MA | | 09/18/2015 | | 758,448 | | | | | | | 16,672 | 16,672 | | | |
| EB1540092401 | NEWTON SQUARE | PA | | 10/09/2015 | | 1,160,151 | | | | | | | 25,313 | 25,313 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1540092407 | NEW YORK | NY | | 10/09/2015 | | 937,981 | | | | | | | 20,523 | 20,523 | | | |
| EB1540092432 | ELLICOTT CITY | MD | | 08/07/2015 | | 611,922 | | | | | | | 13,074 | 13,074 | | | |
| EB1540092451 | BROOKLYN | NY | | 03/24/2016 | | 422,451 | | | | | | | 8,464 | 8,464 | | | |
| EB1540092608 | DAVIDSONVILLE | MD | | 08/07/2015 | | 666,721 | | | | | | | 18,578 | 18,578 | | | |
| EB1540092759 | WALPOLE | MA | | 12/18/2015 | | 477,739 | | | | | | | 10,011 | 10,011 | | | |
| EB1540092761 | PHILADELPHIA | PA | | 12/18/2015 | | 690,010 | | | | | | | 14,080 | 14,080 | | | |
| EB1540092773 | MCKEES ROCK | PA | | 09/25/2015 | | 392,594 | | | | | | | 28,984 | 28,984 | | | |
| EB1540092775 | MARS | PA | | 09/25/2015 | | 553,098 | | | | | | | 19,496 | 19,496 | | | |
| EB1540092791 | CANONSBURG | PA | | 10/09/2015 | | 487,966 | | | | | | | 15,375 | 15,375 | | | |
| EB1540092809 | DENVER | CO | | 03/24/2016 | | 1,176,463 | | | | | | | 25,800 | 25,800 | | | |
| EB1540092827 | GARNET VALLEY | PA | | 10/09/2015 | | 499,917 | | | | | | | 11,098 | 11,098 | | | |
| EB1540092836 | BOTHELL | WA | | 10/09/2015 | | 576,294 | | | | | | | 37,346 | 37,346 | | | |
| EB1540092861 | CENTER VALLEY | PA | | 12/18/2015 | | 525,058 | | | | | | | 11,062 | 11,062 | | | |
| EB1540092866 | PONTE VEDRA | FL | | 12/18/2015 | | 432,849 | | | | | | | 11,557 | 11,557 | | | |
| EB1540092913 | LANSDALE | PA | | 10/09/2015 | | 528,672 | | | | | | | 39,956 | 39,956 | | | |
| EB1540092931 | ASHBURN | VA | | 12/18/2015 | | 547,684 | | | | | | | 11,515 | 11,515 | | | |
| EB1540092934 | PHILADELPHIA | PA | | 10/09/2015 | | 470,569 | | | | | | | 10,950 | 10,950 | | | |
| EB1540092935 | GLEN MILLS | PA | | 12/18/2015 | | 490,820 | | | | | | | 15,981 | 15,981 | | | |
| EB1540092960 | HOLLISTON | MA | | 06/24/2016 | | 630,210 | | | | | | | 136,486 | 136,486 | | | |
| EB1540093009 | RIDGEFIELD | CT | | 09/25/2015 | | 1,054,096 | | | | | | | 27,429 | 27,429 | | | |
| EB1540093049 | NAPLES | FL | | 10/09/2015 | | 1,291,382 | | | | | | | 38,202 | 38,202 | | | |
| EB1540093058 | MARVIN | NC | | 12/18/2015 | | 523,697 | | | | | | | 10,955 | 10,955 | | | |
| EB1540093068 | WARRINGTON | PA | | 11/20/2015 | | 526,677 | | | | | | | 15,818 | 15,818 | | | |
| EB1540093070 | POTTSTOWN | PA | | 10/09/2015 | | 472,142 | | | | | | | 10,376 | 10,376 | | | |
| EB1540093085 | WINDERMERE | FL | | 11/20/2015 | | 672,401 | | | | | | | 30,237 | 30,237 | | | |
| EB1540093090 | PITTSBURGH | PA | | 12/18/2015 | | 480,647 | | | | | | | 12,783 | 12,783 | | | |
| EB1540093103 | ARLINGTON | VA | | 10/09/2015 | | 616,289 | | | | | | | 28,795 | 28,795 | | | |
| EB1540093115 | SANIBEL | FL | | 10/09/2015 | | 505,938 | | | | | | | 12,510 | 12,510 | | | |
| EB1540093119 | WILMINGTON | DE | | 12/18/2015 | | 709,906 | | | | | | | 174,122 | 174,122 | | | |
| EB1540093138 | ODESSA | FL | | 08/07/2015 | | 561,059 | | | | | | | 11,044 | 11,044 | | | |
| EB1540093146 | JENKS | OK | | 09/25/2015 | | 469,189 | | | | | | | 43,419 | 43,419 | | | |
| EB1540093153 | WHITE STONE | VA | | 08/07/2015 | | 532,267 | | | | | | | 16,938 | 16,938 | | | |
| EB1540093154 | CANTON | MA | | 10/07/2016 | | 646,704 | | | | | | | 14,110 | 14,110 | | | |
| EB1540093158 | CARY | NC | | 08/07/2015 | | 526,494 | | | | | | | 19,259 | 19,259 | | | |
| EB1540093166 | MOSLEY | VA | | 11/20/2015 | | 443,398 | | | | | | | 9,484 | 9,484 | | | |
| EB1540093178 | MARS | PA | | 09/25/2015 | | 635,183 | | | | | | | 13,941 | 13,941 | | | |
| EB1540093187 | CANONSBURG | PA | | 08/07/2015 | | 504,307 | | | | | | | 11,107 | 11,107 | | | |
| EB1540093211 | SHARON | MA | | 10/09/2015 | | 551,324 | | | | | | | 12,116 | 12,116 | | | |
| EB1540093222 | LAKEWOOD RANCH | FL | | 08/07/2015 | | 494,235 | | | | | | | 10,886 | 10,886 | | | |
| EB1540093224 | FALLS CHURCH | VA | | 08/07/2015 | | 620,603 | | | | | | | 13,692 | 13,692 | | | |
| EB1540093238 | CHANTILLY | VA | | 08/07/2015 | | 614,203 | | | | | | | 13,899 | 13,899 | | | |
| EB1540093251 | NEW YORK | NY | | 08/07/2015 | | 751,465 | | | | | | | 16,170 | 16,170 | | | |
| EB1540093258 | NEW YORK | NY | | 10/09/2015 | | 582,379 | | | | | | | 12,018 | 12,018 | | | |
| EB1540093286 | WILLIAMSBURG | VA | | 08/07/2015 | | 827,917 | | | | | | | 16,332 | 16,332 | | | |
| EB1540093287 | GLASTONBURY | CT | | 06/24/2016 | | 599,396 | | | | | | | 12,363 | 12,363 | | | |
| EB1540093290 | SWARTHMORE | PA | | 08/07/2015 | | 446,709 | | | | | | | 12,123 | 12,123 | | | |
| EB1540093297 | YARDLEY | PA | | 08/07/2015 | | 452,700 | | | | | | | 11,260 | 11,260 | | | |
| EB1540093300 | CANONSBURG | PA | | 08/07/2015 | | 492,226 | | | | | | | 10,787 | 10,787 | | | |
| EB1540093310 | EAST GREENWICH | RI | | 08/07/2015 | | 406,579 | | | | | | | 8,955 | 8,955 | | | |
| EB1540093314 | BETHESDA | MD | | 10/09/2015 | | 1,091,701 | | | | | | | 23,479 | 23,479 | | | |
| EB1540093346 | WINCHESTER | MA | | 08/07/2015 | | 617,291 | | | | | | | 13,323 | 13,323 | | | |
| EB1540093352 | LARGO | FL | | 10/09/2015 | | 529,729 | | | | | | | 13,179 | 13,179 | | | |
| EB1540093368 | PLYMOUTH | MN | | 11/20/2015 | | 435,338 | | | | | | | 204,459 | 204,459 | | | |
| EB1540093370 | SPANISH FORT | AL | | 08/07/2015 | | 415,330 | | | | | | | 9,123 | 9,123 | | | |
| EB1540093412 | CHANTILLY | VA | | 11/20/2015 | | 951,107 | | | | | | | 28,052 | 28,052 | | | |
| EB1540093419 | NAPLES | FL | | 10/09/2015 | | 607,459 | | | | | | | 15,599 | 15,599 | | | |
| EB1540093541 | MARS | PA | | 12/18/2015 | | 540,410 | | | | | | | 11,084 | 11,084 | | | |
| EB1540093569 | BATAVIA | IL | | 06/24/2016 | | 439,953 | | | | | | | 17,244 | 17,244 | | | |
| EB1540093571 | FRISCO | TX | | 06/24/2016 | | 712,475 | | | | | | | 21,069 | 21,069 | | | |
| EB1540093653 | GLEN ALLEN | VA | | 06/24/2016 | | 550,802 | | | | | | | 14,352 | 14,352 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1540093666 | GREENWOOD | IN | | 12/18/2015 | | 421,497 | | | | | | | 8,363 | 8,363 | | | |
| EB1540093754 | ENGLEWOOD | FL | | 12/18/2015 | | 1,138,036 | | | | | | | 22,898 | 22,898 | | | |
| EB1540093775 | KATY | TX | | 12/18/2015 | | 541,209 | | | | | | | 11,437 | 11,437 | | | |
| EB1540093776 | BLUFFTON | SC | | 12/18/2015 | | 565,324 | | | | | | | 24,064 | 24,064 | | | |
| EB1540093780 | ANDOVER | MA | | 12/18/2015 | | 832,081 | | | | | | | 17,531 | 17,531 | | | |
| EB1540093798 | GLEN ALLEN | VA | | 08/19/2016 | | 485,094 | | | | | | | 12,024 | 12,024 | | | |
| EB1540093807 | PALMETTO BAY | FL | | 12/18/2015 | | 366,992 | | | | | | | 59,803 | 59,803 | | | |
| EB1540093817 | ELIZABETH | CO | | 12/18/2015 | | 504,413 | | | | | | | 10,293 | 10,293 | | | |
| EB1540093846 | HARLEYSVILLE | PA | | 12/18/2015 | | 491,652 | | | | | | | 10,607 | 10,607 | | | |
| EB1540093857 | KENNETT SQUARE | PA | | 06/24/2016 | | 446,180 | | | | | | | 12,214 | 12,214 | | | |
| EB1540093863 | NEWTOWN SQUARE | PA | | 08/17/2016 | | 753,781 | | | | | | | 17,764 | 17,764 | | | |
| EB1540093912 | WINDERMERE | FL | | 12/18/2015 | | 1,061,500 | | | | | | | 22,941 | 22,941 | | | |
| EB1540094013 | MARS | PA | | 12/18/2015 | | 578,338 | | | | | | | 39,767 | 39,767 | | | |
| EB1540094121 | CLARKSVILLE | MD | | 06/24/2016 | | 885,782 | | | | | | | 18,595 | 18,595 | | | |
| EB1540094137 | MARTINEZ | CA | | 06/24/2016 | | 1,159,075 | | | | | | | 24,429 | 24,429 | | | |
| EB1540094189 | WARRINGTON | PA | | 08/19/2016 | | 506,309 | | | | | | | 11,551 | 11,551 | | | |
| EB1540094196 | WINTER PARK | FL | | 06/24/2016 | | 1,027,404 | | | | | | | 28,081 | 28,081 | | | |
| EB1540094216 | CHANTILLY | VA | | 12/16/2016 | | 614,936 | | | | | | | 13,377 | 13,377 | | | |
| EB1540094221 | INDIALANTIC | FL | | 06/24/2016 | | 501,907 | | | | | | | 25,973 | 25,973 | | | |
| EB1540094228 | HAYMARKET | VA | | 08/17/2016 | | 487,616 | | | | | | | 10,650 | 10,650 | | | |
| EB1540094234 | FORT LAUDERDALE | FL | | 06/24/2016 | | 948,109 | | | | | | | 19,419 | 19,419 | | | |
| EB1540094291 | HADDONFIELD | NJ | | 06/24/2016 | | 740,491 | | | | | | | 17,464 | 17,464 | | | |
| EB1540094353 | NEW YORK | NY | | 08/19/2016 | | 891,619 | | | | | | | 18,224 | 18,224 | | | |
| EB1540094354 | SAN DIEGO | CA | | 10/12/2016 | | 729,800 | | | | | | | 14,404 | 14,404 | | | |
| EB1540094366 | AVON | NC | | 08/19/2016 | | 494,444 | | | | | | | 19,726 | 19,726 | | | |
| EB1540094368 | INDIALANTIC | FL | | 08/19/2016 | | 736,361 | | | | | | | 14,789 | 14,789 | | | |
| EB1540094372 | DALLAS | TX | | 08/19/2016 | | 1,056,559 | | | | | | | 24,128 | 24,128 | | | |
| EB1540094376 | ALEXANDRIA | VA | | 08/19/2016 | | 750,061 | | | | | | | 15,512 | 15,512 | | | |
| EB1540094384 | WARRINGTON | PA | | 12/16/2016 | | 755,310 | | | | | | | 15,993 | 15,993 | | | |
| EB1540094392 | DALLAS | TX | | 08/19/2016 | | 786,841 | | | | | | | 16,707 | 16,707 | | | |
| EB1540094399 | MERCER ISLAND | WA | | 08/17/2016 | | 927,230 | | | | | | | 21,915 | 21,915 | | | |
| EB1540094402 | BRADENTON | FL | | 08/17/2016 | | 577,881 | | | | | | | 41,219 | 41,219 | | | |
| EB1540094405 | EAST HAMPTON | NY | | 08/19/2016 | | 411,552 | | | | | | | 8,683 | 8,683 | | | |
| EB1540094407 | ANNAPOLIS | MD | | 12/16/2016 | | 1,155,394 | | | | | | | 23,711 | 23,711 | | | |
| EB1540094410 | CYPRESS | TX | | 08/19/2016 | | 947,034 | | | | | | | 20,690 | 20,690 | | | |
| EB1540094418 | DENVER | CO | | 08/19/2016 | | 363,013 | | | | | | | 19,984 | 19,984 | | | |
| EB1540094428 | SARASOTA | FL | | 08/19/2016 | | 506,148 | | | | | | | 25,193 | 25,193 | | | |
| EB1540094432 | WILLIAMSBURG | VA | | 08/17/2016 | | 573,480 | | | | | | | 10,966 | 10,966 | | | |
| EB1540094439 | BOCA RATON | FL | | 08/17/2016 | | 690,487 | | | | | | | 13,809 | 13,809 | | | |
| EB1540094622 | TAMPA | FL | | 12/16/2016 | | 602,425 | | | | | | | 13,503 | 13,503 | | | |
| EB1540094628 | IRVING | TX | | 12/16/2016 | | 500,048 | | | | | | | 11,444 | 11,444 | | | |
| EB1540094630 | ORLANDO | FL | | 12/16/2016 | | 541,769 | | | | | | | 25,168 | 25,168 | | | |
| EB1540094632 | WINDERMERE | FL | | 12/16/2016 | | 870,655 | | | | | | | 16,579 | 16,579 | | | |
| EB1540094649 | CARROLLTON | TX | | 12/16/2016 | | 436,545 | | | | | | | 9,946 | 9,946 | | | |
| EB1540094657 | NAPLES | FL | | 12/16/2016 | | 817,397 | | | | | | | 16,699 | 16,699 | | | |
| EB1540094665 | BERNARDSVILLE | NJ | | 12/16/2016 | | 883,335 | | | | | | | 26,717 | 26,717 | | | |
| EB1540094677 | NEWPORT BEACH | CA | | 12/16/2016 | | 1,250,485 | | | | | | | 24,875 | 24,875 | | | |
| EB1540094693 | NAPLES | FL | | 12/16/2016 | | 461,783 | | | | | | | 9,815 | 9,815 | | | |
| EB1540094744 | JERSEY CITY | NJ | | 12/16/2016 | | 944,473 | | | | | | | 18,462 | 18,462 | | | |
| EB1541035350 | HEATH | TX | | 12/18/2015 | | 205,083 | | | | | | | 63,236 | 63,236 | | | |
| EB1541037328 | SEDONA | AZ | | 12/18/2015 | | 534,563 | | | | | | | 11,431 | 11,431 | | | |
| EB1541037414 | AUSTIN | TX | | 09/18/2015 | | 702,462 | | | | | | | 14,946 | 14,946 | | | |
| EB1541037473 | BARTONVILLE | TX | | 09/18/2015 | | 1,191,486 | | | | | | | 29,363 | 29,363 | | | |
| EB1541037654 | APOLLO BEACH | FL | | 12/18/2015 | | 463,034 | | | | | | | 13,043 | 13,043 | | | |
| EB1541037678 | NASHVILLE | TN | | 09/18/2015 | | 814,856 | | | | | | | 17,337 | 17,337 | | | |
| EB1541037686 | BRENTWOOD | TN | | 12/18/2015 | | 542,948 | | | | | | | 11,276 | 11,276 | | | |
| EB1541037694 | LOS ALAMOS | NM | | 12/18/2015 | | 345,120 | | | | | | | 129,321 | 129,321 | | | |
| EB1541037762 | CHICAGO | IL | | 12/18/2015 | | 469,669 | | | | | | | 10,180 | 10,180 | | | |
| EB1541037784 | NASHVILLE | TN | | 10/09/2015 | | 568,016 | | | | | | | 14,051 | 14,051 | | | |
| EB1541037893 | AUSTIN | TX | | 12/18/2015 | | 623,518 | | | | | | | 13,848 | 13,848 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1541037903 | SCOTTSDALE | AZ | | 09/18/2015 | | 591,506 | | | | | | | 43,789 | 43,789 | | | |
| EB1541037934 | MONTGOMERY | TX | | 09/18/2015 | | 834,352 | | | | | | | 20,316 | 20,316 | | | |
| EB1541037953 | NASHVILLE | TN | | 12/18/2015 | | 492,731 | | | | | | | 10,879 | 10,879 | | | |
| EB1541037969 | SAN ANTONIO | TX | | 07/30/2015 | | 574,357 | | | | | | | 14,474 | 14,474 | | | |
| EB1541038051 | PALM SPRINGS | CA | | 03/24/2016 | | 438,674 | | | | | | | 9,034 | 9,034 | | | |
| EB1541038421 | DALLAS | TX | | 10/09/2015 | | 578,012 | | | | | | | 12,195 | 12,195 | | | |
| EB1541038468 | NORTH HUNTINGDON | PA | | 10/09/2015 | | 514,184 | | | | | | | 6,272 | 6,272 | | | |
| EB1541038819 | NISSWA | MN | | 08/07/2015 | | 1,158,230 | | | | | | | 24,131 | 24,131 | | | |
| EB1541038886 | WINTER PARK | CO | | 09/25/2015 | | 327,918 | | | | | | | 20,715 | 20,715 | | | |
| EB1541038971 | GARFIELD | AR | | 08/07/2015 | | 768,016 | | | | | | | 18,157 | 18,157 | | | |
| EB1541039016 | TUJUNGA | CA | | 10/09/2015 | | 1,072,049 | | | | | | | 21,618 | 21,618 | | | |
| EB1541039030 | BRENTWOOD | TN | | 09/25/2015 | | 1,888,913 | | | | | | | 40,679 | 40,679 | | | |
| EB1541039039 | NASHVILLE | TN | | 10/09/2015 | | 1,020,131 | | | | | | | 22,419 | 22,419 | | | |
| EB1541039057 | BEVERLY HILLS | MI | | 09/25/2015 | | 417,547 | | | | | | | 13,398 | 13,398 | | | |
| EB1541039074 | SANTA ROSA BEACH | FL | | 09/25/2015 | | 501,646 | | | | | | | 15,876 | 15,876 | | | |
| EB1541039088 | DEERFIELD | IL | | 08/19/2016 | | 888,027 | | | | | | | 19,307 | 19,307 | | | |
| EB1541039096 | BONITA SPRINGS | FL | | 09/25/2015 | | 1,302,554 | | | | | | | 28,590 | 28,590 | | | |
| EB1541039156 | NAPERVILLE | IL | | 10/09/2015 | | 1,291,813 | | | | | | | 32,073 | 32,073 | | | |
| EB1541039188 | CHICAGO | IL | | 10/09/2015 | | 585,495 | | | | | | | 12,512 | 12,512 | | | |
| EB1541039227 | WESTERN SPRINGS | IL | | 12/18/2015 | | 597,389 | | | | | | | 14,325 | 14,325 | | | |
| EB1541039250 | HOUSTON | TX | | 08/07/2015 | | 619,958 | | | | | | | 13,341 | 13,341 | | | |
| EB1541039265 | BRENTWOOD | TN | | 10/09/2015 | | 402,027 | | | | | | | 8,791 | 8,791 | | | |
| EB1541039282 | ARCADIA | OK | | 10/09/2015 | | 1,437,725 | | | | | | | 27,605 | 27,605 | | | |
| EB1541039287 | WILMETTE | IL | | 10/09/2015 | | 1,339,563 | | | | | | | 29,629 | 29,629 | | | |
| EB1541039288 | NASHVILLE | TN | | 08/07/2015 | | 851,472 | | | | | | | 27,506 | 27,506 | | | |
| EB1541039289 | KATY | TX | | 08/07/2015 | | 656,608 | | | | | | | 15,640 | 15,640 | | | |
| EB1541039302 | NASHVILLE | TN | | 10/09/2015 | | 618,742 | | | | | | | 13,550 | 13,550 | | | |
| EB1541039333 | LONG BEACH TOWNSHIP | NJ | | 08/07/2015 | | 943,768 | | | | | | | 20,324 | 20,324 | | | |
| EB1541039340 | LOCUST VALLEY | NY | | 10/09/2015 | | 749,351 | | | | | | | 16,468 | 16,468 | | | |
| EB1541039356 | NASHVILLE | TN | | 10/09/2015 | | 525,618 | | | | | | | 39,282 | 39,282 | | | |
| EB1541039357 | BRENTWOOD | TN | | 11/20/2015 | | 485,203 | | | | | | | 10,482 | 10,482 | | | |
| EB1541039365 | WAXHAW | NC | | 08/07/2015 | | 831,807 | | | | | | | 18,321 | 18,321 | | | |
| EB1541039380 | SANTA FE | NM | | 12/18/2015 | | 783,892 | | | | | | | 16,078 | 16,078 | | | |
| EB1541039388 | WILMETTE | IL | | 08/07/2015 | | 1,356,606 | | | | | | | 29,412 | 29,412 | | | |
| EB1541039409 | WESTERN SPRINGS | IL | | 08/07/2015 | | 458,178 | | | | | | | 10,199 | 10,199 | | | |
| EB1541039448 | AUSTIN | TX | | 12/18/2015 | | 539,481 | | | | | | | 11,698 | 11,698 | | | |
| EB1541039463 | MOUND | MN | | 08/07/2015 | | 600,420 | | | | | | | 12,920 | 12,920 | | | |
| EB1541039473 | SAN JOSE | CA | | 10/12/2016 | | 706,324 | | | | | | | 13,820 | 13,820 | | | |
| EB1541039478 | NASHVILLE | TN | | 10/09/2015 | | 563,350 | | | | | | | 12,710 | 12,710 | | | |
| EB1541039497 | ROXBORO | NC | | 08/19/2016 | | 774,308 | | | | | | | 13,810 | 13,810 | | | |
| EB1541039627 | MONACA | PA | | 11/20/2015 | | 462,081 | | | | | | | 12,682 | 12,682 | | | |
| EB1541039644 | LAKE FOREST | IL | | 12/18/2015 | | 683,157 | | | | | | | 14,437 | 14,437 | | | |
| EB1541039674 | SPICEWOOD | TX | | 12/18/2015 | | 512,368 | | | | | | | 10,827 | 10,827 | | | |
| EB1541039693 | LONGWOOD | FL | | 12/18/2015 | | 724,074 | | | | | | | 15,045 | 15,045 | | | |
| EB1541039699 | THE WOODLANDS | TX | | 06/24/2016 | | 1,349,568 | | | | | | | 26,573 | 26,573 | | | |
| EB1541039743 | FREDERICKSBURG | TX | | 12/18/2015 | | 544,153 | | | | | | | 11,499 | 11,499 | | | |
| EB1541039745 | ESSEX | CT | | 12/18/2015 | | 412,152 | | | | | | | 8,195 | 8,195 | | | |
| EB1541039746 | DOWNERS GROVE | IL | | 12/18/2015 | | 569,843 | | | | | | | 12,128 | 12,128 | | | |
| EB1541039760 | PITTSBURGH | PA | | 12/18/2015 | | 556,393 | | | | | | | 11,758 | 11,758 | | | |
| EB1541039769 | BLAINE | MN | | 12/18/2015 | | 633,604 | | | | | | | 12,506 | 12,506 | | | |
| EB1541039799 | MCKINNEY | TX | | 12/18/2015 | | 627,128 | | | | | | | 12,863 | 12,863 | | | |
| EB1541039816 | TELLURIDE | CO | | 12/18/2015 | | 863,945 | | | | | | | 18,768 | 18,768 | | | |
| EB1541039869 | SCOTTSDALE | AZ | | 12/18/2015 | | 624,646 | | | | | | | 24,395 | 24,395 | | | |
| EB1541039889 | EVERGREEN | CO | | 12/18/2015 | | 461,218 | | | | | | | 9,468 | 9,468 | | | |
| EB1541040031 | MAGNOLIA | TX | | 12/18/2015 | | 521,792 | | | | | | | 10,915 | 10,915 | | | |
| EB1541040248 | HOUSTON | TX | | 06/24/2016 | | 1,136,024 | | | | | | | 24,235 | 24,235 | | | |
| EB1541040272 | TEMECULA | CA | | 06/24/2016 | | 440,703 | | | | | | | 9,397 | 9,397 | | | |
| EB1541040297 | CLEMMONS | NC | | 06/24/2016 | | 560,920 | | | | | | | 12,874 | 12,874 | | | |
| EB1541040302 | PLANO | TX | | 06/24/2016 | | 908,731 | | | | | | | 33,356 | 33,356 | | | |
| EB1541040394 | HUDSON | OH | | 08/19/2016 | | 438,812 | | | | | | | 14,465 | 14,465 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1541040428 | RIDGEFIELD | CT | | 08/19/2016 | | 431,171 | | | | | | | 9,195 | 9,195 | | | |
| EB1541040432 | NASHVILLE | TN | | 08/19/2016 | | 519,273 | | | | | | | 10,739 | 10,739 | | | |
| EB1541040437 | DALLAS | TX | | 08/19/2016 | | 878,356 | | | | | | | 18,441 | 18,441 | | | |
| EB1541040454 | HOUSTON | TX | | 08/19/2016 | | 963,256 | | | | | | | 24,221 | 24,221 | | | |
| EB1541040459 | SUGAR LAND | TX | | 08/19/2016 | | 489,176 | | | | | | | 10,371 | 10,371 | | | |
| EB1541040460 | VESTAVIA | AL | | 08/19/2016 | | 516,196 | | | | | | | 10,676 | 10,676 | | | |
| EB1541040463 | BRENTWOOD | TN | | 08/17/2016 | | 466,192 | | | | | | | 9,543 | 9,543 | | | |
| EB1541040473 | LEAGUE CITY | TX | | 08/19/2016 | | 598,479 | | | | | | | 12,688 | 12,688 | | | |
| EB1541040477 | NASHVILLE | TN | | 08/19/2016 | | 877,643 | | | | | | | 23,190 | 23,190 | | | |
| EB1541040483 | BRENTWOOD | TN | | 10/12/2016 | | 739,520 | | | | | | | 23,433 | 23,433 | | | |
| EB1541040488 | PLYMOUTH | MN | | 08/19/2016 | | 494,830 | | | | | | | 10,988 | 10,988 | | | |
| EB1541040501 | SARASOTA | FL | | 08/17/2016 | | 675,716 | | | | | | | 13,323 | 13,323 | | | |
| EB1541040502 | DOWNERS GROVE | IL | | 08/19/2016 | | 663,838 | | | | | | | 14,073 | 14,073 | | | |
| EB1541040509 | FAIRVIEW | TN | | 08/19/2016 | | 474,874 | | | | | | | 11,455 | 11,455 | | | |
| EB1541040511 | AUSTIN | TX | | 08/19/2016 | | 779,294 | | | | | | | 16,117 | 16,117 | | | |
| EB1541040513 | COLLEYVILLE | TX | | 08/17/2016 | | 695,746 | | | | | | | 17,041 | 17,041 | | | |
| EB1541040516 | SEATTLE | WA | | 08/17/2016 | | 658,467 | | | | | | | 14,627 | 14,627 | | | |
| EB1541040517 | SEATTLE | WA | | 08/17/2016 | | 584,794 | | | | | | | 22,497 | 22,497 | | | |
| EB1541040520 | FOUNTAIN HILLS | AZ | | 10/12/2016 | | 1,048,870 | | | | | | | 23,452 | 23,452 | | | |
| EB1541040527 | AUSTIN | TX | | 08/17/2016 | | 508,977 | | | | | | | 10,419 | 10,419 | | | |
| EB1541040537 | LA HABRA HEIGHTS | CA | | 08/17/2016 | | 691,480 | | | | | | | 14,188 | 14,188 | | | |
| EB1541040637 | KEMAH | TX | | 10/07/2016 | | 418,999 | | | | | | | 12,449 | 12,449 | | | |
| EB1541040649 | MCKINNEY | TX | | 10/07/2016 | | 445,674 | | | | | | | 8,892 | 8,892 | | | |
| EB1541040688 | SARASOTA | FL | | 12/16/2016 | | 554,118 | | | | | | | 11,020 | 11,020 | | | |
| EB1541040698 | PROSPER | TX | | 12/16/2016 | | 597,963 | | | | | | | 13,459 | 13,459 | | | |
| EB1541040699 | WADSWORTH | OH | | 12/16/2016 | | 444,949 | | | | | | | 9,745 | 9,745 | | | |
| EB1541040700 | NASHVILLE | TN | | 12/16/2016 | | 876,963 | | | | | | | 17,226 | 17,226 | | | |
| EB1541040740 | NASHVILLE | TN | | 12/16/2016 | | 657,277 | | | | | | | 13,601 | 13,601 | | | |
| EB1541040750 | LEANDER | TX | | 12/16/2016 | | 444,591 | | | | | | | 11,023 | 11,023 | | | |
| EB1541040753 | ISSAQUAH | WA | | 12/16/2016 | | 633,256 | | | | | | | 12,752 | 12,752 | | | |
| EB1541040757 | FAIRFIELD | CT | | 12/16/2016 | | 757,291 | | | | | | | 20,872 | 20,872 | | | |
| EB1541040764 | EDMOND | OK | | 12/16/2016 | | 850,527 | | | | | | | 16,625 | 16,625 | | | |
| EB1541040767 | FRANKLIN | TN | | 12/16/2016 | | 568,237 | | | | | | | 11,314 | 11,314 | | | |
| EB1541040778 | MALVERN | PA | | 12/16/2016 | | 557,862 | | | | | | | 12,716 | 12,716 | | | |
| EB1541040779 | FREMONT | CA | | 12/16/2016 | | 972,533 | | | | | | | 19,458 | 19,458 | | | |
| EB1541040782 | GRAND LAKE | CO | | 12/16/2016 | | 1,090,340 | | | | | | | 21,939 | 21,939 | | | |
| EB1541040783 | SCOTTSDALE | AZ | | 12/16/2016 | | 464,456 | | | | | | | 8,635 | 8,635 | | | |
| EB1541040784 | EDMONDS | WA | | 12/16/2016 | | 621,791 | | | | | | | 12,095 | 12,095 | | | |
| EB1541040785 | COVINGTON | WA | | 12/16/2016 | | 590,527 | | | | | | | 10,274 | 10,274 | | | |
| EB1541040798 | KIRKLAND | WA | | 12/16/2016 | | 627,666 | | | | | | | 12,330 | 12,330 | | | |
| EB1541040810 | BRECKENRIDGE | CO | | 12/16/2016 | | 593,691 | | | | | | | 11,304 | 11,304 | | | |
| EB1541040831 | OAK BROOK | IL | | 12/16/2016 | | 816,267 | | | | | | | 18,176 | 18,176 | | | |
| EB1541040845 | PACIFICA | CA | | 12/16/2016 | | 496,912 | | | | | | | 10,790 | 10,790 | | | |
| EB1541040854 | CARDIFF BY THE SEA | CA | | 12/16/2016 | | 620,348 | | | | | | | 13,565 | 13,565 | | | |
| EB1541040861 | THE WOODLANDS | TX | | 12/16/2016 | | 679,999 | | | | | | | 13,959 | 13,959 | | | |
| EB1541040869 | LOS ANGELES | CA | | 12/16/2016 | | 1,101,934 | | | | | | | 22,799 | 22,799 | | | |
| EB1541040877 | DENVER | CO | | 12/16/2016 | | 480,113 | | | | | | | 9,385 | 9,385 | | | |
| EB1541040886 | ALBUQUERQUE | NM | | 12/16/2016 | | 521,309 | | | | | | | 14,247 | 14,247 | | | |
| EB1564000229 | DENVER | CO | | 07/30/2015 | | 386,354 | | | | | | | 8,806 | 8,806 | | | |
| EB1564000389 | GREENWOOD VILLAGE | CO | | 08/07/2015 | | 672,620 | | | | | | | 15,995 | 15,995 | | | |
| EB1564000519 | DENVER | CO | | 12/18/2015 | | 521,904 | | | | | | | 11,052 | 11,052 | | | |
| EB1564000525 | GREENWOOD VILLAGE | CO | | 07/17/2015 | | 517,207 | | | | | | | 11,499 | 11,499 | | | |
| EB1564000599 | DENVER | CO | | 11/20/2015 | | 467,611 | | | | | | | 10,204 | 10,204 | | | |
| EB1564000618 | DENVER | CO | | 08/07/2015 | | 752,787 | | | | | | | 16,117 | 16,117 | | | |
| EB1564000620 | FORT COLLINS | CO | | 08/07/2015 | | 823,347 | | | | | | | 18,074 | 18,074 | | | |
| EB1564000716 | FRASER | CO | | 12/18/2015 | | 361,211 | | | | | | | 13,960 | 13,960 | | | |
| EB1564000966 | DENVER | CO | | 08/19/2016 | | 526,197 | | | | | | | 36,654 | 36,654 | | | |
| EB1564000993 | DENVER | CO | | 08/19/2016 | | 498,862 | | | | | | | 11,446 | 11,446 | | | |
| EB1564001009 | DENVER | CO | | 08/17/2016 | | 471,416 | | | | | | | 9,603 | 9,603 | | | |
| EB1564001065 | DENVER | CO | | 12/16/2016 | | 632,221 | | | | | | | 14,195 | 14,195 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on Disposal | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1564001079 | NIWOT | CO | | 10/07/2016 | | 495,295 | | | | | | | 10,700 | 10,700 | | | |
| EB1564001105 | DENVER | CO | | 12/16/2016 | | 575,982 | | | | | | | 12,879 | 12,879 | | | |
| EB1564001132 | DENVER | CO | | 12/16/2016 | | 612,425 | | | | | | | 17,209 | 17,209 | | | |
| EB1564001134 | DENVER | CO | | 12/16/2016 | | 772,988 | | | | | | | 17,120 | 17,120 | | | |
| EB1564001170 | ERIE | CO | | 12/16/2016 | | 469,389 | | | | | | | 12,625 | 12,625 | | | |
| EB1567001513 | CARLSBAD | CA | | 08/07/2015 | | 708,142 | | | | | | | 21,096 | 21,096 | | | |
| EB1567001606 | MANHATTAN BEACH | CA | | 03/24/2016 | | 613,120 | | | | | | | 13,887 | 13,887 | | | |
| EB1567001695 | CASTLE ROCK | CO | | 06/24/2016 | | 596,631 | | | | | | | 12,780 | 12,780 | | | |
| EB1567001956 | LOS ANGELES | CA | | 12/16/2016 | | 840,792 | | | | | | | 17,935 | 17,935 | | | |
| EB1567001968 | FORT COLLINS | CO | | 12/16/2016 | | 589,902 | | | | | | | 13,447 | 13,447 | | | |
| EB1567002016 | HERMOSA BEACH | CA | | 12/16/2016 | | 1,303,437 | | | | | | | 28,215 | 28,215 | | | |
| EB1596048348 | MOORESVILLE | NC | | 12/18/2015 | | 575,262 | | | | | | | 12,304 | 12,304 | | | |
| EB1596048401 | YORBA LINDA | CA | | 12/18/2015 | | 788,938 | | | | | | | 17,283 | 17,283 | | | |
| EB1596048570 | SEDONA | AZ | | 09/18/2015 | | 694,735 | | | | | | | 14,356 | 14,356 | | | |
| EB1596048655 | CENTERTON | AR | | 12/18/2015 | | 438,462 | | | | | | | 9,733 | 9,733 | | | |
| EB1596048822 | CARLSBAD | CA | | 12/18/2015 | | 548,980 | | | | | | | 12,578 | 12,578 | | | |
| EB1596048875 | LOS ANGELES | CA | | 12/18/2015 | | 615,760 | | | | | | | 12,211 | 12,211 | | | |
| EB1596049199 | BELMONT | CA | | 03/24/2016 | | 450,591 | | | | | | | 9,489 | 9,489 | | | |
| EB1596049353 | TAHOE CITY | CA | | 06/24/2016 | | 487,145 | | | | | | | 10,066 | 10,066 | | | |
| EB1596049507 | BEVERLY HILLS | CA | | 06/24/2016 | | 637,483 | | | | | | | 19,372 | 19,372 | | | |
| EB1596050604 | SAN RAMON | CA | | 10/09/2015 | | 1,273,704 | | | | | | | 26,700 | 26,700 | | | |
| EB1596050641 | NEWPORT BEACH | CA | | 09/25/2015 | | 949,861 | | | | | | | 19,627 | 19,627 | | | |
| EB1596050691 | LAKE ARROWHEAD | CA | | 06/24/2016 | | 673,136 | | | | | | | 14,468 | 14,468 | | | |
| EB1596050790 | PACIFICA | CA | | 09/25/2015 | | 1,012,079 | | | | | | | 20,520 | 20,520 | | | |
| EB1596050800 | SHERMAN OAKS | CA | | 10/09/2015 | | 1,140,154 | | | | | | | 25,056 | 25,056 | | | |
| EB1596050829 | FOLSOM | CA | | 09/25/2015 | | 469,195 | | | | | | | 11,853 | 11,853 | | | |
| EB1596050926 | LA CANADA FLINTRIDGE | CA | | 10/09/2015 | | 1,314,661 | | | | | | | 31,218 | 31,218 | | | |
| EB1596050928 | ARROYO GRANDE | CA | | 10/12/2016 | | 605,926 | | | | | | | 13,909 | 13,909 | | | |
| EB1596050959 | COSTA MESA | CA | | 10/09/2015 | | 725,547 | | | | | | | 15,554 | 15,554 | | | |
| EB1596050979 | PARKTON | MD | | 10/09/2015 | | 390,216 | | | | | | | 24,157 | 24,157 | | | |
| EB1596050986 | LOS ANGELES | CA | | 09/25/2015 | | 714,432 | | | | | | | 17,033 | 17,033 | | | |
| EB1596051054 | SAN CLEMENTE | CA | | 10/09/2015 | | 978,485 | | | | | | | 21,942 | 21,942 | | | |
| EB1596051083 | REDWOOD CITY | CA | | 09/25/2015 | | 746,335 | | | | | | | 16,381 | 16,381 | | | |
| EB1596051099 | COLORADO SPRINGS | CO | | 08/07/2015 | | 771,965 | | | | | | | 53,046 | 53,046 | | | |
| EB1596051104 | MORAGA | CA | | 10/12/2016 | | 1,023,727 | | | | | | | 43,163 | 43,163 | | | |
| EB1596051112 | SAN DIEGO | CA | | 11/20/2015 | | 887,612 | | | | | | | 19,369 | 19,369 | | | |
| EB1596051124 | ARROYO GRANDE | CA | | 08/07/2015 | | 484,905 | | | | | | | 10,361 | 10,361 | | | |
| EB1596051169 | TEMECULA | CA | | 10/09/2015 | | 644,238 | | | | | | | 14,899 | 14,899 | | | |
| EB1596051186 | CALABASAS | CA | | 10/09/2015 | | 801,831 | | | | | | | 18,315 | 18,315 | | | |
| EB1596051197 | DALLAS | TX | | 10/09/2015 | | 1,677,828 | | | | | | | 35,968 | 35,968 | | | |
| EB1596051201 | TOLUCA LAKE | CA | | 11/20/2015 | | 892,783 | | | | | | | 19,816 | 19,816 | | | |
| EB1596051241 | COTO DE CEZA | CA | | 10/09/2015 | | 1,049,953 | | | | | | | 20,638 | 20,638 | | | |
| EB1596051303 | LONG BEACH | CA | | 08/07/2015 | | 515,814 | | | | | | | 11,040 | 11,040 | | | |
| EB1596051318 | LOS ANGELES | CA | | 11/20/2015 | | 790,753 | | | | | | | 35,123 | 35,123 | | | |
| EB1596051339 | CAVE CREEK | AZ | | 11/20/2015 | | 597,808 | | | | | | | 12,806 | 12,806 | | | |
| EB1596051434 | HALEIWA | HI | | 08/07/2015 | | 808,329 | | | | | | | 17,359 | 17,359 | | | |
| EB1596051448 | CAMARILLO | CA | | 09/25/2015 | | 693,008 | | | | | | | 16,215 | 16,215 | | | |
| EB1596051469 | SOUTHLAKE | TX | | 08/07/2015 | | 644,764 | | | | | | | 90,446 | 90,446 | | | |
| EB1596051479 | THOUSAND OAKS | CA | | 10/12/2016 | | 910,180 | | | | | | | 21,738 | 21,738 | | | |
| EB1596051551 | SNOQUALMIE | WA | | 12/18/2015 | | 532,045 | | | | | | | 11,267 | 11,267 | | | |
| EB1596051556 | GIG HARBOR | WA | | 10/09/2015 | | 949,404 | | | | | | | 19,825 | 19,825 | | | |
| EB1596051712 | LONE TREE | CO | | 06/24/2016 | | 668,568 | | | | | | | 21,423 | 21,423 | | | |
| EB1596051732 | DENVER | CO | | 12/18/2015 | | 550,612 | | | | | | | 10,774 | 10,774 | | | |
| EB1596051852 | DENVER | CO | | 12/18/2015 | | 575,711 | | | | | | | 11,363 | 11,363 | | | |
| EB1596051978 | SEATTLE | WA | | 12/18/2015 | | 628,301 | | | | | | | 16,767 | 16,767 | | | |
| EB1596052025 | SCOTTSDALE | AZ | | 12/18/2015 | | 689,345 | | | | | | | 14,067 | 14,067 | | | |
| EB1596052367 | SEATTLE | WA | | 12/18/2015 | | 594,405 | | | | | | | 12,129 | 12,129 | | | |
| EB1596052570 | PHOENIX | AZ | | 12/18/2015 | | 401,194 | | | | | | | 195,765 | 195,765 | | | |
| EB1596052680 | EL DORADO HILLS | CA | | 10/12/2016 | | 500,312 | | | | | | | 36,476 | 36,476 | | | |
| EB1596052803 | UNION CITY | CA | | 10/12/2016 | | 967,173 | | | | | | | 19,797 | 19,797 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1596052956 | NAPLES | FL | | 06/24/2016 | | 472,395 | | | | | | | 11,528 | 11,528 | | | |
| EB1596053002 | HAWTHORN WOODS | IL | | 10/12/2016 | | 403,278 | | | | | | | 9,298 | 9,298 | | | |
| EB1596053005 | CORONA | CA | | 06/24/2016 | | 659,794 | | | | | | | 12,883 | 12,883 | | | |
| EB1596053037 | SAN CLEMENTE | CA | | 06/24/2016 | | 1,516,089 | | | | | | | 121,110 | 121,110 | | | |
| EB1596053057 | GILROY | CA | | 06/24/2016 | | 522,617 | | | | | | | 10,819 | 10,819 | | | |
| EB1596053060 | LOS ANGELES | CA | | 06/24/2016 | | 1,144,709 | | | | | | | 23,872 | 23,872 | | | |
| EB1596053071 | LAKEWOOD | CO | | 10/07/2016 | | 524,034 | | | | | | | 15,850 | 15,850 | | | |
| EB1596053207 | PALM BEACH | FL | | 08/19/2016 | | 539,978 | | | | | | | 19,454 | 19,454 | | | |
| EB1596053210 | CAREFREE | AZ | | 06/24/2016 | | 638,298 | | | | | | | 12,592 | 12,592 | | | |
| EB1596053229 | LONE TREE | CO | | 08/19/2016 | | 539,388 | | | | | | | 11,211 | 11,211 | | | |
| EB1596053279 | MURRIETA | CA | | 10/12/2016 | | 442,746 | | | | | | | 10,145 | 10,145 | | | |
| EB1596053283 | MALIBU | CA | | 10/12/2016 | | 1,438,781 | | | | | | | 30,383 | 30,383 | | | |
| EB1596053309 | KEY WEST | FL | | 08/19/2016 | | 505,918 | | | | | | | 9,543 | 9,543 | | | |
| EB1596053325 | CANYON COUNTRY | CA | | 08/17/2016 | | 512,880 | | | | | | | 10,027 | 10,027 | | | |
| EB1596053332 | LADERA RANCH | CA | | 10/12/2016 | | 1,286,232 | | | | | | | 28,609 | 28,609 | | | |
| EB1596053333 | FLAGSTAFF | AZ | | 08/19/2016 | | 471,850 | | | | | | | 9,536 | 9,536 | | | |
| EB1596053359 | PARADISE VALLEY | AZ | | 12/16/2016 | | 597,074 | | | | | | | 11,528 | 11,528 | | | |
| EB1596053361 | COLORADO SPRINGS | CO | | 08/19/2016 | | 449,614 | | | | | | | 8,862 | 8,862 | | | |
| EB1596053366 | ALTADENA | CA | | 08/17/2016 | | 880,630 | | | | | | | 26,944 | 26,944 | | | |
| EB1596053368 | LOS ANGELES | CA | | 10/12/2016 | | 972,649 | | | | | | | 18,798 | 18,798 | | | |
| EB1596053381 | AURORA | CO | | 08/19/2016 | | 574,009 | | | | | | | 12,047 | 12,047 | | | |
| EB1596053387 | DAVIS | CA | | 10/12/2016 | | 531,907 | | | | | | | 10,903 | 10,903 | | | |
| EB1596053388 | MIDWAY | UT | | 08/19/2016 | | 468,993 | | | | | | | 9,716 | 9,716 | | | |
| EB1596053391 | BLUFFDALE | UT | | 08/17/2016 | | 429,114 | | | | | | | 8,839 | 8,839 | | | |
| EB1596053398 | RANCHO PALOS VERDES | CA | | 08/17/2016 | | 1,153,071 | | | | | | | 24,291 | 24,291 | | | |
| EB1596053407 | SANTA MONICA | CA | | 08/17/2016 | | 1,160,893 | | | | | | | 23,216 | 23,216 | | | |
| EB1596053408 | VALENCIA | CA | | 08/17/2016 | | 957,392 | | | | | | | 20,248 | 20,248 | | | |
| EB1596053412 | FORT LAUDERDALE | FL | | 08/17/2016 | | 564,006 | | | | | | | 12,138 | 12,138 | | | |
| EB1596053414 | WESTMINSTER | CO | | 08/19/2016 | | 545,203 | | | | | | | 11,220 | 11,220 | | | |
| EB1596053421 | REDWOOD CITY | CA | | 08/17/2016 | | 757,932 | | | | | | | 15,515 | 15,515 | | | |
| EB1596053430 | ENGLEWOOD | CO | | 08/19/2016 | | 607,997 | | | | | | | 12,513 | 12,513 | | | |
| EB1596053434 | SANTA BARBARA | CA | | 10/12/2016 | | 983,529 | | | | | | | 20,964 | 20,964 | | | |
| EB1596053446 | LONE TREE | CO | | 08/19/2016 | | 542,341 | | | | | | | 11,216 | 11,216 | | | |
| EB1596053476 | TUSTIN | CA | | 08/17/2016 | | 687,211 | | | | | | | 13,464 | 13,464 | | | |
| EB1596053482 | AQUA DULCE | CA | | 08/17/2016 | | 756,941 | | | | | | | 16,337 | 16,337 | | | |
| EB1596053487 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 674,568 | | | | | | | 14,041 | 14,041 | | | |
| EB1596053495 | SAN CLEMENTE | CA | | 08/17/2016 | | 788,843 | | | | | | | 14,439 | 14,439 | | | |
| EB1596053496 | AGUA DULCE AREA | CA | | 12/16/2016 | | 701,844 | | | | | | | 14,952 | 14,952 | | | |
| EB1596053498 | LOS ANGELES | CA | | 08/17/2016 | | 922,249 | | | | | | | 19,334 | 19,334 | | | |
| EB1596053514 | CARMEL | CA | | 08/17/2016 | | 521,988 | | | | | | | 11,355 | 11,355 | | | |
| EB1596053515 | THOUSAND OAKS | CA | | 08/17/2016 | | 1,261,828 | | | | | | | 24,253 | 24,253 | | | |
| EB1596053516 | SANTA FE | NM | | 08/17/2016 | | 595,534 | | | | | | | 23,624 | 23,624 | | | |
| EB1596053538 | MISSION VIEJO | CA | | 08/17/2016 | | 1,047,591 | | | | | | | 21,340 | 21,340 | | | |
| EB1596053546 | CORONA DEL MAR | CA | | 08/17/2016 | | 959,078 | | | | | | | 21,304 | 21,304 | | | |
| EB1596053586 | BAINBRIDGE ISLAND | WA | | 12/16/2016 | | 564,065 | | | | | | | 42,200 | 42,200 | | | |
| EB1596053616 | PASADENA | CA | | 12/16/2016 | | 695,165 | | | | | | | 18,199 | 18,199 | | | |
| EB1596053717 | NEWPORT BEACH | CA | | 12/16/2016 | | 956,718 | | | | | | | 19,069 | 19,069 | | | |
| EB1596053750 | EL SEGUNDO | CA | | 10/07/2016 | | 1,240,135 | | | | | | | 24,743 | 24,743 | | | |
| EB1596053766 | DUCK | NC | | 12/16/2016 | | 704,813 | | | | | | | 15,651 | 15,651 | | | |
| EB1596053799 | LA HABRA HEIGHTS | CA | | 12/16/2016 | | 667,538 | | | | | | | 14,882 | 14,882 | | | |
| EB1596053805 | JURUPA VALLEY | CA | | 12/16/2016 | | 436,185 | | | | | | | 8,809 | 8,809 | | | |
| EB1596053808 | SAN JOSE | CA | | 12/16/2016 | | 694,833 | | | | | | | 14,448 | 14,448 | | | |
| EB1596053818 | CULVER CITY | CA | | 12/16/2016 | | 1,001,758 | | | | | | | 25,200 | 25,200 | | | |
| EB1596053821 | ERIE | CO | | 12/16/2016 | | 539,755 | | | | | | | 11,412 | 11,412 | | | |
| EB1596053822 | SEATTLE | WA | | 12/16/2016 | | 611,395 | | | | | | | 13,818 | 13,818 | | | |
| EB1596053825 | LONG BEACH | CA | | 12/16/2016 | | 994,549 | | | | | | | 21,770 | 21,770 | | | |
| EB1596053836 | GLENDALE | CA | | 12/16/2016 | | 979,546 | | | | | | | 23,681 | 23,681 | | | |
| EB1596053850 | LOS ANGELES | CA | | 12/16/2016 | | 850,917 | | | | | | | 16,337 | 16,337 | | | |
| EB1596053855 | FOSTER CITY | CA | | 12/16/2016 | | 536,386 | | | | | | | 10,017 | 10,017 | | | |
| EB1596053857 | SACRAMENTO | CA | | 12/16/2016 | | 794,771 | | | | | | | 14,581 | 14,581 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1596053871 | SANTA BARBARA | CA | | 12/16/2016 | | 1,826,346 | | | | | | | 35,780 | 35,780 | | | |
| EB1596053905 | ERIE | CO | | 12/16/2016 | | 416,855 | | | | | | | 11,511 | 11,511 | | | |
| EB1596053910 | DENVER | CO | | 12/16/2016 | | 1,148,721 | | | | | | | 22,871 | 22,871 | | | |
| EB1596053911 | BOTHELL | WA | | 12/16/2016 | | 682,757 | | | | | | | 16,155 | 16,155 | | | |
| EB1596053930 | SOUTH SAN FRANCISCO | CA | | 12/16/2016 | | 987,080 | | | | | | | 27,779 | 27,779 | | | |
| EB1596053937 | SCOTTSDALE | AZ | | 12/16/2016 | | 785,117 | | | | | | | 118,730 | 118,730 | | | |
| EB1596053958 | SCOTTSDALE | AZ | | 12/16/2016 | | 494,785 | | | | | | | 9,499 | 9,499 | | | |
| EB1596053960 | PACIFICA | CA | | 12/16/2016 | | 650,629 | | | | | | | 12,591 | 12,591 | | | |
| EB1596053967 | GUALALA | CA | | 12/16/2016 | | 608,905 | | | | | | | 12,040 | 12,040 | | | |
| EB1596053974 | PHOENIX | AZ | | 12/16/2016 | | 677,897 | | | | | | | 13,388 | 13,388 | | | |
| EB1596053990 | SEATTLE | WA | | 12/16/2016 | | 752,009 | | | | | | | 14,318 | 14,318 | | | |
| EB1596053993 | CALABASAS | CA | | 12/16/2016 | | 978,123 | | | | | | | 19,569 | 19,569 | | | |
| EB1596054004 | DENVER | CO | | 12/16/2016 | | 893,516 | | | | | | | 18,904 | 18,904 | | | |
| EB1596054012 | BROOMFIELD | CO | | 12/16/2016 | | 538,719 | | | | | | | 11,698 | 11,698 | | | |
| EB1596054021 | LOS ANGELES | CA | | 12/16/2016 | | 949,502 | | | | | | | 22,814 | 22,814 | | | |
| EB1596054049 | PALM SPRINGS | CA | | 12/16/2016 | | 482,016 | | | | | | | 15,789 | 15,789 | | | |
| EB1596054061 | SANTA CLARA | CA | | 12/16/2016 | | 777,023 | | | | | | | 18,897 | 18,897 | | | |
| EB1596054080 | SOLANA BEACH | CA | | 12/16/2016 | | 919,351 | | | | | | | 17,935 | 17,935 | | | |
| EB1706505057 | BEVERLY | MA | | 12/18/2015 | | 474,547 | | | | | | | 9,598 | 9,598 | | | |
| EB1706505305 | SUGAR LAND | TX | | 12/18/2015 | | 509,634 | | | | | | | 11,880 | 11,880 | | | |
| EB1706542026 | CLARKSVILLE | MD | | 08/19/2016 | | 817,357 | | | | | | | 17,686 | 17,686 | | | |
| EB1706551323 | SCOTTSDALE | AZ | | 12/16/2016 | | 479,486 | | | | | | | 10,620 | 10,620 | | | |
| EB1723001151 | ENCINITAS | CA | | 08/07/2015 | | 614,847 | | | | | | | 14,558 | 14,558 | | | |
| EB1723001157 | LOS ANGELES | CA | | 07/17/2015 | | 518,842 | | | | | | | 11,681 | 11,681 | | | |
| EB1723001216 | ALEXANDRIA | VA | | 12/18/2015 | | 400,617 | | | | | | | 11,314 | 11,314 | | | |
| EB1723001246 | LOS ANGELES | CA | | 06/24/2016 | | 1,004,935 | | | | | | | 21,738 | 21,738 | | | |
| EB1723001389 | MANHATTAN BEACH | CA | | 12/16/2016 | | 1,523,910 | | | | | | | 33,218 | 33,218 | | | |
| EB1723001394 | LOS ANGELES | CA | | 12/16/2016 | | 965,583 | | | | | | | 20,319 | 20,319 | | | |
| EB1725001382 | NEWPORT BEACH | CA | | 12/18/2015 | | 625,723 | | | | | | | 13,749 | 13,749 | | | |
| EB1725002290 | NEWPORT BEACH | CA | | 11/20/2015 | | 1,042,141 | | | | | | | 22,954 | 22,954 | | | |
| EB1725002337 | PALM DESERT | CA | | 07/17/2015 | | 416,027 | | | | | | | 10,352 | 10,352 | | | |
| EB1725002346 | PALM SPRINGS | CA | | 11/20/2015 | | 419,968 | | | | | | | 8,400 | 8,400 | | | |
| EB1725002355 | LADERA RANCH | CA | | 07/17/2015 | | 878,884 | | | | | | | 19,206 | 19,206 | | | |
| EB1725002360 | PALM SPRINGS | CA | | 06/24/2016 | | 1,568,346 | | | | | | | 95,855 | 95,855 | | | |
| EB1725002424 | PALM SPRINGS | CA | | 08/07/2015 | | 413,151 | | | | | | | 9,730 | 9,730 | | | |
| EB1725002450 | SAN CLEMENTE | CA | | 08/07/2015 | | 557,839 | | | | | | | 12,262 | 12,262 | | | |
| EB1725002836 | LOS ANGELES | CA | | 06/24/2016 | | 431,210 | | | | | | | 13,999 | 13,999 | | | |
| EB1725002907 | COSTA MESA | CA | | 03/24/2016 | | 684,326 | | | | | | | 14,041 | 14,041 | | | |
| EB1725002983 | PALM SPRINGS | CA | | 06/24/2016 | | 418,669 | | | | | | | 8,592 | 8,592 | | | |
| EB1725003098 | NEWPORT BEACH | CA | | 10/12/2016 | | 1,402,359 | | | | | | | 37,602 | 37,602 | | | |
| EB1725003333 | SAN JOSE | CA | | 12/16/2016 | | 626,552 | | | | | | | 13,492 | 13,492 | | | |
| EB1725003376 | SAN DIEGO | CA | | 12/16/2016 | | 1,009,717 | | | | | | | 21,335 | 21,335 | | | |
| EB1725003421 | SAN ANSELMO | CA | | 12/16/2016 | | 847,314 | | | | | | | 17,449 | 17,449 | | | |
| EB1725003445 | SAN CLEMENTE | CA | | 12/16/2016 | | 623,531 | | | | | | | 12,688 | 12,688 | | | |
| EB1725003460 | LADERA RANCH | CA | | 12/16/2016 | | 494,726 | | | | | | | 11,531 | 11,531 | | | |
| EB1771000521 | HUNTINGTON BEACH | CA | | 09/18/2015 | | 802,273 | | | | | | | 207,445 | 207,445 | | | |
| EB1771000608 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | | 942,941 | | | | | | | 23,839 | 23,839 | | | |
| EB1771000663 | HUNTINGTON BEACH | CA | | 07/30/2015 | | 1,007,393 | | | | | | | 23,333 | 23,333 | | | |
| EB1771000666 | SANTA ANA | CA | | 09/18/2015 | | 644,173 | | | | | | | 14,194 | 14,194 | | | |
| EB1771000713 | SAN JUAN CAPISTRANO | CA | | 11/20/2015 | | 1,076,204 | | | | | | | 35,646 | 35,646 | | | |
| EB1771000721 | SAN JUAN CAPISTRANO | CA | | 09/25/2015 | | 948,244 | | | | | | | 21,445 | 21,445 | | | |
| EB1771000972 | HUNTINGTON BEACH | CA | | 09/25/2015 | | 830,546 | | | | | | | 26,068 | 26,068 | | | |
| EB1771001011 | NEWPORT BEACH | CA | | 11/20/2015 | | 816,727 | | | | | | | 18,181 | 18,181 | | | |
| EB1771001014 | LA MIRADA | CA | | 07/17/2015 | | 447,777 | | | | | | | 11,514 | 11,514 | | | |
| EB1771001018 | LA MIRADA | CA | | 07/17/2015 | | 480,870 | | | | | | | 10,507 | 10,507 | | | |
| EB1771001118 | SAN JUAN CAPISTRANO | CA | | 08/17/2016 | | 872,291 | | | | | | | 22,573 | 22,573 | | | |
| EB1771001235 | HUNTINGTON BEACH | CA | | 10/12/2016 | | 941,654 | | | | | | | 20,794 | 20,794 | | | |
| EB1771001373 | HUNTINGTON BEACH | CA | | 03/24/2016 | | 962,279 | | | | | | | 19,683 | 19,683 | | | |
| EB1771001383 | LAKE FOREST | CA | | 06/24/2016 | | 720,231 | | | | | | | 23,674 | 23,674 | | | |
| EB1771001472 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,306,596 | | | | | | | 28,467 | 28,467 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1771001805 | FOLSOM | CA | | 12/16/2016 | | 532,207 | | | | | | | 11,299 | 11,299 | | | |
| EB1771001934 | HUNTINGTON BEACH | CA | | 12/16/2016 | | 1,298,660 | | | | | | | 46,787 | 46,787 | | | |
| EB1784001085 | WALNUT CREEK | CA | | 07/30/2015 | | 769,936 | | | | | | | 17,348 | 17,348 | | | |
| EB1784001354 | SANTA CLARA | CA | | 07/30/2015 | | 598,941 | | | | | | | 13,495 | 13,495 | | | |
| EB1784001427 | MOUNTAIN VIEW | CA | | 07/30/2015 | | 922,444 | | | | | | | 20,784 | 20,784 | | | |
| EB1784001440 | SAN FRANCISCO | CA | | 07/30/2015 | | 669,188 | | | | | | | 15,078 | 15,078 | | | |
| EB1784001757 | NOVATO | CA | | 03/24/2016 | | 577,479 | | | | | | | 12,556 | 12,556 | | | |
| EB1784001925 | BELMONT | CA | | 06/24/2016 | | 1,152,567 | | | | | | | 25,565 | 25,565 | | | |
| EB1784002143 | SAN FRANCISCO | CA | | 03/24/2016 | | 990,389 | | | | | | | 20,882 | 20,882 | | | |
| EB1784002144 | REDWOOD CITY | CA | | 09/25/2015 | | 862,124 | | | | | | | 19,018 | 19,018 | | | |
| EB1784002168 | SAN FRANCISCO | CA | | 11/20/2015 | | 1,045,652 | | | | | | | 23,989 | 23,989 | | | |
| EB1784002217 | SAN FRANCISCO | CA | | 09/25/2015 | | 499,470 | | | | | | | 11,018 | 11,018 | | | |
| EB1784002268 | SAN FRANCISCO | CA | | 09/25/2015 | | 941,640 | | | | | | | 22,540 | 22,540 | | | |
| EB1784002309 | LAFAYETTE | CA | | 10/12/2016 | | 1,234,637 | | | | | | | 27,524 | 27,524 | | | |
| EB1784002331 | SAN JOSE | CA | | 10/12/2016 | | 1,660,797 | | | | | | | 36,843 | 36,843 | | | |
| EB1784002334 | REDWOOD CITY | CA | | 07/17/2015 | | 744,145 | | | | | | | 16,299 | 16,299 | | | |
| EB1784002358 | EMERALD HILLS | CA | | 07/17/2015 | | 658,723 | | | | | | | 20,068 | 20,068 | | | |
| EB1784002384 | REDWOOD CITY | CA | | 07/17/2015 | | 859,243 | | | | | | | 24,405 | 24,405 | | | |
| EB1784002424 | SAN FRANCISCO | CA | | 10/12/2016 | | 2,169,855 | | | | | | | 49,577 | 49,577 | | | |
| EB1784002429 | OAKLAND | CA | | 11/20/2015 | | 650,628 | | | | | | | 14,926 | 14,926 | | | |
| EB1784002431 | SAN FRANCISCO | CA | | 03/24/2016 | | 1,093,963 | | | | | | | 23,825 | 23,825 | | | |
| EB1784002442 | PALO ALTO | CA | | 08/07/2015 | | 1,187,868 | | | | | | | 26,480 | 26,480 | | | |
| EB1784002449 | SAN FRANCISCO | CA | | 08/07/2015 | | 437,908 | | | | | | | 31,590 | 31,590 | | | |
| EB1784002458 | SAN CARLOS | CA | | 08/07/2015 | | 898,812 | | | | | | | 20,103 | 20,103 | | | |
| EB1784002535 | SAN FRANCISCO | CA | | 08/07/2015 | | 791,686 | | | | | | | 16,979 | 16,979 | | | |
| EB1784002546 | CORTE MADERA | CA | | 08/07/2015 | | 1,035,877 | | | | | | | 23,405 | 23,405 | | | |
| EB1784002563 | SAN FRANCISCO | CA | | 08/07/2015 | | 539,423 | | | | | | | 12,856 | 12,856 | | | |
| EB1784002796 | SAN BRUNO | CA | | 03/24/2016 | | 629,597 | | | | | | | 13,208 | 13,208 | | | |
| EB1784002902 | MORGAN HILL | CA | | 03/24/2016 | | 524,688 | | | | | | | 11,007 | 11,007 | | | |
| EB1784002927 | SANTA ROSA | CA | | 03/24/2016 | | 470,293 | | | | | | | 10,089 | 10,089 | | | |
| EB1784002958 | MENLO PARK | CA | | 06/24/2016 | | 519,811 | | | | | | | 11,188 | 11,188 | | | |
| EB1784003112 | MENLO PARK | CA | | 03/24/2016 | | 593,653 | | | | | | | 12,672 | 12,672 | | | |
| EB1784003157 | LA CRESCENTA | CA | | 06/24/2016 | | 399,053 | | | | | | | 12,183 | 12,183 | | | |
| EB1784003213 | REDWOOD CITY | CA | | 10/12/2016 | | 1,273,388 | | | | | | | 27,421 | 27,421 | | | |
| EB1784003367 | REDWOOD CITY | CA | | 10/12/2016 | | 719,047 | | | | | | | 15,109 | 15,109 | | | |
| EB1784003417 | NOVATO | CA | | 06/24/2016 | | 519,061 | | | | | | | 10,578 | 10,578 | | | |
| EB1784003436 | SANTA ROSA | CA | | 06/24/2016 | | 486,591 | | | | | | | 9,779 | 9,779 | | | |
| EB1784003477 | SAN FRANCISCO | CA | | 03/24/2016 | | 620,873 | | | | | | | 13,619 | 13,619 | | | |
| EB1784003514 | SAN JOSE | CA | | 03/24/2016 | | 587,332 | | | | | | | 14,269 | 14,269 | | | |
| EB1784003899 | SAN FRANCISCO | CA | | 10/12/2016 | | 1,232,732 | | | | | | | 26,702 | 26,702 | | | |
| EB1784003927 | SAN JOSE | CA | | 06/24/2016 | | 971,211 | | | | | | | 21,908 | 21,908 | | | |
| EB1784003936 | SAN BRUNO | CA | | 10/12/2016 | | 618,985 | | | | | | | 19,390 | 19,390 | | | |
| EB1784003944 | SAN CARLOS | CA | | 12/16/2016 | | 638,260 | | | | | | | 13,291 | 13,291 | | | |
| EB1784003974 | SAN JOSE | CA | | 08/17/2016 | | 654,555 | | | | | | | 14,367 | 14,367 | | | |
| EB1784004014 | SAN FRANCISCO | CA | | 08/17/2016 | | 926,806 | | | | | | | 19,907 | 19,907 | | | |
| EB1784004039 | SAN FRANCISCO | CA | | 12/16/2016 | | 473,314 | | | | | | | 10,004 | 10,004 | | | |
| EB1784004040 | CORTE MADERA | CA | | 08/17/2016 | | 666,860 | | | | | | | 14,324 | 14,324 | | | |
| EB1784004072 | SAN RAFAEL | CA | | 12/16/2016 | | 725,842 | | | | | | | 22,151 | 22,151 | | | |
| EB1784004088 | NOVATO | CA | | 12/16/2016 | | 1,020,658 | | | | | | | 22,204 | 22,204 | | | |
| EB1784004120 | SAN FRANCISCO | CA | | 10/12/2016 | | 637,002 | | | | | | | 13,446 | 13,446 | | | |
| EB1784004122 | SAN FRANCISCO | CA | | 08/17/2016 | | 963,184 | | | | | | | 20,192 | 20,192 | | | |
| EB1784004180 | SAN FRANCISCO | CA | | 10/12/2016 | | 652,651 | | | | | | | 14,580 | 14,580 | | | |
| EB1784004245 | TIBURON | CA | | 12/16/2016 | | 712,633 | | | | | | | 15,378 | 15,378 | | | |
| EB1784004248 | SAN FRANCISCO | CA | | 12/16/2016 | | 757,874 | | | | | | | 16,353 | 16,353 | | | |
| EB1784004293 | EL CERRITO | CA | | 12/16/2016 | | 639,881 | | | | | | | 13,168 | 13,168 | | | |
| EB1784004395 | FAIRFAX | CA | | 12/16/2016 | | 1,014,365 | | | | | | | 23,067 | 23,067 | | | |
| EB1784004497 | SEBASTOPOL | CA | | 12/16/2016 | | 744,017 | | | | | | | 21,544 | 21,544 | | | |
| EB1784004502 | MENLO PARK | CA | | 12/16/2016 | | 773,795 | | | | | | | 16,206 | 16,206 | | | |
| EB1784004539 | SAN MATEO | CA | | 12/16/2016 | | 1,146,535 | | | | | | | 24,456 | 24,456 | | | |
| EB1784004542 | SAN JOSE | CA | | 12/16/2016 | | 1,078,685 | | | | | | | 27,295 | 27,295 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1784004563 | DANVILLE | CA | | 12/16/2016 | | 777,132 | | | | | | | 18,293 | 18,293 | | | |
| EB1784004587 | CORTE MADERA | CA | | 12/16/2016 | | 368,932 | | | | | | | 15,491 | 15,491 | | | |
| EB1784004738 | SAN FRANCISCO | CA | | 12/16/2016 | | 738,264 | | | | | | | 15,981 | 15,981 | | | |
| EB1784004775 | BELMONT | CA | | 12/16/2016 | | 870,231 | | | | | | | 30,055 | 30,055 | | | |
| EB1784004777 | SAN FRANCISCO | CA | | 12/16/2016 | | 981,451 | | | | | | | 26,491 | 26,491 | | | |
| EB1784004778 | SAN FRANCISCO | CA | | 12/16/2016 | | 679,452 | | | | | | | 14,571 | 14,571 | | | |
| EB1784004781 | BURLINGAME | CA | | 12/16/2016 | | 1,344,826 | | | | | | | 29,042 | 29,042 | | | |
| EB1784004782 | MENLO PARK | CA | | 12/16/2016 | | 749,447 | | | | | | | 26,812 | 26,812 | | | |
| EB1784004784 | SAN RAFAEL | CA | | 12/16/2016 | | 606,772 | | | | | | | 13,135 | 13,135 | | | |
| EB1784004785 | BURLINGAME | CA | | 12/16/2016 | | 1,305,023 | | | | | | | 28,118 | 28,118 | | | |
| EB1784004815 | REDWOOD CITY | CA | | 12/16/2016 | | 1,103,661 | | | | | | | 23,225 | 23,225 | | | |
| EB1784004840 | OAKLAND | CA | | 12/16/2016 | | 1,005,890 | | | | | | | 21,673 | 21,673 | | | |
| EB1784004856 | SAN FRANCISCO | CA | | 12/16/2016 | | 922,719 | | | | | | | 19,974 | 19,974 | | | |
| EB1784004858 | SAN FRANCISCO | CA | | 12/16/2016 | | 560,425 | | | | | | | 12,075 | 12,075 | | | |
| EB1784004861 | SAN FRANCISCO | CA | | 12/16/2016 | | 734,407 | | | | | | | 26,663 | 26,663 | | | |
| EB1784004870 | SAN RAFAEL | CA | | 12/16/2016 | | 1,110,624 | | | | | | | 24,631 | 24,631 | | | |
| EB1784004880 | SAN FRANCISCO | CA | | 12/16/2016 | | 1,350,451 | | | | | | | 30,931 | 30,931 | | | |
| EB1784004910 | SAN RAFAEL | CA | | 12/16/2016 | | 873,131 | | | | | | | 18,313 | 18,313 | | | |
| EB1784004962 | SAN FRANCISCO | CA | | 12/16/2016 | | 490,572 | | | | | | | 10,338 | 10,338 | | | |
| EB1784005051 | SAN BRUNO | CA | | 12/16/2016 | | 683,623 | | | | | | | 15,141 | 15,141 | | | |
| EB1785002536 | SAN FRANCISCO | CA | | 07/30/2015 | | 739,908 | | | | | | | 17,734 | 17,734 | | | |
| EB1785003246 | LOS ANGELES | CA | | 03/24/2016 | | 501,900 | | | | | | | 10,637 | 10,637 | | | |
| EB1785003252 | NEWARK | CA | | 10/09/2015 | | 431,721 | | | | | | | 10,831 | 10,831 | | | |
| EB1785003272 | MENLO PARK | CA | | 09/25/2015 | | 944,587 | | | | | | | 20,949 | 20,949 | | | |
| EB1785003289 | LINDEN | CA | | 10/09/2015 | | 516,050 | | | | | | | 12,652 | 12,652 | | | |
| EB1785003399 | VALENCIA | CA | | 11/20/2015 | | 494,732 | | | | | | | 10,742 | 10,742 | | | |
| EB1785003407 | SAN JOSE | CA | | 07/17/2015 | | 762,670 | | | | | | | 18,308 | 18,308 | | | |
| EB1785003447 | PORTOLA VALLEY | CA | | 07/17/2015 | | 1,283,832 | | | | | | | 29,106 | 29,106 | | | |
| EB1785003492 | SATELLITE BEACH | FL | | 08/07/2015 | | 466,141 | | | | | | | 16,401 | 16,401 | | | |
| EB1785003522 | E PALO ALTO | CA | | 08/07/2015 | | 547,650 | | | | | | | 11,725 | 11,725 | | | |
| EB1785003601 | LOS GATOS | CA | | 06/24/2016 | | 853,909 | | | | | | | 18,131 | 18,131 | | | |
| EB1785003665 | REDWOOD CITY | CA | | 06/24/2016 | | 588,728 | | | | | | | 26,365 | 26,365 | | | |
| EB1785004145 | PEBBLE BEACH | CA | | 06/24/2016 | | 556,007 | | | | | | | 14,310 | 14,310 | | | |
| EB1785004180 | FREMONT | CA | | 06/24/2016 | | 743,653 | | | | | | | 15,942 | 15,942 | | | |
| EB1785004254 | SAN JOSE | CA | | 06/24/2016 | | 692,167 | | | | | | | 14,746 | 14,746 | | | |
| EB1785004280 | LOS GATOS | CA | | 06/24/2016 | | 581,989 | | | | | | | 48,115 | 48,115 | | | |
| EB1785004420 | SUNNYVALE | CA | | 08/17/2016 | | 1,212,648 | | | | | | | 71,603 | 71,603 | | | |
| EB1785004656 | SCOTTS VALLEY | CA | | 12/16/2016 | | 681,267 | | | | | | | 15,766 | 15,766 | | | |
| EB1785004673 | SAN JOSE | CA | | 10/07/2016 | | 1,083,427 | | | | | | | 22,713 | 22,713 | | | |
| EB1785004871 | LOS ALTOS | CA | | 12/16/2016 | | 495,856 | | | | | | | 10,347 | 10,347 | | | |
| EB1785004879 | SANTA CRUZ | CA | | 12/16/2016 | | 690,937 | | | | | | | 14,178 | 14,178 | | | |
| EB1785004925 | SANTA CRUZ | CA | | 12/16/2016 | | 730,273 | | | | | | | 16,196 | 16,196 | | | |
| EB1786002179 | HALF MOON BAY | CA | | 07/30/2015 | | 1,065,892 | | | | | | | 24,413 | 24,413 | | | |
| EB1786002320 | PORTOLA VALLEY | CA | | 10/09/2015 | | 577,790 | | | | | | | 16,349 | 16,349 | | | |
| EB1786002424 | LOS ALTOS | CA | | 09/25/2015 | | 1,660,228 | | | | | | | 36,442 | 36,442 | | | |
| EB1786002511 | BELMONT | CA | | 03/24/2016 | | 915,916 | | | | | | | 20,543 | 20,543 | | | |
| EB1786002571 | SAN FRANCISCO | CA | | 08/07/2015 | | 1,294,128 | | | | | | | 29,483 | 29,483 | | | |
| EB1786002646 | SOUTH SAN FRANCISCO | CA | | 03/24/2016 | | 712,832 | | | | | | | 15,761 | 15,761 | | | |
| EB1786002673 | SANTA CLARA | CA | | 07/17/2015 | | 610,143 | | | | | | | 17,358 | 17,358 | | | |
| EB1786002704 | BELMONT | CA | | 06/24/2016 | | 1,096,125 | | | | | | | 28,366 | 28,366 | | | |
| EB1786002708 | TRUCKEE | CA | | 11/20/2015 | | 542,717 | | | | | | | 12,512 | 12,512 | | | |
| EB1786002719 | MENLO PARK | CA | | 07/17/2015 | | 731,470 | | | | | | | 16,762 | 16,762 | | | |
| EB1786002720 | EL GRANADA | CA | | 11/20/2015 | | 878,162 | | | | | | | 20,146 | 20,146 | | | |
| EB1786002754 | BURLINGAME | CA | | 07/17/2015 | | 739,371 | | | | | | | 16,602 | 16,602 | | | |
| EB1786002896 | NOVATO | CA | | 03/24/2016 | | 623,239 | | | | | | | 13,638 | 13,638 | | | |
| EB1786003293 | CUPERTINO | CA | | 06/24/2016 | | 481,046 | | | | | | | 9,809 | 9,809 | | | |
| EB1786003297 | LOS ALTOS | CA | | 10/07/2015 | | 882,517 | | | | | | | 18,089 | 18,089 | | | |
| EB1786003342 | BURLINGAME | CA | | 06/24/2016 | | 891,295 | | | | | | | 19,134 | 19,134 | | | |
| EB1786003372 | SAN CARLOS | CA | | 06/24/2016 | | 1,612,513 | | | | | | | 41,607 | 41,607 | | | |
| EB1786003544 | BELMONT | CA | | 10/12/2016 | | 950,582 | | | | | | | 20,690 | 20,690 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | Foreign Exchange Gain | Realized Gain | Total Gain |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | Disposal | Consid-eration | (Loss) on Disposal | (Loss) on Disposal | (Loss) on Disposal |
| EB1786003545 | CASTRO VALLEY | CA | | 10/12/2016 | | 744,745 | | | | | | | 16,057 | 16,057 | | | |
| EB1786003598 | FOSTER CITY | CA | | 08/17/2016 | | 918,349 | | | | | | | 20,223 | 20,223 | | | |
| EB1786003610 | SAN MATEO | CA | | 12/16/2016 | | 1,069,422 | | | | | | | 24,029 | 24,029 | | | |
| EB1786003623 | SAN MATEO | CA | | 12/16/2016 | | 1,236,852 | | | | | | | 27,703 | 27,703 | | | |
| EB1786003657 | SAN FRANCISCO | CA | | 08/17/2016 | | 842,551 | | | | | | | 18,098 | 18,098 | | | |
| EB1786003720 | BELMONT | CA | | 12/16/2016 | | 1,236,140 | | | | | | | 27,414 | 27,414 | | | |
| EB1786003745 | BELMONT | CA | | 12/16/2016 | | 819,853 | | | | | | | 18,619 | 18,619 | | | |
| EB1786003774 | REDWOOD CITY | CA | | 12/16/2016 | | 769,346 | | | | | | | 16,567 | 16,567 | | | |
| EB1786003890 | SAN MATEO | CA | | 12/16/2016 | | 693,334 | | | | | | | 15,194 | 15,194 | | | |
| EB1786003928 | SAN FRANCISCO | CA | | 12/16/2016 | | 647,706 | | | | | | | 13,403 | 13,403 | | | |
| EB1786003969 | SAN MATEO | CA | | 12/16/2016 | | 984,895 | | | | | | | 20,725 | 20,725 | | | |
| EB1786003970 | SAN MATEO | CA | | 12/16/2016 | | 919,792 | | | | | | | 18,875 | 18,875 | | | |
| EB1786004118 | SANTA CLARA | CA | | 12/16/2016 | | 1,072,949 | | | | | | | 23,118 | 23,118 | | | |
| EB1786004135 | PALO ALTO | CA | | 12/16/2016 | | 1,128,548 | | | | | | | 75,421 | 75,421 | | | |
| EB1787002755 | CASTRO VALLEY | CA | | 07/17/2015 | | 592,957 | | | | | | | 13,249 | 13,249 | | | |
| EB1787002756 | SAN RAMON | CA | | 11/20/2015 | | 540,024 | | | | | | | 15,606 | 15,606 | | | |
| EB1787002772 | NOVATO | CA | | 07/17/2015 | | 603,030 | | | | | | | 13,208 | 13,208 | | | |
| EB1787002798 | SAN RAMON | CA | | 08/07/2015 | | 717,033 | | | | | | | 15,662 | 15,662 | | | |
| EB1787002827 | CASTRO VALLEY | CA | | 08/07/2015 | | 649,204 | | | | | | | 31,012 | 31,012 | | | |
| EB1787002855 | SAN JOSE | CA | | 08/07/2015 | | 610,565 | | | | | | | 13,138 | 13,138 | | | |
| EB1787003150 | SAN RAMON | CA | | 03/24/2016 | | 816,067 | | | | | | | 16,776 | 16,776 | | | |
| EB1787003203 | PLEASANTON | CA | | 03/24/2016 | | 766,368 | | | | | | | 25,766 | 25,766 | | | |
| EB1787003208 | HAYWARD | CA | | 06/24/2016 | | 471,788 | | | | | | | 9,385 | 9,385 | | | |
| EB1787003214 | WALNUT CREEK | CA | | 03/24/2016 | | 785,900 | | | | | | | 16,445 | 16,445 | | | |
| EB1787003319 | MILPITAS | CA | | 12/16/2016 | | 651,035 | | | | | | | 14,184 | 14,184 | | | |
| EB1787003346 | DANVILLE | CA | | 06/24/2016 | | 394,847 | | | | | | | 8,499 | 8,499 | | | |
| EB1787003434 | UNION CITY | CA | | 10/12/2016 | | 653,648 | | | | | | | 14,159 | 14,159 | | | |
| EB1787003647 | DANVILLE | CA | | 12/16/2016 | | 898,077 | | | | | | | 19,339 | 19,339 | | | |
| EB1787003800 | DUBLIN | CA | | 12/16/2016 | | 622,599 | | | | | | | 12,749 | 12,749 | | | |
| EB1787003834 | SAN BRUNO | CA | | 12/16/2016 | | 1,121,097 | | | | | | | 40,873 | 40,873 | | | |
| EB1787003868 | DUBLIN | CA | | 12/16/2016 | | 728,936 | | | | | | | 20,259 | 20,259 | | | |
| EB1787003934 | LIVERMORE | CA | | 12/16/2016 | | 614,254 | | | | | | | 13,453 | 13,453 | | | |
| EB1787003938 | SAN JOSE | CA | | 12/16/2016 | | 430,541 | | | | | | | 8,988 | 8,988 | | | |
| EB1787003957 | PLEASANTON | CA | | 12/16/2016 | | 782,044 | | | | | | | 21,609 | 21,609 | | | |
| EB1787003964 | PLEASANTON | CA | | 12/16/2016 | | 502,103 | | | | | | | 10,566 | 10,566 | | | |
| EB1787003973 | DUBLIN | CA | | 12/16/2016 | | 599,052 | | | | | | | 13,285 | 13,285 | | | |
| EB1787004002 | PENNGROVE | CA | | 12/16/2016 | | 666,822 | | | | | | | 14,720 | 14,720 | | | |
| EB1787004061 | FREMONT | CA | | 12/16/2016 | | 731,573 | | | | | | | 19,847 | 19,847 | | | |
| EB1787004076 | ORINDA | CA | | 12/16/2016 | | 1,109,308 | | | | | | | 24,013 | 24,013 | | | |
| EB1787004136 | DUBLIN | CA | | 12/16/2016 | | 418,642 | | | | | | | 9,020 | 9,020 | | | |
| EB1789002868 | OAKLAND | CA | | 07/30/2015 | | 597,959 | | | | | | | 22,077 | 22,077 | | | |
| EB1789003029 | REDWOOD CITY | CA | | 06/24/2016 | | 711,197 | | | | | | | 15,434 | 15,434 | | | |
| EB1789003354 | LOS ALTOS | CA | | 03/24/2016 | | 1,327,162 | | | | | | | 29,345 | 29,345 | | | |
| EB1789003359 | SARATOGA | CA | | 03/24/2016 | | 426,585 | | | | | | | 9,385 | 9,385 | | | |
| EB1789003375 | SAN FRANCISCO | CA | | 10/09/2015 | | 418,534 | | | | | | | 9,291 | 9,291 | | | |
| EB1789003401 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 494,562 | | | | | | | 11,469 | 11,469 | | | |
| EB1789003454 | APTOS | CA | | 06/24/2016 | | 654,425 | | | | | | | 14,517 | 14,517 | | | |
| EB1789003531 | SUNNYVALE | CA | | 10/12/2016 | | 592,648 | | | | | | | 12,899 | 12,899 | | | |
| EB1789003549 | SAN MATEO | CA | | 06/24/2016 | | 925,918 | | | | | | | 24,764 | 24,764 | | | |
| EB1789003567 | REDWOOD CITY | CA | | 03/24/2016 | | 639,272 | | | | | | | 14,338 | 14,338 | | | |
| EB1789003570 | DUBLIN | CA | | 09/25/2015 | | 622,765 | | | | | | | 13,365 | 13,365 | | | |
| EB1789003581 | MOUNTAIN VIEW | CA | | 09/25/2015 | | 530,022 | | | | | | | 11,928 | 11,928 | | | |
| EB1789003621 | MOUNTAIN VIEW | CA | | 03/24/2016 | | 954,718 | | | | | | | 22,896 | 22,896 | | | |
| EB1789003629 | BELMONT | CA | | 11/20/2015 | | 711,868 | | | | | | | 19,279 | 19,279 | | | |
| EB1789003653 | FREMONT | CA | | 07/17/2015 | | 410,313 | | | | | | | 9,563 | 9,563 | | | |
| EB1789003655 | BERKELEY | CA | | 07/17/2015 | | 623,341 | | | | | | | 18,248 | 18,248 | | | |
| EB1789003669 | SAN RAMON | CA | | 07/17/2015 | | 643,460 | | | | | | | 14,377 | 14,377 | | | |
| EB1789003676 | SANTA CLARA | CA | | 08/07/2015 | | 500,140 | | | | | | | 16,707 | 16,707 | | | |
| EB1789003695 | MOUNTAIN VIEW | CA | | 11/20/2015 | | 1,003,826 | | | | | | | 23,029 | 23,029 | | | |
| EB1789003698 | SUNNYVALE | CA | | 08/07/2015 | | 800,299 | | | | | | | 17,811 | 17,811 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| EB1789003711 | SANTA CRUZ | CA | | 10/12/2016 | | 635,876 | | | | | | | 14,106 | 14,106 | | | |
| EB1789003722 | SUNNYVALE | CA | | 07/17/2015 | | 580,264 | | | | | | | 12,709 | 12,709 | | | |
| EB1789003958 | BURLINGAME | CA | | 06/24/2016 | | 609,170 | | | | | | | 12,866 | 12,866 | | | |
| EB1789003985 | SAN CARLOS | CA | | 06/24/2016 | | 641,831 | | | | | | | 13,508 | 13,508 | | | |
| EB1789004148 | BURLINGAME | CA | | 06/24/2016 | | 822,031 | | | | | | | 17,040 | 17,040 | | | |
| EB1789004236 | SAN JOSE | CA | | 03/24/2016 | | 885,963 | | | | | | | 19,197 | 19,197 | | | |
| EB1789004288 | CAMPBELL | CA | | 03/24/2016 | | 577,356 | | | | | | | 11,810 | 11,810 | | | |
| EB1789004300 | SAN JOSE | CA | | 06/24/2016 | | 676,418 | | | | | | | 16,708 | 16,708 | | | |
| EB1789004328 | DANVILLE | CA | | 12/16/2016 | | 1,036,806 | | | | | | | 22,904 | 22,904 | | | |
| EB1789004341 | SUNNYVALE | CA | | 06/24/2016 | | 894,997 | | | | | | | 22,416 | 22,416 | | | |
| EB1789004375 | HAYWARD | CA | | 10/12/2016 | | 1,150,811 | | | | | | | 30,492 | 30,492 | | | |
| EB1789004398 | REDWOOD CITY | CA | | 06/24/2016 | | 1,003,037 | | | | | | | 21,473 | 21,473 | | | |
| EB1789004486 | ALCOA | TN | | 08/19/2016 | | 512,311 | | | | | | | 11,140 | 11,140 | | | |
| EB1789004493 | SUNNYVALE | CA | | 08/17/2016 | | 1,118,460 | | | | | | | 24,630 | 24,630 | | | |
| EB1789004502 | SAN CARLOS | CA | | 10/12/2016 | | 1,101,079 | | | | | | | 23,752 | 23,752 | | | |
| EB1789004521 | BURLINGAME | CA | | 08/17/2016 | | 984,817 | | | | | | | 24,908 | 24,908 | | | |
| EB1789004549 | SAN JOSE | CA | | 08/17/2016 | | 379,490 | | | | | | | 20,875 | 20,875 | | | |
| EB1789004553 | THE WOODLANDS | TX | | 12/16/2016 | | 1,106,160 | | | | | | | 23,983 | 23,983 | | | |
| EB1789004565 | SAN JOSE | CA | | 08/17/2016 | | 379,490 | | | | | | | 20,875 | 20,875 | | | |
| EB1789004596 | MOUNTAIN VIEW | CA | | 08/17/2016 | | 684,438 | | | | | | | 14,349 | 14,349 | | | |
| EB1789004848 | SAN JOSE | CA | | 12/16/2016 | | 838,290 | | | | | | | 18,505 | 18,505 | | | |
| EB1789004888 | SAN JOSE | CA | | 12/16/2016 | | 971,644 | | | | | | | 38,565 | 38,565 | | | |
| EB1789004889 | REDWOOD CITY | CA | | 12/16/2016 | | 287,896 | | | | | | | 6,332 | 6,332 | | | |
| EB1789004890 | BELMONT | CA | | 12/16/2016 | | 1,075,553 | | | | | | | 22,559 | 22,559 | | | |
| EB1789004944 | SAN JOSE | CA | | 12/16/2016 | | 619,387 | | | | | | | 15,645 | 15,645 | | | |
| EB1789004950 | SAN JOSE | CA | | 12/16/2016 | | 559,435 | | | | | | | 12,110 | 12,110 | | | |
| EB1789004967 | SANTA CLARA | CA | | 12/16/2016 | | 569,686 | | | | | | | 12,617 | 12,617 | | | |
| EB1790002216 | ALEXANDRIA | VA | | 09/25/2015 | | 935,204 | | | | | | | 21,225 | 21,225 | | | |
| EB1790002358 | FALLS CHURCH | VA | | 11/20/2015 | | 705,069 | | | | | | | 15,552 | 15,552 | | | |
| EB1790002648 | WASHINGTON | DC | | 06/24/2016 | | 731,756 | | | | | | | 15,438 | 15,438 | | | |
| EB1790002986 | WASHINGTON | DC | | 10/12/2016 | | 612,375 | | | | | | | 13,326 | 13,326 | | | |
| EB1791002759 | ROCKVILLE | MD | | 07/17/2015 | | 610,246 | | | | | | | 16,997 | 16,997 | | | |
| EB1791002764 | POTOMAC | MD | | 07/17/2015 | | 695,088 | | | | | | | 15,531 | 15,531 | | | |
| EB1791002772 | RESTON | VA | | 08/07/2015 | | 1,074,867 | | | | | | | 29,492 | 29,492 | | | |
| EB1791002786 | MCLEAN | VA | | 08/07/2015 | | 747,453 | | | | | | | 16,718 | 16,718 | | | |
| EB1793000749 | VOORHEESVILLE | NY | | 12/18/2015 | | 541,718 | | | | | | | 22,719 | 22,719 | | | |
| EB1793000950 | VIENNA | VA | | 10/09/2015 | | 1,080,987 | | | | | | | 24,241 | 24,241 | | | |
| EB1793000960 | ARLINGTON | VA | | 07/17/2015 | | 745,086 | | | | | | | 16,319 | 16,319 | | | |
| EB1793000975 | KENSINGTON | MD | | 07/17/2015 | | 838,328 | | | | | | | 18,824 | 18,824 | | | |
| EB1793001367 | WASHINGTON | DC | | 10/07/2016 | | 997,874 | | | | | | | 24,465 | 24,465 | | | |
| EB1793001391 | POTOMAC | MD | | 08/19/2016 | | 608,264 | | | | | | | 15,587 | 15,587 | | | |
| EB1793001392 | ARLINGTON | VA | | 08/19/2016 | | 905,878 | | | | | | | 20,116 | 20,116 | | | |
| EB1793001647 | MC LEAN | VA | | 12/16/2016 | | 624,383 | | | | | | | 12,900 | 12,900 | | | |
| EB1793001664 | DARIEN | CT | | 12/16/2016 | | 608,561 | | | | | | | 13,496 | 13,496 | | | |
| EB1794002440 | SEVERN | MD | | 07/30/2015 | | 469,707 | | | | | | | 11,957 | 11,957 | | | |
| EB1794002606 | ARLINGTON | VA | | 09/18/2015 | | 886,367 | | | | | | | 24,726 | 24,726 | | | |
| EB1794003210 | ASHBURN | VA | | 11/20/2015 | | 513,196 | | | | | | | 11,256 | 11,256 | | | |
| EB1794003329 | NOKESVILLE | VA | | 12/18/2015 | | 651,677 | | | | | | | 18,698 | 18,698 | | | |
| EB1794003388 | ANNANDALE | VA | | 08/07/2015 | | 563,006 | | | | | | | 18,555 | 18,555 | | | |
| EB1794003466 | ANNANDALE | VA | | 12/18/2015 | | 492,224 | | | | | | | 14,431 | 14,431 | | | |
| EB1794003540 | WASHINGTON | DC | | 12/18/2015 | | 756,653 | | | | | | | 23,465 | 23,465 | | | |
| EB1794003584 | ANNANDALE | VA | | 06/24/2016 | | 511,604 | | | | | | | 11,176 | 11,176 | | | |
| EB1794003597 | FALLS CHURCH | VA | | 06/24/2016 | | 984,689 | | | | | | | 20,412 | 20,412 | | | |
| EB1794003753 | NORTH POTOMAC | MD | | 06/24/2016 | | 619,285 | | | | | | | 13,606 | 13,606 | | | |
| EB1795000799 | WESTFIELD | NJ | | 09/18/2015 | | 576,525 | | | | | | | 12,771 | 12,771 | | | |
| EB1795001038 | STATEN ISLAND | NY | | 12/18/2015 | | 503,315 | | | | | | | 10,401 | 10,401 | | | |
| EB1795001161 | WEST LONG BRANCH | NJ | | 11/20/2015 | | 529,565 | | | | | | | 20,010 | 20,010 | | | |
| EB1795001225 | UPPER MONTCLAIR | NJ | | 07/17/2015 | | 414,329 | | | | | | | 9,328 | 9,328 | | | |
| EB1795001267 | GLEN RIDGE | NJ | | 11/20/2015 | | 647,056 | | | | | | | 14,332 | 14,332 | | | |
| EB1795001327 | MENDHAM | NJ | | 12/18/2015 | | 439,197 | | | | | | | 9,348 | 9,348 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ Recorded Investment Excluding Accrued Interest on | | | | |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | 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 | Disposal | Consid-eration | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal |
| EB1795001484 | OCEANPORT | NJ | | 12/18/2015 | | 471,684 | | | | | | | 10,153 | 10,153 | | | |
| EB1795001933 | ROCKAWAY | NJ | | 12/16/2016 | | 667,234 | | | | | | | 14,006 | 14,006 | | | |
| EB1994000187 | LAFAYETTE HILL | PA | | 09/18/2015 | | 669,513 | | | | | | | 14,830 | 14,830 | | | |
| FR121181213 | ESSEX FELLS | NJ | | 09/23/2016 | | 666,263 | | | | | | | 14,641 | 14,641 | | | |
| FR125660147 | BOSTON | MA | | 09/23/2016 | | 543,498 | | | | | | | 11,888 | 11,888 | | | |
| FR125676614 | NEWTON | MA | | 09/09/2016 | | 866,677 | | | | | | | 19,033 | 19,033 | | | |
| FR125686555 | SAN RAFAEL | CA | | 09/09/2016 | | 965,201 | | | | | | | 20,917 | 20,917 | | | |
| FR125687686 | PALO ALTO | CA | | 10/07/2016 | | 1,093,564 | | | | | | | 24,053 | 24,053 | | | |
| FR125689476 | DANVILLE | CA | | 10/07/2016 | | 431,631 | | | | | | | 9,147 | 9,147 | | | |
| FR125689609 | LARCHMONT | NY | | 09/09/2016 | | 912,898 | | | | | | | 20,079 | 20,079 | | | |
| FR125690276 | BURLINGAME | CA | | 10/07/2016 | | 715,485 | | | | | | | 15,641 | 15,641 | | | |
| FR125690953 | LEXINGTON | MA | | 09/09/2016 | | 571,435 | | | | | | | 12,549 | 12,549 | | | |
| FR125692355 | ORINDA | CA | | 10/07/2016 | | 1,043,297 | | | | | | | 22,805 | 22,805 | | | |
| FR125692496 | SAN FRANCISCO | CA | | 10/07/2016 | | 931,668 | | | | | | | 20,365 | 20,365 | | | |
| FR125692728 | SAN DIEGO | CA | | 10/07/2016 | | 638,098 | | | | | | | 14,013 | 14,013 | | | |
| FR125692959 | LAFAYETTE | CA | | 09/09/2016 | | 950,756 | | | | | | | 20,973 | 20,973 | | | |
| FR125693304 | HINGHAM | MA | | 11/04/2016 | | 829,347 | | | | | | | 18,144 | 18,144 | | | |
| FR125693379 | SAN FRANCISCO | CA | | 09/09/2016 | | 852,016 | | | | | | | 18,719 | 18,719 | | | |
| FR125693742 | ALAMO | CA | | 09/23/2016 | | 787,870 | | | | | | | 17,128 | 17,128 | | | |
| FR125694955 | WELLESLEY | MA | | 09/23/2016 | | 1,205,680 | | | | | | | 26,211 | 26,211 | | | |
| FR125695028 | KENSINGTON | CA | | 09/23/2016 | | 1,002,243 | | | | | | | 22,127 | 22,127 | | | |
| FR125695481 | HILLSBOROUGH | CA | | 10/07/2016 | | 647,529 | | | | | | | 14,161 | 14,161 | | | |
| FR125695861 | CORTE MADERA | CA | | 09/23/2016 | | 1,070,950 | | | | | | | 23,530 | 23,530 | | | |
| FR125696794 | SAN FRANCISCO | CA | | 10/07/2016 | | 899,447 | | | | | | | 19,765 | 19,765 | | | |
| FR125696927 | MOUNTAIN VIEW | CA | | 10/07/2016 | | 853,382 | | | | | | | 18,665 | 18,665 | | | |
| FR125697404 | SAN FRANCISCO | CA | | 11/04/2016 | | 657,901 | | | | | | | 14,390 | 14,390 | | | |
| FR125697446 | WELLESLEY | MA | | 10/07/2016 | | 714,777 | | | | | | | 15,641 | 15,641 | | | |
| FR125697743 | SAN DIEGO | CA | | 10/07/2016 | | 911,058 | | | | | | | 19,927 | 19,927 | | | |
| FR125697792 | SHERMAN OAKS | CA | | 09/23/2016 | | 1,004,331 | | | | | | | 22,070 | 22,070 | | | |
| FR125698089 | SAN MATEO | CA | | 09/23/2016 | | 947,271 | | | | | | | 20,989 | 20,989 | | | |
| FR125698386 | ALISO VIEJO | CA | | 10/07/2016 | | 563,464 | | | | | | | 12,325 | 12,325 | | | |
| FR125698675 | WELLESLEY | MA | | 10/07/2016 | | 657,595 | | | | | | | 14,390 | 14,390 | | | |
| FR125698956 | BURLINGAME | CA | | 11/18/2016 | | 853,173 | | | | | | | 18,665 | 18,665 | | | |
| FR125699020 | GARDEN CITY | NY | | 09/23/2016 | | 715,069 | | | | | | | 15,641 | 15,641 | | | |
| FR125699384 | SAN RAMON | CA | | 12/02/2016 | | 836,950 | | | | | | | 18,008 | 18,008 | | | |
| FR125699483 | NOVATO | CA | | 11/04/2016 | | 616,996 | | | | | | | 13,514 | 13,514 | | | |
| FR125699954 | DANA POINT MONARCH B | CA | | 10/07/2016 | | 650,545 | | | | | | | 14,234 | 14,234 | | | |
| FR125700224 | WELLESLEY | MA | | 10/07/2016 | | 571,457 | | | | | | | 12,562 | 12,562 | | | |
| FR125700737 | SAN FRANCISCO | CA | | 11/18/2016 | | 1,119,088 | | | | | | | 24,041 | 24,041 | | | |
| FR125701107 | LOS ANGELES | CA | | 10/07/2016 | | 931,741 | | | | | | | 20,389 | 20,389 | | | |
| FR125701305 | BOSTON | MA | | 10/07/2016 | | 1,072,992 | | | | | | | 26,444 | 26,444 | | | |
| FR125702451 | SAN FRANCISCO | CA | | 10/07/2016 | | 714,948 | | | | | | | 15,641 | 15,641 | | | |
| FR125704689 | SAN DIEGO | CA | | 10/21/2016 | | 695,731 | | | | | | | 15,380 | 15,380 | | | |
| FR125704804 | WALNUT CREEK | CA | | 12/02/2016 | | 632,605 | | | | | | | 14,055 | 14,055 | | | |
| FR125704960 | SAN FRANCISCO | CA | | 11/18/2016 | | 910,351 | | | | | | | 19,609 | 19,609 | | | |
| FR125704978 | SAN FRANCISCO | CA | | 09/23/2016 | | 791,085 | | | | | | | 219,813 | 219,813 | | | |
| FR125705470 | DANA POINT | CA | | 11/18/2016 | | 656,765 | | | | | | | 65,491 | 65,491 | | | |
| FR125705868 | MENLO PARK | CA | | 10/07/2016 | | 1,049,509 | | | | | | | 22,771 | 22,771 | | | |
| FR125706197 | SHERMAN OAKS | CA | | 10/21/2016 | | 849,447 | | | | | | | 18,529 | 18,529 | | | |
| FR125706494 | MORAGA | CA | | 10/07/2016 | | 742,545 | | | | | | | 16,314 | 16,314 | | | |
| FR125708235 | MORAGA | CA | | 10/21/2016 | | 762,484 | | | | | | | 16,684 | 16,684 | | | |
| FR125708359 | LEXINGTON | MA | | 12/02/2016 | | 806,888 | | | | | | | 17,572 | 17,572 | | | |
| FR125709076 | SONOMA | CA | | 11/18/2016 | | 733,798 | | | | | | | 15,317 | 15,317 | | | |
| FR125709688 | PASADENA | CA | | 11/18/2016 | | 678,975 | | | | | | | 13,959 | 13,959 | | | |
| FR125712625 | MILL VALLEY | CA | | 10/21/2016 | | 926,212 | | | | | | | 67,215 | 67,215 | | | |
| FR125713748 | LOS ANGELES | CA | | 11/04/2016 | | 663,864 | | | | | | | 14,136 | 14,136 | | | |
| FR125713839 | SAN FRANCISCO | CA | | 10/21/2016 | | 537,487 | | | | | | | 20,058 | 20,058 | | | |
| FR125716451 | PLEASANTON | CA | | 11/04/2016 | | 572,640 | | | | | | | 12,477 | 12,477 | | | |
| FR125716923 | NEWTON | MA | | 11/18/2016 | | 788,201 | | | | | | | 17,086 | 17,086 | | | |
| FR125717244 | LOS ANGELES VEN | CA | | 11/04/2016 | | 959,961 | | | | | | | 20,962 | 20,962 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| FR125717814 | NEWTON | MA | | 10/21/2016 | | 678,725 | | | | | | | 14,817 | 14,817 | | | |
| FR125718499 | LAKE ARROWHEAD | CA | | 12/02/2016 | | 574,651 | | | | | | | 12,390 | 12,390 | | | |
| FR125718614 | LA JOLLA | CA | | 12/02/2016 | | 1,182,962 | | | | | | | 25,553 | 25,553 | | | |
| FR125718697 | SANTA MONICA | CA | | 12/22/2016 | | 905,857 | | | | | | | 19,583 | 19,583 | | | |
| FR125718747 | SAN JOSE | CA | | 12/02/2016 | | 1,053,689 | | | | | | | 28,944 | 28,944 | | | |
| FR125718754 | SAN JOSE | CA | | 10/21/2016 | | 1,175,286 | | | | | | | 31,583 | 31,583 | | | |
| FR125719067 | SAUSALITO | CA | | 11/04/2016 | | 763,034 | | | | | | | 16,561 | 16,561 | | | |
| FR125719265 | LOS ANGELES | CA | | 11/04/2016 | | 814,499 | | | | | | | 16,825 | 16,825 | | | |
| FR125719471 | BURLINGAME | CA | | 11/18/2016 | | 787,740 | | | | | | | 17,029 | 17,029 | | | |
| FR125720016 | NEEDHAM | MA | | 11/18/2016 | | 932,180 | | | | | | | 20,125 | 20,125 | | | |
| FR125722053 | DANVILLE | CA | | 11/04/2016 | | 624,301 | | | | | | | 13,549 | 13,549 | | | |
| FR125722392 | NAPA | CA | | 11/04/2016 | | 994,746 | | | | | | | 26,827 | 26,827 | | | |
| FR125722418 | HALEIWA | HI | | 12/02/2016 | | 1,227,498 | | | | | | | 26,446 | 26,446 | | | |
| FR125725346 | SAN FRANCISCO | CA | | 11/18/2016 | | 763,961 | | | | | | | 16,513 | 16,513 | | | |
| FR125727805 | TIBURON | CA | | 11/04/2016 | | 1,781,394 | | | | | | | 38,669 | 38,669 | | | |
| FR125727854 | NEEDHAM | MA | | 11/04/2016 | | 475,730 | | | | | | | 41,849 | 41,849 | | | |
| FR125750369 | WESTON | MA | | 11/18/2016 | | 1,517,113 | | | | | | | 32,509 | 32,509 | | | |
| FR125751169 | BOSTON | MA | | 11/18/2016 | | 1,176,030 | | | | | | | 84,175 | 84,175 | | | |
| FR125755467 | BURLINGAME | CA | | 11/18/2016 | | 895,110 | | | | | | | 19,927 | 19,927 | | | |
| FR125755640 | LOS ANGELES | CA | | 11/18/2016 | | 955,294 | | | | | | | 20,641 | 20,641 | | | |
| FR125757133 | PIEDMONT | CA | | 11/18/2016 | | 1,213,430 | | | | | | | 26,348 | 26,348 | | | |
| FR125758883 | ORINDA | CA | | 11/04/2016 | | 1,251,041 | | | | | | | 27,373 | 27,373 | | | |
| FR125758941 | MORAGA | CA | | 12/02/2016 | | 931,645 | | | | | | | 20,217 | 20,217 | | | |
| FR125760210 | VALLEY VILLAGE | CA | | 11/18/2016 | | 859,557 | | | | | | | 18,577 | 18,577 | | | |
| FR125762810 | MILL VALLEY | CA | | 11/04/2016 | | 991,134 | | | | | | | 24,456 | 24,456 | | | |
| FR125763826 | BOSTON | MA | | 11/04/2016 | | 649,548 | | | | | | | 14,036 | 14,036 | | | |
| FR125765219 | WELLESLEY | MA | | 12/22/2016 | | 663,949 | | | | | | | 17,766 | 17,766 | | | |
| FR125765375 | SAN FRANCISCO | CA | | 12/02/2016 | | 698,436 | | | | | | | 15,024 | 15,024 | | | |
| FR125767272 | BROOKLINE | MA | | 12/02/2016 | | 520,250 | | | | | | | 11,191 | 11,191 | | | |
| FR125767314 | LEXINGTON | MA | | 12/02/2016 | | 637,456 | | | | | | | 13,712 | 13,712 | | | |
| FR125768064 | SAN FRANCISCO | CA | | 12/02/2016 | | 665,252 | | | | | | | 26,878 | 26,878 | | | |
| FR125768221 | WINCHESTER | MA | | 12/02/2016 | | 716,266 | | | | | | | 15,481 | 15,481 | | | |
| FR125768239 | BOSTON | MA | | 12/02/2016 | | 588,061 | | | | | | | 12,710 | 12,710 | | | |
| FR125768619 | LA CANADA FLINT | CA | | 12/02/2016 | | 907,270 | | | | | | | 19,609 | 19,609 | | | |
| FR125768932 | POUND RIDGE | NY | | 12/22/2016 | | 673,357 | | | | | | | 14,503 | 14,503 | | | |
| FR125769161 | EL CERRITO | CA | | 12/02/2016 | | 657,332 | | | | | | | 14,307 | 14,307 | | | |
| FR125769815 | SAN FRANCISCO | CA | | 12/02/2016 | | 846,967 | | | | | | | 18,214 | 18,214 | | | |
| FR125769872 | LOS ALTOS | CA | | 12/02/2016 | | 772,823 | | | | | | | 16,443 | 16,443 | | | |
| FR125770821 | SAN MATEO | CA | | 12/02/2016 | | 1,170,944 | | | | | | | 24,939 | 24,939 | | | |
| FR125771639 | SAN FRANCISCO | CA | | 12/02/2016 | | 883,470 | | | | | | | 19,236 | 19,236 | | | |
| FR125772785 | CORTE MADERA | CA | | 12/22/2016 | | 1,267,352 | | | | | | | 27,585 | 27,585 | | | |
| FR125772843 | SAN FRANCISCO | CA | | 12/02/2016 | | 1,012,735 | | | | | | | 22,043 | 22,043 | | | |
| FR125773668 | BOSTON | MA | | 12/02/2016 | | 803,711 | | | | | | | 17,418 | 17,418 | | | |
| FR125774310 | SAN FRANCISCO | CA | | 12/02/2016 | | 748,847 | | | | | | | 16,349 | 16,349 | | | |
| FR125775150 | CAMBRIDGE | MA | | 12/22/2016 | | 1,805,881 | | | | | | | 105,250 | 105,250 | | | |
| FR125776182 | OAKLAND | CA | | 12/22/2016 | | 639,297 | | | | | | | 13,675 | 13,675 | | | |
| FR125778337 | SAN RAFAEL | CA | | 12/22/2016 | | 1,190,574 | | | | | | | 25,623 | 25,623 | | | |
| FR125778618 | MELROSE | MA | | 12/22/2016 | | 561,183 | | | | | | | 76,406 | 76,406 | | | |
| FR125783303 | SAN MATEO | CA | | 12/22/2016 | | 812,472 | | | | | | | 16,977 | 16,977 | | | |
| FR125785795 | LAFAYETTE | CA | | 12/22/2016 | | 765,563 | | | | | | | 16,341 | 16,341 | | | |
| FR125789136 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,317,440 | | | | | | | 28,313 | 28,313 | | | |
| FR125796289 | LOS ANGELES | CA | | 01/20/2017 | | 622,842 | | | | | | | 12,958 | 12,958 | | | |
| FR125799077 | CAMBRIDGE | MA | | 12/22/2016 | | 649,941 | | | | | | | 13,560 | 13,560 | | | |
| FR125806799 | SAN FRANCISCO | CA | | 12/22/2016 | | 1,226,389 | | | | | | | 24,806 | 24,806 | | | |
| FR125819057 | REDWOOD CITY | CA | | 02/17/2017 | | 695,973 | | | | | | | 47,998 | 47,998 | | | |
| FR125819842 | BURLINGAME | CA | | 02/03/2017 | | 858,844 | | | | | | | 16,474 | 16,474 | | | |
| FR125835566 | LOS ANGELES | CA | | 06/08/2017 | | 907,208 | | | | | | | 53,740 | 53,740 | | | |
| FR125875240 | SAN FRANCISCO | CA | | 06/08/2017 | | 754,298 | | | | | | | 14,518 | 14,518 | | | |
| FR125941489 | BERKELEY | CA | | 09/15/2017 | | 866,219 | | | | | | | 17,086 | 17,086 | | | |
| FR225706346 | WATER MILL | NY | | 10/21/2016 | | 1,906,435 | | | | | | | 41,895 | 41,895 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| PH5041132977 | SANIBEL | FL | | 05/08/2015 | | 1,247,415 | | | | | | | 28,038 | 28,038 | | | |
| PH7118499545 | SAN JOSE | CA | | 09/12/2014 | | 411,299 | | | | | | | 8,768 | 8,768 | | | |
| PH7118500128 | MORGAN HILL | CA | | 08/28/2014 | | 635,615 | | | | | | | 20,930 | 20,930 | | | |
| PH7118585004 | HARVARD | MA | | 10/10/2014 | | 492,555 | | | | | | | 10,676 | 10,676 | | | |
| PH7118593339 | GROTON | MA | | 12/29/2014 | | 466,496 | | | | | | | 10,158 | 10,158 | | | |
| PH7118595441 | ACTON | MA | | 12/29/2014 | | 431,843 | | | | | | | 9,496 | 9,496 | | | |
| PH7118598668 | BLAINE | MN | | 01/29/2015 | | 784,217 | | | | | | | 19,898 | 19,898 | | | |
| PH7118674535 | SAN FRANCISCO | CA | | 01/16/2015 | | 626,084 | | | | | | | 14,332 | 14,332 | | | |
| PH7118677595 | MINNETONKA | MN | | 02/26/2015 | | 593,341 | | | | | | | 20,937 | 20,937 | | | |
| PH7118682280 | MINNEAPOLIS | MN | | 04/24/2015 | | 902,457 | | | | | | | 19,572 | 19,572 | | | |
| PH7118770002 | LIVERMORE | CA | | 06/19/2015 | | 437,868 | | | | | | | 10,951 | 10,951 | | | |
| PH7118774939 | HEALDSBURG | CA | | 06/19/2015 | | 604,803 | | | | | | | 12,952 | 12,952 | | | |
| PH7118778682 | LAFAYETTE | CA | | 07/24/2015 | | 931,359 | | | | | | | 19,438 | 19,438 | | | |
| PH7118858740 | DOWNERS GROVE | IL | | 07/24/2015 | | 420,762 | | | | | | | 8,982 | 8,982 | | | |
| PH7118861462 | NAPERVILLE | IL | | 09/18/2015 | | 564,549 | | | | | | | 15,949 | 15,949 | | | |
| PH7118864581 | HALF MOON BAY | CA | | 08/07/2015 | | 816,740 | | | | | | | 16,623 | 16,623 | | | |
| PH7118865497 | MORAGA | CA | | 09/18/2015 | | 1,070,675 | | | | | | | 21,366 | 21,366 | | | |
| PH7118865950 | SAN MATEO | CA | | 08/21/2015 | | 955,725 | | | | | | | 19,075 | 19,075 | | | |
| PH7118866214 | GILROY | CA | | 09/18/2015 | | 650,053 | | | | | | | 12,972 | 12,972 | | | |
| PH7118927438 | BELMONT | CA | | 08/01/2014 | | 749,242 | | | | | | | 17,705 | 17,705 | | | |
| PH7118930622 | SAN FRANCISCO | CA | | 08/15/2014 | | 830,389 | | | | | | | 18,137 | 18,137 | | | |
| PH7118930648 | EL GRANADA | CA | | 08/15/2014 | | 889,728 | | | | | | | 19,329 | 19,329 | | | |
| PH7118931331 | FAIRFAX | VA | | 09/26/2014 | | 533,009 | | | | | | | 11,788 | 11,788 | | | |
| PH7118932958 | MORGAN HILL | CA | | 08/28/2014 | | 569,706 | | | | | | | 36,123 | 36,123 | | | |
| PH7118953657 | POTOMAC | MD | | 01/28/2016 | | 974,828 | | | | | | | 19,829 | 19,829 | | | |
| PH7118959878 | MENLO PARK | CA | | 12/11/2015 | | 1,301,218 | | | | | | | 26,619 | 26,619 | | | |
| PH7119015258 | NORTHBOROUGH | MA | | 10/24/2014 | | 398,788 | | | | | | | 25,706 | 25,706 | | | |
| PH7119108293 | LAKE BLUFF | IL | | 01/29/2015 | | 728,081 | | | | | | | 16,062 | 16,062 | | | |
| PH7119108798 | SCITUATE | MA | | 12/29/2014 | | 485,378 | | | | | | | 10,708 | 10,708 | | | |
| PH7119108947 | MAPLETON | UT | | 01/16/2015 | | 563,328 | | | | | | | 12,667 | 12,667 | | | |
| PH7119109242 | BELMONT | CA | | 01/29/2015 | | 744,414 | | | | | | | 15,995 | 15,995 | | | |
| PH7119111347 | CALABASAS | CA | | 03/13/2015 | | 963,145 | | | | | | | 375,302 | 375,302 | | | |
| PH7119117104 | PRINCETON | MA | | 05/08/2015 | | 699,117 | | | | | | | 17,851 | 17,851 | | | |
| PH7119119142 | BEDFORD | NH | | 04/10/2015 | | 551,343 | | | | | | | 12,203 | 12,203 | | | |
| PH7119119472 | LOS GATOS | CA | | 04/24/2015 | | 961,803 | | | | | | | 20,754 | 20,754 | | | |
| PH7119120272 | MONTE SERENO | CA | | 05/08/2015 | | 1,093,838 | | | | | | | 28,040 | 28,040 | | | |
| PH7119120488 | SAN BRUNO | CA | | 03/27/2015 | | 646,000 | | | | | | | 21,716 | 21,716 | | | |
| PH7119123763 | SAN JOSE | CA | | 05/22/2015 | | 574,786 | | | | | | | 13,054 | 13,054 | | | |
| PH7119129091 | SAN FRANCISCO | CA | | 05/22/2015 | | 638,478 | | | | | | | 14,214 | 14,214 | | | |
| PH7119133564 | LA JOLLA | CA | | 09/18/2015 | | 542,512 | | | | | | | 37,455 | 37,455 | | | |
| PH7119213721 | FALLS CHURCH | VA | | 08/21/2015 | | 799,428 | | | | | | | 16,661 | 16,661 | | | |
| PH7119217458 | PASADENA | CA | | 07/24/2015 | | 916,826 | | | | | | | 32,779 | 32,779 | | | |
| PH7119218225 | MOUNTAIN VIEW | CA | | 08/21/2015 | | 754,452 | | | | | | | 15,710 | 15,710 | | | |
| PH7119296940 | DOWNERS GROVE | IL | | 08/21/2015 | | 420,690 | | | | | | | 10,032 | 10,032 | | | |
| PH7119300320 | HIGHLAND | UT | | 10/29/2015 | | 542,445 | | | | | | | 11,149 | 11,149 | | | |
| PH7119305063 | ANNAPOLIS | MD | | 12/11/2015 | | 725,714 | | | | | | | 14,526 | 14,526 | | | |
| PH7129144932 | CERRITOS | CA | | 11/21/2014 | | 677,599 | | | | | | | 26,882 | 26,882 | | | |
| PH7130350924 | NATICK | MA | | 08/01/2014 | | 496,462 | | | | | | | 10,726 | 10,726 | | | |
| PH7130881704 | FLOWER MOUND | TX | | 08/01/2014 | | 476,121 | | | | | | | 10,329 | 10,329 | | | |
| PH7130919397 | SUMMIT | NJ | | 08/28/2014 | | 652,185 | | | | | | | 14,420 | 14,420 | | | |
| PH7131120482 | SUDBURY | MA | | 08/28/2014 | | 619,425 | | | | | | | 15,183 | 15,183 | | | |
| PH7131164449 | WESTFIELD | NJ | | 07/24/2015 | | 672,566 | | | | | | | 15,005 | 15,005 | | | |
| PH7131166543 | COHASSET | MA | | 09/12/2014 | | 686,585 | | | | | | | 16,036 | 16,036 | | | |
| PH7131263332 | CLARKSVILLE | MD | | 08/01/2014 | | 494,283 | | | | | | | 10,835 | 10,835 | | | |
| PH7131264066 | HOUSTON | TX | | 08/01/2014 | | 517,718 | | | | | | | 24,389 | 24,389 | | | |
| PH7131272168 | SHREWSBURY | MA | | 10/24/2014 | | 567,251 | | | | | | | 17,647 | 17,647 | | | |
| PH7131356037 | SIERRA MADRE | CA | | 09/12/2014 | | 642,427 | | | | | | | 14,170 | 14,170 | | | |
| PH7131390259 | SEVERNA PARK | MD | | 08/15/2014 | | 566,652 | | | | | | | 12,989 | 12,989 | | | |
| PH7131399508 | LANTANA | FL | | 08/15/2014 | | 414,832 | | | | | | | 74,301 | 74,301 | | | |
| PH7131399961 | STOW | MA | | 08/15/2014 | | 545,348 | | | | | | | 12,244 | 12,244 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| PH7131431731 | SOUTHLAKE | TX | | 09/12/2014 | | 643,785 | | | | | | | 14,358 | 14,358 | | | |
| PH7131433901 | WEXFORD | PA | | 08/28/2014 | | 507,306 | | | | | | | 11,804 | 11,804 | | | |
| PH7131436474 | SAN DIEGO | CA | | 09/12/2014 | | 524,235 | | | | | | | 15,586 | 15,586 | | | |
| PH7131438264 | PALMETTO BAY | FL | | 08/28/2014 | | 492,138 | | | | | | | 11,154 | 11,154 | | | |
| PH7131515848 | KILDEER | IL | | 09/12/2014 | | 590,373 | | | | | | | 13,191 | 13,191 | | | |
| PH7131534724 | OAKDALE | CA | | 08/15/2014 | | 425,155 | | | | | | | 11,688 | 11,688 | | | |
| PH7131573060 | KERNERSVILLE | NC | | 08/28/2014 | | 460,197 | | | | | | | 10,396 | 10,396 | | | |
| PH7131574175 | WESLEY CHAPEL | FL | | 09/26/2014 | | 462,599 | | | | | | | 10,200 | 10,200 | | | |
| PH7131574340 | LARCHMONT | NY | | 09/26/2014 | | 667,389 | | | | | | | 14,642 | 14,642 | | | |
| PH7131590437 | MARVIN | NC | | 09/12/2014 | | 509,207 | | | | | | | 11,412 | 11,412 | | | |
| PH7131592391 | WOODINVILLE | WA | | 09/12/2014 | | 539,743 | | | | | | | 11,988 | 11,988 | | | |
| PH7131648391 | NEEDHAM | MA | | 09/26/2014 | | 468,596 | | | | | | | 10,160 | 10,160 | | | |
| PH7131649415 | OLD BROOKVILLE | NY | | 09/26/2014 | | 963,354 | | | | | | | 21,247 | 21,247 | | | |
| PH7131649621 | DALLAS | TX | | 08/28/2014 | | 465,628 | | | | | | | 21,261 | 21,261 | | | |
| PH7131649795 | DOWNINGTOWN | PA | | 10/10/2014 | | 623,198 | | | | | | | 13,689 | 13,689 | | | |
| PH7131689379 | CARY | NC | | 08/28/2014 | | 420,316 | | | | | | | 12,628 | 12,628 | | | |
| PH7131731312 | PARK CITY | UT | | 09/26/2014 | | 590,384 | | | | | | | 13,035 | 13,035 | | | |
| PH7131736733 | MAHWAH | NJ | | 06/19/2015 | | 653,092 | | | | | | | 16,882 | 16,882 | | | |
| PH7131777562 | ANNAPOLIS | MD | | 10/10/2014 | | 508,754 | | | | | | | 11,087 | 11,087 | | | |
| PH7131845898 | SAN JOSE | CA | | 10/24/2014 | | 450,074 | | | | | | | 9,624 | 9,624 | | | |
| PH7131846680 | EVERGREEN | CO | | 09/26/2014 | | 651,174 | | | | | | | 14,133 | 14,133 | | | |
| PH7131847589 | MORGANVILLE | NJ | | 10/24/2014 | | 532,334 | | | | | | | 13,508 | 13,508 | | | |
| PH7131884665 | PHILADELPHIA | PA | | 10/10/2014 | | 441,018 | | | | | | | 9,743 | 9,743 | | | |
| PH7131887809 | LITTLE SILVER | NJ | | 10/24/2014 | | 892,766 | | | | | | | 19,454 | 19,454 | | | |
| PH7131892015 | MIDLAND | TX | | 11/07/2014 | | 500,960 | | | | | | | 11,001 | 11,001 | | | |
| PH7131926664 | SAN JOSE | CA | | 12/12/2014 | | 466,991 | | | | | | | 9,988 | 9,988 | | | |
| PH7131930617 | SALEM | NH | | 10/10/2014 | | 414,726 | | | | | | | 12,561 | 12,561 | | | |
| PH7131930971 | PHILADELPHIA | PA | | 10/24/2014 | | 421,877 | | | | | | | 9,262 | 9,262 | | | |
| PH7131984614 | WESTBOROUGH | MA | | 10/24/2014 | | 518,792 | | | | | | | 11,497 | 11,497 | | | |
| PH7132211116 | DENVER | CO | | 06/19/2015 | | 449,906 | | | | | | | 9,825 | 9,825 | | | |
| PH7132237574 | WESTFORD | MA | | 10/24/2014 | | 487,474 | | | | | | | 12,556 | 12,556 | | | |
| PH7132279568 | SOUTHLAKE | TX | | 11/07/2014 | | 1,037,302 | | | | | | | 23,763 | 23,763 | | | |
| PH7132314662 | COLLEYVILLE | TX | | 11/07/2014 | | 494,064 | | | | | | | 17,031 | 17,031 | | | |
| PH7132320412 | ARLINGTON | VA | | 11/07/2014 | | 709,181 | | | | | | | 21,296 | 21,296 | | | |
| PH7132365243 | WESTFIELD | NJ | | 08/21/2015 | | 978,209 | | | | | | | 21,278 | 21,278 | | | |
| PH7132397063 | ISSAQUAH | WA | | 11/21/2014 | | 588,377 | | | | | | | 17,353 | 17,353 | | | |
| PH7132398855 | SOUTHBURY | CT | | 12/29/2014 | | 409,256 | | | | | | | 9,213 | 9,213 | | | |
| PH7132439873 | PITTSBURGH | PA | | 12/29/2014 | | 450,399 | | | | | | | 13,550 | 13,550 | | | |
| PH7132441713 | RYE BROOK | NY | | 12/12/2014 | | 743,674 | | | | | | | 16,143 | 16,143 | | | |
| PH7132479192 | BETHESDA | MD | | 01/16/2015 | | 950,539 | | | | | | | 26,732 | 26,732 | | | |
| PH7132480190 | MADISON | NJ | | 01/16/2015 | | 746,705 | | | | | | | 16,474 | 16,474 | | | |
| PH7132481578 | SCARSDALE | NY | | 01/29/2015 | | 862,985 | | | | | | | 19,085 | 19,085 | | | |
| PH7132483319 | KELLER | TX | | 01/16/2015 | | 824,669 | | | | | | | 17,438 | 17,438 | | | |
| PH7132517579 | SEATTLE | WA | | 12/29/2014 | | 585,606 | | | | | | | 12,600 | 12,600 | | | |
| PH7132522348 | WESTFIELD | NJ | | 12/29/2014 | | 662,267 | | | | | | | 14,594 | 14,594 | | | |
| PH7132525655 | MADISON | NJ | | 05/22/2015 | | 610,411 | | | | | | | 13,557 | 13,557 | | | |
| PH7132597407 | AGOURA HILLS | CA | | 12/29/2014 | | 573,142 | | | | | | | 29,420 | 29,420 | | | |
| PH7132658050 | WEXFORD | PA | | 01/16/2015 | | 432,774 | | | | | | | 17,147 | 17,147 | | | |
| PH7132659025 | MUNDELEIN | IL | | 01/29/2015 | | 459,194 | | | | | | | 10,643 | 10,643 | | | |
| PH7132693693 | GAITHERSBURG | MD | | 02/13/2015 | | 489,741 | | | | | | | 10,672 | 10,672 | | | |
| PH7132695144 | DALLAS | TX | | 01/16/2015 | | 422,800 | | | | | | | 9,528 | 9,528 | | | |
| PH7132697819 | GILBERT | AZ | | 01/16/2015 | | 435,797 | | | | | | | 9,818 | 9,818 | | | |
| PH7132698379 | PHILADELPHIA | PA | | 01/16/2015 | | 398,929 | | | | | | | 12,123 | 12,123 | | | |
| PH7132732681 | BEDFORD | NY | | 01/29/2015 | | 515,989 | | | | | | | 11,449 | 11,449 | | | |
| PH7132735106 | CONROE | TX | | 03/13/2015 | | 429,316 | | | | | | | 9,751 | 9,751 | | | |
| PH7132735130 | WASHINGTON | DC | | 01/16/2015 | | 673,250 | | | | | | | 15,033 | 15,033 | | | |
| PH7132773750 | SAN JOSE | CA | | 01/16/2015 | | 539,939 | | | | | | | 11,622 | 11,622 | | | |
| PH7132833976 | PELHAM | NY | | 02/13/2015 | | 622,888 | | | | | | | 13,527 | 13,527 | | | |
| PH7132834222 | SPRING | TX | | 02/13/2015 | | 454,864 | | | | | | | 10,583 | 10,583 | | | |
| PH7132846259 | NAPERVILLE | IL | | 04/10/2015 | | 489,969 | | | | | | | 10,888 | 10,888 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| PH7132935227 | CAMAS | WA | | 03/27/2015 | | 445,354 | | | | | | | 9,675 | 9,675 | | | |
| PH7132967345 | WESTFIELD | NJ | | 03/27/2015 | | 607,751 | | | | | | | 13,720 | 13,720 | | | |
| PH7132968541 | COLUMBUS | OH | | 02/26/2015 | | 441,800 | | | | | | | 10,962 | 10,962 | | | |
| PH7132976726 | GLENSIDE | PA | | 05/08/2015 | | 674,230 | | | | | | | 14,764 | 14,764 | | | |
| PH7133008628 | SCOTCH PLAINS | NJ | | 04/10/2015 | | 709,028 | | | | | | | 306,904 | 306,904 | | | |
| PH7133026380 | QUEEN CREEK | AZ | | 02/26/2015 | | 420,478 | | | | | | | 9,404 | 9,404 | | | |
| PH7133027941 | SHREWSBURY | MA | | 06/05/2015 | | 423,586 | | | | | | | 11,220 | 11,220 | | | |
| PH7133029764 | ATLANTIC HIGHLANDS | NJ | | 08/07/2015 | | 424,113 | | | | | | | 9,908 | 9,908 | | | |
| PH7133070008 | DALLAS | TX | | 03/27/2015 | | 448,268 | | | | | | | 9,770 | 9,770 | | | |
| PH7133124458 | SOUTH LYON | MI | | 04/24/2015 | | 518,090 | | | | | | | 12,139 | 12,139 | | | |
| PH7133126412 | MCKINNEY | TX | | 04/10/2015 | | 458,874 | | | | | | | 11,075 | 11,075 | | | |
| PH7133128608 | NATICK | MA | | 05/08/2015 | | 520,784 | | | | | | | 11,599 | 11,599 | | | |
| PH7133166889 | MONTVILLE | NJ | | 07/24/2015 | | 726,431 | | | | | | | 15,930 | 15,930 | | | |
| PH7133170196 | UPTON | MA | | 04/24/2015 | | 439,878 | | | | | | | 14,101 | 14,101 | | | |
| PH7133196597 | VILLA PARK | CA | | 06/19/2015 | | 532,066 | | | | | | | 34,941 | 34,941 | | | |
| PH7133197967 | MAPLEWOOD | NJ | | 05/22/2015 | | 547,587 | | | | | | | 13,711 | 13,711 | | | |
| PH7133201017 | CORONA | CA | | 09/18/2015 | | 559,378 | | | | | | | 12,099 | 12,099 | | | |
| PH7133201116 | WESTFIELD | NJ | | 04/24/2015 | | 637,978 | | | | | | | 13,812 | 13,812 | | | |
| PH7133232087 | BRYN MAWR | PA | | 06/19/2015 | | 503,863 | | | | | | | 244,193 | 244,193 | | | |
| PH7133299334 | MERCER ISLAND | WA | | 04/24/2015 | | 986,504 | | | | | | | 22,041 | 22,041 | | | |
| PH7133299482 | HOLLIS HILLS | NY | | 05/22/2015 | | 782,441 | | | | | | | 17,450 | 17,450 | | | |
| PH7133300769 | FRISCO | TX | | 09/18/2015 | | 498,448 | | | | | | | 10,537 | 10,537 | | | |
| PH7133300991 | NICEVILLE | FL | | 07/24/2015 | | 442,447 | | | | | | | 10,089 | 10,089 | | | |
| PH7133303037 | NAPERVILLE | IL | | 08/21/2015 | | 454,423 | | | | | | | 9,925 | 9,925 | | | |
| PH7133305354 | SEATTLE | WA | | 05/08/2015 | | 809,026 | | | | | | | 18,714 | 18,714 | | | |
| PH7133305800 | SCOTTSDALE | AZ | | 04/24/2015 | | 491,733 | | | | | | | 11,211 | 11,211 | | | |
| PH7133338314 | SAN DIEGO | CA | | 10/29/2015 | | 840,236 | | | | | | | 18,656 | 18,656 | | | |
| PH7133338546 | MANCHESTER | MA | | 08/07/2015 | | 582,963 | | | | | | | 13,353 | 13,353 | | | |
| PH7133340690 | AUSTIN | TX | | 06/05/2015 | | 716,385 | | | | | | | 15,888 | 15,888 | | | |
| PH7133340716 | TUCSON | AZ | | 04/24/2015 | | 429,125 | | | | | | | 10,016 | 10,016 | | | |
| PH7133341524 | OAKDALE | CA | | 05/22/2015 | | 495,989 | | | | | | | 10,983 | 10,983 | | | |
| PH7133343231 | WOODINVILLE | WA | | 04/24/2015 | | 550,696 | | | | | | | 12,196 | 12,196 | | | |
| PH7133365523 | PONTE VEDRA BEACH | FL | | 05/22/2015 | | 578,582 | | | | | | | 12,980 | 12,980 | | | |
| PH7133367032 | TUCSON | AZ | | 06/05/2015 | | 463,234 | | | | | | | 10,208 | 10,208 | | | |
| PH7133421086 | HOUSTON | TX | | 06/05/2015 | | 856,871 | | | | | | | 19,143 | 19,143 | | | |
| PH7133423496 | WALL TOWNSHIP | NJ | | 07/24/2015 | | 700,376 | | | | | | | 15,302 | 15,302 | | | |
| PH7133425574 | SUMMIT | NJ | | 05/22/2015 | | 866,286 | | | | | | | 18,951 | 18,951 | | | |
| PH7133461942 | CRANBURY | NJ | | 02/12/2016 | | 649,654 | | | | | | | 13,167 | 13,167 | | | |
| PH7133467899 | BELLAIRE | TX | | 05/22/2015 | | 701,179 | | | | | | | 15,418 | 15,418 | | | |
| PH7133508072 | SAN DIEGO | CA | | 07/10/2015 | | 451,625 | | | | | | | 9,711 | 9,711 | | | |
| PH7133510508 | WAYZATA | MN | | 07/10/2015 | | 570,467 | | | | | | | 15,691 | 15,691 | | | |
| PH7133512777 | DAVIS | CA | | 07/10/2015 | | 512,433 | | | | | | | 11,444 | 11,444 | | | |
| PH7133513403 | SAN DIEGO | CA | | 08/07/2015 | | 568,956 | | | | | | | 13,996 | 13,996 | | | |
| PH7133513825 | LOS ALAMITOS | CA | | 10/29/2015 | | 656,941 | | | | | | | 13,843 | 13,843 | | | |
| PH7133548417 | CARY | NC | | 06/19/2015 | | 393,254 | | | | | | | 8,962 | 8,962 | | | |
| PH7133549670 | MONTCLAIR | NJ | | 06/19/2015 | | 474,328 | | | | | | | 10,485 | 10,485 | | | |
| PH7133701008 | CHAGRIN FALLS | OH | | 07/10/2015 | | 447,840 | | | | | | | 13,241 | 13,241 | | | |
| PH7133701495 | ACTON | MA | | 09/18/2015 | | 636,083 | | | | | | | 13,319 | 13,319 | | | |
| PH7133704077 | NAPLES | FL | | 01/15/2016 | | 614,667 | | | | | | | 13,230 | 13,230 | | | |
| PH7133705280 | SYOSSET | NY | | 10/16/2015 | | 609,943 | | | | | | | 19,695 | 19,695 | | | |
| PH7133739461 | MILLBRAE | CA | | 07/10/2015 | | 1,190,293 | | | | | | | 108,221 | 108,221 | | | |
| PH7133740048 | CHANDLER | AZ | | 06/19/2015 | | 461,822 | | | | | | | 29,389 | 29,389 | | | |
| PH7133740170 | GLEN ROCK | NJ | | 07/24/2015 | | 628,692 | | | | | | | 13,809 | 13,809 | | | |
| PH7133741137 | MEDFORD | NJ | | 08/21/2015 | | 442,398 | | | | | | | 9,423 | 9,423 | | | |
| PH7133780184 | MOORESTOWN | NJ | | 08/21/2015 | | 458,120 | | | | | | | 10,079 | 10,079 | | | |
| PH7133784905 | FORT WORTH | TX | | 06/19/2015 | | 399,266 | | | | | | | 17,695 | 17,695 | | | |
| PH7133785928 | WESTFIELD | NJ | | 08/21/2015 | | 508,012 | | | | | | | 10,879 | 10,879 | | | |
| PH7133788401 | SPRING | TX | | 06/05/2015 | | 607,031 | | | | | | | 13,281 | 13,281 | | | |
| PH7133822424 | LA MESA | CA | | 07/24/2015 | | 651,803 | | | | | | | 14,486 | 14,486 | | | |
| PH7133823513 | SOUTHLAKE | TX | | 06/05/2015 | | 480,115 | | | | | | | 37,808 | 37,808 | | | |

# 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 | | | | Book Value/ Recorded Investment Excluding Accrued Interest Prior Year | 8 | 9 | 10 | 11 | 12 | 13 | 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 |
| Loan Number | City | State | Loan Type | Date Acquired | Disposal Date | | 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 | | | | | |
| PH7133827027 | PORTSMOUTH | RI | | 07/24/2015 | | 431,012 | | | | | | | 9,283 | 9,283 | | | |
| PH7133827191 | MANHASSET | NY | | 08/07/2015 | | 764,226 | | | | | | | 18,517 | 18,517 | | | |
| PH7133827720 | COLLEYVILLE | TX | | 07/10/2015 | | 451,245 | | | | | | | 10,001 | 10,001 | | | |
| PH7133829791 | FLOWER MOUND | TX | | 07/10/2015 | | 423,408 | | | | | | | 9,353 | 9,353 | | | |
| PH7133864327 | NEWCASTLE | WA | | 07/10/2015 | | 633,598 | | | | | | | 14,374 | 14,374 | | | |
| PH7133864400 | INDIAN LAND | SC | | 07/10/2015 | | 396,765 | | | | | | | 12,071 | 12,071 | | | |
| PH7133866298 | WYNNEWOOD | PA | | 07/24/2015 | | 618,232 | | | | | | | 14,833 | 14,833 | | | |
| PH7133871447 | NORTH CALDWELL | NJ | | 08/07/2015 | | 510,076 | | | | | | | 10,727 | 10,727 | | | |
| PH7133904875 | BELMONT | MA | | 09/18/2015 | | 614,734 | | | | | | | 13,208 | 13,208 | | | |
| PH7133924352 | WHITE PLAINS | NY | | 09/18/2015 | | 458,980 | | | | | | | 9,381 | 9,381 | | | |
| PH7133925177 | WESTFIELD | NJ | | 08/21/2015 | | 451,916 | | | | | | | 9,628 | 9,628 | | | |
| PH7134018154 | CERRITOS | CA | | 07/24/2015 | | 751,259 | | | | | | | 18,657 | 18,657 | | | |
| PH7134019533 | HOLMDEL | NJ | | 09/18/2015 | | 747,500 | | | | | | | 15,937 | 15,937 | | | |
| PH7134020176 | TROPHY CLUB | TX | | 07/24/2015 | | 462,025 | | | | | | | 9,987 | 9,987 | | | |
| PH7134022768 | SMITHTOWN | NY | | 09/18/2015 | | 587,082 | | | | | | | 15,958 | 15,958 | | | |
| PH7134062202 | WESTFIELD | NJ | | 07/24/2015 | | 499,642 | | | | | | | 10,995 | 10,995 | | | |
| PH7134062590 | FAIRFIELD | CA | | 08/21/2015 | | 562,002 | | | | | | | 12,069 | 12,069 | | | |
| PH7134065601 | DAVIE | FL | | 08/21/2015 | | 677,061 | | | | | | | 14,485 | 14,485 | | | |
| PH7134066039 | MOUNT LAUREL | NJ | | 09/18/2015 | | 399,365 | | | | | | | 12,311 | 12,311 | | | |
| PH7134069736 | MENDHAM | NJ | | 08/21/2015 | | 616,205 | | | | | | | 19,271 | 19,271 | | | |
| PH7134102461 | WESTFIELD | NJ | | 08/21/2015 | | 828,362 | | | | | | | 17,390 | 17,390 | | | |
| PH7134103667 | PRINCETON | NJ | | 10/16/2015 | | 900,385 | | | | | | | 18,922 | 18,922 | | | |
| PH7134104392 | AVON | CO | | 08/07/2015 | | 614,623 | | | | | | | 12,786 | 12,786 | | | |
| PH7134106454 | LARCHMONT | NY | | 09/18/2015 | | 612,139 | | | | | | | 12,507 | 12,507 | | | |
| PH7134107569 | WEST CHESTER | PA | | 09/18/2015 | | 443,403 | | | | | | | 9,511 | 9,511 | | | |
| PH7134142632 | LAKE BLUFF | IL | | 10/16/2015 | | 501,667 | | | | | | | 10,724 | 10,724 | | | |
| PH7134162812 | REDMOND | WA | | 08/21/2015 | | 562,007 | | | | | | | 12,067 | 12,067 | | | |
| PH7134163687 | RYE BROOK | NY | | 09/18/2015 | | 844,056 | | | | | | | 17,966 | 17,966 | | | |
| PH7134198154 | REDMOND | WA | | 08/21/2015 | | 629,998 | | | | | | | 13,479 | 13,479 | | | |
| PH7134198915 | WESTON | FL | | 09/18/2015 | | 447,930 | | | | | | | 10,820 | 10,820 | | | |
| PH7134219836 | TENAFLY | NJ | | 09/18/2015 | | 787,336 | | | | | | | 16,526 | 16,526 | | | |
| PH7134221402 | SUMMIT | NJ | | 09/29/2015 | | 1,246,214 | | | | | | | 26,669 | 26,669 | | | |
| PH7134254395 | WESTMINSTER | CO | | 12/11/2015 | | 473,002 | | | | | | | 9,560 | 9,560 | | | |
| PH7134271498 | WINTER GARDEN | FL | | 09/18/2015 | | 433,391 | | | | | | | 9,747 | 9,747 | | | |
| PH7134271704 | WESTFIELD | NJ | | 09/18/2015 | | 571,232 | | | | | | | 13,915 | 13,915 | | | |
| PH7134272678 | PARAMUS | NJ | | 09/18/2015 | | 693,298 | | | | | | | 14,978 | 14,978 | | | |
| PH7134275929 | FREMONT | CA | | 10/29/2015 | | 515,427 | | | | | | | 10,462 | 10,462 | | | |
| PH7134310114 | SAN RAMON | CA | | 10/16/2015 | | 711,633 | | | | | | | 14,531 | 14,531 | | | |
| PH7134348098 | MOUNTAIN BRK | AL | | 09/18/2015 | | 420,043 | | | | | | | 9,183 | 9,183 | | | |
| PH7134457824 | TUCSON | AZ | | 09/18/2015 | | 411,258 | | | | | | | 14,931 | 14,931 | | | |
| PH7134457956 | RALEIGH | NC | | 09/18/2015 | | 550,293 | | | | | | | 11,632 | 11,632 | | | |
| PH7134458079 | GOODYEAR | AZ | | 12/11/2015 | | 415,451 | | | | | | | 8,853 | 8,853 | | | |
| PH7134461867 | SAINT CHARLES | IL | | 09/18/2015 | | 433,768 | | | | | | | 9,264 | 9,264 | | | |
| PH7134462972 | FEDERAL WAY | WA | | 09/18/2015 | | 552,196 | | | | | | | 23,540 | 23,540 | | | |
| PH7134522817 | ANDOVER | MA | | 02/12/2016 | | 377,040 | | | | | | | 18,760 | 18,760 | | | |
| PH7134674477 | STAMFORD | CT | | 11/13/2015 | | 837,508 | | | | | | | 18,743 | 18,743 | | | |
| PH7134676084 | COMMACK | NY | | 11/13/2015 | | 496,864 | | | | | | | 10,491 | 10,491 | | | |
| PH7134676589 | CENTENNIAL | CO | | 09/29/2015 | | 584,408 | | | | | | | 12,310 | 12,310 | | | |
| PH7134678882 | PRINCETON | NJ | | 12/11/2015 | | 524,212 | | | | | | | 12,105 | 12,105 | | | |
| PH7134682256 | MAPLEWOOD | NJ | | 11/13/2015 | | 451,470 | | | | | | | 9,079 | 9,079 | | | |
| PH7134714778 | TUCSON | AZ | | 10/16/2015 | | 501,333 | | | | | | | 15,209 | 15,209 | | | |
| PH7134718399 | BERWYN | PA | | 10/16/2015 | | 659,240 | | | | | | | 14,348 | 14,348 | | | |
| PH7134723019 | WESTPORT | CT | | 12/23/2015 | | 836,451 | | | | | | | 18,473 | 18,473 | | | |
| PH7134723191 | HOWELL | MI | | 12/11/2015 | | 461,296 | | | | | | | 12,919 | 12,919 | | | |
| PH7134723431 | PARKER | CO | | 10/29/2015 | | 446,439 | | | | | | | 9,474 | 9,474 | | | |
| PH7134796304 | ALEXANDRIA | VA | | 12/11/2015 | | 585,859 | | | | | | | 12,108 | 12,108 | | | |
| PH7134797963 | HIGHLANDS RANCH | CO | | 10/29/2015 | | 417,734 | | | | | | | 9,259 | 9,259 | | | |
| PH7134800122 | WESTFIELD | NJ | | 12/11/2015 | | 507,735 | | | | | | | 10,696 | 10,696 | | | |
| PH7134840003 | TAMPA | FL | | 10/29/2015 | | 542,769 | | | | | | | 125,115 | 125,115 | | | |
| PH7134842876 | ARLINGTON | VA | | 11/13/2015 | | 535,891 | | | | | | | 13,003 | 13,003 | | | |

# 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 | | 476,574 | | | | | | | 31,276 | 31,276 | | | |
| PH7134891295 | MCKINNEY | TX | | 10/16/2015 | | 426,781 | | | | | | | 18,189 | 18,189 | | | |
| PH7134949747 | DENVER | CO | | 12/11/2015 | | 458,529 | | | | | | | 15,230 | 15,230 | | | |
| PH7134951453 | WOODCLIFF LAKE | NJ | | 12/11/2015 | | 605,531 | | | | | | | 12,472 | 12,472 | | | |
| PH7134953244 | MALVERN | PA | | 12/11/2015 | | 510,500 | | | | | | | 10,895 | 10,895 | | | |
| PH7135019193 | ARLINGTON | VA | | 01/15/2016 | | 897,917 | | | | | | | 19,335 | 19,335 | | | |
| PH7135056070 | TRAFFORD | PA | | 04/22/2016 | | 545,601 | | | | | | | 22,994 | 22,994 | | | |
| PH7135074651 | HOCKLEY | TX | | 03/25/2016 | | 434,700 | | | | | | | 18,267 | 18,267 | | | |
| PH7135083538 | LAFAYETTE | CO | | 01/15/2016 | | 415,950 | | | | | | | 10,301 | 10,301 | | | |
| PH7135132293 | TUCSON | AZ | | 01/15/2016 | | 721,248 | | | | | | | 15,792 | 15,792 | | | |
| PH7135211105 | PLEASANTON | CA | | 12/11/2015 | | 723,455 | | | | | | | 16,005 | 16,005 | | | |
| PH7135240666 | NAPLES | FL | | 03/11/2016 | | 464,009 | | | | | | | 9,828 | 9,828 | | | |
| PH7135281728 | MOUNT PLEASANT | SC | | 12/23/2015 | | 453,460 | | | | | | | 9,645 | 9,645 | | | |
| PH7135288749 | NEEDHAM | MA | | 12/23/2015 | | 774,307 | | | | | | | 17,707 | 17,707 | | | |
| PH7135338270 | PLANDOME | NY | | 12/11/2015 | | 949,564 | | | | | | | 20,107 | 20,107 | | | |
| PH7135338999 | SCOTTSDALE | AZ | | 01/15/2016 | | 587,541 | | | | | | | 12,338 | 12,338 | | | |
| PH7135353089 | AURORA | CO | | 03/25/2016 | | 486,982 | | | | | | | 10,145 | 10,145 | | | |
| PH7135362676 | FLEMINGTON | NJ | | 04/08/2016 | | 610,102 | | | | | | | 13,191 | 13,191 | | | |
| PH7135395585 | FAIR HAVEN | NJ | | 04/08/2016 | | 782,533 | | | | | | | 17,303 | 17,303 | | | |
| PH7135399710 | SUMMIT | NJ | | 01/15/2016 | | 685,964 | | | | | | | 14,852 | 14,852 | | | |
| PH7135406804 | CARLSBAD | CA | | 01/15/2016 | | 906,104 | | | | | | | 19,969 | 19,969 | | | |
| PH7135532245 | CLAREMONT | CA | | 02/12/2016 | | 637,562 | | | | | | | 12,916 | 12,916 | | | |
| PH7135549470 | GREENWOOD VILLAGE | CO | | 01/28/2016 | | 719,973 | | | | | | | 14,833 | 14,833 | | | |
| PH7135556475 | RIPON | CA | | 01/28/2016 | | 605,002 | | | | | | | 21,545 | 21,545 | | | |
| PH7135941057 | NEEDHAM | MA | | 02/12/2016 | | 646,152 | | | | | | | 18,548 | 18,548 | | | |
| PH7136100851 | CAMBRIA | CA | | 04/08/2016 | | 630,375 | | | | | | | 12,507 | 12,507 | | | |
| PH7136104622 | TUCSON | AZ | | 02/12/2016 | | 567,522 | | | | | | | 13,681 | 13,681 | | | |
| PH7136358939 | BOCA RATON | FL | | 03/25/2016 | | 548,247 | | | | | | | 10,970 | 10,970 | | | |
| PH7136393464 | ENGLEWOOD | CO | | 03/25/2016 | | 626,680 | | | | | | | 13,091 | 13,091 | | | |
| PH7136743734 | LIVERMORE | CA | | 04/22/2016 | | 695,832 | | | | | | | 15,233 | 15,233 | | | |
| PH7136885105 | MOORESTOWN | NJ | | 04/08/2016 | | 477,196 | | | | | | | 10,448 | 10,448 | | | |
| 0299999. Mortgages with partial repayments | | | | | | 8,825,384,494 | | | | | | | 230,503,983 | | | | |
| 0874400 | NEW YORK | NY | | 04/11/2019 | | | | | | | | | 119,730,000 | 119,730,000 | | | |
| 0399999. Mortgages disposed | | | | | | | | | | | | | 119,730,000 | 119,730,000 | | | |
| 0700600 | NEW YORK | NY | | 10/03/2013 | | 63,750,000 | | | | | | | 63,750,000 | 63,750,000 | | | |
| 0720300 | AUSTIN | TX | | 11/20/2015 | | 160,410,780 | | | | 605,105 | 605,105 | | 161,015,885 | 161,015,885 | | | |
| 0720301 | AUSTIN | TX | | 11/20/2015 | | 160,410,780 | | | | 679,963 | 679,963 | | 161,090,744 | 161,090,744 | | | |
| EB1596053997 | HOUSTON | TX | | 12/16/2016 | | 901,700 | | (16,156) | | | (16,156) | | 885,544 | 901,371 | | 15,827 | 15,827 |
| 0499999. Mortgages transferred | | | | | | 385,473,260 | | (16,156) | | 1,285,068 | 1,268,912 | | 386,742,173 | 386,758,000 | | 15,827 | 15,827 |
| 0599999 - Totals | | | | | | 11,065,419,859 | | 1,206,637 | | 1,505,218 | 2,711,855 | | 2,548,559,150 | 2,593,764,217 | | 19,499 | 19,499 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | SB DFZ MAD-M Holdings, LLC | | Kennett Square | PA | Internal Transfer | | 10/03/2013 | | 63,750,000 | 63,750,000 | 63,750,000 | | | | | | 331,068 | | 0.000 |
| 0999999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | | | 63,750,000 | 63,750,000 | 63,750,000 | | | | | | 331,068 | | XXX |
| 12496#-10-2 | CCM Series 2, LLC | | Wilmington | DE | Covariance Capital Management, Inc. | 2 | 06/30/2011 | | | | | 2,188,982 | | | | | 8,885,102 | | 100.000 |
| 88873*-10-9 | TIAA Global Public Investments, LLC | | Wilmington | DE | TIAA | 4 | 01/31/2009 | | 2,489,345,944 | 2,511,253,780 | 2,511,253,780 | 41,221,626 | | | | | 238,000,000 | | 100.000 |
| 1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | | | 2,489,345,944 | 2,511,253,780 | 2,511,253,780 | 43,410,608 | | | | | 246,885,102 | | XXX |
| 000000-00-0 | TIAA Diversified Public Investments LLC | | Wilmington | DE | TIAA | | 07/16/2015 | | 64,915,233 | 69,829,044 | 69,829,044 | 2,260,704 | | | | | 4,500,000 | | 100.000 |
| 1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated | | | | | | | | | 64,915,233 | 69,829,044 | 69,829,044 | 2,260,704 | | | | | 4,500,000 | | XXX |
| 000000-00-0 | 3i Eurofund V | | London | GBR | 3i Group PLC | | 10/25/2006 | 3 | 888,200 | 101,495,313 | 101,495,313 | 25,332,973 | | | | (1,620,015) | 4,415,023 | 1,412,093 | 8.568 |
| 000000-00-0 | Aavishkaar Emerging India Fund | | Ebene | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | | 11/15/2017 | | 6,996,854 | 7,169,284 | 7,169,284 | 925,632 | | | | | | 7,891,503 | 32.680 |
| 000000-00-0 | Aavishkaar India II Company Ltd. | | Port Louis | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | | 07/26/2013 | | 8,665,543 | 13,612,535 | 13,612,535 | 387,307 | | | | | | | 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 | | 7,421,660 | 12,674,959 | 12,674,959 | 3,772,991 | | | | | 594 | 1,840,076 | 7.050 |
| 000000-00-0 | Advent International GPE VI, LP | | George Town | CYM | Advent International Corporation | | 07/07/2008 | 3 | 8,884,343 | 11,106,360 | 11,106,360 | (4,157,450) | | | | | 1,590,191 | | 2.727 |
| 000000-00-0 | Advent International GPE VII-B, L.P. | | Wilmington | DE | Advent International Corporation | | 08/27/2012 | 3 | 21,087,107 | 29,563,794 | 29,563,794 | (10,819,618) | | | | | 4,934,378 | 2,400,000 | 1.237 |
| 000000-00-0 | AeroRepair Holdings, LLC | | Wilmington | DE | GenNx 360 Capital Partners III, LP | | 12/23/2019 | 3 | 1,800,000 | 1,800,000 | 1,800,000 | | | | | | | | 5.190 |
| 000000-00-0 | Albert Co-Investment Holdings L.P. | | Grand Cayman | CYM | Rhone Capital | | 01/16/2015 | 3 | 2,945,850 | 5,133,719 | 5,133,719 | 171,123 | | | | | | 1,283,815 | 20.000 |
| 000000-00-0 | Alisio Holdings, LP | | Wilmington | DE | Harvest Partners, Inc. | | 11/15/2016 | 3 | 20,919,504 | 34,318,877 | 34,318,877 | 10,781,676 | | | | | | 1,080,496 | 4.490 |
| 000000-00-0 | Altas MED LP | | Wilmington | DE | Altas Partners LP | | 10/16/2015 | 3 | | | | (7,040,279) | | | | | 29,014,299 | 5,757,456 | 8.021 |
| 000000-00-0 | Altas Partners Holdings II LP. | | Grand Cayman | CYM | Altas Partners LP | | 04/09/2019 | 3 | 8,957,163 | 8,773,252 | 8,773,252 | (183,911) | | | | | | 31,063,128 | 2.000 |
| 000000-00-0 | Altas Partners Holdings, LP | | Grand Cayman | CYM | Altas Partners LP | | 12/01/2015 | 3 | 25,356,111 | 25,356,111 | 25,356,111 | (933,464) | | | | | 2,356,591 | 1,522,404 | 6.040 |
| 000000-00-0 | American Industrial Partners Capital Fund IV, LP | | Wilmington | DE | American Industrial Partners GP, LLC | | 09/05/2008 | | 26,406,568 | 38,173,615 | 38,173,615 | (11,761,447) | | | | | 105,284 | 813,858 | 9.913 |
| 000000-00-0 | American Industrial Partners V | | Wilmington | DE | American Industrial Partners GP, LLC | | 12/29/2011 | | 41,467,617 | 57,871,504 | 57,871,504 | (4,522,728) | | | | | 5,204,770 | 444,609 | 6.121 |
| 000000-00-0 | AP Plastics Holdings, LP | | Wilmington | DE | Wind Point Partners | | 08/01/2016 | 3 | 9,500,000 | 9,483,204 | 9,483,204 | 12,464 | | | | | | | 7.300 |
| 000000-00-0 | Apax Excelsior VI, L.P. | | Wilmington | DE | Apax Partners | | 06/06/2000 | 1 | | | | | | | | | 80,013 | | 3.237 |
| 000000-00-0 | Apax Europe VI-A, L.P. | | London | GBR | Apax Partners | | 07/18/2005 | 3 | 5,829,691 | 5,993,740 | 5,993,740 | 830,530 | | | | 563,776 | | 591,536 | 1.160 |
| 000000-00-0 | APH CUBS CO-INVEST LP | | Grand Cayman | CYM | Altas Partners LP | | 01/02/2019 | 3 | 9,149,338 | 9,149,338 | 9,149,338 | | | | | | 765,538 | | 0.162 |
| 000000-00-0 | APIS GROWTH FUND II L.P. | | London | GBR | Apis Partners LLP | | 10/17/2018 | | 6,202,946 | 5,268,471 | 5,268,471 | (934,475) | | | | | | 23,773,581 | 18.158 |
| 000000-00-0 | Arch Global Precision, LLC | | Dover | DE | Main Post Growth | | 08/07/2015 | 3 | | 282,558 | 282,558 | 5,842,985 | | | | | 12,981,887 | | 9.323 |
| 000000-00-0 | Argand Partners Fund, L.P. | | Grand Cayman | CYM | Argand Partners, LLC | | 12/07/2016 | 3 | 19,678,486 | 22,665,304 | 22,665,304 | 3,475,421 | | | | | | 9,930,956 | 7.989 |
| 000000-00-0 | Arlington Capital Partners V, L.P. | | Wilmington | DE | Arlington Capital Group V, LLC | | 08/27/2019 | 3 | 394,480 | 168,979 | 168,979 | (225,501) | | | | | | 29,605,520 | 1.818 |
| 000000-00-0 | Asia Opportunity Fund I | | George Town | CYM | Unitas Capital - CCMP Asia | | 06/23/2000 | 3 | 187,165 | 416,763 | 416,763 | (7,546) | | | | | | | 6.964 |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 01/18/2013 | 3 | 26,326,617 | 33,703,189 | 33,703,189 | 1,890,551 | | | | | 1,726,238 | | 3.780 |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 01/25/2016 | 3 | 32,366,969 | 38,945,450 | 38,945,450 | 2,205,412 | | | | | 7,434,364 | 10,253,797 | 3.270 |
| 000000-00-0 | Audax Private Equity Fund VI-A, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 08/30/2019 | 3 | 3,890,549 | 3,890,549 | 3,890,549 | | | | | | 245,777 | 40,753,909 | 1.250 |
| 000000-00-0 | Aurora Capital Partners IV, LP | | Wilmington | DE | Aurora Capital Group | | 11/15/2012 | 3 | 2,779,523 | 17,437,295 | 17,437,295 | 982,695 | | | | | | 6,047,002 | 7.949 |
| 000000-00-0 | Aurora Equity Partners V L.P. | | Dover | DE | Aurora Capital Group | | 06/10/2016 | 3 | 37,219,968 | 42,252,946 | 42,252,946 | 4,539,671 | | | | | | 22,715,776 | 5.050 |
| 000000-00-0 | Avista Capital Partners IV LP | | Wilmington | DE | Avista Capital Partners IV GP LP | | 01/22/2018 | 3 | 29,978,234 | 35,758,443 | 35,758,443 | 5,561,180 | | | | | (1,691,068) | 3,966,733 | 10.300 |
| 000000-00-0 | AxInfra LP | | Wilmington | DE | Axium Infrastructure | | 12/19/2018 | | 68,945,177 | 68,945,177 | 68,945,177 | | | | | | 3,423,557 | 2,649,311 | 7.550 |
| 000000-00-0 | Bain Capital Venture Coinvestment Fund II, L.P. | | George Town | CYM | Bain Capital | | 11/16/2018 | 1 | 835,000 | 824,702 | 824,702 | (10,298) | | | | | | 1,165,000 | 0.800 |
| 000000-00-0 | Bain Capital Venture Fund 2019, L.P. | | George Town | CYM | Bain Capital | | 01/02/2019 | 1 | 1,975,000 | 1,571,691 | 1,571,691 | (403,309) | | | | | | 3,025,000 | 0.770 |
| 000000-00-0 | Bamboo Financial Inclusion Fund II | | Luxembourg | LUX | Bamboo Finance SA | | 12/01/2015 | | 13,275,000 | 11,032,587 | 11,032,587 | (151,206) | | | | | | 1,725,000 | 37.175 |
| 000000-00-0 | BC European Capital IX, L.P. | | London | GBR | CIE Management IX Limited | | 12/23/2011 | 3 | 15,550,380 | 19,814,006 | 19,814,006 | (1,924,489) | | | | (548,536) | 7,052,684 | 412,641 | 0.374 |
| 000000-00-0 | BC European Capital VII, L.P. | | London | GBR | CIE Management II Limited | | 07/27/2000 | 3 | | 103,494 | 103,494 | 7,732 | | | | (2,228) | | | 0.469 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | | Wilmington | DE | Black Diamond Capital Management, LLC | | 03/31/2006 | | 20,220,636 | 32,924,727 | 32,924,727 | (172,839) | | | | | 17,183,397 | 1,698,086 | 4.073 |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | | Wilmington | DE | Black Diamond Capital Management, LLC | | 06/21/2011 | | 13,919,249 | 19,332,534 | 19,332,534 | 1,356,296 | | | | | (14,889) | 416,107 | 1.875 |
| 000000-00-0 | Beacon Energy Invest Fund II | | Wilmington | DE | Beacon Group, The | | 09/14/1998 | | 831,378 | 1,170,334 | 1,170,334 | (4,286) | | | | | | 27,683 | 5.900 |
| 000000-00-0 | BEECKEN PETTY OKEEFE FUND V, L.P. | | Dover | DE | Beecken Petty O'Keefe & Co LLC | | 10/31/2018 | 3 | 9,282,299 | 7,727,007 | 7,727,007 | (1,555,293) | | | | | | 30,717,701 | 11.630 |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | | Wilmington | DE | Beecken Petty O'Keefe & Co LLC | | 12/13/2013 | 3 | 22,028,225 | 25,482,929 | 25,482,929 | 1,829,031 | | | | | 1,737,093 | | 5.960 |
| 000000-00-0 | Berkshire Partners Fund VIII, L.P. | | Wilmington | DE | Berkshire Associates LLC | | 08/25/2011 | 3 | 4,776,957 | 6,910,134 | 6,910,134 | 814,647 | | | | | 12,498 | 787,477 | 0.337 |
| 000000-00-0 | Berkshire Partners VI, L.P. | | Boston | MA | Berkshire Associates LLC | | 07/11/2002 | 3 | 876,068 | 2,057,544 | 2,057,544 | (3,459,553) | | | | | 2,529,327 | 1,039,786 | 0.949 |
| 000000-00-0 | Berkshire Partners VII | | Wilmington | DE | Berkshire Associates LLC | | 11/15/2006 | 3 | | 918,480 | 918,480 | (4,273,849) | | | | | 6,385,606 | 458,820 | 1.234 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P. | | Wilmington | DE | Bertram Growth Capital III Annex Fund | | 06/11/2019 | 3 | 10,827,733 | 11,790,427 | 11,790,427 | 962,694 | | | | | | 4,172,267 | 15.000 |
| 000000-00-0 | Bertram Growth Capital III, LP | | Wilmington | DE | Bertram Growth Capital III GP, L.P. | | 11/30/2016 | 3 | 25,643,601 | 29,548,380 | 29,548,380 | 3,903,935 | | | | | 114 | 2,080,495 | 8.100 |
| 000000-00-0 | Bison Capital Partners V, L.P. | | Wilmington | DE | Bison Capital Asset Management, LLC | | 09/18/2017 | 2 | 12,466,212 | 13,506,246 | 13,506,246 | 195,399 | | | | | 1,361,426 | 16,691,897 | 7.810 |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | | Wilmington | DE | Blackstone Group | | 01/14/2003 | 3 | 697,407 | 1,592,631 | 1,592,631 | (2,151,444) | | | | | 1,759,623 | 1,701,366 | 0.947 |
| 000000-00-0 | Blackstone Capital Partners V - S | | Wilmington | DE | Blackstone Group | | 09/21/2006 | 3 | 249,362 | 950,690 | 950,690 | (451,760) | | | | | 244,280 | 605,694 | 1.168 |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | | Wilmington | DE | Blackstone Group | | 02/06/2006 | 3 | 156,895 | 6,611,974 | 6,611,974 | (11,054,213) | | | | | 8,517,916 | 8,764,529 | 0.898 |
| 000000-00-0 | Blades Acquisition Holdings, LP | | Wilmington | DE | Audax Group | | 08/01/2019 | 3 | 875,000 | 875,000 | 875,000 | | | | | | | | 0.866 |
| 000000-00-0 | Blue Point Capital Partners IV, L.P. | | Wilmington | DE | Blue Point Capital Partners, LLC | | 08/24/2018 | 3 | 15,071,595 | 15,169,622 | 15,169,622 | 345,818 | | | | | | 19,928,405 | 6.740 |
| 000000-00-0 | Blue Road Capital, L.P. | | Wilmington | DE | Blue Road Management, LP | | 08/15/2014 | | 17,983,625 | 22,235,339 | 22,235,339 | 1,808,395 | | | | | | 6,432,861 | 11.889 |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | | Wilmington | DE | Brentwood Associates | | 10/07/2014 | 3 | 26,920,820 | 32,395,149 | 32,395,149 | (210,239) | | | | | 3,166,872 | 1,658,678 | 5.385 |
| 000000-00-0 | Brentwood Associates Private Equity VI, LP | | Wilmington | DE | Brentwood Associates | | 12/27/2017 | 3 | 8,209,206 | 8,129,970 | 8,129,970 | 553,774 | | | | | | 26,673,303 | 3.182 |
| 000000-00-0 | Brookfield Infrastructure Fund IV-B, L.P. | | Wilmington | DE | Brookfield Asset Management | | 09/18/2019 | | 8,898,531 | 8,878,321 | 8,878,321 | (20,210) | | | | | | 21,100,183 | 0.150 |
| 000000-00-0 | Business Agility Co-Invest, LP | | Wilmington | DE | Leeds Equity Associates VI, LP | | 07/19/2019 | 3 | 6,015,807 | 6,015,807 | 6,015,807 | | | | | | | | 3.455 |
| 000000-00-0 | Calera Capital Partners V, L.P. | | Wilmington | DE | Calera Capital | | 04/25/2016 | 3 | 23,511,594 | 25,251,358 | 25,251,358 | (2,803,341) | | | | | 8,483,112 | 13,298,510 | 7.430 |
| 000000-00-0 | Calera XIX, LLC | | Wilmington | DE | Calera Capital | | 02/06/2017 | 3 | 21,589,107 | 42,673,469 | 42,673,469 | 7,193,176 | | | | | | 1,410,893 | 14.035 |
| 000000-00-0 | Calera XVII, LLC | | Wilmington | DE | Calera Capital | | 08/04/2014 | 3 | 130,965 | 815,036 | 815,036 | (4,431) | | | | | | 2,369,035 | 16.390 |
| 000000-00-0 | Calera XXI, LLC | | Wilmington | DE | Calera Capital | | 10/17/2018 | 3 | 10,342,890 | 10,300,516 | 10,300,516 | (42,374) | | | | | | | 8.955 |
| 000000-00-0 | Capital Partners Private Equity Income Fund II Inst., L.P. | | Wilmington | DE | Capital Partners | | 02/03/2014 | 3 | 14,126,689 | 15,696,832 | 15,696,832 | (1,938,311) | | | | | 891,105 | 1,518,013 | 5.555 |
| 000000-00-0 | Cappuccino Co-Investors, L.L.C. | | Wilmington | DE | ZM Capital Advisors, LLC | | 05/23/2018 | 3 | 7,469,187 | 11,675,738 | 11,675,738 | 4,206,551 | | | | | | | 10.089 |
| 000000-00-0 | Carlyle Partners IV, LP | | Wilmington | DE | The Carlyle Group | | 05/09/2005 | 3 | 1,049,731 | 1,221,765 | 1,221,765 | (116,328) | | | | | 116,268 | 3,782,196 | 0.602 |
| 000000-00-0 | Carlyle Partners V, L.P. | | Wilmington | DE | The Carlyle Group | | 07/06/2007 | 3 | 9,520,403 | 10,193,873 | 10,193,873 | (581,835) | | | | | 621,043 | 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 | 9,331,684 | 24,993,691 | 24,993,691 | 6,342,870 | | | | | 17,431,894 | 4,887,340 | 11.299 |
| 000000-00-0 | Carousel Capital Partners V, L.P. | | Charlotte | NC | Carousel Capital Management Company, L.P. | | 02/15/2017 | 3 | 16,348,606 | 17,790,419 | 17,790,419 | 843,268 | | | | | | 12,827,005 | 7.500 |
| 000000-00-0 | CATALYST MICROFINANCE INVESTORS (CMI) | | Port Louis | MUS | Catalyst Microfinance Investors | | 02/08/2008 | | | 7,059,257 | 7,059,257 | 7,059,257 | | | | | 461,636 | | 6.500 |
| 000000-00-0 | Catterton Growth Partners II | | Wilmington | DE | Catterton Partners | | 09/30/2013 | 3 | 14,910,652 | 18,648,915 | 18,648,915 | (73,114) | | | | | | 89,348 | 3.571 |
| 000000-00-0 | Catterton Partners VI, L.P. | | Wilmington | DE | Catterton Partners | | 12/14/2006 | 3 | | 21,860,721 | 21,860,721 | (8,342,683) | | | | | 7,378,828 | 3,208,152 | 6.000 |
| 000000-00-0 | Catterton Partners VII, LP | | Wilmington | DE | Catterton Partners | | 03/19/2013 | 3 | 34,744,454 | 45,074,590 | 45,074,590 | (8,534,854) | | | | | 18,726,055 | 10,089,824 | 2.976 |
| 000000-00-0 | CB Nike TopCo, LP | | Wilmington | DE | Charlesbank Technology Opportunities Fund, GP | | 10/25/2019 | 3 | 3,623,188 | 3,623,188 | 3,623,188 | | | | | | | 1,376,812 | 2.917 |
| 000000-00-0 | CC CH CO-INVEST II LP | | Wilmington | DE | Cornell Capital LLC | | 02/15/2019 | 3 | 5,267,772 | 5,285,028 | 5,285,028 | 17,256 | | | | | | | 1.400 |
| 000000-00-0 | CC PS CO-INVEST I LP | | Wilmington | DE | CC Co-Invest GP LLC | | 06/28/2018 | 3 | 15,055,890 | 14,988,111 | 14,988,111 | (9,007) | | | | | | | 4.620 |
| 000000-00-0 | CC WK Co-Invest, L.P. | | Wilmington | DE | Cornell Capital LLC | | 06/19/2017 | 3 | 7,544,025 | 14,153,536 | 14,153,536 | 5,496,519 | | | | | | 50,000 | 2.770 |
| 000000-00-0 | CCMP Capital Investors III, LP | | Wilmington | DE | CCMP Capital Advisors, LLC | | 08/14/2014 | 3 | 29,803,220 | 35,574,856 | 35,574,856 | (3,776,055) | | | | | 3,901,157 | 5,221,774 | 1.192 |
| 000000-00-0 | CCMP Co-Invest III A, L.P. | | Wilmington | DE | CCMP Capital Advisors, LLC | | 08/22/2014 | 3 | 10,206,598 | 14,447,709 | 14,447,709 | (10,687) | | | | | | | 9.790 |
| 000000-00-0 | CD&R Bounce Co-Investor, LP (Spie) | | George Town | CYM | Clayton, Dubilier & Rice | | 08/23/2011 | 3 | 6,920 | 544 | 544 | (2,684) | | | | (497) | | 1,298,203 | 7.201 |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | | Dover | DE | CenterOak Partners, LLC | | 12/29/2015 | 3 | 29,685,247 | 35,131,922 | 35,131,922 | 3,525,658 | | | | | 4,331,339 | 11,478,959 | 10.952 |
| 000000-00-0 | Centre Lane Partners III, L.P. | | Wilmington | DE | Centre Lane Partners LLC | | 12/28/2011 | | 13,004,211 | 28,272,231 | 28,272,231 | 7,563,222 | | | | | 1,563,143 | 8,109,895 | 15.432 |
| 000000-00-0 | Cerberus Institutional Partners Int'l, Series I | | Wilmington | DE | Cerberus Capital Management | | 06/17/2009 | | 1,761,782 | 2,544,542 | 2,544,542 | 267,750 | | | | | | 3,520,580 | 2.477 |
| 000000-00-0 | Cerberus Institutional Partners L.P. Series III | | Wilmington | DE | Cerberus Capital Management | | 12/16/2003 | | | 436,786 | 436,786 | 57,106 | | | | | 16,206 | 3,150,000 | 1.932 |
| 000000-00-0 | Cerberus Institutional Partners, LP Ser IV | | Wilmington | DE | Cerberus Capital Management | | 11/28/2006 | | | 23,073,607 | 23,073,607 | (4,310,000) | | | | | 4,277,805 | 11,483,568 | 1.993 |
| 000000-00-0 | CG EQUITY INVESTORS, LP | | Wilmington | DE | Gridiron Capital LLC | | 04/30/2019 | 3 | 5,344,703 | 5,344,703 | 5,344,703 | | | | | | | | 2.050 |
| 000000-00-0 | CHG PPC Investor, LLC | | Wilmington | DE | PPC Partners | | 03/28/2018 | 3 | 13,030,000 | 21,821,750 | 21,821,750 | 7,221,064 | | | | | | | 2.277 |
| 000000-00-0 | CIP Capital Fund II, L.P. | | Wilmington | DE | CIP Management | | 08/18/2016 | 3 | 46,578,789 | 52,470,456 | 52,470,456 | 2,954,609 | | | | | | 3,421,211 | 11.730 |
| 000000-00-0 | CIP Capital Fund, LP | | Wilmington | DE | Compass Investment Management LLC | | 05/24/2012 | 3 | 22,949,864 | 24,986,732 | 24,986,732 | 2,453,135 | | | | | 3,145,379 | 659,253 | 17.376 |
| 000000-00-0 | CIP Revolution Investment, LLC | | Wilmington | DE | CIP Revolution Investment, LLC | | 09/09/2019 | 3 | 5,910,548 | 5,910,548 | 5,910,548 | | | | | | | | 5.846 |
| 000000-00-0 | CIRCULARITY GP I LLP | | London | GBR | Circularity Capital LLP | | 10/26/2018 | | 3,385,456 | 3,615,808 | 3,615,808 | 95,600 | | | | 148,142 | | 9,808,576 | 16.526 |
| 000000-00-0 | Clarendon Capital Fund I, LP | | Wilmington | DE | Clarendon Capital, LLC | | 07/23/2018 | 3 | 4,043,029 | 3,801,613 | 3,801,613 | (241,416) | | | | | | 15,956,971 | 14.286 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | | George Town | CYM | Clayton, Dubilier & Rice | | 11/21/2013 | 3 | 20,066,508 | 30,036,739 | 30,036,739 | 5,169,398 | | | | | 1,507,911 | 1,889,949 | 0.526 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund VIII, LP | | George Town | CYM | Clayton, Dubilier & Rice | | 07/06/2009 | 3 | 6,579,997 | 11,085,553 | 11,085,553 | (1,706,618) | | | | | (2,022,152) | 13,865,278 | 1.602 |
| 000000-00-0 | Clayton, Dublier & Rice X, L.P. | | George Town | CYM | Clayton, Dubilier & Rice | | 03/27/2018 | 3 | 10,867,379 | 13,030,816 | 13,030,816 | 1,955,497 | | | | | 186,162 | 19,132,621 | 0.342 |
| 000000-00-0 | COMPOSITE TECHNOLOGY HOLDINGS, LLC | | Dover | DE | Wind Point Partners | | 02/01/2019 | 3 | 600,000 | 600,000 | 600,000 | | | | | | | | 1.071 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | COP Grand Rapids Investment, LLC | | Dover | DE | CenterOak Partners, LLC | | 11/01/2018 | 3 | 11,340,000 | 10,341,223 | 10,341,223 | (998,777) | | | | | | | 10.620 |
| 000000-00-0 | Core Innovation Capital 1, L.P. | | Wilmington | DE | Core Innovation Capital GP, LLC | | 05/03/2010 | | 4,966,825 | 24,344,722 | 24,344,722 | 13,210,912 | | | | | | 1,567,850 | 22.615 |
| 000000-00-0 | Cornell Capital Partners LP | | George Town | CYM | Cornell Capital LLC | | 06/12/2018 | 3 | 18,088,000 | 20,966,550 | 20,966,550 | 3,054,764 | | | | | | 20,000,000 | 2.000 |
| 000000-00-0 | Corrona Group Holdings, L.P. | | Wilmington | DE | Audax Management Company, L.L.C. | | 12/13/2019 | 3 | 22,446,680 | 22,446,680 | 22,446,680 | | | | | | | | 12.851 |
| 000000-00-0 | Court Square Capital Partners III, LP | | Wilmington | DE | Court Square Capital Partners | | 05/29/2013 | 3 | 24,010,636 | 41,226,955 | 41,226,955 | 8,654,425 | | | | | 3,544,448 | 2,914,293 | 2.682 |
| 000000-00-0 | Court Square Capital Partners IV, L.P. | | Wilmington | DE | Court Square Capital Partners | | 11/04/2019 | 3 | 9,735,409 | 10,367,503 | 10,367,503 | 632,094 | | | | | | 40,264,591 | 1.429 |
| 000000-00-0 | CP7 PET FOOD INVESTMENT, L.P. | | Festival Square | GBR | Catterton Partners | | 06/10/2015 | 2 | 9,775,647 | 8,192,315 | 8,192,315 | (79,234) | | | | | | | 11.183 |
| 000000-00-0 | CRC Investments LLC | | Wilmington | DE | CIP Management | | 01/09/2019 | 3 | 4,727,525 | 6,122,072 | 6,122,072 | 1,394,547 | | | | | | | 4.566 |
| 000000-00-0 | Creation Investments Andes, LLC | | Wilmington | DE | Creation Investments Capital Management, LLC | | 08/27/2019 | | 5,000,000 | 4,837,959 | 4,837,959 | (162,041) | | | | | | | 11.210 |
| 000000-00-0 | Creation Investments CF, LLC | | Wilmington | DE | Creation Capital | | 05/10/2016 | | 6,050,580 | 10,797,820 | 10,797,820 | 54,577 | | | | | | 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 | 7,739,849 | 7,739,849 | 308,551 | | | | | | 738,000 | 12.245 |
| 000000-00-0 | Creation Investments Social Ventures Fund III | | Wilmington | DE | Creation Investments Capital Management, LLC | | 07/21/2015 | | 18,951,649 | 24,595,222 | 24,595,222 | 1,516,606 | | | | | | 1,000,000 | 16.000 |
| 000000-00-0 | Creation Investments Social Ventures Fund IV | | Wilmington | DE | Creation Investments Capital Management, LLC | | 04/09/2018 | | 12,500,000 | 18,693,307 | 18,693,307 | 6,485,564 | | | | | | 12,500,000 | 20.000 |
| 000000-00-0 | Creation Investments TC, LLC | | Wilmington | DE | Creation Investments TC, LLC | | 11/28/2018 | | 2,500,000 | 4,085,037 | 4,085,037 | 1,585,037 | | | | | | | 20.460 |
| 000000-00-0 | Curt Acquisition Holdings, LLC | | Wilmington | DE | Audax Management Company, L.L.C. | | 03/04/2014 | 3 | 3,673,084 | 849,836 | 849,836 | (425) | | | | | | | 7.200 |
| 000000-00-0 | CVC European Equity Partners III, LP | | George Town | CYM | CVC Capital Partners Europe Limited | | 09/04/2001 | 3 | 1,356,051 | 2,948,463 | 2,948,463 | (270,384) | | | | | | 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 | 84,514 | 84,514 | (4,734) | | | | (1,837) | | 10,222,065 | 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 | 22,148 | 60,555 | 60,555 | (596,840) | | | | (12,945) | 608,326 | 4,863,837 | 1.213 |
| 000000-00-0 | Daytona Aggregator LLC | | Wilmington | DE | Gryphon Partners V, LP | | 10/01/2019 | 3 | 1,302,600 | 1,302,600 | 1,302,600 | | | | | | | | 100.000 |
| 000000-00-0 | DC Front Range Holdings I, LP | | Wilmington | DE | Digital Bridge | | 08/05/2019 | | 21,896 | 21,896 | 21,896 | | | | | | | 99,978,104 | 1.538 |
| 000000-00-0 | DCS GLOBAL, LLC | | Dover | DE | Tritium I Partners, L.P. | | 06/21/2018 | 3 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | | | 15.306 |
| 000000-00-0 | DUNES POINT CAPITAL FUND II, L.P. | | Georgetown | CYM | Dunes Point Capital II, G.P. | | 03/29/2019 | 3 | 6,691,987 | 6,168,419 | 6,168,419 | (523,568) | | | | | | 23,308,013 | 5.529 |
| 000000-00-0 | DWH Equity Investors, L.P. | | Wilmington | DE | Gridiron Capital | | 04/06/2015 | 3 | 3,628,107 | 23,425,416 | 23,425,416 | 5,415,615 | | | | | 1,934,150 | | 4.348 |
| 000000-00-0 | EagleTree Partners IV, LP | | Dover | DE | Wasserstein & Co. | | 06/01/2016 | 3 | 27,698,737 | 37,458,340 | 37,458,340 | 4,703,992 | | | | | 11,276 | 9,649,741 | 5.061 |
| 000000-00-0 | Eagletree-Airtech Investment, L.P. | | Wilmington | DE | EagleTree | | 02/01/2018 | 3 | 4,260,179 | 6,239,093 | 6,239,093 | 1,191,217 | | | | | 109,207 | | 5.714 |
| 000000-00-0 | EFC Investment Holdings, LLC | | Wilmington | DE | Quad-C Management L.P. | | 04/30/2013 | 3 | 631,993 | 1,391,860 | 1,391,860 | 212,935 | | | | | 23,222 | | 2.974 |
| 000000-00-0 | Elevar Equity IV, L.P. | | Georgetown | CYM | Elevar Equity | | 01/29/2018 | | 6,770,841 | 6,326,405 | 6,326,405 | 90,708 | | | | | | 8,160,000 | 15.540 |
| 000000-00-0 | Elevation Partners, L.P. | | Wilmington | DE | Elevation Management, LLC | | 12/13/2004 | 3 | | 77,449 | 77,449 | (3,385) | | | | | | 457,912 | 2.222 |
| 000000-00-0 | Emerging Consumer Payments Ltd. | | Ebene | MUS | LeapFrog Investments Ltd | | 04/05/2018 | | 8,994,526 | 10,381,660 | 10,381,660 | 1,387,134 | | | | | | 86,380 | 15.684 |
| 000000-00-0 | EMG AE Permian Co-Investment, L.P. | | Wilmington | DE | Energy & Minerals Group | | 07/22/2014 | | 2,868,325 | | | (6,851,288) | | 2,517,882 | | | | | 15.400 |
| 000000-00-0 | EMG Utica II Co-Investment, L.P. | | Wilmington | DE | Energy & Minerals Group | | 03/04/2013 | | 45,450,390 | 67,723,015 | 67,723,015 | (5,275,042) | | | | | 4,823,163 | | 24.703 |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | | Wilmington | DE | EMG Investments, LLC | | 06/29/2011 | | 16,190,360 | 23,242,739 | 23,242,739 | (5,200,303) | | | | | 5,483,570 | 180,920 | 1.510 |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | | Wilmington | DE | Energy & Minerals Group | | 01/16/2014 | | 44,606,937 | 38,951,908 | 38,951,908 | (2,631,093) | | | | | | 417,349 | 1.400 |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | | Wilmington | DE | The Energy & Minerals Group | | 10/29/2015 | | 41,049,369 | 54,076,818 | 54,076,818 | (7,754,869) | | | | | 5,018,574 | 7,284,355 | 2.290 |
| 000000-00-0 | Ex Vivo Sponsor L.P. | | Wilmington | DE | Gryphon Partners | | 07/31/2017 | 3 | 8,000,000 | 5,667,816 | 5,667,816 | (1,506,120) | | | | | | 2,000,000 | 6.178 |
| 000000-00-0 | Excelligence Parent Holdings, LLC | | Wilmington | DE | Brentwood Associates | | 12/26/2014 | 3 | 4,921,000 | 4,921,000 | 4,921,000 | 5,382,716 | | 8,599,987 | | | | | 7.388 |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | | Wilmington | DE | Falcon Investment Advisors, LLC | | 06/13/2016 | 2 | 33,538,949 | 33,453,472 | 33,453,472 | (2,855,215) | | | | | 5,996,842 | 11,992,908 | 3.970 |
| 000000-00-0 | Falcon Strategic Partners VI, L.P. | | Wilmington | DE | Falcon Investment Advisors, LLC | | 05/10/2019 | 2 | | 8,202 | 8,202 | 8,202 | | | | | | 40,000,000 | 3.200 |
| 000000-00-0 | Falcon Structured Equity Partners, LP | | Wilmington | DE | Falcon Investment Advisors, LLC | | 05/06/2019 | 2 | 6,910,384 | 7,142,107 | 7,142,107 | 231,723 | | | | | | 23,089,616 | 5.000 |
| 000000-00-0 | Falfurrias Capital Partners II, LP | | Wilmington | DE | Falfurrias Capital Partners | | 12/26/2012 | 3 | 8,373,299 | 11,011,157 | 11,011,157 | 604,621 | | | | | 862,861 | 1,130,000 | 15.835 |
| 000000-00-0 | Falfurrias Capital Partners III, L.P. | | Wilmington | DE | Falfurrias Capital Partners | | 08/22/2016 | 3 | 27,541,643 | 30,140,203 | 30,140,203 | 1,292,804 | | | | | | 2,448,453 | 10.901 |
| 000000-00-0 | FALFURRIAS CAPITAL PARTNERS IV, LP | | Wilmington | DE | Falfurrias Equity Partners IV, LLC | | 07/23/2019 | 3 | 6,800,000 | 6,800,000 | 6,800,000 | | | | | | | 33,200,000 | 8.000 |
| 000000-00-0 | FCP-CFS holdings, LLC | | Wilmington | DE | FCP-CFS Holdings, LLC | | 07/25/2019 | 3 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | | 4.753 |
| 000000-00-0 | Fengate Core Infrastructure Fund III (U.S.) L.P. | | Oakville | CAN | Fengate | | 06/05/2019 | | 5,684,909 | 5,907,759 | 5,907,759 | 222,849 | | | | | 395,454 | 19,151,507 | 3.125 |
| 000000-00-0 | Fenway Partners Cap Fund II, L.P. | | Wilmington | DE | Fenway Partners, Inc. | | 10/28/1998 | 3 | 1,584,146 | 1,353,565 | 1,353,565 | (188,185) | | | | | | 309,781 | 2.200 |
| 000000-00-0 | FFL Capital Partners IV, LP | | Grand Cayman | CYM | Friedman Fleischer & Lowe, LLC | | 03/27/2015 | 3 | 32,375,523 | 35,104,804 | 35,104,804 | (1,739,166) | | | | | 10,728,713 | 18,396,324 | 4.350 |
| 000000-00-0 | First Reserve Fund X, L.P. | | Wilmington | DE | First Reserve Corporation | | 10/29/2004 | | | 2,740 | 2,740 | (139,438) | | | | | 133,042 | | 1.750 |
| 000000-00-0 | First Reserve Fund XI, L.P. | | Wilmington | DE | First Reserve Corporation | | 12/14/2006 | | 4,191,298 | 5,048,931 | 5,048,931 | (1,165,563) | | | | | 754,064 | 84 | 1.280 |
| 000000-00-0 | First Reserve Fund XII, L.P. | | George Town | CYM | First Reserve Corporation | | 11/14/2008 | | 24,388,853 | 24,754,514 | 24,754,514 | 5,380,728 | | 10,824,523 | | | | | 1.731 |
| 000000-00-0 | Flexential Opportunity LP | | Wilmington | DE | GI Partners | | 07/28/2017 | 3 | 15,040,879 | 16,180,136 | 16,180,136 | (493,261) | | | | | | 37,500 | 8.110 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Freedom 3 Investments III, LP | | Wilmington | DE | Freedom 3 Capital, LLC | | 03/21/2018 | 2 | 14,837,489 | 15,595,413 | 15,595,413 | 797,795 | | | | | 410,487 | 745,663 | 10.482 |
| 000000-00-0 | Frontier Fund IV, LP | | Wilmington | DE | Frontier Capital | | 03/30/2015 | 3 | 20,367,292 | 26,408,497 | 26,408,497 | 2,151,067 | | | | | | 912,936 | 6.396 |
| 000000-00-0 | Frontier Fund V, LP | | Wilmington | DE | Frontier Capital | | 11/21/2017 | 3 | 13,047,093 | 13,647,964 | 13,647,964 | 652,882 | | | | | | 6,951,937 | 4.161 |
| 000000-00-0 | GenNx/MWC Holdings LLC | | Wilmington | DE | GenNx360 Management Company, LLC | | 04/11/2018 | 3 | | 294,000 | 294,000 | | | | | | | | 1.180 |
| 000000-00-0 | GenNx/PAG Holdings, LLC | | Wilmington | DE | GenNx360 Management Company, LLC | | 07/26/2018 | 3 | 5,000,000 | 4,740,785 | 4,740,785 | (259,215) | | | | | | | 7.910 |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | | Wilmington | DE | GenNx360 Management Company, LLC | | 05/12/2014 | 3 | 24,191,926 | 39,832,922 | 39,832,922 | 3,253,733 | | | | | 174,414 | 3,196,413 | 6.535 |
| 000000-00-0 | GenNx360 Capital Partners III, L.P. | | Wilmington | DE | GenNx360 Management Company, LLC | | 10/31/2018 | 3 | 2,024,792 | 2,206,315 | 2,206,315 | 181,523 | | | | | | 37,969,806 | 6.667 |
| 000000-00-0 | Genstar Capital Partners VII, LP | | Wilmington | DE | Genstar Capital Partners LLC | | 10/01/2015 | 3 | 17,726,596 | 32,072,638 | 32,072,638 | 4,696,472 | | | | | 50,900 | 623,334 | 1.905 |
| 000000-00-0 | GF Parent LLC | | Wilmington | DE | GF Parent LLC | | 06/28/2018 | 3 | 907,355 | | | (907,355) | | | | | | | 0.761 |
| 000000-00-0 | GI Partners Fund III, LP | | Wilmington | DE | GI Partners | | 10/01/2008 | 3 | 761,412 | 761,412 | 761,412 | 333,700 | | | | | (243,845) | 876,394 | 3.219 |
| 000000-00-0 | GI Partners Fund IV L.P. | | Wilmington | DE | GI Partners | | 01/24/2014 | 3 | 32,724,112 | 53,673,818 | 53,673,818 | 5,211,284 | | | | | 4,125,552 | 653,135 | 1.961 |
| 000000-00-0 | GI Partners Fund V LP | | Wilmington | DE | GI Partners | | 02/16/2018 | 3 | 16,521,749 | 18,597,457 | 18,597,457 | 2,587,012 | | | | | | 23,474,751 | 1.447 |
| 000000-00-0 | Goldner Hawn Fund VII, LP | | Wilmington | DE | Goldner Hawn LP | | 04/29/2019 | 3 | 3,460,199 | 2,632,741 | 2,632,741 | (827,458) | | | | | | 26,485,934 | 10.000 |
| 000000-00-0 | GP EMERGENCY POWER HOLDINGS, L.P. | | Wilmington | DE | Graham Partners | | 07/02/2018 | 3 | 1,500,000 | 1,607,699 | 1,607,699 | 107,699 | | | | | | | 2.624 |
| 000000-00-0 | Graham Partners IV, L.P. | | Wilmington | DE | Graham Partners | | 04/21/2016 | 3 | 24,763,650 | 29,875,176 | 29,875,176 | 5,453,817 | | | | | | 5,152,606 | 7.900 |
| 000000-00-0 | GRAHAM PARTNERS V, L.P. | | Wilmington | DE | Graham Partners | | 11/06/2019 | 3 | 2,329,117 | 2,329,117 | 2,329,117 | | | | | | | 37,670,883 | 5.714 |
| 000000-00-0 | Granite Global Ventures III, L.P. | | Wilmington | DE | GGV Capital | | 11/01/2006 | 1 | 431,176 | 341,666 | 341,666 | (89,510) | | | | | (302,015) | 287,500 | 1.917 |
| 000000-00-0 | Grease Monkey (Equity Co-Invest) | | Dover | DE | CenterOak Partners, LLC | | 11/01/2017 | 3 | 5,000,000 | 4,072,238 | 4,072,238 | (877,831) | | | | | | | 8.418 |
| 000000-00-0 | Greenbriar Equity Fund IV, L.P. | | Wilmington | DE | Greenbriar Equity Group | | 12/14/2018 | 3 | 21,390,731 | 23,069,795 | 23,069,795 | 1,679,064 | | | | | 47,162 | 18,603,817 | 12.390 |
| 000000-00-0 | GRG Holdings, LLC (Garretson) | | Wilmington | DE | Harvest Partners, Inc. | | 12/20/2012 | 3 | | | | | | | | | | | 5.730 |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | | Wilmington | DE | Gridiron Capital | | 07/25/2011 | 3 | 14,971,956 | 19,464,307 | 19,464,307 | (1,763,818) | | | | | 4,725,203 | 5,950,353 | 7.045 |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | | Wilmington | DE | Gridiron Capital | | 04/06/2015 | 3 | 27,701,368 | 73,407,975 | 73,407,975 | 35,363,098 | | | | | 1,560,029 | 7,050,223 | 4.706 |
| 000000-00-0 | Gridiron Capital Fund, LP | | Wilmington | DE | Gridiron Capital | | 09/27/2007 | 3 | | 2,283,191 | 2,283,191 | (2,762,527) | | | | | 2,908,296 | 4,706,629 | 14.830 |
| 000000-00-0 | Growth Catalyst Partners LLC | | Port Louis | MUS | Global Impact Advisor LLC | | 06/08/2016 | | 7,723,409 | 10,130,358 | 10,130,358 | 1,015,845 | | | | | | 2,105,874 | 13.265 |
| 000000-00-0 | Gryphon Mezzanine Partners II, L.P. | | Wilmington | DE | Gryphon Advisors, LLC | | 03/13/2019 | 2 | 7,979,354 | 8,244,782 | 8,244,782 | 265,428 | | | | | 666,281 | 14,352,031 | 10.000 |
| 000000-00-0 | Gryphon Partners IV, L.P. | | Wilmington | DE | Gryphon Advisors, LLC | | 11/25/2015 | 3 | 27,425,699 | 45,194,550 | 45,194,550 | 6,016,953 | | | | | (686,080) | 5,029,420 | 3.473 |
| 000000-00-0 | Gryphon Partners V, L.P. | | Wilmington | DE | Gryphon Advisors, LLC | | 08/30/2018 | 3 | 33,967,548 | 36,213,724 | 36,213,724 | 2,432,043 | | | | | | 25,868,992 | 2.995 |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | | Wilmington | DE | H.I.G. Advisors, L.L.C. | | 06/17/2008 | | 17,598,194 | 17,598,194 | 17,598,194 | (6,812,886) | | | | | 15,403,078 | 12,873,109 | 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 | | 840,623 | 1,126,647 | 1,126,647 | 367,825 | | 336,385 | | | | 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 | 851,934 | 941,308 | 941,308 | 61,532 | | | | | 37,411 | | 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 | 1,011,598 | 1,011,598 | 16,928 | | | | | | 1,143,210 | 4.333 |
| 000000-00-0 | Harvest Partners IV, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 07/19/2002 | 3 | 38,381 | 287,435 | 287,435 | 249,054 | | | | | | 1,097,375 | 8.393 |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | | Wilmington | DE | Harvest Partners, Inc. | | 04/15/2015 | 2 | 42,822,912 | 49,636,059 | 49,636,059 | 1,128,791 | | | | | 3,575,522 | 1,097,605 | 10.636 |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 06/28/2018 | 2 | 37,323,036 | 40,408,906 | 40,408,906 | 3,036,718 | | | | | 2,299 | 22,638,351 | 7.630 |
| 000000-00-0 | Harvest Partners V, LP | | Wilmington | DE | Harvest Partners, Inc. | | 01/29/2007 | 3 | 134,961 | 134,961 | 134,961 | (1,295,719) | | 2,204,952 | | | 1,180,649 | 4,757,703 | 6.801 |
| 000000-00-0 | Harvest Partners VI, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 11/28/2011 | 3 | 13,320,091 | 24,139,288 | 24,139,288 | 4,898,952 | | | | | 1,459,734 | 3,662,078 | 4.444 |
| 000000-00-0 | Harvest Partners VII, L.P. | | Wilmington | DE | Harvest Partners, Inc. | | 09/28/2016 | 3 | 42,676,347 | 46,697,118 | 46,697,118 | 1,740,982 | | | | | | 7,323,653 | 2.217 |
| 000000-00-0 | Harvest Partners VIII, L.P. | | Wilmington | DE | Harvest Associates VIII, L.P. | | 11/27/2019 | 3 | 2,962,746 | 2,962,746 | 2,962,746 | | | | | | | 27,077,737 | 0.923 |
| 000000-00-0 | HEPACO (Equity Co-Invest) | | Wilmington | DE | Gryphon Advisors, LLC | | 08/18/2016 | 3 | 1,000,000 | 437,407 | 437,407 | (105,235) | | | | | | | 1.410 |
| 000000-00-0 | Holley Parent Holdings, LLC | | Wilmington | DE | Sentinel Capital Partners | | 10/26/2018 | 3 | 3,750,000 | 2,504,509 | 2,504,509 | (1,245,491) | | | | | | | 1.400 |
| 000000-00-0 | Horizon Roads Pty Ltd | | Sydney | AUS | ConnectEast Management Limited | | 10/18/2011 | | 138,039,004 | 57,431,376 | 57,431,376 | (3,397,145) | | | | (289,620) | 6,153,425 | | 9.910 |
| 000000-00-0 | Hudson Valley Preservation Fund LLC | | Wilmington | DE | Hudson Valley Property Group, LLC | | 03/21/2019 | | 8,974,632 | 8,570,129 | 8,570,129 | (404,503) | | | | | | 5,140,167 | 25.000 |
| 000000-00-0 | ICV Partners III, LP | | Wilmington | DE | ICV Capital Partners, LLC | | 04/17/2014 | 3 | 16,896,990 | 22,603,163 | 22,603,163 | 627,612 | | | | | 40,403 | 416,163 | 5.000 |
| 000000-00-0 | ICV Partners IV, LP | | Wilmington | DE | ICV Capital Partners, LLC | | 05/31/2018 | 3 | 3,388,902 | 4,080,314 | 4,080,314 | 22,492 | | | | | | 26,609,205 | 5.128 |
| 000000-00-0 | ICV SGDL CO-INVESTMENT HOLDINGS LLC | | Wilmington | DE | ICV Capital Partners, LLC | | 12/07/2016 | 3 | 20,000,000 | 24,431,514 | 24,431,514 | 9,481,893 | | | | | 195,274 | | 16.026 |
| 000000-00-0 | IFHA-II Cooperatief U.A. | | Amsterdam | NLD | African Health Systems Management Company B.V. | | 06/25/2015 | | 6,156,389 | 4,859,988 | 4,859,988 | (30,318) | | | | | | 3,817,154 | 6.689 |
| 000000-00-0 | IMG HP SCF Investor, LP | | Wilmington | DE | Harvest Partners Structured Capital Fund, L.P. | | 09/25/2019 | 3 | 10,013,109 | 10,013,109 | 10,013,109 | | | | | | | 219,729 | 0.230 |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | | Wilmington | DE | IGP Capital Partners | | 10/21/2011 | 3 | 6,125,888 | 8,073,983 | 8,073,983 | 470,539 | | | | | 5,508,158 | 4,444,459 | 5.000 |
| 000000-00-0 | Industrial Growth Partners V, L.P. | | Wilmington | DE | IGP Capital Partners | | 07/01/2016 | 3 | 13,346,562 | 15,074,588 | 15,074,588 | 969,759 | | | | | 9,827 | 13,455,585 | 3.750 |
| 000000-00-0 | Insight Venture Partners VI, LP | | Wilmington | DE | Insight Venture Partners | | 08/21/2007 | 3 | | 682,659 | 682,659 | (11,099,865) | | | | | 13,879,108 | 4,239,530 | 3.893 |
| 000000-00-0 | Insignia Capital Partners, LP | | Wilmington | DE | Insignia Capital Group, LLC | | 06/27/2014 | 3 | 22,116,560 | 23,409,332 | 23,409,332 | (177,666) | | | | | 145,918 | 6,887,535 | 11.624 |
| 000000-00-0 | IRI Co-Invest Aggregator, LP | | Wilmington | DE | Vestar Capital Partners | | 07/29/2019 | 3 | 920,000 | 919,383 | 919,383 | (617) | | | | | | | 0.194 |
| 000000-00-0 | IRI Parent, L.P. | | Wilmington | DE | Vestar Capital Partners | | 11/28/2018 | 3 | 9,110,000 | 9,110,000 | 9,110,000 | | | | | | | 1,130,000 | 1.006 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Jefferies Capital Partners IV LP | | Wilmington | DE | Jefferies Capital Partners | | 07/19/2005 | 3 | 834,235 | 793,488 | 793,488 | (117,247) | | 910,561 | | | | 1,500,000 | 14.398 |
| 000000-00-0 | JLL Partners Fund V, L.P. | | Wilmington | DE | JLL Partners Inc. | | 01/06/2006 | 3 | 5,246,198 | 5,694,157 | 5,694,157 | 234,139 | | | | | 304,190 | 666,195 | 3.000 |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | | Singapore | SGP | Kaizen Management Advisors | | 03/23/2017 | | 6,281,551 | 6,033,107 | 6,033,107 | (128,316) | | | | | | 3,718,449 | 18.209 |
| 000000-00-0 | Kelso Fund VIII | | Wilmington | DE | Kelso & Company | | 11/29/2007 | 3 | 6,541,031 | 19,404,912 | 19,404,912 | (397,555) | | | | | (426,732) | 14,899,583 | 2.050 |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | | Dover | DE | Kelso & Company | | 11/23/2015 | 3 | 24,574,307 | 34,094,465 | 34,094,465 | (1,129,144) | | | | | 4,641,584 | 4,863,145 | 2.060 |
| 000000-00-0 | Kelso Investment Associates VII, L.P. | | Wilmington | DE | Kelso & Company | | 07/01/2004 | 3 | | 1,339,725 | 1,339,725 | (141,169) | | | | | 69,894 | 3,450,838 | 3.333 |
| 000000-00-0 | Kelso Investment Associates X, L.P. | | Dover | DE | Kelso & Company | | 12/13/2018 | 3 | 6,967,061 | 7,252,354 | 7,252,354 | 285,293 | | | | | 14,567 | 33,034,448 | 1.890 |
| 000000-00-0 | Kelso Watchtower Co-Investment, L.P. | | Dover | DE | Kelso & Company | | 06/27/2019 | 3 | 10,059,959 | 10,525,667 | 10,525,667 | 465,708 | | | | | | | 1.766 |
| 000000-00-0 | Kelso Yellowrose Co-Investment, L.P. | | Wilmington | DE | Kelso & Company | | 10/14/2015 | | 1,973,017 | 1,820,237 | 1,820,237 | (152,780) | | | | | (2,798,659) | 7,223,223 | 34.400 |
| 000000-00-0 | Kendrick Laney, LLC | | Wilmington | DE | Falcon Investment Advisors, LLC | | 07/31/2014 | 2 | 10,790,309 | 16,483,095 | 16,483,095 | 344,620 | | | | | | | 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 | 6,577,956 | 6,577,956 | 3,146,624 | | | | | | 202,500 | 12.161 |
| 000000-00-0 | KIOP Holdings, LLC | | Wilmington | DE | KIOP Holdings, LLC | | 06/29/2018 | 3 | 393,000 | 258,894 | 258,894 | (134,106) | | | | | | | 0.500 |
| 000000-00-0 | KNEL Holdings, Ltd. | | George Town | CYM | Kohlberg & Company, LLC | | 12/23/2014 | 3 | 2,187,404 | 387,404 | 387,404 | (231,515) | | | | | | | 3.941 |
| 000000-00-0 | Kohlberg Investors VII, LP | | George Town | CYM | Kohlberg & Company, LLC | | 03/27/2013 | 3 | 14,656,183 | 17,035,553 | 17,035,553 | (8,900,735) | | | | | 16,789,267 | 3,845,311 | 12.950 |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | | Wilmington | DE | Kohlberg & Company, LLC | | 08/30/2017 | 3 | 37,653,356 | 44,742,625 | 44,742,625 | 4,587,331 | | | | | | 22,292,770 | 14.630 |
| 000000-00-0 | L Catterton Growth Partners III | | Wilmington | DE | Catterton Partners | | 02/25/2016 | 3 | 9,137,906 | 16,304,247 | 16,304,247 | 3,403,679 | | | | | 528,810 | 4,016,847 | 2.439 |
| 000000-00-0 | L Catterton VIII, L.P. | | Wilmington | DE | Catterton Partners | | 06/13/2017 | 3 | 32,496,907 | 36,626,990 | 36,626,990 | 4,368,301 | | | | | | 17,503,093 | 1.818 |
| 000000-00-0 | Lanai Holdings I LLC | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 09/30/2015 | 3 | 18,034,381 | 8,758,341 | 8,758,341 | (3,243,649) | | | | | | | 2.600 |
| 000000-00-0 | Landed Educator Retention Fund | | Dover | DE | Landed Management Company, LLC | | 10/21/2019 | | 10,006,000 | 10,006,000 | 10,006,000 | | | | | | | 15,000,000 | 25.000 |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | | Ebene | MUS | LeapFrog Investments Ltd | | 12/28/2017 | | 5,053,641 | 4,792,233 | 4,792,233 | 244,023 | | | | | | 14,371,606 | 4.710 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | | Port Louis | MUS | LeapFrog Investments Ltd | | 10/19/2010 | | 69,368 | 1,042,278 | 1,042,278 | (357,392) | | | | | | 549,096 | 5.188 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | | Port Louis | MUS | LeapFrog Investments Ltd | | 11/19/2013 | | 16,799,345 | 18,259,874 | 18,259,874 | 891,907 | | | | | 183,044 | 1,059,195 | 5.000 |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | | Wilmington | DE | Leeds Equity Associates VI, LP | | 05/30/2018 | 3 | 26,952,746 | 32,176,078 | 32,176,078 | 3,596,231 | | | | | | 13,446,966 | 5.377 |
| 000000-00-0 | LES Holdco Inc. | | Wilmington | DE | LES GP Holdings, LLC | | 01/03/2018 | 3 | 32,768 | 739,168 | 739,168 | 706,400 | | | | | | 687,232 | 0.720 |
| 000000-00-0 | Lime Rock Partners IV, L.P. | | George Town | CYM | Lime Rock Partners | | 11/16/2006 | | | 151,571 | 151,571 | 32,014 | | | | | 4,184,305 | 88,622 | 5.600 |
| 000000-00-0 | Lime Rock Partners V, L.P. | | George Town | CYM | Lime Rock Partners | | 10/02/2008 | | 17,145,123 | 16,097,509 | 16,097,509 | (1,047,614) | | 8,869,525 | | | | 1,464,767 | 5.925 |
| 000000-00-0 | Lime Rock Resources IV | | George Town | CYM | Lime Rock Resources | | 06/13/2016 | | 22,145,266 | 23,528,323 | 23,528,323 | 1,677,658 | | | | | | 2,874,287 | 5.740 |
| 000000-00-0 | Littlejohn Fund III, L.P. | | Wilmington | DE | Littlejohn & Co., L.L.C. | | 01/27/2005 | | 876,144 | 876,144 | 876,144 | 81,040 | | | | | 43,320 | 5,435,565 | 11.274 |
| 000000-00-0 | Littlejohn Fund IV, L.P. | | Wilmington | DE | Littlejohn & Co., L.L.C. | | 04/29/2010 | | 11,876,565 | 14,919,879 | 14,919,879 | (1,595,426) | | | | | 4,121 | 2,251,304 | 4.141 |
| 000000-00-0 | LNK Partners II, L.P. | | Wilmington | DE | LNK Partners, LP | | 01/03/2012 | 3 | | 41,360 | 41,360 | (11,631,954) | | | | | 21,410,538 | 155,514 | 7.728 |
| 000000-00-0 | LS Power Equity Partners II, L.P. | | Wilmington | DE | LS Power Group | | 06/27/2007 | | 3,299,900 | 2,844,428 | 2,844,428 | (912,995) | | | | | 52,657 | 3,147,106 | 3.100 |
| 000000-00-0 | Lumos Investment Holdings, LP | | Wilmington | DE | Harvest Partners, Inc. | | 04/28/2017 | 3 | 4,791,742 | 4,528,811 | 4,528,811 | (950,730) | | | | | 687,799 | | 1.190 |
| 000000-00-0 | Madison Dearborn Cap Part IV, L.P. | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 04/02/2001 | 3 | 1,353,004 | 1,511,231 | 1,511,231 | 196,791 | | 464,991 | | | | 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 | | 2,739,004 | 2,739,004 | (457,619) | | | | | 10,907 | 20,557,061 | 2.447 |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 05/27/2008 | 3 | 19,287,745 | 48,739,502 | 48,739,502 | 1,460,520 | | | | | 14,367,295 | 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 | 26,583,530 | 32,093,057 | 32,093,057 | 4,012,341 | | | | | (1,262,992) | 13,393,690 | 0.902 |
| 000000-00-0 | Main Post Growth Capital II, L.P. | | Wilmington | DE | Main Post Growth Management II, LLC | | 06/25/2019 | 3 | 5,138,814 | 4,475,553 | 4,475,553 | (663,261) | | | | | | 24,861,186 | 4.286 |
| 000000-00-0 | Main Post Growth Fund I, LP | | Wilmington | DE | Main Post Growth | | 07/30/2015 | 3 | 21,671,190 | 26,740,170 | 26,740,170 | 3,616,960 | | | | | 248,478 | 8,211,083 | 7.317 |
| 000000-00-0 | MANDALA AG SPV | | Port Louis | MUS | Mandala Agribusiness Fund | | 11/29/2013 | | 4,751,331 | 4,573,536 | 4,573,536 | (374,827) | | | | | 398,235 | 149,518 | 25.000 |
| 000000-00-0 | Mandala Agribusiness Fund | | Port Louis | MUS | Mandala Agribusiness Fund | | 09/06/2013 | | 11,537,608 | 11,267,608 | 11,267,608 | (848,754) | | | | | 1,236,089 | 557,775 | 38.600 |
| 000000-00-0 | Mandala FF SPV | | Port Louis | MUS | Mandala | | 12/17/2015 | | 9,753,838 | 7,170,852 | 7,170,852 | (1,541,203) | | | | | | 4,766,083 | 23.100 |
| 000000-00-0 | Mandala Food Fund II | | Port Louis | MUS | Mandala | | 12/17/2015 | | 11,219,792 | 8,476,988 | 8,476,988 | (1,571,089) | | | | | | 8,221,895 | 21.320 |
| 000000-00-0 | Marlin Equity III, L.P. | | Wilmington | DE | Marlin Equity Partners, LLC | | 07/20/2010 | | 1,218,330 | 739,764 | 739,764 | (279,871) | | | | | | 115,007 | 0.986 |
| 000000-00-0 | MatlinPatterson Global Opportunities Partners III, L.P. | | Wilmington | DE | MatlinPatterson Global Advisors, LLC | | 06/22/2007 | | 13,035,873 | 25,691,744 | 25,691,744 | 1,295,831 | | | | | 1,367,546 | 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 | 1,322,059 | 1,322,059 | (63,802) | | | | | | | 3.670 |
| 000000-00-0 | MDCP Co-Investors (Windy), LP - Nuveen | | Wilmington | DE | Madison Dearborn Partners, Inc. | | 11/08/2007 | 3 | | 206,513 | 206,513 | 87,621 | | | | | | 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 | 5,326,351 | 5,326,351 | (1,916,257) | | | | | | 107,301 | 18.036 |
| 000000-00-0 | Medicus Equity LLC | | Wilmington | DE | Medicus Equity LLC | | 10/02/2018 | 3 | 7,500,000 | 7,282,666 | 7,282,666 | (217,334) | | | | | | | 3.927 |
| 000000-00-0 | MeritDirect Holdings, LP | | Wilmington | DE | MeritDirect, LLC | | 06/14/2019 | 3 | 5,579,126 | 5,579,126 | 5,579,126 | | | | | | | | 7.008 |
| 000000-00-0 | Mesa Acquisition Corp, LLC | | Wilmington | DE | Palladium Capital Management V, LLC | | 03/22/2019 | 3 | 5,487,604 | 5,494,343 | 5,494,343 | 6,738 | | | | | | | 2.576 |
| 000000-00-0 | MIDDLEGROUND PARTNERS I, L.P. | | Wilmington | DE | MiddleGround Management, LP | | 03/22/2019 | 3 | 4,888,799 | 4,727,377 | 4,727,377 | (161,422) | | | | | | 20,125,988 | 5.882 |
| 000000-00-0 | MidOcean Partners V, LP | | Wilmington | DE | MidOcean US Advisor, LP | | 04/26/2018 | 3 | 14,684,494 | 17,638,477 | 17,638,477 | 2,924,484 | | | | | 283,968 | 25,274,668 | 3.318 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Midocean Prepaid Holdings, L.P. | | Wilmington | DE | Stone Point Capital LLC | | 04/27/2018 | 3 | 5,301,569 | 20,511,174 | 20,511,174 | 13,102,742 | | | | | 5,367,990 | | 8.027 |
| 000000-00-0 | Milani Aggregator LLC | | Wilmington | DE | Gryphon Partners | | 06/05/2018 | 3 | 1,280,000 | 1,280,000 | 1,280,000 | | | | | | | 653,543 | 0.760 |
| 000000-00-0 | Mill Co-Investment Holdings, LP | | George Town | CYM | Rhone Capital | | 06/26/2013 | 3 | 34,097 | 6,464,980 | 6,464,980 | (1,065,224) | | | | | | 830,223 | 12.290 |
| 000000-00-0 | Mosaic Capital Investors I, LP | | Wilmington | DE | Mosaic Capital Investors, LLC | | 07/10/2015 | 2 | 7,770,218 | 8,157,924 | 8,157,924 | 537,527 | | | | | | 2,450,166 | 18.262 |
| 000000-00-0 | Mountaingate Capital Fund I, LP | | Wilmington | DE | Mountaingate Capital Management, LP | | 07/26/2017 | 3 | 16,325,035 | 19,564,249 | 19,564,249 | (331,314) | | | | | 7,745,368 | 7,801,590 | 7.595 |
| 000000-00-0 | MP FRG Co-Investors 2014 LLC | | Wilmington | DE | Main Post Growth | | 05/23/2014 | 3 | | | | 100,544 | | | | | 15,426,970 | 814,007 | 31.707 |
| 000000-00-0 | MP Holdco LLC | | Wilmington | DE | MS Capital Partners Adviser Inc. | | 12/08/2017 | 3 | 16,582,283 | 12,797,858 | 12,797,858 | (3,118,507) | | | | | | 952,718 | 8.257 |
| 000000-00-0 | MPGC II FRG Co-Investment, L.P. | | Wilmington | DE | Main Post Growth Management II, LLC | | 12/09/2019 | 3 | 17,408,288 | 17,408,288 | 17,408,288 | | | | | | | 8,773,058 | 1.944 |
| 000000-00-0 | MPP FSG Holdings, LLC | | Wilmington | DE | Main Post Growth | | 12/14/2017 | 3 | 9,616,563 | 15,160,173 | 15,160,173 | 5,543,610 | | | | | | | 8.316 |
| 000000-00-0 | Nautic Partners VII, L.P. | | Wilmington | DE | Nautic Partners | | 10/27/2014 | 3 | 12,926,051 | 17,705,574 | 17,705,574 | (63,763) | | | | | 2,883,394 | 6,165,371 | 12.875 |
| 000000-00-0 | Nautic Partners VIII, L.P. | | Wilmington | DE | Nautic Partners | | 12/14/2016 | 3 | 15,449,172 | 14,888,928 | 14,888,928 | (560,244) | | | | | 555,192 | 15,845,528 | 6.167 |
| 000000-00-0 | New Mountain Partners III, LP | | Wilmington | DE | New Mountain Capital LLC | | 03/18/2008 | 3 | 19,888,277 | 53,786,679 | 53,786,679 | 3,251,715 | | | | | 318,515 | 5,156,605 | 1.464 |
| 000000-00-0 | New Mountain Partners IV, LP | | Wilmington | DE | New Mountain Capital LLC | | 12/10/2014 | 3 | 22,315,163 | 29,916,666 | 29,916,666 | (5,424,915) | | | | | 15,337,439 | 4,344,483 | 0.997 |
| 000000-00-0 | New Mountain Partners V, LP | | Wilmington | DE | New Mountain Capital LLC | | 11/29/2017 | 3 | 18,178,649 | 19,872,336 | 19,872,336 | 1,891,642 | | | | | | 16,386,161 | 0.569 |
| 000000-00-0 | Newbridge Asia IV, L.P. | | George Town | CYM | Texas Pacific Group | | 09/27/2005 | 3 | 378,591 | 640,556 | 640,556 | (358,482) | | | | | | 2,411,710 | 2.402 |
| 000000-00-0 | NexPhase Capital Fund III, LP | | Wilmington | DE | NexPhase Capital | | 09/20/2016 | 3 | 30,649,738 | 39,577,344 | 39,577,344 | 6,241,190 | | | | | 6,614,580 | 5,908,095 | 20.238 |
| 000000-00-0 | NEXT LEVEL HOLDING COMPANY, LLC | | Wilmington | DE | Next Level Holdings, LLC | | 08/09/2018 | 3 | 15,000,000 | 13,780,727 | 13,780,727 | (1,219,273) | | | | | | | 4.545 |
| 000000-00-0 | NGC-Pilot Investments, LLC | | Dover | DE | Narrow Gauge Capital, LLC | | 06/01/2015 | 3 | 15,000,178 | 8,265,985 | 8,265,985 | (5,050,650) | | | | | | | 48.387 |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | | Wilmington | DE | NGP Energy Capital Management, LLC | | 01/27/2012 | | 13,241,518 | 11,951,973 | 11,951,973 | (1,292,417) | | 5,530,369 | | | (1,778,587) | 1,621,898 | 1.394 |
| 000000-00-0 | North Haven CA TopCo, LLC | | Wilmington | DE | Morgan Stanley | | 10/07/2015 | 3 | | | | (1,490,898) | | | | | 13,322,588 | | 4.240 |
| 000000-00-0 | North Haven Capital Partners VI LP | | Wilmington | DE | MS Capital Partners Adviser Inc. | | 10/16/2015 | 3 | 33,012,996 | 48,160,901 | 48,160,901 | 8,855,969 | | | | | 2,497,661 | 11,826,379 | 3.540 |
| 000000-00-0 | North Haven Goldfinch Topco, LLC | | Wilmington | DE | North Haven Goldfinch Topco, LLC | | 06/18/2018 | 3 | 12,512,555 | 11,059,939 | 11,059,939 | (1,452,615) | | | | | | | 7.013 |
| 000000-00-0 | NP/Clearway Holdings, LP | | Wilmington | DE | NexPhase Capital | | 08/26/2019 | 3 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | | | 22.676 |
| 000000-00-0 | NP/RCM Holdings LLC | | Wilmington | DE | NexPhase Capital | | 03/02/2017 | 3 | 10,000,000 | 6,537,232 | 6,537,232 | (987,035) | | | | | | | 12.103 |
| 000000-00-0 | NSA International, LLC | | Wilmington | DE | Prudential Capital Partners | | 11/20/2018 | 2 | 7,781,639 | 7,781,639 | 7,781,639 | | | | | | | | 5.625 |
| 000000-00-0 | Oak Hill Capital Partners IV (Onshore), L.P. | | George Town | CYM | OHCP GenPar IV, L.P. | | 05/12/2017 | 3 | 19,232,144 | 22,638,598 | 22,638,598 | 1,566,707 | | | | | | 7,095,422 | 1.881 |
| 000000-00-0 | Oaktree European Principal Fund III, L.P. | | George Town | CYM | Oaktree Capital Management | | 11/09/2011 | | 20,169,058 | 19,615,122 | 19,615,122 | (3,180,081) | | | | | 1,946,107 | 8,675,121 | 2.535 |
| 000000-00-0 | Oaktree Principal Fund V, L.P. | | George Town | CYM | Oaktree Capital Management | | 02/18/2010 | | 1,329,131 | 953,012 | 953,012 | (422,114) | | | | | | 1,100,793 | 0.461 |
| 000000-00-0 | OCM European Principal Opportunities Fund II, LP | | George Town | CYM | Oaktree Capital Management | | 10/08/2008 | | 887,213 | 705,135 | 705,135 | (182,078) | | 685,886 | | | | 75,000 | 9.099 |
| 000000-00-0 | OCM Opportunities Fund III, L.P. | | Wilmington | DE | Oaktree Capital Management | | 01/20/2000 | | | | | | | | | | 3,552 | | 1.463 |
| 000000-00-0 | OCM Opportunities Fund IV, L.P. | | Wilmington | DE | Oaktree Capital Management | | 10/30/2001 | | | | | | | | | | 788 | | 1.425 |
| 000000-00-0 | OCM Opportunities Fund V, L.P. | | Wilmington | DE | Oaktree Capital Management | | 06/30/2004 | | | 7,669 | 7,669 | (34,488) | | | | | 30,833 | | 1.287 |
| 000000-00-0 | OCM Opportunities Fund VI, L.P. | | Wilmington | DE | Oaktree Capital Management | | 10/28/2005 | | 27,466 | 2,660 | 2,660 | (6,390) | | | | | | | 1.128 |
| 000000-00-0 | OCM Opportunities Fund VII, LP | | George Town | CYM | Oaktree Capital Management | | 03/12/2007 | | 1,226,346 | 1,285,350 | 1,285,350 | (16,029) | | | | | | | 0.833 |
| 000000-00-0 | OCM Opportunities Fund VIIb, LP | | George Town | CYM | Oaktree Capital Management | | 06/03/2008 | | 1,876,558 | 1,404,837 | 1,404,837 | (165,544) | | | | | | | 0.732 |
| 000000-00-0 | OCM Principal Opportunties Fund IV, LP | | George Town | CYM | Oaktree Capital Management | | 03/12/2007 | | 420,139 | 547,547 | 547,547 | 127,408 | | 579,653 | | | | 4,011,901 | 1.226 |
| 000000-00-0 | OEP VII ORION CO-INVESTMENT PARTNERS, L.P. | | Wilmington | DE | OEP Capital Advisors, LP | | 03/29/2019 | 3 | 5,215,492 | 9,397,684 | 9,397,684 | 4,182,192 | | | | | | | 20.000 |
| 000000-00-0 | One Equity Partners VII, L.P. | | Grand Cayman | CYM | OEP Capital Advisors, L.P. | | 04/17/2019 | 3 | 18,930,545 | 20,958,974 | 20,958,974 | 2,028,429 | | | | | 39,811 | 21,167,188 | 2.286 |
| 000000-00-0 | Orbimed Private Investments III, LP | | Wilmington | DE | OrbiMed Advisors | | 01/20/2007 | 1 | | 3,282,600 | 3,282,600 | (6,873,378) | | | | | 4,042,166 | 1,070,000 | 3.810 |
| 000000-00-0 | OrbiMed Royalty Opportunities II | | Wilmington | DE | OrbiMed Advisors | | 04/08/2015 | 1 | 7,640,773 | 7,640,773 | 7,640,773 | | | | | | 1,731,555 | 6,083,434 | 1.667 |
| 000000-00-0 | Pacific Equity Partners Fund IV, LP | | Wilmington | DE | Pacific Equity Partners | | 01/07/2008 | 3 | 5,578,113 | 3,926,515 | 3,926,515 | (4,001) | | | | (14,582) | | 428,830 | 3.454 |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | | Wilmington | DE | Pacific Equity Partners | | 02/13/2015 | 3 | 4,677,742 | 6,065,573 | 6,065,573 | (1,498,290) | | | | 101,082 | 2,585,462 | 8,356,403 | 1.783 |
| 000000-00-0 | Pacific Equity Partners Supplementary Fund IV, LP | | Wilmington | DE | Pacific Equity Partners | | 01/07/2008 | 3 | 2,016,686 | 1,388,595 | 1,388,595 | (2,650) | | | | (5,146) | | 244,674 | 3.454 |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | | Wilmington | DE | Palladium Equity Partners | | 05/06/2014 | 3 | 26,836,585 | 33,928,988 | 33,928,988 | (607,929) | | | | | 269,894 | 2,039,061 | 3.503 |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | | Wilmington | DE | Palladium Equity Partners | | 09/28/2018 | 3 | 10,848,843 | 8,866,590 | 8,866,590 | (763,912) | | | | | | 28,984,095 | 3.346 |
| 000000-00-0 | Pamlico Capital II, LP | | Wilmington | DE | Pamlico Capital Management, LP | | 04/04/2014 | 3 | 633,213 | 633,213 | 633,213 | (1,211,826) | | | | | 783,318 | 1,035,059 | 2.108 |
| 000000-00-0 | Pamlico Capital III, L.P. | | Wilmington | DE | Pamlico Capital Management, LP | | 10/15/2013 | 3 | 10,930,133 | 24,076,106 | 24,076,106 | 4,549,066 | | | | | 15,846,008 | 5,734,470 | 5.385 |
| 000000-00-0 | Pamlico Capital IV, L.P. | | Wilmington | DE | Pamlico Capital Management, LP | | 12/20/2017 | 3 | 31,200,171 | 31,430,441 | 31,430,441 | 1,038,664 | | | | | | 8,799,829 | 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 | | | | | | | | 1.667 |
| 000000-00-0 | ParkerGale Capital LP | | Dover | DE | ParkerGale Management, LP | | 05/27/2016 | 3 | 13,828,064 | 14,580,498 | 14,580,498 | 296,954 | | | | | | 1,187,499 | 6.250 |
| 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 | Pegasus Partners V, L.P. | | Wilmington | DE | Pegasus Capital Advisors, L.P. | | 05/10/2012 | 3 | 21,031,266 | 37,545,998 | 37,545,998 | (7,972,934) | | | | | 6,949,706 | | 6.413 |
| 000000-00-0 | PHW Equity Investors, LLC | | Wilmington | DE | Gridiron Capital | | 10/10/2012 | 3 | | 102,852 | 102,852 | 8,658 | | | | | | | 13.785 |
| 000000-00-0 | Pilot-NGC Holding, LLC | | Dover | DE | Narrow Gauge Capital, LLC | | 12/30/2019 | 3 | 2,742,500 | 2,742,500 | 2,742,500 | | | | | | | | 45.708 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | | Wilmington | DE | Pine Brook Road Partners | | 11/01/2013 | | 20,773,674 | 28,424,331 | 28,424,331 | (196,846) | | | | | (729,083) | 1,813,831 | 1.030 |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | | Wilmington | DE | Pine Brook Capital Partners | | 10/08/2008 | | 3,804,299 | 2,450,898 | 2,450,898 | (5,290,480) | | | | | 2,003,872 | 3,073,242 | 4.350 |
| 000000-00-0 | PineBridge New Europe Partners, L.P. | | George Town | CYM | PineBridge Investments Partners LLC | | 02/18/2000 | 3 | | 11,090 | 11,090 | (1,936) | | | | | | 583,390 | 3.696 |
| 000000-00-0 | Pitango Venture Capital Fund III | | Wilmington | DE | Polaris Venture Capital L.L.C. | | 04/25/2000 | 1 | | 5,977,077 | 5,977,077 | (1,590,321) | | | | | 1,533,817 | | 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 | 7,778,587 | 7,778,587 | (591,805) | | | | | | | 11.630 |
| 000000-00-0 | Pitango Venture Capital Fund V, LP | | George Town | CYM | Polaris Venture Capital L.L.C. | | 08/15/2007 | 1 | 7,936,899 | 9,321,540 | 9,321,540 | 1,780,569 | | | | | 647,352 | 530,587 | 7.553 |
| 000000-00-0 | Plaskolite PPC Investor LLC | | Wilmington | DE | PPC Partners | | 12/11/2018 | 3 | 5,000,000 | 4,647,991 | 4,647,991 | (352,009) | | | | | | | 1.029 |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | | Wilmington | DE | Platinum Equity Advisors LLC | | 10/18/2007 | | 9,450,116 | 9,450,116 | 9,450,116 | | | | | | 11,953 | 25,049,763 | 5.455 |
| 000000-00-0 | Platinum Equity Capital Partners, LP | | Wilmington | DE | Platinum Equity Advisors LLC | | 07/23/2004 | | 2,423,197 | 2,003,008 | 2,003,008 | (361,920) | | | | | | 9,077,484 | 4.286 |
| 000000-00-0 | Potter Parent Holdco, LLC | | Wilmington | DE | Gryphon Advisors, LLC | | 12/19/2017 | 3 | 2,500,000 | 2,117,028 | 2,117,028 | (226,287) | | | | | | | 1.990 |
| 000000-00-0 | PPC Fund II, LP | | Wilmington | DE | PPC Partners | | 04/26/2018 | 3 | 24,112,158 | 27,356,517 | 27,356,517 | 3,013,316 | | | | | | 25,859,490 | 5.623 |
| 000000-00-0 | Providence Equity Partners III | | Wilmington | DE | Providence Equity Partners | | 01/22/1999 | 3 | | | | | | | | | 86,563 | | 3.723 |
| 000000-00-0 | Providence Equity Partners IV | | Wilmington | DE | Providence Equity Partners | | 11/27/2000 | 3 | 207 | 21,391 | 21,391 | (22,039) | | | | | | 3,276,211 | 1.452 |
| 000000-00-0 | Providence Equity Partners V, L.P. | | Wilmington | DE | Providence Equity Partners | | 04/04/2005 | 3 | 1,419,924 | 1,021,802 | 1,021,802 | (186,191) | | 1,450,578 | | | | 7,494,248 | 1.996 |
| 000000-00-0 | Providence Equity Partners VI, L.P. | | Wilmington | DE | Providence Equity Partners | | 03/16/2007 | 3 | 24,760,407 | 24,760,407 | 24,760,407 | (3,413,434) | | | | | 904,549 | 3,539,167 | 0.827 |
| 000000-00-0 | Providence Equity Partners VII, L.P. | | George Town | CYM | Providence Equity Partners | | 05/09/2012 | 3 | 28,317,421 | 44,423,057 | 44,423,057 | 1,582,238 | | | | | 6,702,720 | 6,951,542 | 0.990 |
| 000000-00-0 | Providence Equity Partners VIII LP | | Grand Cayman | CYM | Providence Equity Partners | | 07/17/2019 | 3 | 8,997,916 | 8,495,352 | 8,495,352 | (502,564) | | | | | | 41,002,084 | 0.833 |
| 000000-00-0 | Prudential Capital Partners V, L.P. | | Wilmington | DE | Prudential Investment Management, Inc | | 04/21/2017 | 2 | 27,116,971 | 28,274,637 | 28,274,637 | (206,660) | | | | | 2,258,791 | 12,810,235 | 2.192 |
| 000000-00-0 | PWP Growth Equity Fund I, LP | | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | | 10/17/2014 | 3 | 18,482,347 | 25,445,032 | 25,445,032 | 376,795 | | | | | 957,941 | 5,270,204 | 6.616 |
| 000000-00-0 | PWP Growth Equity Fund II LP | | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | | 02/28/2018 | 3 | 19,620,385 | 20,297,384 | 20,297,384 | 1,364,571 | | | | | | 15,379,615 | 6.081 |
| 000000-00-0 | Quad-C Partners IX LP | | Wilmington | DE | Quad-C Management L.P. | | 04/26/2017 | 3 | 14,422,041 | 15,940,644 | 15,940,644 | 1,358,781 | | | | | | 15,577,959 | 2.699 |
| 000000-00-0 | Quadria Capital Fund II LP | | Singapore | SGP | Quadria Capital Investment Management Pte. Ltd | | 06/27/2019 | | 3,028,425 | 2,453,990 | 2,453,990 | (574,435) | | | | | | 26,969,006 | 50.000 |
| 000000-00-0 | Quadria Capital Fund L.P. | | George Town | CYM | Quadria Capital Investment Management Pte. Ltd | | 06/19/2015 | | 20,254,620 | 32,800,432 | 32,800,432 | 10,431,438 | | | | | | | 6.670 |
| 000000-00-0 | RC Equity Investors, L.P. | | Wilmington | DE | Gridiron Capital | | 05/19/2017 | 3 | 5,031,831 | 8,169,097 | 8,169,097 | 1,584,075 | | | | | | | 2.550 |
| 000000-00-0 | REGED TOPCO, LP | | Charlotte | NC | Falfurrias Capital Partners | | 07/02/2015 | 3 | 14,261,874 | 13,746,366 | 13,746,366 | (515,508) | | | | | | | 6.869 |
| 000000-00-0 | REL Holding Corporation | | Wilmington | DE | Audax Management Company, L.L.C. | | 07/22/2016 | 3 | 9,699,750 | 10,017,382 | 10,017,382 | (666,086) | | | | | | | 6.155 |
| 000000-00-0 | REP Coinvest Holdings II-A, L.P. | | Wilmington | DE | Ridgemont Equity Partners | | 02/03/2017 | 3 | 9,555,492 | 13,416,000 | 13,416,000 | 3,860,508 | | | | | | 96,869 | 7.045 |
| 000000-00-0 | REP HS TopCo Holdings, LLC | | Dover | DE | Ridgemont Equity Partners | | 07/19/2017 | 3 | 10,000,000 | 8,961,725 | 8,961,725 | (479,225) | | | | | | | 7.394 |
| 000000-00-0 | Resolute Fund II, LP | | Wilmington | DE | The Jordan Company | | 10/15/2007 | 3 | 22,648,774 | 25,158,773 | 25,158,773 | 810,374 | | | | | 103,465 | 5,569,151 | 1.817 |
| 000000-00-0 | Resolute Fund III, LP | | Wilmington | DE | The Jordan Company | | 06/11/2014 | 3 | 23,711,008 | 31,836,432 | 31,836,432 | (509,066) | | | | | 5,286,078 | 3,761,039 | 1.094 |
| 000000-00-0 | Revelstoke Capital Partners Fund II, L.P. | | Wilmington | DE | Revelstoke Capital Management | | 07/23/2018 | 3 | 18,976,261 | 22,767,135 | 22,767,135 | 4,067,079 | | | | | 414,631 | 20,956,725 | 7.965 |
| 000000-00-0 | Rhone Partners IV, L.P. | | Wilmington | DE | Rhone Capital | | 05/15/2012 | 3 | 10,713,437 | 11,246,976 | 11,246,976 | (2,384,477) | | | | (320,913) | 2,045,566 | 2,030,665 | 2.000 |
| 000000-00-0 | Rhone Partners V, L.P. | | George Town | CYM | Rhone Capital | | 07/22/2015 | 3 | 24,504,062 | 25,390,583 | 25,390,583 | (2,047,573) | | | | | 3,703,839 | 11,569,318 | 2.188 |
| 000000-00-0 | Ridgemont Equity Partners Energy Opportunity Fund, L.P. | | Wilmington | DE | Ridgemont Equity Partners | | 06/19/2017 | 3 | 3,939,468 | 4,145,626 | 4,145,626 | (755,632) | | | | | 1,380,342 | 6,017,025 | 3.361 |
| 000000-00-0 | Ridgemont Equity Partners I, LP | | Wilmington | DE | Ridgemont Equity Partners | | 03/29/2012 | 3 | 19,518,190 | 27,789,779 | 27,789,779 | 6,260,804 | | | | | 76,218 | 2,719,197 | 12.464 |
| 000000-00-0 | Ridgemont Equity Partners II, LP | | Wilmington | DE | Ridgemont Equity Partners | | 11/30/2015 | 3 | 37,863,998 | 47,967,080 | 47,967,080 | 2,215,900 | | | | | 6,801,791 | 13,373,360 | 6.118 |
| 000000-00-0 | Ridgemont Equity Partners III, L.P. | | Wilmington | DE | Ridgemont Equity Partners | | 10/09/2019 | 3 | 7,000,605 | 7,000,605 | 7,000,605 | | | | | | | 52,999,395 | 3.636 |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | | Wilmington | DE | The Riverside Company | | 12/06/2013 | 3 | 28,473,450 | 32,127,938 | 32,127,938 | (6,733,442) | | | | | 8,971,087 | 6,682,772 | 3.333 |
| 000000-00-0 | Riverside Capital Appreciation Fund VII, LP | | Wilmington | DE | Riverside Co. | | 04/22/2019 | 3 | 20,672,020 | 20,401,891 | 20,401,891 | (270,129) | | | | | | 29,321,479 | 6.693 |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | | Wilmington | DE | Riverside Co. | | 10/20/2015 | 2 | 15,409,782 | 11,910,093 | 11,910,093 | (1,250,049) | | | | | | 12,083,856 | 7.568 |
| 000000-00-0 | RPC Equity Investors, LLC | | Wilmington | DE | Gridiron Capital LLC | | 06/28/2019 | 3 | 6,400,000 | 6,400,000 | 6,400,000 | | | | | | | | 4.676 |
| 000000-00-0 | RRE Ventures VII, L.P. | | Wilmington | DE | RRE Investors | | 09/26/2017 | 1 | 5,061,125 | 5,069,182 | 5,069,182 | 112,859 | | | | | | 5,066,335 | 3.894 |
| 000000-00-0 | Russia Partners III, LP | | George Town | CYM | Siguler Guff & Company, LLC | | 08/14/2008 | 3 | 32,677,718 | 34,414,109 | 34,414,109 | (3,337,244) | | | | | | 4,205,509 | 11.974 |
| 000000-00-0 | SP Fund - 2019 | | Ebene | MUS | Sabre Partners Managers Limited | | 12/16/2019 | | 1,162,500 | 1,162,500 | 1,162,500 | | | | | | | 8,837,500 | 26.042 |
| 000000-00-0 | Seafood Kitchen Holdings, LLC | | Wilmington | DE | Sentinel Capital Partners, LLC | | 12/15/2017 | 3 | 2,000,000 | 2,117,372 | 2,117,372 | (307,824) | | | | | | | 1.980 |
| 000000-00-0 | Shoreline Greens Investment, LP | | Wilmington | DE | Shoreline Equity Partners, LLC | | 07/26/2019 | 3 | 1,871,220 | 1,871,220 | 1,871,220 | | | | | | | | 3.163 |
| 000000-00-0 | SkyKnight Aero Holdings, LLC | | Wilmington | DE | SkyKnight Capital II GP, LLC | | 10/17/2019 | 3 | 9,569,764 | 9,569,764 | 9,569,764 | | | | | | | | 34.700 |
| 000000-00-0 | SKYKNIGHT CAPITAL FUND II, L.P. | | Wilmington | DE | SkyKnight Capital II GP, LLC | | 09/12/2018 | 3 | 11,080,491 | 12,173,293 | 12,173,293 | 2,218,102 | | | | | 71,886 | | 10.000 |
| 000000-00-0 | Snow Phipps III, L.P. | | Dover | DE | Snow Phipps Group, LLC | | 08/23/2016 | 3 | 19,791,126 | 24,211,921 | 24,211,921 | 3,531,461 | | | | | 2,950,829 | 16,381,304 | 4.380 |
| 000000-00-0 | Stonepeak Finland (Co-invest) Holdings LP. | | Wilmington | DE | Stonepeak Infrastructure Partners | | 06/28/2016 | | 26,295,753 | 28,215,719 | 28,215,719 | (3,648,303) | | | | | 2,099,670 | | 33.110 |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | | Wilmington | DE | Stonepeak Associates II | | 02/12/2016 | | 17,098,470 | 21,540,846 | 21,540,846 | 1,798,570 | | | | | 901,874 | 4,599,380 | 0.710 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Strategic Value Special Situations Fund I, L.P. | | Wilmington | DE | Strategic Value Partners | | 08/28/2009 | | 2,294,605 | 3,095,490 | 3,095,490 | (591,727) | | | | | | 158,801 | 18.476 |
| 000000-00-0 | Strategic Value Special Situations Fund II, L.P. | | Wilmington | DE | Strategic Value Partners | | 10/20/2011 | | 9,942,591 | 15,018,039 | 15,018,039 | (2,352,192) | | | | | 950,765 | 2,831,209 | 57.390 |
| 000000-00-0 | Summit Park III, L.P. | | Dover | DE | Summit Park, LLC | | 01/23/2019 | 3 | 3,723,065 | 3,550,344 | 3,550,344 | (172,721) | | | | | | 11,276,935 | 6.667 |
| 000000-00-0 | Surgent NPC Holdco, LP | | Wilmington | DE | NexPhase Capital Fund IV, GP | | 11/13/2019 | 3 | 11,566,667 | 11,566,667 | 11,566,667 | | | | | | | | 13.793 |
| 000000-00-0 | Sverica Capital Partners IV, LP | | Wilmington | DE | Sverica Capital Management, LLC | | 10/13/2015 | 3 | 16,591,925 | 18,633,078 | 18,633,078 | 2,492,976 | | | | | | 2,768,000 | 7.036 |
| 000000-00-0 | SW Ingredients Blocker, LLC | | Wilimington | DE | Palladium Equity Partners | | 07/02/2018 | 3 | 24,027,991 | 23,172,682 | 23,172,682 | (855,310) | | | | | | | 9.733 |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | | Wilmington | DE | Tailwind Capital Partners | | 05/15/2015 | 3 | 17,521,357 | 23,237,688 | 23,237,688 | 1,636,783 | | | | | 176,975 | 6,260,791 | 3.158 |
| 000000-00-0 | Tailwind Capital Partners III, L.P. | | Wilmington | DE | Tailwind Capital Partners | | 09/27/2018 | 3 | 11,044,033 | 10,878,976 | 10,878,976 | (440,075) | | | | | 818,969 | 28,359,749 | 2.834 |
| 000000-00-0 | TAILWIND DISTINCT INVESTOR, LP | | Wilmington | DE | Tailwind Capital Partners | | 03/30/2016 | 3 | 5,054,364 | 14,621,201 | 14,621,201 | 4,095,593 | | | | | | | 6.928 |
| 000000-00-0 | TechEnable Group, LLC | | Wilmington | DE | Falfurrias Equity Partners III, LLC | | 04/08/2019 | 3 | 806,723 | 806,723 | 806,723 | | | | | | | | 1.340 |
| 000000-00-0 | Terra Firma Capital Partners II, L.P. | | London | GBR | Terra Firma | | 12/02/2003 | 3 | 276,589 | 229,029 | 229,029 | 554 | | | | | (5,004) | 83,562 | 2.062 |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | | St. Peter Port | GGY | Terra Firma | | 03/27/2007 | 3 | 7,241,775 | 6,939,116 | 6,939,116 | 52,096 | | | | | (268,703) | 339,070 | 1.412 |
| 000000-00-0 | TFCP III Co-Investment LP | | St. Peter Port | GGY | Terra Firma | | 12/04/2007 | 3 | | 11,036 | 11,036 | 4,640 | | | | | (248) | | 4.022 |
| 000000-00-0 | The Resolute Fund IV, L.P. | | Wilmington | DE | Resolute Fund Partners IV, L.P. | | 12/07/2018 | 3 | 14,246,730 | 16,091,632 | 16,091,632 | 1,245,601 | | | | | 1,709,152 | 25,748,449 | 1.250 |
| 000000-00-0 | TI Sponsor Co-Invest, L.P. | | Wilmington | DE | Gryphon Partners | | 08/31/2018 | 3 | 3,134,680 | 3,134,680 | 3,134,680 | | | | | | | 1,050,001 | 1.949 |
| 000000-00-0 | TorQuest Partners Fund IV, LP | | Toronto | CAN | TorQuest Partners | | 08/31/2016 | 3 | 14,568,554 | 18,107,197 | 18,107,197 | 2,806,453 | | | | | 658,211 | 8,430,029 | 3.240 |
| 000000-00-0 | TPF II, L.P. | | Wilmington | DE | Tenaska Power Fund | | 12/03/2007 | | 2,343,338 | 2,155,086 | 2,155,086 | 267,363 | | | | | | 9,926,752 | 4.450 |
| 000000-00-0 | TPG Partners III, L.P. | | Wilmington | DE | Texas Pacific Group | | 02/10/2000 | 3 | 68,292 | 67,088 | 67,088 | (50,276) | | | | | | 347,834 | 1.319 |
| 000000-00-0 | TPG Partners IV, L.P. | | Wilmington | DE | Texas Pacific Group | | 12/29/2003 | 3 | | 1,642,867 | 1,642,867 | (817,942) | | | | | | 4,394,872 | 1.034 |
| 000000-00-0 | TPG Partners V, LP | | Wilmington | DE | Texas Pacific Group | | 06/27/2006 | 3 | | 8,145,811 | 8,145,811 | (10,548,500) | | | | | 9,978,567 | 19,219,189 | 0.976 |
| 000000-00-0 | TPG Partners VI, LP | | Wilmington | DE | Texas Pacific Group | | 04/17/2008 | 3 | | 41,678,995 | 41,678,995 | (19,220,038) | | | | | 16,669,565 | 10,573,385 | 0.954 |
| 000000-00-0 | Trident IV, LP | | George Town | CYM | Stone Point Capital LLC | | 05/10/2007 | 3 | 8,085,961 | 9,054,515 | 9,054,515 | 968,554 | | | | | 140,129 | 7,534,041 | 3.640 |
| 000000-00-0 | Trident VI, L.P. | | George Town | CYM | Stone Point Capital LLC | | 09/12/2014 | 3 | 18,235,135 | 31,939,341 | 31,939,341 | 2,076,369 | | | | | 3,796,304 | 2,924,123 | 1.244 |
| 000000-00-0 | Trident VII, LP | | Grand Cayman | CYM | Stone Point Capital LLC | | 12/18/2017 | 3 | 18,335,482 | 22,063,852 | 22,063,852 | 3,382,849 | | | | | | 6,655,458 | 0.695 |
| 000000-00-0 | Trilantic Capital Partners V | | Wilmington | DE | Trilantic Capital Management, LLC | | 05/01/2013 | 3 | 31,120,247 | 31,120,247 | 31,120,247 | (1,181,350) | | | | | 4,418,458 | 3,447,002 | 2.404 |
| 000000-00-0 | Trinity Hunt Partners IV | | Wilmington | DE | Trinity Hunt Partners | | 11/05/2012 | 3 | 10,748,076 | 30,135,422 | 30,135,422 | 978,063 | | | | | 12,678,750 | 4,892,999 | 14.244 |
| 000000-00-0 | Trinity Hunt Partners V, LP | | Wilmington | DE | THPV, LP | | 01/17/2018 | 3 | 7,198,140 | 11,077,847 | 11,077,847 | 4,404,672 | | | | | | 22,800,664 | 8.571 |
| 000000-00-0 | Trinity Inclusion Limited | | Ebene | MUS | LeapFrog Investments Ltd | | 03/15/2018 | | 10,062,606 | 9,567,420 | 9,567,420 | (495,186) | | | | | | 382,394 | 25.572 |
| 000000-00-0 | Tritium I, L.P. | | Dover | DE | Tritium I Partners, L.P. | | 12/19/2014 | 3 | 18,445,501 | 28,043,959 | 28,043,959 | (311,395) | | | | | 2,401,957 | 4,150,174 | 9.251 |
| 000000-00-0 | Tritium II, L.P. | | Dover | DE | Tritium II Partners, L.P. | | 11/13/2019 | 3 | 2,577,722 | 2,577,722 | 2,577,722 | | | | | | | 27,422,278 | 6.452 |
| 000000-00-0 | True Wind Capital, L.P. | | Wilmington | DE | True Wind Capital Management, LLC | | 03/10/2017 | 3 | 19,048,997 | 22,119,685 | 22,119,685 | 4,337,960 | | | | | | 21,010,836 | 7.407 |
| 000000-00-0 | TWC Transflo Co-Invest, L.P. | | Wilmington | DE | True Wind Capital Management, LLC | | 11/15/2017 | 3 | 14,575,443 | 20,118,444 | 20,118,444 | 5,616,255 | | | | | | | 46.774 |
| 000000-00-0 | TwinMed (Equity Co-Invest) | | Wilmington | DE | Bison Capital Asset Management, LLC | | 11/06/2017 | 3 | 10,000,000 | 5,719,350 | 5,719,350 | (4,280,651) | | | | | | | 26.670 |
| 000000-00-0 | Tyson Holdco LLC | | Wilmington | DE | Snow Phipps Group, LLC | | 07/22/2016 | 3 | | | | | | | | | 554,715 | | 7.143 |
| 000000-00-0 | TZ Parent Holding, LLC | | Wilmington | DE | PNC RiverArch Capital | | 03/27/2018 | 3 | 8,479,279 | 7,272,685 | 7,272,685 | (1,206,594) | | | | | | | 12.156 |
| 000000-00-0 | Valicor PPC FT Investor LLC | | Wilmington | DE | PPC Partners | | 07/24/2019 | 3 | 3,600,000 | 3,674,807 | 3,674,807 | 74,807 | | | | | | | 2.390 |
| 000000-00-0 | VCP-EDC CO-INVEST, LLC | | Wilmington | DE | Vestar Capital Partners | | 06/12/2017 | 3 | 14,521,050 | 28,427,915 | 28,427,915 | 1,753,691 | | | | | 166,035 | 181,579 | 38.660 |
| 000000-00-0 | Vector Capital IV, LP | | Wilmington | DE | Vector Capital | | 07/26/2007 | 3 | 8,643,082 | 18,841,425 | 18,841,425 | (1,957,884) | | | | | 2,216,102 | 1,051,584 | 2.450 |
| 000000-00-0 | Vertical Venture Partners II, L.P. | | Wilmington | DE | Vertical Venture Partners, LLC | | 08/21/2018 | 1 | 4,500,000 | 4,435,823 | 4,435,823 | (64,177) | | | | | | 5,500,000 | 20.280 |
| 000000-00-0 | VES Holding Company, LLC (Equity) | | Wilmington | DE | Wind Point Partners | | 06/01/2017 | 3 | | | 4,450 | | | | | | 8,550,507 | | 4.348 |
| 000000-00-0 | Vestar Capital Partners IV, L.P. | | Wilmington | DE | Vestar Capital Partners | | 12/15/1999 | 3 | | 244,662 | 244,662 | (169,922) | | | | | | 358,716 | 1.008 |
| 000000-00-0 | Vestar Capital Partners V, L.P. | | George Town | CYM | Vestar Capital Partners | | 12/19/2005 | 3 | 18,420,891 | 16,681,065 | 16,681,065 | 2,760,462 | | | | | | | 4.630 |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | | Grand Cayman | CYM | Vestar Capital Partners | | 04/02/2018 | 3 | 14,231,123 | 12,612,627 | 12,612,627 | (888,306) | | | | | | 45,731,526 | 7.333 |
| 000000-00-0 | Warburg Pincus Private Equity IX, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 08/05/2005 | 3 | | 3,508,467 | 3,508,467 | (1,397,254) | | | | | 735,000 | | 0.938 |
| 000000-00-0 | Warburg Pincus Private Equity VIII, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 08/03/2001 | 3 | | 164,080 | 164,080 | (3,946,941) | | | | | 2,295,134 | | 0.843 |
| 000000-00-0 | Warburg Pincus Private Equity X, LP | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 04/24/2008 | 3 | | 15,418,552 | 15,418,552 | (6,994,187) | | | | | 11,515,111 | | 0.341 |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 05/24/2012 | 3 | 16,318,963 | 28,424,705 | 28,424,705 | (5,499,627) | | | | | 9,121,990 | | 0.422 |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 01/19/2016 | 3 | 5,596 | 5,596 | 5,596 | | | | | | | | 0.312 |
| 000000-00-0 | Warburg, Pincus Equity Prtnrs, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 06/26/1998 | 3 | | 194,128 | 194,128 | 33,165 | | | | | | | 0.800 |
| 000000-00-0 | Warburg, Pincus International, L.P. | | Wilmington | DE | E.M. Warburg, Pincus & Co., LLC | | 06/22/2000 | 3 | | 407,474 | 407,474 | (2,702,004) | | | | | 1,007,894 | | 1.400 |
| 000000-00-0 | Wayzata Opportunities Fund II, L.P. | | Wilmington | DE | Wayzata Investment Partners LLC | | 07/15/2008 | | | 1,045,371 | 1,045,371 | (1,678,605) | | | | | 2,251,875 | | 2.309 |
| 000000-00-0 | WCAS XIII, L.P. | | Wilmington | DE | WCAS XIII ASSOCIATES LLC | | 03/14/2019 | 3 | 220,059 | | | (220,059) | | | | | | 29,779,941 | 0.750 |
| 000000-00-0 | WCP S-One Holdings, LLC/SupplyOne Holdings, LLC | | Dover | DE | Wellspring Capital Management | | 02/01/2018 | 3 | 4,125,000 | 3,541,759 | 3,541,759 | (583,241) | | | | | | | 3.825 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Wellspring Capital Partners VI, L.P. | | Ugland House | CYM | Wellspring Capital Management | | 04/27/2018 | 3 | 13,687,489 | 12,504,952 | 12,504,952 | (322,212) | | | | | | 26,312,511 | 2.827 |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | | Wilmington | DE | WCAS XII Associates LLC | | 08/26/2015 | 3 | 19,827,829 | 27,702,400 | 27,702,400 | 881,448 | | | | | 5,046,411 | 3,218,980 | 0.951 |
| 000000-00-0 | White Deer Energy II, L.P. | | George Town | CYM | White Deer Energy | | 03/22/2013 | | 17,868,696 | 12,997,258 | 12,997,258 | (5,511,584) | | | | | | 4,332,254 | 1.797 |
| 000000-00-0 | White Deer Energy, L.P. | | George Town | CYM | White Deer Energy | | 10/30/2009 | | 6,994,300 | 6,016,462 | 6,016,462 | (2,102,655) | | | | | 817,780 | 14,216,843 | 12.160 |
| 000000-00-0 | Wind Point Partners IX | | Grand Cayman | CYM | Wind Point Investors IX, L.P. | | 09/09/2019 | 3 | 375,000 | 16,677 | 16,677 | (358,323) | | | | | | 49,625,000 | 4.000 |
| 000000-00-0 | Wind Point Partners VIII | | Wilmington | DE | Wind Point Partners | | 01/03/2017 | 3 | 25,218,218 | 25,218,218 | 25,218,218 | (3,719,635) | | | | | 9,736,741 | 13,701,266 | 4.186 |
| 000000-00-0 | Winsight (Equity-Invest) | | Wilmington | DE | Pamlico Capital Management, LP | | 01/31/2017 | 3 | 500,000 | 292,083 | 292,083 | (72,024) | | | | | | | 0.700 |
| 000000-00-0 | WLR Recovery Fund IV, LP | | Wilmington | DE | WL Ross | | 12/14/2007 | | 5,097,744 | 5,163,239 | 5,163,239 | 857,011 | | 2,670,273 | | | 95,963 | 9,565,721 | 2.446 |
| 000000-00-0 | WLR Recovery Fund V, L.P. | | Wilmington | DE | WL Ross | | 10/14/2011 | | 14,490,798 | 12,689,211 | 12,689,211 | (1,284,562) | | | | | | 1,183,545 | 3.869 |
| 000000-00-0 | WWEX UNI Topco Holdings, LLC (Topco) | | Wilmington | DE | Ridgemont Equity Partners | | 09/30/2015 | 3 | 1,012,314 | 2,904,741 | 2,904,741 | 86,688 | | | | | | | 0.658 |
| 000000-00-0 | ZMC II, L.P. | | Wilmington | DE | ZM Capital Advisors, LLC | | 09/03/2014 | 3 | 27,721,065 | 38,814,277 | 38,814,277 | 2,238,584 | | | | | | 2,209,801 | 7.216 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | | | 4,642,866,189 | 5,857,206,814 | 5,857,206,814 | 107,258,253 | | 45,645,565 | | (1,619,063) | 616,889,517 | 2,691,104,004 | XXX |
| 000000-00-0 | CCM Series, LLC | | Wilmington | DE | Covariance Capital Management, Inc. | | 06/30/2011 | | 871,950,816 | 1,245,211,692 | 1,245,211,692 | 48,225,174 | | | | | 61,115,198 | | 100.000 |
| 000000-00-0 | Almond Processors, LLC | | Wilmington | DE | Treehouse California Almonds, LLC | | 07/18/2011 | | | | | 16,814 | | 16,814 | | | | | 100.000 |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | | Luxembourg | LUX | DWM Funds S.a.r.l | | 01/10/2014 | | 22,480,138 | 21,001,708 | 21,001,708 | (291,768) | | | | | | | 44.146 |
| 000000-00-0 | Infra Alpha, LLC | | Wilmington | DE | EMG Investments, LLC | | 12/21/2010 | | 51,633,218 | 48,804,875 | 48,804,875 | (6,670,816) | | | | | 29,942,416 | | 100.000 |
| 000000-00-0 | DWM MICROFINANCE EQUITY FUND I | | Luxembourg | LUX | DWM Funds S.a.r.l | | 03/02/2009 | | 10,813,431 | 18,075,989 | 18,075,989 | 1,627,842 | | | | | | | 48.780 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | 222,308,231 | 235,366,539 | 235,366,539 | (7,109,657) | | | | | 34,490,001 | 47,902,593 | 100.000 |
| 000000-00-0 | EPP LFG I, LLC | | Wilmington | DE | Energy Power Partners | | 11/03/2011 | | 843,890 | 843,890 | 843,890 | 162,033 | | 738,852 | | | | 503,616 | 49.000 |
| 000000-00-0 | TIAA Stonepeak Investments II, LLC | | Wilmington | DE | Stonepeak Associates, LLC | | 09/08/2011 | | 471,590 | 66,971,452 | 66,971,452 | 16,111,234 | | | | | 17,394,196 | | 100.000 |
| 000000-00-0 | Envisage Information Systems, LLC | | New York | NY | Teachers Advisors, Inc. | | 03/31/2014 | | 4,259,043 | 4,236,584 | 4,236,584 | 171,108 | | | | | | | 100.000 |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | | Wilmington | DE | ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP | | 11/04/2011 | | 709,007,923 | 614,081,179 | 614,081,179 | (9,336,264) | | | | | 21,738,733 | 8,916,468 | 100.000 |
| 000000-00-0 | FCP-ASC Holdings, LLC | | Wilmington | DE | Falfurrias Capital Partners | | 06/30/2014 | 3 | 13,050,000 | 10,993,922 | 10,993,922 | (49,383) | | | | | | | 25.193 |
| 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 | | 34,265,231 | 37,320,738 | 37,320,738 | (1,810,180) | | | | | | 19,949,379 | 100.000 |
| 000000-00-0 | TGA NJAHP II Investor Member LLC | | Wilmington | DE | Hudson Valley Property Group, LLC | | 10/31/2019 | | 3,743,260 | 3,743,260 | 3,743,260 | | | | | | | 16,256,740 | 100.000 |
| 000000-00-0 | TIAA SynGas, LLC | | Wilmington | DE | AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC | | 03/31/2011 | | 66,983,417 | 39,325,714 | 39,325,714 | (4,301,836) | | | | | 1,098,695 | | 100.000 |
| 000000-00-0 | Liberty M & R SPV II, LP | | Wilmington | DE | Energy & Minerals Group | | 03/12/2010 | | | 86,671 | 86,671 | (3,770,676) | | | | | 3,602,359 | | 100.000 |
| 000000-00-0 | UK PPP Investments LP | | London | GBR | TIAA | | 09/26/2016 | | 23,889,435 | 2,042 | 2,042 | (258,140) | | | | (1,564) | | 25,333 | 100.000 |
| 000000-00-0 | Siguler Guff Third Avenue, L.P. | | Wilmington | DE | Siguler Guff & Company, LLC | | 06/18/2004 | 3 | 191,682 | 256,538 | 256,538 | (12,734) | | | | | 96,853 | | 99.990 |
| 000000-00-0 | 730 Data Centers LLC | | Wilmington | DE | TIAA | | 07/18/2016 | | 138,326,341 | 91,750,092 | 91,750,092 | (33,525,914) | | | | | | 9,898,584 | 100.000 |
| 000000-00-0 | TIAA GBS Holdings, LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 03/18/2016 | | 26,625,000 | 43,525,519 | 43,525,519 | 12,136,467 | | | | | | | 100.000 |
| 000000-00-0 | 730 Power Development LLC | | Wilmington | DE | CCE Holdings / CVEC LLC | | 12/24/2014 | | 346,846,326 | 291,814,295 | 291,814,295 | (4,782,256) | | | | | | | 100.000 |
| 000000-00-0 | TIAA Global Equity Income, LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 06/27/2013 | | 405,640 | 429,641 | 429,641 | 735,376 | | | | | | | 100.000 |
| 000000-00-0 | 730 Telecom, LLC | | Wilmington | DE | TIAA | | 10/19/2015 | | 30,405,539 | 51,540,596 | 51,540,596 | 4,938,592 | | | | | | 382,157 | 100.000 |
| 000000-00-0 | TIAA SMA Strategies LLC | | Wilmington | DE | Teachers Advisors, Inc. | | 06/30/2016 | | 108,012,867 | 109,220,810 | 109,220,810 | 365,162 | | | | | 2,483,260 | | 100.000 |
| 000000-00-0 | ActOil Colorado, LLC | | Wilmington | DE | Great Western Petroleum, LLC | | 08/02/2013 | | 259,713,995 | 295,567,648 | 295,567,648 | 157,845,948 | | | | | | 100,849,875 | 100.000 |
| 000000-00-0 | TIAA-CREF Individual & Institutional Services, LLC | | New York | NY | TIAA | | 12/27/2012 | | 174,807,508 | 174,807,508 | 174,807,508 | | | 105,046,486 | | | | | 100.000 |
| 000000-00-0 | TIAA Wind Investments LLC | | Wilmington | DE | Capistrano Wind Partners, LLC | | 01/23/2012 | | 106,304,935 | 183,876,719 | 183,876,719 | 3,478,077 | | | | | 10,011,344 | | 100.000 |
| 000000-00-0 | TIAA-CREF Redwood, LLC | | Wilmington | DE | TIAA | | 12/27/2012 | | 5,198,492 | 5,198,492 | 5,198,492 | | | 21,070,421 | | | | | 100.000 |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND I, L.P. | | Dover | DE | Winslow Capital Management, LLC | | 01/04/2016 | 1 | 116,058,132 | 172,408,518 | 172,408,518 | 24,750,011 | | | | | 8,084,905 | | 94.000 |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND II, L.P. | | Dover | DE | Winslow Capital Management, LLC | | 10/11/2019 | 1 | 18,619,433 | 18,619,433 | 18,619,433 | | | | | | | 81,380,567 | 25.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | | | 3,367,215,513 | 3,785,082,064 | 3,785,082,064 | 198,644,214 | | 126,872,573 | | (1,564) | 190,057,960 | 286,065,312 | XXX |
| 000000-00-0 | Avanath Affordable Housing II, LLC | | Wilmington | DE | Avanath Capital Management | | 06/21/2013 | | 13,983,648 | 9,632,347 | 9,632,347 | 1,680,656 | | | | | | 555,229 | 11.900 |
| 000000-00-0 | Avanath Affordable Housing III, LLC | | Wilmington | DE | Avanath Capital Management | | 04/17/2017 | | 43,368,736 | 43,924,860 | 43,924,860 | 6,324,981 | | | | | | 5,152,854 | 15.724 |
| 000000-00-0 | Avanath Affordable Housing IV, LLC | | Wilmington | DE | Avanath Capital Management | | 12/03/2019 | | 3,654,783 | 3,654,783 | 3,654,783 | | | | | | | 46,345,217 | 27.966 |
| 000000-00-0 | Campbell Opp Timber Fund-A, L.P. (Temple Inland) | | Wilmington | DE | The Campbell Group | | 02/29/2008 | | | 3,434,436 | 3,434,436 | 3,434,437 | | | | | 1,223,915 | | 6.120 |
| 000000-00-0 | CPCR Opportunity Fund I | | New York | NY | CPC Resources, Inc. | | 06/28/2005 | | | 16,346 | 16,346 | | | | | | 34,430 | | 11.760 |
| 000000-00-0 | CPCR Opportunity Fund II | | New York | NY | CPC Resources, Inc. | | 01/23/2001 | | | 49,985 | 49,985 | (82,003) | | | | | 377,500 | 5,493,188 | 20.000 |

# 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 Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | China Designer Outlet Mall SA | | Luxembourg | LUX | TH Real Estate (Silk Road Fund) | | 09/15/2014 | | | | | | | | | | 281,204 | 94,015 | 10.887 |
| 000000-00-0 | Community Reinvestments Partners II, LP | | Wilmington | DE | Atlantic American Capital Advisors, LLC | | 09/19/2007 | | 2,377,640 | 3,383,550 | 3,383,550 | 314,111 | | | | | 1,432,973 | 293,051 | 29.310 |
| 000000-00-0 | Enterprise Homes Preservation Fund, LLC | | Baltimore | MD | Enterprise Homes, Inc. | | 07/28/2017 | | 39,980,127 | 46,349,523 | 46,349,523 | 3,657,737 | | | | | | | 70.364 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund I, LLC | | Columbia | MD | Enterprise Community Investments, Inc | | 06/30/2014 | | | 1,328,703 | 1,328,703 | 1,496,190 | | | | | 1,179,284 | 672,134 | 28.320 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | | Columbia | MD | Enterprise Community Investments, Inc | | 12/22/2017 | | 12,322,568 | 10,491,855 | 10,491,855 | (937,122) | | | | | | 6,644,746 | 18.223 |
| 000000-00-0 | FIA Timber Growth Fund | | Wilmington | DE | Forest Investment Associates | | 03/09/2009 | | 63,923,349 | 109,603,455 | 109,603,455 | 2,064,855 | | | | | (466,822) | 1,503,517 | 23.341 |
| 000000-00-0 | GTI8 Institutional Investors Co. Limited | | George Town | CYM | Global Forest Partners | | 08/21/2007 | | 67,711,194 | 89,831,275 | 89,831,275 | 15,588,011 | | | | | (4,800,090) | | 97.785 |
| 000000-00-0 | GTI9 Institutional Investors Co. Limited | | George Town | CYM | Global Forest Partners | | 09/30/2010 | | 71,060,215 | 64,552,081 | 64,552,081 | (527,897) | | | | | | | 86.705 |
| 000000-00-0 | Gerding Edlen Green Cities Fund, L.P. | | Wilmington | DE | Gerding Edlen Development, Inc. | | 11/23/2010 | | | 33,581 | 33,581 | (3,169,180) | | | | | 2,927,099 | 209,630 | 16.450 |
| 000000-00-0 | Global Timber Investors 7 | | George Town | CYM | Global Forest Partners | | 12/15/2005 | | | | | (197,437) | | | | | | | 9.459 |
| 000000-00-0 | Heartwood Forestland Fund VII, Limited Partnership and Subsidiaries | | Raleigh | NC | The Forestland Group | | 06/29/2011 | | 45,795,234 | 62,666,745 | 62,666,745 | (2,363,096) | | | | | 439,754 | | 21.768 |
| 000000-00-0 | Heartwood Forestland REIT, LLC | | Raleigh | NC | The Forestland Group | | 12/07/2007 | | 49,043,194 | 79,633,970 | 79,633,970 | (364,843) | | | | | 440,364 | | 11.007 |
| 000000-00-0 | Hines European Development | | Wilmington | DE | Hines | | 06/30/2003 | | 7,262,889 | 14,019,500 | 14,019,500 | | | | | (300,587) | | 138,624,172 | 33.590 |
| 000000-00-0 | Hines India Fund | | Wilmington | DE | Hines | | 05/02/2008 | | 28,821,462 | 11,208,966 | 11,208,966 | 1,430,727 | | | | | | 15,297,500 | 25.000 |
| 000000-00-0 | Impact PCCP IV LLC | | Wilmington | DE | Pacific Coast Capital Partners LLC | | 10/18/2006 | | | 2,905,609 | 2,905,609 | (2,177,917) | | | | | 1,871,622 | 134,598 | 57.080 |
| 000000-00-0 | Metropolitan Workforce Housing Fund LLC | | New York | NY | Phoenix Realty Group, LLC | | 12/21/2007 | | | 308,375 | 308,375 | (511,995) | | | | | 343,611 | | 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 | | 130 | | 130 | | | | | | 16,924,208 | | 49.000 |
| 000000-00-0 | NRFC Inception IB, LP | | Wilmington | DE | Northstar | | 07/13/2015 | | 20,008,287 | 19,928,162 | 19,928,162 | (22,842) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception II, LP | | Wilmington | DE | Northstar | | 02/15/2013 | | 19,871,500 | 19,779,859 | 19,779,859 | (24,080) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception IIA, LP | | Wilmington | DE | Northstar | | 07/13/2015 | | 10,365,743 | 10,294,961 | 10,294,961 | (29,481) | | | | | | | 49.000 |
| 000000-00-0 | NRFC Inception, LP | | Wilmington | DE | Northstar | | 02/15/2013 | | 30,405,517 | 30,169,922 | 30,169,922 | (27,359) | | | | | | | 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 | | | 4,378,753 | 4,378,753 | (707,284) | | | | | 300,277 | | 6.633 |
| 000000-00-0 | RAHF IV SHORE HILL MEMBER, LLC | | Dover | DE | Jonathan Rose Companies | | 11/05/2018 | | 13,934,777 | 12,977,359 | 12,977,359 | (957,418) | | | | | | | 28.328 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | | Dover | DE | Jonathon Rose Companies, LLC | | 07/12/2016 | | 43,142,801 | 55,910,381 | 55,910,381 | (3,984,836) | | | | | 5,561,501 | 7,101,633 | 21.470 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund V, L.P. | | Dover | DE | Rose Housing Preservation Investors V, LLC | | 11/22/2019 | | 2,547,466 | 2,547,466 | 2,547,466 | | | | | | | 47,500,000 | 51.784 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund, LLC | | Dover | DE | Jonathon Rose Companies, LLC | | 08/01/2014 | | 32,458,778 | 25,381,409 | 25,381,409 | (983,421) | | | | | | | 96.990 |
| 000000-00-0 | Rose Smart Growth Investment Fund I-A, LP | | Dover | DE | Jonathon Rose Companies, LLC | | 06/07/2010 | | | 295,389 | 295,389 | 120,553 | | | | | 5,695,561 | | 100.000 |
| 000000-00-0 | TGA JL Investor Member LLC | | Wilmington | DE | Jair Lynch Real Estate Partners | | 11/12/2019 | | 1,906,000 | 1,906,000 | 1,906,000 | | | | | | | 39,700,000 | 94.977 |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | | Wilmington | DE | Turner Impact Capital | | 06/23/2016 | | 3,506,888 | 3,429,108 | 3,429,108 | 167,497 | | | | | | 6,127,654 | 3.185 |
| 000000-00-0 | Urban Strategy America Fund, L.P. | | Wilmington | DE | New Boston Fund, Inc. | | 03/30/2007 | | 37,893 | 199,725 | 199,725 | (30,139) | | | | | | | 10.260 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | | | 627,490,819 | 744,324,352 | 744,324,352 | 19,181,405 | | | | (300,587) | 33,766,391 | 321,449,138 | XXX |
| 000000-00-0 | NRFC Inception IV, LP | | Wilmington | DE | Northstar | | 04/01/2013 | | 21,782,704 | 21,666,804 | 21,666,804 | (31,030) | | | | | | | 49.000 |
| | 485 Properties LLC | | N/A | DE | TIAA | | 12/17/1997 | | 6,228 | | 431,684 | 3,486,836 | | | | | | | 100.000 |
| 000000-00-0 | NRFC Inception V, LP | | Wilmington | DE | Northstar | | 05/01/2013 | | 12,512,222 | 12,498,720 | 12,498,720 | (32,568) | | | | | 19,066 | 319,596 | 49.000 |
| | Western A Midwest TN LLC | | N/A | DE | TIAA | | 10/04/2019 | | 140,854,927 | 139,600,000 | 141,760,449 | 905,522 | | | | | | | 100.000 |
| 000000-00-0 | TGA MH Investor Member LLC | | Wilmington | DE | Millennia Housing Management | | 10/04/2019 | | 35,300,297 | 35,300,297 | 35,300,297 | | | | | | | | 84.072 |
| | T-C US Super Regional Mall Fund LP | | Honolulu | HI | T-C US Super Regional Mall Fund GP LLC | | 07/09/2015 | | 295,361,757 | 306,379,426 | 306,379,426 | (7,125,743) | | | | | 3,866,666 | 4,669,539 | 22.222 |
| 000000-00-0 | TGA NJAHP INVESTOR MEMBER LLC | | Wilmington | DE | Hudson Valley Property Group, LLC | | 03/27/2019 | | 54,537,342 | 54,431,734 | 54,431,734 | (105,608) | | | | | | 6,592,192 | 100.000 |
| 000000-00-0 | Ziemia Fund | | Amsterdam | NLD | Westchester Group Investment Management, Inc. | | 12/29/2009 | | 115,433,814 | 95,619,173 | 95,619,173 | 1,345,494 | | | | (2,060,989) | | 7,650,928 | 31.670 |
| | THRE US Strategic Industrial Fund | | Various | DE | TH Real Estate U.S. Strategic Industrial Fund I GP, LLC | | 12/08/2017 | | 23,066,743 | 25,666,959 | 25,666,959 | 376,153 | | | | | | 28,647,865 | 15.645 |
| | U.S. Cities Retail Fund LP | | Various | DE | U.S. Cities Retail Fund GP LLC | | 06/28/2018 | | 96,342,038 | 105,693,884 | 105,693,884 | 7,293,979 | | | | | | 12,155,759 | 100.000 |
| | U.S. Cities Multifamily Fund LP | | Various | DE | U.S. Cities Multifamily Fund GP LLC | | 10/01/2019 | | 25,000,000 | 25,093,633 | 25,093,633 | 93,633 | | | | | | 75,000,000 | 4.790 |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | | Austin | TX | TIAA | | 10/27/2005 | | 90,336,670 | 90,336,670 | 90,336,670 | 623,411 | | | | | 1,975,090 | | 100.000 |
| | New York City Property Fund LP | | N/A | DE | TIAA | | 10/24/2019 | | 15,545,455 | 14,046,149 | 14,046,149 | (1,499,305) | | | | | | 29,454,545 | 40.900 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Broadleaf Timberland Investments, LLC | | Wilmington | DE | TIAA | | 03/07/2013 | | 123,099,912 | 100,751,546 | 100,751,546 | (2,241,282) | | | | | | | 100.000 |
| | TIAA Super Regional Mall Member Sub LLC | | N/A | DE | TIAA | | 08/24/2011 | | 536,841,823 | 687,012,919 | 673,279,243 | (145,305,747) | | | | | 104,918,682 | | 100.000 |
| 000000-00-0 | Ceres Agricultural Properties, LLC | | Wilmington | DE | Westchester Group Investment Management, Inc. | | 07/31/2007 | | 809,317,581 | 785,636,518 | 785,636,518 | 3,253,497 | | | | | 8,000,000 | | 100.000 |
| | TIAA Union Place Phase I LLC | | N/A | DE | TIAA | | 01/18/2007 | | 59,313,173 | 74,600,000 | 59,445,537 | 132,365 | | | | | 1,593,445 | | 100.000 |
| 000000-00-0 | Dionysus Properties, LLC | | Wilmington | DE | TIAA | | 06/28/2011 | | 35,436,949 | 93,682,491 | 93,682,491 | 12,619,749 | | | | | | | 100.000 |
| | T-C SMA II LLC | | N/A | DE | TIAA | | 07/19/2007 | | 44,438,405 | 51,600,000 | 52,062,123 | 2,248,927 | | | | | 1,802,315 | | 100.000 |
| 000000-00-0 | NGFF Holdco LLC | | Wilmington | DE | TIAA | | 07/01/2019 | | 217,600,000 | 231,788,638 | 231,788,638 | 14,188,638 | | | | | | 58,000,000 | 100.000 |
| | T-C 685 Third Avenue Member LLC | | N/A | DE | TIAA | | 10/27/2010 | | 201,111 | | 262,871 | 29,334 | | | | | | | 100.000 |
| 000000-00-0 | Mansilla Participacoes LTDA | | Sao Paulo | BRA | TIAA | | 09/03/2008 | | 669,593,264 | 671,868,597 | 671,868,597 | (2,097,670) | | | | (30,293,622) | 24,066,417 | | 100.000 |
| | T-C JK I LLC | | N/A | DE | TIAA | | 01/13/2014 | | 104,031,977 | 72,112,760 | 54,873,419 | (2,037,221) | | | | | 1,828,899 | | 100.000 |
| 000000-00-0 | Occator Agricultural Properties, LLC | | Wilmington | DE | Teays River Management, LLC / Materra LLC / AGR Partners | | 04/30/2009 | | 460,822,164 | 437,473,140 | 437,473,140 | (24,603,859) | | | | | 4,399,774 | 47,550 | 100.000 |
| | T-C JK II LLC | | N/A | DE | TIAA | | 01/13/2014 | | 99,958,174 | 69,284,809 | 52,727,403 | (1,957,330) | | | | | 1,757,178 | | 100.000 |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | | 06/03/2011 | | 952,888,326 | 952,888,326 | 952,888,326 | | | | | | 65,102,517 | 82,871,614 | 100.000 |
| | T-C Australia RE Holdings I, LLC | | N/A | DE | TIAA | | 04/29/2016 | | 269,346,811 | 296,851,610 | 248,618,187 | (684,753) | | | | | 6,134,624 | 37,249,640 | 100.000 |
| 000000-00-0 | TEFF Holdco LLC | | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | | 07/29/2016 | | 79,686,568 | 83,633,906 | 83,633,906 | 1,589,853 | | | | 170,172 | | 34,870,029 | 100.000 |
| | T-C 699 Bourke Street LLC | | N/A | DE | TIAA | | 02/20/2014 | | | | | (571,804) | | | | | 1,035,970 | | 100.000 |
| 000000-00-0 | TIAA GTR HoldCo LLC | | Wilmington | DE | TIAA | | 12/17/2013 | | 243,780,266 | 170,602,978 | 170,602,978 | (5,969,100) | | | | | | 88,975,000 | 100.000 |
| | T-C Mt. Ommaney Centre Holding Company LLC | | N/A | DE | TIAA | | 09/26/2014 | | 125,615,834 | 99,670,264 | 91,126,614 | (2,825,189) | | | | | | | 100.000 |
| 000000-00-0 | TIAA Timberlands I, LLC | | Wilmington | DE | TIAA | | 11/19/1998 | | 17,446,530 | 17,446,530 | 17,446,530 | | | | | | 15,823,902 | | 100.000 |
| | T-C 101 Miller Street Holding Company LLC | | N/A | DE | TIAA | | 10/10/2014 | | | | | 131,550 | | | | | | | 100.000 |
| 000000-00-0 | TIAA Timberlands II, LLC | | Wilmington | DE | TIAA | | 11/15/1999 | | 51,099,328 | 51,099,328 | 51,099,328 | | | | | | 5,357,586 | | 100.000 |
| | T-C Europe LP | | N/A | DE | TIAA | | 11/18/2014 | | 428,988,899 | 530,686,261 | 410,558,746 | 2,543,294 | | | | | | | 100.000 |
| 000000-00-0 | Renewable Timber Europe, LLC | | Wilmington | DE | TIAA | | 09/27/2011 | | 14,198,714 | 7,573,249 | 7,573,249 | (2,541,767) | | | | | | | 100.000 |
| | T-C Pearl REIT LLC | | N/A | DE | TIAA | | 03/19/2015 | | | | | | | | | | | | 100.000 |
| 000000-00-0 | Renewable Timber Resources LLC | | Wilmington | DE | TIAA | | 05/26/2011 | | 1,150,000 | 1,150,000 | 1,150,000 | 993 | | 1,387,813 | | | | | 100.000 |
| | T-C Lux Fund Holdings LLC | | N/A | DE | TIAA | | 03/19/2015 | | 311,667,091 | 324,454,848 | 327,092,222 | (8,141,328) | | | | | 13,219,692 | | 100.000 |
| 000000-00-0 | Lewis & Clark Timberlands, LP | | Wilmington | DE | L&C Special Member Holdco, LLC | | 07/01/2015 | | 236,739,402 | 354,639,565 | 354,639,565 | 5,700,730 | | | | | 574,253 | | 57.430 |
| | T-C UK RE Holdings I LLC | | N/A | DE | TIAA | | 06/17/2016 | | 47,628,753 | 22,545,879 | 33,142,635 | 105,833 | | | | | | | 100.000 |
| | T-C Waterford Blue Lagoon GP LLC | | N/A | DE | TIAA | | 10/08/2015 | | 3,916,467 | 5,237,963 | 3,923,241 | 538 | | | | | 25,099 | | 100.000 |
| | T-C Waterford Blue Lagoon LLC | | N/A | DE | TIAA | | 10/08/2015 | | 196,159,687 | 261,898,160 | 196,162,030 | 26,893 | | | | | 1,254,930 | | 100.000 |
| | TGA Montrose Residences Member LLC | | N/A | DE | TIAA | | 08/03/2016 | | 65,277,765 | 51,451,709 | 65,277,765 | 1,360,347 | | | | | | | 100.000 |
| | TGA Japan Holdings, LLC | | N/A | DE | TIAA | | 08/10/2016 | | (304,129) | | 184,725 | 4,938,135 | | | | | 9,000,000 | | 100.000 |
| | T-C 400 Montgomery LLC | | N/A | DE | TIAA | | 08/03/2016 | | | | 149,911 | 2,169,753 | | | | | 10,999,936 | | 100.000 |
| | TGA Montague Investor Member LLC | | N/A | DE | TIAA | | 10/21/2016 | | 15,484,782 | 19,731,535 | 15,484,782 | 938,020 | | | | | | | 100.000 |
| | T-C Permian Investor LLC | | N/A | DE | TIAA | | 03/29/2017 | | 36,889,250 | 40,952,802 | 40,952,802 | (1,720,586) | | | | | | 9,122,487 | 100.000 |
| | TGA FC Investor Member LLC | | N/A | DE | TIAA | | 10/12/2016 | | 53,336,360 | 34,880,007 | 69,297,567 | 16,077,687 | | | | | | | 100.000 |
| | TGA APAC Fund Holdings LLC | | N/A | DE | TIAA | | 07/20/2017 | | 248,972,498 | 249,022,977 | 249,022,977 | 1,066,301 | | | | | 1,514,893 | 1,317,319 | 100.000 |
| | CASA Student Housing Fund Holdings LLC | | N/A | DE | TIAA | | 10/08/2014 | | 45,796,100 | 63,042,600 | 45,407,843 | (2,725,541) | | | | | 2,464,493 | | 100.000 |
| | TGA Connection at Athens Investor Member LLC | | N/A | DE | TIAA | | 06/04/2018 | | 16,726,666 | 24,598,000 | 16,025,229 | (459,838) | | | | | | | 100.000 |
| | TGA SP-MPC Housing Investor Member LLC | | N/A | DE | TIAA | | 09/26/2018 | | 70,999,572 | 50,014,817 | 42,276,834 | (28,754,157) | | | | | | 14,668,060 | 100.000 |
| | TGA MS Self Storage Investor Member LLC | | N/A | DE | TIAA | | 09/14/2018 | | 79,878,007 | 90,990,000 | 77,967,523 | (1,712,451) | | | | | | | 100.000 |
| | TGA European RE Holdings I LLC | | N/A | DE | TIAA | | 12/11/2018 | | 34,628,192 | 27,886,708 | 33,276,403 | (1,351,788) | | | | | | | 100.000 |
| | TGA The Warehouse at CH Investor Member LLC | | N/A | DE | TIAA | | 10/01/2019 | | 29,799,792 | 29,747,000 | 29,950,854 | 151,062 | | | | | | | 100.000 |
| | T-C Montgomery Mall LLC | | N/A | DE | TIAA | | 11/23/2010 | | | | | | | | | | | | 100.000 |
| | T-C GA Real Estate Holdings LLC | | N/A | DE | TIAA | | 07/27/2011 | | 2,373,712,384 | 2,528,124,865 | 2,420,155,305 | (35,177,314) | | | | | 73,718,936 | | 100.000 |
| | TIAA Diamond Investor LLC | | N/A | DE | GEM Investors, Inc. | | 11/06/2002 | | | | | | | | | | | | 100.000 |
| | T-C 20 Hunter Street (US) LLC | | N/A | DE | TIAA | | 10/18/2013 | | 1 | | | 407,258 | | | | | 4,427,945 | | 100.000 |
| | T-C 20 Hunter Street (AUS) Pty Ltd | | N/A | AUS | TIAA | | 10/18/2013 | | | | | | | | | | | | 100.000 |
| | Western A East Mezz LLC | | N/A | DE | TIAA | | 10/04/2019 | | 298,337,303 | 290,900,000 | 300,950,351 | 2,613,048 | | | | | | | 100.000 |
| | TIAA Realty LLC | | N/A | DE | TIAA | | 01/01/2013 | | 96,549,154 | 141,285,335 | 96,549,971 | 210,400 | | | | | 1,031,668 | | 100.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | | | 10,533,131,103 | 11,025,152,089 | 10,595,365,507 | (193,043,746) | | 1,387,813 | | (32,184,439) | 365,913,976 | 491,612,123 | XXX |
| 000000-00-0 | Impact C.I.L. Parent, LLC | | Wilmington | DE | Impact Community Capital | 3 | 03/19/1998 | | 707,232 | 4,356,770 | 4,356,770 | 1,264,348 | | | | | | | 11.210 |
| 000000-00-0 | Impact Community Capital LLC | | Wilmington | DE | Impact Community Capital | 3 | 03/19/1998 | | 2,238,859 | 3,538,501 | 3,538,501 | 949,197 | | | | | | 1,401,354 | 15.520 |
| 000000-00-0 | PCCP Credit IX, LP | | Dover | DE | PCCP | | 07/17/2017 | | 29,978,957 | 29,834,957 | 29,834,957 | (144,000) | | | | | 2,367,946 | 66,264,000 | 10.000 |

# 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 Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | PCCP Credit VI, LP | | Wilmington | DE | PCCP | 3 | 06/30/2015 | | 13,111,672 | 12,930,183 | 12,930,183 | (181,488) | | | | | 5,057,781 | 15,927,978 | 20.000 |
| 000000-00-0 | RICHMAC Mortgage Assets Company I, LLC | | Wilmington | DE | The Richman Group | 3 | 11/26/2008 | | 16,735,144 | 16,836,370 | 16,836,370 | (279,910) | | | | | 1,105,539 | | 24.840 |
| 000000-00-0 | RICHMAC Mortgage Assets Company II, LLC - Series A | | Dover | DE | The Richman Group | 3 | 08/27/2012 | | 18,111,692 | 18,230,127 | 18,230,127 | (155,831) | | | | | 990,266 | | 99.990 |
| 000000-00-0 | TRUE NORTH High Yield Investment Fund II, LLC | | Wilmington | DE | True North Capital Funding, LLC | 3 | 05/17/2010 | | 1,896,505 | 1,646,660 | 1,646,660 | (53,508) | | | | | | 2,500,000 | 4.663 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | | 82,780,061 | 87,373,568 | 87,373,568 | 1,398,808 | | | | | 9,521,532 | 86,093,332 | XXX |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | | Luxembourg | LUX | Henderson Property UK AIFM Limited | | 03/30/2015 | | 40,081,420 | 42,985,762 | 42,985,762 | 878,147 | | | | 490,531 | 4,581,703 | | 36.510 |
| | U.S. Core-Plus Real Estate Debt Fund LP | | Various | DE | CRED GP LLC | | 06/01/2018 | | 134,863,000 | 136,516,232 | 136,516,232 | 1,052,549 | | | | | 3,831,031 | 115,137,000 | 41.677 |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II | | Luxembourg | LUX | Henderson Property UK AIFM Limited | | 01/25/2018 | | 31,729,568 | 34,699,901 | 34,699,901 | 1,208,626 | | | | 1,990,433 | | 64,953,897 | 34.880 |
| | T-C MV Member LLC | | N/A | DE | TIAA | | 12/02/2016 | | 419,790,370 | 420,334,846 | 420,334,846 | (2,841,340) | | | | | 30,652,793 | 40,581,336 | 100.000 |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | | Wilmington | DE | Teachers Advisors, Inc. | | 11/17/2016 | | 719,628,953 | 719,628,952 | 719,628,952 | 1,348,404 | | | | | 23,975,551 | | 100.000 |
| | TGA MKP Member LLC | | N/A | DE | TIAA | | 03/17/2017 | | 200,677,435 | 202,461,141 | 202,461,141 | 487,992 | | | | | 6,285,232 | | 100.000 |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | | 1,546,770,746 | 1,556,626,834 | 1,556,626,834 | 2,134,378 | | | | 2,480,964 | 69,326,310 | 220,672,233 | XXX |
| 000000-00-0 | Atlas Capital Resources, L.P. | | Wilmington | DE | Atlas Capital Partners | | 02/22/2010 | | 4,861,351 | 8,860,434 | 8,860,434 | 1,825,190 | | | | | 4,214,075 | 4,337,629 | 3.798 |
| 000000-00-0 | BP SCI, LLC | | Wilmington | DE | Blue Point Capital Partners, LLC | | 10/17/2012 | 3 | | | | | | | | | 299,118 | | 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 | 17,822,899 | 17,567,152 | 17,567,152 | (878,590) | | | | | 1,734,104 | 12,186,911 | 2.336 |
| 000000-00-0 | Bison Capital Partners IV, L.P. | | Wilmington | DE | Bison Capital Asset Management, LLC | | 04/25/2012 | 2 | 16,620,945 | 14,473,691 | 14,473,691 | (2,147,254) | | | | | 407,994 | 3,063,642 | 13.720 |
| 000000-00-0 | Blue Point Capital Partners III, LP | | Wilmington | DE | Blue Point Capital Partners, LLC | | 01/17/2014 | 3 | 21,039,132 | 21,039,132 | 21,039,132 | (3,071,843) | | | | | 3,889,572 | 4,756,173 | 13.919 |
| 000000-00-0 | C-III Capital Partners LLC | | Wilmington | DE | C-III Capital Partners LLC | | 06/10/2013 | | 4,118,345 | 4,595,258 | 4,595,258 | (383,535) | | | | | 1,495,055 | | 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 | | 2,690,452 | 2,197,895 | 2,197,895 | (452,337) | | | | | | 376,270 | 9.071 |
| 000000-00-0 | Castlelake II, L.P. | | Wilmington | DE | Castlelake, L.P. | | 09/08/2011 | | 11,277,684 | 9,733,494 | 9,733,494 | (1,169,338) | | | | | | 1,500,264 | 2.124 |
| 000000-00-0 | Clearwater Capital Partners Fund IV, L.P. | | George Town | CYM | Clearwater Captial Partners Fund IV GP, LP | | 12/29/2011 | | 18,600,332 | 12,324,599 | 12,324,599 | (9,379,030) | | | | | 3,299,469 | | 6.640 |
| 000000-00-0 | Cyprium Investors IV, L.P. | | Wilmington | DE | Cyprium Investment Partners, LLC | | 12/30/2013 | 2 | 14,577,295 | 14,577,295 | 14,577,295 | (688,041) | | | | | 1,576,839 | 3,295,590 | 8.709 |
| 000000-00-0 | Cyprium Investors V, LP | | Wilmington | DE | Cyprium Investment Partners, LLC | | 08/15/2019 | 2 | 4,262,785 | 4,162,308 | 4,162,308 | (100,477) | | | | | | 35,737,215 | 7.273 |
| 000000-00-0 | FNMA (RES. DUE 4/25/20) | | District of Columbia | DC | Federal National Mortgage Association | | 12/31/1990 | | | | | | | | | | 2,659 | | 0.000 |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | | Wilmington | DE | Falcon Investment Advisors, LLC | | 12/17/2012 | 2 | 35,838,316 | 34,867,393 | 34,867,393 | (219,595) | | | | | (565,749) | 6,186,689 | 4.397 |
| 000000-00-0 | Film Library Holdings LLC | | Wilmington | DE | Global Securitization Services, LLC | | 07/31/2010 | 2 | | | | | | | | | 244,687 | | 5.159 |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | | Wilmington | DE | Fortress Credit Opportunities Advisors LLC | | 08/04/2010 | | 6,853,595 | 6,294,576 | 6,294,576 | (209,662) | | | | | | 2,951,596 | 1.449 |
| 000000-00-0 | Forum European Realty Income II L.P. (EUROS) | | George Town | CYM | Forum Partners | | 07/28/2016 | | 3,889,312 | 13,993,277 | 13,993,277 | 152,402 | | | | (300,025) | | 1,676,556 | 29.890 |
| 000000-00-0 | Gridiron LTC Investment, LLC | | Wilmington | DE | Gridiron Capital | | 06/15/2011 | 3 | | 19,885 | 19,885 | 136 | | | | | | | 16.841 |
| 000000-00-0 | HarbourVest Int'l PEP III | | Wilmington | DE | HarbourVest Partners, LLC | | 07/27/1998 | 3 | 32,078 | 29,748 | 29,748 | (1,255) | | | | | 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 | 125,572 | 125,572 | (100,562) | | | | | | | 1.337 |
| 000000-00-0 | Island C-III Holdings V LLC | | Wilmington | DE | C-III Capital Partners LLC | | 06/06/2014 | | 149,760 | 330,430 | 330,430 | 69,787 | | | | | | 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 | 374,198 | 374,198 | 29,094 | | | | | | | 12.860 |
| 000000-00-0 | LNR EUROPE | | Luxembourg | LUX | Lennar Europe Investors | | 02/24/2005 | | | 25,872 | 25,872 | | | | | 977 | | | 4.167 |
| 000000-00-0 | Lexington Capital Partners V, L.P. | | Wilmington | DE | Lexington Capital Partners | | 11/12/2002 | 3 | 280,334 | 261,609 | 261,609 | (42,334) | | | | | 23,609 | 219,031 | 2.245 |
| 000000-00-0 | Lexington Capital Partners VI, LP | | Wilmington | DE | Lexington Capital Partners | | 12/28/2005 | 3 | 6,119,062 | 5,911,177 | 5,911,177 | (673,030) | | | | | 880,789 | 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 | 18,992,967 | 22,587,803 | 22,587,803 | 2,566,974 | | | | | | 6,027,180 | 10.163 |
| 000000-00-0 | NM ABB Concise Holding, LLC | | Wilmington | DE | New Mountain Capital LLC | | 03/15/2013 | 3 | 4,359,671 | 8,326,996 | 8,326,996 | (3,864,939) | | | | | | | 13.342 |
| 000000-00-0 | NXT Capital Senior Loan Fund II, LP | | George Town | CYM | NXT Capital LLC | | 08/12/2013 | 3 | 7,244,344 | 7,132,828 | 7,132,828 | (16,997) | | | | | | 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 | | | 1,906,094 | 1,906,094 | (6,360) | | | | | | | 2.740 |
| 000000-00-0 | OTG HP SCF Investor, LLC | | Wilmington | DE | Harvest Structured Capital Fund I | | 08/26/2016 | 2 | 29,108,302 | 44,989,003 | 44,989,003 | 4,640,255 | | | | | | 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 | 677,073 | 677,073 | 816 | | | | | | 941,627 | 3.827 |
| 000000-00-0 | Pinnacle IV, L.P. | | Wilmington | DE | Pinnacle Ventures | | 05/26/2015 | 1 | 11,484,989 | 12,334,212 | 12,334,212 | (724,844) | | | | | 1,141,288 | 2,291,738 | 23.904 |
| 000000-00-0 | Plexus Fund III, LP | | Wilmington | DE | Plexus Capital, LLC | | 09/17/2013 | 2 | 5,318,000 | 5,880,889 | 5,880,889 | (1,374,527) | | | | | 2,157,059 | 4,500,000 | 6.670 |
| 000000-00-0 | Providence Debt Fund III | | Wilmington | DE | Providence Equity Partners | | 01/31/2014 | 2 | 17,104,185 | 17,104,185 | 17,104,185 | | | | | | (484,688) | 1,426,777 | 2.554 |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | | Wilmington | DE | Prudential Investment Management, Inc | | 12/20/2012 | 2 | 21,796,327 | 21,796,327 | 21,796,327 | | | | | | 1,843,653 | 433,518 | 3.478 |

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation and Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book/ Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| 000000-00-0 | Quad-C Partners VIII LP | | Wilmington | DE | Quad-C Management L.P. | | 11/26/2012 | 3 | 13,120,162 | 13,120,162 | 13,120,162 | (9,526,672) | | | | | 25,444,829 | 4,159,589 | 5.889 |
| 000000-00-0 | RF HP SCF Investor, LLC | | Wilmington | DE | Harvest Structured Capital Fund I | | 12/22/2016 | 2 | 27,837,771 | 36,229,727 | 36,229,727 | 4,042,687 | | | | | | | 22.400 |
| 000000-00-0 | Resilience Fund III, L.P. | | Wilmington | DE | Resilience Capital Partners LLC | | 06/17/2011 | | 9,273,009 | 6,956,906 | 6,956,906 | 3,798,138 | | 6,114,242 | | | | 2,635 | 9.818 |
| 000000-00-0 | Royalty Opportunities S.ar.l | | Luxembourg | LUX | OrbiMed Advisors | | 08/30/2011 | 1 | 5,679,551 | 6,904,562 | 6,904,562 | (280,534) | | | | | 140,616 | | 2.493 |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | | Wilmington | DE | Summit Partners | | 11/04/2014 | 2 | 24,347,627 | 24,347,627 | 24,347,627 | (355,056) | | | | | 921,853 | 4,404,211 | 4.912 |
| 000000-00-0 | Summit Partners Credit Fund, L.P. | | Wilmington | DE | Summit Partners | | 07/27/2011 | 2 | 1,966,696 | 1,207,716 | 1,207,716 | (758,980) | | | | | | 5,313,933 | 14.498 |
| 000000-00-0 | TCL Aventura, L.P. | | Wilmington | DE | Landmark Equity Advisors, LLC | | 10/25/2011 | 1 | 26,608,362 | 70,778,596 | 70,778,596 | (15,219,801) | | | | | 30,044,813 | 3,143,643 | 69.480 |
| 000000-00-0 | The Varde Fund X (C), L.P. | | Wilmington | DE | Varde Partners, Inc. | | 10/05/2010 | | | 4,105,909 | 4,105,909 | (874,145) | | | | | 837,956 | | 1.540 |
| 000000-00-0 | Toro/EPP LLC | | Wilmington | DE | Energy Power Partners | | 11/03/2011 | | | | | (291,914) | | | | | 1,122,057 | 1,289,283 | 99.000 |
| 000000-00-0 | Upfront Ventures III (GRP) | | Wilmington | DE | GRP Partners | | 03/18/2008 | 1 | 18,456,004 | 30,922,183 | 30,922,183 | 2,828,179 | | | | | | 11,957,317 | 14.012 |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | | George Town | CYM | Vestar Capital Partners | | 03/30/2012 | 3 | 28,572,269 | 39,232,841 | 39,232,841 | 328,212 | | | | | (3,539,703) | 214,363 | 8.151 |
| 000000-00-0 | Vetta, LLC | | Wilmington | DE | Blue Point Capital Partners, LLC | | 03/25/2016 | 3 | 6,005,600 | 4,753,439 | 4,753,439 | (294,021) | | | | | | | 4.570 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | | | 452,060,497 | 553,060,073 | 553,060,073 | (32,823,803) | | 6,114,242 | | (299,048) | 77,131,954 | 126,761,727 | XXX |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | | Wilmington | DE | Churchill Asset Management | | 07/21/2016 | | 62,097,306 | 62,217,875 | 62,217,875 | 11,668 | | | | | 4,384,713 | 10,867,132 | 31.380 |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | | Wilmington | DE | TCAM DOF GP, LLC | | 01/28/2009 | | 28,990,303 | 27,798,382 | 27,798,382 | (531,890) | | | | | | | 50.000 |
| 000000-00-0 | Gresham CMS Fund, LLC | | New York | NY | Gresham Investment Management LLC | | 08/30/2016 | | 2,920,264 | | | (1,803,081) | | | | | | | 100.000 |
| 87216*-10-7 | TIAA CMBS I, LLC | | Wilmington | DE | TIAA | | 06/30/2001 | | 8,947 | 4,255,380 | 4,255,380 | 593,756 | | | | | 2,734,417 | | 100.000 |
| 000000-00-0 | GreshamQuant Alternative Commodity Absolute Return | | Wilmington | DE | Gresham Investment Management LLC | | 02/24/2017 | | 50,000,000 | 65,677,113 | 65,677,113 | (6,630,569) | | | | | | | 83.290 |
| 000000-00-0 | TIAA-CREF LPHC, LLC (TCAM DOF GP, LLC) | | Wilmington | DE | TIAA | | 12/22/2009 | | 6,245 | 3,574,704 | 3,574,704 | (69,721) | | | | | | 8,517,371 | 100.000 |
| 000000-00-0 | MM Funding, LLC | | Wilmington | DE | Churchill Asset Management | | 04/25/2018 | | | 2,418,168 | 2,418,168 | 1,034,410 | | | | | 3,999,430 | 400,000,000 | 100.000 |
| 000000-00-0 | TGAM Agribusiness Fund LP | | Wilmington | DE | TGAM Agribusiness Fund GP, LLC | | 03/31/2016 | | 212,475,667 | 229,275,836 | 229,275,836 | 27,811,358 | | | | | 5,011,163 | 37,580,739 | 97.415 |
| 000000-00-0 | Nuveen High Yield Municipal Opportunitites Fund LP | | Wilmington | DE | Nuveen Asset Management, LLC | | 05/06/2019 | | 48,722,103 | 51,437,260 | 51,437,260 | 2,715,157 | | | | | | | 100.000 |
| 000000-00-0 | Nuveen, LLC | | Dover | DE | TIAA | | 07/22/2014 | | 4,702,833,123 | 5,139,386,099 | 5,139,386,099 | (64,459,242) | | | | | 428,016,804 | | 100.000 |
| 000000-00-0 | Nuveen Municipal Opportunities Fund LP | | Wilmington | DE | Nuveen Asset Management, LLC | | 05/06/2019 | | 24,678,875 | 25,444,242 | 25,444,242 | 765,367 | | | | | | | 100.000 |
| 000000-00-0 | Nuveen Agribusiness Fund III, LP | | Wilmington | DE | Nuveen Agribusiness Fund III GP LLC | | 03/28/2019 | | | | | | | | | | | 75,000,000 | 100.000 |
| 000000-00-0 | Pinnacle Third Avenue, LP | | Wilmington | DE | Pinnacle Ventures | | 07/11/2008 | 1 | 5,878,986 | 4,773,452 | 4,773,452 | 277,246 | | 1,640,382 | | | | 9,009,181 | 100.000 |
| 000000-00-0 | SBMC Holdings LLC | | Wilmington | DE | TIAA | | 06/19/2013 | | 775,129 | 1,275,129 | 1,275,129 | | | | | | (1,714,810) | | 49.000 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | | | 5,139,386,948 | 5,617,533,640 | 5,617,533,640 | (40,285,541) | | 1,640,382 | | | 442,431,717 | 540,974,423 | XXX |
| 468502-AA-7 | JACKSON NATL LIFE INS CO SUBORD 8.150% 03/15/27 | | Lansing | MI | CONVERSION | 1FE | 12/30/2011 | | 2,829,083 | 3,320,586 | 2,696,990 | | (20,609) | | | | 203,750 | | 0.000 |
| 575767-AE-8 | MASS MUTUAL LIFE INS CO SUBORD 5.625% 05/15/33 | | Springfield | MA | CONVERSION | 1FE | 05/07/2003 | | 15,342,680 | 19,203,790 | 15,363,669 | | 2,992 | | | | 867,656 | | 0.000 |
| 592173-AE-8 | METROPOLITAN LIFE INS CO SUBORD 7.800% 11/01/25 | | | DE | CONVERSION | 1FE | 06/04/2003 | | 1,815,638 | 2,526,303 | 1,895,189 | | 13,169 | | | | 156,000 | | 0.000 |
| 59260A-AA-6 | METROPOLITAN TOWER LIFE SUBORD 7.625% 01/15/24 | | | DE | CONVERSION | 1FE | 02/03/2004 | | 11,323,953 | 11,835,056 | 10,553,275 | | (117,636) | | | | 762,500 | | 0.000 |
| 64952G-AE-8 | NEW YORK LIFE INSURANCE SUBORD 5.875% 05/15/33 | | New York | NY | CONVERSION | 1FE | 05/05/2003 | | 45,556,207 | 59,490,312 | 45,452,869 | | (15,935) | | | | 2,651,681 | | 0.000 |
| 2799999. Surplus Debentures, etc - Unaffiliated | | | | | | | | | 76,867,561 | 96,376,047 | 75,961,992 | | (138,019) | | | | 4,641,587 | | XXX |
| 4899999. Total - Unaffiliated | | | | | | | | | 5,945,815,127 | 7,402,090,854 | 7,381,676,799 | 95,014,663 | (138,019) | 51,759,807 | | (2,218,698) | 742,282,049 | 3,225,408,201 | XXX |
| 4999999. Total - Affiliated | | | | | | | | | 23,140,765,487 | 24,565,477,451 | 24,135,690,869 | 13,120,617 | | 129,900,768 | | (29,705,039) | 1,319,115,065 | 1,539,324,091 | XXX |
| 5099999 - Totals | | | | | | | | | 29,086,580,614 | 31,967,568,305 | 31,517,367,668 | 108,135,280 | (138,019) | 181,660,575 | | (31,923,737) | 2,061,397,114 | 4,764,732,292 | 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 |
| 000000-00-0 | SB DFZ MAD-M Holdings, LLC | Kennett Square | PA | Internal Transfer | 10/03/2013 | | 63,750,000 | | | 0.000 |
| 0999999. Non-Registered Private Funds - Bonds - NAIC Designation Not Assigned by the SVO - Unaffiliated | | | | | | | 63,750,000 | | | XXX |
| 12496#-10-2 | CCM Series 2, LLC | Wilmington | DE | Covariance Capital Management, Inc. | 06/30/2011 | | | 27,743,848 | | 100.000 |
| 88873*-10-9 | TIAA Global Public Investments, LLC | Wilmington | DE | TIAA | 01/31/2009 | | | 6,050,803 | | 100.000 |
| 1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | | 33,794,651 | | XXX |
| 000000-00-0 | TIAA Diversified Public Investments LLC | Wilmington | DE | TIAA | 07/16/2015 | | | 141,276 | | 100.000 |
| 1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated | | | | | | | | 141,276 | | XXX |
| 000000-00-0 | 3i Eurofund V | London | GBR | 3i Group PLC | 10/25/2006 | 3 | | 932,754 | | 8.568 |
| 000000-00-0 | APH CUBS CO-INVEST LP | Grand Cayman | CYM | Altas Partners LP | 01/02/2019 | 3 | 9,496,060 | 3,740 | | 0.162 |
| 000000-00-0 | APIS GROWTH FUND II L.P. | London | GBR | Apis Partners LLP | 10/17/2018 | 3 | | 8,778,975 | | 18.158 |
| 000000-00-0 | Aavishkaar Emerging India Fund | Ebene | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | 11/15/2017 | | | 2,866,500 | | 32.680 |
| 000000-00-0 | Aavishkaar India II Company Ltd. | Port Louis | MUS | Aavishkaar Venture Managment Services Pvt. Ltd. | 07/26/2013 | | | 44,000 | | 10.659 |
| 000000-00-0 | Accion Frontier Inclusion Fund, L.P. | George Town | CYM | Quona Capital, LLC | 11/16/2015 | | | 1,470,437 | | 7.050 |
| 000000-00-0 | AeroRepair Holdings, LLC | Wilmington | DE | GenNx 360 Capital Partners III, LP | 12/23/2019 | 3 | 1,800,000 | | | 5.190 |
| 000000-00-0 | Albert Co-Investment Holdings L.P. | Grand Cayman | CYM | Rhone Capital | 01/16/2015 | 3 | | 980,616 | | 20.000 |
| 000000-00-0 | Alisio Holdings, LP | Wilmington | DE | Harvest Partners, Inc. | 11/15/2016 | 3 | | 202,800 | | 4.490 |
| 000000-00-0 | Altas Partners Holdings II LP. | Grand Cayman | CYM | Altas Partners LP | 04/09/2019 | 3 | 1,611,483 | 9,160,630 | | 2.000 |
| 000000-00-0 | Altas Partners Holdings, LP | Grand Cayman | CYM | Altas Partners LP | 12/01/2015 | 3 | | 171,969 | | 6.040 |
| 000000-00-0 | American Industrial Partners Capital Fund IV, LP | Wilmington | DE | American Industrial Partners GP, LLC | 09/05/2008 | | | 105,284 | | 9.913 |
| 000000-00-0 | American Industrial Partners V | Wilmington | DE | American Industrial Partners GP, LLC | 12/29/2011 | | | 1,343,162 | | 6.121 |
| 000000-00-0 | Apax Europe VI-A, L.P. | London | GBR | Apax Partners | 07/18/2005 | 3 | | 2,987 | | 1.160 |
| 000000-00-0 | Apax Europe VII, L.P. | London | GBR | Apax Partners | 06/25/2007 | 3 | | 2,987 | | 0.669 |
| 000000-00-0 | Argand Partners Fund, L.P. | Grand Cayman | CYM | Argand Partners, LLC | 12/07/2016 | 3 | | 3,002,044 | | 7.989 |
| 000000-00-0 | Arlington Capital Partners V, L.P. | Wilmington | DE | Arlington Capital Group V, LLC | 08/27/2019 | 3 | 225,501 | 168,979 | | 1.818 |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 01/18/2013 | 3 | | 1,189,022 | | 3.780 |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 01/25/2016 | 3 | | 4,470,162 | | 3.270 |
| 000000-00-0 | Audax Private Equity Fund VI-A, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 08/30/2019 | 3 | 2,849,429 | 1,396,662 | | 1.250 |
| 000000-00-0 | Aurora Capital Partners IV, LP | Wilmington | DE | Aurora Capital Group | 11/15/2012 | 3 | | 2,749,341 | | 7.949 |
| 000000-00-0 | Aurora Equity Partners V L.P. | Dover | DE | Aurora Capital Group | 06/10/2016 | 3 | | 14,140,043 | | 5.050 |
| 000000-00-0 | Avista Capital Partners IV LP | Wilmington | DE | Avista Capital Partners IV GP LP | 01/22/2018 | 3 | | 7,401,469 | | 10.300 |
| 000000-00-0 | AxInfra LP | Wilmington | DE | Axium Infrastructure | 12/19/2018 | | | 17,314,239 | | 7.550 |
| 000000-00-0 | BC European Capital IX, L.P. | London | GBR | CIE Management IX Limited | 12/23/2011 | 3 | | 225,760 | | 0.374 |
| 000000-00-0 | BC European Capital VIII, L.P. | London | GBR | CIE Management II Limited | 12/13/2005 | 3 | | 5,152 | | 2.636 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | Wilmington | DE | Black Diamond Capital Management, LLC | 03/31/2006 | | | 84,268 | | 4.073 |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | Wilmington | DE | Black Diamond Capital Management, LLC | 06/21/2011 | | | 195,347 | | 1.875 |
| 000000-00-0 | BEECKEN PETTY OKEEFE FUND V, L.P. | Dover | DE | Beecken Petty O'Keefe & Co LLC | 10/31/2018 | 3 | | 8,482,299 | | 11.630 |
| 000000-00-0 | BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P. | Wilmington | DE | Bertram Growth Capital III Annex Fund | 06/11/2019 | 3 | 8,308,095 | 2,714,612 | | 15.000 |
| 000000-00-0 | Bain Capital Venture Coinvestment Fund II, L.P. | George Town | CYM | Bain Capital | 11/16/2018 | 1 | | 740,000 | | 0.800 |
| 000000-00-0 | Bain Capital Venture Fund 2019, L.P. | George Town | CYM | Bain Capital | 01/02/2019 | 1 | 237,500 | 1,737,500 | | 0.770 |
| 000000-00-0 | Bamboo Financial Inclusion Fund II | Luxembourg | LUX | Bamboo Finance SA | 12/01/2015 | | | 2,490,000 | | 37.175 |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | Wilmington | DE | Beecken Petty O'Keefe & Co LLC | 12/13/2013 | 3 | | 1,458,824 | | 5.960 |
| 000000-00-0 | Berkshire Partners Fund VIII, L.P. | Wilmington | DE | Berkshire Associates LLC | 08/25/2011 | 3 | | 457,882 | | 0.337 |
| 000000-00-0 | Berkshire Partners VII | Wilmington | DE | Berkshire Associates LLC | 11/15/2006 | 3 | | 1,055 | | 1.234 |
| 000000-00-0 | Bertram Growth Capital III, LP | Wilmington | DE | Bertram Growth Capital III GP, L.P. | 11/30/2016 | 3 | | 14,436,308 | | 8.100 |
| 000000-00-0 | Bison Capital Partners V, L.P. | Wilmington | DE | Bison Capital Asset Management, LLC | 09/18/2017 | 2 | | 6,358,019 | | 7.810 |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | Wilmington | DE | Blackstone Group | 01/14/2003 | 3 | | 55,310 | | 0.947 |
| 000000-00-0 | Blackstone Capital Partners V - S | Wilmington | DE | Blackstone Group | 09/21/2006 | 3 | | 5,800 | | 1.168 |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | Wilmington | DE | Blackstone Group | 02/06/2006 | 3 | | 159,543 | | 0.898 |
| 000000-00-0 | Blades Acquisition Holdings, LP | Wilmington | DE | Audax Group | 08/01/2019 | 3 | 1,458,333 | | | 0.866 |
| 000000-00-0 | Blue Point Capital Partners IV, L.P. | Wilmington | DE | Blue Point Capital Partners, LLC | 08/24/2018 | 3 | | 9,323,162 | | 6.740 |
| 000000-00-0 | Blue Road Capital, L.P. | Wilmington | DE | Blue Road Management, LP | 08/15/2014 | | | 7,539,408 | | 11.889 |
| 000000-00-0 | Blue Water Energy Fund I-A, L.P. | St. Peter Port | GGY | Blue Water Energy LLP | 10/05/2012 | | | 171,282 | | 6.170 |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | Wilmington | DE | Brentwood Associates | 10/07/2014 | 3 | | 2,121,963 | | 5.385 |
| 000000-00-0 | Brentwood Associates Private Equity VI, LP | Wilmington | DE | Brentwood Associates | 12/27/2017 | 3 | | 5,305,183 | | 3.182 |
| 000000-00-0 | Brookfield Infrastructure Fund IV-B, L.P. | Wilmington | DE | Brookfield Asset Management | 09/18/2019 | | 3,666,250 | 5,340,240 | | 0.150 |
| 000000-00-0 | Business Agility Co-Invest, LP | Wilmington | DE | Leeds Equity Associates VI, LP | 07/19/2019 | 3 | 6,015,807 | | | 3.455 |
| 000000-00-0 | CB Nike TopCo, LP | Wilmington | DE | Charlesbank Technology Opportunities Fund, GP | 10/25/2019 | 3 | 3,623,188 | | | 2.917 |
| 000000-00-0 | CC CH CO-INVEST II LP | Wilmington | DE | Cornell Capital LLC | 02/15/2019 | 3 | 5,267,772 | | | 1.400 |
| 000000-00-0 | CCMP Capital Investors III, LP | Wilmington | DE | CCMP Capital Advisors, LLC | 08/14/2014 | 3 | | 4,503,977 | | 1.192 |
| 000000-00-0 | CCMP Co-Invest III A, L.P. | Wilmington | DE | CCMP Capital Advisors, LLC | 08/22/2014 | 3 | | 19,724 | | 9.790 |
| 000000-00-0 | CG EQUITY INVESTORS, LP | Wilmington | DE | Gridiron Capital LLC | 04/30/2019 | 3 | 5,000,000 | 344,703 | | 2.050 |
| 000000-00-0 | CIP Capital Fund II, L.P. | Wilmington | DE | CIP Management | 08/18/2016 | 3 | | 12,281,414 | | 11.730 |
| 000000-00-0 | CIP Capital Fund, LP | Wilmington | DE | Compass Investment Management LLC | 05/24/2012 | 3 | | 1,828,675 | | 17.376 |

# 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 | CIP Revolution Investment, LLC | Wilmington | DE | CIP Revolution Investment, LLC | 09/09/2019 | 3 | 5,910,548 | | | 5.846 |
| 000000-00-0 | CIRCULARITY GP I LLP | London | GBR | Circularity Capital LLP | 10/26/2018 | | | 1,556,544 | | 16.526 |
| 000000-00-0 | COMPOSITE TECHNOLOGY HOLDINGS, LLC | Dover | DE | Wind Point Partners | 02/01/2019 | 3 | 600,000 | | | 1.071 |
| 000000-00-0 | CRC Investments LLC | Wilmington | DE | CIP Management | 01/09/2019 | 3 | 4,727,525 | | | 4.566 |
| 000000-00-0 | CVC European Equity Partners Tandem Fund, L.P. | George Town | CYM | CVC Capital Partners Europe Limited | 03/21/2007 | 3 | | 23,569 | | 1.213 |
| 000000-00-0 | CVC European Equity Partners V, LP | George Town | CYM | CVC Capital Partners Europe Limited | 07/21/2008 | 3 | | 3,620 | | 0.605 |
| 000000-00-0 | Calera Capital Partners V, L.P. | Wilmington | DE | Calera Capital | 04/25/2016 | 3 | | 3,943,321 | | 7.430 |
| 000000-00-0 | Calera XIX, LLC | Wilmington | DE | Calera Capital | 02/06/2017 | 3 | | 63,305 | | 14.035 |
| 000000-00-0 | Calera XXI, LLC | Wilmington | DE | Calera Capital | 10/17/2018 | 3 | | 1,329,239 | | 8.955 |
| 000000-00-0 | Capital Partners Private Equity Income Fund II Inst., L.P. | Wilmington | DE | Capital Partners | 02/03/2014 | 3 | | 815,419 | | 5.555 |
| 000000-00-0 | Carlyle Partners IV, LP | Wilmington | DE | The Carlyle Group | 05/09/2005 | 3 | | 5,631 | | 0.602 |
| 000000-00-0 | Carousel Capital Partners IV, L.P. | Wilmington | DE | Carousel Capital Management Company, L.P. | 12/28/2011 | 3 | | 190,373 | | 11.299 |
| 000000-00-0 | Carousel Capital Partners V, L.P. | Charlotte | NC | Carousel Capital Management Company, L.P. | 02/15/2017 | 3 | | 9,095,774 | | 7.500 |
| 000000-00-0 | Catterton Partners VII, LP | Wilmington | DE | Catterton Partners | 03/19/2013 | 3 | | 1,332,855 | | 2.976 |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | Dover | DE | CenterOak Partners, LLC | 12/29/2015 | 3 | | 6,124,492 | | 10.952 |
| 000000-00-0 | Clarendon Capital Fund I, LP | Wilmington | DE | Clarendon Capital, LLC | 07/23/2018 | 3 | | 3,966,942 | | 14.286 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | George Town | CYM | Clayton, Dubilier & Rice | 11/21/2013 | 3 | | 1,201,723 | | 0.526 |
| 000000-00-0 | Clayton, Dubilier & Rice Fund VIII, LP | George Town | CYM | Clayton, Dubilier & Rice | 07/06/2009 | 3 | | 126,850 | | 1.602 |
| 000000-00-0 | Clayton, Dublier & Rice X, L.P. | George Town | CYM | Clayton, Dubilier & Rice | 03/27/2018 | 3 | | 4,846,366 | | 0.342 |
| 000000-00-0 | Cornell Capital Partners LP | George Town | CYM | Cornell Capital LLC | 06/12/2018 | 3 | | 7,200,000 | | 2.000 |
| 000000-00-0 | Corrona Group Holdings, L.P. | Wilmington | DE | Audax Management Company, L.L.C. | 12/13/2019 | 3 | 22,750,000 | | | 12.851 |
| 000000-00-0 | Court Square Capital Partners III, LP | Wilmington | DE | Court Square Capital Partners | 05/29/2013 | 3 | | 3,062,204 | | 2.682 |
| 000000-00-0 | Court Square Capital Partners IV, L.P. | Wimington | DE | Court Square Capital Partners | 11/04/2019 | 3 | 1,835,800 | 7,899,609 | | 1.429 |
| 000000-00-0 | Creation Investments Andes, LLC | Wilmington | DE | Creation Investments Capital Management, LLC | 08/27/2019 | | 5,000,000 | | | 11.210 |
| 000000-00-0 | Creation Investments Social Ventures Fund III | Wilmington | DE | Creation Investments Capital Management, LLC | 07/21/2015 | | | 980,000 | | 16.000 |
| 000000-00-0 | DC Front Range Holdings I, LP | Wilmington | DE | Digital Bridge | 08/05/2019 | | 21,896 | | | 1.538 |
| 000000-00-0 | DUNES POINT CAPITAL FUND II, L.P. | Georgetown | CYM | Dunes Point Capital II, G.P. | 03/29/2019 | 3 | 6,691,987 | | | 5.529 |
| 000000-00-0 | Daytona Aggregator LLC | Wilmington | DE | Gryphon Partners V, LP | 10/01/2019 | 3 | 1,302,600 | | | 100.000 |
| 000000-00-0 | EagleTree Partners IV, LP | Dover | DE | Wasserstein & Co. | 06/01/2016 | 3 | | 4,117,683 | | 5.061 |
| 000000-00-0 | Eagletree-Airtech Investment, L.P. | Wilmington | DE | EagleTree | 02/01/2018 | 3 | | 3,429 | | 5.714 |
| 000000-00-0 | Elevar Equity IV, L.P. | Georgetown | CYM | Elevar Equity | 01/29/2018 | 3 | | 4,365,000 | | 15.540 |
| 000000-00-0 | Emerging Consumer Payments Ltd. | Ebene | MUS | LeapFrog Investments Ltd | 04/05/2018 | 3 | | 1,914,144 | | 15.684 |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | Wilmington | DE | EMG Investments, LLC | 06/29/2011 | | | 371,868 | | 1.510 |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | Wilmington | DE | Energy & Minerals Group | 01/16/2014 | | | 2,370,077 | | 1.400 |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | Wilmington | DE | The Energy & Minerals Group | 10/29/2015 | | | 7,779,864 | | 2.290 |
| 000000-00-0 | FALFURRIAS CAPITAL PARTNERS IV, LP | Wilmington | DE | Falfurrias Equity Partners IV, LLC | 07/23/2019 | 3 | 3,400,000 | 3,400,000 | | 8.000 |
| 000000-00-0 | FCP-CFS holdings, LLC | Wilmington | DE | FCP-CFS Holdings, LLC | 07/25/2019 | 3 | 5,000,000 | | | 4.753 |
| 000000-00-0 | FFL Capital Partners IV, LP | Grand Cayman | CYM | Friedman Fleischer & Lowe, LLC | 03/27/2015 | 3 | | 6,392,208 | | 4.350 |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | Wilmington | DE | Falcon Investment Advisors, LLC | 06/13/2016 | 2 | | 12,610,649 | | 3.970 |
| 000000-00-0 | Falcon Structured Equity Partners, LP | Wilmington | DE | Falcon Investment Advisors, LLC | 05/06/2019 | 2 | 6,910,384 | | | 5.000 |
| 000000-00-0 | Falfurrias Capital Partners II, LP | Wilmington | DE | Falfurrias Capital Partners | 12/26/2012 | 3 | | 220,000 | | 15.835 |
| 000000-00-0 | Falfurrias Capital Partners III, L.P. | Wilmington | DE | Falfurrias Capital Partners | 08/22/2016 | 3 | | 6,570,000 | | 10.901 |
| 000000-00-0 | Fengate Core Infrastructure Fund III (U.S.) L.P. | Oakville | CAN | Fengate | 06/05/2019 | | 2,960,363 | 2,998,622 | | 3.125 |
| 000000-00-0 | Freedom 3 Investments III, LP | Wilmington | DE | Freedom 3 Capital, LLC | 03/21/2018 | 2 | | 10,454,337 | | 10.482 |
| 000000-00-0 | Frontier Fund IV, LP | Wilmington | DE | Frontier Capital | 03/30/2015 | 3 | | 1,853,026 | | 6.396 |
| 000000-00-0 | Frontier Fund V, LP | Wilmington | DE | Frontier Capital | 11/21/2017 | 3 | | 5,031,228 | | 4.161 |
| 000000-00-0 | GI Partners Fund IV L.P. | Wilmington | DE | GI Partners | 01/24/2014 | 3 | | 493,954 | | 1.961 |
| 000000-00-0 | GI Partners Fund V LP | Wilmington | DE | GI Partners | 02/16/2018 | 3 | | 8,060,223 | | 1.447 |
| 000000-00-0 | GRAHAM PARTNERS V, L.P. | Wilmington | DE | Graham Partners | 11/06/2019 | 3 | 2,329,117 | | | 5.714 |
| 000000-00-0 | GenNx360 Capital Partners II, L.P. | Wilmington | DE | GenNx360 Management Company, LLC | 05/12/2014 | 3 | | 358,276 | | 6.535 |
| 000000-00-0 | GenNx360 Capital Partners III, L.P. | Wilmington | DE | GenNx360 Management Company, LLC | 10/31/2018 | 3 | | 1,494,579 | | 6.667 |
| 000000-00-0 | Genstar Capital Partners VII, LP | Wilmington | DE | Genstar Capital Partners LLC | 10/01/2015 | 3 | | 1,373,885 | | 1.905 |
| 000000-00-0 | Goldner Hawn Fund VII, LP | Wilmington | DE | Goldner Hawn LP | 04/29/2019 | 3 | 4,672,308 | | | 10.000 |
| 000000-00-0 | Graham Partners IV, L.P. | Wilmington | DE | Graham Partners | 04/21/2016 | 3 | | 3,948,881 | | 7.900 |
| 000000-00-0 | Greenbriar Equity Fund IV, L.P. | Wilmington | DE | Greenbriar Equity Group | 12/14/2018 | 3 | | 15,128,039 | | 12.390 |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | Wilmington | DE | Gridiron Capital | 07/25/2011 | 3 | | 187,814 | | 7.045 |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | Wilmington | DE | Gridiron Capital | 04/06/2015 | 3 | | 10,726,827 | | 4.706 |
| 000000-00-0 | Gridiron Capital Fund, LP | Wilmington | DE | Gridiron Capital | 09/27/2007 | 3 | | 148,200 | | 14.830 |
| 000000-00-0 | Growth Catalyst Partners LLC | Port Louis | MUS | Global Impact Advisor LLC | 06/08/2016 | | | 2,760,108 | | 13.265 |
| 000000-00-0 | Gryphon Mezzanine Partners II, L.P. | Wilmington | DE | Gryphon Advisors, LLC | 03/13/2019 | 2 | 16,300,215 | | | 10.000 |
| 000000-00-0 | Gryphon Partners IV, L.P. | Wilmington | DE | Gryphon Advisors, LLC | 11/25/2015 | 3 | | 732,580 | | 3.473 |
| 000000-00-0 | Gryphon Partners V, L.P. | Wilmington | DE | Gryphon Advisors, LLC | 08/30/2018 | 3 | | 12,122,538 | | 2.995 |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | Wilmington | DE | Harvest Partners, Inc. | 04/15/2015 | 2 | | 11,058,170 | | 10.636 |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | Wilmington | DE | Harvest Partners, Inc. | 06/28/2018 | 2 | | 25,686,400 | | 7.630 |

# 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 | Harvest Partners V, LP | Wilmington | DE | Harvest Partners, Inc. | 01/29/2007 | 3 | | 695,935 | | 6.801 |
| 000000-00-0 | Harvest Partners VI, L.P. | Wilmington | DE | Harvest Partners, Inc. | 11/28/2011 | 3 | | 41,148 | | 4.444 |
| 000000-00-0 | Harvest Partners VII, L.P. | Wilmington | DE | Harvest Partners, Inc. | 09/28/2016 | 3 | | 16,589,650 | | 2.217 |
| 000000-00-0 | Harvest Partners VIII, L.P. | Wilmington | DE | Harvest Associates VIII, L.P. | 11/27/2019 | 3 | 3,174,906 | 41,395 | | 0.923 |
| 000000-00-0 | Hudson Valley Preservation Fund LLC | Wilmington | DE | Hudson Valley Property Group, LLC | 03/21/2019 | | 7,191,804 | 2,862,500 | | 25.000 |
| 000000-00-0 | ICV Partners III, LP | Wilmington | DE | ICV Capital Partners, LLC | 04/17/2014 | 3 | | 1,052,066 | | 5.000 |
| 000000-00-0 | ICV Partners IV, LP | Wilmington | DE | ICV Capital Partners, LLC | 05/31/2018 | 3 | | 672,818 | | 5.128 |
| 000000-00-0 | ICV SGDL CO-INVESTMENT HOLDINGS LLC | Wilmington | DE | ICV Capital Partners, LLC | 12/07/2016 | 3 | | 1,757,737 | | 16.026 |
| 000000-00-0 | IFHA-II Cooperatief U.A. | Amsterdam | NLD | African Health Systems Management Company B.V. | 06/25/2015 | | | 2,016,388 | | 6.689 |
| 000000-00-0 | IMG HP SCF Investor, LP | Wilmington | DE | Harvest Partners Structured Capital Fund, L.P. | 09/25/2019 | 3 | 10,013,109 | | | 0.230 |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | Wilmington | DE | IGP Capital Partners | 10/21/2011 | 3 | | 423,875 | | 5.000 |
| 000000-00-0 | Industrial Growth Partners V, L.P. | Wilmington | DE | IGP Capital Partners | 07/01/2016 | 3 | | 7,765,170 | | 3.750 |
| 000000-00-0 | Insignia Capital Partners, LP | Wilmington | DE | Insignia Capital Group, LLC | 06/27/2014 | 3 | | 9,154,158 | | 11.624 |
| 000000-00-0 | JLL Partners Fund V, L.P. | Wilmington | DE | JLL Partners Inc. | 01/06/2006 | 3 | | 4,740 | | 3.000 |
| 000000-00-0 | KNEL Holdings, Ltd. | George Town | CYM | Kohlberg & Company, LLC | 12/23/2014 | 3 | | 387,404 | | 3.941 |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | Singapore | SGP | Kaizen Management Advisors | 03/23/2017 | | | 3,208,458 | | 18.209 |
| 000000-00-0 | Kelso Fund VIII | Wilmington | DE | Kelso & Company | 11/29/2007 | 3 | | 27,048 | | 2.050 |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | Dover | DE | Kelso & Company | 11/23/2015 | 3 | | 5,287,301 | | 2.060 |
| 000000-00-0 | Kelso Investment Associates VII, L.P. | Wilmington | DE | Kelso & Company | 07/01/2004 | 3 | | 43,073 | | 3.333 |
| 000000-00-0 | Kelso Investment Associates X, L.P. | Dover | DE | Kelso & Company | 12/13/2018 | 3 | | 7,488,662 | | 1.890 |
| 000000-00-0 | Kelso Watchtower Co-Investment, L.P. | Dover | DE | Kelso & Company | 06/27/2019 | 3 | 10,000,000 | 59,959 | | 1.766 |
| 000000-00-0 | Kelso Yellowrose Co-Investment, L.P. | Wilmington | DE | Kelso & Company | 10/14/2015 | | | 29,596 | | 34.400 |
| 000000-00-0 | Kendrick Laney, LLC | Wilmington | DE | Falcon Investment Advisors, LLC | 07/31/2014 | 2 | | 1,658,762 | | 35.046 |
| 000000-00-0 | Kohlberg Investors VII, LP | George Town | CYM | Kohlberg & Company, LLC | 03/27/2013 | 3 | | 1,225,356 | | 12.950 |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | Wilmington | DE | Kohlberg & Company, LLC | 08/30/2017 | 3 | | 16,254,440 | | 14.630 |
| 000000-00-0 | L Catterton Growth Partners III | Wilmington | DE | Catterton Partners | 02/25/2016 | 3 | | 1,603,877 | | 2.439 |
| 000000-00-0 | L Catterton VIII, L.P. | Wilmington | DE | Catterton Partners | 06/13/2017 | 3 | | 13,372,223 | | 1.818 |
| 000000-00-0 | LEEDS EQUITY PARTNERS VI, L.P. | Wilmington | DE | Leeds Equity Associates VI, LP | 05/30/2018 | 3 | | 9,715,416 | | 5.377 |
| 000000-00-0 | LNK Partners II, L.P. | Wilmington | DE | LNK Partners, LP | 01/03/2012 | 3 | | 743,643 | | 7.728 |
| 000000-00-0 | Landed Educator Retention Fund | Dover | DE | Landed Management Company, LLC | 10/21/2019 | | 10,000,000 | 6,000 | | 25.000 |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | Ebene | MUS | LeapFrog Investments Ltd | 12/28/2017 | | | 1,110,065 | | 4.710 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund | Port Louis | MUS | LeapFrog Investments Ltd | 10/19/2010 | | | 23,670 | | 5.188 |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | Port Louis | MUS | LeapFrog Investments Ltd | 11/19/2013 | | | 588,789 | | 5.000 |
| 000000-00-0 | Lime Rock Partners IV, L.P. | George Town | CYM | Lime Rock Partners | 11/16/2006 | | | | | 5.600 |
| 000000-00-0 | Lime Rock Partners V, L.P. | George Town | CYM | Lime Rock Partners | 10/02/2008 | | | 194,411 | | 5.925 |
| 000000-00-0 | Lime Rock Resources IV | George Town | CYM | Lime Rock Resources | 06/13/2016 | | | 8,421,764 | | 5.740 |
| 000000-00-0 | Littlejohn Fund IV, L.P. | Wilmington | DE | Littlejohn & Co., L.L.C. | 04/29/2010 | | | 222,947 | | 4.141 |
| 000000-00-0 | MANDALA AG SPV | Port Louis | MUS | Mandala Agribusiness Fund | 11/29/2013 | | | 1,014,114 | | 25.000 |
| 000000-00-0 | MIDDLEGROUND PARTNERS I, L.P. | Wilmington | DE | MiddleGround Management, LP | 03/22/2019 | 3 | 3,778,001 | 4,347,570 | | 5.882 |
| 000000-00-0 | MP Holdco LLC | Wilmington | DE | MS Capital Partners Adviser Inc. | 12/08/2017 | 3 | | 2,500,000 | | 8.257 |
| 000000-00-0 | MPGC II FRG Co-Investment, L.P. | Wilmington | DE | Main Post Growth Management II, LLC | 12/09/2019 | 3 | 17,387,830 | 20,459 | | 1.944 |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | Wilmington | DE | Madison Dearborn Partners, Inc. | 05/27/2008 | 3 | | 70,609 | | 2.976 |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | Wilmington | DE | Madison Dearborn Partners, Inc. | 12/17/2015 | 3 | | 7,149,591 | | 0.902 |
| 000000-00-0 | Main Post Growth Capital II, L.P. | Wilmington | DE | Main Post Growth Management II, LLC | 06/25/2019 | 3 | 3,470,053 | 1,882,144 | | 4.286 |
| 000000-00-0 | Main Post Growth Fund I, LP | Wilmington | DE | Main Post Growth | 07/30/2015 | 3 | | 7,299,577 | | 7.317 |
| 000000-00-0 | Mandala Agribusiness Fund | Port Louis | MUS | Mandala Agribusiness Fund | 09/06/2013 | | | 1,738,355 | | 38.600 |
| 000000-00-0 | Mandala FF SPV | Port Louis | MUS | Mandala | 12/17/2015 | | | 409,654 | | 23.100 |
| 000000-00-0 | Mandala Food Fund II | Port Louis | MUS | Mandala | 12/17/2015 | | | 707,784 | | 21.320 |
| 000000-00-0 | Marlin Equity III, L.P. | Wilmington | DE | Marlin Equity Partners, LLC | 07/20/2010 | | | 15,830 | | 0.986 |
| 000000-00-0 | MeritDirect Holdings, LP | Wilmington | DE | MeritDirect, LLC | 06/14/2019 | 3 | 5,554,988 | 24,138 | | 7.008 |
| 000000-00-0 | Mesa Acquisition Corp, LLC | Wilmington | DE | Palladium Capital Management V, LLC | 03/22/2019 | 3 | 5,570,058 | 10,160 | | 2.576 |
| 000000-00-0 | MidOcean Partners V, LP | Wilmington | DE | MidOcean US Advisor, LP | 04/26/2018 | 3 | | 4,078,046 | | 3.318 |
| 000000-00-0 | Midocean Prepaid Holdings, L.P. | Wilmington | DE | Stone Point Capital LLC | 04/27/2018 | 3 | | 107 | | 8.027 |
| 000000-00-0 | Mill Co-Investment Holdings, LP | George Town | CYM | Rhone Capital | 06/26/2013 | 3 | | 34,097 | | 12.290 |
| 000000-00-0 | Mountaingate Capital Fund I, LP | Wilmington | DE | Mountaingate Capital Management, LP | 07/26/2017 | 3 | | 5,923,168 | | 7.595 |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | Wilmington | DE | NGP Energy Capital Management, LLC | 01/27/2012 | | | 702,282 | | 1.394 |
| 000000-00-0 | NP/Clearway Holdings, LP | Wilmington | DE | NexPhase Capital | 08/26/2019 | 3 | 10,000,000 | | | 22.676 |
| 000000-00-0 | Nautic Partners VII, L.P. | Wilmington | DE | Nautic Partners | 10/27/2014 | 3 | | 4,169,994 | | 12.875 |
| 000000-00-0 | Nautic Partners VIII, L.P. | Wilmington | DE | Nautic Partners | 12/14/2016 | 3 | | 6,907,587 | | 6.167 |
| 000000-00-0 | New Mountain Partners IV, LP | Wilmington | DE | New Mountain Capital LLC | 12/10/2014 | 3 | | 335,069 | | 0.997 |
| 000000-00-0 | New Mountain Partners V, LP | Wilmington | DE | New Mountain Capital LLC | 11/29/2017 | 3 | | 8,588,540 | | 0.569 |
| 000000-00-0 | NexPhase Capital Fund III, LP | Wilmington | DE | NexPhase Capital | 09/20/2016 | 3 | | 10,557,394 | | 20.238 |
| 000000-00-0 | North Haven Capital Partners VI LP | Wilmington | DE | MS Capital Partners Adviser Inc. | 10/16/2015 | 3 | | 14,184,922 | | 3.540 |
| 000000-00-0 | OEP VII ORION CO-INVESTMENT PARTNERS, L.P. | Wilmington | DE | OEP Capital Advisors, LP | 03/29/2019 | 3 | 5,205,035 | 10,457 | | 20.000 |

# 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 | Oak Hill Capital Partners IV (Onshore), L.P. | George Town | CYM | OHCP GenPar IV, L.P. | 05/12/2017 | 3 | | 7,305,554 | | 1.881 |
| 000000-00-0 | One Equity Partners VII, L.P. | Grand Cayman | CYM | OEP Capital Advisors, L.P. | 04/17/2019 | 3 | 7,056,947 | 16,181,286 | | 2.286 |
| 000000-00-0 | OrbiMed Royalty Opportunities II | Wilmington | DE | OrbiMed Advisors | 04/08/2015 | 1 | | 2,837,218 | | 1.667 |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | Wilmington | DE | Palladium Equity Partners | 09/28/2018 | 3 | | 5,278,886 | | 3.346 |
| 000000-00-0 | PPC Fund II, LP | Wilmington | DE | PPC Partners | 04/26/2018 | 3 | | 10,665,141 | | 5.623 |
| 000000-00-0 | PWP Growth Equity Fund I, LP | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | 10/17/2014 | 3 | | 604,595 | | 6.616 |
| 000000-00-0 | PWP Growth Equity Fund II LP | Wilmington | DE | Perella Weinberg Partners Capital Management, LP | 02/28/2018 | 3 | | 6,646,700 | | 6.081 |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | Wilmington | DE | Pacific Equity Partners | 02/13/2015 | 3 | | 979,281 | | 1.783 |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | Wilmington | DE | Palladium Equity Partners | 05/06/2014 | 3 | | 4,963,662 | | 3.503 |
| 000000-00-0 | Pamlico Capital II, LP | Wilmington | DE | Pamlico Capital Management, LP | 04/04/2014 | 3 | | 73,495 | | 2.108 |
| 000000-00-0 | Pamlico Capital III, L.P. | Wilmington | DE | Pamlico Capital Management, LP | 10/15/2013 | 3 | | 838,559 | | 5.385 |
| 000000-00-0 | Pamlico Capital IV, L.P. | Wilmington | DE | Pamlico Capital Management, LP | 12/20/2017 | 3 | | 13,605,029 | | 4.396 |
| 000000-00-0 | Pamlico SEI Holdings, LLC | Wilmington | DE | Pamlico Capital Management, LP | 07/14/2015 | 3 | | 3,000 | | 2.790 |
| 000000-00-0 | ParkerGale Capital LP | Dover | DE | ParkerGale Management, LP | 05/27/2016 | 3 | | 1,918,750 | | 6.250 |
| 000000-00-0 | Pegasus Partners V, L.P. | Wilmington | DE | Pegasus Capital Advisors, L.P. | 05/10/2012 | 3 | | 1,955,789 | | 6.413 |
| 000000-00-0 | Pilot-NGC Holding, LLC | Dover | DE | Narrow Gauge Capital, LLC | 12/30/2019 | 3 | 2,742,500 | | | 45.708 |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | Wilmington | DE | Pine Brook Road Partners | 11/01/2013 | | | 1,830,911 | | 1.030 |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | Wilmington | DE | Pine Brook Capital Partners | 10/08/2008 | | | 38,722 | | 4.350 |
| 000000-00-0 | Pitango Venture Capital Fund V, LP | George Town | CYM | Polaris Venture Capital L.L.C. | 08/15/2007 | 1 | | 250,000 | | 7.553 |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | Wilmington | DE | Platinum Equity Advisors LLC | 10/18/2007 | | | 97,176 | | 5.455 |
| 000000-00-0 | Platinum Equity Capital Partners, LP | Wilmington | DE | Platinum Equity Advisors LLC | 07/23/2004 | | | 21,153 | | 4.286 |
| 000000-00-0 | Providence Equity Partners III | Wilmington | DE | Providence Equity Partners | 01/22/1999 | 3 | | 544 | | 3.723 |
| 000000-00-0 | Providence Equity Partners VI, L.P. | Wilmington | DE | Providence Equity Partners | 03/16/2007 | 3 | | 1,620,853 | | 0.827 |
| 000000-00-0 | Providence Equity Partners VII, L.P. | George Town | CYM | Providence Equity Partners | 05/09/2012 | 3 | | 4,614,055 | | 0.990 |
| 000000-00-0 | Providence Equity Partners VIII LP | Grand Cayman | CYM | Providence Equity Partners | 07/17/2019 | 3 | 5,530,065 | 3,584,488 | | 0.833 |
| 000000-00-0 | Prudential Capital Partners V, L.P. | Wilmington | DE | Prudential Investment Management, Inc | 04/21/2017 | 2 | | 7,658,849 | | 2.192 |
| 000000-00-0 | Quad-C Partners IX LP | Wilmington | DE | Quad-C Management L.P. | 04/26/2017 | 3 | | 4,345,047 | | 2.699 |
| 000000-00-0 | Quadria Capital Fund II LP | Singapore | SGP | Quadria Capital Investment Management Pte. Ltd | 06/27/2019 | | 456,821 | 2,571,604 | | 50.000 |
| 000000-00-0 | Quadria Capital Fund L.P. | George Town | CYM | Quadria Capital Investment Management Pte. Ltd | 06/19/2015 | | | 292,917 | | 6.670 |
| 000000-00-0 | REL Holding Corporation | Wilmington | DE | Audax Management Company, L.L.C. | 07/22/2016 | 3 | | 699,750 | | 6.155 |
| 000000-00-0 | RPC Equity Investors, LLC | Wilmington | DE | Gridiron Capital LLC | 06/28/2019 | 3 | 6,400,000 | | | 4.676 |
| 000000-00-0 | RRE Ventures VII, L.P. | Wilmington | DE | RRE Investors | 09/26/2017 | 1 | | 2,378,268 | | 3.894 |
| 000000-00-0 | Resolute Fund II, LP | Wilmington | DE | The Jordan Company | 10/15/2007 | 3 | | 304,344 | | 1.817 |
| 000000-00-0 | Resolute Fund III, LP | Wilmington | DE | The Jordan Company | 06/11/2014 | 3 | | 36,514 | | 1.094 |
| 000000-00-0 | Revelstoke Capital Partners Fund II, L.P. | Wilmington | DE | Revelstoke Capital Management | 07/23/2018 | 3 | | 20,677,995 | | 7.965 |
| 000000-00-0 | Rhone Partners IV, L.P. | Wilmington | DE | Rhone Capital | 05/15/2012 | 3 | | 536,211 | | 2.000 |
| 000000-00-0 | Rhone Partners V, L.P. | George Town | CYM | Rhone Capital | 07/22/2015 | 3 | | 8,219,413 | | 2.188 |
| 000000-00-0 | Ridgemont Equity Partners Energy Opportunity Fund, L.P. | Wilmington | DE | Ridgemont Equity Partners | 06/19/2017 | 3 | | 1,959,219 | | 3.361 |
| 000000-00-0 | Ridgemont Equity Partners I, LP | Wilmington | DE | Ridgemont Equity Partners | 03/29/2012 | 3 | | | | 12.464 |
| 000000-00-0 | Ridgemont Equity Partners II, LP | Wilmington | DE | Ridgemont Equity Partners | 11/30/2015 | 3 | | 8,173,558 | | 6.118 |
| 000000-00-0 | Ridgemont Equity Partners III, L.P. | Wilmington | DE | Ridgemont Equity Partners | 10/09/2019 | 3 | 7,000,605 | | | 3.636 |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | Wilmington | DE | The Riverside Company | 12/06/2013 | 3 | | 3,608,009 | | 3.333 |
| 000000-00-0 | Riverside Capital Appreciation Fund VII, LP | Wilmington | DE | Riverside Co. | 04/22/2019 | 3 | 5,149,366 | 15,655,917 | | 6.693 |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | Wilmington | DE | Riverside Co. | 10/20/2015 | 2 | | 5,018,535 | | 7.568 |
| 000000-00-0 | SKYKNIGHT CAPITAL FUND II, L.P. | Wilmington | DE | SkyKnight Capital II GP, LLC | 09/12/2018 | 3 | | 7,551,563 | | 10.000 |
| 000000-00-0 | SP Fund - 2019 | Ebene | MUS | Sabre Partners Managers Limited | 12/16/2019 | | 1,162,500 | | | 26.042 |
| 000000-00-0 | Shoreline Greens Investment, LP | Wilmington | DE | Shoreline Equity Partners, LLC | 07/26/2019 | 3 | 1,800,000 | 71,220 | | 3.163 |
| 000000-00-0 | SkyKnight Aero Holdings, LLC | Wilmington | DE | SkyKnight Capital II GP, LLC | 10/17/2019 | 3 | 9,569,764 | | | 34.700 |
| 000000-00-0 | Snow Phipps III, L.P. | Dover | DE | Snow Phipps Group, LLC | 08/23/2016 | 3 | | 5,449,994 | | 4.380 |
| 000000-00-0 | Stonepeak Infrastructure Fund II, L.P. | Wilmington | DE | Stonepeak Associates II | 02/12/2016 | | | 3,012,549 | | 0.710 |
| 000000-00-0 | Summit Park III, L.P. | Dover | DE | Summit Park, LLC | 01/23/2019 | 3 | 1,182,076 | 2,540,989 | | 6.667 |
| 000000-00-0 | Surgent NPC Holdco, LP | Wilmington | DE | NexPhase Capital Fund IV, GP | 11/13/2019 | 3 | 11,566,667 | | | 13.793 |
| 000000-00-0 | Sverica Capital Partners IV, LP | Wilmington | DE | Sverica Capital Management, LLC | 10/13/2015 | 3 | | 7,062,409 | | 7.036 |
| 000000-00-0 | TAILWIND DISTINCT INVESTOR, LP | Wilmington | DE | Tailwind Capital Partners | 03/30/2016 | 3 | | 4,849 | | 6.928 |
| 000000-00-0 | TPG Partners VI, LP | Wilmington | DE | Texas Pacific Group | 04/17/2008 | 3 | | 12,364 | | 0.954 |
| 000000-00-0 | TWC Transflo Co-Invest, L.P. | Wilmington | DE | True Wind Capital Management, LLC | 11/15/2017 | 3 | | 41,537 | | 46.774 |
| 000000-00-0 | TZ Parent Holding, LLC | Wilmington | DE | PNC RiverArch Capital | 03/27/2018 | 3 | | 979,279 | | 12.156 |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | Wilmington | DE | Tailwind Capital Partners | 05/15/2015 | 3 | | 317,305 | | 3.158 |
| 000000-00-0 | Tailwind Capital Partners III, L.P. | Wilmington | DE | Tailwind Capital Partners | 09/27/2018 | 3 | | 9,176,896 | | 2.834 |
| 000000-00-0 | TechEnable Group, LLC | Wilmington | DE | Falfurrias Equity Partners III, LLC | 04/08/2019 | 3 | 806,723 | | | 1.340 |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | St. Peter Port | GGY | Terra Firma | 03/27/2007 | 3 | | 57,237 | | 1.412 |
| 000000-00-0 | The Resolute Fund IV, L.P. | Wilmington | DE | Resolute Fund Partners IV, L.P. | 12/07/2018 | 3 | | 12,678,271 | | 1.250 |
| 000000-00-0 | TorQuest Partners Fund IV, LP | Toronto | CAN | TorQuest Partners | 08/31/2016 | 3 | | 7,544,134 | | 3.240 |
| 000000-00-0 | Trident IV, LP | George Town | CYM | Stone Point Capital LLC | 05/10/2007 | 3 | | 72,653 | | 3.640 |

# 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 | Trident VI, L.P. | George Town | CYM | Stone Point Capital LLC | 09/12/2014 | 3 | | 2,143,789 | | 1.244 |
| 000000-00-0 | Trident VII, LP | Grand Cayman | CYM | Stone Point Capital LLC | 12/18/2017 | 3 | | 3,770,917 | | 0.695 |
| 000000-00-0 | Trilantic Capital Partners V | Wilmington | DE | Trilantic Capital Management, LLC | 05/01/2013 | 3 | | 2,464,557 | | 2.404 |
| 000000-00-0 | Trinity Hunt Partners IV | Wilmington | DE | Trinity Hunt Partners | 11/05/2012 | 3 | | 1,040,575 | | 14.244 |
| 000000-00-0 | Trinity Hunt Partners V, LP | Wilmington | DE | THPV, LP | 01/17/2018 | 3 | | 6,673,176 | | 8.571 |
| 000000-00-0 | Trinity Inclusion Limited | Ebene | MUS | LeapFrog Investments Ltd | 03/15/2018 | | | 62,606 | | 25.572 |
| 000000-00-0 | Tritium I, L.P. | Dover | DE | Tritium I Partners, L.P. | 12/19/2014 | 3 | | 4,386,343 | | 9.251 |
| 000000-00-0 | Tritium II, L.P. | Dover | DE | Tritium II Partners, L.P. | 11/13/2019 | 3 | 2,577,722 | | | 6.452 |
| 000000-00-0 | True Wind Capital, L.P. | Wilmington | DE | True Wind Capital Management, LLC | 03/10/2017 | 3 | | 7,602,744 | | 7.407 |
| 000000-00-0 | Valicor PPC FT Investor LLC | Wilmington | DE | PPC Partners | 07/24/2019 | 3 | 3,600,000 | | | 2.390 |
| 000000-00-0 | Vertical Venture Partners II, L.P. | Wilmington | DE | Vertical Venture Partners, LLC | 08/21/2018 | 1 | | 2,500,000 | | 20.280 |
| 000000-00-0 | Vestar Capital Partners V, L.P. | George Town | CYM | Vestar Capital Partners | 12/19/2005 | 3 | | 324,523 | | 4.630 |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | Grand Cayman | CYM | Vestar Capital Partners | 04/02/2018 | 3 | | 4,609,624 | | 7.333 |
| 000000-00-0 | WCAS XIII, L.P. | Wilmington | DE | WCAS XIII ASSOCIATES LLC | 03/14/2019 | 3 | 220,059 | | | 0.750 |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | Wilmington | DE | Warburg Pincus LLC | 01/19/2016 | 3 | | 7,591,096 | | 0.312 |
| 000000-00-0 | Wellspring Capital Partners VI, L.P. | Ugland House | CYM | Wellspring Capital Management | 04/27/2018 | 3 | | 11,648,267 | | 2.827 |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | Wilmington | DE | WCAS XII Associates LLC | 08/26/2015 | 3 | | 6,415,656 | | 0.951 |
| 000000-00-0 | White Deer Energy II, L.P. | George Town | CYM | White Deer Energy | 03/22/2013 | | | 1,732,874 | | 1.797 |
| 000000-00-0 | White Deer Energy, L.P. | George Town | CYM | White Deer Energy | 10/30/2009 | | | 708,174 | | 12.160 |
| 000000-00-0 | Wind Point Partners IX | Grand Cayman | CYM | Wind Point Investors IX, L.P. | 09/09/2019 | 3 | 375,000 | | | 4.000 |
| 000000-00-0 | Wind Point Partners VIII | Wilmington | DE | Wind Point Partners | 01/03/2017 | 3 | | 15,633,878 | | 4.186 |
| 000000-00-0 | ZMC II, L.P. | Wilmington | DE | ZM Capital Advisors, LLC | 09/03/2014 | 3 | | 12,105,926 | | 7.216 |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 298,514,760 | 898,257,720 | | XXX |
| 000000-00-0 | CCM Series, LLC | Wilmington | DE | Covariance Capital Management, Inc. | 06/30/2011 | | | 178,428 | | 100.000 |
| 000000-00-0 | Infra Alpha, LLC | Wilmington | DE | EMG Investments, LLC | 12/21/2010 | | | 586,456 | | 100.000 |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | Luxembourg | LUX | DWM Funds S.a.r.l | 01/10/2014 | | | 4,657,409 | | 44.146 |
| 000000-00-0 | TIAA Stonepeak Fund I, LLC | Wilmington | DE | Stonepeak Associates, LLC | 09/08/2011 | | | 6,204,563 | | 100.000 |
| 000000-00-0 | EPP LFG I, LLC | Wilmington | DE | Energy Power Partners | 11/03/2011 | | | 524,507 | | 49.000 |
| 000000-00-0 | TIAA Stonepeak Investments II, LLC | Wilmington | DE | Stonepeak Associates, LLC | 09/08/2011 | | | 265,050 | | 100.000 |
| 000000-00-0 | Liberty M & R SPV II, LP | Wilmington | DE | Energy & Minerals Group | 03/12/2010 | | | 13,147 | | 100.000 |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | Wilmington | DE | ACS Infrastructure Development, Inc. / EPP Horizon LFG, LLC / EPP | 11/04/2011 | | | 85,410,899 | | 100.000 |
| 000000-00-0 | TIAA SMA Strategies, LLC | Wilmington | DE | Teachers Advisors, Inc. | 06/30/2016 | | | 20,400,000 | | 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 | | | 649,740 | | 100.000 |
| 000000-00-0 | TIAA-CREF Individual & Institutional Services, LLC | New York | NY | TIAA | 09/04/1990 | | | 144,000,000 | | 100.000 |
| 000000-00-0 | TIAA SynGas, LLC | Wilmington | DE | AE Investor II LLC / SG Solutions / Catalina Solar Lessee, LLC | 03/31/2011 | | | 233,465 | | 100.000 |
| 000000-00-0 | TIAA-CREF Redwood, LLC | Wilmington | DE | TIAA | 12/27/2012 | | | 14,000,000 | | 100.000 |
| 000000-00-0 | UK PPP Investments LP | London | GBR | TIAA | 09/26/2016 | | | 258,525 | | 100.000 |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND I, L.P. | Dover | DE | Winslow Capital Management, LLC | 01/04/2016 | 1 | | 10,810,000 | | 94.000 |
| 000000-00-0 | 730 Data Centers LLC | Wilmington | DE | TIAA | 07/18/2016 | | | 17,309,053 | | 100.000 |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND II, L.P. | Dover | DE | Winslow Capital Management, LLC | 10/11/2019 | 1 | 4,726,938 | 13,892,495 | | 25.000 |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | CCE Holdings / CVEC LLC | 12/24/2014 | | | 2,495,778 | | 100.000 |
| 000000-00-0 | 730 Telecom, LLC | Wilmington | DE | TIAA | 10/19/2015 | | | 1,656,639 | | 100.000 |
| 000000-00-0 | ActOil Colorado, LLC | Wilmington | DE | Great Western Petroleum, LLC | 08/02/2013 | | | 1,031,325 | | 100.000 |
| 000000-00-0 | TIAA Wind Investments LLC | Wilmington | DE | Capistrano Wind Partners, LLC | 01/23/2012 | | | 900,130 | | 100.000 |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 4,726,938 | 325,477,609 | | XXX |
| 000000-00-0 | Avanath Affordable Housing III, LLC | Wilmington | DE | Avanath Capital Management | 04/17/2017 | | | 12,778,775 | | 15.724 |
| 000000-00-0 | Avanath Affordable Housing IV, LLC | Wilmington | DE | Avanath Capital Management | 12/03/2019 | | 3,654,783 | | | 27.966 |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | Columbia | MD | Enterprise Community Investments, Inc | 12/22/2017 | | | 5,312,493 | | 18.223 |
| 000000-00-0 | NRFC Inception IA, LP | Wilmington | DE | Northstar | 07/13/2015 | | | 130 | | 49.000 |
| 000000-00-0 | NRFC Inception II, LP | Wilmington | DE | Northstar | 02/15/2013 | | | 65 | | 49.000 |
| 000000-00-0 | NRFC Inception, LP | Wilmington | DE | Northstar | 02/15/2013 | | | 65 | | 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 | | | 11,275 | | 6.633 |
| 000000-00-0 | RAHF IV SHORE HILL MEMBER, LLC | Dover | DE | Jonathan Rose Companies | 11/05/2018 | | | 547,715 | | 28.328 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | Dover | DE | Jonathon Rose Companies, LLC | 07/12/2016 | | | 15,342,308 | | 21.470 |
| 000000-00-0 | Rose Affordable Housing Preservation Fund V, L.P. | Dover | DE | Rose Housing Preservation Investors V, LLC | 11/22/2019 | | 2,547,466 | | | 51.784 |
| 000000-00-0 | TGA JL Investor Member LLC | Wilmington | DE | Jair Lynch Real Estate Partners | 11/12/2019 | | 1,900,000 | 6,000 | | 94.977 |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | Wilmington | DE | Turner Impact Capital | 06/23/2016 | | | 740,667 | | 3.185 |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 8,102,249 | 34,739,493 | | XXX |
| 000000-00-0 | TGA NJAHP II INVESTOR MEMBER LLC | Wilmington | DE | Hudson Valley Property Group, LLC | 10/31/2019 | | 3,745,802 | | | 100.000 |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | 12/17/1997 | | | 72,292 | | 100.000 |
| 000000-00-0 | NRFC Inception IV, LP | Wilmington | DE | Northstar | 04/01/2013 | | | 194,930 | | 49.000 |

# 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 | Western A Midwest TN LLC | N/A | DE | TIAA | 10/04/2019 | | 140,719,645 | 135,282 | | 100.000 |
| 000000-00-0 | NRFC Inception V, LP | Wilmington | DE | Northstar | 05/01/2013 | | | 65 | | 49.000 |
| 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 | | | 17,694 | | 22.222 |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | Austin | TX | TIAA | 10/27/2005 | | | 375 | | 100.000 |
| 000000-00-0 | TGA MH Investor Member LLC | Wilmington | DE | Millennia Housing Management | 10/04/2019 | | 35,304,182 | 6,422 | | 84.072 |
| 000000-00-0 | THRE US Strategic Industrial Fund | Various | DE | TH Real Estate U.S. Strategic Industrial Fund I GP, LLC | 12/08/2017 | | | 16,040,353 | | 15.645 |
| 000000-00-0 | Broadleaf Timberland Investments, LLC | Wilmington | DE | TIAA | 03/07/2013 | | | 510,796 | | 100.000 |
| 000000-00-0 | TGA NJAHP INVESTOR MEMBER LLC | Wilmington | DE | Hudson Valley Property Group, LLC | 03/27/2019 | | 10,445,820 | 44,091,522 | | 100.000 |
| 000000-00-0 | U.S. Cities Retail Fund LP | Various | DE | U.S. Cities Retail Fund GP LLC | 06/28/2018 | | | 25,198 | | 100.000 |
| 000000-00-0 | Ceres Agricultural Properties, LLC | Wilmington | DE | Westchester Group Investment Management, Inc. | 07/31/2007 | | | 7,409,133 | | 100.000 |
| 000000-00-0 | U.S. Cities Multifamily Fund LP | Various | DE | U.S. Cities Multifamily Fund GP LLC | 10/01/2019 | | | 25,000,000 | | 4.790 |
| 000000-00-0 | Dionysus Properties, LLC | Wilmington | DE | TIAA | 06/28/2011 | | | 50,000,065 | | 100.000 |
| 000000-00-0 | New York City Property Fund LP | N/A | DE | TIAA | 10/24/2019 | | 15,545,455 | | | 40.900 |
| 000000-00-0 | NGFF Holdco LLC | Wilmington | DE | TIAA | 07/01/2019 | | 217,600,000 | | | 100.000 |
| 000000-00-0 | TIAA Super Regional Mall Member Sub LLC | N/A | DE | TIAA | 08/24/2011 | | | 3,623,217 | | 100.000 |
| 000000-00-0 | Mansilla Participacoes LTDA | Sao Paulo | BRA | TIAA | 09/03/2008 | | | 70,670 | | 100.000 |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | 01/18/2007 | | | 436,170 | | 100.000 |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Teays River Management, LLC / Materra LLC / AGR Partners | 04/30/2009 | | | 24,783,514 | | 100.000 |
| 000000-00-0 | T-C SMA II LLC | N/A | DE | TIAA | 07/19/2007 | | | | | 100.000 |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | Wilmington | DE | Teachers Advisors, Inc. | 06/03/2011 | | | 38,913,665 | | 100.000 |
| 000000-00-0 | T-C 685 Third Avenue Member LLC | N/A | DE | TIAA | 10/27/2010 | | | | | 100.000 |
| 000000-00-0 | TEFF Holdco LLC | Wilmington | DE | TIAA-CREF Alternative Advisors, LLC | 07/29/2016 | | | 10,776,292 | | 100.000 |
| 000000-00-0 | T-C JK I LLC | N/A | DE | TIAA | 01/13/2014 | | | 371,197 | | 100.000 |
| 000000-00-0 | TIAA GTR HoldCo LLC | Wilmington | DE | TIAA | 12/17/2013 | | | 9,875,065 | | 100.000 |
| 000000-00-0 | T-C JK II LLC | N/A | DE | TIAA | 01/13/2014 | | | 356,640 | | 100.000 |
| 000000-00-0 | TIAA Timberlands I, LLC | Wilmington | DE | TIAA | 11/19/1998 | | | 775 | | 100.000 |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | N/A | DE | TIAA | 04/29/2016 | | 18,258,265 | 2,953,373 | | 100.000 |
| 000000-00-0 | TIAA Timberlands II, LLC | Wilmington | DE | TIAA | 11/15/1999 | | | 452 | | 100.000 |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | 02/20/2014 | | | | | 100.000 |
| 000000-00-0 | Renewable Timber Europe, LLC | Wilmington | DE | TIAA | 09/27/2011 | | | 65 | | 100.000 |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | 09/26/2014 | | | 14,600,401 | | 100.000 |
| 000000-00-0 | Renewable Timber Resources LLC | Wilmington | DE | TIAA | 05/26/2011 | | | 1,150,065 | | 100.000 |
| 000000-00-0 | T-C 101 Miller Street Holding Company LLC | N/A | DE | TIAA | 10/10/2014 | | | | | 100.000 |
| 000000-00-0 | Lewis & Clark Timberlands, LP | Wilmington | DE | TIAA | 07/01/2015 | | | 28,758 | | 57.430 |
| 000000-00-0 | T-C Europe LP | N/A | DE | TIAA | 11/18/2014 | | | 12,508,361 | | 100.000 |
| 000000-00-0 | T-C Pearl REIT LLC | N/A | DE | TIAA | 03/19/2015 | | | | | 100.000 |
| 000000-00-0 | T-C Lux Fund Holdings LLC | N/A | DE | TIAA | 03/19/2015 | | | 2,447 | | 100.000 |
| 000000-00-0 | T-C UK RE Holdings I LLC | N/A | DE | TIAA | 06/17/2016 | | | 13,023 | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon GP LLC | N/A | DE | TIAA | 10/08/2015 | | | 16,908 | | 100.000 |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | N/A | DE | TIAA | 10/08/2015 | | | 845,411 | | 100.000 |
| 000000-00-0 | TGA Montrose Residences Member LLC | N/A | DE | TIAA | 08/03/2016 | | | 33,350,661 | | 100.000 |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | 08/10/2016 | | | 5,038 | | 100.000 |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | 01/01/2013 | | | 4,382,925 | | 100.000 |
| 000000-00-0 | T-C 400 Montgomery LLC | N/A | DE | TIAA | 08/03/2016 | | | 530,024 | | 100.000 |
| 000000-00-0 | TGA Montague Investor Member LLC | N/A | DE | TIAA | 10/21/2016 | | | 1,793,331 | | 100.000 |
| 000000-00-0 | T-C Permian Investor LLC | N/A | DE | TIAA | 03/29/2017 | | | 4,748 | | 100.000 |
| 000000-00-0 | TGA FC Investor Member LLC | N/A | DE | TIAA | 10/12/2016 | | | 19,215,381 | | 100.000 |
| 000000-00-0 | TGA APAC Fund Holdings LLC | N/A | DE | TIAA | 07/20/2017 | | | 129,392,931 | | 100.000 |
| 000000-00-0 | CASA Student Housing Fund Holdings LLC | N/A | DE | TIAA | 10/08/2014 | | | 1,120,159 | | 100.000 |
| 000000-00-0 | TGA Connection at Athens Investor Member LLC | N/A | DE | TIAA | 06/04/2018 | | | 267,036 | | 100.000 |
| 000000-00-0 | TGA SP-MPC Housing Investor Member LLC | N/A | DE | TIAA | 09/26/2018 | | 49,569,766 | 665,877 | | 100.000 |
| 000000-00-0 | TGA MS Self Storage Investor Member LLC | N/A | DE | TIAA | 09/14/2018 | | | 989,242 | | 100.000 |
| 000000-00-0 | TGA European RE Holdings I LLC | N/A | DE | TIAA | 12/11/2018 | | 28,425,951 | 6,202,241 | | 100.000 |
| 000000-00-0 | TGA The Warehouse at CH Investor Member LLC | N/A | DE | TIAA | 10/01/2019 | | 29,714,608 | 85,183 | | 100.000 |
| 000000-00-0 | T-C Montgomery Mall LLC | N/A | DE | TIAA | 11/23/2010 | | | | | 100.000 |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | 07/27/2011 | | | 19,480,625 | | 100.000 |
| 000000-00-0 | TIAA Diamond Investor LLC | N/A | DE | GEM Investors, Inc. | 11/06/2002 | | | | | 100.000 |
| 000000-00-0 | T-C 20 Hunter Street (US) LLC | N/A | DE | TIAA | 10/18/2013 | | | 1 | | 100.000 |
| 000000-00-0 | T-C 20 Hunter Street (AUS) Pty Ltd | N/A | AUS | TIAA | 10/18/2013 | | | | | 100.000 |
| 000000-00-0 | Western A East Mezz LLC | N/A | DE | TIAA | 10/04/2019 | | 297,441,676 | 895,627 | | 100.000 |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 846,771,170 | 483,211,626 | | XXX |
| 000000-00-0 | Impact Community Capital LLC | Wilmington | DE | Impact Community Capital | 07/31/2016 | | | 163,309 | | 15.520 |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | PCCP | 07/17/2017 | | | 8,800,000 | | 10.000 |

# 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 | PCCP Credit VI, LP | Wilmington | DE | PCCP | 06/30/2015 | | | 8,579,442 | | 20.000 |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | | 17,542,751 | | XXX |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II | Luxembourg | LUX | Henderson Property UK AIFM Limited | 01/25/2018 | | | 25,210,582 | | 34.880 |
| 000000-00-0 | U.S. Core-Plus Real Estate Debt Fund LP | Various | DE | CRED GP LLC | 06/01/2018 | | | 90,193,000 | | 41.677 |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Teachers Advisors, Inc. | 11/17/2016 | | | 1,791,699 | | 100.000 |
| 000000-00-0 | T-C MV Member LLC | N/A | DE | TIAA | 12/02/2016 | | | | | 100.000 |
| 000000-00-0 | TGA MKP Member LLC | N/A | DE | TIAA | 03/17/2017 | | | 45,000,000 | | 100.000 |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | | 162,195,281 | | XXX |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | Wilmington | DE | Benefit Street Partners Debt Fund IV GP LP | 03/27/2017 | 2 | | 1,167,983 | | 2.336 |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Bison Capital Asset Management, LLC | 04/25/2012 | 2 | | 1,065,606 | | 13.720 |
| 000000-00-0 | Blue Point Capital Partners III, LP | Wilmington | DE | Blue Point Capital Partners, LLC | 01/17/2014 | 3 | | 873,156 | | 13.919 |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Cyprium Investment Partners, LLC | 12/30/2013 | 2 | | 4,689,598 | | 8.709 |
| 000000-00-0 | Cyprium Investors V, LP | Wilmington | DE | Cyprium Investment Partners, LLC | 08/15/2019 | 2 | 4,262,785 | | | 7.273 |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | Wilmington | DE | Falcon Investment Advisors, LLC | 12/17/2012 | 2 | | 2,606,034 | | 4.397 |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | Wilmington | DE | Fortress Credit Opportunities Advisors LLC | 08/04/2010 | | | 82,856 | | 1.449 |
| 000000-00-0 | Mercato Partners Growth III, L.P. | Wilmington | DE | Mercato Partners Growth III GP, LLC | 11/24/2015 | 3 | | 5,125,000 | | 10.163 |
| 000000-00-0 | Pinnacle IV, L.P. | Wilmington | DE | Pinnacle Ventures | 05/26/2015 | 1 | | 3,796,836 | | 23.904 |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Prudential Investment Management, Inc | 12/20/2012 | 2 | | 1,249,732 | | 3.478 |
| 000000-00-0 | Resilience Fund III, L.P. | Wilmington | DE | Resilience Capital Partners LLC | 06/17/2011 | | | 575,090 | | 9.818 |
| 000000-00-0 | Royalty Opportunities S.ar.l | Luxembourg | LUX | OrbiMed Advisors | 08/30/2011 | 1 | | 226,175 | | 2.493 |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | Wilmington | DE | Summit Partners | 11/04/2014 | 2 | | 6,743,268 | | 4.912 |
| 000000-00-0 | Upfront Ventures III (GRP) | Wilmington | DE | GRP Partners | 03/18/2008 | 1 | | 802,877 | | 14.012 |
| 000000-00-0 | Vetta, LLC | Wilmington | DE | Blue Point Capital Partners, LLC | 03/25/2016 | 3 | | 8,241 | | 4.570 |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 4,262,785 | 29,012,452 | | XXX |
| 000000-00-0 | MM Funding, LLC | Wilmington | DE | Churchill Asset Management | 04/25/2018 | | | 65 | | 100.000 |
| 87216*-10-7 | TIAA CMBS I, LLC | Wilmington | DE | TIAA | 06/30/2001 | | | 7,437 | | 100.000 |
| 000000-00-0 | Nuveen High Yield Municipal Opportunitites Fund LP | Wilmington | DE | Nuveen Asset Management, LLC | 05/06/2019 | | 50,000,000 | | | 100.000 |
| 000000-00-0 | TGAM Agribusiness Fund LP | Wilmington | DE | TGAM Agribusiness Fund GP, LLC | 03/31/2016 | | | 47,210,005 | | 97.415 |
| 000000-00-0 | Nuveen Municipal Opportunities Fund LP | Wilmington | DE | Nuveen Asset Management, LLC | 05/06/2019 | | 25,000,000 | 100,005 | | 100.000 |
| 000000-00-0 | Pinnacle Third Avenue, LP | Wilmington | DE | Pinnacle Ventures | 07/11/2008 | 1 | | 55,000 | | 100.000 |
| 000000-00-0 | SBMC Holdings LLC | Wilmington | DE | TIAA | 06/19/2013 | | | 65 | | 49.000 |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | 75,000,000 | 47,372,577 | | XXX |
| 000000-00-0 | TIAA Charitable, Inc | Wilmington | DE | TIAA | 06/30/2015 | | | 3,000,000 | | 0.000 |
| 3199999. Non-collateral Loans - Unaffiliated | | | | | | | | 3,000,000 | | XXX |
| 4899999. Total - Unaffiliated | | | | | | | 374,629,794 | 982,552,416 | | XXX |
| 4999999. Total - Affiliated | | | | | | | 926,498,108 | 1,052,193,020 | | XXX |
| 5099999 - Totals | | | | | | | 1,301,127,902 | 2,034,745,436 | | 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 |
| 12496#-10-2 | CCM Series 2, LLC | Wilmington | DE | Fund Distribution | 06/30/2011 | 12/20/2019 | 126,867,905 | | | | | | | 126,867,905 | 126,867,905 | | | | |
| 1699999. Joint Venture Interests - Fixed Income - NAIC Designation Assigned by the SVO - Affiliated | | | | | | | 126,867,905 | | | | | | | 126,867,905 | 126,867,905 | | | | |
| 000000-00-0 | 3I OSPREY L.P. (ANGLIAN WATER) | London | GBR | Liquidation | 11/10/2008 | 07/22/2019 | | | | | | | | | | | | | 58,177 |
| 000000-00-0 | 3i Eurofund IV, L.P. | London | GBR | Liquidation | 09/25/2003 | 03/26/2019 | 67,602 | 63,506 | | | | 63,506 | (50,765) | 80,343 | 67,142 | (10,835) | (2,367) | (13,202) | |
| 000000-00-0 | 3i Eurofund V | London | GBR | Fund Distribution | 10/25/2006 | 03/27/2019 | 44,554 | | | | | | | 44,554 | 44,554 | | | | |
| 000000-00-0 | APH CUBS CO-INVEST LP | Grand Cayman | CYM | Fund Distribution | 01/02/2019 | 12/06/2019 | 350,462 | | | | | | | 350,462 | 350,462 | | | | |
| 000000-00-0 | APIS GROWTH FUND II L.P. | London | GBR | Fund Distribution | 10/17/2018 | 12/19/2019 | 3,700,892 | | | | | | | 3,700,892 | 3,700,892 | | | | |
| 000000-00-0 | Aavishkaar Emerging India Fund | Ebene | MUS | Fund Distribution | 11/15/2017 | 12/23/2019 | 73,619 | | | | | | | 73,619 | 73,619 | | | | |
| 000000-00-0 | Aavishkaar India II Company Ltd. | Port Louis | MUS | Fund Distribution | 07/26/2013 | 09/23/2019 | 1,600,000 | | | | | | | 1,600,000 | 1,600,000 | | | | |
| 000000-00-0 | Accion Frontier Inclusion Fund, L.P. | George Town | CYM | Fund Distribution | 11/16/2015 | 12/02/2019 | 785,313 | | | | | | | 785,313 | 785,313 | | | | |
| 000000-00-0 | Advent International GPE VI, LP | George Town | CYM | Fund Distribution | 07/07/2008 | 08/02/2019 | 2,547,064 | | | | | | | 2,547,064 | 2,547,064 | | | | |
| 000000-00-0 | Advent International GPE VII-B, L.P. | Wilmington | DE | Fund Distribution | 08/27/2012 | 12/23/2019 | 3,087,717 | | | | | | | 3,087,717 | 3,087,717 | | | | |
| 000000-00-0 | Altas MED LP | Wilmington | DE | Fund Distribution | 10/16/2015 | 12/10/2019 | 17,731,801 | | | | | | | 17,731,801 | 17,731,801 | | | | |
| 000000-00-0 | Altas Partners Holdings II LP. | Grand Cayman | CYM | Fund Distribution | 04/09/2019 | 12/06/2019 | 1,814,950 | | | | | | | 1,814,950 | 1,814,950 | | | | |
| 000000-00-0 | Altas Partners Holdings, LP | Grand Cayman | CYM | Fund Distribution | 12/01/2015 | 12/04/2019 | 3,066,185 | | | | | | | 3,066,185 | 3,066,185 | | | | |
| 000000-00-0 | American Industrial Partners V | Wilmington | DE | Fund Distribution | 12/29/2011 | 12/13/2019 | 7,121,103 | | | | | | | 7,121,103 | 7,121,103 | | | | |
| 000000-00-0 | Apax Europe VI-A, L.P. | London | GBR | Partial Secondary Sale | 07/18/2005 | 12/30/2019 | 4,353,970 | (363,460) | | | | (363,460) | 1,107,809 | 5,098,319 | 4,353,970 | (1,107,809) | (367,912) | (1,475,721) | |
| 000000-00-0 | Apax Europe VII, L.P. | London | GBR | Secondary Sale | 06/25/2007 | 12/31/2019 | 16,612,576 | (1,642,302) | | | | (1,642,302) | 3,404,979 | 18,375,253 | 14,466,233 | (3,872,371) | (39,636) | (3,912,007) | |
| 000000-00-0 | Arch Global Precision, LLC | Dover | DE | Fund Distribution | 08/07/2015 | 08/29/2019 | 10,523,992 | | | | | | | 10,523,992 | 10,523,992 | | | | |
| 000000-00-0 | Argand Partners Fund, L.P. | Grand Cayman | CYM | Fund Distribution | 12/07/2016 | 11/06/2019 | 1,032 | | | | | | | 1,032 | 1,032 | | | | |
| 000000-00-0 | Audax Private Equity Fund IV, L.P. | Wilmington | DE | Fund Distribution | 01/18/2013 | 12/20/2019 | 9,187,820 | | | | | | | 9,187,820 | 9,187,820 | | | | |
| 000000-00-0 | Audax Private Equity Fund V, L.P. | Wilmington | DE | Fund Distribution | 01/25/2016 | 11/14/2019 | 3,263,848 | | | | | | | 3,263,848 | 3,263,848 | | | | |
| 000000-00-0 | Audax Private Equity Fund VI-A, L.P. | Wilmington | DE | Fund Distribution | 08/30/2019 | 12/13/2019 | 355,542 | | | | | | | 355,542 | 355,542 | | | | |
| 000000-00-0 | Aurora Equity Partners V L.P. | Dover | DE | Fund Distribution | 06/10/2016 | 08/22/2019 | 2,235,921 | | | | | | | 2,235,921 | 2,235,921 | | | | |
| 000000-00-0 | Avista Capital Partners IV LP | Wilmington | DE | Fund Distribution | 01/22/2018 | 12/19/2019 | 3,431,883 | | | | | | | 3,431,883 | 3,431,883 | | | | |
| 000000-00-0 | AxInfra LP | Wilmington | DE | Fund Distribution | 12/19/2018 | 12/31/2019 | 3,812,940 | | | | | | | 3,812,940 | 3,812,940 | | | | |
| 000000-00-0 | BC European Capital IX, L.P. | London | GBR | Fund Distribution | 12/23/2011 | 09/30/2019 | 3,387,375 | | | | | | 200,691 | 3,588,066 | 3,387,375 | (200,691) | | (200,691) | |
| 000000-00-0 | BC European Capital VIII, L.P. | London | GBR | Secondary Sale | 12/13/2005 | 12/31/2019 | 22,475,862 | (33,989,081) | | | | (33,989,081) | 11,541,182 | 27,963 | 5,896,335 | (11,888,901) | 17,752,123 | 5,863,222 | 8,675,379 |
| 000000-00-0 | BDCM Opportunity Fund II, LP | Wilmington | DE | Fund Distribution | 03/31/2006 | 11/22/2019 | 7,825,202 | | | | | | | 7,825,202 | 7,825,202 | | | | |
| 000000-00-0 | BDCM Opportunity Fund III, L.P. | Wilmington | DE | Fund Distribution | 06/21/2011 | 09/05/2019 | 725,370 | | | | | | | 725,370 | 725,370 | | | | |
| 000000-00-0 | BERTRAM GROWTH CAPITAL III ANNEX FUND, L.P. | Wilmington | DE | Fund Distribution | 06/11/2019 | 07/17/2019 | 194,974 | | | | | | | 194,974 | 194,974 | | | | |
| 000000-00-0 | Beecken Petty O'Keefe Fund IV LP | Wilmington | DE | Fund Distribution | 12/13/2013 | 12/02/2019 | 1,953,778 | | | | | | | 1,953,778 | 1,953,778 | | | | |
| 000000-00-0 | Berkshire Partners VI, L.P. | Boston | MA | Fund Distribution | 07/11/2002 | 05/16/2019 | 19,643 | | | | | | | 19,643 | 19,643 | | | | |
| 000000-00-0 | Berkshire Partners VII | Wilmington | DE | Fund Distribution | 11/15/2006 | 11/22/2019 | 613,922 | | | | | | | 613,922 | 613,922 | | | | |
| 000000-00-0 | Bertram Growth Capital III, LP | Wilmington | DE | Fund Distribution | 11/30/2016 | 12/11/2019 | 5,341,912 | | | | | | | 5,341,912 | 5,341,912 | | | | |
| 000000-00-0 | Bison Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 09/18/2017 | 10/25/2019 | 4,479,511 | | | | | | | 4,479,511 | 4,479,511 | | | | |
| 000000-00-0 | Blackstone Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 01/14/2003 | 10/15/2019 | 2,848,298 | | | | | | | 2,848,298 | 2,848,298 | | | | |
| 000000-00-0 | Blackstone Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 02/06/2006 | 12/30/2019 | 2,649 | | | | | | | 2,649 | 2,649 | | | | |
| 000000-00-0 | Blades Acquisition Holdings, LP | Wilmington | DE | Partial Secondary Sale | 08/01/2019 | 08/28/2019 | | | | | | | | | 583,333 | | | | |
| 000000-00-0 | Blue Road Capital, L.P. | Wilmington | DE | Fund Distribution | 08/15/2014 | 08/14/2019 | 1,697,142 | | | | | | | 1,697,142 | 1,697,142 | | | | |
| 000000-00-0 | Blue Water Energy Fund I-A, L.P. | St. Peter Port | | Liquidation | 10/05/2012 | 08/07/2019 | 20,110,143 | (2,013,010) | | | | (2,013,010) | | 18,097,133 | 20,516,408 | | 2,247,993 | 2,247,993 | |
| 000000-00-0 | Brentwood Associates Private Equity V, L.P. | Wilmington | DE | Fund Distribution | 10/07/2014 | 12/24/2019 | 5,199,310 | | | | | | | 5,199,310 | 5,199,310 | | | | |
| 000000-00-0 | Brentwood Associates Private Equity VI, LP | Wilmington | DE | Fund Distribution | 12/27/2017 | 12/30/2019 | 139,571 | | | | | | | 139,571 | 139,571 | | | | |
| 000000-00-0 | Brookfield Infrastructure Fund IV-B, L.P. | Wilmington | DE | Fund Distribution | 09/18/2019 | 11/06/2019 | 107,960 | | | | | | | 107,960 | 107,960 | | | | |
| 000000-00-0 | CCMP Capital Investors III, LP | Wilmington | DE | Fund Distribution | 08/14/2014 | 08/06/2019 | 4,635,522 | | | | | | | 4,635,522 | 4,635,522 | | | | |
| 000000-00-0 | CD&R Bounce Co-Investor, LP (Spie) | George Town | CYM | Fund Distribution | 08/23/2011 | 12/24/2019 | 13,246 | | | | | | 3,959 | 17,204 | 13,246 | (3,959) | | (3,959) | |
| 000000-00-0 | CIP Co-Advantage Investments, LLC | Wilmington | DE | Liquidation | 12/28/2012 | 09/26/2019 | | | | | | | | | | | | | 292,570 |
| 000000-00-0 | CIP Capital Fund, LP | Wilmington | DE | Fund Distribution | 05/24/2012 | 11/01/2019 | (2,569,216) | | | | | | | (2,569,216) | (2,569,216) | | | | |
| 000000-00-0 | CIRCULARITY GP I LLP | London | GBR | Fund Distribution | 10/26/2018 | 01/18/2019 | 247,404 | | | | | | 852 | 248,256 | 247,404 | (852) | | (852) | |
| 000000-00-0 | CVC European Equity Partners Tandem Fund, L.P. | George Town | CYM | Fund Distribution | 03/21/2007 | 03/08/2019 | 1,414 | | | | | | 7 | 1,421 | 1,414 | (7) | | (7) | |
| 000000-00-0 | CVC European Equity Partners V, LP | George Town | CYM | Secondary Sale | 07/21/2008 | 12/31/2019 | 27,477,842 | (22,621,736) | | | | (22,621,736) | 3,836,177 | 8,692,283 | 10,282,363 | (4,712,378) | 6,298,838 | 1,586,460 | 20,044,158 |
| 000000-00-0 | Calera Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 04/25/2016 | 10/23/2019 | 3,900,505 | | | | | | | 3,900,505 | 3,900,505 | | | | |
| 000000-00-0 | Carlyle Partners V, L.P. | Wilmington | DE | Fund Distribution | 07/06/2007 | 10/22/2019 | 2,665,572 | | | | | | | 2,665,572 | 2,665,572 | | | | |

# 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 | Carousel Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/28/2011 | 12/18/2019 | 5,984,722 | | | | | | | 5,984,722 | 5,984,722 | | | | |
| 000000-00-0 | Carousel Capital Partners V, L.P. | Charlotte | NC | Fund Distribution | 02/15/2017 | 10/22/2019 | 824,389 | | | | | | | 824,389 | 824,389 | | | | |
| 000000-00-0 | Catterton Partners V, L.P. | Wilmington | DE | Liquidation | 10/29/2003 | 03/15/2019 | 499,568 | (296,664) | | | | (296,664) | | 202,904 | 202,904 | | | | 268,761 |
| 000000-00-0 | Catterton Partners VII, LP | Wilmington | DE | Fund Distribution | 03/19/2013 | 08/20/2019 | 12,327,047 | | | | | | | 12,327,047 | 12,327,047 | | | | |
| 000000-00-0 | CenterOak Equity Fund I, L.P. | Dover | DE | Fund Distribution | 12/29/2015 | 10/18/2019 | 5,167,548 | | | | | | | 5,167,548 | 5,167,548 | | | | |
| 000000-00-0 | Centre Lane Partners III, L.P. | Wilmington | DE | Fund Distribution | 12/28/2011 | 08/16/2019 | 1,108,871 | | | | | | | 1,108,871 | 1,108,871 | | | | |
| 000000-00-0 | Cerberus Institutional Partners Int'l, Series I | Wilmington | DE | Fund Distribution | 06/17/2009 | 10/25/2019 | 1,086,023 | | | | | | | 1,086,023 | 1,086,023 | | | | |
| 000000-00-0 | Cerberus Institutional Partners L.P. Series III | Wilmington | DE | Fund Distribution | 12/16/2003 | 08/07/2019 | 261,508 | | | | | | | 261,508 | 261,508 | | | | |
| 000000-00-0 | Clayton, Dubilier & Rice Fund IX, LP | George Town | CYM | Fund Distribution | 11/21/2013 | 08/22/2019 | 3,325,474 | | | | | | | 3,325,474 | 3,325,474 | | | | |
| 000000-00-0 | Clayton, Dubilier & Rice Fund VIII, LP | George Town | CYM | Fund Distribution | 07/06/2009 | 12/12/2019 | 4,185,320 | | | | | | | 4,185,320 | 4,185,320 | | | | |
| 000000-00-0 | Clayton, Dublier & Rice X, L.P. | George Town | CYM | Fund Distribution | 03/27/2018 | 12/19/2019 | 2,269,004 | | | | | | | 2,269,004 | 2,269,004 | | | | |
| 000000-00-0 | Co-Invest Hamlet Holdings, LLC (Harrah's) | Wilmington | DE | Liquidation | 01/24/2008 | 04/04/2019 | 3,577 | 356 | | | | 356 | | 3,933 | | | (3,933) | (3,933) | |
| 000000-00-0 | Cornell Capital Partners LP | George Town | CYM | Fund Distribution | 06/12/2018 | 12/02/2019 | 1,912,000 | | | | | | | 1,912,000 | 1,912,000 | | | | |
| 000000-00-0 | Corrona Group Holdings, L.P. | Wilmington | DE | Fund Distribution | 12/13/2019 | 12/13/2019 | 303,320 | | | | | | | 303,320 | 303,320 | | | | |
| 000000-00-0 | Court Square Capital Partners III, LP | Wilmington | DE | Fund Distribution | 05/29/2013 | 12/02/2019 | 4,995,516 | | | | | | | 4,995,516 | 4,995,516 | | | | |
| 000000-00-0 | DWH Equity Investors, L.P. | Wilmington | DE | Fund Distribution | 04/06/2015 | 06/07/2019 | 2,901,224 | | | | | | | 2,901,224 | 2,901,224 | | | | |
| 000000-00-0 | EMG Utica II Co-Investment, L.P. | Wilmington | DE | Fund Distribution | 03/04/2013 | 12/06/2019 | 77,555 | | | | | | | 77,555 | 77,555 | | | | |
| 000000-00-0 | EagleTree Partners IV, LP | Dover | DE | Fund Distribution | 06/01/2016 | 11/22/2019 | 1,009,722 | | | | | | | 1,009,722 | 1,009,722 | | | | |
| 000000-00-0 | Eagletree-Airtech Investment, L.P. | Wilmington | DE | Fund Distribution | 02/01/2018 | 04/09/2019 | 1,743,249 | | | | | | | 1,743,249 | 1,743,249 | | | | |
| 000000-00-0 | Elevar Equity IV, L.P. | Georgetown | CYM | Fund Distribution | 01/29/2018 | 05/03/2019 | 22,910 | | | | | | | 22,910 | 22,910 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund II, L.P. | Wilmington | DE | Fund Distribution | 06/29/2011 | 12/05/2019 | 1,646,063 | | | | | | | 1,646,063 | 1,646,063 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund III, L.P. | Wilmington | DE | Fund Distribution | 01/16/2014 | 10/07/2019 | 2,085,296 | | | | | | | 2,085,296 | 2,085,296 | | | | |
| 000000-00-0 | Energy & Minerals Group Fund IV, L.P. | Wilmington | DE | Fund Distribution | 10/29/2015 | 12/09/2019 | 1,039,386 | | | | | | | 1,039,386 | 1,039,386 | | | | |
| 000000-00-0 | FFL Capital Partners IV, LP | Grand Cayman | CYM | Fund Distribution | 03/27/2015 | 12/31/2019 | 3,627,784 | | | | | | | 3,627,784 | 3,627,784 | | | | |
| 000000-00-0 | Falcon Strategic Partners V, L.P. | Wilmington | DE | Fund Distribution | 06/13/2016 | 12/23/2019 | 5,569,504 | | | | | | | 5,569,504 | 5,569,504 | | | | |
| 000000-00-0 | Falfurrias Capital Partners II, LP | Wilmington | DE | Fund Distribution | 12/26/2012 | 12/20/2019 | (282,801) | | | | | | | (282,801) | (282,801) | | | | |
| 000000-00-0 | Fengate Core Infrastructure Fund III (U.S.) L.P. | Oakville | CAN | Fund Distribution | 06/05/2019 | 12/23/2019 | 274,075 | | | | | | | 274,075 | 274,075 | | | | |
| 000000-00-0 | Fenway Partners Cap Fund II, L.P. | Wilmington | DE | Fund Distribution | 10/28/1998 | 12/11/2019 | 103,610 | | | | | | | 103,610 | 103,610 | | | | |
| 000000-00-0 | First Reserve Fund XI, L.P. | Wilmington | DE | Fund Distribution | 12/14/2006 | 11/12/2019 | 1,895,164 | | | | | | | 1,895,164 | 1,895,164 | | | | |
| 000000-00-0 | First Reserve Fund XII, L.P. | George Town | CYM | Fund Distribution | 11/14/2008 | 12/12/2019 | 1,555,417 | | | | | | | 1,555,417 | 1,555,417 | | | | |
| 000000-00-0 | Freedom 3 Investments III, LP | Wilmington | DE | Fund Distribution | 03/21/2018 | 11/06/2019 | 4,616,476 | | | | | | | 4,616,476 | 4,616,476 | | | | |
| 000000-00-0 | GI Partners Fund III, LP | Wilmington | DE | Fund Distribution | 10/01/2008 | 12/30/2019 | 556,571 | | | | | | | 556,571 | 556,571 | | | | |
| 000000-00-0 | GI Partners Fund IV L.P. | Wilmington | DE | Fund Distribution | 01/24/2014 | 11/14/2019 | 1,908,195 | | | | | | | 1,908,195 | 1,908,195 | | | | |
| 000000-00-0 | GI Partners Fund V LP | Wilmington | DE | Fund Distribution | 02/16/2018 | 11/05/2019 | 2,361,352 | | | | | | | 2,361,352 | 2,361,352 | | | | |
| 000000-00-0 | GenNx360 Capital Partners III, L.P. | Wilmington | DE | Fund Distribution | 10/31/2018 | 11/08/2019 | 178,012 | | | | | | | 178,012 | 178,012 | | | | |
| 000000-00-0 | Genstar Capital Partners VII, LP | Wilmington | DE | Fund Distribution | 10/01/2015 | 10/01/2019 | 1,857,715 | | | | | | | 1,857,715 | 1,857,715 | | | | |
| 000000-00-0 | Goldner Hawn Fund VII, LP | Wilmington | DE | Fund Distribution | 04/29/2019 | 12/30/2019 | 1,212,109 | | | | | | | 1,212,109 | 1,212,109 | | | | |
| 000000-00-0 | Graham Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/21/2016 | 12/04/2019 | 974,737 | | | | | | | 974,737 | 974,737 | | | | |
| 000000-00-0 | Granite Global Ventures III, L.P. | Wilmington | DE | Fund Distribution | 11/01/2006 | 04/01/2019 | 302,015 | | | | | | | 302,015 | 302,015 | | | | |
| 000000-00-0 | Greenbriar Equity Fund IV, L.P. | Wilmington | DE | Fund Distribution | 12/14/2018 | 08/02/2019 | 3,885,398 | | | | | | | 3,885,398 | 3,885,398 | | | | |
| 000000-00-0 | Gridiron Capital Fund II, L.P. | Wilmington | DE | Fund Distribution | 07/25/2011 | 08/14/2019 | 1,874,842 | | | | | | | 1,874,842 | 1,874,842 | | | | |
| 000000-00-0 | Gridiron Capital Fund III, L.P. | Wilmington | DE | Fund Distribution | 04/06/2015 | 12/20/2019 | 4,671,080 | | | | | | | 4,671,080 | 4,671,080 | | | | |
| 000000-00-0 | Gridiron Capital Fund, LP | Wilmington | DE | Fund Distribution | 09/27/2007 | 11/07/2019 | 287,539 | | | | | | | 287,539 | 287,539 | | | | |
| 000000-00-0 | Growth Catalyst Partners LLC | Port Louis | MUS | Fund Distribution | 06/08/2016 | 07/03/2019 | 3,514 | | | | | | | 3,514 | 3,514 | | | | |
| 000000-00-0 | Gryphon Mezzanine Partners II, L.P. | Wilmington | DE | Fund Distribution | 03/13/2019 | 12/23/2019 | 8,320,860 | | | | | | | 8,320,860 | 8,320,860 | | | | |
| 000000-00-0 | Gryphon Partners IV, L.P. | Wilmington | DE | Fund Distribution | 11/25/2015 | 12/02/2019 | 1,631,246 | | | | | | | 1,631,246 | 1,631,246 | | | | |
| 000000-00-0 | Gryphon Partners V, L.P. | Wilmington | DE | Fund Distribution | 08/30/2018 | 06/28/2019 | 1,873,525 | | | | | | | 1,873,525 | 1,873,525 | | | | |
| 000000-00-0 | H.I.G. Bayside Debt & LBO Fund II, LP | Wilmington | DE | Fund Distribution | 06/17/2008 | 12/30/2019 | 6,150,122 | | | | | | | 6,150,122 | 6,150,122 | | | | |
| 000000-00-0 | H.I.G. Bayside Opportunity Fund, L.P. | Wilmington | DE | Fund Distribution | 07/12/2004 | 08/16/2019 | 446,655 | | | | | | | 446,655 | 446,655 | | | | |
| 000000-00-0 | H.I.G. Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 08/25/1998 | 07/17/2019 | 222,312 | | | | | | | 222,312 | 222,312 | | | | |
| 000000-00-0 | Harvest Partners Structured Capital Fund I | Wilmington | DE | Fund Distribution | 04/15/2015 | 12/20/2019 | 1,305,735 | | | | | | | 1,305,735 | 1,305,735 | | | | |
| 000000-00-0 | Harvest Partners Structured Capital Fund II, L.P. | Wilmington | DE | Fund Distribution | 06/28/2018 | 08/22/2019 | 63,987 | | | | | | | 63,987 | 63,987 | | | | |
| 000000-00-0 | Harvest Partners V, LP | Wilmington | DE | Fund Distribution | 01/29/2007 | 12/23/2019 | 10,374,820 | | | | | | | 10,374,820 | 10,374,820 | | | | |

# 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 | Harvest Partners VI, L.P. | Wilmington | DE | Fund Distribution | 11/28/2011 | 10/15/2019 | 4,060,594 | | | | | | | 4,060,594 | 4,060,594 | | | | |
| 000000-00-0 | Harvest Partners VII, L.P. | Wilmington | DE | Fund Distribution | 09/28/2016 | 04/08/2019 | 947,706 | | | | | | | 947,706 | 947,706 | | | | |
| 000000-00-0 | Harvest Partners VIII, L.P. | Wilmington | DE | Fund Distribution | 11/27/2019 | 12/23/2019 | 253,555 | | | | | | | 253,555 | 253,555 | | | | |
| 000000-00-0 | Horizon Roads Pty Ltd | Sydney | AUS | Fund Distribution | 10/18/2011 | 11/07/2019 | 4,445,740 | | | | | | 2,074,887 | 6,520,627 | 4,445,740 | (2,074,887) | | (2,074,887) | |
| 000000-00-0 | Hudson Valley Preservation Fund LLC | Wilmington | DE | Fund Distribution | 03/21/2019 | 11/25/2019 | 1,079,672 | | | | | | | 1,079,672 | 1,079,672 | | | | |
| 000000-00-0 | ICV Partners III, LP | Wilmington | DE | Fund Distribution | 04/17/2014 | 12/24/2019 | 576,241 | | | | | | | 576,241 | 576,241 | | | | |
| 000000-00-0 | ICV Partners IV, LP | Wilmington | DE | Fund Distribution | 05/31/2018 | 07/08/2019 | 49,748 | | | | | | | 49,748 | 49,748 | | | | |
| 000000-00-0 | ICV SGDL CO-INVESTMENT HOLDINGS LLC | Wilmington | DE | Fund Distribution | 12/07/2016 | 11/25/2019 | 1,757,737 | | | | | | | 1,757,737 | 1,757,737 | | | | |
| 000000-00-0 | IFHA-II Cooperatief U.A. | Amsterdam | NLD | Fund Distribution | 06/25/2015 | 05/20/2019 | 799,691 | | | | | | | 799,691 | 799,691 | | | | |
| 000000-00-0 | Industrial Growth Partners IV, L.P. | Wilmington | DE | Fund Distribution | 10/21/2011 | 12/04/2019 | 2,513,898 | | | | | | | 2,513,898 | 2,513,898 | | | | |
| 000000-00-0 | Industrial Growth Partners V, L.P. | Wilmington | DE | Fund Distribution | 07/01/2016 | 11/22/2019 | 5,067,573 | | | | | | | 5,067,573 | 5,067,573 | | | | |
| 000000-00-0 | Insight Venture Partners V, LP | Wilmington | DE | Liquidation | 05/19/2005 | 12/30/2019 | 2,752,013 | (1,219,701) | | | | (1,219,701) | | 1,532,312 | 1,508,990 | | (23,322) | (23,322) | 1,109,988 |
| 000000-00-0 | Insignia Capital Partners, LP | Wilmington | DE | Fund Distribution | 06/27/2014 | 10/01/2019 | 7,336 | | | | | | | 7,336 | 7,336 | | | | |
| 000000-00-0 | IPS Holdings, LLC | Wilmington | DE | Liquidation | 02/06/2015 | 06/21/2019 | | | | | | | | | | | | | 84,961 |
| 000000-00-0 | JLL Partners Fund V, L.P. | Wilmington | DE | Fund Distribution | 01/06/2006 | 03/15/2019 | (304,190) | | | | | | | (304,190) | (304,190) | | | | |
| 000000-00-0 | Jefferies Capital Partners IV LP | Wilmington | DE | Fund Distribution | 07/19/2005 | 03/28/2019 | 93,954 | | | | | | | 93,954 | 93,954 | | | | |
| 000000-00-0 | Kaizen Private Equity II Pte. Ltd. | Singapore | SGP | Fund Distribution | 03/23/2017 | 11/13/2019 | 1,058,058 | | | | | | | 1,058,058 | 1,058,058 | | | | |
| 000000-00-0 | Kelso Fund VIII | Wilmington | DE | Fund Distribution | 11/29/2007 | 11/19/2019 | 23,113,287 | | | | | | | 23,113,287 | 23,113,287 | | | | |
| 000000-00-0 | Kelso Investment Associates IX, L.P. | Dover | DE | Fund Distribution | 11/23/2015 | 09/30/2019 | 10,907,099 | | | | | | | 10,907,099 | 10,907,099 | | | | |
| 000000-00-0 | Kelso Investment Associates VII, L.P. | Wilmington | DE | Fund Distribution | 07/01/2004 | 03/20/2019 | 43,073 | | | | | | | 43,073 | 43,073 | | | | |
| 000000-00-0 | Kelso Investment Associates X, L.P. | Dover | DE | Fund Distribution | 12/13/2018 | 06/27/2019 | 730,855 | | | | | | | 730,855 | 730,855 | | | | |
| 000000-00-0 | Kelso Yellowrose Co-Investment, L.P. | Wilmington | DE | Fund Distribution | 10/14/2015 | 06/19/2019 | 27,665,735 | | | | | | | 27,665,735 | 27,665,735 | | | | |
| 000000-00-0 | Kohlberg Investors VII, LP | George Town | CYM | Fund Distribution | 03/27/2013 | 12/23/2019 | 9,473,648 | | | | | | | 9,473,648 | 9,473,648 | | | | |
| 000000-00-0 | Kohlberg Investors VIII, L.P. | Wilmington | DE | Fund Distribution | 08/30/2017 | 12/26/2019 | 422,114 | | | | | | | 422,114 | 422,114 | | | | |
| 000000-00-0 | L Catterton Growth Partners III | Wilmington | DE | Fund Distribution | 02/25/2016 | 11/14/2019 | 1,717,600 | | | | | | | 1,717,600 | 1,717,600 | | | | |
| 000000-00-0 | LNK Partners II, L.P. | Wilmington | DE | Fund Distribution | 01/03/2012 | 12/20/2019 | 26,630,387 | | | | | | | 26,630,387 | 26,630,387 | | | | |
| 000000-00-0 | LeapFrog Emerging Consumer III, LP | Ebene | MUS | Fund Distribution | 12/28/2017 | 12/02/2019 | 2,472,592 | | | | | | | 2,472,592 | 2,472,592 | | | | |
| 000000-00-0 | LeapFrog Financial Inclusion Fund II, LP | Port Louis | MUS | Fund Distribution | 11/19/2013 | 09/18/2019 | 800,180 | | | | | | | 800,180 | 800,180 | | | | |
| 000000-00-0 | Lime Rock Partners III, L.P. | George Town | CYM | Liquidation | 12/20/2004 | 11/25/2019 | 744,091 | (18,101) | | 212,207 | | (230,308) | | 513,783 | 406,160 | | (107,623) | (107,623) | |
| 000000-00-0 | Lime Rock Partners IV, L.P. | George Town | CYM | Fund Distribution | 11/16/2006 | 07/16/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Lime Rock Partners V, L.P. | George Town | CYM | Fund Distribution | 10/02/2008 | 12/16/2019 | 906,761 | | | | | | | 906,761 | 906,761 | | | | |
| 000000-00-0 | Lime Rock Resources IV | George Town | CYM | Fund Distribution | 06/13/2016 | 12/11/2019 | 530,855 | | | | | | | 530,855 | 530,855 | | | | |
| 000000-00-0 | Littlejohn Fund III, L.P. | Wilmington | DE | Fund Distribution | 01/27/2005 | 12/11/2019 | 699,455 | | | | | | | 699,455 | 699,455 | | | | |
| 000000-00-0 | Littlejohn Fund IV, L.P. | Wilmington | DE | Fund Distribution | 04/29/2010 | 10/17/2019 | 2,160,129 | | | | | | | 2,160,129 | 2,160,129 | | | | |
| 000000-00-0 | Lumos Investment Holdings, LP | Wilmington | DE | Fund Distribution | 04/28/2017 | 04/10/2019 | 208,258 | | | | | | | 208,258 | 208,258 | | | | |
| 000000-00-0 | MANDALA AG SPV | Port Louis | MUS | Fund Distribution | 11/29/2013 | 10/23/2019 | 1,647,129 | | | | | | | 1,647,129 | 1,647,129 | | | | |
| 000000-00-0 | MIDDLEGROUND PARTNERS I, L.P. | Wilmington | DE | Fund Distribution | 03/22/2019 | 10/18/2019 | 3,236,772 | | | | | | | 3,236,772 | 3,236,772 | | | | |
| 000000-00-0 | MP FRG Co-Investors 2014 LLC | Wilmington | DE | Fund Distribution | 05/23/2014 | 12/10/2019 | 16,425,176 | | | | | | | 16,425,176 | 16,425,176 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 05/27/2008 | 12/17/2019 | 3,552,320 | | | | | | | 3,552,320 | 3,552,320 | | | | |
| 000000-00-0 | Madison Dearborn Capital Partners VII, L.P. | Wilmington | DE | Fund Distribution | 12/17/2015 | 10/15/2019 | 2,649,064 | | | | | | | 2,649,064 | 2,649,064 | | | | |
| 000000-00-0 | Main Post Growth Capital II, L.P. | Wilmington | DE | Fund Distribution | 06/25/2019 | 12/23/2019 | 213,383 | | | | | | | 213,383 | 213,383 | | | | |
| 000000-00-0 | Main Post Growth Fund I, LP | Wilmington | DE | Fund Distribution | 07/30/2015 | 10/30/2019 | 3,642,781 | | | | | | | 3,642,781 | 3,642,781 | | | | |
| 000000-00-0 | Mandala Agribusiness Fund | Port Louis | MUS | Fund Distribution | 09/06/2013 | 10/23/2019 | 3,789,523 | | | | | | | 3,789,523 | 3,789,523 | | | | |
| 000000-00-0 | Mandala FF SPV | Port Louis | MUS | Fund Distribution | 12/17/2015 | 10/23/2019 | 208,597 | | | | | | | 208,597 | 208,597 | | | | |
| 000000-00-0 | Mandala Food Fund II | Port Louis | MUS | Fund Distribution | 12/17/2015 | 10/23/2019 | 343,587 | | | | | | | 343,587 | 343,587 | | | | |
| 000000-00-0 | Marlin Equity III, L.P. | Wilmington | DE | Fund Distribution | 07/20/2010 | 12/12/2019 | 169,269 | | | | | | | 169,269 | 169,269 | | | | |
| 000000-00-0 | MatlinPatterson Global Opportunities Partners III, L.P. | Wilmington | DE | Fund Distribution | 06/22/2007 | 12/30/2019 | 3,730,617 | | | | | | | 3,730,617 | 3,730,617 | | | | |
| 000000-00-0 | Mesa Acquisition Corp, LLC | Wilmington | DE | Fund Distribution | 03/22/2019 | 09/20/2019 | 92,614 | | | | | | | 92,614 | 92,614 | | | | |
| 000000-00-0 | MidOcean Partners V, LP | Wilmington | DE | Fund Distribution | 04/26/2018 | 11/22/2019 | 2,755,008 | | | | | | | 2,755,008 | 2,755,008 | | | | |
| 000000-00-0 | Midocean Prepaid Holdings, L.P. | Wilmington | DE | Fund Distribution | 04/27/2018 | 11/21/2019 | 9,763,247 | | | | | | | 9,763,247 | 9,763,247 | | | | |
| 000000-00-0 | Milani Aggregator LLC | Wilmington | DE | Partial Secondary Sale | 06/05/2018 | 01/11/2019 | 331,680 | | | | | | | 331,680 | 331,680 | | 11,680 | 11,680 | |
| 000000-00-0 | Mountaingate Capital Fund I, LP | Wilmington | DE | Fund Distribution | 07/26/2017 | 11/08/2019 | 6,167,403 | | | | | | | 6,167,403 | 6,167,403 | | | | |
| 000000-00-0 | NGP Natural Resources Fund X, L.P. | Wilmington | DE | Fund Distribution | 01/27/2012 | 12/16/2019 | 7,624,571 | | | | | | | 7,624,571 | 7,624,571 | | | | |
| 000000-00-0 | NSA International, LLC | Wilmington | DE | Fund Distribution | 11/20/2018 | 10/31/2019 | 487,111 | | | | | | | 487,111 | 487,111 | | | | |
| 000000-00-0 | NSC Holdings, LP | Toronto | CAN | Liquidation | 10/10/2013 | 05/03/2019 | 4,394,960 | 8,349 | | | | 8,349 | 1,368,141 | 5,771,451 | 4,510,948 | (1,260,503) | | (1,260,503) | 14,486,305 |

# 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 | Nautic Partners VII, L.P. | Wilmington | DE | Fund Distribution | 10/27/2014 | 11/14/2019 | 2,895,558 | | | | | | | 2,895,558 | 2,895,558 | | | | |
| 000000-00-0 | Nautic Partners VIII, L.P. | Wilmington | DE | Fund Distribution | 12/14/2016 | 11/14/2019 | (555,192) | | | | | | | (555,192) | (555,192) | | | | |
| 000000-00-0 | New Mountain Partners III, LP | Wilmington | DE | Fund Distribution | 03/18/2008 | 03/18/2019 | (318,515) | | | | | | | (318,515) | (318,515) | | | | |
| 000000-00-0 | New Mountain Partners IV, LP | Wilmington | DE | Fund Distribution | 12/10/2014 | 11/22/2019 | 3,922,928 | | | | | | | 3,922,928 | 3,922,928 | | | | |
| 000000-00-0 | New Mountain Partners V, LP | Wilmington | DE | Fund Distribution | 11/29/2017 | 12/10/2019 | 203,886 | | | | | | | 203,886 | 203,886 | | | | |
| 000000-00-0 | NexPhase Capital Fund III, LP | Wilmington | DE | Fund Distribution | 09/20/2016 | 12/03/2019 | 7,436,683 | | | | | | | 7,436,683 | 7,436,683 | | | | |
| 000000-00-0 | North Castle Partners III, L.P. | Wilmington | DE | Liquidation | 06/18/2001 | 03/29/2019 | 134,783 | (134,783) | | | | (134,783) | | | | | | | 132,594 |
| 000000-00-0 | North Haven CA TopCo, LLC | Wilmington | DE | Fund Distribution | 10/07/2015 | 09/23/2019 | 223,441 | | | | | | | 223,441 | 223,441 | | | | |
| 000000-00-0 | North Haven Capital Partners VI LP | Wilmington | DE | Fund Distribution | 10/16/2015 | 12/13/2019 | 4,608,355 | | | | | | | 4,608,355 | 4,608,355 | | | | |
| 000000-00-0 | OCM European Principal Opportunities Fund II, LP | George Town | CYM | Fund Distribution | 10/08/2008 | 05/23/2019 | 1,709,936 | | | | | | | 1,709,936 | 1,709,936 | | | | |
| 000000-00-0 | OCM Opportunities Fund V, L.P. | Wilmington | DE | Fund Distribution | 06/30/2004 | 04/29/2019 | 153,757 | | | | | | | 153,757 | 153,757 | | | | |
| 000000-00-0 | OCM Opportunities Fund VII, LP | George Town | CYM | Fund Distribution | 03/12/2007 | 10/07/2019 | 166,742 | | | | | | | 166,742 | 166,742 | | | | |
| 000000-00-0 | OCM Opportunities Fund VIIb, LP | George Town | CYM | Fund Distribution | 06/03/2008 | 10/07/2019 | 847,991 | | | | | | | 847,991 | 847,991 | | | | |
| 000000-00-0 | OCM Principal Opportunties Fund IV, LP | George Town | CYM | Fund Distribution | 03/12/2007 | 12/19/2019 | 76,913 | | | | | | | 76,913 | 76,913 | | | | |
| 000000-00-0 | Oak Hill Capital Partners IV (Onshore), L.P. | George Town | CYM | Fund Distribution | 05/12/2017 | 12/19/2019 | 488,421 | | | | | | | 488,421 | 488,421 | | | | |
| 000000-00-0 | Oaktree European Principal Fund III, L.P. | George Town | CYM | Fund Distribution | 11/09/2011 | 12/30/2019 | (443,379) | | | | | | | (443,379) | (443,379) | | | | |
| 000000-00-0 | Oaktree Principal Fund V, L.P. | George Town | CYM | Fund Distribution | 02/18/2010 | 10/24/2019 | 3,491,690 | | | | | | | 3,491,690 | 3,491,690 | | | | |
| 000000-00-0 | One Equity Partners VII, L.P. | Grand Cayman | CYM | Fund Distribution | 04/17/2019 | 10/24/2019 | 4,307,688 | | | | | | | 4,307,688 | 4,307,688 | | | | |
| 000000-00-0 | OrbiMed Royalty Opportunities II | Wilmington | DE | Fund Distribution | 04/08/2015 | 12/30/2019 | 3,016,823 | | | | | | | 3,016,823 | 3,016,823 | | | | |
| 000000-00-0 | PALLADIUM EQUITY PARTNERS V, L.P. | Wilmington | DE | Fund Distribution | 09/28/2018 | 12/19/2019 | 2,468,695 | | | | | | | 2,468,695 | 2,468,695 | | | | |
| 000000-00-0 | PWP Growth Equity Fund I, LP | Wilmington | DE | Fund Distribution | 10/17/2014 | 11/19/2019 | 914,199 | | | | | | | 914,199 | 914,199 | | | | |
| 000000-00-0 | Pacific Equity Partners Fund V, L.P. | Wilmington | DE | Fund Distribution | 02/13/2015 | 08/19/2019 | 3,775,392 | | | | | | 201,628 | 3,977,020 | 3,775,392 | (201,628) | | (201,628) | |
| 000000-00-0 | Palladium Equity Partners IV, L.P. | Wilmington | DE | Fund Distribution | 05/06/2014 | 12/27/2019 | 800,392 | | | | | | | 800,392 | 800,392 | | | | |
| 000000-00-0 | Pamlico Capital II, LP | Wilmington | DE | Fund Distribution | 04/04/2014 | 12/31/2019 | (144,026) | | | | | | | (144,026) | (144,026) | | | | |
| 000000-00-0 | Pamlico Capital III, L.P. | Wilmington | DE | Fund Distribution | 10/15/2013 | 11/22/2019 | 11,938,603 | | | | | | | 11,938,603 | 11,938,603 | | | | |
| 000000-00-0 | Pamlico SEI Holdings, LLC | Wilmington | DE | Liquidation | 07/14/2015 | 12/31/2019 | 705,662 | 1,238,782 | | | | 1,238,782 | | 1,944,444 | 1,944,444 | | (3,000) | (3,000) | 9,357,523 |
| 000000-00-0 | Pegasus Partners V, L.P. | Wilmington | DE | Fund Distribution | 05/10/2012 | 06/28/2019 | 7,660,703 | | | | | | | 7,660,703 | 7,660,703 | | | | |
| 000000-00-0 | Pine Brook Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 11/01/2013 | 12/19/2019 | 1,467,198 | | | | | | | 1,467,198 | 1,467,198 | | | | |
| 000000-00-0 | Pine Brook Capital Partners, L.P. | Wilmington | DE | Fund Distribution | 10/08/2008 | 11/27/2019 | 3,923,116 | | | | | | | 3,923,116 | 3,923,116 | | | | |
| 000000-00-0 | Pitango Venture Capital Fund V, LP | George Town | CYM | Fund Distribution | 08/15/2007 | 06/12/2019 | 2,580,573 | | | | | | | 2,580,573 | 2,580,573 | | | | |
| 000000-00-0 | Platinum Equity Capital Partners II, LP | Wilmington | DE | Fund Distribution | 10/18/2007 | 12/11/2019 | 1,596,605 | | | | | | | 1,596,605 | 1,596,605 | | | | |
| 000000-00-0 | Providence Equity Partners III | Wilmington | DE | Fund Distribution | 01/22/1999 | 10/11/2019 | 544 | | | | | | | 544 | 544 | | | | |
| 000000-00-0 | Providence Equity Partners VI, L.P. | Wilmington | DE | Fund Distribution | 03/16/2007 | 12/19/2019 | 4,430,196 | | | | | | | 4,430,196 | 4,430,196 | | | | |
| 000000-00-0 | Providence Equity Partners VII, L.P. | George Town | CYM | Fund Distribution | 05/09/2012 | 12/20/2019 | 5,170,216 | | | | | | | 5,170,216 | 5,170,216 | | | | |
| 000000-00-0 | Providence Equity Partners VIII LP | Grand Cayman | CYM | Fund Distribution | 07/17/2019 | 07/17/2019 | 116,637 | | | | | | | 116,637 | 116,637 | | | | |
| 000000-00-0 | Prudential Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 04/21/2017 | 11/28/2019 | 23,024 | | | | | | | 23,024 | 23,024 | | | | |
| 000000-00-0 | Quad-C Partners IX LP | Wilmington | DE | Fund Distribution | 04/26/2017 | 12/05/2019 | 369,642 | | | | | | | 369,642 | 369,642 | | | | |
| 000000-00-0 | REGED TOPCO, LP | Charlotte | NC | Fund Distribution | 07/02/2015 | 12/17/2019 | 738,126 | | | | | | | 738,126 | 738,126 | | | | |
| 000000-00-0 | Resolute Fund II, LP | Wilmington | DE | Fund Distribution | 10/15/2007 | 12/19/2019 | 2,132,728 | | | | | | | 2,132,728 | 2,132,728 | | | | |
| 000000-00-0 | Resolute Fund III, LP | Wilmington | DE | Fund Distribution | 06/11/2014 | 11/14/2019 | 3,783,767 | | | | | | | 3,783,767 | 3,783,767 | | | | |
| 000000-00-0 | Revelstoke Capital Partners Fund II, L.P. | Wilmington | DE | Fund Distribution | 07/23/2018 | 11/20/2019 | 4,975,976 | | | | | | | 4,975,976 | 4,975,976 | | | | |
| 000000-00-0 | Rhone Partners IV, L.P. | Wilmington | DE | Fund Distribution | 05/15/2012 | 12/11/2019 | 4,084,266 | | | | | | 431,161 | 4,515,427 | 4,084,266 | (431,161) | | (431,161) | |
| 000000-00-0 | Rhone Partners V, L.P. | George Town | CYM | Fund Distribution | 07/22/2015 | 11/01/2019 | 4,011,004 | | | | | | | 4,011,004 | 4,011,004 | | | | |
| 000000-00-0 | Ridgemont Equity Partners Energy Opportunity Fund, L.P. | Wilmington | DE | Fund Distribution | 06/19/2017 | 12/18/2019 | 793,872 | | | | | | | 793,872 | 793,872 | | | | |
| 000000-00-0 | Ridgemont Equity Partners I, LP | Wilmington | DE | Fund Distribution | 03/29/2012 | 04/22/2019 | 1,774,443 | | | | | | | 1,774,443 | 1,774,443 | | | | |
| 000000-00-0 | Ridgemont Equity Partners II, LP | Wilmington | DE | Fund Distribution | 11/30/2015 | 12/18/2019 | 821,752 | | | | | | | 821,752 | 821,752 | | | | |
| 000000-00-0 | Riverside Capital Appreciation Fund VI, LP | Wilmington | DE | Fund Distribution | 12/06/2013 | 12/23/2019 | 6,707,435 | | | | | | | 6,707,435 | 6,707,435 | | | | |
| 000000-00-0 | Riverside Capital Appreciation Fund VII, LP | Wilmington | DE | Fund Distribution | 04/22/2019 | 12/12/2019 | 133,263 | | | | | | | 133,263 | 133,263 | | | | |
| 000000-00-0 | Riverside Strategic Capital Fund I, L.P. | Wilmington | DE | Fund Distribution | 10/20/2015 | 11/04/2019 | 6,027,686 | | | | | | | 6,027,686 | 6,027,686 | | | | |
| 000000-00-0 | SKYKNIGHT CAPITAL FUND II, L.P. | Wilmington | DE | Fund Distribution | 09/12/2018 | 12/19/2019 | 51,402 | | | | | | | 51,402 | 51,402 | | | | |
| 000000-00-0 | SW Ingredients Blocker, LLC | Wilimington | DE | Fund Distribution | 07/02/2018 | 12/17/2019 | 997,637 | | | | | | | 997,637 | 997,637 | | | | |
| 000000-00-0 | SAASH Co-Investment, LLC | Wilimington | DE | Liquidation | 12/11/2012 | 01/24/2019 | | | | | | | | | | | | | 16,199 |
| 000000-00-0 | Snow Phipps III, L.P. | Dover | DE | Fund Distribution | 08/23/2016 | 03/29/2019 | (2,581,342) | | | | | | | (2,581,342) | (2,581,342) | | | | |

# 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 | Stonepeak Infrastructure Fund II, L.P. | Wilmington | DE | Fund Distribution | 02/12/2016 | 12/12/2019 | 3,299,718 | | | | | | | 3,299,718 | 3,299,718 | | | | |
| 000000-00-0 | Strategic Value Special Situations Fund I, L.P. | Wilmington | DE | Fund Distribution | 08/28/2009 | 01/17/2019 | 578,623 | | | | | | | 578,623 | 578,623 | | | | |
| 000000-00-0 | Strategic Value Special Situations Fund II, L.P. | Wilmington | DE | Fund Distribution | 10/20/2011 | 05/23/2019 | 1,680,951 | | | | | | | 1,680,951 | 1,680,951 | | | | |
| 000000-00-0 | TFCP III Co-Investment A LP | St. Peter Port | | Liquidation | 08/26/2008 | 03/14/2019 | 1,920 | 14,792 | | | | 14,792 | (16,712) | | 1,844 | | 1,844 | 1,844 | |
| 000000-00-0 | TI Sponsor Co-Invest, L.P. | Wilmington | DE | Partial Secondary Sale | 08/31/2018 | 01/11/2019 | 357,422 | | | | | | | 357,422 | 357,422 | | | 9,124 | 9,124 |
| 000000-00-0 | TPG Partners VI, LP | Wilmington | DE | Fund Distribution | 04/17/2008 | 12/20/2019 | 1,984,795 | | | | | | | 1,984,795 | 1,984,795 | | | | |
| 000000-00-0 | TPG Solar Coinvest LLC/SunGuard | Wilmington | DE | Liquidation | 08/08/2005 | 06/06/2019 | 507,501 | (507,501) | | | | (507,501) | | | | | | | 39,458 |
| 000000-00-0 | Tailwind Capital Partners II, L.P. | Wilmington | DE | Fund Distribution | 05/15/2015 | 12/02/2019 | 4,993,325 | | | | | | | 4,993,325 | 4,993,325 | | | | |
| 000000-00-0 | Tailwind Capital Partners III, L.P. | Wilmington | DE | Fund Distribution | 09/27/2018 | 09/10/2019 | 2,314,409 | | | | | | | 2,314,409 | 2,314,409 | | | | |
| 000000-00-0 | Terra Firma Capital Partners III, L.P. | St. Peter Port | | Fund Distribution | 03/27/2007 | 12/19/2019 | 11,033,665 | | | | | 2,198,062 | | 13,231,727 | 11,033,665 | (2,198,062) | | (2,198,062) | |
| 000000-00-0 | The Resolute Fund IV, L.P. | Wilmington | DE | Fund Distribution | 12/07/2018 | 10/22/2019 | 2,239,256 | | | | | | | 2,239,256 | 2,239,256 | | | | |
| 000000-00-0 | TorQuest Partners Fund IV, LP | Toronto | CAN | Fund Distribution | 08/31/2016 | 07/08/2019 | 354,258 | | | | | 10,262 | | 364,520 | 354,258 | (10,262) | | (10,262) | |
| 000000-00-0 | Trident IV, LP | George Town | CYM | Fund Distribution | 05/10/2007 | 12/23/2019 | 108,508 | | | | | | | 108,508 | 108,508 | | | | |
| 000000-00-0 | Trident VI, L.P. | George Town | CYM | Fund Distribution | 09/12/2014 | 12/26/2019 | 4,223,850 | | | | | | | 4,223,850 | 4,223,850 | | | | |
| 000000-00-0 | Trident VII, LP | Grand Cayman | CYM | Fund Distribution | 12/18/2017 | 12/19/2019 | 2,513,826 | | | | | | | 2,513,826 | 2,513,826 | | | | |
| 000000-00-0 | Trilantic Capital Partners V | Wilmington | DE | Fund Distribution | 05/01/2013 | 12/19/2019 | 4,037,802 | | | | | | | 4,037,802 | 4,037,802 | | | | |
| 000000-00-0 | Trinity Hunt Partners IV | Wilmington | DE | Fund Distribution | 11/05/2012 | 11/21/2019 | 5,298,850 | | | | | | | 5,298,850 | 5,298,850 | | | | |
| 000000-00-0 | Tritium I, L.P. | Dover | DE | Fund Distribution | 12/19/2014 | 07/29/2019 | 5,395,885 | | | | | | | 5,395,885 | 5,395,885 | | | | |
| 000000-00-0 | True Wind Capital, L.P. | Wilmington | DE | Fund Distribution | 03/10/2017 | 03/04/2019 | 3,251,885 | | | | | | | 3,251,885 | 3,251,885 | | | | |
| 000000-00-0 | VCP-EDC CO-INVEST, LLC | Wilmington | DE | Fund Distribution | 06/12/2017 | 12/19/2019 | 597,371 | | | | | | | 597,371 | 597,371 | | | | |
| 000000-00-0 | VES Holding Company, LLC (Equity) | Wilmington | DE | Fund Distribution | 06/01/2017 | 07/31/2019 | 2,500,000 | | | | | | | 2,500,000 | 2,500,000 | | | | |
| 000000-00-0 | Vector Capital IV, LP | Wilmington | DE | Fund Distribution | 07/26/2007 | 11/12/2019 | 5,904,221 | | | | | | | 5,904,221 | 5,904,221 | | | | |
| 000000-00-0 | Vestar Capital Partners V, L.P. | George Town | CYM | Fund Distribution | 12/19/2005 | 12/12/2019 | 12,894,834 | | | | | | | 12,894,834 | 12,894,834 | | | | |
| 000000-00-0 | Vestar Capital Partners VII, L.P. | Grand Cayman | CYM | Fund Distribution | 04/02/2018 | 12/03/2019 | 814,023 | | | | | | | 814,023 | 814,023 | | | | |
| 000000-00-0 | WLR Recovery Fund IV, LP | Wilmington | DE | Fund Distribution | 12/14/2007 | 12/23/2019 | 303,754 | | | | | | | 303,754 | 303,754 | | | | |
| 000000-00-0 | WLR Recovery Fund V, L.P. | Wilmington | DE | Fund Distribution | 10/14/2011 | 12/23/2019 | 797,077 | | | | | | | 797,077 | 797,077 | | | | |
| 000000-00-0 | WWEX UNI Topco Holdings, LLC (Topco) | Wilmington | DE | Fund Distribution | 09/30/2015 | 03/06/2019 | 985,568 | | | | | | | 985,568 | 985,568 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XI, L.P. | Wilmington | DE | Fund Distribution | 05/24/2012 | 12/30/2019 | 8,572,685 | | | | | | | 8,572,685 | 8,572,685 | | | | |
| 000000-00-0 | Warburg Pincus Private Equity XII, L.P. | Wilmington | DE | Liquidation | 01/19/2016 | 10/03/2019 | 30,212,624 | (3,934,578) | | | | (3,934,578) | | 26,278,046 | 38,998,359 | | 5,134,813 | 5,134,813 | 191,100 |
| 000000-00-0 | Welsh, Carson, Anderson, and Stowe XII, L.P. | Wilmington | DE | Fund Distribution | 08/26/2015 | 10/09/2019 | 3,289,167 | | | | | | | 3,289,167 | 3,289,167 | | | | |
| 000000-00-0 | Weston Presidio Capital IV, L.P. | Wilmington | DE | Liquidation | 06/21/2000 | 03/18/2019 | | (99,897) | | | | (99,897) | | | | | | | 140,357 |
| 000000-00-0 | White Deer Energy II, L.P. | George Town | CYM | Fund Distribution | 03/22/2013 | 12/10/2019 | 1,785,718 | | | | | | | 1,785,718 | 1,785,718 | | | | |
| 000000-00-0 | White Deer Energy, L.P. | George Town | CYM | Fund Distribution | 10/30/2009 | 08/22/2019 | 2,217,000 | | | | | | | 2,217,000 | 2,217,000 | | | | |
| 000000-00-0 | Wind Point Partners VIII | Wilmington | DE | Fund Distribution | 01/03/2017 | 12/03/2019 | 8,136,830 | | | | | | | 8,136,830 | 8,136,830 | | | | |
| 000000-00-0 | ZMC II, L.P. | Wilmington | DE | Fund Distribution | 09/03/2014 | 10/31/2019 | 341,564 | | | | | | | 341,564 | 341,564 | | | | |
| 1999999. Joint Venture Interests - Common Stock - Unaffiliated | | | | | | | 785,623,596 | (65,515,029) | | 212,207 | | (65,727,236) | 26,312,320 | 746,308,577 | 758,308,335 | (27,974,306) | 30,908,622 | 2,934,316 | 54,897,530 |
| 000000-00-0 | CCM Series, LLC | Wilmington | DE | Fund Distribution | 06/30/2011 | 12/18/2019 | 29,103,554 | | | | | | | 29,103,554 | 29,103,554 | | | | |
| 000000-00-0 | Infra Alpha, LLC | Wilmington | DE | Fund Distribution | 12/21/2010 | 11/14/2019 | 126,016,656 | | | | | | | 126,016,656 | 126,016,656 | | | | |
| 000000-00-0 | DWM Inclusive Finance Equity Fund II | Luxembourg | LUX | Fund Distribution | 01/10/2014 | 08/01/2019 | 65,123 | | | | | | | 65,123 | 65,123 | | | | |
| 000000-00-0 | TIAA Infrastructure Investments, LLC | Wilmington | DE | Fund Distribution | 11/04/2011 | 12/31/2019 | 19,360,925 | | | | | | | 19,360,925 | 19,360,925 | | | | |
| 000000-00-0 | TGA NJAHP II Investor Member LLC | Wilmington | DE | Fund Distribution | 10/31/2019 | 11/01/2019 | 2,542 | | | | | | | 2,542 | 2,542 | | | | |
| 000000-00-0 | TIAA SynGas, LLC | Wilmington | DE | Fund Distribution | 03/31/2011 | 10/25/2019 | 4,773,698 | | | | | | | 4,773,698 | 4,773,698 | | | | |
| 000000-00-0 | Liberty M & R SPV II, LP | Wilmington | DE | Fund Distribution | 03/12/2010 | 05/23/2019 | 1,195,000 | | | | | | | 1,195,000 | 1,195,000 | | | | |
| 000000-00-0 | 730 Power Development LLC | Wilmington | DE | Fund Distribution | 12/24/2014 | 10/01/2019 | 21,399,354 | | | | | | | 21,399,354 | 21,399,354 | | | | |
| 000000-00-0 | Siguler Guff Third Avenue, L.P. | Wilmington | DE | Fund Distribution | 06/18/2004 | 06/27/2019 | 195,118 | | | | | | | 195,118 | 195,118 | | | | |
| 000000-00-0 | TIAA Global Equity Income, LLC | Wilmington | DE | Fund Distribution | 06/27/2013 | 04/01/2019 | 8,494,292 | | | | | | | 8,494,292 | 8,494,292 | | | | |
| 000000-00-0 | TIAA Separately Managed Account Strategies, LLC | Wilmington | DE | Fund Distribution | 06/30/2016 | 12/17/2019 | 12,861,383 | | | | | | | 12,861,383 | 12,861,383 | | | | |
| 000000-00-0 | WINSLOW GROWTH CAPITAL FUND I, L.P. | Dover | DE | Fund Distribution | 01/04/2016 | 08/01/2019 | 23,903,295 | | | | | | | 23,903,295 | 23,903,295 | | | | |
| 2099999. Joint Venture Interests - Common Stock - Affiliated | | | | | | | 247,370,940 | | | | | | | 247,370,940 | 247,370,940 | | | | |
| 000000-00-0 | Avanath Affordable Housing I, LLC | Wilmington | DE | Liquidation | 10/21/2010 | 08/13/2019 | 8,375,228 | 2,044,601 | | | | 2,044,601 | | 10,419,829 | 10,419,829 | | | | 11,296,810 |
| 000000-00-0 | Avanath Affordable Housing II, LLC | Wilmington | DE | Fund Distribution | 06/21/2013 | 12/30/2019 | 4,247,800 | | | | | | | 4,247,800 | 4,247,800 | | | | |
| 000000-00-0 | Avanath Affordable Housing III, LLC | Wilmington | DE | Fund Distribution | 04/17/2017 | 12/31/2019 | 2,601,927 | | | | | | | 2,601,927 | 2,601,927 | | | | |

# 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 | Campbell Opp Timber Fund-A, L.P. (Temple Inland) | Wilmington | DE | Fund Distribution | 02/29/2008 | 12/18/2019 | 1,835,873 | | | | | | | 1,835,873 | 1,835,873 | | (5,453,323) | (5,453,323) | |
| 000000-00-0 | Community Reinvestments Partners II, LP | Wilmington | DE | Fund Distribution | 09/19/2007 | 12/31/2019 | 332,278 | | | | | | | 332,278 | 332,278 | | | | |
| 000000-00-0 | Enterprise Homes Preservation Fund, LLC | Baltimore | MD | Fund Distribution | 07/28/2017 | 09/11/2019 | 7,797,079 | | | | | | | 7,797,079 | 7,797,079 | | | | |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund I, LLC | Columbia | MD | Fund Distribution | 06/30/2014 | 12/30/2019 | 4,659,536 | | | | | | | 4,659,536 | 4,659,536 | | | | |
| 000000-00-0 | Enterprise Multifamily Opportunity Fund II, LLC | Columbia | MD | Fund Distribution | 12/22/2017 | 11/15/2019 | 836,805 | | | | | | | 836,805 | 836,805 | | | | |
| 000000-00-0 | FIA Timber Growth Fund | Wilmington | DE | Fund Distribution | 03/09/2009 | 12/16/2019 | 1,820,606 | | | | | | | 1,820,606 | 1,820,606 | | | | |
| 000000-00-0 | GTI8 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 08/21/2007 | 12/26/2019 | 11,375,041 | | | | | | | 11,375,041 | 11,375,041 | | | | |
| 000000-00-0 | GTI9 Institutional Investors Co. Limited | George Town | CYM | Fund Distribution | 09/30/2010 | 12/26/2019 | 2,454,853 | | | | | | | 2,454,853 | 2,454,853 | | | | |
| 000000-00-0 | Gerding Edlen Green Cities Fund, L.P. | Wilmington | DE | Fund Distribution | 11/23/2010 | 09/17/2019 | 1,329,541 | | | | | | | 1,329,541 | 1,329,541 | | | | |
| 000000-00-0 | Hines India Fund | Wilmington | DE | Fund Distribution | 05/02/2008 | 12/20/2019 | 523,750 | | | | | | | 523,750 | 523,750 | | | | |
| 000000-00-0 | NRFC Inception IB, LP | Wilmington | DE | Fund Distribution | 07/13/2015 | 11/20/2019 | 303,947 | | | | | | | 303,947 | 303,947 | | | | |
| 000000-00-0 | NRFC Inception II, LP | Wilmington | DE | Fund Distribution | 02/15/2013 | 11/20/2019 | 5,196,033 | | | | | | | 5,196,033 | 5,196,033 | | | | |
| 000000-00-0 | NRFC Inception IIA, LP | Wilmington | DE | Fund Distribution | 07/13/2015 | 08/15/2019 | 9,969,039 | | | | | | | 9,969,039 | 9,969,039 | | | | |
| 000000-00-0 | NRFC Inception, LP | Wilmington | DE | Fund Distribution | 02/15/2013 | 11/20/2019 | 1,591,236 | | | | | | | 1,591,236 | 1,591,236 | | | | |
| 000000-00-0 | O'Connor North American Property Partners, L.P. | Wilmington | DE | Fund Distribution | 09/30/2004 | 12/17/2019 | 23,019 | | | | | | | 23,019 | 23,019 | | | | |
| 000000-00-0 | Rose Affordable Housing Preservation Fund IV | Dover | DE | Fund Distribution | 07/12/2016 | 05/31/2019 | 1,715,834 | | | | | | | 1,715,834 | 1,715,834 | | | | |
| 000000-00-0 | Rose Affordable Housing Preservation Fund, LLC | Dover | DE | Fund Distribution | 08/01/2014 | 10/23/2019 | 4,485,022 | | | | | | | 4,485,022 | 4,485,022 | | | | |
| 000000-00-0 | Turner-Agassi Charter School Facilities Fund II | Wilmington | DE | Fund Distribution | 06/23/2016 | 12/19/2019 | 75,815 | | | | | | | 75,815 | 75,815 | | | | |
| 000000-00-0 | Urban Strategy America Fund, L.P. | Wilmington | DE | Fund Distribution | 03/30/2007 | 11/15/2019 | 245,979 | | | | | | | 245,979 | 245,979 | | | | |
| 2199999. Joint Venture Interests - Real Estate - Unaffiliated | | | | | | | 71,796,241 | 2,044,601 | | | | 2,044,601 | | 73,840,842 | 73,840,842 | | (5,453,323) | (5,453,323) | 11,296,810 |
| 000000-00-0 | NRFC Inception IV, LP | Wilmington | DE | Fund Distribution | 04/01/2013 | 04/10/2019 | 9,360,869 | | | | | | | 9,360,869 | 9,360,869 | | | | |
| 000000-00-0 | 485 Properties LLC | N/A | DE | TIAA | 12/17/1997 | 12/31/2019 | 12,593,508 | | | | | | | 12,593,508 | 12,593,508 | | | | |
| 000000-00-0 | NRFC Inception V, LP | Wilmington | DE | Fund Distribution | 05/01/2013 | 09/20/2019 | 308,294 | | | | | | | 308,294 | 308,294 | | | | |
| 000000-00-0 | Western A Midwest TN LLC | N/A | DE | TIAA | 10/04/2019 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | 730 Texas Timberlands II, Ltd. | Austin | TX | Fund Distribution | 10/27/2005 | 12/23/2019 | 3,924,910 | | | | | | | 3,924,910 | 3,924,910 | | | | |
| 000000-00-0 | TGA MH Investor Member LLC | Wilmington | DE | Fund Distribution | 10/04/2019 | 11/20/2019 | 10,308 | | | | | | | 10,308 | 10,308 | | | | |
| 000000-00-0 | T-C US Super Regional Mall Fund LP | Honolulu | HI | Various | 07/09/2015 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Ceres Agricultural Properties, LLC | Wilmington | DE | Fund Distribution | 07/31/2007 | 12/18/2019 | 112,633,090 | | | | | | | 112,633,090 | 112,633,090 | | | | |
| 000000-00-0 | THRE US Strategic Industrial Fund | Various | DE | Various | 12/08/2017 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Dionysus Properties, LLC | Wilmington | DE | Fund Distribution | 06/28/2011 | 03/27/2019 | 74,690,594 | | | | | | | 74,690,594 | 74,690,594 | | | | |
| 000000-00-0 | U.S. Cities Retail Fund LP | Various | DE | Various | 06/28/2018 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Occator Agricultural Properties, LLC | Wilmington | DE | Fund Distribution | 04/30/2009 | 12/12/2019 | 54,690,455 | | | | | | | 54,690,455 | 54,690,455 | | | | |
| 000000-00-0 | U.S. Cities Multifamily Fund LP | Various | DE | Various | 10/01/2019 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TIAA Global Ag Holdco, LLC | Wilmington | DE | Fund Distribution | 06/03/2011 | 12/26/2019 | 24,091,831 | | | | | | | 24,091,831 | 24,091,831 | | | | |
| 000000-00-0 | New York City Property Fund LP | Various | DE | Various | 10/24/2019 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TIAA GTR HoldCo LLC | Wilmington | DE | Fund Distribution | 12/17/2013 | 07/24/2019 | 1,000,000 | | | | | | | 1,000,000 | 1,000,000 | | | | |
| 000000-00-0 | TIAA Super Regional Mall Member Sub LLC | N/A | DE | TIAA | 08/24/2011 | 12/31/2019 | 14,096,519 | | | | | | | 14,096,519 | 14,096,519 | | | | |
| 000000-00-0 | TIAA Timberlands I, LLC | Wilmington | DE | Fund Distribution | 11/19/1998 | 12/23/2019 | 16,544,899 | | | | | | | 16,544,899 | 16,544,899 | | | | |
| 000000-00-0 | TIAA Union Place Phase I LLC | N/A | DE | TIAA | 01/18/2007 | 12/31/2019 | 962,803 | | | | | | | 962,803 | 962,803 | | | | |
| 000000-00-0 | TIAA Timberlands II, LLC | Wilmington | DE | Fund Distribution | 11/15/1999 | 12/23/2019 | 2,930,655 | | | | | | | 2,930,655 | 2,930,655 | | | | |
| 000000-00-0 | T-C SMA II LLC | N/A | DE | TIAA | 07/19/2007 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Renewable Timber Resources LLC | Wilmington | DE | Fund Distribution | 05/26/2011 | 12/19/2019 | 598,340 | | | | | | | 598,340 | 598,340 | | | | |
| 000000-00-0 | T-C 685 Third Avenue Member LLC | N/A | DE | TIAA | 10/27/2010 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | T-C JK I LLC | N/A | DE | TIAA | 01/13/2014 | 12/31/2019 | 1,605,751 | | | | | | | 1,605,751 | 1,605,751 | | | | |
| 000000-00-0 | T-C JK II LLC | N/A | DE | TIAA | 01/13/2014 | 12/31/2019 | 1,542,781 | | | | | | | 1,542,781 | 1,542,781 | | | | |
| 000000-00-0 | T-C Australia RE Holdings I, LLC | N/A | DE | TIAA | 04/29/2016 | 12/31/2019 | 3,604,089 | | | | | | | 3,604,089 | 3,604,089 | | | | |
| 000000-00-0 | T-C 699 Bourke Street LLC | N/A | DE | TIAA | 02/20/2014 | 12/31/2019 | (485,761) | | | | | | | (485,761) | (485,761) | | | | |
| 000000-00-0 | T-C Mt. Ommaney Centre Holding Company LLC | N/A | DE | TIAA | 09/26/2014 | 12/31/2019 | 1,417,119 | | | | | | | 1,417,119 | 1,417,119 | | | | |
| 000000-00-0 | T-C 101 Miller Street Holding Company LLC | N/A | DE | TIAA | 10/10/2014 | 12/31/2019 | 131,550 | | | | | | | 131,550 | 131,550 | | | | |

# 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 | T-C Europe LP | N/A | DE | TIAA | 11/18/2014 | 12/31/2019 | 20,501,068 | | | | | | | 20,501,068 | 20,501,068 | | | | |
| 000000-00-0 | T-C Pearl REIT LLC | N/A | DE | TIAA | 03/19/2015 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | T-C Lux Fund Holdings LLC | N/A | DE | TIAA | 03/19/2015 | 12/31/2019 | 27,448,608 | | | | | | | 27,448,608 | 27,448,608 | | | | |
| 000000-00-0 | T-C UK RE Holdings I LLC | N/A | DE | TIAA | 06/17/2016 | 12/31/2019 | 1,734,435 | | | | | | | 1,734,435 | 1,734,435 | | | | |
| 000000-00-0 | T-C Waterford Blue Lagoon GP LLC | N/A | DE | TIAA | 10/08/2015 | 12/31/2019 | 34,537 | | | | | | | 34,537 | 34,537 | | | | |
| 000000-00-0 | T-C Waterford Blue Lagoon LLC | N/A | DE | TIAA | 10/08/2015 | 12/31/2019 | 129,361 | | | | | | | 129,361 | 129,361 | | | | |
| 000000-00-0 | TGA Montrose Residences Member LLC | N/A | DE | TIAA | 08/03/2016 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TGA Japan Holdings, LLC | N/A | DE | TIAA | 08/10/2016 | 12/31/2019 | 45,157,025 | | | | | | | 45,157,025 | 45,157,025 | | | | |
| 000000-00-0 | TIAA Realty LLC | N/A | DE | TIAA | 01/01/2013 | 12/31/2019 | 21,303,957 | | | | | | | 21,303,957 | 21,303,957 | | | | |
| 000000-00-0 | T-C 400 Montgomery LLC | N/A | DE | TIAA | 08/03/2016 | 12/31/2019 | 60,760,180 | | | | | | | 60,760,180 | 60,760,180 | | | | |
| 000000-00-0 | TGA Montague Investor Member LLC | N/A | DE | TIAA | 10/21/2016 | 12/31/2019 | 10,725,195 | | | | | | | 10,725,195 | 10,725,195 | | | | |
| 000000-00-0 | T-C Permian Investor LLC | N/A | DE | TIAA | 03/29/2017 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TGA FC Investor Member LLC | N/A | DE | TIAA | 10/12/2016 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TGA APAC Fund Holdings LLC | N/A | DE | TIAA | 07/20/2017 | 12/31/2019 | 514,258 | | | | | | | 514,258 | 514,258 | | | | |
| 000000-00-0 | CASA Student Housing Fund Holdings LLC | N/A | DE | TIAA | 10/08/2014 | 12/31/2019 | 5,982,766 | | | | | | | 5,982,766 | 5,982,766 | | | | |
| 000000-00-0 | TGA Connection at Athens Investor Member LLC | N/A | DE | TIAA | 06/04/2018 | 12/31/2019 | 2,341,836 | | | | | | | 2,341,836 | 2,341,836 | | | | |
| 000000-00-0 | TGA SP-MPC Housing Investor Member LLC | N/A | DE | TIAA | 09/26/2018 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TGA MS Self Storage Investor Member LLC | N/A | DE | TIAA | 09/14/2018 | 12/31/2019 | 5,015,306 | | | | | | | 5,015,306 | 5,015,306 | | | | |
| 000000-00-0 | TGA European RE Holdings I LLC | N/A | DE | TIAA | 12/11/2018 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TGA The Warehouse at CH Investor Member LLC | N/A | DE | TIAA | 10/01/2019 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | T-C Montgomery Mall LLC | N/A | DE | TIAA | 11/23/2010 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | T-C GA Real Estate Holdings LLC | N/A | DE | TIAA | 07/27/2011 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | TIAA Diamond Investor LLC | N/A | DE | Gem Investors, Inc. | 11/06/2002 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | T-C 20 Hunter Street (US) LLC | N/A | DE | TIAA | 10/18/2013 | 12/31/2019 | (4,216,604) | | | | | | | (4,216,604) | (4,216,604) | | | | |
| 000000-00-0 | T-C 20 Hunter Street (AUS) Pty Ltd | N/A | AUS | TIAA | 10/18/2013 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Western A East Mezz LLC | N/A | DE | TIAA | 10/04/2019 | 12/31/2019 | | | | | | | | | | | | | |
| 2299999. Joint Venture Interests - Real Estate - Affiliated | | | | | | | 533,684,532 | | | | | | | 533,684,532 | 533,684,532 | | | | |
| 000000-00-0 | PCCP Credit IX, LP | Dover | DE | Fund Distribution | 07/17/2017 | 12/20/2019 | 9,603,883 | | | | | | | 9,603,883 | 9,603,883 | | | | |
| 000000-00-0 | PCCP Credit VI, LP | Wilmington | DE | Fund Distribution | 06/30/2015 | 12/30/2019 | 54,784,386 | | | | | | | 54,784,386 | 54,784,386 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company I, LLC | Wilmington | DE | Fund Distribution | 07/31/2016 | 12/13/2019 | 319,890 | | | | | | | 319,890 | 319,890 | | | | |
| 000000-00-0 | RICHMAC Mortgage Assets Company II, LLC - Series A | Dover | DE | Fund Distribution | 07/31/2016 | 12/13/2019 | 375,599 | | | | | | | 375,599 | 375,599 | | | | |
| 2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated | | | | | | | 65,083,758 | | | | | | | 65,083,758 | 65,083,758 | | | | |
| 000000-00-0 | Global Real Estate Debt Partners - Fund I (UK) SCSp-SIF | Luxembourg | LUX | Fund Distribution | 03/30/2015 | 11/13/2019 | 36,549,778 | | | | | | 4,269,726 | 40,819,504 | 36,549,778 | (4,269,726) | | (4,269,726) | |
| 000000-00-0 | U.S. Core-Plus Real Estate Debt Fund LP | Various | DE | Various | 06/01/2018 | 12/31/2019 | | | | | | | | | | | | | |
| 000000-00-0 | Global Real Estate Debt Partners - Fund II | Luxembourg | LUX | Fund Distribution | 01/25/2018 | 10/31/2019 | 934,944 | | | | | | 3,400 | 938,344 | 934,944 | (3,400) | | (3,400) | |
| 000000-00-0 | T-C MV Member LLC | N/A | DE | TIAA | 12/02/2016 | 12/31/2019 | 29,400,000 | | | | | | | 29,400,000 | 29,400,000 | | | | |
| 000000-00-0 | Primary Residential Individual Mortgage Entity Trust | Wilmington | DE | Fund Distribution | 11/17/2016 | 12/26/2019 | 110,892,017 | | | | | | | 110,892,017 | 110,892,017 | | | | |
| 000000-00-0 | TGA MKP Member LLC | N/A | DE | TIAA | 03/17/2017 | 12/31/2019 | | | | | | | | | | | | | |
| 2499999. Joint Venture Interests - Mortgage Loans - Affiliated | | | | | | | 177,776,739 | | | | | | 4,273,126 | 182,049,865 | 177,776,739 | (4,273,126) | | (4,273,126) | |
| 000000-00-0 | Atlas Capital Resources, L.P. | Wilmington | DE | Fund Distribution | 02/22/2010 | 12/30/2019 | 840,904 | | | | | | | 840,904 | 840,904 | | | | |
| 000000-00-0 | Benefit Street Partners Debt Fund IV, LP | Wilmington | DE | Fund Distribution | 03/27/2017 | 11/15/2019 | 104,634 | | | | | | | 104,634 | 104,634 | | | | |
| 000000-00-0 | Bison Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 04/25/2012 | 12/30/2019 | 1,011,458 | | | | | | | 1,011,458 | 1,011,458 | | | | |
| 000000-00-0 | Blue Point Capital Partners III, LP | Wilmington | DE | Fund Distribution | 01/17/2014 | 11/14/2019 | 3,074,366 | | | | | | | 3,074,366 | 3,074,366 | | | | |
| 000000-00-0 | C-III Capital Partners LLC | Wilmington | DE | Fund Distribution | 06/10/2013 | 11/12/2019 | 1,422,603 | | | | | | | 1,422,603 | 1,422,603 | | | | |
| 000000-00-0 | Castlelake II Opportunities, L.P. | Wilmington | DE | Fund Distribution | 09/08/2011 | 08/30/2019 | 189,169 | | | | | | | 189,169 | 189,169 | | | | |
| 000000-00-0 | Castlelake II, L.P. | Wilmington | DE | Fund Distribution | 09/08/2011 | 08/30/2019 | 304,414 | | | | | | | 304,414 | 304,414 | | | | |
| 000000-00-0 | Clearwater Capital Partners Fund IV, L.P. | George Town | CYM | Fund Distribution | 12/29/2011 | 04/01/2019 | (2,268,171) | | | | | | | (2,268,171) | (2,268,171) | | | | |
| 000000-00-0 | Cyprium Investors IV, L.P. | Wilmington | DE | Fund Distribution | 12/30/2013 | 12/30/2019 | 5,273,543 | | | | | | | 5,273,543 | 5,273,543 | | | | |
| 000000-00-0 | FNMA (RES. DUE 4/25/20) | District of Columbia | DC | Fund Distribution | 12/31/1990 | 12/03/2019 | 2,309 | | | | | | | 2,309 | 2,309 | | | | |
| 000000-00-0 | Falcon Strategic Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/17/2012 | 09/26/2019 | 2,616,244 | | | | | | | 2,616,244 | 2,616,244 | | | | |
| 000000-00-0 | Fortress Credit Opportunities Fund II, LP | Wilmington | DE | Fund Distribution | 08/04/2010 | 12/13/2019 | 701,342 | | | | | | | 701,342 | 701,342 | | | | |

# 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 | Forum Asian Realty Income II L.P. | George Town | CYM | Liquidation | 07/31/2016 | 05/01/2019 | 43,263 | (43,263) | | | | (43,263) | | | | | | | 25,723 |
| 000000-00-0 | Island C-III Holdings V LLC | Wilmington | DE | Fund Distribution | 06/06/2014 | 11/12/2019 | 160,110 | | | | | | | 160,110 | 160,110 | | | | |
| 000000-00-0 | Lexington Capital Partners V, L.P. | Wilmington | DE | Fund Distribution | 11/12/2002 | 03/28/2019 | 44,431 | | | | | | | 44,431 | 44,431 | | | | |
| 000000-00-0 | Lexington Capital Partners VI, LP | Wilmington | DE | Fund Distribution | 12/28/2005 | 12/23/2019 | 1,605,150 | | | | | | | 1,605,150 | 1,605,150 | | | | |
| 000000-00-0 | NXT Capital Senior Loan Fund II, LP | George Town | CYM | Fund Distribution | 08/12/2013 | 11/13/2019 | 4,617,627 | | | | | | | 4,617,627 | 4,617,627 | | | | |
| 000000-00-0 | Pinnacle IV, L.P. | Wilmington | DE | Fund Distribution | 05/26/2015 | 12/13/2019 | 2,249,710 | | | | | | | 2,249,710 | 2,249,710 | | | | |
| 000000-00-0 | Plexus Fund III, LP | Wilmington | DE | Fund Distribution | 09/17/2013 | 10/31/2019 | (717,983) | | | | | | | (717,983) | (717,983) | | | | |
| 000000-00-0 | Providence Debt Fund III | Wilmington | DE | Fund Distribution | 01/31/2014 | 12/12/2019 | 8,807,082 | | | | | | | 8,807,082 | 8,807,082 | | | | |
| 000000-00-0 | Prudential Capital Partners IV, L.P. | Wilmington | DE | Fund Distribution | 12/20/2012 | 12/05/2019 | 5,081,451 | | | | | | | 5,081,451 | 5,081,451 | | | | |
| 000000-00-0 | Quad-C Partners VIII LP | Wilmington | DE | Fund Distribution | 11/26/2012 | 12/20/2019 | 7,929,509 | | | | | | | 7,929,509 | 7,929,509 | | | | |
| 000000-00-0 | Resilience Fund III, L.P. | Wilmington | DE | Fund Distribution | 06/17/2011 | 11/15/2019 | 2,516,758 | | | | | | | 2,516,758 | 2,516,758 | | | | |
| 000000-00-0 | Royalty Opportunities S.ar.l | Luxembourg | LUX | Fund Distribution | 08/30/2011 | 12/20/2019 | 334,865 | | | | | | | 334,865 | 334,865 | | | | |
| 000000-00-0 | Summit Partners Credit Fund II, L.P. | Wilmington | DE | Fund Distribution | 11/04/2014 | 12/20/2019 | 1,818,039 | | | | | | | 1,818,039 | 1,818,039 | | | | |
| 000000-00-0 | Summit Partners Credit Fund, L.P. | Wilmington | DE | Fund Distribution | 07/27/2011 | 12/31/2019 | 6,658,299 | | | | | | | 6,658,299 | 6,658,299 | | | | |
| 000000-00-0 | TCL Aventura, L.P. | Wilmington | DE | Fund Distribution | 10/25/2011 | 12/05/2019 | 13,771,124 | | | | | | | 13,771,124 | 13,771,124 | | | | |
| 000000-00-0 | Toro/EPP LLC | Wilmington | DE | Fund Distribution | 11/03/2011 | 12/31/2019 | 4,887,524 | | | | | | | 4,887,524 | 4,887,524 | | | | |
| 000000-00-0 | Vestar Capital Partners VI, L.P. | George Town | CYM | Fund Distribution | 03/30/2012 | 12/27/2019 | 6,400,477 | | | | | | | 6,400,477 | 6,400,477 | | | | |
| 2599999. Joint Venture Interests - Other - Unaffiliated | | | | | | | 79,480,251 | (43,263) | | | | (43,263) | | 79,436,988 | 79,436,988 | | | | 25,723 |
| 000000-00-0 | Churchill Middle Market Senior Loan Fund, LP | Wilmington | DE | Fund Distribution | 07/21/2016 | 11/18/2019 | 1,406,689 | | | | | | | 1,406,689 | 1,406,689 | | | | |
| 000000-00-0 | TIAA-CREF Asset Management Distressed Opportunities Fund, LP | Wilmington | DE | Fund Distribution | 01/28/2009 | 10/18/2019 | 5,994,375 | | | | | | | 5,994,375 | 5,994,375 | | | | |
| 000000-00-0 | Gresham CMS Fund, LLC | New York | NY | Fund Distribution | 08/30/2016 | 10/11/2019 | 22,079,736 | | | | | | | 22,079,736 | 22,079,736 | | | | |
| 000000-00-0 | MM Funding, LLC | Wilmington | DE | Fund Distribution | 04/25/2018 | 11/04/2019 | 570 | | | | | | | 570 | 570 | | | | |
| 000000-00-0 | Nuveen High Yield Municipal Opportunitites Fund LP | Wilmington | DE | Fund Distribution | 05/06/2019 | 10/17/2019 | 1,277,897 | | | | | | | 1,277,897 | 1,277,897 | | | | |
| 000000-00-0 | Nuveen Municipal Opportunities Fund LP | Wilmington | DE | Fund Distribution | 05/06/2019 | 10/17/2019 | 421,130 | | | | | | | 421,130 | 421,130 | | | | |
| 000000-00-0 | SBMC Holdings LLC | Wilmington | DE | Fund Distribution | 06/19/2013 | 12/31/2019 | 1,719,037 | | | | | | | 1,719,037 | 1,719,037 | | | | |
| 2699999. Joint Venture Interests - Other - Affiliated | | | | | | | 32,899,434 | | | | | | | 32,899,434 | 32,899,434 | | | | |
| 000000-00-0 | TIAA Charitable, Inc | Wilmington | DE | Fund Distribution | 06/30/2015 | | | | | | | | | | | | (18,000,000) | (18,000,000) | |
| 3199999. Non-collateral Loans - Unaffiliated | | | | | | | | | | | | | | | | | (18,000,000) | (18,000,000) | |
| 4899999. Total - Unaffiliated | | | | | | | 1,001,983,846 | (63,513,691) | | 212,207 | | (63,725,898) | 26,312,320 | 964,670,165 | 976,669,923 | (27,974,306) | 7,455,299 | (20,519,007) | 66,220,063 |
| 4999999. Total - Affiliated | | | | | | | 1,118,599,550 | | | | | | 4,273,126 | 1,122,872,676 | 1,118,599,550 | (4,273,126) | | (4,273,126) | |
| 5099999 - Totals | | | | | | | 2,120,583,396 | (63,513,691) | | 212,207 | | (63,725,898) | 30,585,446 | 2,087,542,841 | 2,095,269,473 | (32,247,432) | 7,455,299 | (24,792,133) | 66,220,063 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 228027-AA-6 | VESSEL MANAGEMENT SERVIC US GOVT GUARANT | | | 1 | 1 | 3,042,000 | 104.2930 | 3,172,580 | 3,042,000 | 3,042,000 | | | | | 3.432 | 3.432 | FA | 39,441 | 104,401 | 12/08/2011 | 08/15/2036 |
| 367333-AD-3 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT | | | 1 | 1 | 1,504,697 | 100.8760 | 1,517,881 | 1,504,697 | 1,504,697 | | | | | 2.637 | 2.646 | MJSD | 3,196 | 39,679 | 08/19/2010 | 12/02/2021 |
| 455780-AE-6 | AID-INDONESIA US GOVT GUARANT | | | 1 | 1 | 6,415,957 | 102.0730 | 6,649,489 | 6,514,445 | 6,499,162 | | 4,114 | | | 7.210 | 7.352 | JJ | 234,846 | 469,691 | 06/09/1993 | 07/01/2023 |
| 49549C-AA-6 | KING INTL LEASING LLC US GOVT GUARANT | | | 1 | 1 | 701,020 | 101.1590 | 709,144 | 701,020 | 701,020 | | | | | 2.754 | 2.764 | JAJO | 4,076 | 19,306 | 11/10/2010 | 10/15/2022 |
| 690353-SQ-1 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 1,641,600 | 106.0450 | 1,740,827 | 1,641,600 | 1,641,600 | | | | | 3.430 | 3.430 | MN | 7,195 | 56,307 | 10/13/2010 | 05/15/2030 |
| 690353-UZ-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 3,420,000 | 103.3140 | 3,533,350 | 3,420,000 | 3,420,000 | | | | | 2.930 | 2.930 | MN | 12,804 | 100,206 | 02/27/2012 | 05/15/2030 |
| 690353-VQ-7 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 5,847,486 | 101.5050 | 5,935,506 | 5,847,486 | 5,847,486 | | | | | 2.610 | 2.610 | AO | 32,220 | 152,619 | 06/19/2012 | 04/15/2030 |
| 690353-WG-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 8,860,289 | 99.9340 | 8,854,460 | 8,860,289 | 8,860,289 | | | | | 2.310 | 2.310 | MN | 26,153 | 204,673 | 11/27/2012 | 11/15/2030 |
| 690353-XM-4 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 1,257,143 | 106.6180 | 1,340,339 | 1,257,143 | 1,257,143 | | | | | 3.590 | 3.606 | MJSD | 2,006 | 45,131 | 07/10/2013 | 12/15/2030 |
| 690353-XN-2 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 1 | 1 | 6,176,555 | 106.7520 | 6,593,576 | 6,176,555 | 6,176,555 | | | | | 3.540 | 3.556 | MJSD | 9,718 | 218,650 | 07/10/2013 | 06/15/2030 |
| 690353-XR-3 | OVERSEAS PRIVATE INV COR US GOVT GUARANT | | | 4 | 1 | 4,028,713 | 110.0330 | 4,432,931 | 4,028,713 | 4,028,713 | | | | | 3.938 | 3.939 | JD | 4,848 | 171,760 | 09/17/2013 | 12/20/2032 |
| 71654Q-BC-5 | PETROLEOS MEXICANOS US GOVT GUARANT | | | 1 | 1 | 3,210,000 | 99.9690 | 3,209,010 | 3,210,000 | 3,210,000 | | | | | 2.000 | 2.000 | JD | 1,962 | 64,200 | 06/26/2012 | 12/20/2022 |
| 71654Q-BD-3 | PETROLEOS MEXICANOS US GOVT GUARANT | | | 1 | 1 | 6,000,000 | 99.8130 | 5,988,767 | 6,000,000 | 6,000,000 | | | | | 1.950 | 1.950 | JD | 3,575 | 117,000 | 06/28/2012 | 12/20/2022 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC US GOVT GUARANT | | | 1 | 1 | 1,752,255 | 101.4450 | 1,777,578 | 1,752,255 | 1,752,255 | | | | | 2.735 | 2.744 | FMAN | 7,987 | 47,924 | 10/25/2011 | 08/01/2023 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 563,214 | 101.5660 | 572,035 | 563,214 | 563,214 | | | | | 3.585 | 3.601 | FMAN | 1,907 | 22,384 | 10/27/2009 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 4 | 1 | 1,791,132 | 101.8800 | 1,824,799 | 1,791,132 | 1,791,132 | | | | | 3.350 | 3.364 | MJSD | 4,000 | 60,003 | 06/15/2010 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 1,072,128 | 101.7870 | 1,091,287 | 1,072,128 | 1,072,128 | | | | | 3.030 | 3.042 | FMAN | 3,519 | 32,485 | 12/01/2010 | 11/22/2022 |
| 805649-AA-8 | SAYARRA LTD US GOVT GUARANT | | | 1 | 1 | 1,055,525 | 100.9160 | 1,065,189 | 1,055,525 | 1,055,525 | | | | | 2.774 | 2.787 | JAJO | 5,043 | 29,280 | 09/17/2010 | 10/29/2021 |
| 876780-AA-5 | TAYARRA LTD US GOVT GUARANT | | | 1 | 1 | 1,061,248 | 101.9430 | 1,081,862 | 1,061,248 | 1,061,248 | | | | | 3.628 | 3.645 | FMAN | 4,920 | 38,502 | 02/24/2010 | 02/15/2022 |
| 89609G-AA-0 | TRICAHUE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 980,110 | 101.7160 | 996,932 | 980,110 | 980,110 | | | | | 3.503 | 3.518 | FMAN | 4,006 | 34,333 | 12/07/2009 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC US GOVT GUARANT | | | 1 | 1 | 835,771 | 102.2820 | 854,842 | 835,771 | 835,771 | | | | | 3.744 | 3.762 | FMAN | 3,042 | 23,468 | 03/26/2010 | 02/26/2022 |
| 912810-ES-3 | US TREASURY N/B United States Treasury No 7.5 | | | | 1 | 36,851,023 | 126.9100 | 33,187,001 | 26,150,000 | 30,565,980 | | (813,439) | | | 7.500 | 3.680 | MN | 253,238 | 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 | 127.4600 | 37,600,554 | 29,500,000 | 34,372,703 | | (768,907) | | | 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 | 132.0070 | 510,602,910 | 386,800,000 | 417,155,345 | | (3,430,473) | | | 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 | 131.2890 | 11,290,842 | 8,600,000 | 9,387,576 | | (80,874) | | | 6.125 | 4.718 | MN | 68,014 | 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 | 127.7930 | 911,805,274 | 713,500,000 | 730,108,834 | | (1,440,819) | | | 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 | 136.9900 | 571,246,645 | 417,000,000 | 511,595,677 | | (8,207,935) | | | 6.125 | 3.348 | FA | 9,647,374 | 25,541,250 | 05/09/2016 | 08/15/2029 |
| 912810-FM-5 | US TREASURY N/B United States Treasury No 6.25 | | | | 1 | 962,940,147 | 140.5280 | 970,345,543 | 690,500,000 | 856,869,851 | | (13,121,030) | | | 6.250 | 3.464 | MN | 5,572,373 | 43,156,250 | 09/23/2010 | 05/15/2030 |
| 912810-FP-8 | US TREASURY N/B United States Treasury No 5.37 | | | | 1 | 2,681,643,920 | 134.1040 | 2,992,160,782 | 2,231,221,000 | 2,517,714,331 | | (20,549,708) | | | 5.375 | 3.925 | 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 | 132.4600 | 24,240,145 | 18,300,000 | 17,557,376 | | 29,754 | | | 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 | 119.7040 | 203,795,619 | 170,250,000 | 147,666,950 | | 728,616 | | | 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 | 131.4500 | 26,290,035 | 20,000,000 | 19,448,363 | | 17,612 | | | 4.250 | 4.464 | MN | 109,753 | 850,000 | 08/04/2009 | 05/15/2039 |
| 912810-QK-7 | US TREASURY N/B United States Treasury No 3.87 | C | | | 1 | 9,811,446 | 125.8900 | 12,588,955 | 10,000,000 | 9,845,371 | | 4,533 | | | 3.875 | 3.998 | FA | 146,365 | 387,500 | 05/20/2011 | 08/15/2040 |
| 912810-QK-7 | US TREASURY N/B United States Treasury No 3.87 | | | | 1 | 2,456,922,507 | 125.8900 | 3,160,708,857 | 2,510,700,000 | 2,466,580,454 | | 1,292,528 | | | 3.875 | 3.998 | FA | 36,747,984 | 97,289,625 | 05/20/2011 | 08/15/2040 |
| 912810-QL-5 | US TREASURY N/B United States Treasury No 4.25 | | | | 1 | 409,515,670 | 132.1870 | 545,932,868 | 413,000,000 | 410,132,840 | | 81,575 | | | 4.250 | 4.300 | MN | 2,266,394 | 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 | 124.0000 | 460,041,176 | 371,000,000 | 400,445,245 | | (937,441) | | | 3.750 | 3.235 | 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 | 113.2910 | 431,638,348 | 381,000,000 | 381,331,426 | | (11,895) | | | 3.125 | 3.119 | MN | 1,537,345 | 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 | 113.2960 | 339,886,767 | 300,000,000 | 297,968,229 | | 62,568 | | | 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 | CF | | | 1 | 290,108,433 | 106.6660 | 322,665,031 | 302,500,000 | 291,807,233 | | 324,382 | | | 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 | 106.5890 | 900,680,717 | 845,000,000 | 789,890,021 | | 1,604,059 | | | 2.750 | 3.150 | MN | 3,000,446 | 23,237,500 | 07/30/2013 | 11/15/2042 |
| 912810-QZ-4 | US TREASURY N/B United States Treasury No 3.12 | CF | | | 1 | 616,154,389 | 113.2720 | 707,998,334 | 625,040,000 | 617,503,724 | | 215,924 | | | 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 | 108.8100 | 2,448,770,918 | 2,250,500,000 | 2,043,178,681 | | 5,605,948 | | | 2.875 | 3.449 | MN | 8,354,363 | 64,701,875 | 11/08/2013 | 05/15/2043 |
| 912810-RC-4 | US TREASURY N/B United States Treasury No 3.62 | C | | | 1 | 6,601,922 | 122.4860 | 8,329,071 | 6,800,000 | 6,627,494 | | 4,445 | | | 3.625 | 3.788 | FA | 93,107 | 246,500 | 11/12/2013 | 08/15/2043 |
| 912810-RC-4 | US TREASURY N/B United States Treasury No 3.62 | | | | 1 | 439,027,843 | 122.4860 | 553,883,207 | 452,200,000 | 440,728,374 | | 295,612 | | | 3.625 | 3.788 | FA | 6,191,638 | 16,392,250 | 11/12/2013 | 08/15/2043 |
| 912810-RE-0 | US TREASURY N/B United States Treasury No 3.62 | | | | 1 | 103,170,539 | 122.7420 | 128,878,857 | 105,000,000 | 103,389,384 | | 40,654 | | | 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 | CF | | | 1 | 73,614,306 | 118.1980 | 88,648,453 | 75,000,000 | 73,777,444 | | 31,454 | | | 3.375 | 3.475 | MN | 326,837 | 2,531,250 | 06/11/2014 | 05/15/2044 |
| 912810-RW-0 | TSY INFL IX N/B United States Treasury In .875 | | | | 1 | 1,201,262,050 | 114.2060 | 1,377,897,499 | 1,206,500,000 | 1,260,468,418 | 21,871,015 | 786,819 | | | 0.875 | 0.959 | FA | 4,251,050 | 11,102,771 | 05/23/2018 | 02/15/2047 |
| 912810-RW-0 | TSY INFL IX N/B United States Treasury In .875 | SD | | | 1 | 3,494,823 | 114.2060 | 3,997,216 | 3,500,000 | 3,657,279 | 63,452 | 2,265 | | | 0.875 | 0.959 | FA | 12,332 | 32,209 | 05/23/2018 | 02/15/2047 |
| 912828-6T-2 | US TREASURY N/B United States Treasury No 2.37 | SD | | | 1 | 129,048 | 103.8580 | 129,822 | 125,000 | 128,862 | | (186) | | | 2.375 | 2.012 | MN | 383 | 1,484 | 06/28/2019 | 05/15/2029 |
| 912828-S5-0 | TSY INFL IX N/B United States Treasury In .125 | | | | 1 | 10,074,791 | 107.6910 | 10,769,085 | 10,000,000 | 10,751,976 | 186,263 | (2,265) | | | 0.125 | 0.102 | JJ | 6,200 | 13,253 | 11/04/2016 | 07/15/2026 |
| 912828-W8-9 | US TREASURY N/B United States Treasury No 1.87 | SD | | | 1 | 225,360 | 100.5990 | 226,348 | 225,000 | 225,176 | | (69) | | | 1.875 | 1.840 | MS | 1,078 | 4,219 | 04/25/2017 | 03/31/2022 |
| 912828-X4-7 | US TREASURY N/B United States Treasury No 1.87 | SD | | | 1 | 250,313 | 100.6090 | 251,522 | 250,000 | 250,149 | | (62) | | | 1.875 | 1.849 | AO | 798 | 4,688 | 05/01/2017 | 04/30/2022 |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 15,238,882,101 | XXX | 17,859,430,785 | 14,641,476,331 | 14,962,430,814 | 22,120,730 | (38,232,241) | | | XXX | XXX | XXX | 172,212,009 | 566,259,130 | XXX | XXX |
| 3617H1-ZD-2 | GN BH4340 | | | 4 | 1 | 35,808,369 | 102.8440 | 35,928,371 | 34,934,994 | 35,784,460 | | (18,863) | | | 4.530 | 4.326 | MON | 131,880 | 1,076,804 | 12/16/2019 | 02/15/2046 |
| 3617JF-MA-9 | GN BL3053 | | | 4 | 1 | 22,647,321 | 103.7760 | 22,985,309 | 22,148,969 | 22,625,368 | | (21,953) | | | 4.330 | 4.030 | MON | 79,921 | 646,056 | 12/23/2019 | 05/15/2035 |
| 36202E-UR-8 | G2 4192 | | | 4 | 1 | 7,115,430 | 105.1020 | 7,666,535 | 7,294,370 | 7,123,623 | | 3,253 | | | 4.500 | 4.999 | MON | 27,354 | 328,247 | 09/15/2008 | 07/20/2038 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 36202F-WJ-6 | G2 5166 | | | 4 | 1 | 25,102 | 102.9080 | 24,472 | 23,780 | 24,725 | | (107) | | | 3.000 | 1.469 | MON | 59 | 713 | 07/05/2013 | 09/20/2026 |
| 3620A2-UH-7 | GN 717084 | | | 4 | 1 | 13,064,870 | 109.7580 | 14,039,168 | 12,791,062 | 13,049,619 | | (5,491) | | | 4.500 | 4.015 | MON | 47,966 | 575,598 | 04/30/2009 | 05/15/2039 |
| 3620AS-VD-8 | GN 738712 | | | 4 | 1 | 167,207 | 102.4360 | 163,515 | 159,626 | 165,126 | | (580) | | | 3.000 | 1.527 | MON | 399 | 4,789 | 07/05/2013 | 09/15/2026 |
| 36241K-AB-4 | GN 781802 | | | 4 | 1 | 1,593,529 | 107.4010 | 1,757,323 | 1,636,225 | 1,597,029 | | 1,242 | | | 4.500 | 5.128 | MON | 6,136 | 73,630 | 10/12/2004 | 12/15/2033 |
| 36241K-WE-4 | G2 782445 | | | 4 | 1 | 2,909,144 | 105.0240 | 3,222,477 | 3,068,313 | 2,915,566 | | 3,131 | | | 4.500 | 5.706 | MON | 11,506 | 138,074 | 10/23/2008 | 10/20/2038 |
| 36290W-J6-0 | GN 619585 | | | 4 | 1 | 494,545 | 107.4630 | 545,693 | 507,795 | 495,792 | | 530 | | | 4.500 | 5.137 | MON | 1,904 | 22,851 | 10/12/2004 | 09/15/2033 |
| 36290Y-U3-0 | GN 621702 | | | 4 | 1 | 282,025 | 107.3710 | 310,926 | 289,582 | 282,682 | | 143 | | | 4.500 | 5.211 | MON | 1,086 | 13,031 | 10/12/2004 | 10/15/2033 |
| 38373A-VC-7 | GNR 2009-68 MC PAC-11 | | | 4 | 1 | 15,713,877 | 110.9940 | 17,010,818 | 15,325,939 | 15,381,684 | | (11,548) | | | 5.000 | 4.906 | MON | 63,858 | 766,297 | 11/17/2009 | 08/16/2039 |
| 38373A-WF-9 | GNR 2009-68 NP EXCH PAC-1-11 | | | 4 | 1 | 7,999,765 | 108.2000 | 8,522,541 | 7,876,692 | 7,888,037 | | (6,505) | | | 5.000 | 4.947 | MON | 32,820 | 393,835 | 01/22/2010 | 08/20/2039 |
| 38373M-MC-1 | GNR 2004-78 ZB CSTR DLY Z SEQ | | | 4 | 1 | 4,897,142 | 108.2700 | 5,454,667 | 5,038,041 | 4,969,704 | | 1,882 | | | 5.563 | 5.822 | MON | 23,357 | 279,950 | 09/15/2004 | 09/16/2046 |
| 38373M-NF-3 | GNR 2005-10 ZB CSTR DLY Z AFC SEQ | | | 4 | 1 | 590,664 | 102.5460 | 624,435 | 608,932 | 589,582 | | 786 | | | 5.010 | 6.323 | MON | 2,542 | 30,736 | 01/21/2005 | 12/16/2044 |
| 38373M-PD-6 | GNR 2005-14 E CSTR AFC SEQ | | | 4 | 1 | 518,241 | 108.8520 | 564,118 | 518,241 | 518,241 | | | | | 5.212 | 5.236 | MON | 2,251 | 27,011 | 01/27/2005 | 12/16/2046 |
| 38373M-PQ-7 | GNR 2005-32 F CSTR SEQ | | | 4 | 1 | 6,493,492 | 103.5660 | 6,725,028 | 6,493,492 | 6,493,492 | | | | | 5.358 | 5.391 | MON | 28,993 | 347,914 | 03/31/2005 | 04/16/2047 |
| 38373M-QF-0 | GNR 2005-34 ZB CSTR DLY Z SEQ | | | 4 | 1 | 1,850,325 | 102.1990 | 1,950,136 | 1,908,166 | 1,888,128 | | 630 | | | 5.096 | 5.251 | MON | 8,103 | 97,240 | 05/05/2005 | 05/16/2046 |
| 38373M-UD-0 | GNR 2006-19 Z CSTR Z SEQ | | | 4 | 1 | 2,326,574 | 102.0040 | 3,236,569 | 3,172,979 | 2,751,541 | | 11,683 | | | 3.807 | 5.112 | MON | 10,067 | 120,885 | 04/06/2006 | 12/16/2047 |
| 38373M-UU-2 | GNR 2006-31 Z Z AFC SEQ | | | 4 | 1 | 6,123,449 | 105.7460 | 7,358,278 | 6,958,465 | 6,688,397 | | 9,607 | | | 5.220 | 5.725 | MON | 30,267 | 363,376 | 01/25/2007 | 12/16/2045 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ | | | 4 | 1 | 8,828,074 | 103.0480 | 9,437,862 | 9,158,732 | 8,891,584 | | 6,731 | | | 5.556 | 5.903 | MON | 42,406 | 508,917 | 08/23/2006 | 11/16/2045 |
| 38373M-VK-3 | GNR 2006-30 Z CSTR DLY Z SEQ | | | 4 | 1 | 2,896,795 | 98.8520 | 4,424,607 | 4,475,975 | 3,778,301 | | 34,657 | | | 3.400 | 5.684 | MON | 12,682 | 152,183 | 11/03/2006 | 05/16/2046 |
| 38373M-VR-8 | GNR 2006-46 Z CSTR DLY Z | | | 4 | 1 | 10,868,688 | 103.3910 | 12,162,004 | 11,763,112 | 11,428,184 | | 12,139 | | | 5.059 | 5.414 | MON | 49,591 | 595,096 | 10/23/2006 | 04/16/2046 |
| 38373M-WE-6 | GNR 2006-51 Z DLY Z AFC SEQ | | | 4 | 1 | 9,607,140 | 104.5600 | 11,465,956 | 10,965,949 | 10,111,249 | | 29,424 | | | 4.642 | 5.561 | MON | 42,420 | 509,039 | 09/11/2006 | 08/16/2046 |
| 38373M-WL-0 | GNR 2006-66 Z Z AFC SEQ | | | 4 | 1 | 3,726,222 | 103.0180 | 4,178,656 | 4,056,237 | 3,922,250 | | 3,371 | | | 5.000 | 5.355 | MON | 16,901 | 202,812 | 11/06/2006 | 02/16/2048 |
| 38373M-YJ-3 | GNR 2007-12 Z CSTR DLY Z SEQ | | | 4 | 1 | 7,779,256 | 104.5010 | 9,331,327 | 8,929,452 | 7,876,331 | | 18,462 | | | 4.557 | 6.035 | MON | 33,910 | 397,046 | 12/01/2019 | 02/16/2047 |
| 38373Q-FJ-5 | GNR 2003-31 YG PAC-11 | | | 4 | 1 | 10,905,796 | 106.8830 | 11,705,901 | 10,952,048 | 10,907,246 | | 781 | | | 5.500 | 5.613 | MON | 50,197 | 602,363 | 04/02/2003 | 04/16/2033 |
| 38373Q-GA-3 | GNR 2003-34 PZ Z PAC-11 | | | 4 | 1 | 18,260,202 | 106.8210 | 19,288,786 | 18,057,060 | 18,057,060 | | | | | 5.500 | 5.501 | MON | 82,762 | 993,138 | 05/23/2003 | 04/16/2033 |
| 38373Q-LE-9 | GNR 2003-39 GH PAC-11 | | | 4 | 1 | 4,576,593 | 108.9530 | 4,988,665 | 4,578,739 | 4,575,594 | | (308) | | | 5.500 | 5.520 | MON | 20,986 | 251,831 | 10/01/2003 | 05/16/2033 |
| 38373Q-R4-5 | GNR 2003-52 PM PAC-1-11 | | | 4 | 1 | 6,967,450 | 108.6820 | 7,403,479 | 6,812,050 | 6,851,157 | | (2,404) | | | 5.000 | 4.806 | MON | 28,384 | 340,602 | 06/13/2003 | 06/20/2033 |
| 38373Q-X4-8 | GNR 2003-51 KE PAC-11 | | | 4 | 1 | 14,462,098 | 109.1240 | 15,669,928 | 14,359,805 | 14,361,231 | | (506) | | | 5.000 | 4.975 | MON | 59,833 | 717,990 | 06/05/2003 | 06/20/2033 |
| 38373Q-XD-8 | GNR 2003-40 LD PAC-11 | | | 4 | 1 | 8,355,220 | 108.7670 | 8,775,119 | 8,067,805 | 8,113,664 | | (2,665) | | | 5.500 | 5.356 | MON | 36,977 | 443,729 | 05/09/2003 | 05/16/2033 |
| 38373R-KW-8 | GNR 2001-30 Z Z SEQ | | | 4 | 1 | 528,822 | 99.8920 | 564,408 | 565,019 | 557,023 | | 337 | | | 7.000 | 7.392 | MON | 3,296 | 39,551 | 05/25/2001 | 06/20/2031 |
| 38373S-3E-5 | GNR 2003-26 PC PAC-11 | | | 4 | 1 | 13,128,713 | 108.6260 | 14,059,038 | 12,942,662 | 12,982,491 | | (2,997) | | | 5.500 | 5.419 | MON | 59,321 | 711,846 | 04/29/2003 | 04/16/2033 |
| 38373S-A6-4 | GNR 2003-19 CE EXCH PAC-11 | | | 4 | 1 | 10,571,331 | 107.4250 | 11,298,048 | 10,517,102 | 10,515,182 | | (870) | | | 5.500 | 5.507 | MON | 48,203 | 578,441 | 04/23/2003 | 03/16/2033 |
| 38373S-BP-1 | GNR 2003-10 PZ Z PAC-1-11 | | | 4 | 1 | 7,139,256 | 109.1940 | 7,643,984 | 7,000,343 | 7,024,487 | | (1,956) | | | 5.500 | 5.378 | MON | 32,085 | 385,019 | 01/29/2009 | 02/20/2033 |
| 38373S-D3-8 | GNR 2003-27 ZD Z SEQ | | | 4 | 1 | 696,493 | 104.4580 | 833,264 | 797,702 | 761,539 | | 2,670 | | | 4.500 | 5.880 | MON | 2,991 | 35,897 | 07/23/2004 | 03/20/2033 |
| 38373S-M6-1 | GNR 2003-18 PG EXCH PAC-1-11 | | | 4 | 1 | 9,698,292 | 109.7050 | 10,753,758 | 9,802,443 | 9,756,779 | | 720 | | | 5.500 | 5.611 | MON | 44,928 | 539,134 | 09/17/2004 | 03/20/2033 |
| 38373S-U3-9 | GNR 2003-33 NE EXCH PAC-11 | | | 4 | 1 | 13,207,945 | 107.6220 | 14,278,645 | 13,267,392 | 13,209,975 | | 1,091 | | | 5.500 | 5.620 | MON | 60,809 | 729,707 | 04/15/2003 | 04/16/2033 |
| 38373W-E9-5 | GNR 2002-29 BG PAC-11 | | | 4 | 1 | 5,179,867 | 99.9120 | 5,222,701 | 5,227,311 | 5,182,799 | | 1,535 | | | 6.500 | 6.746 | MON | 28,315 | 339,775 | 05/14/2002 | 05/16/2032 |
| 38373W-RT-7 | GNR 2002-23 PE PAC-11 | | | 4 | 1 | 2,578,708 | 99.9120 | 2,606,739 | 2,609,040 | 2,580,816 | | 1,100 | | | 6.500 | 6.814 | MON | 14,132 | 169,588 | 03/19/2002 | 04/16/2032 |
| 38373X-BH-8 | GNR 2002-39 ZW Z SEQ | | | 4 | 1 | 2,211,208 | 99.9280 | 2,227,718 | 2,229,321 | 2,217,645 | | 238 | | | 6.000 | 6.133 | MON | 11,147 | 133,759 | 07/06/2004 | 06/20/2032 |
| 38373Y-J5-4 | GNR 2003-4 TD EXCH PAC-1-11 | | | 4 | 1 | 28,536,742 | 106.8820 | 30,404,036 | 28,446,477 | 28,446,477 | | | | | 5.500 | 5.497 | MON | 130,380 | 1,564,556 | 04/01/2003 | 01/16/2033 |
| 38373Y-JK-1 | GNR 2002-89 C SEQ | | | 4 | 1 | 4,720,813 | 108.0330 | 5,201,073 | 4,814,323 | 4,727,165 | | 3,536 | | | 5.500 | 5.987 | MON | 22,066 | 264,788 | 11/25/2002 | 12/20/2032 |
| 38373Y-LT-9 | GNR 2002-92 TB EXCH PAC-1-11 | | | 4 | 1 | 7,123,588 | 106.8150 | 7,665,469 | 7,176,398 | 7,126,410 | | 1,485 | | | 5.500 | 5.684 | MON | 32,892 | 394,702 | 12/06/2002 | 12/16/2032 |
| 38373Y-UK-8 | GNR 2003-5 Z CSTR Z | | | 4 | 1 | 392,328 | 104.6200 | 403,022 | 385,225 | 387,458 | | (213) | | | 6.297 | 6.225 | MON | 2,021 | 24,256 | 09/29/2006 | 11/16/2042 |
| 38373Y-W4-2 | GNR 2003-1 PG PAC-11 | | | 4 | 1 | 13,955,616 | 107.5600 | 15,207,935 | 14,138,981 | 14,071,588 | | 1,509 | | | 5.500 | 5.629 | MON | 64,804 | 777,644 | 09/14/2004 | 01/16/2033 |
| 38373Y-XP-4 | GNR 2003-6 PG PAC-11 | | | 4 | 1 | 2,844,862 | 108.4230 | 3,102,407 | 2,861,404 | 2,848,457 | | 222 | | | 5.500 | 5.609 | MON | 13,115 | 157,377 | 11/16/2004 | 01/20/2033 |
| 38373Y-XS-8 | GNR 2003-6 AH PAC-11 | | | 4 | 1 | 13,244,623 | 108.4510 | 14,274,701 | 13,162,358 | 13,163,041 | | (1,491) | | | 5.500 | 5.505 | MON | 60,327 | 723,930 | 02/27/2003 | 01/16/2033 |
| 38374B-2Z-5 | GNR 2003-68 PH PAC-1-11 | | | 4 | 1 | 1,489,865 | 104.2180 | 1,540,670 | 1,478,316 | 1,478,316 | | | | | 5.500 | 5.336 | MON | 6,776 | 81,307 | 08/08/2003 | 06/16/2033 |
| 38374B-3D-3 | GNR 2003-68 MH PAC-11 | | | 4 | 1 | 1,594,676 | 105.4330 | 1,674,519 | 1,588,224 | 1,588,224 | | | | | 5.500 | 5.401 | MON | 7,279 | 87,352 | 08/07/2003 | 07/16/2033 |
| 38374B-BB-8 | GNR 2003-55 PL EXCH PAC-11 | | | 4 | 1 | 14,216,584 | 109.9070 | 15,416,481 | 14,026,837 | 14,039,499 | | (2,176) | | | 5.000 | 4.952 | MON | 58,445 | 701,342 | 06/11/2003 | 06/20/2033 |
| 38374B-UB-7 | GNR 2003-66 EJ PAC-11 | | | 4 | 1 | 12,015,837 | 108.6540 | 13,982,049 | 12,868,366 | 12,627,202 | | 8,302 | | | 5.000 | 5.497 | MON | 53,618 | 643,418 | 10/29/2003 | 08/20/2033 |
| 38374C-3L-3 | GNR 2003-85 ZA Z SEQ | | | 4 | 1 | 16,539,678 | 105.8650 | 17,331,064 | 16,370,853 | 16,441,540 | | (4,341) | | | 4.500 | 4.351 | MON | 61,391 | 736,688 | 06/10/2010 | 10/20/2033 |
| 38374C-AL-5 | GNR 2003-75 EZ Z SEQ | | | 4 | 1 | 5,903,311 | 109.2980 | 7,925,908 | 7,251,667 | 6,987,583 | | 9,708 | | | 5.500 | 6.553 | MON | 33,237 | 398,842 | 08/27/2003 | 09/20/2033 |
| 38374C-N5-6 | GNR 2003-86 PG EXCH PAC-11 | | | 4 | 1 | 21,042,579 | 108.2040 | 24,824,734 | 22,942,506 | 22,405,710 | | 18,517 | | | 5.000 | 5.623 | MON | 95,594 | 1,147,125 | 10/14/2003 | 10/20/2033 |
| 38374C-N7-2 | GNR 2003-86 QG EXCH PAC-11 | | | 4 | 1 | 8,366,804 | 111.3930 | 9,608,319 | 8,625,572 | 8,540,259 | | 2,367 | | | 5.500 | 5.755 | MON | 39,534 | 474,406 | 10/27/2003 | 10/20/2033 |
| 38374C-NL-1 | GNR 2003-76 TG EXCH PAC-1-11 | | | 4 | 1 | 13,825,539 | 110.4420 | 15,155,588 | 13,722,620 | 13,715,828 | | (1,338) | | | 5.500 | 5.495 | MON | 62,895 | 754,744 | 11/18/2004 | 09/20/2033 |
| 38374C-S9-3 | GNR 2003-86 ND EXCH PAC-11 | | | 4 | 1 | 9,081,748 | 110.4670 | 10,190,147 | 9,224,578 | 9,089,743 | | 4,254 | | | 5.500 | 5.909 | MON | 42,279 | 507,352 | 10/16/2003 | 10/20/2033 |
| 38374C-TB-7 | GNR 2003-83 BD PAC-11 | | | 4 | 1 | 8,436,034 | 106.2050 | 9,204,010 | 8,666,231 | 8,603,183 | | 2,076 | | | 5.500 | 5.701 | MON | 39,720 | 476,643 | 09/11/2003 | 09/16/2033 |
| 38374C-UX-7 | GNR 2003-91 XC PAC-11 | | | 4 | 1 | 10,324,590 | 108.3410 | 12,125,473 | 11,191,968 | 10,938,233 | | 8,433 | | | 5.000 | 5.610 | MON | 46,633 | 559,598 | 10/31/2003 | 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-VX-6 | GNR 2003-89 PC PAC-11 | | | 4 | 1 | 15,768,701 | 107.4360 | 17,212,168 | 16,020,916 | 15,782,944 | | 7,437 | | | 5.500 | 5.922 | MON | 73,429 | 881,150 | 10/15/2003 | 10/20/2033 |
| 38374D-R4-3 | GNR 2008-30 PX PAC-11 | | | 4 | 1 | 14,505,184 | 109.9750 | 15,292,528 | 13,905,509 | 14,008,399 | | (2,868) | | | 6.000 | 5.804 | MON | 69,528 | 834,330 | 02/04/2009 | 04/20/2038 |
| 38374D-V2-2 | GNR 2008-30 PE EXCH PAC-1-11 | | | 4 | 1 | 3,050,417 | 110.3030 | 3,279,136 | 2,972,845 | 2,990,265 | | (498) | | | 5.500 | 5.340 | MON | 13,626 | 163,506 | 01/22/2009 | 04/20/2038 |
| 38374E-BV-8 | GNR 2003-95 PY EXCH PAC-11 | | | 4 | 1 | 15,479,744 | 109.3020 | 16,882,736 | 15,445,956 | 15,445,956 | | | | | 5.500 | 5.483 | MON | 70,794 | 849,528 | 01/20/2004 | 11/20/2033 |
| 38374E-G9-2 | GNR 2003-113 ZA Z SEQ | | | 4 | 1 | 18,366,076 | 107.5040 | 19,597,201 | 18,229,355 | 18,287,994 | | (4,000) | | | 4.500 | 4.415 | MON | 68,360 | 820,321 | 06/14/2010 | 12/16/2033 |
| 38374E-HF-7 | GNR 2003-106 Z Z SEQ | | | 4 | 1 | 20,164,381 | 110.9290 | 24,894,608 | 22,441,881 | 21,835,538 | | 22,332 | | | 5.500 | 6.249 | MON | 102,859 | 1,234,303 | 11/04/2003 | 11/20/2033 |
| 38374E-JS-7 | GNR 2003-105 PH EXCH PAC-11 | | | 4 | 1 | 8,697,420 | 109.2140 | 9,571,328 | 8,763,835 | 8,700,364 | | 1,625 | | | 5.500 | 5.684 | MON | 40,168 | 482,011 | 11/18/2003 | 11/20/2033 |
| 38374E-KP-1 | GNR 2003-100 Z Z SEQ | | | 4 | 1 | 13,948,997 | 110.9940 | 16,874,641 | 15,203,266 | 14,893,725 | | 10,937 | | | 5.500 | 6.063 | MON | 69,682 | 836,180 | 11/19/2003 | 11/20/2033 |
| 38374E-LR-6 | GNR 2003-107 MD EXCH PAC-1-11 | | | 4 | 1 | 10,576,025 | 107.7570 | 11,507,569 | 10,679,213 | 10,581,435 | | 2,798 | | | 5.500 | 5.761 | MON | 48,946 | 587,357 | 11/14/2003 | 11/16/2033 |
| 38374E-LZ-8 | GNR 2003-99 PC PAC-11 | | | 4 | 1 | 11,446,077 | 109.7640 | 12,722,177 | 11,590,513 | 11,454,001 | | 4,238 | | | 5.500 | 5.812 | MON | 53,123 | 637,478 | 10/27/2003 | 11/20/2033 |
| 38374E-VB-0 | GNR 2003-98 PG EXCH PAC-11 | | | 4 | 1 | 31,015,083 | 108.0890 | 36,538,161 | 33,803,905 | 33,046,016 | | 25,786 | | | 5.000 | 5.613 | MON | 140,850 | 1,690,195 | 11/12/2003 | 11/20/2033 |
| 38374F-2V-5 | GNR 2004-25 E AFC SEQ | | | 4 | 1 | 4,541,577 | 107.4960 | 4,882,007 | 4,541,577 | 4,541,577 | | | | | 5.166 | 5.200 | MON | 19,553 | 234,632 | 04/01/2004 | 03/16/2046 |
| 38374F-3P-7 | GNR 2004-26 GE PAC-11 | | | 4 | 1 | 18,895,797 | 110.0240 | 22,133,986 | 20,117,476 | 19,763,182 | | 11,909 | | | 5.000 | 5.467 | MON | 83,823 | 1,005,874 | 02/28/2005 | 04/16/2034 |
| 38374F-LL-6 | GNR 2004-14 KH PAC-11 | | | 4 | 1 | 9,418,750 | 109.1380 | 10,913,808 | 10,000,000 | 9,830,357 | | 28,130 | | | 5.000 | 5.427 | MON | 41,667 | 500,000 | 02/26/2004 | 02/20/2034 |
| 38374F-SA-3 | GNR 2004-11 QG EXCH PAC-11 | | | 4 | 1 | 6,558,714 | 108.4620 | 6,976,356 | 6,432,082 | 6,457,105 | | (1,599) | | | 5.000 | 4.903 | MON | 26,800 | 321,604 | 03/11/2009 | 02/16/2034 |
| 38374F-SR-6 | GNR 2004-19 PG PAC-11 | | | 4 | 1 | 10,028,124 | 109.1880 | 11,117,511 | 10,181,946 | 10,037,051 | | 4,871 | | | 5.000 | 5.375 | MON | 42,425 | 509,097 | 03/30/2004 | 03/20/2034 |
| 38374G-KE-1 | GNR 2004-29 Z Z SEQ | | | 4 | 1 | 12,647,995 | 109.4320 | 13,927,955 | 12,727,542 | 12,683,328 | | 739 | | | 5.000 | 5.087 | MON | 53,031 | 636,377 | 02/27/2009 | 04/16/2034 |
| 38374G-PG-1 | GNR 2004-35 PM PAC-11 | | | 4 | 1 | 8,613,987 | 110.8010 | 9,674,378 | 8,731,314 | 8,682,353 | | 870 | | | 5.500 | 5.636 | MON | 40,019 | 480,222 | 08/19/2004 | 05/20/2034 |
| 38374H-3Y-4 | GNR 2004-73 PH EXCH PAC-11 | | | 4 | 1 | 1,872,571 | 108.7480 | 2,018,094 | 1,855,753 | 1,857,731 | | (281) | | | 5.500 | 5.454 | MON | 8,506 | 102,066 | 09/23/2004 | 09/20/2034 |
| 38374H-5S-5 | GNR 2004-69 EY SEQ | | | 4 | 1 | 9,111,347 | 111.0360 | 10,416,342 | 9,381,053 | 9,299,516 | | 2,389 | | | 5.500 | 5.724 | MON | 42,996 | 515,958 | 09/07/2004 | 09/16/2034 |
| 38374H-J8-4 | GNR 2004-72 PN PAC-11 | | | 4 | 1 | 5,830,872 | 107.8930 | 6,236,543 | 5,780,295 | 5,781,321 | | (624) | | | 5.500 | 5.482 | MON | 26,493 | 317,916 | 09/23/2004 | 09/20/2034 |
| 38374H-YM-6 | GNR 2004-59 PE PAC-1-11 | | | 4 | 1 | 7,954,988 | 107.0940 | 8,577,893 | 8,009,678 | 7,957,241 | | 1,204 | | | 5.500 | 5.661 | MON | 36,711 | 440,532 | 08/11/2004 | 08/20/2034 |
| 38374J-EE-2 | GNR 2004-76 NE EXCH PAC-11 | | | 4 | 1 | 10,036,532 | 107.9050 | 10,918,596 | 10,118,747 | 10,075,491 | | 498 | | | 5.500 | 5.600 | MON | 46,378 | 556,531 | 09/01/2004 | 09/20/2034 |
| 38374J-GH-3 | GNR 2004-80 PE SC PAC-11 | | | 4 | 1 | 30,646,336 | 110.2890 | 36,210,185 | 32,832,035 | 32,355,403 | | 61,866 | | | 5.000 | 5.370 | MON | 136,800 | 1,641,602 | 10/19/2004 | 07/20/2034 |
| 38374J-HY-5 | GNR 2004-80 WH EXCH SEQ | | | 4 | 1 | 5,301,751 | 109.9330 | 5,981,772 | 5,441,273 | 5,309,101 | | 3,959 | | | 5.000 | 5.628 | MON | 22,672 | 272,064 | 10/18/2004 | 10/20/2034 |
| 38374J-P3-4 | GNR 2004-98 GE PAC-11 | | | 4 | 1 | 10,550,434 | 108.6850 | 11,486,449 | 10,568,599 | 10,549,207 | | (407) | | | 5.500 | 5.535 | MON | 48,439 | 581,273 | 11/16/2004 | 11/20/2034 |
| 38374J-PV-2 | GNR 2004-88 PD EXCH PAC-11 | | | 4 | 1 | 5,201,486 | 107.4390 | 5,598,905 | 5,211,257 | 5,200,550 | | (169) | | | 5.500 | 5.541 | MON | 23,885 | 286,619 | 11/15/2004 | 10/20/2034 |
| 38374K-3N-1 | GNR 2005-30 PH EXCH PAC-11 | | | 4 | 1 | 6,202,637 | 107.2650 | 6,550,916 | 6,107,212 | 6,121,879 | | (1,201) | | | 5.500 | 5.447 | MON | 27,991 | 335,897 | 06/20/2005 | 04/16/2035 |
| 38374K-K9-3 | GNR 2005-21 Z Z SEQ | | | 4 | 1 | 21,172,347 | 109.8740 | 23,587,167 | 21,467,525 | 21,327,892 | | 2,895 | | | 5.000 | 5.159 | MON | 89,448 | 1,073,376 | 01/28/2010 | 03/20/2035 |
| 38374K-RH-8 | GNR 2005-3 ZC Z SEQ | | | 4 | 1 | 9,477,665 | 109.6410 | 11,236,804 | 10,248,709 | 10,037,402 | | 7,393 | | | 5.000 | 5.544 | MON | 42,703 | 512,436 | 01/05/2005 | 01/20/2035 |
| 38374L-EA-5 | GNR 2005-36 QB EXCH PAC-11 | | | 4 | 1 | 6,735,432 | 108.0090 | 7,173,183 | 6,641,261 | 6,656,549 | | (1,113) | | | 5.500 | 5.429 | MON | 30,439 | 365,269 | 07/06/2005 | 05/20/2035 |
| 38374L-RC-7 | GNR 2005-47 PC EXCH PAC-11 | | | 4 | 1 | 11,775,082 | 108.4790 | 12,805,460 | 11,804,594 | 11,774,928 | | (53) | | | 5.000 | 5.049 | MON | 49,186 | 590,230 | 06/27/2005 | 06/20/2035 |
| 38374L-W3-1 | GNR 2005-69 YG PAC-11 | | | 4 | 1 | 4,704,168 | 112.5430 | 5,276,697 | 4,688,600 | 4,688,600 | | | | | 5.500 | 5.491 | MON | 21,489 | 257,873 | 09/13/2005 | 09/20/2035 |
| 38374M-AE-9 | GNR 2005-79 E CSTR DLY SEQ | | | 4 | 1 | 7,441,897 | 104.6040 | 7,784,519 | 7,441,897 | 7,441,897 | | | | | 4.523 | 4.548 | MON | 28,050 | 341,787 | 09/27/2005 | 12/16/2047 |
| 38374M-B2-4 | GNR 2006-13 Z SC Z SEQ | | | 4 | 1 | 24,183,856 | 109.8890 | 27,058,988 | 24,623,881 | 24,437,236 | | 3,747 | | | 5.000 | 5.179 | MON | 102,600 | 1,231,194 | 02/18/2010 | 09/20/2035 |
| 38374M-EH-8 | GNR 2005-76 D DLY AFC SEQ | | | 4 | 1 | 15,832,020 | 102.3370 | 18,206,368 | 17,790,546 | 16,662,006 | | 32,987 | | | 4.199 | 4.962 | MON | 62,252 | 747,025 | 09/28/2005 | 09/16/2045 |
| 38374N-8A-8 | GNR 2006-67 D DLY AFC SEQ | | | 4 | 1 | 997,118 | 100.6370 | 1,005,299 | 998,931 | 997,061 | | (18) | | | 5.179 | 5.188 | MON | 4,311 | 51,735 | 12/01/2006 | 04/16/2040 |
| 38374N-8B-6 | GNR 2006-67 Z DLY Z AFC SEQ | | | 4 | 1 | 20,078,315 | 106.1810 | 21,479,343 | 20,228,968 | 20,070,234 | | 567 | | | 5.415 | 5.535 | MON | 91,283 | 1,063,935 | 12/01/2019 | 11/16/2046 |
| 38374N-V7-9 | GNR 2006-63 Z Z AFC SEQ | | | 4 | 1 | 11,472,128 | 106.4910 | 13,707,608 | 12,872,128 | 11,919,903 | | 38,504 | | | 4.665 | 5.413 | MON | 50,040 | 585,583 | 12/01/2019 | 10/16/2046 |
| 38374T-CG-7 | GNR 2009-9 PN PAC-1-11 | | | 4 | 1 | 2,270,823 | 104.7240 | 2,391,556 | 2,283,669 | 2,274,794 | | 41 | | | 4.500 | 4.593 | MON | 8,564 | 102,765 | 02/27/2009 | 02/16/2039 |
| 38374T-EA-8 | GNR 2009-8 LE PAC-11 | | | 4 | 1 | 16,330,970 | 111.6890 | 17,665,681 | 15,816,920 | 15,994,382 | | (4,362) | | | 5.500 | 5.204 | MON | 72,494 | 869,931 | 03/03/2009 | 02/20/2039 |
| 38374T-JY-1 | GNR 2009-11 PB EXCH PAC-1-11 | | | 4 | 1 | 5,560,144 | 107.5110 | 5,861,432 | 5,451,956 | 5,462,240 | | (437) | | | 5.000 | 4.943 | MON | 22,716 | 272,598 | 02/19/2009 | 02/20/2039 |
| 38374T-RD-8 | GNR 2009-22 X SEQ | | | 4 | 1 | 37,392,939 | 108.4050 | 39,927,386 | 36,831,829 | 37,079,283 | | (5,608) | | | 4.500 | 4.353 | MON | 138,119 | 1,657,432 | 03/23/2009 | 04/16/2039 |
| 38374T-RQ-9 | GNR 2009-22 CX SEQ | | | 4 | 1 | 44,884,368 | 105.9900 | 48,175,040 | 45,452,525 | 45,220,730 | | 2,568 | | | 4.500 | 4.621 | MON | 170,447 | 2,045,363 | 04/03/2009 | 04/16/2039 |
| 38374U-NF-4 | GNR 2009-29 CB SEQ | | | 4 | 1 | 27,465,309 | 109.1260 | 30,150,762 | 27,629,359 | 27,503,615 | | 1,062 | | | 4.500 | 4.597 | MON | 103,610 | 1,243,321 | 04/24/2009 | 05/20/2039 |
| 38374U-PF-2 | GNR 2009-29 NB PAC-1-11 | | | 4 | 1 | 4,200,629 | 105.6930 | 4,489,573 | 4,247,753 | 4,218,730 | | 379 | | | 4.500 | 4.667 | MON | 15,929 | 191,149 | 03/03/2010 | 05/16/2039 |
| 38374U-S9-3 | GNR 2009-46 PJ EXCH PAC-1-11 | | | 4 | 1 | 13,451,264 | 107.8910 | 14,622,425 | 13,552,911 | 13,454,233 | | 1,135 | | | 4.500 | 4.668 | MON | 50,823 | 609,881 | 06/05/2009 | 06/20/2039 |
| 38374V-AY-5 | GNR 2009-40 WC PAC-1-11 | | | 4 | 1 | 18,001,231 | 109.8890 | 20,450,776 | 18,610,432 | 18,400,882 | | 2,769 | | | 4.500 | 4.773 | MON | 69,789 | 837,469 | 04/16/2010 | 06/20/2039 |
| 38374V-BK-4 | GNR 2009-40 AB PAC-1-11 | | | 4 | 1 | 17,644,292 | 105.1740 | 18,226,860 | 17,330,182 | 17,554,493 | | (20,474) | | | 4.500 | 3.951 | MON | 64,988 | 779,858 | 05/27/2009 | 03/20/2039 |
| 38374V-H9-3 | GNR 2009-59 PZ Z PAC-1-11 | | | 4 | 1 | 18,304,760 | 107.8720 | 20,006,905 | 18,546,914 | 18,438,722 | | 943 | | | 5.000 | 5.134 | MON | 77,279 | 927,346 | 03/02/2010 | 07/20/2039 |
| 38374V-PA-1 | GNR 2009-55 PX PAC-1-11 | | | 4 | 1 | 18,491,377 | 108.6850 | 19,966,409 | 18,370,819 | 18,362,422 | | (692) | | | 5.000 | 4.997 | MON | 76,545 | 918,541 | 08/03/2009 | 07/20/2039 |
| 38374X-PE-9 | GNR 2009-12 EL EXCH PAC-11 | | | 4 | 1 | 22,551,265 | 106.4910 | 23,865,910 | 22,411,195 | 22,413,750 | | (981) | | | 4.500 | 4.482 | MON | 84,042 | 1,008,504 | 04/02/2009 | 03/20/2039 |
| 38374X-VF-9 | GNR 2009-23 DN EXCH SEQ | | | 4 | 1 | 28,126,841 | 107.4780 | 30,439,381 | 28,321,552 | 28,165,982 | | 1,859 | | | 4.500 | 4.636 | MON | 106,206 | 1,274,470 | 05/07/2009 | 04/16/2039 |
| 38374X-WK-7 | GNR 2009-24 B SEQ | | | 4 | 1 | 22,761,422 | 107.8190 | 24,350,924 | 22,584,977 | 22,613,937 | | (1,458) | | | 4.500 | 4.450 | MON | 84,694 | 1,016,324 | 03/25/2009 | 04/20/2039 |
| 38374X-WM-3 | GNR 2009-24 BC SEQ | | | 4 | 1 | 36,827,889 | 107.5090 | 39,695,277 | 36,922,899 | 36,838,412 | | 632 | | | 4.500 | 4.552 | MON | 138,461 | 1,661,530 | 04/03/2009 | 04/16/2039 |
| 38374Y-AT-0 | GNR 2010-93 LP PAC-1-11 | | | 4 | 1 | 47,437,085 | 106.8860 | 48,404,539 | 45,286,000 | 45,916,594 | | (109,244) | | | 4.500 | 4.208 | 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 | 108.0230 | 17,671,504 | 16,359,000 | 16,536,360 | | (27,546) | | | 4.500 | 4.312 | MON | 61,346 | 736,155 | 08/04/2010 | 07/20/2040 |

# 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 |
| 38374Y-E2-5 | GNR 2010-87 LD PAC-1-11 | | | 4 | 1 | 46,765,882 | 108.8450 | 49,240,355 | 45,239,064 | 45,632,586 | | (79,668) | | | 4.500 | 4.305 | MON | 169,646 | 2,035,758 | 07/07/2010 | 07/20/2040 |
| 38374Y-F4-0 | GNR 2010-87 MD AD PAC-11 | | | 4 | 1 | 7,378,293 | 106.2060 | 7,521,243 | 7,081,745 | 7,184,506 | | (1,979) | | | 4.500 | 4.059 | MON | 26,557 | 318,679 | 11/23/2010 | 07/20/2040 |
| 38374Y-F9-9 | GNR 2010-87 YB SEQ | | | 4 | 1 | 42,235,880 | 108.8080 | 44,917,440 | 41,281,251 | 41,572,867 | | (6,348) | | | 4.500 | 4.307 | MON | 154,805 | 1,857,656 | 07/14/2010 | 07/20/2040 |
| 38374Y-GZ-0 | GNR 2010-86 PC EXCH PAC-1-11 | | | 4 | 1 | 21,404,580 | 109.7860 | 22,711,341 | 20,687,000 | 20,976,247 | | (31,766) | | | 4.500 | 4.313 | 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 | 111.2120 | 39,711,574 | 35,708,000 | 35,875,809 | | (28,879) | | | 4.500 | 4.429 | 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 | 29,153,470 | 105.7780 | 29,903,367 | 28,270,032 | 28,464,406 | | (3,941) | | | 4.500 | 4.310 | MON | 106,013 | 1,272,152 | 06/23/2010 | 07/20/2040 |
| 38374Y-VE-0 | GNR 2010-85 ME EXCH PAC-1-11 | | | 4 | 1 | 32,845,940 | 106.1250 | 33,704,411 | 31,759,180 | 31,980,736 | | (47,636) | | | 4.500 | 4.311 | MON | 119,097 | 1,429,163 | 06/23/2010 | 07/20/2040 |
| 38374Y-WK-5 | GNR 2010-85 NE EXCH PAC-1-11 | | | 4 | 1 | 46,058,808 | 107.6800 | 45,789,716 | 42,524,000 | 43,938,797 | | (243,646) | | | 4.500 | 3.830 | MON | 159,465 | 1,913,580 | 07/18/2013 | 07/20/2040 |
| 38374Y-XT-5 | GNR 2010-94 PU PAC-1-11 | | | 4 | 1 | 51,768,719 | 105.7350 | 52,954,656 | 50,082,353 | 50,521,439 | | (8,219) | | | 4.500 | 4.257 | MON | 187,809 | 2,253,706 | 07/12/2010 | 07/20/2040 |
| 38374Y-YM-9 | GNR 2010-95 PE PAC-11 | | | 4 | 1 | 19,699,023 | 106.5510 | 20,276,701 | 19,030,000 | 19,215,834 | | (33,326) | | | 4.500 | 4.308 | MON | 71,363 | 856,350 | 07/19/2010 | 07/20/2040 |
| 38375A-FR-0 | GNR 2009-122 ME EXCH | | | 4 | 1 | 27,147,613 | 107.1890 | 30,141,429 | 28,120,000 | 27,884,460 | | 28,580 | | | 4.500 | 4.680 | 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 | 106.7230 | 30,197,338 | 28,295,000 | 28,098,821 | | 15,247 | | | 3.500 | 3.602 | 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 | 107.5410 | 5,296,418 | 4,925,000 | 5,121,376 | | (11,769) | | | 3.750 | 3.390 | MON | 15,391 | 184,688 | 06/22/2012 | 04/20/2042 |
| 38375C-M2-3 | GNR 2012-71 Z SC Z SEQ | | | 4 | 1 | 39,025,688 | 105.1630 | 40,304,231 | 38,325,341 | 38,572,396 | | (45,585) | | | 3.500 | 3.381 | MON | 111,782 | 1,316,299 | 12/01/2019 | 01/20/2042 |
| 38375C-M5-6 | GNR 2012-71 JZ SC Z SEQ | | | 4 | 1 | 29,437,516 | 103.9880 | 30,154,629 | 28,998,252 | 29,166,999 | | (26,562) | | | 3.500 | 3.421 | MON | 84,578 | 995,956 | 12/01/2019 | 04/16/2041 |
| 38375C-PC-8 | GNR 2012-47 ZP Z AD PAC-11 | | | 4 | 1 | 30,567,779 | 104.9200 | 31,121,478 | 29,662,009 | 30,077,768 | | (41,549) | | | 3.500 | 3.332 | MON | 86,514 | 1,018,753 | 12/01/2019 | 04/20/2042 |
| 38375C-RN-2 | GNR 2012-48 Z Z SEQ | | | 4 | 1 | 27,961,342 | 107.3140 | 30,582,786 | 28,498,537 | 28,170,533 | | 23,012 | | | 3.500 | 3.651 | MON | 83,121 | 978,793 | 12/01/2019 | 04/20/2042 |
| 38375C-RX-0 | GNR 2012-48 KE PAC-11 | | | 4 | 1 | 15,412,669 | 105.9410 | 15,541,614 | 14,670,000 | 15,069,464 | | (41,863) | | | 3.500 | 3.152 | 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 | 107.2630 | 9,653,649 | 9,000,000 | 9,209,855 | | (30,085) | | | 3.500 | 3.119 | MON | 26,250 | 315,000 | 06/22/2012 | 04/20/2042 |
| 38375C-VC-1 | GNR 2012-54 VZ Z SEQ | | | 4 | 1 | 12,219,959 | 104.7990 | 13,135,542 | 12,533,977 | 12,386,313 | | 14,895 | | | 3.500 | 3.681 | MON | 36,557 | 430,484 | 12/01/2019 | 04/20/2042 |
| 38375C-VX-5 | GNR 2012-43 Z Z SEQ | | | 4 | 1 | 32,117,668 | 104.8390 | 34,263,421 | 32,681,808 | 32,398,579 | | 24,591 | | | 3.500 | 3.638 | MON | 95,322 | 1,122,470 | 12/01/2019 | 04/20/2042 |
| 38375C-WZ-9 | GNR 2012-43 HZ Z PAC-11 | | | 4 | 1 | 12,789,086 | 106.4550 | 13,916,544 | 13,072,723 | 12,922,355 | | 12,289 | | | 3.500 | 3.665 | MON | 38,129 | 448,988 | 12/01/2019 | 04/20/2042 |
| 38375C-Y9-5 | GNR 2012-74 TY SC PT | | | 4 | 1 | 21,760,850 | 103.0940 | 22,433,350 | 21,760,000 | 21,760,000 | | | | | 3.000 | 3.001 | MON | 54,400 | 652,800 | 08/15/2012 | 03/20/2042 |
| 38375D-DG-0 | GNR 2008-60 BY SEQ | | | 4 | 1 | 2,434,885 | 103.9220 | 2,471,674 | 2,378,398 | 2,385,528 | | (2,982) | | | 5.000 | 4.697 | MON | 9,910 | 118,920 | 01/30/2009 | 07/16/2023 |
| 38375D-E9-5 | GNR 2008-94 YP AD PAC-11 | | | 4 | 1 | 3,086,931 | 104.8170 | 3,243,738 | 3,094,667 | 3,086,747 | | (42) | | | 5.000 | 5.047 | MON | 12,894 | 154,733 | 12/05/2008 | 10/20/2038 |
| 38375D-KB-3 | GNR 2008-61 NB EXCH PAC-1-11 | | | 4 | 1 | 4,930,107 | 110.4250 | 5,275,895 | 4,777,814 | 4,809,715 | | (885) | | | 5.500 | 5.325 | MON | 21,898 | 262,780 | 01/21/2009 | 07/20/2038 |
| 38375G-CG-4 | GNR 2012-73 NZ Z AD PAC-1-11 | | | 4 | 1 | 11,453,116 | 106.9550 | 11,983,786 | 11,204,540 | 11,318,701 | | (13,104) | | | 3.500 | 3.364 | MON | 32,680 | 384,824 | 12/01/2019 | 06/20/2042 |
| 38375G-CZ-2 | GNR 2012-73 K SC PT | | | 4 | 1 | 19,594,159 | 101.9080 | 20,080,895 | 19,705,000 | 19,636,237 | | 3,883 | | | 3.000 | 3.045 | MON | 49,263 | 591,150 | 10/24/2012 | 04/20/2042 |
| 38375G-QP-9 | GNR 2012-94 BZ Z SEQ | | | 4 | 1 | 40,345,594 | 108.5620 | 41,953,522 | 38,644,597 | 39,560,042 | | (84,097) | | | 3.500 | 3.233 | MON | 112,713 | 1,327,264 | 12/01/2019 | 07/20/2042 |
| 38375G-RK-9 | GNR 2012-92 Z SC Z SEQ | | | 4 | 1 | 29,672,908 | 106.7350 | 29,905,509 | 28,018,410 | 28,967,752 | | (97,080) | | | 3.500 | 3.060 | MON | 81,720 | 962,303 | 12/01/2019 | 04/20/2042 |
| 38375J-CK-9 | GNR 2006-68 Z Z AFC SEQ | | | 4 | 1 | 8,416,879 | 106.6840 | 9,354,579 | 8,768,528 | 8,539,543 | | 6,281 | | | 5.454 | 5.793 | MON | 39,853 | 464,402 | 12/01/2019 | 05/16/2046 |
| 38375J-KY-0 | GNR 2007-4 D CSTR SEQ | | | 4 | 1 | 710,969 | 100.1320 | 719,278 | 718,327 | 716,369 | | 1,718 | | | 5.270 | 5.514 | MON | 3,155 | 37,856 | 02/14/2007 | 08/16/2040 |
| 38375J-KZ-7 | GNR 2007-4 Z CSTR Z SEQ | | | 4 | 1 | 16,833,976 | 105.7770 | 20,795,593 | 19,659,870 | 17,978,153 | | 62,172 | | | 4.337 | 5.156 | MON | 71,054 | 832,951 | 12/01/2019 | 01/16/2047 |
| 38375J-R4-9 | GNR 2007-31 OK EXCH PAC-11 | | | 4 | 1 | 3,076,926 | 108.8690 | 3,248,048 | 2,983,459 | 3,020,990 | | (2,051) | | | 5.000 | 4.638 | MON | 12,431 | 149,173 | 03/18/2009 | 05/16/2037 |
| 38375P-MQ-1 | GNR 2008-9 PD EXCH PAC-1-11 | | | 4 | 1 | 763,472 | 103.5710 | 798,221 | 770,697 | 765,964 | | 550 | | | 4.250 | 4.550 | MON | 2,730 | 32,755 | 09/16/2008 | 12/20/2037 |
| 38375Q-YH-6 | GNR 2008-50 NB EXCH PAC-1-11 | | | 4 | 1 | 8,635,845 | 109.6240 | 9,120,307 | 8,319,634 | 8,358,527 | | (7,066) | | | 5.500 | 5.400 | MON | 38,132 | 457,580 | 02/25/2009 | 06/16/2038 |
| 38375X-LQ-5 | GNR 2008-71 PC PAC-1-11 | | | 4 | 1 | 8,642,576 | 110.1080 | 9,107,711 | 8,271,645 | 8,350,961 | | (1,713) | | | 6.000 | 5.740 | MON | 41,358 | 496,299 | 02/03/2009 | 08/20/2038 |
| 38375Y-J2-9 | GNR 2008-88 GW EXCH PAC-1-11 | | | 4 | 1 | 3,836,861 | 106.4950 | 4,106,582 | 3,856,142 | 3,837,965 | | 157 | | | 5.000 | 5.103 | MON | 16,067 | 192,807 | 10/22/2008 | 10/20/2038 |
| 38375Y-NV-0 | GNR 2008-79 DA EXCH PAC-1-11 | | | 4 | 1 | 3,982,731 | 107.6890 | 4,310,510 | 4,002,745 | 3,983,176 | | 166 | | | 5.000 | 5.107 | MON | 16,678 | 200,137 | 10/22/2008 | 09/20/2038 |
| 38375Y-TC-6 | GNR 2008-79 GM EXCH SC PT | | | 4 | 1 | 12,319,567 | 107.2150 | 12,808,167 | 11,946,247 | 11,965,017 | | (960) | | | 5.000 | 4.949 | MON | 49,776 | 597,312 | 01/09/2009 | 08/20/2038 |
| 38376C-3B-3 | GNR 2009-89 ZA SC Z SEQ | | | 4 | 1 | 19,533,285 | 111.8800 | 20,018,529 | 17,892,786 | 18,382,480 | | (8,526) | | | 5.000 | 4.314 | MON | 74,553 | 894,639 | 12/13/2011 | 08/20/2039 |
| 38376C-3H-0 | GNR 2009-89 PV EXCH PAC-1-11 | | | 4 | 1 | 17,043,130 | 111.3410 | 18,695,500 | 16,791,261 | 16,825,049 | | (1,196) | | | 5.000 | 4.933 | MON | 69,964 | 839,563 | 11/10/2009 | 10/20/2039 |
| 38376C-AW-9 | GNR 2009-83 KM PAC-1-11 | | | 4 | 1 | 12,157,352 | 110.9270 | 13,282,358 | 11,974,000 | 11,996,939 | | (10,104) | | | 5.000 | 4.942 | MON | 49,892 | 598,700 | 01/22/2010 | 09/20/2039 |
| 38376C-N5-4 | GNR 2009-92 BP PAC-1-11 | | | 4 | 1 | 19,180,733 | 104.5470 | 19,442,259 | 18,596,681 | 18,754,553 | | (21,288) | | | 5.000 | 4.539 | MON | 77,486 | 929,834 | 09/18/2009 | 06/20/2039 |
| 38376C-QS-1 | GNR 2009-77 OP PAC-1-11 | | | 4 | 1 | 19,022,982 | 110.9090 | 20,587,562 | 18,562,544 | 18,644,092 | | (23,880) | | | 5.000 | 4.885 | MON | 77,344 | 928,127 | 11/17/2009 | 09/20/2039 |
| 38376C-SP-5 | GNR 2009-77 PH PAC-1-11 | | | 4 | 1 | 13,236,303 | 108.1300 | 14,227,926 | 13,158,176 | 13,153,305 | | (463) | | | 5.000 | 4.993 | MON | 54,826 | 657,909 | 11/05/2009 | 09/20/2039 |
| 38376C-XM-6 | GNR 2009-79 ME EXCH PAC-1-11 | | | 4 | 1 | 7,509,628 | 110.9980 | 8,244,115 | 7,427,232 | 7,437,301 | | (505) | | | 5.000 | 4.950 | MON | 30,947 | 371,362 | 04/20/2010 | 09/20/2039 |
| 38376C-ZH-5 | GNR 2009-76 BZ Z SUP | | | 4 | 1 | 7,832,524 | 116.7000 | 9,157,065 | 7,846,638 | 7,830,322 | | (929) | | | 5.500 | 5.559 | MON | 35,964 | 418,978 | 12/01/2019 | 09/16/2039 |
| 38376E-CN-3 | GNR 2009-88 MD PAC-11 | | | 4 | 1 | 20,558,955 | 110.8610 | 22,091,235 | 19,926,899 | 20,056,516 | | (30,852) | | | 5.000 | 4.837 | 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 | 110.8630 | 33,258,873 | 30,000,000 | 29,977,306 | | (9,798) | | | 5.000 | 5.007 | 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 | 107.8020 | 68,129,495 | 63,199,000 | 63,252,611 | | (36,725) | | | 5.000 | 4.972 | 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 | 111.1710 | 47,527,719 | 42,752,000 | 42,992,685 | | (58,829) | | | 5.000 | 4.865 | MON | 178,133 | 2,137,600 | 11/24/2009 | 11/20/2039 |
| 38376F-GE-6 | GNR 2009-61 PE EXCH PAC-1-11 | | | 4 | 1 | 22,653,253 | 110.3250 | 24,825,514 | 22,502,067 | 22,509,057 | | (911) | | | 5.000 | 4.997 | MON | 93,759 | 1,125,103 | 11/05/2009 | 08/16/2039 |
| 38376F-JZ-6 | GNR 2009-66 CW PAC-1-11 | | | 4 | 1 | 30,102,004 | 110.0900 | 33,495,155 | 30,425,272 | 30,285,762 | | 860 | | | 5.000 | 5.103 | MON | 126,772 | 1,521,264 | 07/27/2009 | 08/20/2039 |
| 38376F-ZT-2 | GNR 2009-74 JZ Z SUP | | | 4 | 1 | 88,977 | 126.2390 | 112,523 | 89,135 | 88,942 | | (11) | | | 5.500 | 5.545 | MON | 409 | 4,759 | 12/01/2019 | 09/20/2039 |
| 38376J-2X-1 | GNR 2009-123 WQ SC PT | | | 4 | 1 | 9,542,134 | 111.0950 | 10,512,159 | 9,462,296 | 9,471,958 | | (554) | | | 5.000 | 4.959 | MON | 39,426 | 473,115 | 03/08/2010 | 09/20/2039 |
| 38376J-PA-6 | GNR 2009-101 LN PAC-1-11 | | | 4 | 1 | 20,728,158 | 110.2440 | 22,219,674 | 20,155,000 | 20,268,545 | | (29,904) | | | 5.000 | 4.855 | MON | 83,979 | 1,007,750 | 11/17/2009 | 11/20/2039 |

# 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 |
| 38376J-VE-1 | GNR 2009-103 KE EXCH PAC-1 | | | 4 | 1 | 45,212,220 | 111.0950 | 49,501,463 | 44,557,778 | 44,636,273 | | (35,860) | | | 5.000 | 4.945 | 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 | 107.9720 | 13,340,972 | 12,356,000 | 12,104,502 | | 32,078 | | | 4.500 | 4.895 | MON | 46,335 | 556,020 | 03/12/2010 | 12/20/2039 |
| 38376J-YD-0 | GNR 2009-103 DY EXCH SEQ | | | 4 | 1 | 8,511,989 | 109.5580 | 9,419,785 | 8,597,969 | 8,555,946 | | 346 | | | 4.500 | 4.607 | MON | 32,242 | 386,909 | 05/26/2010 | 11/20/2039 |
| 38376K-EY-3 | GNR 2009-93 LX EXCH PAC-11 | | | 4 | 1 | 58,363,468 | 109.1910 | 62,189,763 | 56,955,162 | 57,181,263 | | (5,826) | | | 5.000 | 4.883 | MON | 237,313 | 2,847,758 | 11/20/2009 | 10/20/2039 |
| 38376K-FJ-5 | GNR 2009-93 ZB EXCH SC Z AD SEQ | | | 4 | 1 | 17,590,224 | 109.9920 | 19,264,059 | 17,514,006 | 17,504,496 | | (493) | | | 5.500 | 5.517 | MON | 80,273 | 963,270 | 02/18/2010 | 10/16/2039 |
| 38376K-TZ-4 | GNR 2009-87 CG EXCH PAC-1-11 | | | 4 | 1 | 26,430,081 | 108.3860 | 28,115,035 | 25,939,660 | 26,028,007 | | (2,568) | | | 5.000 | 4.896 | MON | 108,082 | 1,296,983 | 02/05/2010 | 10/20/2039 |
| 38376K-ZC-8 | GNR 2009-97 PZ SC Z SEQ | | | 4 | 1 | 31,975,948 | 112.8360 | 37,011,866 | 32,801,484 | 32,497,408 | | 30,190 | | | 5.000 | 5.197 | MON | 136,673 | 1,596,506 | 12/01/2019 | 08/16/2039 |
| 38376L-AH-2 | GNR 2010-91 PE PAC-1-11 | | | 4 | 1 | 43,617,010 | 111.9270 | 42,561,289 | 38,026,000 | 40,411,592 | | (299,343) | | | 4.500 | 3.474 | MON | 142,598 | 1,711,170 | 02/13/2013 | 07/20/2040 |
| 38376L-EA-3 | GNR 2010-90 AL SEQ | | | 4 | 1 | 20,325,978 | 108.0250 | 21,786,927 | 20,168,412 | 20,190,938 | | (1,085) | | | 4.500 | 4.452 | MON | 75,632 | 907,578 | 06/25/2010 | 07/20/2040 |
| 38376L-EJ-4 | GNR 2010-90 LK PAC-1-11 | | | 4 | 1 | 12,784,386 | 107.0720 | 13,241,587 | 12,367,000 | 12,484,746 | | (21,758) | | | 4.500 | 4.336 | 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 | 105.0380 | 11,265,272 | 10,725,000 | 10,530,139 | | 27,874 | | | 4.000 | 4.401 | MON | 35,750 | 429,000 | 07/07/2011 | 06/20/2041 |
| 38376L-TP-4 | GNR 2011-80 BZ Z SEQ | | | 4 | 1 | 15,457,390 | 106.4640 | 18,124,257 | 17,023,849 | 16,416,102 | | 72,165 | | | 3.500 | 4.057 | MON | 49,653 | 584,691 | 12/01/2019 | 06/16/2041 |
| 38376L-UE-7 | GNR 2011-80 PC EXCH PAC-1-11 | | | 4 | 1 | 18,026,687 | 104.9700 | 19,655,138 | 18,724,466 | 18,416,475 | | 33,392 | | | 4.000 | 4.300 | 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 | 104.3430 | 15,585,696 | 14,936,920 | 14,712,745 | | 28,353 | | | 4.000 | 4.292 | 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 | 106.9720 | 21,158,018 | 19,779,000 | 19,443,644 | | 29,242 | | | 4.000 | 4.248 | 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 | 107.0190 | 10,560,601 | 9,868,000 | 9,641,573 | | 20,718 | | | 4.000 | 4.361 | 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 | 103.0700 | 33,217,286 | 32,227,959 | 29,827,533 | | 248,334 | | | 3.000 | 3.973 | 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 | 110.2440 | 25,417,942 | 23,056,000 | 23,036,558 | | (7,309) | | | 5.000 | 5.009 | 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 | 112.6540 | 40,605,625 | 36,044,596 | 36,121,132 | | (27,921) | | | 5.000 | 4.948 | 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 | 32,994,118 | 111.8340 | 37,899,195 | 33,888,867 | 33,533,537 | | 36,715 | | | 5.000 | 5.221 | MON | 141,204 | 1,649,431 | 12/01/2019 | 12/20/2039 |
| 38376P-MF-4 | GNR 2009-118 WP PAC-1-11 | | | 4 | 1 | 28,550,060 | 107.5800 | 31,088,573 | 28,898,183 | 28,752,545 | | 13,277 | | | 4.500 | 4.603 | MON | 108,368 | 1,300,418 | 06/07/2010 | 12/20/2039 |
| 38376P-MV-9 | GNR 2009-118 UZ Z SEQ | | | 4 | 1 | 10,841,709 | 110.3840 | 13,111,520 | 11,878,147 | 11,541,736 | | 4,823 | | | 4.500 | 5.212 | MON | 44,543 | 534,517 | 03/11/2010 | 12/20/2039 |
| 38376P-TS-9 | GNR 2009-125 PN PAC-1-11 | | | 4 | 1 | 11,570,146 | 109.2170 | 13,216,902 | 12,101,476 | 11,884,117 | | 23,263 | | | 4.500 | 4.818 | 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 | 111.8880 | 58,181,573 | 52,000,000 | 52,021,452 | | (15,178) | | | 5.000 | 5.009 | 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 | 113.6490 | 14,212,991 | 12,506,000 | 12,517,669 | | (5,174) | | | 5.000 | 4.992 | MON | 52,108 | 625,300 | 02/05/2010 | 12/16/2039 |
| 38376T-CF-7 | GNR 2010-12 MC PAC-11 | | | 4 | 1 | 9,204,307 | 108.9880 | 10,547,863 | 9,678,000 | 9,512,691 | | 19,724 | | | 4.500 | 4.829 | MON | 36,293 | 435,510 | 03/12/2010 | 01/20/2040 |
| 38376T-DV-1 | GNR 2010-2 PZ Z PAC-1 | | | 4 | 1 | 66,066,998 | 112.5530 | 75,884,502 | 67,421,415 | 66,886,853 | | 54,128 | | | 5.000 | 5.184 | MON | 280,923 | 3,281,519 | 12/01/2019 | 01/20/2040 |
| 38376T-GV-8 | GNR 2010-2 QN EXCH PAC-1-11 | | | 4 | 1 | 33,249,541 | 109.1590 | 37,349,571 | 34,215,872 | 33,881,633 | | 4,256 | | | 4.500 | 4.732 | MON | 128,310 | 1,539,714 | 03/02/2010 | 01/20/2040 |
| 38376T-JC-7 | GNR 2010-3 HP PAC-1-11 | | | 4 | 1 | 42,207,726 | 110.2040 | 46,084,085 | 41,816,999 | 41,847,078 | | (24,793) | | | 5.000 | 4.975 | MON | 174,237 | 2,090,850 | 03/09/2010 | 01/20/2040 |
| 38376T-KH-4 | GNR 2010-3 YZ SC Z SEQ | | | 4 | 1 | 30,287,469 | 113.0650 | 35,385,370 | 31,296,396 | 30,889,569 | | 40,909 | | | 5.000 | 5.263 | MON | 130,402 | 1,523,251 | 12/01/2019 | 12/20/2039 |
| 38376T-KQ-4 | GNR 2010-3 ZY SC Z SEQ | | | 4 | 1 | 30,052,254 | 109.8570 | 36,196,624 | 32,948,837 | 31,975,864 | | 13,390 | | | 4.500 | 5.247 | MON | 123,558 | 1,482,698 | 03/05/2010 | 12/20/2039 |
| 38376T-PE-6 | GNR 2010-7 HA PAC-1-11 | | | 4 | 1 | 39,619,044 | 111.7070 | 44,443,071 | 39,785,334 | 39,669,581 | | 3,706 | | | 5.000 | 5.066 | 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 | 38,789,511 | 109.3190 | 42,055,875 | 38,470,923 | 38,493,870 | | (16,348) | | | 5.000 | 4.988 | MON | 160,296 | 1,923,546 | 02/17/2010 | 01/16/2040 |
| 38376T-WZ-1 | GNR 2010-1 GZ Z SEQ | | | 4 | 1 | 23,783,790 | 111.1460 | 28,813,043 | 25,923,510 | 25,244,799 | | 8,929 | | | 4.500 | 5.153 | MON | 97,213 | 1,166,558 | 03/08/2010 | 01/20/2040 |
| 38376T-X2-3 | GNR 2010-4 QN AD PAC-11 | | | 4 | 1 | 10,112,891 | 111.7690 | 11,176,933 | 10,000,000 | 10,046,431 | | (5,318) | | | 5.000 | 4.965 | 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 | 110.6850 | 16,629,753 | 15,024,350 | 15,043,605 | | (6,983) | | | 5.000 | 4.981 | MON | 62,601 | 751,218 | 03/05/2010 | 01/20/2040 |
| 38376V-3W-5 | GNR 2010-19 PB EXCH PAC-1-11 | | | 4 | 1 | 24,095,379 | 107.1060 | 25,378,410 | 23,694,607 | 23,806,933 | | (3,040) | | | 5.000 | 4.870 | MON | 98,728 | 1,184,730 | 03/03/2010 | 02/20/2040 |
| 38376V-3Z-8 | GNR 2010-26 PZ SC Z SEQ | | | 4 | 1 | 48,016,500 | 112.8430 | 55,905,259 | 49,542,554 | 48,827,380 | | 66,257 | | | 5.000 | 5.282 | MON | 206,427 | 2,411,323 | 12/01/2019 | 01/20/2040 |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ | | | 4 | 1 | 24,894,523 | 105.8700 | 26,999,822 | 25,502,747 | 25,277,134 | | 2,932 | | | 4.000 | 4.199 | MON | 85,009 | 1,020,110 | 09/01/2010 | 02/20/2040 |
| 38376V-B7-1 | GNR 2010-17 PN EXCH PAC-1-11 | | | 4 | 1 | 14,834,729 | 105.4020 | 16,308,778 | 15,472,990 | 15,286,723 | | 2,991 | | | 4.500 | 4.860 | MON | 58,024 | 696,285 | 03/04/2010 | 02/16/2040 |
| 38376V-BP-1 | GNR 2010-20 PY PAC-1-11 | | | 4 | 1 | 17,912,819 | 106.1220 | 19,750,034 | 18,610,721 | 18,383,494 | | 3,226 | | | 4.500 | 4.762 | MON | 69,790 | 837,482 | 03/01/2010 | 02/16/2040 |
| 38376V-E5-2 | GNR 2010-23 BP PAC-1-11 | | | 4 | 1 | 30,971,295 | 108.1860 | 34,993,840 | 32,346,000 | 31,922,236 | | 65,892 | | | 4.500 | 4.810 | 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 | 7,231,243 | 108.5950 | 7,619,419 | 7,016,366 | 7,073,510 | | (1,457) | | | 5.000 | 4.784 | MON | 29,235 | 350,818 | 03/03/2010 | 02/20/2040 |
| 38376V-P5-0 | GNR 2010-23 ZD EXCH Z SEQ | | | 4 | 1 | 11,852,311 | 108.9270 | 14,189,449 | 13,026,598 | 12,629,798 | | 5,810 | | | 4.500 | 5.289 | MON | 48,850 | 586,197 | 03/11/2010 | 02/20/2040 |
| 38376W-2U-8 | GNR 2010-34 NC EXCH PAC-1-11 | | | 4 | 1 | 55,644,451 | 109.1150 | 63,211,422 | 57,931,000 | 57,082,880 | | 105,163 | | | 4.500 | 4.787 | MON | 217,241 | 2,606,895 | 03/04/2010 | 03/20/2040 |
| 38376W-3L-7 | GNR 2010-34 Z EXCH Z SEQ | | | 4 | 1 | 10,372,087 | 109.8360 | 12,651,151 | 11,518,265 | 11,099,189 | | 5,992 | | | 4.500 | 5.424 | MON | 43,193 | 518,322 | 03/08/2010 | 03/20/2040 |
| 38376W-4H-5 | GNR 2010-33 PE PAC-1-11 | | | 4 | 1 | 12,212,300 | 111.2290 | 13,118,802 | 11,794,427 | 11,951,442 | | (19,094) | | | 4.500 | 4.308 | 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 | 108.5950 | 14,754,770 | 13,587,000 | 13,384,899 | | 28,691 | | | 4.500 | 4.825 | MON | 50,951 | 611,415 | 03/03/2010 | 03/20/2040 |
| 38376W-FT-7 | GNR 2010-14 DG EXCH PAC-1-11 | | | 4 | 1 | 20,249,175 | 108.6760 | 22,748,953 | 20,932,760 | 20,691,388 | | 3,999 | | | 4.500 | 4.779 | MON | 78,498 | 941,974 | 03/01/2010 | 02/20/2040 |
| 38376W-YB-5 | GNR 2010-15 ZH Z SEQ | | | 4 | 1 | 49,890,632 | 106.4160 | 57,142,105 | 53,696,679 | 52,413,881 | | 17,169 | | | 4.500 | 5.082 | MON | 201,363 | 2,416,351 | 02/08/2010 | 02/20/2040 |
| 38376X-2R-3 | GNR 2010-45 PQ PAC-1-11 | | | 4 | 1 | 18,004,858 | 109.4170 | 19,109,222 | 17,464,549 | 17,590,186 | | (33,647) | | | 5.000 | 4.806 | MON | 72,769 | 873,228 | 05/11/2010 | 04/20/2040 |
| 38376X-3H-4 | GNR 2010-45 UE PAC-1-11 | | | 4 | 1 | 10,028,125 | 107.4510 | 10,745,102 | 10,000,000 | 9,996,231 | | (2,498) | | | 4.500 | 4.507 | MON | 37,500 | 450,000 | 06/08/2010 | 04/20/2040 |
| 38376X-6X-6 | GNR 2010-45 YG EXCH SEQ | | | 4 | 1 | 28,847,522 | 106.5750 | 30,753,891 | 28,856,539 | 28,830,696 | | (452) | | | 4.500 | 4.522 | MON | 108,212 | 1,298,544 | 06/10/2010 | 04/16/2040 |
| 38376X-BJ-1 | GNR 2010-39 WP PAC-1-11 | | | 4 | 1 | 14,352,632 | 110.4420 | 15,308,392 | 13,861,000 | 14,028,900 | | (22,791) | | | 4.500 | 4.310 | MON | 51,979 | 623,745 | 07/07/2010 | 03/20/2040 |
| 38376X-BP-7 | GNR 2010-39 BY SEQ | | | 4 | 1 | 29,767,350 | 107.9690 | 33,942,777 | 31,437,465 | 30,844,258 | | 8,424 | | | 4.500 | 4.970 | MON | 117,890 | 1,414,686 | 03/12/2010 | 03/20/2040 |
| 38376X-FJ-7 | GNR 2010-32 PB PAC-1-11 | | | 4 | 1 | 25,475,036 | 110.7480 | 28,248,437 | 25,506,920 | 25,460,183 | | (2,809) | | | 5.000 | 5.037 | MON | 106,279 | 1,275,346 | 04/14/2010 | 03/20/2040 |
| 38376X-JS-3 | GNR 2010-37 AZ Z SEQ | | | 4 | 1 | 19,609,353 | 110.0430 | 22,186,521 | 20,161,615 | 19,948,661 | | 2,362 | | | 5.000 | 5.247 | MON | 84,007 | 1,008,081 | 03/05/2010 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 38376X-NW-9 | GNR 2010-29 CZ Z PAC-1-11 | | | 4 | 1 | 17,175,177 | 112.8230 | 19,687,709 | 17,450,082 | 17,330,403 | | 8,866 | | | 5.000 | 5.145 | MON | 72,709 | 849,326 | 12/01/2019 | 03/20/2040 |
| 38376X-S7-9 | GNR 2010-51 WZ Z PAC-1-11 | | | 4 | 1 | 32,728,232 | 113.7310 | 38,700,461 | 34,028,040 | 33,418,543 | | 51,310 | | | 5.000 | 5.328 | MON | 141,784 | 1,656,205 | 12/01/2019 | 04/20/2040 |
| 38376X-SE-4 | GNR 2010-29 PE EXCH PAC-1-11 | | | 4 | 1 | 23,982,373 | 107.3750 | 26,934,803 | 25,084,729 | 24,741,485 | | 4,978 | | | 4.500 | 4.836 | MON | 94,068 | 1,128,813 | 03/10/2010 | 03/20/2040 |
| 38376X-UL-5 | GNR 2010-30 PZ Z PAC-1-11 | | | 4 | 1 | 25,336,276 | 111.8440 | 28,959,793 | 25,893,063 | 25,675,443 | | 22,120 | | | 5.000 | 5.191 | MON | 107,888 | 1,270,335 | 10/01/2019 | 03/20/2040 |
| 38376X-VV-2 | GNR 2010-30 ZN Z PAC-1-11 | | | 4 | 1 | 25,946,772 | 112.7990 | 29,899,672 | 26,506,947 | 26,250,687 | | 20,129 | | | 5.000 | 5.181 | MON | 110,446 | 1,290,140 | 12/01/2019 | 03/16/2040 |
| 38376X-XJ-7 | GNR 2010-30 MU EXCH PAC-1-11 | | | 4 | 1 | 15,401,954 | 107.8750 | 16,505,310 | 15,300,350 | 15,305,445 | | (692) | | | 4.500 | 4.473 | MON | 57,376 | 688,516 | 05/19/2010 | 03/20/2040 |
| 38376X-Y9-8 | GNR 2010-51 BY EXCH SC SEQ PT | | | 4 | 1 | 33,475,636 | 108.2090 | 35,307,726 | 32,629,313 | 32,866,367 | | (5,405) | | | 4.500 | 4.338 | MON | 122,360 | 1,468,319 | 07/20/2010 | 04/16/2040 |
| 38376X-Z4-8 | GNR 2010-51 EY EXCH SEQ | | | 4 | 1 | 21,026,669 | 108.1040 | 22,837,705 | 21,125,696 | 21,065,965 | | 354 | | | 4.500 | 4.566 | MON | 79,221 | 950,656 | 06/17/2010 | 04/16/2040 |
| 38376X-ZA-4 | GNR 2010-30 JB EXCH SEQ | | | 4 | 1 | 8,981,891 | 109.7510 | 9,963,539 | 9,078,349 | 9,030,320 | | 434 | | | 4.500 | 4.616 | MON | 34,044 | 408,526 | 06/21/2010 | 03/20/2040 |
| 38376Y-2J-9 | GNR 2010-44 NC EXCH PAC-1-11 | | | 4 | 1 | 17,066,277 | 107.3180 | 19,208,852 | 17,899,000 | 17,579,021 | | 39,174 | | | 4.500 | 4.850 | 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 | 108.7000 | 15,436,532 | 14,201,000 | 13,974,353 | | 28,886 | | | 4.500 | 4.815 | 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 | 111.6800 | 65,685,667 | 58,816,047 | 59,217,282 | | (79,969) | | | 5.000 | 4.868 | 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 | 111.7980 | 11,559,918 | 10,340,000 | 10,380,110 | | (7,748) | | | 5.000 | 4.932 | 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 | 40,694,473 | 109.8440 | 44,150,247 | 40,193,623 | 40,294,258 | | (25,804) | | | 5.000 | 4.939 | MON | 167,473 | 2,009,681 | 04/20/2010 | 04/16/2040 |
| 38376Y-FK-2 | GNR 2010-46 CY EXCH PAC-1-11 | | | 4 | 1 | 12,102,696 | 112.0520 | 13,439,506 | 11,994,000 | 12,015,634 | | (6,988) | | | 5.000 | 4.962 | MON | 49,975 | 599,700 | 04/22/2010 | 04/20/2040 |
| 38376Y-HH-7 | GNR 2010-50 WD PAC-11 | | | 4 | 1 | 10,359,565 | 106.2200 | 9,998,977 | 9,413,441 | 9,684,797 | | (4,665) | | | 4.500 | 3.773 | MON | 35,300 | 423,605 | 12/20/2011 | 04/20/2040 |
| 38376Y-Q6-1 | GNR 2010-47 CE EXCH AD PAC-11 | | | 4 | 1 | 22,308,354 | 111.0830 | 24,558,305 | 22,108,000 | 22,148,577 | | (12,218) | | | 5.000 | 4.968 | 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 | 60,039,504 | 106.0950 | 66,461,356 | 62,643,109 | 61,742,864 | | 69,614 | | | 4.500 | 4.856 | MON | 234,912 | 2,818,940 | 04/22/2010 | 04/20/2040 |
| 38376Y-SN-2 | GNR 2010-43 PQ PAC-1-11 | | | 4 | 1 | 10,331,250 | 112.3620 | 11,236,177 | 10,000,000 | 10,123,807 | | (14,620) | | | 4.500 | 4.331 | MON | 37,500 | 450,000 | 07/07/2010 | 04/20/2040 |
| 38376Y-VW-8 | GNR 2010-43 ZM Z PAC-1-11 | | | 4 | 1 | 30,327,114 | 112.2720 | 35,180,731 | 31,335,150 | 30,977,724 | | 40,266 | | | 5.000 | 5.281 | MON | 130,563 | 1,547,442 | 08/01/2019 | 04/20/2040 |
| 38376Y-YK-1 | GNR 2010-43 EB EXCH SEQ | | | 4 | 1 | 40,031,633 | 109.9010 | 44,979,147 | 40,926,909 | 40,549,340 | | 4,532 | | | 4.500 | 4.709 | MON | 153,476 | 1,841,711 | 05/17/2010 | 04/20/2040 |
| 38376Y-YL-9 | GNR 2010-43 PD EXCH PAC-1-11 | | | 4 | 1 | 30,103,014 | 108.2340 | 33,698,093 | 31,134,339 | 30,748,237 | | 4,740 | | | 4.500 | 4.802 | MON | 116,754 | 1,401,045 | 04/29/2010 | 04/20/2040 |
| 38377D-EE-2 | GNR 2010-99 NJ SC PAC-11 | | | 4 | 1 | 30,460,990 | 105.3250 | 32,087,999 | 30,465,750 | 30,431,128 | | (5,530) | | | 4.000 | 4.011 | 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 | 104.1720 | 63,511,565 | 60,968,250 | 60,812,084 | | 5,154 | | | 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 | 109.0980 | 15,705,872 | 14,396,141 | 14,393,800 | | (2,895) | | | 4.000 | 4.004 | 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 | 107.7100 | 24,204,531 | 22,472,000 | 22,639,559 | | (31,329) | | | 4.500 | 4.358 | 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 | 107.9360 | 18,287,607 | 16,943,000 | 17,047,948 | | (23,932) | | | 4.500 | 4.360 | MON | 63,536 | 762,435 | 07/28/2010 | 08/20/2040 |
| 38377E-2Y-9 | GNR 2010-64 B SEQ | | | 4 | 1 | 5,489,809 | 107.6510 | 5,696,200 | 5,291,382 | 5,346,757 | | (1,004) | | | 4.500 | 4.269 | MON | 19,843 | 238,112 | 11/23/2010 | 05/16/2040 |
| 38377E-AN-4 | GNR 2010-41 MQ PAC-1-11 | | | 4 | 1 | 23,335,770 | 108.3030 | 25,237,783 | 23,303,000 | 23,303,000 | | | | | 4.500 | 4.497 | MON | 87,386 | 1,048,635 | 05/19/2010 | 04/20/2040 |
| 38377E-BE-3 | GNR 2010-41 PE PAC-1-11 | | | 4 | 1 | 15,559,764 | 106.1410 | 17,344,533 | 16,341,072 | 16,084,998 | | 10,566 | | | 4.500 | 4.879 | MON | 61,279 | 735,348 | 04/15/2010 | 04/20/2040 |
| 38377E-DE-1 | GNR 2010-41 LQ EXCH PAC-1-11 | | | 4 | 1 | 15,816,905 | 109.0640 | 17,087,707 | 15,667,574 | 15,680,069 | | (5,171) | | | 5.000 | 4.962 | MON | 65,282 | 783,379 | 04/20/2010 | 04/20/2040 |
| 38377E-FA-7 | GNR 2010-42 DB PAC-11 | | | 4 | 1 | 12,712,642 | 107.5840 | 13,347,235 | 12,406,360 | 12,490,022 | | (16,797) | | | 4.500 | 4.357 | 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 | 107.0130 | 34,413,102 | 32,158,000 | 33,989,433 | | (289,636) | | | 4.500 | 3.420 | 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 | 107.5320 | 13,244,704 | 12,317,000 | 13,015,251 | | (105,303) | | | 4.500 | 3.483 | 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 | 106.9520 | 19,854,562 | 18,564,000 | 18,555,322 | | (5,552) | | | 4.500 | 4.502 | MON | 69,615 | 835,380 | 06/08/2010 | 05/20/2040 |
| 38377E-YG-3 | GNR 2010-57 YB PAC-1-11 | | | 4 | 1 | 6,464,839 | 109.4250 | 7,239,296 | 6,615,761 | 6,551,839 | | 850 | | | 4.500 | 4.725 | MON | 24,809 | 297,709 | 04/30/2010 | 05/20/2040 |
| 38377E-ZM-9 | GNR 2010-57 PE PAC-1-11 | | | 4 | 1 | 32,609,829 | 106.2810 | 35,399,287 | 33,307,198 | 33,026,489 | | 30,937 | | | 4.500 | 4.701 | MON | 124,902 | 1,498,824 | 05/07/2010 | 05/20/2040 |
| 38377F-2J-9 | GNR 2010-73 LE EXCH PAC-1-11 | | | 4 | 1 | 14,477,349 | 108.5300 | 15,528,458 | 14,308,000 | 14,339,945 | | (9,836) | | | 4.500 | 4.452 | 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 | 106.7720 | 15,203,276 | 14,239,000 | 14,199,157 | | 934 | | | 4.500 | 4.551 | MON | 53,396 | 640,755 | 06/14/2010 | 06/20/2040 |
| 38377F-EE-7 | GNR 2010-61 ME EXCH PAC-1-11 | | | 4 | 1 | 27,814,560 | 107.1900 | 28,093,670 | 26,209,244 | 26,796,729 | | (87,828) | | | 4.500 | 3.913 | MON | 98,285 | 1,179,416 | 07/16/2013 | 05/20/2040 |
| 38377F-FL-0 | GNR 2010-61 PE EXCH PAC-1-11 | | | 4 | 1 | 22,512,131 | 105.9790 | 23,813,450 | 22,470,000 | 22,446,358 | | (5,130) | | | 4.500 | 4.511 | 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 | 108.1950 | 21,779,734 | 20,130,000 | 20,113,689 | | (5,049) | | | 4.500 | 4.508 | 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 | 107.2230 | 12,928,906 | 12,058,000 | 12,157,777 | | (18,764) | | | 4.500 | 4.326 | 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 | 107.6440 | 21,990,623 | 20,429,000 | 20,357,694 | | 2,788 | | | 4.500 | 4.562 | 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 | 107.0480 | 18,067,565 | 16,878,000 | 16,703,436 | | 21,150 | | | 4.500 | 4.713 | MON | 63,293 | 759,510 | 05/07/2010 | 05/20/2040 |
| 38377F-QB-0 | GNR 2010-56 EN EXCH SEQ | | | 4 | 1 | 12,360,864 | 108.0110 | 13,710,979 | 12,694,084 | 12,568,389 | | 1,425 | | | 4.500 | 4.733 | MON | 47,603 | 571,234 | 05/17/2010 | 05/20/2040 |
| 38377F-RQ-6 | GNR 2010-55 QM PAC-1-11 | | | 4 | 1 | 27,494,335 | 108.1050 | 30,484,918 | 28,199,318 | 27,930,629 | | 2,892 | | | 4.500 | 4.730 | MON | 105,747 | 1,268,969 | 05/04/2010 | 05/20/2040 |
| 38377F-X3-0 | GNR 2010-78 PJ SC SEQ | | | 4 | 1 | 7,124,263 | 112.4790 | 7,524,207 | 6,689,449 | 6,834,533 | | (17,160) | | | 5.000 | 4.608 | 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 | 107.2590 | 17,129,328 | 15,970,000 | 16,968,720 | | (129,881) | | | 4.500 | 3.447 | MON | 59,888 | 718,650 | 03/28/2013 | 05/20/2040 |
| 38377F-Y4-7 | GNR 2010-73 TZ SC Z SEQ | | | 4 | 1 | 18,057,824 | 109.8380 | 18,762,052 | 17,081,633 | 17,405,937 | | (6,329) | | | 4.500 | 4.020 | MON | 64,056 | 768,673 | 12/13/2011 | 02/20/2040 |
| 38377F-Y8-8 | GNR 2010-73 CZ Z SEQ | | | 4 | 1 | 12,563,757 | 108.1960 | 14,417,725 | 13,325,598 | 13,066,434 | | 3,492 | | | 4.500 | 4.977 | MON | 49,971 | 599,652 | 06/09/2010 | 06/20/2040 |
| 38377F-ZX-2 | GNR 2010-58 BP PAC-1-11 | | | 4 | 1 | 25,982,184 | 106.9980 | 27,610,525 | 25,804,776 | 25,818,791 | | (11,970) | | | 4.500 | 4.482 | MON | 96,768 | 1,161,215 | 06/07/2010 | 05/20/2040 |
| 38377G-4F-3 | GNR 2010-88 BN SEQ | | | 4 | 1 | 20,374,830 | 108.9480 | 21,941,752 | 20,139,606 | 20,193,426 | | (1,582) | | | 4.500 | 4.412 | MON | 75,524 | 906,282 | 06/25/2010 | 07/20/2040 |
| 38377G-HU-6 | GNR 2010-79 AB PAC-11 | | | 4 | 1 | 13,495,258 | 107.1980 | 14,902,609 | 13,902,000 | 13,705,515 | | 18,017 | | | 4.500 | 4.752 | MON | 52,133 | 625,590 | 01/20/2011 | 06/20/2040 |
| 38377G-KA-6 | GNR 2010-70 EG PAC-1-11 | | | 4 | 1 | 24,406,133 | 106.4200 | 25,581,389 | 24,038,050 | 24,096,305 | | (16,279) | | | 4.500 | 4.420 | MON | 90,143 | 1,081,712 | 06/07/2010 | 06/20/2040 |
| 38377G-MY-2 | GNR 2010-75 NB SEQ | | | 4 | 1 | 37,274,245 | 108.2820 | 40,919,114 | 37,789,421 | 37,521,485 | | 3,197 | | | 4.500 | 4.661 | MON | 141,710 | 1,700,524 | 06/03/2010 | 06/20/2040 |
| 38377G-N6-2 | GNR 2010-76 ME EXCH PAC-1-11 | | | 4 | 1 | 26,802,261 | 106.4890 | 28,621,989 | 26,877,855 | 26,810,588 | | 564 | | | 4.500 | 4.546 | MON | 100,792 | 1,209,504 | 06/02/2010 | 06/20/2040 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ | | | 4 | 1 | 7,490,875 | 105.6540 | 8,050,096 | 7,619,290 | 7,566,277 | | 5,328 | | | 4.000 | 4.151 | MON | 25,398 | 301,008 | 09/01/2019 | 06/20/2040 |
| 38377G-RZ-4 | GNR 2010-68 PE PAC-1-11 | | | 4 | 1 | 113,089,383 | 106.0020 | 120,158,607 | 113,355,059 | 113,088,158 | | (456) | | | 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 | 11,100,100 | 106.2100 | 11,912,214 | 11,215,762 | 11,161,035 | | 440 | | | 4.500 | 4.608 | MON | 42,059 | 504,709 | 06/08/2010 | 06/20/2040 |
| 38377G-SX-8 | GNR 2010-68 MB PAC-1-11 | | | 4 | 1 | 24,800,454 | 107.6720 | 26,603,454 | 24,707,800 | 24,704,656 | | (7,602) | | | 4.500 | 4.499 | 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 | 107.1540 | 21,244,283 | 19,826,000 | 19,794,195 | | (1,371) | | | 4.000 | 4.024 | 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 | 113.4610 | 34,643,048 | 30,532,966 | 30,532,966 | | | | | 4.500 | 4.509 | MON | 114,499 | 1,373,983 | 06/29/2011 | 09/20/2040 |
| 38377J-4D-2 | GNR 2010-113 B SEQ | | | 4 | 1 | 21,601,960 | 107.1880 | 20,445,629 | 19,074,578 | 19,893,426 | | (149,706) | | | 4.500 | 3.524 | MON | 71,530 | 858,356 | 05/10/2012 | 09/20/2040 |
| 38377J-4H-3 | GNR 2010-113 EB SEQ | | | 4 | 1 | 49,945,515 | 107.5810 | 47,445,174 | 44,102,000 | 45,933,080 | | (332,662) | | | 4.500 | 3.610 | 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 | 105.4230 | 74,603,863 | 70,766,500 | 70,688,626 | | (9,873) | | | 4.000 | 4.015 | 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 | 106.3980 | 115,287,022 | 108,355,000 | 109,023,252 | | (151,344) | | | 4.500 | 4.353 | 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 | 106.9290 | 50,139,998 | 46,891,000 | 47,260,144 | | (70,184) | | | 4.500 | 4.334 | 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 | 104.6830 | 17,459,077 | 16,678,000 | 16,681,865 | | (5,955) | | | 4.000 | 3.985 | 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 | 107.0560 | 25,380,775 | 23,708,000 | 23,978,424 | | (46,882) | | | 4.500 | 4.266 | MON | 88,905 | 1,066,860 | 09/16/2010 | 08/20/2040 |
| 38377J-L3-5 | GNR 2010-111 BC SEQ | | | 4 | 1 | 14,060,941 | 108.2570 | 14,927,545 | 13,788,933 | 13,877,306 | | (1,953) | | | 4.500 | 4.312 | MON | 51,709 | 620,502 | 06/06/2011 | 09/16/2040 |
| 38377J-M4-2 | GNR 2010-111 PB AD PAC-1-11 | | | 4 | 1 | 13,090,855 | 107.7830 | 14,061,392 | 13,046,009 | 13,053,363 | | (3,308) | | | 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 | 46,503,016 | 105.9020 | 47,625,564 | 44,971,185 | 45,388,348 | | (8,340) | | | 4.500 | 4.251 | MON | 168,642 | 2,023,703 | 07/29/2010 | 08/20/2040 |
| 38377J-P3-1 | GNR 2010-111 ZB Z SUP | | | 4 | 1 | 21,495,885 | 106.2270 | 22,862,644 | 21,522,520 | 21,485,904 | | (2,300) | | | 4.500 | 4.539 | MON | 80,709 | 945,313 | 12/01/2010 | 09/16/2040 |
| 38377J-PS-6 | GNR 2010-98 VZ Z SEQ | | | 4 | 1 | 28,831,520 | 107.8600 | 31,433,552 | 29,142,924 | 28,993,173 | | 10,629 | | | 4.500 | 4.605 | MON | 109,286 | 1,280,017 | 12/01/2019 | 08/20/2040 |
| 38377J-PT-4 | GNR 2010-98 ME AD PAC-11 | | | 4 | 1 | 15,941,039 | 109.2580 | 17,150,178 | 15,697,000 | 15,790,415 | | (14,432) | | | 4.500 | 4.418 | 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 | 107.7010 | 21,169,620 | 19,655,978 | 19,050,481 | | 56,028 | | | 4.000 | 4.452 | 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 | 106.8290 | 15,920,791 | 14,903,000 | 14,894,390 | | (2,367) | | | 4.000 | 4.010 | MON | 49,677 | 596,120 | 08/11/2010 | 08/20/2040 |
| 38377J-UR-2 | GNR 2010-108 PB PAC-11 | | | 4 | 1 | 12,780,172 | 107.6300 | 14,027,110 | 13,032,680 | 12,928,763 | | 1,143 | | | 4.500 | 4.687 | MON | 48,873 | 586,471 | 01/27/2011 | 08/20/2040 |
| 38377K-A6-7 | GNR 2010-112 Z Z SEQ | | | 4 | 1 | 21,162,116 | 110.7340 | 23,051,865 | 20,817,327 | 20,943,191 | | (16,090) | | | 4.500 | 4.445 | MON | 78,065 | 914,340 | 12/01/2019 | 09/16/2040 |
| 38377K-C9-9 | GNR 2010-112 TZ SC Z PAC-11 | | | 4 | 1 | 40,204,548 | 109.7430 | 43,300,122 | 39,455,841 | 39,726,111 | | (43,084) | | | 4.500 | 4.384 | MON | 147,959 | 1,732,982 | 12/01/2019 | 07/20/2040 |
| 38377K-CM-0 | GNR 2010-114 MB EXCH PAC-1-11 | | | 4 | 1 | 21,837,888 | 106.4350 | 23,134,794 | 21,736,000 | 21,747,041 | | (7,068) | | | 4.000 | 3.991 | 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 | 105.2790 | 16,641,746 | 15,807,314 | 15,753,873 | | 2,575 | | | 4.000 | 4.056 | MON | 52,691 | 632,293 | 09/13/2010 | 09/20/2040 |
| 38377K-FQ-8 | GNR 2010-115 PY PAC-1-11 | | | 4 | 1 | 43,042,542 | 102.9070 | 43,800,981 | 42,563,701 | 42,632,511 | | (30,570) | | | 4.000 | 3.946 | MON | 141,879 | 1,702,548 | 09/01/2010 | 09/20/2040 |
| 38377K-FZ-8 | GNR 2010-115 TY PAC-1-11 | | | 4 | 1 | 32,283,946 | 103.8990 | 33,241,520 | 31,994,000 | 32,035,496 | | (18,794) | | | 4.000 | 3.959 | 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 | 106.5370 | 90,428,665 | 84,880,000 | 85,996,360 | | (213,690) | | | 4.500 | 4.206 | 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 | 107.0240 | 49,197,996 | 45,969,000 | 46,577,116 | | (95,136) | | | 4.500 | 4.248 | 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 | 106.3890 | 49,398,489 | 46,432,000 | 46,528,680 | | (22,535) | | | 4.000 | 3.967 | 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 | 103.6860 | 46,853,743 | 45,188,000 | 45,298,762 | | (35,901) | | | 4.000 | 3.929 | 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 | 107.6600 | 13,682,541 | 12,709,000 | 13,282,207 | | (63,316) | | | 4.500 | 3.820 | MON | 47,659 | 571,905 | 05/02/2014 | 09/20/2040 |
| 38377L-2C-1 | GNR 2010-134 JD EXCH PAC-11 | | | 4 | 1 | 10,832,713 | 102.9530 | 12,311,651 | 11,958,493 | 11,589,388 | | 5,314 | | | 4.000 | 4.745 | MON | 39,862 | 478,340 | 02/10/2011 | 10/20/2040 |
| 38377L-GB-8 | GNR 2010-116 DJ EXCH AD PAC-11 | | | 4 | 1 | 16,116,081 | 107.5570 | 17,141,196 | 15,936,792 | 16,005,541 | | (9,264) | | | 4.000 | 3.944 | 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 | 107.6400 | 17,154,293 | 15,936,792 | 16,006,825 | | (9,054) | | | 4.000 | 3.945 | 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 | 108.0410 | 39,546,192 | 36,603,000 | 37,071,166 | | (71,688) | | | 4.500 | 4.262 | 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 | 107.5740 | 24,096,536 | 22,400,000 | 22,558,594 | | (20,053) | | | 4.000 | 3.899 | 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 | 109.1780 | 24,486,846 | 22,428,364 | 22,851,440 | | (46,829) | | | 4.500 | 4.233 | 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 | 107.0610 | 17,213,561 | 16,078,334 | 15,051,126 | | 89,295 | | | 4.000 | 4.904 | 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 | 105.7330 | 35,327,403 | 33,412,000 | 33,659,550 | | (37,548) | | | 4.000 | 3.879 | 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 | 108.4460 | 28,322,368 | 26,116,544 | 26,324,463 | | (31,232) | | | 4.500 | 4.361 | 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 | 28,707,910 | 113.6190 | 29,213,511 | 25,711,746 | 27,481,587 | | (136,153) | | | 4.500 | 3.670 | MON | 96,419 | 1,129,313 | 12/01/2019 | 06/20/2040 |
| 38377M-AM-8 | GNR 2010-129 MX PAC-1-11 | | | 4 | 1 | 16,803,848 | 107.3220 | 17,605,114 | 16,404,000 | 16,548,472 | | (19,038) | | | 4.000 | 3.869 | 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 | 105.3710 | 33,718,877 | 32,000,000 | 32,261,801 | | (45,071) | | | 4.000 | 3.842 | MON | 106,667 | 1,280,000 | 10/07/2010 | 10/20/2040 |
| 38377M-E9-3 | GNR 2010-147 PB AD PAC-11 | | | 4 | 1 | 31,338,619 | 108.5880 | 35,626,408 | 32,808,674 | 31,983,875 | | 49,533 | | | 4.000 | 4.292 | MON | 109,362 | 1,312,347 | 12/20/2011 | 11/20/2040 |
| 38377M-GJ-9 | GNR 2010-133 QB SEQ | | | 4 | 1 | 49,556,069 | 106.2850 | 52,604,669 | 49,494,201 | 49,494,201 | | | | | 4.000 | 3.994 | MON | 164,981 | 1,979,768 | 09/24/2010 | 10/16/2040 |
| 38377M-HB-5 | GNR 2010-133 GB SC PT | | | 4 | 1 | 22,339,231 | 110.3400 | 21,346,940 | 19,346,560 | 21,141,132 | | (142,090) | | | 4.000 | 3.018 | 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 | 117.2630 | 5,975,967 | 5,096,222 | 5,204,731 | | (9,216) | | | 4.500 | 4.252 | 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 | 104.9950 | 10,499,483 | 10,000,000 | 10,096,899 | | (16,565) | | | 4.000 | 3.811 | 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 | 108.5670 | 19,720,804 | 18,164,698 | 19,315,979 | | (146,412) | | | 4.500 | 3.467 | 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 | 112.3530 | 8,464,925 | 7,534,253 | 7,683,517 | | (15,046) | | | 4.500 | 4.232 | 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 | 112.6360 | 14,189,293 | 12,597,474 | 12,864,414 | | (22,452) | | | 4.500 | 4.269 | 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 | 108.2850 | 11,131,648 | 10,280,000 | 10,185,180 | | 7,232 | | | 4.250 | 4.392 | 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 | 112.3680 | 57,592,761 | 51,253,890 | 50,541,901 | | 59,719 | | | 4.000 | 4.199 | 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 | 107.2010 | 16,713,688 | 15,591,000 | 15,744,963 | | (24,426) | | | 4.250 | 4.038 | 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 | 105.1020 | 63,753,683 | 60,659,000 | 58,668,224 | | 280,676 | | | 4.000 | 4.599 | MON | 202,197 | 2,426,360 | 02/16/2011 | 11/16/2040 |

# 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 |
| 38377M-VJ-2 | GNR 2010-146 ZC Z PAC-1-11 | | | 4 | 1 | 16,488,695 | 111.6550 | 18,369,129 | 16,451,714 | 16,454,290 | | (3,763) | | | 4.000 | 4.008 | MON | 54,839 | 644,029 | 12/01/2019 | 11/16/2040 |
| 38377M-WX-0 | GNR 2010-146 CL EXCH PAC-1-11 | | | 4 | 1 | 28,827,413 | 106.6410 | 30,079,251 | 28,206,000 | 28,410,967 | | (33,007) | | | 4.000 | 3.870 | 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 | 109.1630 | 21,391,599 | 19,596,000 | 18,905,733 | | 63,044 | | | 4.000 | 4.518 | 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 | 104.7710 | 47,023,290 | 44,882,155 | 43,914,869 | | 144,035 | | | 4.250 | 4.721 | 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 | 109.4910 | 10,949,091 | 10,000,000 | 9,461,503 | | 42,006 | | | 4.000 | 4.704 | 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 | 103.5110 | 14,894,193 | 14,389,000 | 14,285,192 | | 12,701 | | | 4.000 | 4.151 | 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 | 106.0920 | 38,432,960 | 36,226,000 | 36,350,863 | | (24,188) | | | 4.000 | 3.941 | 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 | 103.4880 | 17,380,863 | 16,795,000 | 16,277,282 | | 83,158 | | | 4.000 | 4.691 | 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 | 108.5700 | 27,400,962 | 25,238,000 | 25,109,549 | | 6,757 | | | 4.000 | 4.073 | 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 | 107.6190 | 22,881,920 | 21,262,000 | 21,449,496 | | (25,601) | | | 4.000 | 3.865 | MON | 70,873 | 850,480 | 11/04/2010 | 11/20/2040 |
| 38377N-K3-7 | GNR 2010-157 LJ AD PAC-11 | | | 4 | 1 | 30,092,986 | 105.8350 | 32,333,890 | 30,551,255 | 30,353,327 | | 2,423 | | | 4.500 | 4.653 | MON | 114,567 | 1,374,807 | 01/12/2011 | 12/16/2040 |
| 38377N-KM-5 | GNR 2010-150 GN AD PAC-11 | | | 4 | 1 | 13,280,340 | 106.7690 | 14,418,091 | 13,504,000 | 13,396,180 | | 8,772 | | | 4.000 | 4.129 | 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 | 103.3410 | 79,366,348 | 76,800,334 | 74,433,565 | | 375,612 | | | 4.000 | 4.688 | 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 | 108.6320 | 28,201,842 | 25,961,000 | 26,172,366 | | (24,652) | | | 4.250 | 4.152 | 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 | 108.1240 | 16,084,569 | 14,876,000 | 14,911,357 | | (10,798) | | | 4.500 | 4.459 | MON | 55,785 | 669,420 | 12/01/2010 | 11/20/2040 |
| 38377N-NF-7 | GNR 2010-145 CY SEQ | | | 4 | 1 | 121,632,496 | 105.6040 | 127,046,590 | 120,305,056 | 120,698,848 | | (9,727) | | | 4.000 | 3.906 | MON | 401,017 | 4,812,203 | 11/12/2010 | 11/20/2040 |
| 38377N-QC-1 | GNR 2010-145 PM EXCH PAC-11 | | | 4 | 1 | 14,128,103 | 103.4360 | 14,807,905 | 14,316,000 | 14,234,269 | | 8,819 | | | 4.000 | 4.116 | MON | 47,720 | 572,640 | 11/18/2010 | 11/20/2040 |
| 38377N-QP-2 | GNR 2010-145 BY EXCH SEQ | | | 4 | 1 | 35,507,932 | 105.6670 | 37,637,866 | 35,619,242 | 35,532,694 | | 1,909 | | | 4.000 | 4.041 | MON | 118,731 | 1,424,770 | 11/08/2010 | 11/20/2040 |
| 38377N-RB-2 | GNR 2010-171 PC PAC-1-11 | | | 4 | 1 | 13,456,500 | 102.6360 | 15,221,616 | 14,830,652 | 14,428,433 | | 6,835 | | | 4.000 | 4.590 | MON | 49,436 | 593,226 | 02/04/2011 | 12/16/2040 |
| 38377N-SS-4 | GNR 2010-167 AZ Z AD PAC-11 | | | 4 | 1 | 21,745,565 | 109.8190 | 22,790,217 | 20,752,547 | 21,328,399 | | (32,079) | | | 4.250 | 4.003 | MON | 73,499 | 862,010 | 12/01/2019 | 12/20/2040 |
| 38377N-T2-0 | GNR 2010-164 JZ Z SEQ | | | 4 | 1 | 12,297,472 | 107.3730 | 12,150,912 | 11,316,525 | 11,722,792 | | (56,650) | | | 4.000 | 3.394 | MON | 37,722 | 443,004 | 12/01/2019 | 12/20/2040 |
| 38377N-UF-9 | GNR 2010-167 WL SC AD PAC-11 | | | 4 | 1 | 11,379,960 | 111.0720 | 13,115,363 | 11,808,000 | 11,573,644 | | 16,830 | | | 4.500 | 4.786 | 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 | 106.8230 | 14,364,783 | 13,447,316 | 13,027,028 | | 39,235 | | | 4.000 | 4.471 | MON | 44,824 | 537,893 | 12/10/2010 | 12/20/2040 |
| 38377N-VD-3 | GNR 2010-167 YZ SC Z AD SEQ | | | 4 | 1 | 13,137,496 | 113.0040 | 14,023,051 | 12,409,319 | 12,839,156 | | (23,282) | | | 4.500 | 4.204 | MON | 46,535 | 545,043 | 12/01/2019 | 09/16/2040 |
| 38377N-XT-6 | GNR 2010-167 EL EXCH PAC-11 | | | 4 | 1 | 66,278,269 | 102.9510 | 73,271,873 | 71,171,295 | 69,557,499 | | 219,840 | | | 4.000 | 4.548 | MON | 237,238 | 2,846,852 | 02/23/2011 | 12/16/2040 |
| 38377Q-DD-6 | GNR 2011-26 LG EXCH PAC-1-11 | | | 4 | 1 | 20,907,959 | 106.2690 | 22,726,529 | 21,385,798 | 21,171,002 | | 2,720 | | | 4.500 | 4.738 | MON | 80,197 | 962,361 | 03/08/2011 | 02/20/2041 |
| 38377Q-GQ-4 | GNR 2011-18 MB PAC-1-11 | | | 4 | 1 | 20,885,151 | 106.0880 | 23,399,816 | 22,056,925 | 21,652,192 | | 12,245 | | | 4.500 | 4.999 | MON | 82,713 | 992,562 | 02/08/2011 | 02/16/2041 |
| 38377Q-KY-2 | GNR 2011-18 PH EXCH PAC-1-11 | | | 4 | 1 | 12,805,649 | 109.2670 | 15,509,290 | 14,194,000 | 13,476,244 | | 52,167 | | | 4.000 | 4.645 | MON | 47,313 | 567,760 | 04/20/2011 | 02/20/2041 |
| 38377Q-NP-8 | GNR 2011-18 B EXCH SEQ | | | 4 | 1 | 4,960,696 | 110.3210 | 5,762,601 | 5,223,504 | 5,132,173 | | 1,284 | | | 4.500 | 4.923 | MON | 19,588 | 235,058 | 04/12/2011 | 02/20/2041 |
| 38377Q-P4-3 | GNR 2011-37 KC PAC-1-11 | | | 4 | 1 | 10,181,861 | 104.0460 | 11,197,455 | 10,762,000 | 10,572,271 | | 31,149 | | | 4.000 | 4.394 | 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 | 104.4290 | 10,453,307 | 10,010,000 | 9,717,412 | | 47,430 | | | 4.000 | 4.689 | 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 | 113.2240 | 15,895,581 | 14,039,000 | 14,064,785 | | (4,213) | | | 5.000 | 4.997 | MON | 58,496 | 701,950 | 02/02/2011 | 02/20/2041 |
| 38377Q-SX-6 | GNR 2011-25 PE PAC-1-11 | | | 4 | 1 | 13,891,885 | 106.2570 | 15,271,753 | 14,372,464 | 14,189,700 | | 2,589 | | | 4.500 | 4.789 | MON | 53,897 | 646,761 | 02/02/2011 | 02/16/2041 |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ | | | 4 | 1 | 10,137,366 | 107.8210 | 10,377,484 | 9,624,717 | 9,791,223 | | (3,329) | | | 4.500 | 4.053 | MON | 36,093 | 433,112 | 12/05/2011 | 02/20/2041 |
| 38377Q-UK-1 | GNR 2011-25 NE PAC-1-11 | | | 4 | 1 | 15,724,453 | 107.5310 | 17,437,290 | 16,216,000 | 16,005,698 | | 22,704 | | | 4.500 | 4.742 | 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 | 103.0630 | 15,557,348 | 15,095,000 | 14,717,958 | | 60,681 | | | 4.000 | 4.593 | MON | 50,317 | 603,800 | 03/29/2011 | 03/20/2041 |
| 38377Q-YM-3 | GNR 2011-46 ZA Z SEQ | | | 4 | 1 | 32,641,745 | 108.5720 | 34,296,210 | 31,588,346 | 31,852,678 | | (66,240) | | | 4.500 | 4.289 | MON | 118,456 | 1,397,406 | 10/01/2019 | 03/20/2041 |
| 38377R-4E-2 | GNR 2010-168 HT EXCH SEQ | | | 4 | 1 | 20,117,670 | 105.8630 | 23,504,401 | 22,202,636 | 21,523,050 | | 29,612 | | | 4.000 | 4.713 | MON | 74,009 | 888,106 | 12/10/2010 | 12/20/2040 |
| 38377R-AN-5 | GNR 2010-158 PE PAC-1-11 | | | 4 | 1 | 46,889,199 | 105.5870 | 50,945,694 | 48,250,000 | 47,679,273 | | 60,487 | | | 4.000 | 4.209 | 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 | 108.1570 | 24,326,702 | 22,492,000 | 22,244,514 | | 19,637 | | | 4.250 | 4.421 | 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 | 103.8630 | 25,414,306 | 24,469,000 | 24,241,281 | | 52,850 | | | 4.000 | 4.294 | 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 | 107.9150 | 27,235,474 | 25,238,000 | 24,775,675 | | 35,292 | | | 4.000 | 4.248 | MON | 84,127 | 1,009,520 | 12/01/2010 | 12/20/2040 |
| 38377R-DD-4 | GNR 2010-158 EP PAC-11 | | | 4 | 1 | 17,096,748 | 108.4350 | 19,002,031 | 17,523,893 | 17,362,678 | | 6,386 | | | 4.500 | 4.725 | MON | 65,715 | 788,575 | 01/11/2011 | 12/16/2040 |
| 38377R-DW-2 | GNR 2010-158 ME PAC-11 | | | 4 | 1 | 19,331,250 | 107.8980 | 21,579,516 | 20,000,000 | 19,773,570 | | 35,618 | | | 4.500 | 4.750 | 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 | 106.6910 | 42,405,242 | 39,746,000 | 38,854,771 | | 108,762 | | | 4.000 | 4.428 | MON | 132,487 | 1,589,840 | 12/07/2010 | 12/16/2040 |
| 38377R-K4-6 | GNR 2010-166 KB EXCH AD PAC-11 | | | 4 | 1 | 14,807,987 | 108.5150 | 16,478,333 | 15,185,246 | 15,018,751 | | 2,745 | | | 4.500 | 4.762 | MON | 56,945 | 683,336 | 02/03/2011 | 12/16/2040 |
| 38377R-KA-2 | GNR 2010-163 NC PAC | | | 4 | 1 | 23,107,785 | 109.3690 | 23,080,243 | 21,103,000 | 22,010,949 | | (114,599) | | | 4.000 | 3.320 | MON | 70,343 | 844,120 | 02/13/2013 | 12/20/2040 |
| 38377R-KN-4 | GNR 2010-163 LY SEQ | | | 4 | 1 | 9,714,613 | 102.7220 | 11,053,255 | 10,760,388 | 10,411,899 | | 10,308 | | | 4.000 | 4.775 | MON | 35,868 | 430,416 | 03/24/2011 | 12/20/2040 |
| 38377R-KQ-7 | GNR 2010-163 DC EXCH PAC-1-11 | | | 4 | 1 | 52,025,705 | 107.9650 | 59,019,259 | 54,665,000 | 53,510,532 | | 112,369 | | | 4.000 | 4.338 | 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 | 107.4550 | 34,577,618 | 32,178,816 | 31,477,466 | | 74,084 | | | 4.000 | 4.369 | 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 | 12,860,035 | 112.2770 | 15,263,315 | 13,594,369 | 13,226,452 | | 27,574 | | | 4.500 | 4.893 | MON | 50,979 | 597,093 | 12/01/2019 | 12/20/2040 |
| 38377R-LU-7 | GNR 2010-160 ZY Z PAC-11 | | | 4 | 1 | 52,591,334 | 108.5220 | 56,670,297 | 52,220,197 | 52,457,661 | | (44,730) | | | 4.500 | 4.429 | MON | 195,826 | 2,293,618 | 12/01/2019 | 12/20/2040 |
| 38377R-NH-4 | GNR 2010-160 PT EXCH PAC-11 | | | 4 | 1 | 80,174,003 | 103.9850 | 84,264,285 | 81,035,000 | 80,636,844 | | 36,979 | | | 4.000 | 4.092 | 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 | 108.4120 | 7,588,374 | 6,999,559 | 6,929,721 | | 5,662 | | | 4.500 | 4.656 | 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 | 106.5140 | 57,501,594 | 53,985,000 | 53,657,086 | | 30,558 | | | 4.500 | 4.619 | 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 | 106.7980 | 32,036,241 | 29,997,000 | 29,663,636 | | 45,637 | | | 4.500 | 4.765 | 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 | 107.8540 | 34,439,802 | 31,932,000 | 31,544,965 | | 36,349 | | | 4.500 | 4.705 | MON | 119,745 | 1,436,940 | 01/26/2011 | 12/20/2040 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 38377R-UT-0 | GNR 2010-166 MC PAC-11 | | | 4 | 1 | 65,971,399 | 104.5410 | 76,180,218 | 72,871,411 | 70,027,473 | | 344,613 | | | 4.000 | 4.729 | 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 | 109.0730 | 9,654,930 | 8,851,804 | 9,243,477 | | (41,052) | | | 4.250 | 3.626 | 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 | 103.7480 | 104,259,689 | 100,493,000 | 99,671,321 | | 103,941 | | | 4.000 | 4.173 | MON | 334,977 | 4,019,720 | 12/02/2010 | 12/20/2040 |
| 38377R-VF-9 | GNR 2010-166 GB SEQ | | | 4 | 1 | 73,385,161 | 107.7080 | 81,346,203 | 75,524,615 | 74,585,055 | | 14,451 | | | 4.000 | 4.335 | MON | 251,749 | 3,020,985 | 12/01/2010 | 12/16/2040 |
| 38377R-VJ-1 | GNR 2010-166 BG AD PAC-11 | | | 4 | 1 | 19,759,025 | 109.0640 | 24,443,107 | 22,411,654 | 21,128,117 | | 112,302 | | | 4.000 | 4.790 | 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 | 109.9080 | 17,217,330 | 15,665,256 | 15,485,954 | | 16,992 | | | 4.500 | 4.696 | 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 | 107.8010 | 15,995,480 | 14,838,000 | 14,520,765 | | 28,775 | | | 4.250 | 4.590 | 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 | 105.6880 | 14,727,610 | 13,935,000 | 14,020,647 | | (17,290) | | | 4.500 | 4.375 | 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 | 113.0650 | 14,345,682 | 12,688,000 | 12,788,930 | | (12,676) | | | 4.500 | 4.400 | MON | 47,580 | 570,960 | 06/07/2011 | 02/16/2041 |
| 38377T-4Z-1 | GNR 2011-23 PZ SC Z SEQ | | | 4 | 1 | 23,309,545 | 107.5200 | 23,982,242 | 22,304,908 | 22,696,644 | | (62,745) | | | 4.500 | 4.179 | MON | 83,643 | 979,677 | 12/01/2019 | 01/20/2041 |
| 38377T-A4-3 | GNR 2011-19 NX AD PAC-1-11 | | | 4 | 1 | 11,736,183 | 107.9540 | 13,129,192 | 12,161,848 | 11,997,198 | | 1,914 | | | 4.500 | 4.805 | MON | 45,607 | 547,283 | 02/01/2011 | 02/20/2041 |
| 38377T-B5-9 | GNR 2011-19 ZC SC Z SEQ | | | 4 | 1 | 27,665,079 | 113.2770 | 28,340,744 | 25,018,882 | 25,901,335 | | (141,323) | | | 5.000 | 4.299 | MON | 104,245 | 1,217,713 | 12/01/2019 | 05/20/2040 |
| 38377T-DR-9 | GNR 2011-13 KB EXCH PAC-1-11 | | | 4 | 1 | 13,642,154 | 103.6330 | 15,616,413 | 15,069,000 | 14,561,218 | | 85,034 | | | 4.000 | 4.834 | 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 | 108.2590 | 20,796,850 | 19,210,327 | 19,043,014 | | 21,328 | | | 4.500 | 4.680 | 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 | 107.8610 | 11,705,914 | 10,852,732 | 10,749,421 | | 8,409 | | | 4.500 | 4.657 | MON | 40,698 | 488,373 | 04/27/2011 | 01/20/2041 |
| 38377T-JF-9 | GNR 2011-7 VZ Z SEQ | | | 4 | 1 | 16,616,240 | 108.4080 | 16,953,466 | 15,638,589 | 15,952,427 | | (6,568) | | | 4.500 | 3.986 | MON | 58,645 | 703,736 | 03/13/2012 | 01/20/2041 |
| 38377T-L8-2 | GNR 2011-24 Z Z SEQ | | | 4 | 1 | 12,656,379 | 104.6480 | 14,249,604 | 13,616,765 | 13,293,843 | | 46,800 | | | 3.500 | 3.975 | MON | 39,716 | 467,673 | 12/01/2019 | 02/20/2041 |
| 38377T-M6-5 | GNR 2011-24 PB PAC-1-11 | | | 4 | 1 | 29,906,111 | 103.5030 | 34,363,196 | 33,200,193 | 32,235,492 | | 155,070 | | | 4.500 | 4.645 | MON | 110,667 | 1,328,008 | 02/09/2011 | 02/20/2041 |
| 38377T-NW-7 | GNR 2011-3 PL EXCH PAC-11 | | | 4 | 1 | 8,362,578 | 109.1240 | 10,093,968 | 9,250,000 | 8,801,973 | | 36,452 | | | 4.000 | 4.650 | 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 | 107.4690 | 12,536,216 | 11,665,000 | 12,043,112 | | (39,180) | | | 4.000 | 3.552 | 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 | 103.6220 | 20,103,083 | 19,400,322 | 18,843,095 | | 91,264 | | | 4.000 | 4.708 | MON | 64,668 | 776,013 | 02/15/2011 | 02/20/2041 |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ | | | 4 | 1 | 11,652,505 | 109.0650 | 12,162,652 | 11,151,791 | 11,292,025 | | (2,729) | | | 4.500 | 4.166 | MON | 41,819 | 501,830 | 09/16/2011 | 02/20/2041 |
| 38377T-XM-8 | GNR 2011-17 EN PAC-11 | | | 4 | 1 | 8,637,224 | 105.9370 | 9,721,171 | 9,176,334 | 8,991,487 | | 2,536 | | | 4.500 | 4.979 | MON | 34,411 | 412,935 | 02/10/2011 | 02/16/2041 |
| 38377U-2M-9 | GNR 2011-63 AY SEQ | | | 4 | 1 | 29,329,063 | 109.9870 | 33,320,187 | 30,294,707 | 29,904,928 | | 5,476 | | | 4.500 | 4.809 | MON | 113,605 | 1,363,262 | 04/14/2011 | 04/20/2041 |
| 38377U-B4-9 | GNR 2011-41 MP EXCH PAC-1-11 | | | 4 | 1 | 24,375,582 | 104.8670 | 26,876,366 | 25,629,000 | 25,154,968 | | 66,804 | | | 4.000 | 4.381 | 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 | 36,470,522 | 103.1620 | 38,051,670 | 36,885,484 | 36,725,405 | | 17,023 | | | 4.000 | 4.098 | MON | 122,952 | 1,475,419 | 05/18/2011 | 02/20/2041 |
| 38377U-EQ-7 | GNR 2011-35 KJ EXCH PAC-1-11 | | | 4 | 1 | 22,464,060 | 106.0560 | 24,333,938 | 22,944,460 | 22,775,290 | | 20,091 | | | 4.500 | 4.684 | MON | 86,042 | 1,032,501 | 04/06/2011 | 03/16/2041 |
| 38377U-F3-7 | GNR 2011-50 DB PAC-11 | | | 4 | 1 | 13,790,372 | 103.9660 | 15,515,446 | 14,923,636 | 14,488,588 | | 58,840 | | | 4.500 | 4.570 | 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 | 107.3290 | 10,732,896 | 10,000,000 | 9,874,589 | | 17,492 | | | 4.500 | 4.767 | 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 | 106.2210 | 13,755,603 | 12,950,000 | 12,793,515 | | 23,398 | | | 4.500 | 4.794 | 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 | 107.0550 | 14,188,978 | 13,253,939 | 13,139,412 | | 10,981 | | | 4.500 | 4.653 | MON | 49,702 | 596,427 | 03/29/2011 | 12/20/2040 |
| 38377U-K8-0 | GNR 2011-54 B SEQ | | | 4 | 1 | 19,555,614 | 105.9510 | 23,611,827 | 22,285,600 | 21,271,845 | | 120,331 | | | 4.000 | 4.890 | MON | 74,285 | 891,424 | 03/22/2011 | 04/16/2041 |
| 38377U-N6-1 | GNR 2011-62 KB SEQ | | | 4 | 1 | 2,000,312 | 105.2460 | 2,175,968 | 2,067,506 | 2,007,212 | | 705 | | | 4.500 | 5.110 | MON | 7,753 | 93,038 | 04/05/2011 | 04/20/2041 |
| 38377U-Q9-2 | GNR 2011-48 ZB Z SEQ | | | 4 | 1 | 29,291,950 | 108.0780 | 34,567,397 | 31,983,856 | 30,985,505 | | 149,618 | | | 4.500 | 5.206 | MON | 119,939 | 1,404,797 | 12/01/2019 | 04/20/2041 |
| 38377U-RL-4 | GNR 2011-32 PB PAC-1-11 | | | 4 | 1 | 6,605,371 | 102.8370 | 7,170,352 | 6,972,518 | 6,850,648 | | 1,870 | | | 4.000 | 4.444 | MON | 23,242 | 278,901 | 06/30/2011 | 03/16/2041 |
| 38377U-RP-5 | GNR 2011-32 QC PAC-1-11 | | | 4 | 1 | 9,102,328 | 108.2030 | 9,926,559 | 9,174,000 | 9,136,450 | | 2,659 | | | 4.500 | 4.582 | 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 | 103.6470 | 11,843,587 | 11,426,797 | 11,327,952 | | 13,456 | | | 4.000 | 4.174 | 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 | 103.3100 | 16,009,664 | 15,496,776 | 15,144,356 | | 57,295 | | | 4.000 | 4.469 | 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 | 107.3990 | 28,558,338 | 26,591,000 | 25,913,312 | | 60,540 | | | 4.000 | 4.373 | 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 | 103.0620 | 26,352,892 | 25,570,000 | 25,148,207 | | 62,468 | | | 4.000 | 4.375 | MON | 85,233 | 1,022,800 | 07/13/2011 | 05/20/2041 |
| 38377V-BC-9 | GNR 2011-51 AZ Z SEQ | | | 4 | 1 | 17,355,934 | 109.0790 | 20,683,410 | 18,961,890 | 18,343,067 | | 76,673 | | | 4.500 | 5.076 | MON | 71,107 | 832,845 | 12/01/2019 | 04/16/2041 |
| 38377V-CB-0 | GNR 2011-51 MZ Z PAC-1-11 | | | 4 | 1 | 18,883,251 | 106.8240 | 22,427,935 | 20,995,162 | 20,149,900 | | 113,298 | | | 4.000 | 4.858 | MON | 69,984 | 821,890 | 12/01/2019 | 04/20/2041 |
| 38377V-CP-9 | GNR 2011-51 ZD Z AD PAC-1-11 | | | 4 | 1 | 12,703,660 | 108.5020 | 15,337,061 | 14,135,301 | 13,431,677 | | 61,003 | | | 4.000 | 4.763 | MON | 47,118 | 553,350 | 12/01/2019 | 04/20/2041 |
| 38377V-HB-5 | GNR 2011-52 CE EXCH SEQ | | | 4 | 1 | 20,776,507 | 105.8810 | 22,730,043 | 21,467,492 | 21,210,559 | | 37,506 | | | 4.500 | 4.790 | MON | 80,503 | 966,037 | 03/21/2011 | 04/16/2041 |
| 38377V-N7-7 | GNR 2011-69 NY EXCH PAC-1-11 | | | 4 | 1 | 10,012,840 | 107.4310 | 11,147,021 | 10,376,000 | 10,188,649 | | 14,623 | | | 4.000 | 4.248 | MON | 34,587 | 415,040 | 06/03/2011 | 05/20/2041 |
| 38377V-PX-8 | GNR 2011-61 CZ Z SEQ | | | 4 | 1 | 28,754,864 | 107.8340 | 32,422,488 | 30,067,131 | 29,560,227 | | 10,827 | | | 4.500 | 4.901 | MON | 112,752 | 1,351,230 | 03/01/2019 | 04/20/2041 |
| 38377V-RH-1 | GNR 2011-56 ZL Z SEQ | | | 4 | 1 | 15,520,646 | 108.0030 | 18,423,295 | 17,058,076 | 16,496,885 | | 17,714 | | | 4.500 | 5.337 | MON | 63,968 | 767,374 | 01/01/2019 | 04/16/2041 |
| 38377V-RK-4 | GNR 2011-56 PE PAC-1-11 | | | 4 | 1 | 21,660,334 | 106.4110 | 23,690,234 | 22,263,000 | 22,023,719 | | 31,727 | | | 4.500 | 4.749 | MON | 83,486 | 1,001,835 | 04/06/2011 | 04/16/2041 |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ | | | 4 | 1 | 30,549,241 | 108.5950 | 36,542,758 | 33,650,603 | 32,482,785 | | 20,969 | | | 4.500 | 5.351 | MON | 126,190 | 1,514,277 | 04/11/2011 | 04/16/2041 |
| 38377V-W7-7 | GNR 2011-68 CE EXCH SEQ | | | 4 | 1 | 23,296,383 | 106.3190 | 25,097,995 | 23,606,215 | 23,482,953 | | 1,380 | | | 4.500 | 4.628 | MON | 88,523 | 1,062,280 | 05/03/2011 | 05/16/2041 |
| 38377V-ZP-4 | GNR 2011-66 KN EXCH PAC-1-11 | | | 4 | 1 | 14,265,896 | 109.1930 | 16,460,774 | 15,075,000 | 14,657,018 | | 42,579 | | | 4.000 | 4.457 | 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 | 106.3000 | 16,353,949 | 15,384,714 | 15,389,752 | | (6,340) | | | 4.500 | 4.492 | MON | 57,693 | 692,312 | 05/06/2011 | 05/16/2041 |
| 38377W-BA-1 | GNR 2011-73 LB PAC-11 | | | 4 | 1 | 45,827,408 | 106.9360 | 50,964,758 | 47,659,313 | 46,777,398 | | 84,171 | | | 4.000 | 4.273 | 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 | 101.1010 | 21,449,620 | 21,215,990 | 20,955,206 | | 3,804 | | | 4.000 | 4.258 | MON | 70,720 | 848,640 | 05/06/2011 | 05/20/2041 |
| 38377W-BJ-2 | GNR 2011-73 BK PAC-11 | | | 4 | 1 | 13,076,121 | 106.6880 | 12,625,007 | 11,833,594 | 12,261,564 | | (73,763) | | | 4.500 | 3.484 | MON | 44,376 | 532,512 | 12/20/2011 | 05/16/2041 |
| 38377W-J8-8 | GNR 2011-94 Z Z SEQ | | | 4 | 1 | 15,093,349 | 108.0390 | 15,990,861 | 14,800,990 | 14,882,318 | | (18,794) | | | 4.000 | 3.879 | MON | 49,337 | 579,409 | 12/01/2019 | 07/20/2041 |
| 38377W-V9-2 | GNR 2011-106 LB SC PAC-11 | | | 4 | 1 | 13,455,864 | 114.5940 | 13,119,628 | 11,448,754 | 12,282,942 | | (83,385) | | | 4.500 | 3.553 | MON | 42,933 | 515,194 | 06/07/2012 | 02/16/2041 |

# 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 |
| 38377W-WK-6 | GNR 2011-82 PB PAC-1-11 | | | 4 | 1 | 28,046,499 | 105.3590 | 30,733,270 | 29,170,000 | 28,707,985 | | 48,960 | | | 4.000 | 4.268 | 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 | 93.1440 | 19,140,122 | 20,549,000 | 18,599,535 | | 148,133 | | | 2.000 | 3.022 | MON | 34,248 | 410,980 | 01/30/2013 | 11/20/2042 |
| 38377X-C8-3 | GNR 2011-133 MZ Z SEQ | | | 4 | 1 | 14,494,129 | 103.6050 | 16,762,804 | 16,179,567 | 15,499,659 | | 101,179 | | | 3.500 | 4.353 | MON | 47,190 | 555,694 | 12/01/2019 | 09/16/2041 |
| 38377X-DG-4 | GNR 2011-102 DC PAC-1-11 | | | 4 | 1 | 28,374,397 | 104.8100 | 31,054,048 | 29,629,000 | 29,131,218 | | 55,487 | | | 4.000 | 4.292 | 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 | 106.8400 | 29,866,051 | 27,954,000 | 28,915,919 | | (103,442) | | | 4.000 | 3.537 | 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 | 104.2100 | 18,230,260 | 17,493,782 | 17,772,174 | | (55,308) | | | 4.000 | 3.670 | MON | 58,313 | 699,751 | 03/01/2012 | 08/20/2041 |
| 38377X-JF-0 | GNR 2011-114 NC EXCH PAC-1-11 | | | 4 | 1 | 13,699,393 | 102.3720 | 14,495,469 | 14,159,579 | 13,976,275 | | 26,976 | | | 4.000 | 4.309 | MON | 47,199 | 566,383 | 09/12/2013 | 08/16/2041 |
| 38377X-PX-4 | GNR 2011-117 ZA SC Z PT | | | 4 | 1 | 27,303,910 | 110.9660 | 28,820,331 | 25,972,306 | 26,461,335 | | (72,862) | | | 4.500 | 4.210 | MON | 97,396 | 1,140,757 | 12/01/2019 | 04/16/2041 |
| 38377Y-AP-5 | GNR 2011-128 PE PAC-1-11 | | | 4 | 1 | 11,633,814 | 105.7800 | 12,314,934 | 11,642,000 | 11,629,609 | | (951) | | | 3.500 | 3.515 | MON | 33,956 | 407,470 | 03/19/2012 | 09/20/2041 |
| 38377Y-CB-4 | GNR 2011-128 BJ EXCH PT | | | 4 | 1 | 143,840 | 100.3610 | 140,350 | 139,845 | 142,608 | | (383) | | | 2.500 | 1.708 | MON | 291 | 3,496 | 07/05/2013 | 09/16/2026 |
| 38377Y-EE-6 | GNR 2011-123 LA SC PAC-11 | | | 4 | 1 | 9,225 | 100.7140 | 8,734 | 8,672 | 8,927 | | (79) | | | 3.500 | 0.719 | MON | 25 | 304 | 07/05/2013 | 05/20/2039 |
| 38377Y-Q4-5 | GNR 2011-141 BY EXCH PAC-1-11 | | | 4 | 1 | 10,183,584 | 112.1080 | 10,288,158 | 9,176,984 | 9,798,465 | | (43,189) | | | 4.000 | 3.303 | 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 | 105.2080 | 11,565,497 | 10,993,000 | 10,987,154 | | (1,110) | | | 3.500 | 3.513 | MON | 32,063 | 384,755 | 03/19/2012 | 10/16/2041 |
| 38378A-4J-7 | GNR 2011-156 QM EXCH SC PAC-11 | | | 4 | 1 | 29,461,632 | 105.6350 | 29,248,029 | 27,687,878 | 28,321,917 | | (12,577) | | | 4.000 | 3.437 | MON | 92,293 | 1,107,515 | 12/20/2011 | 07/20/2040 |
| 38378A-5C-1 | GNR 2012-8 PZ Z AD PAC-1-11 | | | 4 | 1 | 8,587,647 | 116.8190 | 9,882,916 | 8,460,029 | 8,528,680 | | (4,300) | | | 4.000 | 3.950 | MON | 28,200 | 331,182 | 12/01/2019 | 01/20/2042 |
| 38378A-HL-8 | GNR 2011-154 LK EXCH SC PT | | | 4 | 1 | 13,109,668 | 106.8310 | 13,306,550 | 12,455,742 | 12,762,743 | | (30,882) | | | 4.000 | 3.680 | 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 | 110.5820 | 22,120,547 | 20,003,841 | 20,733,714 | | (67,547) | | | 4.000 | 3.550 | MON | 66,679 | 800,154 | 03/01/2012 | 11/16/2041 |
| 38378A-R5-2 | GNR 2011-160 Z Z SEQ | | | 4 | 1 | 26,524,265 | 105.9540 | 28,811,441 | 27,192,465 | 26,920,168 | | 35,849 | | | 3.500 | 3.698 | MON | 79,311 | 933,936 | 12/01/2019 | 12/20/2041 |
| 38378A-WZ-0 | GNR 2011-157 QZ Z SEQ | | | 4 | 1 | 21,566,816 | 105.2360 | 23,290,287 | 22,131,571 | 21,860,736 | | 28,531 | | | 3.500 | 3.705 | MON | 64,550 | 760,118 | 12/01/2019 | 12/20/2041 |
| 38378A-X7-1 | GNR 2011-158 KZ SC Z SEQ | | | 4 | 1 | 39,379,407 | 108.3870 | 40,129,952 | 37,024,753 | 37,855,379 | | (125,683) | | | 4.500 | 4.073 | MON | 138,843 | 1,626,203 | 12/01/2019 | 05/20/2041 |
| 38378A-YX-3 | GNR 2011-157 ZC EXCH SC Z PAC-11 | | | 4 | 1 | 22,458,682 | 108.2820 | 23,448,305 | 21,654,824 | 22,008,044 | | (45,825) | | | 4.000 | 3.745 | MON | 72,183 | 847,714 | 12/01/2019 | 04/16/2041 |
| 38378C-2X-4 | GNR 2012-24 MP PAC-11 | | | 4 | 1 | 8,414,569 | 107.1200 | 9,148,051 | 8,540,000 | 8,479,446 | | 4,829 | | | 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 | 25,146,937 | 103.5240 | 26,872,108 | 25,957,436 | 25,558,971 | | 32,848 | | | 3.500 | 3.721 | MON | 75,709 | 891,518 | 12/01/2019 | 02/20/2042 |
| 38378C-5V-5 | GNR 2012-26 BY EXCH SEQ | | | 4 | 1 | 20,743,810 | 107.1410 | 22,018,642 | 20,551,143 | 20,641,280 | | (2,003) | | | 3.500 | 3.418 | MON | 59,941 | 719,290 | 02/29/2012 | 02/20/2042 |
| 38378C-CV-7 | GNR 2011-169 AZ Z SEQ | | | 4 | 1 | 19,147,627 | 105.1810 | 20,498,135 | 19,488,374 | 19,329,308 | | 18,914 | | | 3.500 | 3.647 | MON | 56,841 | 669,336 | 12/01/2019 | 12/20/2041 |
| 38378C-E6-0 | GNR 2012-3 HZ Z SEQ | | | 4 | 1 | 20,864,500 | 106.9070 | 23,508,889 | 21,990,062 | 21,526,153 | | 55,065 | | | 3.500 | 3.857 | MON | 64,138 | 755,257 | 12/01/2019 | 01/20/2042 |
| 38378C-ET-0 | GNR 2012-10 PB AD PAC-11 | | | 4 | 1 | 9,611,175 | 106.1850 | 9,690,472 | 9,126,000 | 9,279,811 | | (23,365) | | | 4.000 | 3.605 | 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 | 104.6410 | 12,320,418 | 11,774,000 | 11,802,307 | | (4,000) | | | 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 | 106.8630 | 17,905,896 | 16,756,000 | 16,821,783 | | (9,421) | | | 3.500 | 3.441 | MON | 48,872 | 586,460 | 03/08/2012 | 01/20/2042 |
| 38378C-LR-6 | GNR 2012-13 ZK Z SEQ | | | 4 | 1 | 65,595,933 | 104.2740 | 70,580,285 | 67,687,173 | 66,614,597 | | 93,484 | | | 3.500 | 3.730 | MON | 197,421 | 2,324,742 | 12/01/2019 | 01/20/2042 |
| 38378C-NL-7 | GNR 2012-7 PE PAC-1-11 | | | 4 | 1 | 66,538,697 | 106.0070 | 70,458,307 | 66,466,000 | 66,425,922 | | (11,244) | | | 3.500 | 3.503 | MON | 193,859 | 2,326,310 | 03/14/2012 | 01/20/2042 |
| 38378C-NT-0 | GNR 2012-7 Z Z SEQ | | | 4 | 1 | 31,340,344 | 105.6220 | 34,053,274 | 32,240,662 | 31,803,467 | | 46,301 | | | 3.500 | 3.726 | MON | 94,035 | 1,107,318 | 12/01/2019 | 01/20/2042 |
| 38378C-NZ-6 | GNR 2012-7 ME PAC-1-11 | | | 4 | 1 | 47,707,560 | 105.7290 | 50,377,816 | 47,648,000 | 47,621,853 | | (8,549) | | | 3.500 | 3.502 | MON | 138,973 | 1,667,680 | 03/14/2012 | 01/20/2042 |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ | | | 4 | 1 | 15,081,883 | 106.0370 | 16,422,636 | 15,487,593 | 15,315,065 | | 16,547 | | | 3.500 | 3.725 | MON | 45,172 | 539,320 | 06/01/2019 | 01/20/2042 |
| 38378C-SB-4 | GNR 2012-13 QY EXCH PAC-11 | | | 4 | 1 | 21,563,616 | 107.8800 | 23,132,641 | 21,442,999 | 21,490,242 | | (6,663) | | | 3.500 | 3.479 | 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 | 104.5950 | 46,924,262 | 44,863,000 | 44,952,973 | | (21,391) | | | 3.500 | 3.463 | MON | 130,850 | 1,570,205 | 03/13/2012 | 01/20/2042 |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ | | | 4 | 1 | 72,598,185 | 106.4880 | 78,999,201 | 74,185,761 | 73,502,336 | | 65,521 | | | 3.500 | 3.686 | MON | 216,375 | 2,574,001 | 08/01/2019 | 01/20/2042 |
| 38378D-AJ-4 | GNR 2012-17 KY AD SCH-11 | | | 4 | 1 | 18,964,246 | 104.8260 | 19,891,844 | 18,976,106 | 18,955,913 | | (1,658) | | | 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 | 119,006,420 | 105.2790 | 128,532,110 | 122,086,690 | 120,510,392 | | 140,355 | | | 3.500 | 3.696 | MON | 356,086 | 4,193,115 | 12/01/2019 | 02/20/2042 |
| 38378D-DK-8 | GNR 2012-16 ZP Z PAC-11 | | | 4 | 1 | 29,402,183 | 104.6130 | 31,490,895 | 30,102,216 | 29,691,150 | | 25,335 | | | 3.500 | 3.667 | MON | 87,798 | 1,033,872 | 12/01/2019 | 02/20/2042 |
| 38378D-DP-7 | GNR 2012-16 ZG SC Z PAC-11 | | | 4 | 1 | 10,971,533 | 108.9290 | 10,923,726 | 10,028,263 | 10,504,633 | | (45,864) | | | 4.000 | 3.373 | MON | 33,428 | 392,573 | 12/01/2019 | 09/20/2040 |
| 38378D-E8-4 | GNR 2012-31 ZP Z PAC-11 | | | 4 | 1 | 15,067,181 | 106.8930 | 15,675,255 | 14,664,488 | 14,814,976 | | (24,270) | | | 3.500 | 3.283 | MON | 42,771 | 503,658 | 12/01/2019 | 03/20/2042 |
| 38378D-F6-7 | GNR 2012-31 GZ Z SEQ | | | 4 | 1 | 23,037,465 | 107.0600 | 25,389,220 | 23,714,909 | 23,446,006 | | 34,510 | | | 3.500 | 3.668 | MON | 69,168 | 814,498 | 12/01/2019 | 03/20/2042 |
| 38378D-F9-1 | GNR 2012-31 MD SC PAC-11 | | | 4 | 1 | 17,330,410 | 109.3870 | 17,302,580 | 15,817,830 | 16,575,485 | | (67,918) | | | 4.000 | 3.341 | 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 | 106.2910 | 26,164,188 | 24,615,668 | 25,163,313 | | (70,842) | | | 3.500 | 3.120 | MON | 71,796 | 861,548 | 08/16/2012 | 03/20/2042 |
| 38378D-MD-4 | GNR 2012-20 CZ Z SEQ | | | 4 | 1 | 51,082,815 | 105.4110 | 55,591,052 | 52,737,234 | 51,934,317 | | 98,985 | | | 3.500 | 3.790 | MON | 153,817 | 1,811,281 | 12/01/2019 | 02/20/2042 |
| 38378D-U4-5 | GNR 2012-30 CL SC SEQ | | | 4 | 1 | 10,736,805 | 105.7710 | 11,243,964 | 10,630,500 | 10,671,951 | | (6,168) | | | 3.500 | 3.445 | 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 | 106.2040 | 20,039,608 | 18,869,000 | 18,964,589 | | (9,727) | | | 3.250 | 3.197 | 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 | 106.2690 | 16,042,427 | 15,096,000 | 14,563,493 | | 45,366 | | | 3.500 | 3.965 | MON | 44,030 | 528,360 | 10/17/2013 | 03/16/2042 |
| 38378D-Y4-1 | GNR 2012-32 CE PAC-11 | | | 4 | 1 | 10,703,442 | 107.4190 | 10,986,784 | 10,228,000 | 10,424,493 | | (26,417) | | | 3.500 | 3.166 | MON | 29,832 | 357,980 | 06/22/2012 | 03/20/2042 |
| 38378E-2M-4 | GNR 2012-91 ZD Z SEQ | | | 4 | 1 | 16,626,174 | 108.4500 | 17,122,595 | 15,788,507 | 16,226,004 | | (36,753) | | | 3.500 | 3.196 | MON | 46,050 | 542,262 | 12/01/2019 | 07/20/2042 |
| 38378E-BG-7 | GNR 2012-51 ZM Z SEQ | | | 4 | 1 | 21,177,041 | 109.5620 | 22,191,748 | 20,254,877 | 20,788,663 | | (35,664) | | | 3.500 | 3.293 | MON | 59,077 | 695,662 | 12/01/2019 | 04/16/2042 |
| 38378E-BU-6 | GNR 2012-51 ZQ Z AD PAC-11 | | | 4 | 1 | 15,624,723 | 106.9370 | 15,865,365 | 14,836,234 | 15,359,594 | | (25,644) | | | 3.500 | 3.213 | MON | 43,272 | 509,556 | 12/01/2019 | 04/20/2042 |
| 38378E-EC-3 | GNR 2012-51 LY EXCH PAC-11 | | | 4 | 1 | 18,738,695 | 107.2750 | 18,807,400 | 17,532,000 | 18,257,153 | | (53,243) | | | 3.500 | 3.053 | 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 | 108.2380 | 12,492,813 | 11,542,000 | 12,051,248 | | (28,065) | | | 3.500 | 3.113 | 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 | 104.9330 | 22,087,288 | 21,049,000 | 22,131,276 | | (87,828) | | | 3.500 | 2.929 | MON | 61,393 | 736,715 | 08/03/2012 | 04/20/2042 |
| 38378E-JN-4 | GNR 2012-65 BZ Z SEQ | | | 4 | 1 | 20,095,631 | 105.1600 | 20,560,880 | 19,552,058 | 19,772,989 | | (35,961) | | | 3.500 | 3.290 | MON | 57,027 | 671,523 | 12/01/2019 | 05/20/2042 |

# 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 |
| 38378E-JZ-7 | GNR 2012-65 LM EXCH SC PAC-11 SEQ | | | 4 | 1 | 15,103,256 | 102.5000 | 15,632,248 | 15,251,000 | 15,166,405 | | 6,820 | | | 3.000 | 3.076 | 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 | 106.3090 | 128,588,068 | 120,956,852 | 124,136,595 | | (447,273) | | | 3.500 | 3.045 | 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 | 102.8420 | 28,219,779 | 27,440,000 | 24,864,156 | | 184,626 | | | 3.000 | 4.380 | MON | 68,600 | 823,200 | 10/24/2013 | 05/20/2042 |
| 38378E-TD-5 | GNR 2012-68 CZ Z SEQ | | | 4 | 1 | 13,508,516 | 100.9360 | 14,283,822 | 14,151,390 | 13,801,699 | | 36,164 | | | 3.000 | 3.365 | MON | 35,378 | 417,723 | 12/01/2019 | 05/20/2042 |
| 38378E-W7-4 | GNR 2012-75 MB SC PT | | | 4 | 1 | 12,914,311 | 109.3000 | 12,752,395 | 11,667,362 | 12,385,530 | | (62,684) | | | 4.000 | 3.273 | 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 | 112.0720 | 11,099,815 | 9,904,181 | 10,624,458 | | (50,026) | | | 4.000 | 3.264 | MON | 33,014 | 396,167 | 06/29/2012 | 11/20/2041 |
| 38378E-ZG-1 | GNR 2012-64 ZA Z SEQ | | | 4 | 1 | 17,589,433 | 106.1080 | 18,948,332 | 17,857,546 | 17,714,275 | | 11,490 | | | 3.500 | 3.621 | MON | 52,085 | 613,324 | 12/01/2019 | 05/16/2042 |
| 38378F-T6-7 | GNR 2013-18 GY PAC-1-11 | | | 4 | 1 | 30,132,796 | 97.3750 | 31,699,474 | 32,554,000 | 31,004,446 | | 121,149 | | | 2.500 | 3.039 | 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 | 93.5080 | 11,534,266 | 12,335,000 | 11,270,456 | | 80,413 | | | 2.000 | 3.029 | 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 | 103.9240 | 26,795,794 | 25,784,026 | 25,731,053 | | 915 | | | 3.000 | 3.025 | MON | 64,460 | 773,521 | 11/28/2012 | 11/20/2042 |
| 38378G-DU-9 | GNR 2012-140 ZT SC Z AD SEQ | | | 4 | 1 | 16,847,447 | 100.7740 | 17,343,486 | 17,210,285 | 16,965,744 | | 14,310 | | | 3.000 | 3.161 | MON | 43,026 | 508,016 | 12/01/2019 | 02/20/2042 |
| 38378G-HR-2 | GNR 2012-129 Z Z SEQ | | | 4 | 1 | 16,265,768 | 101.1120 | 16,542,726 | 16,360,875 | 16,290,480 | | 2,846 | | | 3.000 | 3.050 | MON | 40,902 | 482,943 | 12/01/2019 | 11/20/2042 |
| 38378G-NW-4 | GNR 2012-148 PB PAC-1-11 | | | 4 | 1 | 7,244,141 | 93.5330 | 9,353,278 | 10,000,000 | 8,098,304 | | 143,428 | | | 2.000 | 4.280 | 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 | 93.5430 | 10,289,755 | 11,000,000 | 10,044,040 | | 79,850 | | | 2.000 | 2.992 | 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 | 91.3450 | 17,976,708 | 19,680,000 | 17,734,772 | | 133,186 | | | 2.000 | 2.996 | 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 | 102.7030 | 15,345,382 | 14,941,510 | 15,183,272 | | (20,411) | | | 3.000 | 2.826 | 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 | 104.1790 | 9,647,755 | 9,260,743 | 9,794,651 | | (36,344) | | | 3.500 | 2.964 | MON | 27,011 | 324,126 | 11/15/2012 | 03/20/2042 |
| 38378H-QM-1 | GNR 2012-108 KA EXCH AD PAC-11 | | | 4 | 1 | 70,596 | 96.8250 | 68,698 | 70,951 | 70,623 | | 8 | | | 1.500 | 1.598 | MON | 89 | 1,064 | 07/05/2013 | 08/16/2042 |
| 38378J-4B-5 | GNR 2013-75 ZG Z SEQ | | | 4 | 1 | 10,859,773 | 99.6290 | 12,152,295 | 12,197,581 | 11,219,458 | | 35,427 | | | 3.000 | 3.710 | MON | 30,494 | 360,050 | 12/01/2019 | 05/20/2043 |
| 38378J-DW-9 | GNR 2013-42 MW PAC-1-11 | | | 4 | 1 | 13,945,360 | 97.7090 | 15,483,893 | 15,847,000 | 14,776,539 | | 86,935 | | | 2.500 | 3.321 | MON | 33,015 | 396,175 | 05/28/2013 | 03/20/2043 |
| 38378J-NQ-1 | GNR 2013-37 ZG Z SEQ | | | 4 | 1 | 9,765,203 | 99.6270 | 10,140,138 | 10,178,054 | 9,941,525 | | 13,918 | | | 3.000 | 3.253 | MON | 25,445 | 300,437 | 12/01/2019 | 03/20/2043 |
| 38378J-TU-6 | GNR 2013-39 BD SEQ | | | 4 | 1 | 10,889,910 | 112.2230 | 11,084,794 | 9,877,469 | 10,468,859 | | (47,870) | | | 5.000 | 4.274 | 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 | 96.3870 | 12,566,024 | 13,037,000 | 12,348,290 | | 45,093 | | | 2.500 | 3.032 | 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 | 97.5400 | 7,115,531 | 7,295,000 | 6,718,836 | | 35,852 | | | 3.000 | 3.896 | 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 | 100.4250 | 8,637,550 | 8,601,000 | 8,515,555 | | 5,934 | | | 3.000 | 3.116 | MON | 21,503 | 258,030 | 03/20/2013 | 03/16/2043 |
| 38378M-BD-6 | GNR 2013-23 ZC Z SEQ | | | 4 | 1 | 82,224,526 | 100.9160 | 86,957,586 | 86,168,626 | 83,409,627 | | 166,096 | | | 3.000 | 3.340 | MON | 215,422 | 2,543,537 | 12/01/2019 | 02/20/2043 |
| 38378M-BJ-3 | GNR 2013-23 ZU SC Z SEQ | | | 4 | 1 | 46,056,406 | 96.2280 | 49,569,279 | 51,512,388 | 47,633,530 | | 222,445 | | | 2.500 | 3.179 | MON | 107,317 | 1,270,539 | 12/01/2019 | 11/20/2042 |
| 38378M-MF-9 | GNR 2013-60 PY PAC-1-11 | | | 4 | 1 | 7,250,324 | 102.2440 | 7,607,943 | 7,441,000 | 7,310,530 | | 8,303 | | | 3.000 | 3.192 | 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 | 103.0310 | 9,100,764 | 8,833,000 | 8,148,091 | | 37,055 | | | 3.000 | 3.809 | 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 | 103.7610 | 13,719,320 | 13,222,000 | 11,889,795 | | 93,154 | | | 3.000 | 4.230 | MON | 33,055 | 396,660 | 09/12/2013 | 04/20/2043 |
| 38378M-UE-3 | GNR 2013-53 Z Z SEQ | | | 4 | 1 | 10,916,919 | 102.4600 | 11,731,923 | 11,450,236 | 11,087,997 | | 20,198 | | | 3.000 | 3.320 | MON | 28,626 | 337,990 | 12/01/2019 | 04/20/2043 |
| 38378M-UH-6 | GNR 2013-53 KE PAC-11 | | | 4 | 1 | 16,445,760 | 99.9230 | 17,117,756 | 17,131,000 | 16,677,198 | | 31,289 | | | 3.000 | 3.284 | MON | 42,828 | 513,930 | 05/28/2013 | 04/20/2043 |
| 38378P-2M-9 | GNR 2014-4 Z Z SEQ | | | 4 | 1 | 14,371,336 | 110.5730 | 15,407,530 | 13,934,255 | 14,300,275 | | (34,902) | | | 4.000 | 3.665 | MON | 46,448 | 545,479 | 12/01/2019 | 01/20/2044 |
| 38378P-A7-3 | GNR 2014-10 BZ EXCH Z SEQ | | | 4 | 1 | 22,934,105 | 99.4770 | 30,315,527 | 30,474,944 | 26,258,129 | | 437,166 | | | 2.500 | 4.689 | MON | 63,489 | 751,656 | 12/01/2019 | 01/16/2044 |
| 38378P-CB-2 | GNR 2013-192 MZ Z SEQ | | | 4 | 1 | 11,975,546 | 108.8880 | 15,400,850 | 14,143,754 | 12,776,918 | | 59,379 | | | 3.500 | 4.506 | MON | 41,253 | 485,773 | 12/01/2019 | 12/20/2043 |
| 38378P-EF-1 | GNR 2013-182 AL SEQ | | | 4 | 1 | 22,905,062 | 97.3740 | 29,001,074 | 29,783,095 | 26,271,773 | | 453,160 | | | 2.500 | 4.441 | MON | 62,048 | 744,577 | 12/04/2013 | 12/20/2043 |
| 38378P-F7-8 | GNR 2014-12 NZ Z SEQ | | | 4 | 1 | 43,447,394 | 101.4020 | 53,653,701 | 52,911,689 | 46,373,539 | | 501,424 | | | 3.000 | 4.660 | MON | 132,279 | 1,561,854 | 12/01/2019 | 01/20/2044 |
| 38378P-G7-7 | GNR 2014-12 AY EXCH SEQ | | | 4 | 1 | 34,637,500 | 103.7570 | 41,502,712 | 40,000,000 | 36,726,439 | | 350,698 | | | 3.000 | 4.300 | MON | 100,000 | 1,200,000 | 02/05/2014 | 01/20/2044 |
| 38378P-KX-5 | GNR 2013-188 DZ Z SEQ | | | 4 | 1 | 34,790,343 | 96.1810 | 46,459,853 | 48,304,741 | 40,287,026 | | 712,713 | | | 2.500 | 4.631 | MON | 100,635 | 1,191,423 | 12/01/2019 | 12/20/2043 |
| 38378T-AM-2 | GNR 2013-71 LY AD PAC-1-11 | | | 4 | 1 | 9,512,500 | 104.4290 | 10,442,867 | 10,000,000 | 9,643,132 | | 15,071 | | | 3.000 | 3.319 | 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 | 97.6830 | 9,866,004 | 10,100,000 | 9,339,428 | | 56,785 | | | 2.500 | 3.371 | 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 | 97.0140 | 18,145,442 | 18,704,000 | 17,564,842 | | 88,506 | | | 2.500 | 3.189 | MON | 38,967 | 467,600 | 05/23/2013 | 05/20/2043 |
| 38378T-HD-5 | GNR 2013-79 Z Z SEQ | | | 4 | 1 | 16,900,392 | 101.6520 | 18,256,879 | 17,960,189 | 17,238,687 | | 35,899 | | | 3.000 | 3.404 | MON | 44,900 | 530,151 | 12/01/2019 | 05/20/2043 |
| 38378T-KY-5 | GNR 2013-70 ZA Z SEQ | | | 4 | 1 | 11,916,851 | 108.2210 | 12,996,571 | 12,009,279 | 11,934,391 | | 1,268 | | | 3.500 | 3.562 | MON | 35,027 | 412,463 | 12/01/2019 | 05/20/2043 |
| 38378T-TP-5 | GNR 2013-91 PC AD PAC-11 | | | 4 | 1 | 12,979,771 | 104.2400 | 14,190,842 | 13,613,657 | 13,233,643 | | 18,334 | | | 3.500 | 3.803 | MON | 39,707 | 476,478 | 07/17/2013 | 06/20/2043 |
| 38378T-XH-8 | GNR 2013-90 Z Z SEQ | | | 4 | 1 | 12,076,239 | 105.4970 | 14,291,571 | 13,546,921 | 12,503,524 | | 44,891 | | | 3.500 | 4.189 | MON | 39,512 | 465,274 | 12/01/2019 | 06/20/2043 |
| 38378T-XU-9 | GNR 2013-90 PD PAC-1-11 | | | 4 | 1 | 13,437,649 | 102.6010 | 16,150,386 | 15,741,000 | 14,186,169 | | 108,771 | | | 3.000 | 4.106 | 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 | 103.4450 | 10,559,639 | 10,208,000 | 9,619,904 | | 41,433 | | | 3.000 | 3.685 | MON | 25,520 | 306,240 | 10/29/2013 | 06/16/2043 |
| 38378T-YM-6 | GNR 2013-90 BZ Z SEQ | | | 4 | 1 | 10,553,358 | 106.1850 | 13,326,720 | 12,550,418 | 11,204,683 | | 77,427 | | | 3.500 | 4.713 | MON | 36,605 | 431,049 | 12/01/2019 | 06/20/2043 |
| 38378T-YT-1 | GNR 2013-90 ME PAC-1-11 | | | 4 | 1 | 16,977,225 | 99.9740 | 20,489,675 | 20,495,000 | 18,019,122 | | 131,926 | | | 3.000 | 4.326 | 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 | 107.9760 | 10,797,576 | 10,000,000 | 9,538,646 | | 30,107 | | | 3.500 | 4.072 | 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 | 95.7350 | 34,299,924 | 35,828,051 | 31,077,459 | | 496,938 | | | 2.500 | 4.338 | 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 | 97.5490 | 25,371,577 | 26,009,000 | 21,501,493 | | 320,559 | | | 2.500 | 4.416 | 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 | 98.9760 | 29,692,830 | 30,000,000 | 26,000,684 | | 375,241 | | | 2.500 | 4.298 | MON | 62,500 | 750,000 | 11/05/2013 | 10/16/2043 |
| 38378U-SX-6 | GNR 2013-160 PY EXCH SC PT | | | 4 | 1 | 30,953,042 | 111.7030 | 31,958,875 | 28,610,553 | 29,812,906 | | (151,414) | | | 5.000 | 3.922 | MON | 119,211 | 1,430,528 | 12/19/2013 | 05/20/2040 |
| 38378U-TL-1 | GNR 2013-151 EJ SC SEQ | | | 4 | 1 | 15,496,594 | 106.9170 | 16,949,792 | 15,853,293 | 15,648,402 | | 21,710 | | | 4.250 | 4.521 | 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 | 106.6320 | 20,281,390 | 19,020,008 | 18,249,945 | | 63,113 | | | 3.500 | 4.047 | MON | 55,475 | 665,700 | 09/26/2013 | 10/20/2043 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 38378U-WD-5 | GNR 2013-148 PC SC SEQ | | | 4 | 1 | 11,455,276 | 106.1590 | 13,076,120 | 12,317,501 | 11,779,088 | | 39,925 | | | 3.500 | 4.043 | 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 | 111.3880 | 10,160,822 | 9,122,016 | 9,054,571 | | 3,672 | | | 4.000 | 4.163 | 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 | 111.8340 | 11,900,231 | 10,641,000 | 10,259,866 | | 17,773 | | | 4.000 | 4.361 | 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 | 112.0630 | 16,417,225 | 14,650,000 | 14,141,564 | | 26,693 | | | 4.000 | 4.377 | 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 | 110.2510 | 11,441,831 | 10,378,000 | 9,962,763 | | 22,578 | | | 4.000 | 4.432 | 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 | 106.5710 | 13,152,742 | 12,341,726 | 11,441,167 | | 13,187 | | | 3.500 | 5.333 | MON | 35,997 | 431,960 | 09/12/2013 | 07/20/2043 |
| 38378V-GJ-8 | GNR 2013-98 CY EXCH AD PAC-11 | | | 4 | 1 | 20,474,969 | 109.7670 | 23,485,709 | 21,396,000 | 20,807,418 | | 41,996 | | | 4.000 | 4.358 | 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 | 112.6410 | 9,023,696 | 8,011,000 | 7,681,423 | | 19,314 | | | 4.000 | 4.460 | 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 | 106.3020 | 12,556,365 | 11,812,000 | 11,248,004 | | 46,421 | | | 3.500 | 4.124 | 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 | 104.0740 | 10,407,438 | 10,000,000 | 9,238,680 | | 49,660 | | | 3.000 | 3.827 | 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 | 105.7940 | 10,829,029 | 10,236,000 | 10,001,184 | | 18,734 | | | 3.500 | 3.799 | 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 | 112.2010 | 11,220,094 | 10,000,000 | 9,720,662 | | 13,126 | | | 4.000 | 4.283 | MON | 33,333 | 400,000 | 08/09/2013 | 07/20/2043 |
| 38378V-V6-9 | GNR 2013-117 VZ Z SEQ | | | 4 | 1 | 16,164,035 | 106.7270 | 20,694,361 | 19,390,076 | 17,375,747 | | 129,879 | | | 3.500 | 4.673 | MON | 56,554 | 665,960 | 12/01/2019 | 08/20/2043 |
| 38378V-V8-5 | GNR 2013-117 AZ Z SEQ | | | 4 | 1 | 18,963,150 | 106.3520 | 23,918,033 | 22,489,493 | 20,376,881 | | 152,035 | | | 3.500 | 4.586 | MON | 65,594 | 772,410 | 12/01/2019 | 08/20/2043 |
| 38378V-VB-8 | GNR 2013-99 EH EXCH PAC-1-11 | | | 4 | 1 | 9,681,118 | 105.2800 | 10,583,848 | 10,053,000 | 9,840,509 | | 20,365 | | | 3.500 | 3.822 | 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 | 102.5640 | 29,960,179 | 29,211,315 | 26,597,333 | | 286,102 | | | 3.000 | 4.600 | 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 | 106.7970 | 27,394,146 | 25,650,668 | 24,105,208 | | 122,739 | | | 3.500 | 4.253 | 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 | 108.6080 | 12,605,077 | 11,606,000 | 10,633,537 | | 45,964 | | | 3.500 | 4.348 | MON | 33,851 | 406,210 | 09/03/2013 | 08/16/2043 |
| 38378W-PJ-6 | GNR 2013-113 UY SEQ | | | 4 | 1 | 8,600,562 | 102.1370 | 10,214,395 | 10,000,653 | 9,335,599 | | 81,999 | | | 3.000 | 4.159 | 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 | 112.2620 | 14,591,807 | 12,998,000 | 12,575,168 | | 20,930 | | | 4.000 | 4.354 | 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 | 109.2690 | 10,742,222 | 9,831,000 | 9,435,904 | | 19,870 | | | 4.000 | 4.434 | 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 | 106.8950 | 21,379,044 | 20,000,000 | 19,629,565 | | 35,837 | | | 3.500 | 3.775 | MON | 58,333 | 700,000 | 11/01/2013 | 08/20/2043 |
| 38378W-VN-0 | GNR 2013-124 BZ Z SEQ | | | 4 | 1 | 38,516,976 | 107.3140 | 46,805,420 | 43,615,500 | 40,566,062 | | 246,488 | | | 3.500 | 4.374 | MON | 127,212 | 1,497,991 | 12/01/2019 | 08/20/2043 |
| 38378W-Y9-8 | GNR 2013-129 EK EXCH PAC-11 | | | 4 | 1 | 8,452,708 | 109.9860 | 9,927,352 | 9,026,000 | 8,664,698 | | 26,873 | | | 4.000 | 4.534 | MON | 30,087 | 361,040 | 09/10/2013 | 09/20/2043 |
| 38378Y-ZL-6 | GNR 2014-3 AZ Z SEQ | | | 4 | 1 | 18,550,424 | 101.0490 | 22,955,170 | 22,716,908 | 20,165,878 | | 189,443 | | | 3.000 | 4.350 | MON | 56,792 | 670,561 | 12/01/2019 | 01/20/2044 |
| 38379B-A9-9 | GNR 2014-72 NP SC PAC-11 | | | 4 | 1 | 18,138,472 | 102.3870 | 20,613,438 | 20,132,886 | 18,918,854 | | 99,654 | | | 3.000 | 3.698 | 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 | 114.6860 | 16,613,481 | 14,486,000 | 14,708,500 | | (16,847) | | | 4.000 | 3.842 | 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 | 111.1760 | 18,170,534 | 16,344,000 | 16,492,981 | | (11,044) | | | 4.000 | 3.914 | MON | 54,480 | 653,760 | 06/12/2014 | 12/20/2039 |
| 38379C-WH-5 | GNR 2014-90 Z Z SEQ | | | 4 | 1 | 15,751,687 | 107.3850 | 16,762,810 | 15,609,963 | 15,692,531 | | (9,721) | | | 3.500 | 3.443 | MON | 45,529 | 536,130 | 12/01/2019 | 06/20/2044 |
| 38379Y-4F-8 | GNR 2016-32 NY EXCH PAC-11 | | | 4 | 1 | 9,786,645 | 102.1330 | 10,690,309 | 10,467,000 | 9,812,591 | | 25,946 | | | 3.000 | 3.614 | MON | 26,168 | 261,675 | 02/19/2019 | 03/20/2046 |
| 38379Y-AX-6 | GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA | | | 4 | 1 | 12,442,439 | 107.5970 | 12,360,219 | 11,487,537 | 12,440,572 | | (1,867) | | | 3.500 | 2.633 | MON | 33,505 | | 12/17/2019 | 07/16/2044 |
| 3837H0-G5-6 | GNR 1997-4 ZA Z | | | 4 | 1 | 407,988 | 99.9140 | 451,049 | 451,439 | 444,631 | | 704 | | | 7.500 | 8.124 | MON | 2,821 | 33,858 | 03/11/1997 | 03/16/2027 |
| 3837H2-VS-5 | GNR 1999-27 Z Z SEQ | | | 4 | 1 | 1,016,451 | 99.8920 | 1,111,859 | 1,113,061 | 1,093,210 | | 1,424 | | | 7.000 | 7.587 | MON | 6,493 | 77,914 | 07/09/1999 | 08/20/2029 |
| 3837H4-Z7-3 | GNR 2000-31 PD PAC-11 | | | 4 | 1 | 585,235 | 99.8920 | 577,475 | 578,099 | 578,099 | | | | | 7.500 | 7.493 | MON | 3,613 | 43,357 | 11/16/2000 | 10/20/2030 |
| 38380C-H5-5 | GNR 2017-26 BL SC SEQ | | | 4 | 1 | 14,825,104 | 104.3280 | 16,163,872 | 15,493,250 | 14,940,780 | | 36,236 | | | 3.000 | 3.378 | 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 | 103.3510 | 25,314,479 | 24,493,752 | 23,798,971 | | 45,091 | | | 3.000 | 3.299 | 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 | 19,200,466 | 91.7010 | 19,289,042 | 21,034,727 | 19,445,903 | | 88,726 | | | 3.000 | 3.876 | MON | 52,587 | 620,906 | 12/01/2019 | 02/20/2047 |
| 38380C-PQ-0 | GNR 2017-5 LZ SC Z SEQ | | | 4 | 1 | 12,197,045 | 99.5220 | 13,468,761 | 13,533,441 | 12,280,716 | | 32,353 | | | 3.000 | 3.684 | MON | 33,834 | 399,482 | 12/01/2019 | 12/20/2046 |
| 38380G-KT-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ | | | 4 | 1 | 10,671,330 | 101.3100 | 10,704,038 | 10,565,673 | 10,671,162 | | (167) | | | 3.000 | 2.901 | MON | 26,414 | | 12/18/2019 | 08/20/2047 |
| 38381A-2F-2 | GNR 2018-155 AY SC PT | | | 4 | 1 | 12,113,811 | 103.9600 | 12,617,204 | 12,136,567 | 12,113,826 | | 15 | | | 3.500 | 3.526 | MON | 35,398 | 283,187 | 04/24/2019 | 10/20/2048 |
| 38381A-AJ-5 | GNR 2018-128 SA SC IO INV NTL PT | | | 4 | 1 | 6,021,585 | 19.0850 | 7,791,371 | | 5,289,537 | | (545,360) | | | 4.485 | 16.435 | MON | 55,951 | 1,622,497 | 09/05/2018 | 03/20/2041 |
| 38381A-XE-1 | GNR 2018-154 GZ Z SEQ | | | 4 | 1 | 10,869,641 | 108.8560 | 11,541,882 | 10,602,915 | 10,830,802 | | (38,839) | | | 4.000 | 3.764 | MON | 35,343 | 381,109 | 12/01/2019 | 11/20/2048 |
| 38381B-E5-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC | | | 4 | 1 | 2,498,018 | 104.5850 | 2,485,916 | 2,376,942 | 2,497,648 | | (370) | | | 3.500 | 2.524 | MON | 6,933 | | 12/17/2019 | 11/20/2048 |
| 38381B-GK-4 | GNR 2018-168 EY EXCH SEQ | | | 4 | 1 | 20,672,944 | 103.8840 | 21,570,187 | 20,763,786 | 20,675,623 | | 2,678 | | | 3.500 | 3.572 | MON | 60,561 | 484,488 | 04/05/2019 | 12/20/2048 |
| 0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 12,685,063,853 | XXX | 13,798,303,966 | 12,909,316,935 | 12,778,252,115 | | 7,462,381 | | | XXX | XXX | XXX | 45,134,835 | 538,492,117 | XXX | XXX |
| 022650-AA-6 | AMAL LTD US GOVT GUARANT | | | 1 | 1 | 2,572,442 | 101.3560 | 2,607,314 | 2,572,442 | 2,572,442 | | | | | 3.465 | 3.480 | FMAN | 9,904 | 89,135 | 10/05/2009 | 08/21/2021 |
| 311995-E2-6 | .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 | | | 4 | 1 | 5,791 | 100.4420 | 5,871 | 5,845 | 5,794 | | (30) | | | 7.430 | 7.779 | MON | 36 | 159 | 12/01/2019 | 05/01/2023 |
| 36177N-5L-0 | GN 794450 | | | 4 | 1 | 48,763,520 | 99.8400 | 48,685,255 | 48,763,520 | 48,763,520 | | | | | 2.710 | 2.704 | MON | 110,124 | 1,321,491 | 06/14/2012 | 12/15/2029 |
| 36179A-SR-8 | GN AC1428 | | | 4 | 1 | 59,283,681 | 99.3850 | 61,130,151 | 61,508,561 | 59,750,377 | | 113,862 | | | 2.690 | 3.154 | MON | 137,882 | 1,654,580 | 10/31/2014 | 06/15/2033 |
| 36179D-B8-2 | GN AC3663 | CF | | 4 | 1 | 113,760,931 | 98.1960 | 115,610,649 | 117,734,469 | 114,554,099 | | 178,869 | | | 2.490 | 2.873 | MON | 244,299 | 2,931,588 | 03/12/2013 | 06/15/2035 |
| 3617A0-WA-0 | GN AO0641 | | | 4 | 1 | 99,270,771 | 102.1570 | 101,411,831 | 99,270,771 | 99,270,771 | | | | | 3.130 | 3.134 | MON | 258,931 | 3,107,175 | 07/07/2015 | 07/15/2035 |
| 3617AC-CN-8 | GN BA0077 | | | 4 | 1 | 64,945,557 | 104.7710 | 68,044,063 | 64,945,557 | 64,945,557 | | | | | 4.010 | 4.029 | MON | 217,026 | 2,389,538 | 12/26/2019 | 03/15/2044 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3617BU-DK-2 | GN BE1006 | | | 4 | 1 | 17,899,496 | 105.5270 | 18,428,139 | 17,462,923 | 17,868,802 | | (15,836) | | | 3.625 | 3.405 | MON | 52,753 | 633,031 | 11/27/2017 | 01/15/2043 |
| 36180K-2K-6 | GN AD7978 | | | 4 | 1 | 10,035,061 | 105.7810 | 10,637,232 | 10,055,880 | 10,036,232 | | 287 | | | 3.920 | 3.959 | MON | 32,849 | 394,191 | 09/03/2013 | 05/15/2033 |
| 36180U-Q4-4 | GN AE2275 | | | 4 | 1 | 15,225,056 | 100.7080 | 15,898,026 | 15,786,207 | 15,385,648 | | 28,169 | | | 3.500 | 3.968 | MON | 46,043 | 552,517 | 09/10/2013 | 01/15/2032 |
| 36180W-E5-0 | GN AE3756 | | | 4 | 1 | 6,094,047 | 114.4620 | 6,060,107 | 5,294,435 | 6,035,334 | | (15,431) | | | 4.900 | 3.935 | MON | 21,619 | 259,427 | 02/01/2016 | 07/15/2055 |
| 36180W-E6-8 | GN AE3757 | | | 4 | 1 | 18,194,832 | 109.0840 | 19,785,769 | 18,138,150 | 18,177,909 | | (3,066) | | | 4.250 | 4.240 | MON | 64,239 | 770,872 | 12/27/2013 | 01/15/2039 |
| 36180W-EZ-4 | GN AE3752 | | | 4 | 1 | 9,552,966 | 105.5000 | 9,687,303 | 9,182,278 | 9,529,997 | | (8,916) | | | 4.400 | 4.114 | MON | 33,668 | 404,020 | 05/23/2017 | 09/15/2050 |
| 36181D-XS-0 | GN AE9689 | | | 4 | 1 | 13,328,307 | 108.3590 | 14,442,474 | 13,328,307 | 13,328,307 | | | | | 4.600 | 4.630 | MON | 51,092 | 613,102 | 09/10/2015 | 05/15/2055 |
| 36181G-WY-1 | GN AF1563 | | | 4 | 1 | 59,583,964 | 105.2880 | 61,504,650 | 58,415,651 | 59,172,538 | | (72,700) | | | 3.960 | 3.692 | MON | 192,772 | 2,313,260 | 10/24/2013 | 05/15/2030 |
| 36181R-5Z-4 | GN AF9864 | CF | | 4 | 1 | 210,929,568 | 107.6580 | 227,081,685 | 210,929,568 | 210,929,568 | | | | | 4.250 | 4.267 | MON | 747,042 | 8,964,507 | 09/27/2013 | 09/15/2038 |
| 36181R-6A-8 | GN AF9865 | | | 4 | 1 | 40,661,460 | 107.2370 | 42,749,102 | 39,864,177 | 40,435,338 | | (39,844) | | | 4.000 | 3.786 | MON | 132,881 | 1,594,567 | 11/13/2013 | 03/15/2034 |
| 36181R-6C-4 | GN AF9867 | | | 4 | 1 | 49,967,255 | 104.1120 | 47,733,432 | 45,848,350 | 49,531,468 | | (150,477) | | | 4.740 | 3.895 | MON | 181,101 | 2,173,212 | 01/27/2017 | 03/15/2041 |
| 36181R-6E-0 | GN AF9869 | | | 4 | 1 | 19,626,713 | 111.2770 | 20,397,722 | 18,330,660 | 19,493,660 | | (47,277) | | | 4.700 | 4.031 | MON | 71,795 | 861,541 | 01/27/2017 | 03/15/2041 |
| 36182C-YS-0 | GN AG7921 | | | 4 | 1 | 111,384,292 | 103.7510 | 114,916,299 | 110,761,260 | 111,251,801 | | (33,519) | | | 3.450 | 3.398 | MON | 318,439 | 3,821,263 | 09/23/2015 | 11/15/2036 |
| 36189E-PN-0 | GN AP6729 | | | 4 | 1 | 7,846,145 | 110.0110 | 7,991,760 | 7,264,532 | 7,783,700 | | (21,584) | | | 4.450 | 3.702 | MON | 26,939 | 323,272 | 01/27/2017 | 03/15/2041 |
| 36189Y-XN-7 | GN AQ7885 | | | 4 | 1 | 102,998,382 | 100.9480 | 94,265,092 | 93,379,889 | 101,523,919 | | (394,207) | | | 3.470 | 2.519 | MON | 270,024 | 3,240,282 | 03/24/2016 | 06/15/2039 |
| 36194T-4T-0 | GN AU6234 | | | 4 | 1 | 51,051,149 | 107.2040 | 50,829,367 | 47,413,580 | 50,539,032 | | (167,244) | | | 4.000 | 3.180 | MON | 158,045 | 1,896,543 | 09/09/2016 | 04/15/2037 |
| 36195W-XJ-2 | GN AW7881 | | | 4 | 1 | 83,861,593 | 107.6810 | 84,791,527 | 78,743,280 | 83,138,942 | | (237,319) | | | 3.970 | 3.267 | MON | 260,509 | 3,126,108 | 12/15/2016 | 02/15/2037 |
| 36196L-LV-1 | GN AX8440 | | | 4 | 1 | 264,997,144 | 99.8880 | 264,699,505 | 264,997,144 | 264,997,144 | | | | | 3.340 | 3.351 | MON | 737,575 | 7,520,933 | 12/24/2019 | 07/15/2044 |
| 3620AN-RW-2 | GN 735001 | | | 4 | 1 | 11,666,996 | 101.1320 | 11,711,258 | 11,580,145 | 11,620,050 | | (5,932) | | | 4.000 | 3.914 | MON | 38,600 | 463,206 | 03/17/2011 | 01/15/2029 |
| 3620C1-JZ-0 | GN 745580 | | | 4 | 1 | 21,135,732 | 103.6280 | 23,892,801 | 23,056,372 | 21,447,407 | | 66,709 | | | 3.280 | 4.143 | MON | 63,021 | 756,249 | 12/19/2014 | 06/15/2039 |
| 36230M-ER-4 | GN 752844 | | | 4 | 1 | 5,907,538 | 106.7430 | 6,305,912 | 5,907,538 | 5,907,538 | | | | | 4.310 | 4.311 | MON | 21,218 | 254,615 | 11/18/2010 | 05/15/2029 |
| 36230M-ET-0 | GN 752846 | CF | | 4 | 1 | 228,872,350 | 115.3540 | 264,013,619 | 228,872,350 | 228,831,710 | | (10,572) | | | 5.850 | 5.895 | MON | 1,115,753 | 13,389,032 | 01/01/2015 | 07/15/2038 |
| 36230M-EW-3 | GN 752849 | | | 4 | 1 | 42,631,983 | 112.6470 | 48,023,475 | 42,631,983 | 42,631,983 | | | | | 5.375 | 5.409 | MON | 190,956 | 2,291,469 | 08/27/2012 | 02/15/2037 |
| 36230M-FL-6 | GN 752871 | | | 4 | 1 | 2,520,012 | 107.1180 | 2,768,590 | 2,584,628 | 2,533,547 | | 2,445 | | | 3.850 | 4.135 | MON | 8,292 | 99,508 | 12/11/2013 | 07/15/2036 |
| 36230M-FN-2 | GN 752873 | | | 4 | 1 | 24,617,656 | 110.8470 | 27,288,034 | 24,617,656 | 24,617,656 | | | | | 4.450 | 4.470 | MON | 91,290 | 1,095,486 | 07/31/2014 | 07/15/2038 |
| 36296A-E2-6 | GN 685153 | | | 4 | 1 | 13,720,555 | 100.1250 | 13,853,939 | 13,836,643 | 13,732,039 | | 1,490 | | | 6.050 | 6.177 | MON | 69,760 | 837,117 | 07/25/2011 | 11/15/2049 |
| 36296A-E4-2 | GN 685155 | | | 4 | 1 | 7,090,316 | 99.8900 | 7,030,373 | 7,038,086 | 7,081,600 | | (1,253) | | | 6.350 | 6.350 | MON | 37,243 | 446,918 | 03/16/2012 | 11/15/2049 |
| 36296K-DL-3 | GN 693207 | | | 4 | 1 | 658,486,009 | 113.2180 | 745,524,420 | 658,486,009 | 658,486,009 | | | | | 6.400 | 6.452 | MON | 3,511,925 | 42,143,105 | 09/27/2012 | 01/15/2037 |
| 699999-J2-5 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC | | | 4 | 1 | 670 | 100.4420 | 692 | 689 | 683 | | 1 | | | 7.430 | 7.785 | MON | 4 | | 10/27/1992 | 05/01/2023 |
| ZZ2660-77-2 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN - CLC/PLC | | | 4 | 1 | 2,493,811 | 100.4660 | 2,505,432 | 2,493,811 | 2,493,811 | | | | | 7.750 | 7.480 | MON | 10,061 | 91,057 | 12/13/2019 | 01/25/2023 |
| 0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities | | | | | | 2,500,983,751 | XXX | 2,662,312,870 | 2,481,103,346 | 2,498,405,932 | | (833,375) | | | XXX | XXX | XXX | 9,535,710 | 112,824,076 | XXX | XXX |
| 0599999. Total - U.S. Government Bonds | | | | | | 30,424,929,705 | XXX | 34,320,047,621 | 30,031,896,612 | 30,239,088,861 | 22,120,730 | (31,603,235) | | | XXX | XXX | XXX | 226,882,554 | 1,217,575,323 | XXX | XXX |
| 110709-BN-1 | BRITISH COLUMBIA PROV OF SR UNSEC | | A | | 1FE | 136,322,856 | 101.5290 | 134,322,612 | 132,300,000 | 133,102,261 | | (451,025) | | | 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 | 100.6880 | 44,805,989 | 44,500,000 | 44,428,688 | | 24,395 | | | 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 | 101.2130 | 17,206,205 | 17,000,000 | 16,944,486 | | 7,935 | | | 2.250 | 2.305 | JD | 30,813 | 382,500 | 05/25/2016 | 06/02/2026 |
| 448814-DC-4 | HYDRO-QUEBEC LOCAL GOVT GUARN | | A | | 1FE | 997,030 | 151.6070 | 1,516,072 | 1,000,000 | 998,283 | | 107 | | | 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 | 112.6720 | 56,336,204 | 50,000,000 | 49,937,379 | | 27,075 | | | 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 | 112.7110 | 56,355,722 | 50,000,000 | 49,997,831 | | 4,527 | | | 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 | 100.2260 | 7,015,820 | 7,000,000 | 7,000,500 | | (12,822) | | | 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 | 115.2670 | 52,677,207 | 45,700,000 | 45,965,697 | | (99,374) | | | 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 | 107.1570 | 50,899,557 | 47,500,000 | 47,609,330 | | (109,375) | | | 10.000 | 9.731 | JD | 395,833 | 4,750,000 | 04/10/1991 | 12/01/2020 |
| 669827-DJ-3 | NOVA SCOTIA PROVINCE DEBENTURES | | A | | 1FE | 43,867,768 | 101.1350 | 45,510,805 | 45,000,000 | 44,981,846 | | 105,807 | | | 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 | 109.1040 | 32,731,217 | 30,000,000 | 30,016,925 | | (11,671) | | | 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 | 114.1500 | 14,839,452 | 13,000,000 | 12,957,687 | | 16,311 | | | 8.750 | 8.913 | AO | 284,375 | 1,137,500 | 03/31/1992 | 04/01/2022 |
| 68323A-BK-9 | ONTARIO -PROVINCE OF SR UNSEC | | A | | 1FE | 8,168,266 | 101.4960 | 8,322,704 | 8,200,000 | 8,191,342 | | 3,327 | | | 2.450 | 2.494 | JD | 1,116 | 200,900 | 06/22/2012 | 06/29/2022 |
| 68323A-FC-3 | ONTARIO -PROVINCE OF SR UNSEC | | A | | 1FE | 4,994,950 | 104.4400 | 5,221,995 | 5,000,000 | 4,995,827 | | 877 | | | 3.050 | 3.072 | JJ | 64,389 | 76,250 | 01/18/2019 | 01/29/2024 |
| 748148-PD-9 | PROVINCE OF QUEBEC DEBENTURES | | A | | 1FE | 72,521,079 | 119.7240 | 82,609,457 | 69,000,000 | 69,981,017 | | (219,956) | | | 7.125 | 6.703 | 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 | 143.9740 | 8,638,457 | 6,000,000 | 5,984,492 | | 1,052 | | | 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 | 102.5770 | 71,290,947 | 69,500,000 | 69,109,880 | | 117,215 | | | 2.625 | 2.814 | FA | 699,344 | 1,824,375 | 10/29/2013 | 02/13/2023 |
| 74815H-QP-5 | PROVINCE OF QUEBEC UNSEC | | A | | 1FE | 75,000,000 | 134.0920 | 100,569,000 | 75,000,000 | 75,000,000 | | | | | 5.400 | 5.400 | MN | 500,687 | 4,050,000 | 11/10/2005 | 11/17/2035 |
| 803854-ET-1 | PROVINCE OF SASKATCHEWAN UNSEC | | A | | 1FE | 33,186,890 | 106.9200 | 35,283,498 | 33,000,000 | 33,064,864 | | (62,511) | | | 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 | 107.8650 | 48,539,230 | 45,000,000 | 45,065,067 | | (53,162) | | | 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 | 115.6790 | 69,366,655 | 59,965,000 | 60,062,820 | | (33,468) | | | 8.500 | 8.427 | JJ | 2,350,295 | 5,097,025 | 01/19/1993 | 07/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 002364-AB-3 | AVI FUNDING CO LTD SR UNSEC | | D | | 1FE | 29,893,800 | 104.8400 | 31,451,974 | 30,000,000 | 29,934,520 | | 10,068 | | | 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 | 101.2900 | 15,193,455 | 15,000,000 | 14,983,182 | | 7,390 | | | 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 | 116.8870 | 12,857,614 | 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 | 104.1000 | 12,934,450 | 12,425,000 | 12,493,921 | | (30,496) | | | 6.125 | 5.837 | JJ | 319,210 | 761,031 | 05/31/2017 | 01/31/2022 |
| 038461-AR-0 | ARAB REPUBLIC OF EGYPT SR UNSEC | | B | | 4FE | 5,050,562 | 106.9790 | 5,399,915 | 5,047,650 | 5,047,650 | | | | (2,912) | 6.375 | 6.375 | APR | 232,988 | | 04/04/2019 | 04/11/2031 |
| 03846J-W2-2 | ARAB REPUBLIC OF EGYPT SR UNSEC | LS | D | | 4FE | 10,798,630 | 106.2500 | 11,581,250 | 10,900,000 | 10,837,521 | | 9,448 | | | 5.875 | 6.000 | JD | 35,576 | 640,375 | 06/04/2015 | 06/11/2025 |
| 03846J-W4-8 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 7,375,000 | 104.2500 | 7,688,438 | 7,375,000 | 7,375,000 | | | | | 6.588 | 6.588 | FA | 175,451 | 485,865 | 02/13/2018 | 02/21/2028 |
| 03846J-W5-5 | ARAB REPUBLIC OF EGYPT SR UNSEC | | D | | 4FE | 5,000,000 | 104.8300 | 5,241,490 | 5,000,000 | 5,000,000 | | | | | 7.903 | 7.903 | FA | 142,693 | 395,150 | 02/13/2018 | 02/21/2048 |
| 040114-GW-4 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 5FE | 6,140,212 | 54.0000 | 7,384,500 | 13,675,000 | 6,140,212 | | | 7,534,788 | | 6.875 | 6.875 | AO | 180,197 | 940,156 | 04/13/2017 | 04/22/2021 |
| 040114-HK-9 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 5FE | 4,768,500 | 51.7500 | 5,692,500 | 11,000,000 | 4,768,500 | | | 6,231,500 | | 5.625 | 5.625 | JJ | 266,406 | 618,750 | 04/13/2017 | 01/26/2022 |
| 040114-HL-7 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 5FE | 4,617,000 | 49.7500 | 5,671,500 | 11,400,000 | 4,617,000 | | 8,183 | 6,705,940 | | 6.875 | 6.998 | JJ | 337,448 | 783,750 | 04/13/2017 | 01/26/2027 |
| 040114-HQ-6 | REPUBLIC OF ARGENTINA SR UNSEC | | D | | 5FE | 4,805,250 | 47.0000 | 6,063,000 | 12,900,000 | 4,805,250 | | 6,339 | 7,989,932 | | 5.875 | 6.000 | JJ | 357,885 | 757,875 | 01/04/2018 | 01/11/2028 |
| 045167-CY-7 | ASIAN DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 14,894,100 | 101.4540 | 15,218,133 | 15,000,000 | 14,941,899 | | 10,389 | | | 2.125 | 2.204 | MS | 90,313 | 318,750 | 03/12/2015 | 03/19/2025 |
| 05477L-AA-4 | REPUBLIC OF AZERBAIJAN SR UNSEC | | D | | 3FE | 19,635,726 | 107.0790 | 21,790,495 | 20,350,000 | 19,980,267 | | 76,005 | | | 4.750 | 5.235 | 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 | 112.0000 | 3,920,000 | 3,500,000 | 3,153,036 | | 14,298 | | | 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 | 116.0010 | 5,800,050 | 5,000,000 | 4,994,450 | | 145 | | | 7.125 | 7.136 | AO | 88,073 | 356,250 | 03/27/2008 | 04/02/2038 |
| 056732-AG-5 | COMMONWEALTH OF BAHAMAS SR UNSEC | | D | 1 | 3FE | 4,973,300 | 115.0010 | 5,750,050 | 5,000,000 | 4,982,375 | | 1,203 | | | 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 | LS | D | | 4FE | 16,629,998 | 99.5000 | 17,035,395 | 17,121,000 | 16,972,710 | | 3,910 | | | 8.250 | 8.356 | 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 | 93.1940 | 18,638,880 | 20,000,000 | 19,910,893 | | 14,665 | | | 5.750 | 5.853 | JJ | 482,361 | 1,150,000 | 01/27/2015 | 01/30/2025 |
| 067070-AH-5 | BARBADOS GOVT OF BARBADOS GOVT OF | | D | | 4FE | 16,254,762 | 97.5000 | 16,859,993 | 17,292,300 | 16,259,146 | | 4,384 | | | 6.500 | 7.420 | JJ | 281,000 | | 12/11/2019 | 10/01/2029 |
| 067070-AJ-1 | BARBADOS GOVT OF BARBADOS GOVT OF | | D | | 4FE | 1,055,823 | 99.7500 | 1,056,353 | 1,059,000 | 1,055,917 | | 94 | | | 6.500 | 6.678 | FEB | 17,209 | | 12/11/2019 | 02/01/2021 |
| 085209-AB-0 | GOVT OF BERMUDA SR UNSEC | | D | 1 | 1FE | 3,177,000 | 104.6260 | 3,138,780 | 3,000,000 | 3,087,866 | | (27,475) | | | 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 | 105.0010 | 31,500,300 | 30,000,000 | 30,059,676 | | (7,547) | | | 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 | 112.8750 | 21,248,719 | 18,825,000 | 18,695,710 | | 10,364 | | | 4.750 | 4.844 | FA | 337,804 | 658,221 | 11/15/2018 | 02/15/2029 |
| 105756-BF-6 | FED REPUBLIC OF BRAZIL SR UNSEC | | D | | 3FE | 3,892,688 | 127.6250 | 5,264,531 | 4,125,000 | 4,021,799 | | 15,181 | | | 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 | 128.1060 | 4,675,869 | 3,650,000 | 3,902,582 | | (7,960) | | | 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 | 112.0000 | 24,640,000 | 22,000,000 | 21,468,501 | | 12,606 | | | 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 | 100.0000 | 4,140,000 | 4,140,000 | 4,036,031 | | 31,496 | | | 2.625 | 3.500 | 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 | 106.3770 | 14,839,592 | 13,950,000 | 13,947,334 | | 461 | | | 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 | 103.8800 | 10,388,000 | 10,000,000 | 9,816,347 | | 3,542 | | | 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 | 112.9500 | 23,380,650 | 20,700,000 | 20,771,823 | | (983) | | | 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 | 36,027,966 | 107.2010 | 37,820,513 | 35,280,000 | 35,593,400 | | (34,796) | | | 5.333 | 5.077 | FA | 705,556 | 1,985,428 | 10/21/2013 | 02/15/2028 |
| 12802D-AK-2 | CAISSE D'AMORT DETTE SOC SR UNSEC | | D | | 1FE | 49,823,500 | 106.1570 | 53,078,301 | 50,000,000 | 49,918,249 | | 17,709 | | | 3.375 | 3.417 | MS | 473,438 | 1,688,000 | 03/13/2014 | 03/20/2024 |
| 168863-AV-0 | REPUBLIC OF CHILE SR UNSEC | | D | | 1FE | 25,468,635 | 100.9000 | 25,729,500 | 25,500,000 | 25,497,779 | | 3,624 | | | 3.875 | 3.890 | FA | 400,740 | 988,125 | 07/30/2010 | 08/05/2020 |
| 168863-BP-2 | REPUBLIC OF CHILE SR UNSEC | LS | D | | 1FE | 27,049,500 | 107.5010 | 32,250,300 | 30,000,000 | 27,313,145 | | 68,651 | | | 3.625 | 4.240 | AO | 184,271 | 1,087,500 | 12/20/2018 | 10/30/2042 |
| 168863-CA-4 | REPUBLIC OF CHILE SR UNSEC | | D | | 1FE | 15,272,944 | 104.2500 | 16,308,870 | 15,644,000 | 15,404,513 | | 35,056 | | | 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 | 161.0000 | 4,830,000 | 3,000,000 | 2,827,043 | | 5,645 | | | 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 | 123.0010 | 48,585,395 | 39,500,000 | 39,230,642 | | 47,168 | | | 8.125 | 8.310 | 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 | 142.0000 | 36,920,000 | 26,000,000 | 26,070,536 | | (2,084) | | | 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 | 129.4000 | 17,986,600 | 13,900,000 | 13,645,153 | | 5,487 | | | 6.125 | 6.282 | 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 | 103.1260 | 3,062,842 | 2,970,000 | 2,967,824 | | 1,346 | | | 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 | 105.3440 | 4,213,760 | 4,000,000 | 4,047,295 | | (11,037) | | | 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 | 124.2500 | 18,420,063 | 14,825,000 | 16,681,816 | | (41,946) | | | 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 | 116.1500 | 39,990,445 | 34,430,000 | 33,798,076 | | 11,863 | | | 5.000 | 5.130 | JD | 76,511 | 1,721,500 | 12/21/2018 | 06/15/2045 |
| 195325-CX-1 | REPUBLIC OF COLOMBIA SR UNSEC | | D | 1 | 2FE | 9,876,200 | 108.8430 | 10,884,300 | 10,000,000 | 9,919,882 | | 11,177 | | | 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 | 20,303,179 | 110.9000 | 22,603,638 | 20,382,000 | 20,310,684 | | 6,075 | | | 4.500 | 4.547 | MS | 270,062 | 848,401 | 01/23/2019 | 03/15/2029 |
| 221597-BR-7 | COSTA RICA GOVERNMENT SR UNSEC | | D | | 4FE | 14,973,353 | 100.5000 | 15,049,875 | 14,975,000 | 14,974,986 | | 4 | | | 4.250 | 4.250 | JJ | 274,022 | 636,438 | 11/16/2012 | 01/26/2023 |
| 221597-BS-5 | COSTA RICA GOVERNMENT SR UNSEC | LS | D | | 4FE | 9,207,750 | 99.7500 | 9,152,063 | 9,175,000 | 9,191,612 | | (2,718) | | | 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 | 92.7500 | 5,170,813 | 5,575,000 | 5,607,672 | | (676) | | | 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 | 106.5000 | 10,650,000 | 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 | 105.2500 | 11,945,875 | 11,350,000 | 11,351,394 | | (22) | | | 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 | 9,174,325 | 99.7630 | 10,235,725 | 10,260,000 | 9,401,901 | | 47,874 | | | 5.750 | 7.330 | JD | 1,639 | 589,950 | 12/22/2015 | 12/31/2032 |
| 221625-AP-1 | IVORY COAST SR UNSEC | | B | | 3FE | 2,229,207 | 110.0710 | 2,469,333 | 2,243,400 | 2,243,400 | | | | (48,102) | 5.125 | 5.125 | JUN | 62,827 | 114,877 | 06/08/2017 | 06/15/2025 |
| 221625-AR-7 | IVORY COAST SR UNSEC | | B | 4 | 4FE | 3,690,445 | 100.4980 | 3,381,872 | 3,365,100 | 3,365,100 | | | | (72,153) | 6.625 | 6.514 | MAR | 173,599 | 224,569 | 03/15/2018 | 03/22/2048 |
| 226775-AF-1 | CROATIA SR UNSEC | | D | | 2FE | 12,411,044 | 110.2800 | 13,812,620 | 12,525,000 | 12,482,836 | | 11,398 | | | 5.500 | 5.614 | AO | 166,478 | 688,875 | 11/09/2015 | 04/04/2023 |
| 226775-AG-9 | CROATIA SR UNSEC | | D | | 2FE | 17,745,655 | 114.5680 | 20,479,102 | 17,875,000 | 17,822,753 | | 10,725 | | | 6.000 | 6.081 | JJ | 461,771 | 1,072,500 | 11/09/2015 | 01/26/2024 |
| 25714P-CV-8 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 19,538,000 | 107.6260 | 21,525,200 | 20,000,000 | 19,717,340 | | 46,598 | | | 5.500 | 5.826 | JJ | 470,556 | 1,100,000 | 01/04/2016 | 01/27/2025 |

# 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 |
| 25714P-DJ-4 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 6,522,378 | 114.1260 | 7,161,407 | 6,275,000 | 6,446,972 | | (23,177) | | | 6.875 | 6.317 | JJ | 182,149 | 431,406 | 06/29/2016 | 01/29/2026 |
| 25714P-DW-5 | DOMINICAN REPUBLIC SR UNSEC | | D | | 3FE | 5,000,000 | 110.2510 | 5,512,550 | 5,000,000 | 5,000,000 | | | | | 6.500 | 6.500 | FA | 122,778 | 325,000 | 02/08/2018 | 02/15/2048 |
| 29134W-AB-3 | ABU DHABI GOVT INT'L SR UNSEC | | D | | 1FE | 21,945,660 | 104.1420 | 22,911,196 | 22,000,000 | 21,963,622 | | 5,105 | | | 3.125 | 3.154 | MN | 110,764 | 687,500 | 04/25/2016 | 05/03/2026 |
| 29135L-AF-7 | ABU DHABI GOVT INT'L SERIES 144A | | D | | 1FE | 9,763,500 | 97.5000 | 9,750,000 | 10,000,000 | 9,764,705 | | 1,205 | | | 3.125 | 3.249 | MS | 78,993 | | 09/23/2019 | 09/30/2049 |
| 296464-AA-8 | ESKOM HOLDINGS SOC LTD SR UNSEC | | D | 1 | 5FE | 29,330,330 | 100.1250 | 29,426,738 | 29,390,000 | 29,384,870 | | 4,461 | | | 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 | 102.1880 | 18,955,948 | 18,550,000 | 18,263,125 | | 44,309 | | | 7.125 | 7.494 | 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 | 107.1360 | 38,301,049 | 35,750,000 | 35,750,000 | | | | | 6.350 | 6.350 | FA | 889,132 | 2,270,125 | 08/02/2018 | 08/10/2028 |
| 29646A-AD-8 | ESKOM HOLDINGS SOC LTD SR UNSEC | LS | D | | 5FE | 10,700,000 | 107.7500 | 11,529,250 | 10,700,000 | 10,700,000 | | | | | 8.450 | 8.450 | FA | 354,125 | 904,150 | 08/02/2018 | 08/10/2028 |
| 298785-DV-5 | EUROPEAN INVESTMENT BANK SR UNSEC | | D | | 1FE | 163,470 | 133.7280 | 200,591 | 150,000 | 159,756 | | (412) | | | 4.875 | 4.311 | FA | 2,763 | 7,313 | 11/20/2008 | 02/15/2036 |
| 31808L-AA-0 | FINNVERA PLC GOVT GTD. | | D | | 1FE | 14,887,650 | 102.1080 | 15,316,200 | 15,000,000 | 14,935,678 | | 10,953 | | | 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 | 109.7790 | 13,433,926 | 12,237,223 | 12,094,784 | | 32,664 | | | 7.875 | 8.255 | FA | 385,473 | 963,681 | 08/01/2013 | 08/07/2023 |
| 401494-AE-9 | REPUBLIC OF GUATEMALA SR UNSEC | | D | | 3FE | 11,820,235 | 106.6250 | 12,688,375 | 11,900,000 | 11,876,216 | | 8,864 | | | 5.750 | 5.839 | JD | 47,517 | 684,250 | 05/29/2012 | 06/06/2022 |
| 401494-AF-6 | REPUBLIC OF GUATEMALA SR UNSEC | | D | | 3FE | 10,241,541 | 106.3760 | 11,089,698 | 10,425,000 | 10,298,392 | | 12,328 | | | 4.875 | 5.059 | FA | 194,817 | 508,219 | 11/17/2015 | 02/13/2028 |
| 401494-AN-9 | REPUBLIC OF GUATEMALA SR UNSEC | | D | | 3FE | 2,868,750 | 105.0000 | 3,150,000 | 3,000,000 | 2,905,299 | | 12,367 | | | 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 | 103.5000 | 6,882,750 | 6,650,000 | 6,563,863 | | 9,505 | | | 4.375 | 4.582 | JD | 21,012 | 290,938 | 02/09/2018 | 06/05/2027 |
| 438180-AH-4 | HONDURAS GOVERNMENT SR UNSEC | | D | | 4FE | 6,580,000 | 109.1250 | 6,984,000 | 6,400,000 | 6,568,727 | | (11,273) | | | 6.250 | 5.784 | JJ | 180,000 | 306,250 | 05/24/2019 | 01/19/2027 |
| 445545-AD-8 | HUNGARY SR UNSEC | | D | | 2FE | 16,785,636 | 100.3010 | 16,725,125 | 16,675,000 | 16,676,098 | | (14,164) | | | 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 | 105.3810 | 3,161,430 | 3,000,000 | 3,013,094 | | (9,869) | | | 6.375 | 6.004 | MS | 48,875 | 191,250 | 04/01/2011 | 03/29/2021 |
| 445545-AL-0 | HUNGARY SR UNSEC | | D | | 2FE | 16,550,656 | 112.6940 | 17,862,031 | 15,850,000 | 16,238,617 | | (82,984) | | | 5.375 | 4.720 | MS | 227,183 | 851,938 | 11/17/2015 | 03/25/2024 |
| 455780-AX-4 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 12,487,500 | 135.7120 | 17,642,601 | 13,000,000 | 12,585,181 | | 11,809 | | | 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 | 150.2380 | 11,267,835 | 7,500,000 | 7,216,063 | | 6,754 | | | 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 | 100.6950 | 5,034,750 | 5,000,000 | 4,998,800 | | 5,898 | | | 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 | 103.8750 | 7,115,438 | 6,850,000 | 6,834,231 | | 11,071 | | | 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 | 120.2870 | 25,019,615 | 20,800,000 | 20,337,751 | | 10,556 | | | 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 | 103.2470 | 26,844,217 | 26,000,000 | 25,905,694 | | 38,132 | | | 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 | 102.9630 | 58,122,340 | 56,450,000 | 55,022,634 | | 390,463 | | | 3.375 | 4.199 | AO | 402,206 | 1,905,188 | 04/21/2016 | 04/15/2023 |
| 455780-BM-7 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 19,602,400 | 111.7900 | 22,358,023 | 20,000,000 | 19,650,093 | | 8,080 | | | 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 | 112.9740 | 20,476,505 | 18,125,000 | 18,076,857 | | 10,264 | | | 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 | 142.9770 | 14,297,680 | 10,000,000 | 12,010,011 | | (40,913) | | | 6.750 | 5.266 | JJ | 311,250 | 675,000 | 10/17/2014 | 01/15/2044 |
| 455780-BT-2 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 13,759,767 | 107.2140 | 14,902,748 | 13,900,000 | 13,819,708 | | 13,954 | | | 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 | 119.0120 | 11,901,208 | 10,000,000 | 9,392,276 | | 10,972 | | | 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 | 111.0710 | 5,553,537 | 5,000,000 | 4,987,076 | | 1,812 | | | 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 | 132.8280 | 13,216,429 | 9,950,000 | 9,884,922 | | 1,022 | | | 5.950 | 6.000 | JJ | 284,501 | 592,025 | 04/21/2016 | 01/08/2046 |
| 455780-CB-0 | REPUBLIC OF INDONESIA SR UNSEC | LS | D | | 2FE | 9,325,646 | 115.1640 | 10,825,425 | 9,400,000 | 9,328,561 | | 1,229 | | | 4.750 | 4.800 | JJ | 202,165 | 446,500 | 07/11/2017 | 07/18/2047 |
| 455780-CE-4 | REPUBLIC OF INDONESIA SR UNSEC | | D | | 2FE | 28,882,098 | 110.1080 | 32,068,995 | 29,125,000 | 28,891,777 | | 4,162 | | | 4.350 | 4.400 | JJ | 598,276 | 1,266,938 | 12/04/2017 | 01/11/2048 |
| 4581X0-CE-6 | INTER-AMERICAN DEVEL BK SR UNSEC | | D | | 1FE | 19,511,471 | 131.5410 | 25,913,580 | 19,700,000 | 19,532,038 | | 3,849 | | | 4.375 | 4.433 | JJ | 375,873 | 861,875 | 01/16/2014 | 01/24/2044 |
| 465138-7N-9 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 55,572,083 | 119.8000 | 66,429,100 | 55,450,000 | 55,570,333 | | (3,431) | | | 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 | 104.8010 | 26,399,372 | 25,190,000 | 25,121,952 | | 25,396 | | | 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 | 104.4220 | 783,165 | 750,000 | 747,180 | | 408 | | | 2.875 | 2.942 | MS | 6,289 | 21,563 | 04/21/2016 | 03/16/2026 |
| 46513Y-JJ-8 | STATE OF ISRAEL SR UNSEC | | D | | 1FE | 27,028,980 | 115.5160 | 31,506,989 | 27,275,000 | 27,037,418 | | 4,397 | | | 4.125 | 4.178 | JJ | 512,543 | 1,125,094 | 01/10/2018 | 01/17/2048 |
| 465410-BZ-0 | REPUBLIC OF ITALY | | D | | 2FE | 19,923,800 | 95.4170 | 19,083,371 | 20,000,000 | 19,924,076 | | 276 | | | 4.000 | 4.022 | AO | 164,444 | | 10/09/2019 | 10/17/2049 |
| 471068-AF-3 | JAPAN FIN ORG MUNICIPAL SR UNSEC | | D | | 1FE | 19,954,800 | 100.1710 | 20,034,114 | 20,000,000 | 19,989,506 | | 9,211 | | | 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 | 100.0730 | 6,004,377 | 6,000,000 | 5,996,360 | | 5,225 | | | 2.000 | 2.090 | MS | 37,667 | 120,000 | 08/31/2017 | 09/08/2020 |
| 471068-AP-1 | JAPAN FIN ORG MUNICIPAL SR UNSEC | | D | | 1FE | 7,376,468 | 103.5550 | 7,663,063 | 7,400,000 | 7,380,023 | | 3,555 | | | 3.000 | 3.069 | MS | 67,217 | 111,000 | 03/05/2019 | 03/12/2024 |
| 486661-AE-1 | REPUBLIC OF KAZAKHSTAN SR UNSEC | | D | | 2FE | 8,921,250 | 107.2500 | 10,296,000 | 9,600,000 | 9,225,104 | | 67,483 | | | 3.875 | 4.793 | AO | 79,567 | 372,000 | 06/04/2015 | 10/14/2024 |
| 486661-AF-8 | REPUBLIC OF KAZAKHSTAN SR UNSEC | | D | | 2FE | 1,632,500 | 123.4240 | 2,468,480 | 2,000,000 | 1,655,632 | | 5,709 | | | 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 | 114.8390 | 24,116,232 | 21,000,000 | 20,816,024 | | 27,541 | | | 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 | 108.1350 | 20,005,049 | 18,500,000 | 18,604,859 | | (22,792) | | | 6.875 | 6.712 | 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 | 108.6110 | 1,656,324 | 1,525,000 | 1,525,000 | | | | | 7.250 | 7.250 | FA | 37,776 | 110,563 | 02/21/2018 | 02/28/2028 |
| 50048M-BX-7 | KOMMUNALBANKEN AS SR UNSEC | | D | | 1FE | 56,774,440 | 101.5470 | 57,678,696 | 56,800,000 | 56,786,261 | | 2,518 | | | 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 | 101.3830 | 10,138,280 | 10,000,000 | 9,964,628 | | 6,210 | | | 2.125 | 2.196 | AO | 40,139 | 212,500 | 04/16/2015 | 04/23/2025 |
| 50048M-CP-3 | KOMMUNALBANKEN AS SR UNSEC | | D | | 1FE | 3,997,280 | 102.4140 | 4,096,548 | 4,000,000 | 3,998,343 | | 883 | | | 3.125 | 3.149 | AO | 25,347 | 125,000 | 10/11/2018 | 10/18/2021 |
| 50048M-CS-7 | KOMMUNALBANKEN AS UNSEC | | D | | 1FE | 998,680 | 100.7090 | 1,007,090 | 1,000,000 | 998,815 | | 135 | | | 2.000 | 2.028 | JD | 667 | 10,000 | 06/12/2019 | 06/19/2024 |
| 50064F-AK-0 | REPUBLIC OF KOREA SR UNSEC | | D | | 1FE | 19,758,200 | 106.4390 | 21,287,743 | 20,000,000 | 19,899,375 | | 24,768 | | | 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 | 121.6490 | 147,164,494 | 120,975,000 | 120,641,799 | | 7,762 | | | 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 | 100.2690 | 10,026,900 | 10,000,000 | 9,990,600 | | 10,535 | | | 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 | 99.6670 | 5,730,870 | 5,750,000 | 5,744,115 | | 3,218 | | | 2.000 | 2.059 | AO | 25,556 | 115,000 | 10/04/2016 | 10/11/2021 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 50065R-AF-4 | KOREA HOUSING FINANCE CO COVERED | | D | | 1FE | 3,714,384 | 102.1650 | 3,805,631 | 3,725,000 | 3,718,800 | | 2,067 | | | 3.000 | 3.062 | AO | 18,935 | 111,750 | 10/25/2017 | 10/31/2022 |
| 500769-EX-8 | KFW GOVT GTD. | | D | | 1FE | 25,373,330 | 101.9120 | 25,885,726 | 25,400,000 | 25,393,907 | | 2,835 | | | 2.625 | 2.637 | JJ | 288,925 | 666,750 | 01/19/2012 | 01/25/2022 |
| 500769-FH-2 | KFW GOVT GTD. | | D | | 1FE | 43,797,323 | 100.8300 | 44,617,058 | 44,250,000 | 44,115,589 | | 46,811 | | | 2.000 | 2.114 | AO | 213,875 | 885,000 | 09/26/2012 | 10/04/2022 |
| 518417-AC-4 | REPUBLIC OF LATVIA SR UNSEC | | D | | 1FE | 21,767,600 | 100.0010 | 22,000,264 | 22,000,000 | 21,998,905 | | 36,327 | | | 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 | 100.5380 | 5,026,920 | 5,000,000 | 4,998,659 | | 11,721 | | | 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 | 104.8370 | 1,729,804 | 1,650,000 | 1,645,362 | | 3,648 | | | 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 | 109.5420 | 4,551,470 | 4,155,000 | 4,169,048 | | (6,660) | | | 6.625 | 6.442 | FA | 114,695 | 275,269 | 04/21/2016 | 02/01/2022 |
| 617726-AF-1 | KINGDOM OF MOROCCO SR UNSEC | | D | | 2FE | 41,301,979 | 105.3160 | 43,600,658 | 41,400,000 | 41,370,810 | | 9,060 | | | 4.250 | 4.276 | JD | 100,955 | 1,759,500 | 04/21/2016 | 12/11/2022 |
| 617726-AG-9 | KINGDOM OF MOROCCO SR UNSEC | | D | | 2FE | 32,648,690 | 122.4610 | 40,412,130 | 33,000,000 | 32,695,448 | | 6,303 | | | 5.500 | 5.571 | JD | 104,139 | 1,815,000 | 12/28/2018 | 12/11/2042 |
| 62987B-AA-0 | REPUBLIC OF NAMIBIA SR UNSEC | | D | | 3FE | 16,236,721 | 103.7040 | 16,540,852 | 15,950,000 | 16,046,568 | | (49,698) | | | 5.500 | 5.148 | MN | 141,335 | 877,250 | 09/24/2015 | 11/03/2021 |
| 62987B-AB-8 | REPUBLIC OF NAMIBIA SR UNSEC | LS | D | | 3FE | 19,500,471 | 103.6660 | 20,499,872 | 19,775,000 | 19,576,617 | | 24,434 | | | 5.250 | 5.453 | AO | 178,799 | 906,938 | 05/28/2019 | 10/29/2025 |
| 63983T-AZ-8 | NEDER WATERSCHAPSBANK SR UNSEC | | D | | 1FE | 12,001,318 | 100.2760 | 12,083,258 | 12,050,000 | 12,033,377 | | 7,044 | | | 1.875 | 1.937 | AO | 48,326 | 225,938 | 04/09/2015 | 04/14/2022 |
| 63983T-BB-0 | NEDER WATERSCHAPSBANK SR UNSEC | | D | | 1FE | 5,215,550 | 102.3840 | 5,119,200 | 5,000,000 | 5,143,933 | | (21,555) | | | 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 | 103.6250 | 5,181,250 | 5,000,000 | 5,002,037 | | (2,080) | | | 6.750 | 6.708 | 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 | 106.8060 | 17,622,990 | 16,500,000 | 16,550,171 | | (13,125) | | | 6.375 | 6.274 | JJ | 493,797 | 1,052,040 | 12/17/2014 | 07/12/2023 |
| 65412A-EK-4 | REPUBLIC OF NIGERIA SR UNSEC | | D | | 4FE | 12,947,200 | 103.9780 | 13,517,140 | 13,000,000 | 12,971,786 | | 10,222 | | | 5.625 | 5.720 | JD | 8,125 | 731,250 | 06/20/2017 | 06/27/2022 |
| 65412J-AC-7 | REPUBLIC OF NIGERIA SR UNSEC | | D | | 4FE | 5,775,000 | 102.0220 | 5,891,782 | 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 | 9,680,000 | 101.7830 | 9,974,714 | 9,800,000 | 9,685,227 | | 5,227 | | | 7.143 | 7.308 | FA | 248,894 | 521,439 | 05/24/2019 | 02/23/2030 |
| 682051-AE-7 | OMAN GOV INTERNTL BOND SR UNSEC | | D | | 3FE | 28,764,698 | 103.0000 | 29,741,250 | 28,875,000 | 28,790,061 | | 9,427 | | | 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 | 142.8760 | 7,143,800 | 5,000,000 | 5,394,728 | | (36,400) | | | 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 | 125.0000 | 25,000,000 | 20,000,000 | 20,053,423 | | (7,053) | | | 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 | 140.1260 | 36,005,376 | 25,695,000 | 25,760,420 | | (2,826) | | | 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 | 100.4000 | 30,220,400 | 30,100,000 | 30,131,680 | | (397,103) | | | 5.200 | 3.839 | 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 | 107.1000 | 10,469,025 | 9,775,000 | 9,737,965 | | 6,966 | | | 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 | 106.2500 | 850,000 | 800,000 | 793,304 | | 1,137 | | | 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 | 109.0000 | 11,962,750 | 10,975,000 | 10,901,210 | | 7,456 | | | 3.875 | 3.972 | MS | 122,859 | 425,281 | 04/21/2016 | 03/17/2028 |
| 698299-BG-8 | REPUBLIC OF PANAMA SR UNSEC | LS | D | 4 | 2FE | 23,162,094 | 118.8500 | 27,752,664 | 23,351,000 | 23,165,973 | | 3,522 | | | 4.500 | 4.551 | MN | 134,268 | 1,050,795 | 12/28/2018 | 05/15/2047 |
| 698299-BK-9 | REPUBLIC OF PANAMA SR UNSEC | | D | 2 | 2FE | 19,046,571 | 103.0000 | 19,621,500 | 19,050,000 | 19,046,693 | | 122 | | | 3.160 | 3.162 | JJ | 264,202 | | 07/17/2019 | 01/23/2030 |
| 699149-AA-8 | REPUBLIC OF PARAGUAY SR UNSEC | | D | | 3FE | 10,538,500 | 105.6000 | 11,272,800 | 10,675,000 | 10,621,674 | | 15,621 | | | 4.625 | 4.801 | JJ | 213,945 | 493,719 | 11/16/2015 | 01/25/2023 |
| 699149-AB-6 | REPUBLIC OF PARAGUAY SR UNSEC | | D | | 3FE | 9,758,000 | 122.6500 | 11,958,375 | 9,750,000 | 9,757,398 | | (128) | | | 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 | 110.5000 | 7,403,500 | 6,700,000 | 6,735,579 | | (4,743) | | | 5.000 | 4.901 | AO | 70,722 | 335,000 | 11/18/2016 | 04/15/2026 |
| 715638-AS-1 | REPUBLIC OF PERU SR UNSEC | | D | | 2FE | 33,586,658 | 126.0500 | 41,804,483 | 33,165,000 | 33,357,996 | | (27,543) | | | 7.350 | 7.221 | JJ | 1,083,390 | 2,437,628 | 07/06/2009 | 07/21/2025 |
| 715638-AU-6 | REPUBLIC OF PERU SR UNSEC | LS | D | 4 | 2FE | 33,161,500 | 146.2500 | 46,800,000 | 32,000,000 | 32,884,462 | | (31,459) | | | 6.550 | 6.273 | MS | 622,978 | 2,096,000 | 04/28/2011 | 03/14/2037 |
| 715638-BM-3 | REPUBLIC OF PERU SR UNSEC | | D | | 2FE | 25,433,204 | 146.1260 | 31,855,468 | 21,800,000 | 25,208,736 | | (48,710) | | | 5.625 | 4.664 | MN | 146,469 | 1,226,250 | 03/19/2015 | 11/18/2050 |
| 715638-BU-5 | REPUBLIC OF PERU SR UNSEC | | D | | 2FE | 13,785,371 | 112.0010 | 15,484,138 | 13,825,000 | 13,797,275 | | 3,020 | | | 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 | 159.4300 | 2,710,303 | 1,700,000 | 1,675,702 | | 1,371 | | | 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 | 147.7140 | 20,679,940 | 14,000,000 | 13,924,259 | | 4,176 | | | 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 | 119.4500 | 31,283,955 | 26,190,000 | 26,035,658 | | 33,536 | | | 7.500 | 7.680 | 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 | 102.1250 | 38,682,773 | 37,878,000 | 37,781,588 | | 88,991 | | | 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 | 127.5850 | 25,517,097 | 20,000,000 | 21,319,054 | | (53,544) | | | 5.000 | 4.432 | 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 | 107.5610 | 5,560,900 | 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 | | D | | 2FE | 500,000 | 113.0440 | 565,222 | 500,000 | 500,000 | | | | | 3.700 | 3.700 | MS | 6,167 | 18,500 | 04/21/2016 | 03/01/2041 |
| 718286-CG-0 | REPUBLIC OF PHILIPPINES SR UNSEC | | D | | 2FE | 9,973,600 | 110.2930 | 11,029,273 | 10,000,000 | 9,975,738 | | 2,138 | | | 3.750 | 3.782 | JJ | 173,958 | 187,500 | 01/07/2019 | 01/14/2029 |
| 731011-AT-9 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 4,975,938 | 103.0150 | 5,665,836 | 5,500,000 | 5,301,777 | | 56,458 | | | 3.000 | 4.213 | MS | 47,667 | 165,000 | 08/23/2013 | 03/17/2023 |
| 74727P-AK-7 | STATE OF QATAR SR UNSEC | | D | 1 | 1FE | 16,958,860 | 100.1400 | 17,023,766 | 17,000,000 | 16,999,726 | | 5,223 | | | 5.250 | 5.282 | JJ | 399,146 | 892,500 | 11/17/2009 | 01/20/2020 |
| 74727P-AL-5 | STATE OF QATAR SR UNSEC | | D | 1 | 1FE | 20,715,366 | 145.3530 | 30,175,366 | 20,760,000 | 20,720,464 | | 950 | | | 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 | 104.7660 | 20,953,200 | 20,000,000 | 19,949,690 | | 22,868 | | | 4.500 | 4.630 | JJ | 402,500 | 900,000 | 11/29/2011 | 01/20/2022 |
| 74727P-AU-5 | STATE OF QATAR SR UNSEC | | D | | 1FE | 21,969,786 | 105.2350 | 23,362,126 | 22,200,000 | 22,043,568 | | 21,482 | | | 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 | 121.2650 | 7,275,912 | 6,000,000 | 6,146,109 | | (2,705) | | | 4.625 | 4.467 | JD | 22,354 | 277,500 | 12/28/2018 | 06/02/2046 |
| 74727P-AX-9 | STATE OF QATAR SR UNSEC | | D | | 1FE | 6,977,110 | 114.5020 | 8,015,140 | 7,000,000 | 6,980,299 | | 1,911 | | | 4.500 | 4.541 | AO | 59,500 | 315,000 | 04/12/2018 | 04/23/2028 |
| 74727P-BB-6 | STATE OF QATAR SR UNSEC | | D | | 1FE | 22,560,000 | 123.7500 | 27,905,625 | 22,550,000 | 22,559,877 | | (123) | | | 4.817 | 4.814 | MS | 322,853 | 543,117 | 03/07/2019 | 03/14/2049 |
| 74733W-AB-4 | QATARI DIAR FINANCE QSC GOVT GTD. | | D | 1 | 1FE | 5,085,000 | 101.5000 | 5,075,000 | 5,000,000 | 5,005,862 | | (10,205) | | | 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 | 147.7510 | 23,217,656 | 15,714,043 | 15,704,445 | | 250 | | | 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 | 107.5000 | 24,725,000 | 23,000,000 | 22,383,200 | | 11,103 | | | 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 | 108.2000 | 38,114,887 | 35,226,328 | 35,200,398 | | 6,080 | | | 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 | 119.9700 | 31,768,056 | 26,480,000 | 26,925,362 | | (6,622) | | | 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 | 110.5500 | 31,921,313 | 28,875,000 | 28,705,656 | | 20,655 | | | 4.375 | 4.475 | AO | 224,583 | 1,263,281 | 04/21/2016 | 10/27/2027 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 760942-BD-3 | REPUBLICA ORIENT URUGUAY SR UNSEC | | D | 4 | 2FE | 6,786,519 | 117.8300 | 8,100,813 | 6,875,000 | 6,787,566 | | 933 | | | 4.975 | 5.053 | AO | 67,456 | 342,031 | 04/12/2018 | 04/20/2055 |
| 77586R-AA-8 | ROMANIA SR UNSEC | | D | | 2FE | 13,391,382 | 109.2900 | 14,590,215 | 13,350,000 | 13,360,991 | | (4,796) | | | 6.750 | 6.707 | FA | 360,450 | 901,125 | 02/28/2012 | 02/07/2022 |
| 77586R-AB-6 | ROMANIA SR UNSEC | | D | | 2FE | 25,384,010 | 106.6100 | 27,345,465 | 25,650,000 | 25,543,434 | | 26,377 | | | 4.375 | 4.500 | FA | 402,117 | 1,122,188 | 02/14/2013 | 08/22/2023 |
| 77586R-AC-4 | ROMANIA SR UNSEC | | D | | 2FE | 11,093,437 | 129.4090 | 14,623,194 | 11,300,000 | 11,110,549 | | 3,325 | | | 6.125 | 6.261 | JJ | 305,689 | 692,125 | 02/03/2014 | 01/22/2044 |
| 77586R-AD-2 | ROMANIA SR UNSEC | | D | | 2FE | 3,381,115 | 109.7790 | 3,754,449 | 3,420,000 | 3,401,877 | | 3,935 | | | 4.875 | 5.021 | JJ | 73,637 | 166,725 | 01/14/2014 | 01/22/2024 |
| 77586R-AF-7 | ROMANIA SR UNSEC | | D | | 2FE | 20,449,650 | 114.9500 | 23,776,258 | 20,684,000 | 20,454,936 | | 3,463 | | | 5.125 | 5.200 | JD | 47,114 | 1,060,055 | 06/07/2018 | 06/15/2048 |
| 78307A-DB-6 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 41,919,400 | 100.9500 | 42,399,000 | 42,000,000 | 41,994,750 | | 15,441 | | | 5.000 | 5.040 | AO | 361,667 | 2,100,000 | 12/19/2014 | 04/29/2020 |
| 78307A-DC-4 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 18,886,524 | 104.9300 | 20,146,560 | 19,200,000 | 19,091,770 | | 44,229 | | | 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 | 130.7650 | 23,982,301 | 18,340,000 | 17,946,086 | | 8,510 | | | 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 | 109.0680 | 17,450,880 | 16,000,000 | 15,503,555 | | 116,337 | | | 4.875 | 5.816 | MS | 227,500 | 780,000 | 12/12/2014 | 09/16/2023 |
| 80413T-AB-5 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 35,598,449 | 103.5720 | 37,363,599 | 36,075,000 | 35,733,107 | | 43,818 | | | 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 | 110.7110 | 39,745,177 | 35,900,000 | 35,225,361 | | 12,514 | | | 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 | 105.5450 | 26,386,150 | 25,000,000 | 24,761,035 | | 24,511 | | | 3.625 | 3.762 | MS | 294,531 | 906,250 | 09/27/2017 | 03/04/2028 |
| 80413T-AH-2 | SAUDI INTERNATIONAL BOND SR UNSEC | | D | | 1FE | 32,812,560 | 113.5230 | 37,462,656 | 33,000,000 | 32,833,475 | | 12,419 | | | 4.500 | 4.562 | AO | 305,250 | 1,485,000 | 04/10/2018 | 04/17/2030 |
| 817477-AB-8 | REPUBLIC OF SERBIA SR UNSEC | | D | | 3FE | 4,913,150 | 108.9600 | 5,448,000 | 5,000,000 | 4,979,995 | | 10,396 | | | 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 | 105.4840 | 37,974,384 | 36,000,000 | 36,071,669 | | (28,820) | | | 4.375 | 4.285 | 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 | 109.6930 | 22,624,181 | 20,625,000 | 20,618,322 | | 1,564 | | | 5.500 | 5.511 | 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 | 107.0000 | 28,355,000 | 26,500,000 | 26,320,385 | | 66,623 | | | 5.875 | 6.181 | MN | 134,064 | 1,556,875 | 08/04/2009 | 05/30/2022 |
| 836205-AN-4 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 23,185,383 | 100.5000 | 23,466,657 | 23,350,000 | 23,346,054 | | 20,591 | | | 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 | | D | | 3FE | 7,060,027 | 107.4620 | 7,629,774 | 7,100,000 | 7,065,393 | | 765 | | | 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 | 104.3750 | 33,556,563 | 32,150,000 | 32,112,428 | | 8,219 | | | 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 | 110.0610 | 27,927,979 | 25,375,000 | 25,310,684 | | 8,418 | | | 5.875 | 5.925 | MS | 434,811 | 1,490,781 | 04/21/2016 | 09/16/2025 |
| 836205-AS-3 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 5,747,500 | 95.2500 | 5,715,000 | 6,000,000 | 5,753,293 | | 3,251 | | | 5.375 | 5.684 | JJ | 140,646 | 241,875 | 05/24/2019 | 07/24/2044 |
| 836205-AT-1 | REPUBLIC OF SOUTH AFRICA SR UNSEC | | D | | 3FE | 12,501,479 | 104.0380 | 13,186,842 | 12,675,000 | 12,556,138 | | 15,696 | | | 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 | 91.6570 | 14,275,547 | 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 | 103.4280 | 12,721,595 | 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 | | D | | 3FE | 5,000,000 | 97.2500 | 4,862,500 | 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 | | D | | 3FE | 11,499,080 | 108.0770 | 12,428,855 | 11,500,000 | 11,500,005 | | | | | 5.875 | 5.875 | JD | 16,891 | 675,625 | 05/15/2018 | 06/22/2030 |
| 85227S-AJ-5 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 15,668,875 | 101.6500 | 15,928,555 | 15,670,000 | 15,669,448 | | 111 | | | 6.250 | 6.252 | JJ | 418,955 | 979,375 | 07/26/2012 | 07/27/2021 |
| 85227S-AK-2 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 11,583,300 | 99.9020 | 11,738,534 | 11,750,000 | 11,688,214 | | 21,244 | | | 5.875 | 6.098 | JJ | 299,135 | 690,313 | 12/12/2013 | 07/25/2022 |
| 85227S-AQ-9 | REPUBLIC OF SRI LANKA SR UNSEC | | D | | 4FE | 9,996,475 | 99.9920 | 9,999,192 | 10,000,000 | 9,997,661 | | 316 | | | 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 | 93.7400 | 3,866,764 | 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 | 95.7440 | 10,196,709 | 10,650,000 | 10,650,000 | | | | | 6.750 | 6.750 | AO | 145,772 | 718,875 | 04/11/2018 | 04/18/2028 |
| 857524-AA-0 | REPUBLIC OF POLAND SR UNSEC | | D | | 1FE | 50,468,269 | 104.1460 | 51,968,854 | 49,900,000 | 49,991,072 | | (66,496) | | | 5.125 | 4.978 | 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 | 106.8090 | 26,969,273 | 25,250,000 | 25,323,818 | | (30,954) | | | 5.000 | 4.859 | 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 | 107.5750 | 32,272,620 | 30,000,000 | 29,889,974 | | 24,453 | | | 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 | 103.3770 | 5,168,850 | 5,000,000 | 4,991,551 | | 15,699 | | | 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 | 109.8760 | 14,283,880 | 13,000,000 | 12,829,207 | | 17,387 | | | 5.875 | 6.096 | MN | 93,347 | 763,750 | 04/29/2009 | 05/17/2027 |
| 896292-AH-2 | TRINIDAD & TOBAGO UNSEC | LS | D | | 3FE | 7,000,000 | 106.0010 | 7,420,070 | 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 | LS | D | | 3FE | 8,600,000 | 106.3760 | 9,148,336 | 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 | | 4FE | 513,682 | 114.3790 | 571,895 | 500,000 | 512,211 | | (466) | | | 8.000 | 7.713 | FA | 15,222 | 40,000 | 04/21/2016 | 02/14/2034 |
| 900123-AW-0 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 27,566,850 | 109.1830 | 30,571,352 | 28,000,000 | 27,822,281 | | 27,561 | | | 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 | | 4FE | 17,847,542 | 101.8370 | 18,025,149 | 17,700,000 | 17,707,211 | | (16,161) | | | 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 | | 4FE | 21,017,050 | 103.1860 | 22,700,920 | 22,000,000 | 21,233,772 | | 24,195 | | | 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 | | 4FE | 4,822,850 | 106.2500 | 5,312,500 | 5,000,000 | 4,853,007 | | 3,684 | | | 7.250 | 7.550 | MS | 116,806 | 362,500 | 02/27/2008 | 03/05/2038 |
| 900123-BG-4 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 4,587,458 | 100.6020 | 4,677,993 | 4,650,000 | 4,599,277 | | 1,118 | | | 6.750 | 6.850 | MN | 27,028 | 313,875 | 01/05/2010 | 05/30/2040 |
| 900123-BJ-8 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 5,068,490 | 93.0400 | 4,558,970 | 4,900,000 | 5,047,310 | | (3,537) | | | 6.000 | 5.752 | JJ | 136,383 | 294,000 | 04/21/2016 | 01/14/2041 |
| 900123-BY-5 | REPUBLIC OF TURKEY SR UNSEC | LS | D | | 4FE | 4,999,204 | 102.3430 | 5,168,311 | 5,050,000 | 5,036,121 | | 5,715 | | | 5.125 | 5.257 | MS | 69,017 | 258,813 | 04/21/2016 | 03/25/2022 |
| 900123-BZ-2 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 16,659,482 | 104.4210 | 17,281,642 | 16,550,000 | 16,583,810 | | (11,211) | | | 6.250 | 6.167 | MS | 272,960 | 1,034,375 | 02/08/2012 | 09/26/2022 |
| 900123-CB-4 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 18,019,595 | 82.4000 | 15,038,000 | 18,250,000 | 18,043,257 | | 4,635 | | | 4.875 | 4.958 | AO | 185,352 | 889,688 | 01/07/2015 | 04/16/2043 |
| 900123-CF-5 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 19,453,196 | 102.2040 | 20,032,062 | 19,600,000 | 19,527,591 | | 14,702 | | | 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 | | 4FE | 7,508,539 | 98.4540 | 6,276,455 | 6,375,000 | 7,442,060 | | (19,672) | | | 6.625 | 5.400 | FA | 157,206 | 422,344 | 04/28/2016 | 02/17/2045 |
| 900123-CJ-7 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 22,917,789 | 93.2740 | 21,919,390 | 23,500,000 | 23,123,993 | | 49,839 | | | 4.250 | 4.543 | AO | 213,622 | 998,750 | 09/14/2015 | 04/14/2026 |
| 900123-CL-2 | REPUBLIC OF TURKEY SR UNSEC | | D | | 4FE | 11,640,530 | 101.3090 | 11,929,088 | 11,775,000 | 11,673,189 | | 10,876 | | | 6.000 | 6.150 | MS | 188,400 | 706,500 | 01/18/2017 | 03/25/2027 |
| 900123-CP-3 | REPUBLIC OF TURKEY SR UNSEC | LS | D | | 4FE | 28,108,460 | 95.6750 | 27,052,219 | 28,275,000 | 28,135,905 | | 13,445 | | | 5.125 | 5.200 | FA | 539,385 | 1,449,094 | 01/09/2018 | 02/17/2028 |
| 910860-AS-7 | UNITED MEXICAN STATES SR UNSEC | | D | | 2FE | 10,959,522 | 137.0000 | 15,363,180 | 11,214,000 | 11,024,476 | | 7,135 | | | 6.750 | 6.934 | MS | 197,647 | 756,945 | 02/02/2009 | 09/27/2034 |
| 910860-AV-0 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 30,877,809 | 130.0000 | 40,248,000 | 30,960,000 | 30,889,188 | | 1,459 | | | 6.050 | 6.069 | JJ | 884,510 | 1,873,080 | 04/06/2010 | 01/11/2040 |

# 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 |
| 910860-BA-5 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 9,878,000 | 103.0000 | 10,174,340 | 9,878,000 | 9,878,000 | | | | | 3.625 | 3.625 | MS | 105,434 | 358,078 | 08/21/2012 | 03/15/2022 |
| 910860-BB-3 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 25,356,750 | 110.5000 | 28,730,000 | 26,000,000 | 25,389,945 | | 11,102 | | | 4.750 | 4.910 | MS | 387,653 | 1,235,000 | 12/21/2015 | 03/08/2044 |
| 910860-BC-1 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 44,794,350 | 105.2540 | 47,364,300 | 45,000,000 | 44,913,071 | | 21,025 | | | 4.000 | 4.056 | AO | 445,000 | 1,800,000 | 09/23/2013 | 10/02/2023 |
| 910860-BF-4 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 15,047,592 | 108.5000 | 16,329,250 | 15,050,000 | 15,047,788 | | 43 | | | 4.600 | 4.601 | JJ | 303,843 | 692,300 | 01/12/2015 | 01/23/2046 |
| 910860-BG-2 | UNITED MEXICAN STATES SR UNSEC | | D | 1 | 2FE | 9,967,600 | 106.8000 | 10,680,000 | 10,000,000 | 9,978,819 | | 3,018 | | | 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 | 107.1500 | 18,003,343 | 16,802,000 | 16,760,418 | | 4,819 | | | 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 | 100.1250 | 1,001,250 | 1,000,000 | 1,001,875 | | (24,308) | | | 6.750 | 4.234 | JJ | 28,500 | 67,500 | 12/17/2014 | 01/29/2020 |
| 92671C-AA-6 | SOCIALIST REP OF VIETNAM SR UNSEC | LS | D | | 3FE | 10,596,875 | 108.9850 | 11,857,597 | 10,880,000 | 10,711,962 | | 29,427 | | | 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 | 1,526,153 | 100.2390 | 1,529,290 | 1,525,650 | 1,525,694 | | (87) | | | 3.925 | 3.913 | JJ | 25,450 | 59,882 | 07/05/2013 | 07/28/2020 |
| AM6927-74-4 | KUWAIT INTL BOND SR UNSEC | | D | | 1FE | 40,922,495 | 107.4640 | 44,409,498 | 41,325,000 | 41,020,475 | | 36,268 | | | 3.500 | 3.617 | MS | 405,789 | 1,446,375 | 03/13/2017 | 03/20/2027 |
| A00620-27-5 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 5,037,200 | 125.1500 | 6,257,500 | 5,000,000 | 5,036,331 | | (587) | | | 5.250 | 5.200 | JD | 5,833 | 262,500 | 09/20/2017 | 06/23/2047 |
| AX8956-90-3 | ROMANIA UNSEC | | B | | 2FE | 11,099,335 | 112.4180 | 12,609,927 | 11,217,000 | 11,071,589 | | 5,812 | | (33,558) | 3.500 | 3.586 | APR | 292,837 | | 03/27/2019 | 04/03/2034 |
| EC2288-30-5 | RUSSIAN FEDERATION SR UNSEC | | D | 4 | 2FE | 18,273,794 | 113.7270 | 29,335,880 | 25,795,000 | 23,209,835 | | 216,886 | | | 7.500 | 8.652 | MS | 489,030 | 1,934,625 | 02/13/2003 | 03/31/2030 |
| EG4445-76-3 | TRINIDAD & TOBAGO SR UNSEC | | D | | 3FE | 835,000 | 109.8760 | 1,098,760 | 1,000,000 | 905,791 | | 9,241 | | | 5.875 | 7.565 | MN | 7,181 | 58,750 | 04/23/2009 | 05/17/2027 |
| LW3759-19-5 | REPUBLIC OF INDONESIA SR UNSEC | | B | | 2FE | 30,177,363 | 120.4000 | 33,763,170 | 28,042,500 | 30,054,880 | | (204,953) | | (652,416) | 3.750 | 2.766 | JUN | 577,515 | 1,050,703 | 10/11/2016 | 06/14/2028 |
| X5424X-BE-7 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 13,237,000 | 111.5480 | 13,831,927 | 12,400,000 | 12,989,051 | | (79,487) | | | 4.750 | 3.904 | MN | 55,628 | 589,000 | 09/22/2016 | 05/27/2026 |
| X5424X-CA-4 | RUSSIAN FEDERATION SR UNSEC | | D | | 2FE | 18,985,422 | 111.1500 | 21,563,100 | 19,400,000 | 19,039,256 | | 30,709 | | | 4.375 | 4.625 | MS | 235,764 | 848,750 | 03/16/2018 | 03/21/2029 |
| Y39427-DV-1 | INDIAN RAILWAY FINANCE SR UNSEC | | D | | 2FE | 9,586,430 | 103.9710 | 10,397,100 | 10,000,000 | 9,648,567 | | 36,267 | | | 3.835 | 4.363 | JD | 19,175 | 383,500 | 04/11/2018 | 12/13/2027 |
| Y6421X-AV-0 | NTPC LTD SR UNSEC | | D | | 2FE | 49,213,241 | 105.0390 | 53,622,336 | 51,050,000 | 50,341,082 | | 227,154 | | | 4.750 | 5.292 | AO | 592,747 | 2,424,875 | 01/28/2014 | 10/03/2022 |
| Y6421X-BY-3 | NTPC LTD SR UNSEC | | D | | 2FE | 10,299,563 | 105.1600 | 10,515,983 | 10,000,000 | 10,200,073 | | (28,285) | | | 4.250 | 3.881 | FA | 147,569 | 425,000 | 04/12/2016 | 02/26/2026 |
| Y7177R-AN-5 | REPUBLIC OF AZERBAIJAN SR UNSEC | | D | 4 | 3FE | 4,793,750 | 108.7720 | 5,438,620 | 5,000,000 | 4,810,729 | | 16,480 | | | 5.125 | 5.684 | MS | 85,417 | 256,250 | 12/19/2018 | 09/01/2029 |
| Y7276L-DK-1 | REPUBLIC OF KAZAKHSTAN SR UNSEC | | B | | 2FE | 10,039,932 | 113.2500 | 11,178,862 | 9,870,960 | 9,870,960 | | | | (211,649) | 2.375 | 2.375 | NOV | 33,948 | 230,339 | 11/05/2018 | 11/09/2028 |
| Z07314-31-8 | KINGDOM OF MOROCCO | | B | | 2FE | 17,804,880 | 99.9580 | 20,182,187 | 20,190,600 | 19,973,289 | | 1,386 | | 2,167,023 | 1.500 | 1.592 | NOV | 302,859 | | 11/21/2019 | 11/27/2031 |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 4,923,005,234 | XXX | 5,451,738,304 | 4,973,165,754 | 4,932,223,460 | | 918,704 | 28,462,160 | 1,146,233 | XXX | XXX | XXX | 74,666,176 | 253,010,631 | XXX | XXX |
| 1099999. Total - All Other Government Bonds | | | | | | 4,923,005,234 | XXX | 5,451,738,304 | 4,973,165,754 | 4,932,223,460 | | 918,704 | 28,462,160 | 1,146,233 | XXX | XXX | XXX | 74,666,176 | 253,010,631 | XXX | XXX |
| 13063B-N8-1 | CALIFORNIA ST State of California 4.988 04/0 | | | 1 | 1FE | 74,205,070 | 108.9010 | 80,129,356 | 73,580,000 | 73,874,189 | | (80,234) | | | 4.988 | 4.856 | 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 | 128.7750 | 40,628,513 | 31,550,000 | 31,695,845 | | (8,119) | | | 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 | 119.9410 | 15,802,227 | 13,175,000 | 13,648,862 | | (37,238) | | | 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 | 121.5950 | 6,079,750 | 5,000,000 | 5,108,914 | | (7,467) | | | 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 | 115.0050 | 40,188,497 | 34,945,000 | 34,925,666 | | 1,005 | | | 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 | 100.5970 | 5,029,850 | 5,000,000 | 5,000,000 | | | | | 2.401 | 2.401 | AO | 25,344 | 120,050 | 11/02/2012 | 10/15/2021 |
| 20772K-EY-1 | CONNECTICUT ST State of Connecticut 3.85 09/1 | | | | 1FE | 6,000,000 | 107.8970 | 6,473,820 | 6,000,000 | 6,000,000 | | | | | 3.850 | 3.850 | MS | 68,017 | 232,283 | 08/16/2018 | 09/15/2027 |
| 20772K-EZ-8 | CONNECTICUT ST State of Connecticut 3.9 09/15 | | | | 1FE | 5,500,000 | 108.7020 | 5,978,610 | 5,500,000 | 5,500,000 | | | | | 3.900 | 3.900 | MS | 63,158 | 215,692 | 08/16/2018 | 09/15/2028 |
| 419791-YX-0 | HAWAII ST State of Hawaii 5.53 02/01/203 | | | 1 | 1FE | 10,055,000 | 124.3890 | 12,438,900 | 10,000,000 | 10,034,828 | | (2,528) | | | 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 | 107.8030 | 81,973,401 | 76,040,000 | 75,840,933 | | 9,827 | | | 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 | 108.8140 | 38,084,900 | 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 | 118.7040 | 29,676,000 | 25,000,000 | 25,073,324 | | (6,072) | | | 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 | 134.0610 | 29,895,603 | 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 | 130.3340 | 12,850,932 | 9,860,000 | 10,792,326 | | (40,409) | | | 5.445 | 4.588 | 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 | 124.1090 | 40,955,970 | 33,000,000 | 33,045,161 | | (2,045) | | | 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 | 103.9950 | 1,299,938 | 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 | 104.3480 | 16,695,680 | 16,000,000 | 15,903,643 | | 2,298 | | | 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 | 123.1940 | 4,927,760 | 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 | 127.2040 | 12,720,400 | 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 | 116.0700 | 51,941,325 | 44,750,000 | 45,005,466 | | (23,105) | | | 5.530 | 5.445 | JD | 6,874 | 2,474,675 | 02/23/2004 | 06/30/2028 |
| 686053-CT-4 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.68 | | | 4 | 1FE | 7,403,640 | 119.9030 | 7,410,005 | 6,180,000 | 6,924,808 | | (72,339) | | | 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 | 117.9290 | 34,417,579 | 29,185,000 | 29,182,472 | | 228 | | | 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 | 27,524,435 | 114.6050 | 32,282,188 | 28,168,219 | 27,806,243 | | 32,123 | | | 5.617 | 5.811 | JD | 4,395 | 1,582,209 | 06/19/2008 | 06/30/2028 |
| 68608K-A3-2 | OREGON ST State of Oregon 5.382 08/01/20 | | | 1 | 1FE | 7,455,630 | 130.1530 | 9,110,710 | 7,000,000 | 7,376,415 | | (11,189) | | | 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 | 132.9860 | 33,246,500 | 25,000,000 | 25,540,568 | | (16,350) | | | 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 | 134.9930 | 13,499,300 | 10,000,000 | 10,881,680 | | (27,319) | | | 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 | 116.1390 | 13,936,680 | 12,000,000 | 12,000,000 | | | | | 4.631 | 4.631 | AO | 138,930 | 555,720 | 09/23/2010 | 04/01/2033 |

# 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 |
| 882723-B9-9 | TEXAS ST State of Texas 3.938 10/01/203 | | | 1 | 1FE | 8,490,000 | 106.9620 | 9,081,074 | 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 | 107.1570 | 5,357,850 | 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 | 107.2940 | 3,755,290 | 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 | 106.4690 | 3,194,070 | 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 | 107.0310 | 7,770,451 | 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 | 107.0750 | 7,987,795 | 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 | 106.7890 | 13,305,909 | 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 | 106.6400 | 7,576,772 | 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 | 107.4080 | 24,166,800 | 22,500,000 | 22,500,000 | | | | | 3.952 | 3.952 | AO | 222,300 | 938,600 | 08/29/2018 | 10/01/2037 |
| 928109-YL-5 | VIRGINIA ST Commonwealth of Virginia 4.7 0 | | | 1 | 1FE | 36,585,115 | 119.0120 | 42,630,098 | 35,820,000 | 36,476,576 | | (19,153) | | | 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 | 120.3680 | 38,692,294 | 32,145,000 | 32,534,292 | | (20,331) | | | 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 | | | | | | 731,406,516 | XXX | 841,192,797 | 724,223,219 | 729,497,211 | | (328,417) | | | XXX | XXX | XXX | 7,309,900 | 36,805,014 | XXX | XXX |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | 731,406,516 | XXX | 841,192,797 | 724,223,219 | 729,497,211 | | (328,417) | | | XXX | XXX | XXX | 7,309,900 | 36,805,014 | XXX | XXX |
| 074437-FL-3 | BEAUMONT CA UNIF SCH DIST Beaumont Unified School D 4.14 | | | 2 | 1FE | 675,000 | 105.8260 | 714,326 | 675,000 | 675,000 | | | | | 4.145 | 4.145 | FA | 11,658 | 25,725 | 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 | 104.7220 | 2,356,245 | 2,250,000 | 2,218,237 | | 1,093 | | | 4.125 | 4.236 | FA | 38,672 | 85,336 | 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 | 104.6240 | 2,354,040 | 2,250,000 | 2,235,698 | | 382 | | | 4.250 | 4.295 | FA | 39,844 | 87,922 | 08/10/2018 | 08/01/2041 |
| 117349-RD-4 | BRUNSWICK OH CITY SCH DIST SERIES A | | | 2 | 1FE | 4,500,000 | 98.0330 | 4,411,485 | 4,500,000 | 4,500,000 | | | | | 3.465 | 3.464 | JD | 433 | | 12/04/2019 | 12/01/2049 |
| 161035-EG-1 | CHARLOTTE NC City of Charlotte NC 3.6 07/01 | | | 1 | 1FE | 2,094,802 | 105.1390 | 2,223,690 | 2,115,000 | 2,104,472 | | 1,696 | | | 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 | 7,740,623 | 105.4580 | 8,172,995 | 7,750,000 | 7,744,135 | | 478 | | | 6.050 | 6.061 | JJ | 234,438 | 468,875 | 01/15/2009 | 01/01/2029 |
| 167505-KH-8 | CHICAGO IL BRD OF EDU Chicago Board of Educatio 6.13 | | | 1 | 3FE | 33,005,669 | 108.6220 | 31,940,299 | 29,405,000 | 32,482,333 | | (85,943) | | | 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 | | | | 3FE | 41,711,579 | 87.5740 | 53,420,140 | 61,000,000 | 50,906,002 | | 1,421,176 | | | 1.750 | 5.009 | 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 | 108.1730 | 2,871,993 | 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 | 108.1520 | 5,407,600 | 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 | 124.5520 | 26,405,024 | 21,200,000 | 21,200,000 | | | | | 5.023 | 5.023 | JD | 88,740 | 1,064,876 | 06/11/2015 | 12/01/2040 |
| 215687-HT-4 | COOK CNTY IL CMNTY HIGH SCH DI Cook County Community Hig 4.05 | | | 1 | 1FE | 11,000,000 | 104.7560 | 11,523,160 | 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 | 123.0140 | 10,456,190 | 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 | 131.7950 | 26,359,000 | 20,000,000 | 23,898,456 | | (87,411) | | | 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 | 109.9460 | 80,920,256 | 73,600,000 | 73,642,834 | | (9,183) | | | 5.049 | 5.033 | FA | 1,403,846 | 3,716,064 | 03/11/2014 | 08/15/2033 |
| 358776-DZ-2 | FRISCO TX City of Frisco TX 4.15 02/15/2 | | | 1 | 1FE | 42,185,000 | 104.9670 | 44,280,329 | 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 | 1,470,207 | 102.5510 | 1,507,712 | 1,470,207 | 1,470,207 | | | | | 8.060 | 8.060 | FMAN | 18,104 | 59,249 | 02/06/2001 | 02/06/2021 |
| 401784-YV-9 | GUILFORD CNTY NC County of Guilford NC 3.934 03 | | | 1 | 1FE | 8,007,560 | 103.6770 | 8,294,160 | 8,000,000 | 8,001,891 | | (820) | | | 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 | 108.0990 | 1,740,394 | 1,610,000 | 1,610,000 | | | | | 4.004 | 4.004 | MS | 21,488 | 63,748 | 08/16/2018 | 09/01/2036 |
| 442331-3K-8 | HOUSTON TX City of Houston TX 3.961 03/01 | | | 4 | 1FE | 82,830,450 | 110.5640 | 91,558,048 | 82,810,000 | 82,829,639 | | (404) | | | 3.961 | 3.960 | MS | 1,093,368 | 3,280,104 | 01/09/2018 | 03/01/2047 |
| 544646-XY-3 | LOS ANGELES CA UNIF SCH DIST Los Angeles Unified Schoo 5.75 | | | 1 | 1FE | 2,720,646 | 121.2490 | 2,843,289 | 2,345,000 | 2,585,369 | | (19,969) | | | 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 | 128.0610 | 67,744,269 | 52,900,000 | 56,324,176 | | (163,033) | | | 5.750 | 5.101 | JJ | 1,520,875 | 3,041,750 | 02/16/2012 | 07/01/2034 |
| 554885-K3-6 | MACOMB CNTY MI County of Macomb MI 4.416 11/0 | | | 1 | 1FE | 35,000,000 | 108.9740 | 38,140,900 | 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 | 106.5930 | 27,181,215 | 25,500,000 | 25,508,576 | | (1,828) | | | 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 | 101.6550 | 10,165,500 | 10,000,000 | 10,030,753 | | (12,866) | | | 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 | 109.1510 | 6,914,716 | 6,335,000 | 6,335,000 | | | | | 4.402 | 4.402 | MS | 92,956 | 278,867 | 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 | 106.9630 | 20,718,733 | 19,370,000 | 19,188,699 | | 5,902 | | | 4.350 | 4.423 | MS | 280,865 | 842,595 | 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 | 128.4670 | 4,188,024 | 3,260,000 | 3,623,465 | | (13,011) | | | 5.517 | 4.592 | AO | 44,964 | 179,854 | 11/16/2011 | 10/01/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 64966H-MV-9 | NEW YORK NY City of New York NY 5.206 10/0 | | | 1 | 1FE | 28,000,000 | 118.4610 | 33,169,080 | 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 | 100.6600 | 7,619,962 | 7,570,000 | 7,597,144 | | (161,682) | | | 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 | 110.3910 | 24,286,020 | 22,000,000 | 22,000,000 | | | | | 4.955 | 4.955 | FA | 454,208 | 1,090,100 | 10/18/2013 | 08/01/2037 |
| 73723R-SQ-7 | PORTSMOUTH VA City of Portsmouth VA 4.541 02 | | | 1 | 1FE | 20,123,579 | 107.5290 | 21,855,269 | 20,325,000 | 20,160,564 | | 6,217 | | | 4.541 | 4.610 | FA | 384,566 | 922,958 | 06/14/2013 | 02/01/2037 |
| 801546-NT-5 | SANTA CLARA CNTY CA County of Santa Clara CA 3.25 | | | 1 | 1FE | 19,191,218 | 102.1650 | 22,108,506 | 21,640,000 | 19,685,465 | | 81,730 | | | 3.250 | 4.000 | FA | 293,042 | 703,300 | 03/22/2013 | 08/01/2036 |
| 1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations | | | | | | 634,714,936 | XXX | 703,852,569 | 642,220,207 | 640,898,115 | | 962,524 | | | XXX | XXX | XXX | 8,870,095 | 28,435,573 | XXX | XXX |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | 634,714,936 | XXX | 703,852,569 | 642,220,207 | 640,898,115 | | 962,524 | | | XXX | XXX | XXX | 8,870,095 | 28,435,573 | XXX | XXX |
| 010604-DE-3 | ALABAMA ST PORT AUTH DOCKS FAC State of Alabama Docks De 4.52 | | | 1 | 2FE | 2,800,000 | 110.2480 | 3,086,944 | 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 | 2FE | 11,520,000 | 110.6100 | 12,742,272 | 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 | 12,065,000 | 108.7950 | 13,126,117 | 12,065,000 | 12,065,000 | | | | | 7.760 | 7.760 | MS | 312,081 | 936,244 | 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 | 108.3170 | 13,566,704 | 12,525,000 | 12,362,230 | | 3,193 | | | 4.003 | 4.082 | JD | 22,283 | 501,376 | 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 | 109.1450 | 5,866,544 | 5,375,000 | 5,375,000 | | | | | 4.003 | 4.003 | JD | 9,563 | 215,161 | 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 | 114.6810 | 4,587,240 | 4,000,000 | 4,000,000 | | | | | 4.153 | 4.153 | JD | 7,383 | 166,120 | 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 | 152.7460 | 34,367,850 | 22,500,000 | 22,500,000 | | | | | 6.263 | 6.263 | AO | 352,294 | 1,409,175 | 10/28/2009 | 04/01/2049 |
| 072024-WT-5 | BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1 | | | 2 | 1FE | 51,710,000 | 101.3580 | 52,412,222 | 51,710,000 | 51,710,000 | | | | | 3.552 | 3.551 | AO | 484,695 | | 09/20/2019 | 04/01/2054 |
| 072868-AA-0 | BAYLOR UNIV TX Baylor University 4.313 03/01/ | | | 1 | 1FE | 68,577,502 | 113.4300 | 77,330,903 | 68,175,000 | 68,519,411 | | (9,417) | | | 4.313 | 4.277 | MS | 980,129 | 2,940,388 | 04/06/2016 | 03/01/2042 |
| 114894-ZW-1 | BROWARD CNTY ARPT SYS REVENUE SERIES C | | | 1 | 1FE | 29,400,000 | 100.4440 | 29,530,536 | 29,400,000 | 29,400,000 | | | | | 3.477 | 3.476 | AO | 113,582 | | 11/01/2019 | 10/01/2043 |
| 130179-LE-2 | CALIFORNIA ST EDUCTNL FACS AUT California Educational Fa 3.73 | | | 2 | 1FE | 4,397,505 | 103.2680 | 4,647,060 | 4,500,000 | 4,403,998 | | 3,822 | | | 3.731 | 3.902 | AO | 41,974 | 167,895 | 08/22/2018 | 04/01/2037 |
| 130179-LF-9 | CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78 | | | 1 | 1FE | 9,138,145 | 102.3740 | 9,479,832 | 9,260,000 | 9,142,554 | | 2,930 | | | 3.787 | 3.872 | AO | 87,669 | 350,676 | 03/07/2019 | 04/01/2042 |
| 13034A-C8-1 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.99 | | | | 1FE | 2,270,000 | 110.0630 | 2,498,430 | 2,270,000 | 2,270,000 | | | | | 3.990 | 3.990 | JJ | 45,287 | 11,322 | 05/02/2019 | 07/01/2039 |
| 13034A-C9-9 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 4.09 | | | | 1FE | 5,800,000 | 108.3380 | 6,283,604 | 5,800,000 | 5,800,000 | | | | | 4.090 | 4.090 | JJ | 118,610 | 29,653 | 05/02/2019 | 07/01/2049 |
| 13034A-NM-8 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67 | | | | 1FE | 5,096,813 | 103.1570 | 5,286,796 | 5,125,000 | 5,097,151 | | 339 | | | 3.670 | 3.702 | JJ | 94,044 | | 07/10/2019 | 07/01/2046 |
| 13034P-UJ-4 | CALIFORNIA ST HSG FIN AGY REVE California Housing Financ 4.05 | | | 1 | 1FE | 10,000,000 | 105.3760 | 10,537,600 | 10,000,000 | 10,000,000 | | | | | 4.050 | 4.050 | FA | 168,750 | 405,000 | 04/08/2015 | 08/01/2030 |
| 13077D-BY-7 | CALIFORNIA ST UNIV REVENUE California State Universi 3.89 | | | 1 | 1FE | 89,075,650 | 109.4140 | 98,002,120 | 89,570,000 | 89,103,557 | | 8,982 | | | 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 | 107.6170 | 25,655,893 | 23,840,000 | 23,840,000 | | | | | 3.998 | 3.998 | MN | 158,854 | 1,188,756 | 07/13/2018 | 11/01/2038 |
| 13077D-FS-6 | CALIFORNIA ST UNIV REVENUE California State Universi 4.24 | | | 2 | 1FE | 41,665,000 | 106.8150 | 44,504,470 | 41,665,000 | 41,665,000 | | | | | 4.248 | 4.248 | MN | 294,988 | 2,207,495 | 07/13/2018 | 11/01/2050 |
| 167725-AC-4 | CHICAGO IL TRANSIT AUTH SALES Chicago Transit Authority 6.89 | | | 1 | 1FE | 25,000,000 | 135.0920 | 33,773,000 | 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 | 130.8740 | 5,529,427 | 4,225,000 | 4,735,819 | | (13,198) | | | 6.200 | 5.241 | JD | 21,829 | 261,950 | 08/13/2012 | 12/01/2040 |
| 19633S-AB-9 | COLORADO ST BRIDGE ENTERPRISE Colorado Bridge Enterpris 6.07 | | | 1 | 1FE | 10,000,000 | 136.5130 | 13,651,300 | 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 | 108.0390 | 5,682,851 | 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 | 107.3350 | 13,132,437 | 12,235,000 | 12,235,000 | | | | | 4.420 | 4.420 | FA | 225,328 | 540,787 | 03/30/2017 | 02/01/2047 |
| 19648F-NW-0 | COLORADO ST HLTH FACS AUTH HOS SERIES B | | | 4 | 1FE | 3,595,000 | 100.1120 | 3,599,026 | 3,595,000 | 3,595,000 | | | | | 3.846 | 3.846 | MN | 15,747 | | 11/07/2019 | 11/01/2049 |
| 20281P-BQ-4 | CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 | | | 1 | 1FE | 8,425,000 | 112.0230 | 9,437,938 | 8,425,000 | 8,425,000 | | | | | 5.740 | 5.740 | JD | 40,300 | 483,595 | 03/05/2008 | 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 |
| 20281P-KG-6 | CMWLTH FING AUTH PA Commonwealth Financing Au 4.14 | | | 1 | 1FE | 56,840,040 | 109.7530 | 62,586,648 | 57,025,000 | 56,857,804 | | 5,743 | | | 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 | 110.3430 | 19,861,740 | 18,000,000 | 17,629,865 | | 20,154 | | | 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 | 107.2810 | 35,606,564 | 33,190,000 | 33,190,000 | | | | | 3.864 | 3.864 | JD | 106,872 | 1,282,462 | 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 | 125.3530 | 68,944,150 | 55,000,000 | 55,092,585 | | (2,060) | | | 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 | 116.3420 | 66,896,650 | 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 | 132.2330 | 89,263,887 | 67,505,000 | 76,486,286 | | (156,948) | | | 5.022 | 4.221 | 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 | 127.4090 | 53,843,043 | 42,260,000 | 44,369,099 | | (58,429) | | | 4.922 | 4.552 | JD | 173,336 | 2,080,037 | 03/13/2017 | 12/01/2041 |
| 249218-BC-1 | DENVER CO PUBLIC SCHS COPS Denver City & County Scho 4.24 | | | 1 | 1FE | 101,522,670 | 111.2920 | 112,927,992 | 101,470,000 | 101,508,567 | | (2,662) | | | 4.242 | 4.238 | JD | 191,305 | 4,304,357 | 10/08/2014 | 12/15/2037 |
| 25477G-EU-5 | DIST OF COLUMBIA INCOME TAX SE District of Columbia 5.582 12/ | | | 1 | 1FE | 15,000,000 | 125.8260 | 18,873,900 | 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 | 108.5310 | 2,170,620 | 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 | 108.8000 | 4,672,960 | 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 | 108.8400 | 3,265,200 | 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 | 108.5220 | 44,911,830 | 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 | 109.5260 | 21,905,200 | 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 | 25,990,000 | 105.5560 | 27,434,004 | 25,990,000 | 25,990,000 | | | | | 5.750 | 5.750 | AO | 294,734 | 1,494,425 | 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 | 116.3450 | 11,634,500 | 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 | 119.4300 | 30,866,684 | 25,845,000 | 25,816,191 | | 560 | | | 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 | 107.7960 | 2,155,920 | 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 | 115.5170 | 577,585 | 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 | 105.2350 | 3,798,984 | 3,610,000 | 3,610,000 | | | | | 4.088 | 4.088 | MS | 49,192 | 147,577 | 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 | 104.0920 | 19,272,634 | 18,515,000 | 18,515,000 | | | | | 4.238 | 4.238 | MS | 261,555 | 784,666 | 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 | 122.4970 | 18,172,430 | 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 | 102.2390 | 7,361,208 | 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 | 101.9090 | 7,770,561 | 7,625,000 | 7,625,000 | | | | | 3.940 | 3.940 | FA | 113,494 | 300,425 | 08/24/2012 | 02/15/2032 |
| 362848-UR-2 | GAINESVILLE FL UTILITIES SYS R City of Gainesville FL Ut 3.87 | | | | 1FE | 6,665,000 | 107.9530 | 7,195,067 | 6,665,000 | 6,665,000 | | | | | 3.875 | 3.875 | AO | 64,567 | 121,243 | 04/03/2019 | 10/01/2047 |
| 373541-Q2-0 | GEORGIA ST MUNI ELEC AUTH Municipal Electric Author 6 01 | | | 4 | 1FE | 9,204,511 | 123.7230 | 11,357,771 | 9,180,000 | 9,197,961 | | (724) | | | 6.000 | 5.980 | JJ | 275,400 | 550,800 | 06/26/2007 | 01/01/2035 |
| 386442-UY-1 | GRAND RIVER OK DAM AUTH REVENU Grand River Dam Authority 4.36 | | | 1 | 1FE | 5,790,000 | 107.2750 | 6,211,223 | 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 | 107.5670 | 14,021,358 | 13,035,000 | 13,035,000 | | | | | 4.545 | 4.545 | JD | 49,370 | 592,441 | 10/09/2014 | 06/01/2039 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 387883-KN-0 | GRANT CNTY WA PUBLIC UTIL DIST Grant County Public Utili 5.5 | | | 1 | 1FE | 10,102,296 | 120.4660 | 12,715,186 | 10,555,000 | 10,245,208 | | 15,581 | | | 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 | 130.8520 | 3,925,560 | 3,000,000 | 3,468,838 | | (14,014) | | | 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 | 110.5450 | 11,054,500 | 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 | 110.9970 | 1,664,955 | 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 | 118.5710 | 22,528,490 | 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 | 15,201,203 | 119.1620 | 19,882,180 | 16,685,000 | 15,545,817 | | 37,853 | | | 5.330 | 5.975 | JJ | 444,655 | 889,311 | 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 | 131.6800 | 13,227,256 | 10,045,000 | 8,895,373 | | 21,616 | | | 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 | 102.6700 | 12,320,400 | 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 | 12,200,000 | 117.4950 | 14,334,390 | 12,200,000 | 12,200,000 | | | | | 5.671 | 5.671 | AO | 172,966 | 691,862 | 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 | 103.1160 | 1,031,160 | 1,000,000 | 1,004,317 | | (1,788) | | | 4.564 | 4.360 | AO | 11,410 | 45,640 | 03/19/2012 | 04/01/2032 |
| 40727T-DK-7 | HAMILTON CNTY OH HLTH CARE FAC | | | 4 | 1FE | 22,730,000 | 100.3770 | 22,815,692 | 22,730,000 | 22,730,000 | | | | | 3.756 | 3.756 | JD | 2,372 | | 12/19/2019 | 06/01/2042 |
| 41978C-AR-6 | HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.89 | | | 1 | 1FE | 6,010,000 | 104.8850 | 6,303,589 | 6,010,000 | 6,010,000 | | | | | 3.894 | 3.894 | JJ | 117,015 | 234,029 | 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 | 104.1990 | 18,005,587 | 17,280,000 | 17,280,000 | | | | | 4.144 | 4.144 | JJ | 358,042 | 716,083 | 07/13/2017 | 07/01/2047 |
| 41978C-BK-0 | HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14 | | | 2 | 1FE | 9,428,376 | 95.0690 | 8,936,486 | 9,400,000 | 9,427,413 | | (963) | | | 3.140 | 3.104 | JJ | 101,666 | | 09/05/2019 | 07/01/2047 |
| 432275-AP-0 | HILLSBOROUGH CNTY FL AVIATION Hillsborough County Aviat 5.17 | | | 1 | 1FE | 17,000,000 | 111.3850 | 18,935,450 | 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 | 111.0570 | 5,836,045 | 5,255,000 | 5,243,799 | | 268 | | | 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 | 110.3210 | 5,345,052 | 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 | 112.6080 | 6,328,570 | 5,620,000 | 5,623,023 | | (475) | | | 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 | 111.8340 | 11,183,400 | 10,000,000 | 10,000,000 | | | | | 4.411 | 4.411 | JJ | 220,550 | 441,100 | 07/23/2015 | 07/01/2035 |
| 44244C-TQ-0 | HOUSTON TX UTILITY SYS REVENUE City of Houston TX Combin 3.97 | | | 2 | 1FE | 5,500,000 | 109.4280 | 6,018,540 | 5,500,000 | 5,500,000 | | | | | 3.973 | 3.973 | MN | 27,921 | 218,515 | 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 | 108.1750 | 1,379,231 | 1,275,000 | 1,275,000 | | | | | 4.172 | 4.172 | MN | 6,797 | 53,193 | 08/08/2018 | 11/15/2038 |
| 451443-ZS-7 | IDAHO ST BLDG AUTH BLDG REVENU Idaho State Building Auth 3.87 | | | 1 | 1FE | 6,000,000 | 103.4130 | 6,204,780 | 6,000,000 | 6,000,000 | | | | | 3.870 | 3.870 | MS | 77,400 | 232,200 | 12/08/2017 | 09/01/2043 |
| 45204E-D4-7 | ILLINOIS ST FIN AUTH REVENUE Illinois Finance Authorit 3.94 | | | 4 | 1FE | 33,845,000 | 106.2860 | 35,972,497 | 33,845,000 | 33,845,000 | | | | | 3.944 | 3.944 | FA | 504,275 | 1,334,847 | 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 | 103.3290 | 78,736,698 | 76,200,000 | 76,226,464 | | (1,129) | | | 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 | 99.7000 | 62,312,500 | 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 | 107.2700 | 101,906,500 | 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 | 120.3540 | 6,017,700 | 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 | 107.1490 | 1,071,490 | 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 | 120.0740 | 18,011,100 | 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 | 1Z | 2,137,651 | 100.8750 | 1,936,800 | 1,920,000 | 1,936,800 | | (31,547) | | | 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 | 110.3020 | 11,570,680 | 10,490,000 | 10,390,828 | | 3,818 | | | 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 | 111.2930 | 59,803,294 | 53,735,000 | 52,992,891 | | 2,581 | | | 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 | 103.5970 | 3,175,248 | 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 | 104.3510 | 2,154,848 | 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 | 104.9710 | 2,813,223 | 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 | 105.7200 | 1,474,794 | 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 | 106.4610 | 1,596,915 | 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 | 109.0190 | 545,095 | 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 | 104.4020 | 2,542,189 | 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 | 105.0280 | 3,150,840 | 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 | 105.6470 | 3,697,645 | 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 | 106.5180 | 2,300,789 | 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 | 107.2580 | 3,217,740 | 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 | 109.8110 | 2,470,748 | 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 | 118.1480 | 29,537,000 | 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 | 7,965,000 | 110.1970 | 8,777,191 | 7,965,000 | 7,965,000 | | | | | 5.371 | 5.371 | MN | 71,300 | 427,800 | 02/27/2004 | 05/01/2026 |
| 491034-AP-9 | KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.48 | | | 2 | 1FE | 1,845,000 | 108.0350 | 1,993,246 | 1,845,000 | 1,845,000 | | | | | 4.489 | 4.489 | JJ | 41,411 | 23,236 | 03/06/2019 | 01/01/2039 |
| 491034-AQ-7 | KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.68 | | | 2 | 1FE | 5,000,000 | 109.2470 | 5,462,350 | 5,000,000 | 5,000,000 | | | | | 4.689 | 4.689 | JJ | 117,225 | 65,776 | 03/06/2019 | 01/01/2049 |
| 53945C-HK-9 | LOS ANGELES CA WSTWTR SYS REVE City of Los Angeles CA Wa 4.02 | | | 2 | 1FE | 8,005,000 | 107.3220 | 8,591,126 | 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 | 107.5930 | 23,670,460 | 22,000,000 | 22,000,000 | | | | | 3.887 | 3.887 | MN | 109,268 | 855,140 | 11/16/2016 | 05/15/2038 |
| 54465A-GZ-9 | LOS ANGELES CNTY CA REDEV REFU Los Angeles County Redeve 3.37 | | | 2 | 1FE | 18,103,645 | 100.1820 | 18,658,898 | 18,625,000 | 18,152,552 | | 15,220 | | | 3.375 | 3.549 | MS | 209,531 | 628,594 | 09/15/2016 | 09/01/2040 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 | | | 1 | 1FE | 36,774,246 | 102.0730 | 37,603,693 | 36,840,000 | 36,779,155 | | 1,706 | | | 3.797 | 3.808 | MS | 466,272 | 1,433,026 | 12/19/2016 | 03/01/2039 |
| 575579-VP-9 | MASSACHUSETTS ST BAY TRANSPRTN Massachusetts Bay Transpo 5.56 | | | 1 | 1FE | 10,000,000 | 128.7100 | 12,871,000 | 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 | 131.8040 | 3,664,151 | 2,780,000 | 3,057,062 | | (7,587) | | | 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 | 107.9150 | 1,796,785 | 1,665,000 | 1,665,000 | | | | | 4.621 | 4.621 | JD | 6,412 | 80,359 | 10/30/2018 | 12/01/2038 |
| 57586N-3C-3 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.72 | | | 2 | 1FE | 385,000 | 108.1930 | 416,543 | 385,000 | 385,000 | | | | | 4.721 | 4.721 | JD | 1,515 | 18,984 | 10/30/2018 | 06/01/2040 |
| 57604P-5P-5 | MASSACHUSETTS ST WTR POLL ABAT Massachusetts Clean Water 5.19 | | | 1 | 1FE | 37,535,600 | 115.9090 | 43,465,875 | 37,500,000 | 37,529,869 | | (802) | | | 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 | 130.5820 | 16,649,205 | 12,750,000 | 12,750,000 | | | | | 5.731 | 5.731 | JD | 60,892 | 730,703 | 12/16/2010 | 06/01/2040 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 584556-ER-1 | MED CENTER MS EDUCTNL BLDG COR Medical Center Educationa 4.82 | | | 1 | 1FE | 45,080,000 | 104.6840 | 47,191,547 | 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 | 104.6090 | 2,348,472 | 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 | 106.4100 | 1,250,318 | 1,175,000 | 1,175,000 | | | | | 4.569 | 4.569 | JJ | 26,843 | 53,686 | 03/16/2012 | 07/01/2027 |
| 590545-TJ-8 | MESA AZ UTILITY SYS REVENUE City of Mesa AZ Utility S 5.04 | | | 2 | 1FE | 19,651,176 | 107.5710 | 20,567,575 | 19,120,000 | 19,273,228 | | (56,652) | | | 5.048 | 4.704 | 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 | 108.5600 | 14,107,372 | 12,995,000 | 12,995,000 | | | | | 4.053 | 4.053 | JJ | 263,344 | 526,687 | 03/18/2016 | 07/01/2026 |
| 59261A-B6-3 | MET TRANSPRTN AUTH NY REVENUE SERIES D-2 | | | 2 | 1FE | 33,906,288 | 96.8750 | 32,729,219 | 33,785,000 | 33,904,640 | | (1,648) | | | 3.600 | 3.557 | MN | 182,439 | | 10/31/2019 | 11/15/2047 |
| 59333A-MC-2 | MIAMI-DADE CNTY FL EDUCTNL FAC Miami-Dade County Educati 5.07 | | | 1 | 1FE | 66,413,536 | 125.2170 | 82,330,178 | 65,750,000 | 66,380,981 | | (9,464) | | | 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 | 104.7200 | 9,183,944 | 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 | 104.3380 | 18,885,178 | 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 | 107.0650 | 133,670,653 | 124,850,000 | 124,850,000 | | | | | 4.280 | 4.280 | AO | 1,335,895 | 5,343,580 | 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 | 103.0800 | 9,199,890 | 8,925,000 | 8,912,961 | | 602 | | | 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 | 103.0010 | 10,815,105 | 10,500,000 | 10,492,421 | | 348 | | | 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 | 103.1020 | 3,613,725 | 3,505,000 | 3,501,835 | | 133 | | | 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 | 103.5110 | 11,841,658 | 11,440,000 | 11,496,558 | | (7,235) | | | 3.856 | 3.772 | AO | 110,282 | 441,126 | 09/26/2016 | 10/01/2041 |
| 59334D-LS-1 | MIAMI DADE CNTY FL WTR & SWR R SERIES C | | | 2 | 1FE | 24,060,000 | 100.3530 | 24,144,932 | 24,060,000 | 24,060,000 | | | | | 3.490 | 3.489 | AO | 128,287 | | 10/24/2019 | 10/01/2042 |
| 59447T-CZ-4 | MICHIGAN ST FIN AUTH REVENUE Michigan Finance Authorit 4.19 | | | 1 | 1FE | 40,000,000 | 105.4020 | 42,160,800 | 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 | 104.5460 | 52,273,000 | 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 | 105.1270 | 42,991,687 | 40,895,000 | 40,762,835 | | 6,054 | | | 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 | 105.7490 | 10,786,398 | 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 | 117.3390 | 34,028,310 | 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 | 106.3180 | 4,252,720 | 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 | 106.2430 | 3,718,505 | 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 | 106.5520 | 3,196,560 | 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 | 106.9180 | 3,207,540 | 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 | 107.0970 | 3,212,910 | 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 | 113.9130 | 45,565,200 | 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 | 124.2020 | 28,566,460 | 23,000,000 | 23,751,068 | | (15,674) | | | 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 | 106.9490 | 4,935,696 | 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 | 105.0860 | 1,008,826 | 960,000 | 942,298 | | 212 | | | 3.652 | 3.744 | FA | 13,245 | 35,059 | 10/04/2017 | 08/15/2057 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 60636V-BW-6 | MISSOURI ST DEV FIN BRD Missouri Development Fina 4.24 | | | 1 | 1FE | 18,097,785 | 102.3370 | 18,456,478 | 18,035,000 | 18,049,566 | | (7,509) | | | 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 | 121.0730 | 12,107,300 | 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 | 109.2420 | 13,109,040 | 12,000,000 | 12,059,003 | | (5,854) | | | 4.176 | 4.106 | 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 | 115.9110 | 3,865,632 | 3,335,000 | 3,335,000 | | | | | 4.631 | 4.631 | JJ | 77,222 | 154,444 | 06/17/2015 | 07/01/2035 |
| 61075T-LK-2 | MONROE CNTY NY INDL DEV CORP R Monroe County Industrial 4.88 | | | 1 | 1FE | 10,976,695 | 123.2660 | 13,466,811 | 10,925,000 | 10,973,011 | | (948) | | | 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 | 106.2190 | 5,310,950 | 5,000,000 | 5,000,000 | | | | | 3.990 | 3.990 | MN | 33,250 | 199,500 | 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 | 105.3960 | 5,601,797 | 5,315,000 | 5,315,000 | | | | | 4.090 | 4.090 | MN | 36,231 | 217,384 | 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 | 104.7100 | 8,706,637 | 8,315,000 | 8,315,000 | | | | | 4.140 | 4.140 | MN | 57,374 | 344,241 | 12/01/2017 | 05/01/2047 |
| 61212L-RB-7 | MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22 | | | 2 | 1FE | 27,710,000 | 96.5320 | 26,749,017 | 27,710,000 | 27,710,000 | | | | | 3.225 | 3.225 | MN | 235,824 | | 09/06/2019 | 11/15/2049 |
| 64542W-BH-2 | NEW HOPE CULTURAL EDU FACS FIN New Hope Cultural Educati 3.78 | | | 1 | 1FE | 9,000,000 | 103.6790 | 9,331,110 | 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 | 103.5340 | 11,833,936 | 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 | 103.8290 | 19,265,471 | 18,555,000 | 18,558,337 | | (458) | | | 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 | 115.0990 | 12,660,890 | 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 | 105.8700 | 3,329,612 | 3,145,000 | 3,151,353 | | (720) | | | 4.177 | 4.145 | JJ | 65,683 | 131,367 | 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 | 104.3190 | 21,906,990 | 21,000,000 | 21,039,856 | | (4,426) | | | 4.357 | 4.327 | JJ | 457,485 | 914,970 | 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 | 125.3730 | 12,537,300 | 10,000,000 | 9,918,599 | | 6,020 | | | 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 | 17,518,031 | 105.5540 | 18,582,782 | 17,605,000 | 17,573,304 | | 5,022 | | | 5.800 | 5.840 | AO | 255,273 | 1,039,319 | 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 | 102.1180 | 893,533 | 875,000 | 875,000 | | | | | 3.836 | 3.836 | MS | 11,188 | 33,565 | 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 | 104.3610 | 1,043,610 | 1,000,000 | 1,010,588 | | (550) | | | 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 | 107.0050 | 5,350,250 | 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 | 106.2300 | 8,981,747 | 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 | 106.5070 | 9,053,095 | 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 | 2,366,841 | 110.7950 | 2,648,001 | 2,390,000 | 2,378,643 | | 1,224 | | | 5.470 | 5.550 | MN | 21,789 | 130,733 | 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 | 126.4430 | 8,572,835 | 6,780,000 | 6,713,138 | | 1,597 | | | 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 | 129.5940 | 6,479,700 | 5,000,000 | 5,484,090 | | (19,489) | | | 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 | 117.3870 | 34,476,562 | 29,370,000 | 28,869,267 | | 27,702 | | | 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 | 102.2810 | 3,068,430 | 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 | 102.9810 | 5,149,050 | 5,000,000 | 5,000,000 | | | | | 4.400 | 4.400 | MN | 36,667 | 220,000 | 07/18/2012 | 11/01/2032 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 64972E-GN-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 3.77 | | | 2 | 1FE | 10,000,000 | 102.0170 | 10,201,700 | 10,000,000 | 10,000,000 | | | | | 3.770 | 3.770 | MN | 62,833 | 129,856 | 06/13/2019 | 11/01/2044 |
| 64972F-7Q-3 | NEW YORK CITY NY MUNI WTR FIN New York City Water & Sew 5 06 | | | 1 | 1FE | 5,162,850 | 108.1500 | 5,407,500 | 5,000,000 | 5,051,658 | | (19,471) | | | 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 | 140.0560 | 35,014,000 | 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 | 101.6090 | 8,458,949 | 8,325,000 | 8,370,927 | | (98,170) | | | 5.790 | 4.546 | 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 | 143.0810 | 57,232,400 | 40,000,000 | 40,000,000 | | | | | 5.985 | 5.985 | MN | 305,900 | 2,394,000 | 10/10/2007 | 11/15/2043 |
| 649907-YA-4 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.80 | | | 1 | 1FE | 27,770,495 | 121.1230 | 33,308,825 | 27,500,000 | 27,717,947 | | (10,003) | | | 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 | 103.3880 | 49,073,114 | 47,465,000 | 46,890,993 | | 10,333 | | | 3.879 | 3.949 | JJ | 920,584 | 1,841,167 | 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 | 109.7270 | 24,375,853 | 22,215,000 | 22,023,260 | | 6,530 | | | 4.224 | 4.291 | JJ | 469,181 | 938,362 | 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 | 106.2760 | 27,971,843 | 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 | 106.4640 | 40,163,544 | 37,725,000 | 37,760,207 | | (3,942) | | | 4.148 | 4.133 | JJ | 782,417 | 1,564,833 | 05/25/2017 | 07/01/2047 |
| 64990F-MV-3 | NEW YORK ST DORM AUTH ST PERSO | | | 4 | 1FE | 25,000,000 | 121.9150 | 30,478,750 | 25,000,000 | 25,000,000 | | | | | 5.427 | 5.426 | MS | 399,488 | | 10/09/2019 | 03/15/2039 |
| 64990G-JY-9 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29 | | | 2 | 1FE | 43,695,000 | 108.9630 | 47,611,383 | 43,695,000 | 43,695,000 | | | | | 4.294 | 4.294 | JJ | 938,132 | 677,540 | 02/13/2019 | 07/01/2044 |
| 64990G-UE-0 | NEW YORK ST DORM AUTH REVENUES SERIES B | | | 2 | 1FE | 6,545,000 | 98.0510 | 6,417,438 | 6,545,000 | 6,545,000 | | | | | 3.439 | 3.438 | JJ | 51,894 | | 09/20/2019 | 07/01/2042 |
| 650009-S6-1 | NEW YORK ST THRUWAY AUTH SERIES M | | | 2 | 1FE | 33,475,000 | 99.6170 | 33,346,791 | 33,475,000 | 33,475,000 | | | | | 3.500 | 3.498 | JJ | 198,525 | | 10/18/2019 | 01/01/2042 |
| 650035-TD-0 | NEW YORK ST URBAN DEV CORP REV New York State Urban Deve 5.77 | | | 1 | 1FE | 7,114,928 | 121.2750 | 7,343,201 | 6,055,000 | 6,929,951 | | (27,764) | | | 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 | 107.4450 | 2,148,900 | 2,000,000 | 2,000,000 | | | | | 4.305 | 4.305 | AO | 21,525 | 86,100 | 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 | 107.4190 | 7,841,587 | 7,300,000 | 7,300,000 | | | | | 4.405 | 4.405 | AO | 80,391 | 321,565 | 06/08/2018 | 10/01/2048 |
| 667530-AA-7 | N W WA INFRASTRUCTURE FING COR Northwest Infrastructure 5.37 | | | 1 | 1FE | 54,950,790 | 126.5110 | 70,846,160 | 56,000,000 | 55,287,334 | | 33,022 | | | 5.379 | 5.511 | JJ | 1,506,120 | 3,012,240 | 03/15/2006 | 01/01/2034 |
| 67232T-AX-3 | OAKLAND CA REDEV SUCCESSOR AGY Oakland Redevelopment Age 4.41 | | | 1 | 1FE | 1,155,000 | 112.1730 | 1,295,598 | 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 | 113.8350 | 1,297,719 | 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 | 115.5420 | 1,328,733 | 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 | 120.4050 | 19,264,800 | 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 | 105.1640 | 5,258,200 | 5,000,000 | 4,875,675 | | 4,002 | | | 4.000 | 4.187 | MS | 66,667 | 200,000 | 05/10/2018 | 09/01/2039 |
| 67756A-2T-8 | OHIO ST HGR EDUCTNL FAC COMMIS Ohio Higher Educational F 4.72 | | | 1 | 1FE | 10,000,000 | 116.6490 | 11,664,900 | 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 | 110.9920 | 65,485,280 | 59,000,000 | 58,984,747 | | 314 | | | 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 | 127.4430 | 54,641,186 | 42,875,000 | 44,575,658 | | (51,787) | | | 4.910 | 4.603 | 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 | 116.7080 | 54,064,981 | 46,325,000 | 46,364,133 | | (1,913) | | | 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 | 107.0570 | 1,070,570 | 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 | 106.5640 | 1,705,024 | 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 | 104.8490 | 10,663,143 | 10,170,000 | 10,191,701 | | (2,826) | | | 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 | 108.9160 | 17,355,765 | 15,935,000 | 15,935,000 | | | | | 4.224 | 4.224 | MS | 224,365 | 628,221 | 09/12/2018 | 09/01/2038 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 678553-BL-1 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32 | | | 2 | 1FE | 16,581,460 | 108.4050 | 17,973,549 | 16,580,000 | 16,581,392 | | (68) | | | 4.324 | 4.323 | MS | 238,973 | 669,125 | 01/09/2019 | 09/01/2042 |
| 67884F-ZF-6 | OKLAHOMA DEV FIN AUTH LEASE RE Oklahoma Development Fina 4.61 | | | 1 | 1FE | 6,900,000 | 110.8710 | 7,650,099 | 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 | 109.2510 | 12,132,324 | 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 | 108.1390 | 16,415,500 | 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 | 110.7130 | 3,160,856 | 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 | 115.2770 | 16,086,905 | 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 | 128.4090 | 51,363,600 | 40,000,000 | 40,083,030 | | (1,671) | | | 5.000 | 4.985 | JJ | 1,000,000 | 2,000,000 | 07/29/2015 | 07/01/2045 |
| 68608W-AK-8 | OREGON ST UNIV GEN REVENUE Oregon State University 4.052 | | | 2 | 1FE | 33,300,000 | 105.5430 | 35,145,819 | 33,300,000 | 33,300,000 | | | | | 4.052 | 4.052 | AO | 337,329 | 539,726 | 04/10/2019 | 04/01/2052 |
| 696624-BD-6 | PALM DESERT CA REDEV AGY SUCCE Palm Desert Redevelopment 3.75 | | | 2 | 1FE | 1,950,740 | 106.6250 | 2,132,500 | 2,000,000 | 1,959,092 | | 2,992 | | | 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 | 107.7210 | 1,777,397 | 1,650,000 | 1,638,407 | | 755 | | | 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 | 107.3840 | 1,331,562 | 1,240,000 | 1,224,653 | | 898 | | | 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 | 107.9940 | 9,681,662 | 8,965,000 | 8,849,019 | | 3,553 | | | 4.250 | 4.347 | AO | 95,253 | 381,013 | 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 | 106.6640 | 2,501,271 | 2,345,000 | 2,297,009 | | 1,290 | | | 4.250 | 4.397 | AO | 24,916 | 99,663 | 02/24/2017 | 10/01/2041 |
| 697364-FG-7 | PALO ALTO CA COPS City of Palo Alto CA 4.351 11/ | | | 2 | 1FE | 5,000,000 | 105.1060 | 5,255,300 | 5,000,000 | 5,000,000 | | | | | 4.351 | 4.351 | MN | 36,258 | 132,947 | 02/27/2019 | 11/01/2048 |
| 69848A-AA-6 | PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 | | | 1 | 1FE | 47,854,304 | 103.9540 | 48,856,562 | 46,998,251 | 47,804,716 | | (15,406) | | | 3.985 | 3.885 | JJ | 863,606 | 1,872,880 | 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 | 106.5530 | 34,629,725 | 32,500,000 | 31,814,812 | | 13,440 | | | 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 | 106.2770 | 26,569,250 | 25,000,000 | 25,000,000 | | | | | 4.300 | 4.300 | JD | 47,778 | 1,075,000 | 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 | 104.7540 | 10,475,400 | 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 | 104.7920 | 2,619,800 | 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 | 103.3440 | 5,167,200 | 5,000,000 | 4,986,930 | | 254 | | | 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 | 101.5390 | 20,348,416 | 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 | 133.4850 | 20,156,235 | 15,100,000 | 17,920,249 | | (82,473) | | | 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 | 129.5450 | 33,111,702 | 25,560,000 | 26,374,736 | | (12,325) | | | 4.926 | 4.726 | 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 | 110.7230 | 110,723,000 | 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 | 107.5730 | 21,638,309 | 20,115,000 | 20,136,241 | | (3,062) | | | 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 | 106.7740 | 1,815,158 | 1,700,000 | 1,716,477 | | (2,418) | | | 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 | 11,860,000 | 111.3660 | 13,208,008 | 11,860,000 | 11,860,000 | | | | | 6.300 | 6.300 | JD | 33,208 | 747,180 | 04/11/2008 | 06/15/2024 |
| 74442P-GN-9 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 | | | 4 | 1FE | 7,115,000 | 109.3520 | 7,780,395 | 7,115,000 | 7,115,000 | | | | | 4.269 | 4.269 | JJ | 151,870 | 303,739 | 03/16/2018 | 07/01/2040 |
| 74442P-HD-0 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 | | | 4 | 1FE | 14,430,080 | 109.7450 | 15,803,280 | 14,400,000 | 14,429,716 | | (591) | | | 4.269 | 4.254 | JJ | 307,368 | 550,701 | 02/20/2019 | 07/01/2040 |
| 752123-JH-3 | RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 | | | 1 | 2FE | 13,419,323 | 119.8910 | 16,311,171 | 13,605,000 | 13,467,364 | | 6,462 | | | 6.262 | 6.377 | MS | 283,982 | 851,945 | 11/19/2008 | 09/01/2031 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 76221T-DF-3 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.23 | | | 1 | 1FE | 675,000 | 104.0280 | 702,189 | 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 | 440,000 | 103.3320 | 454,661 | 440,000 | 440,000 | | | | | 4.433 | 4.433 | AO | 4,876 | 19,505 | 10/01/2014 | 10/01/2034 |
| 762326-AR-7 | RHODE ISLAND ST TURNPIKE & BRI SERIES 1 | | | 2 | 1FE | 2,000,000 | 99.8000 | 1,996,000 | 2,000,000 | 2,000,000 | | | | | 3.460 | 3.458 | JD | 4,037 | | 11/21/2019 | 12/01/2039 |
| 783186-NH-8 | RUTGERS NJ ST UNIV Rutgers The State Univers 5.66 | | | 1 | 1FE | 37,328,417 | 130.4010 | 44,923,145 | 34,450,000 | 36,983,211 | | (76,288) | | | 5.665 | 5.064 | 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 | 116.4600 | 506,601 | 435,000 | 460,165 | | (1,389) | | | 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 | 105.4820 | 44,697,998 | 42,375,000 | 42,364,512 | | 191 | | | 4.146 | 4.147 | MN | 292,811 | 1,756,868 | 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 | 111.0440 | 50,269,619 | 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 | 112.0600 | 11,206,000 | 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 | 110.3980 | 16,073,949 | 14,560,000 | 14,678,146 | | (17,965) | | | 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 | 137.5190 | 7,219,748 | 5,250,000 | 6,121,447 | | (24,166) | | | 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 | 115.9170 | 74,053,575 | 63,885,000 | 64,604,997 | | (19,740) | | | 4.427 | 4.346 | FA | 1,178,412 | 2,828,189 | 08/16/2013 | 02/01/2042 |
| 79730W-BW-9 | SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09 | | | 1 | 1FE | 9,235,615 | 104.8370 | 9,959,515 | 9,500,000 | 9,262,795 | | 9,641 | | | 4.000 | 4.210 | MS | 126,667 | 380,000 | 01/20/2017 | 09/01/2036 |
| 79730W-BX-7 | SAN DIEGO CA REDEV AGY SUCCESS San Diego Redevelopment A 4 09 | | | 1 | 1FE | 9,543,800 | 104.0080 | 10,400,800 | 10,000,000 | 9,578,723 | | 12,418 | | | 4.000 | 4.310 | MS | 133,333 | 400,000 | 01/20/2017 | 09/01/2040 |
| 797400-LP-1 | SAN DIEGO CNTY CALIF REGL TRAN | | | 2 | 1FE | 5,825,000 | 100.0460 | 5,827,680 | 5,825,000 | 5,825,000 | | | | | 3.248 | 3.248 | AO | 47,299 | | 12/06/2019 | 04/01/2048 |
| 79742G-AF-8 | SAN DIEGO CNTY CA REGL ARPT AU San Diego County Regional 5.59 | | | 1 | 1FE | 21,705,860 | 113.2300 | 24,344,450 | 21,500,000 | 21,604,041 | | (20,296) | | | 5.594 | 5.470 | 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 | 103.6930 | 24,388,594 | 23,520,000 | 23,520,000 | | | | | 4.035 | 4.035 | MN | 158,172 | 949,032 | 11/29/2016 | 11/01/2041 |
| 79765R-Q5-1 | SAN FRANCISCO CITY & CNTY CA P City of San Francisco CA 4.18 | | | 1 | 1FE | 25,740,000 | 104.0980 | 26,794,825 | 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 | 105.5420 | 4,221,680 | 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 | 106.0280 | 39,272,771 | 37,040,000 | 37,086,651 | | (17,355) | | | 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 | 125.5080 | 31,377,000 | 25,000,000 | 25,022,266 | | (718) | | | 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 | 103.9890 | 4,159,560 | 4,000,000 | 3,896,959 | | 1,842 | | | 4.000 | 4.155 | MS | 53,333 | 160,000 | 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 | 103.9200 | 31,264,332 | 30,085,000 | 30,041,836 | | (12,160) | | | 4.000 | 3.964 | MS | 401,133 | 1,203,400 | 01/10/2018 | 09/01/2048 |
| 79772E-BZ-1 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.25 | | | 2 | 1FE | 11,937,766 | 105.3500 | 12,836,898 | 12,185,000 | 11,941,221 | | 3,455 | | | 4.250 | 4.371 | MS | 172,621 | 266,124 | 02/08/2019 | 09/01/2049 |
| 79772E-CT-4 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.37 | | | 2 | 1FE | 36,337,980 | 106.3300 | 38,608,423 | 36,310,000 | 36,336,247 | | (1,733) | | | 4.371 | 4.362 | MS | 529,037 | 815,598 | 02/25/2019 | 09/01/2049 |
| 79876C-BL-1 | SAN MARCOS CA REDEV AGY SUCCES San Marcos Redevelopment 4.85 | | | 1 | 1FE | 30,900,000 | 109.1770 | 33,735,693 | 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 | 109.0720 | 22,359,760 | 20,500,000 | 20,500,000 | | | | | 5.002 | 5.002 | AO | 256,353 | 1,025,410 | 06/17/2015 | 10/01/2038 |
| 801624-AF-4 | SANTA CLARA CNTY CA PENSN FUND County of Santa Clara CA 6.001 | | | 1 | 1FE | 25,163,350 | 130.1130 | 32,528,250 | 25,000,000 | 25,123,977 | | (4,372) | | | 6.001 | 5.953 | FA | 625,104 | 1,500,250 | 08/03/2007 | 08/01/2036 |
| 80168A-CL-9 | SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94 | | | 2 | 1FE | 1,665,000 | 103.8660 | 1,729,369 | 1,665,000 | 1,665,000 | | | | | 3.949 | 3.949 | JD | 5,479 | 39,451 | 04/10/2019 | 06/01/2049 |
| 80168Q-EA-6 | SANTA CLARA VLY CA WTR DIST Santa Clara Valley Water 4.35 | | | 2 | 1FE | 20,145,000 | 107.1530 | 21,585,972 | 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 | 107.5050 | 5,611,761 | 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 | 129.6870 | 6,484,350 | 5,000,000 | 5,632,492 | | (26,687) | | | 5.630 | 4.508 | JD | 23,458 | 281,500 | 03/12/2012 | 12/01/2035 |
| 837123-KU-1 | SOUTH CAROLINA ST PORTS AUTH SERIES C | | | 2 | 1FE | 63,410,000 | 99.1460 | 62,868,479 | 63,410,000 | 63,410,000 | | | | | 3.641 | 3.640 | JJ | 570,776 | | 09/18/2019 | 07/01/2051 |
| 837123-LC-0 | SOUTH CAROLINA ST PORTS AUTH SERIES D | | | 2 | 1FE | 11,230,000 | 100.2900 | 11,262,567 | 11,230,000 | 11,230,000 | | | | | 3.655 | 3.654 | JJ | 46,746 | | 11/14/2019 | 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 |
| 841238-AB-4 | SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 | | | 4 | 2FE | 6,463,963 | 104.4300 | 6,955,038 | 6,660,000 | 6,624,120 | | 15,277 | | | 7.590 | 7.875 | FA | 210,623 | 505,494 | 09/20/2000 | 02/01/2022 |
| 845040-LH-5 | S W TX HGR EDU AUTH Southwest Higher Educatio 3.95 | | | 2 | 1FE | 4,000,000 | 104.2580 | 4,170,320 | 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 | 115.4150 | 52,766,584 | 45,719,000 | 45,944,920 | | (23,797) | | | 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 | 118.5830 | 17,787,450 | 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 | 115.5350 | 11,553,500 | 10,000,000 | 10,000,000 | | | | | 5.138 | 5.138 | MS | 151,286 | 513,800 | 10/27/2011 | 09/15/2029 |
| 86657M-BK-1 | SUMTER LANDING FL CDD RECREATI Sumter Landing Community 4.17 | | | 1 | 1FE | 84,252,231 | 110.6910 | 94,054,143 | 84,970,000 | 84,286,814 | | 12,517 | | | 4.172 | 4.221 | AO | 886,237 | 3,544,948 | 03/29/2017 | 10/01/2047 |
| 87172N-AH-1 | SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 | | | 1 | 3FE | 14,156,215 | 106.8370 | 19,123,823 | 17,900,000 | 15,496,591 | | 207,730 | | | 5.693 | 7.997 | JJ | 509,524 | 1,019,047 | 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 | 105.3800 | 2,107,600 | 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 | 104.9650 | 11,178,773 | 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 | 109.9180 | 5,495,900 | 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 | 109.9490 | 120,943,900 | 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 | 106.8860 | 15,498,470 | 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 | 105.5410 | 22,163,610 | 21,000,000 | 21,008,153 | | (1,104) | | | 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 | 106.8860 | 1,870,505 | 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 | 104.1260 | 1,041,260 | 1,000,000 | 1,000,000 | | | | | 3.822 | 3.822 | MN | 4,884 | 38,220 | 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 | 106.4750 | 4,259,000 | 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 | 106.6980 | 8,535,840 | 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 | 120.3830 | 6,019,150 | 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 | 130.6400 | 48,833,232 | 37,380,000 | 38,853,700 | | (55,069) | | | 5.420 | 5.067 | MN | 258,877 | 2,025,996 | 04/05/2012 | 11/15/2036 |
| 89602R-FM-2 | TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B | | | 2 | 1FE | 26,750,000 | 97.7790 | 26,155,883 | 26,750,000 | 26,750,000 | | | | | 3.427 | 3.427 | MN | 117,137 | 127,323 | 09/20/2019 | 11/15/2044 |
| 898365-AA-9 | TRUSTEES BOSTON COLLEGE Trustees of Boston Colleg 5.08 | | | 1 | 1FE | 17,000,000 | 122.3590 | 20,801,030 | 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 | 118.5190 | 12,088,938 | 10,200,000 | 10,196,144 | | 194 | | | 4.935 | 4.939 | JJ | 251,685 | 503,370 | 12/18/2013 | 07/01/2033 |
| 899673-BX-4 | TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 | | | 4 | 1FE | 5,035,000 | 111.9820 | 5,638,294 | 5,035,000 | 5,035,000 | | | | | 6.069 | 6.069 | AO | 76,394 | 305,574 | 04/10/2008 | 04/01/2027 |
| 914119-F5-6 | UNIV OF CINCINNATI OH RECPTS University of Cincinnati 3.949 | | | 1 | 1FE | 8,862,640 | 104.2020 | 9,445,911 | 9,065,000 | 8,877,014 | | 4,921 | | | 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 | 104.1950 | 1,041,950 | 1,000,000 | 1,000,000 | | | | | 3.119 | 3.119 | MN | 3,985 | 31,190 | 09/20/2017 | 05/15/2028 |
| 91412G-DZ-5 | UNIV OF CALIFORNIA CA REVENUES University of California 5.946 | | | 1 | 1FE | 9,164,375 | 134.0470 | 10,388,643 | 7,750,000 | 8,998,872 | | (24,661) | | | 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 | 124.6300 | 5,732,980 | 4,600,000 | 5,026,734 | | (30,484) | | | 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 | 110.5010 | 35,912,825 | 32,500,000 | 32,531,323 | | (910) | | | 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 | 105.2890 | 47,380,050 | 45,000,000 | 45,000,000 | | | | | 4.062 | 4.062 | MN | 233,565 | 1,827,900 | 02/28/2013 | 05/15/2033 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 91412G-QM-0 | UNIV OF CALIFORNIA CA REVENUES University of California 4.262 | | | 1 | 1FE | 53,626,500 | 105.1510 | 56,240,012 | 53,485,000 | 53,539,627 | | (14,807) | | | 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 | 114.2760 | 57,138,000 | 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 | 112.4580 | 45,247,476 | 40,235,000 | 40,186,339 | | 942 | | | 4.104 | 4.111 | MN | 210,992 | 1,651,244 | 05/11/2017 | 05/15/2047 |
| 91412G-VC-6 | UNIV OF CALIFORNIA CA REVENUES University of California 4.765 | | | 1 | 1FE | 25,000,000 | 107.4710 | 26,867,750 | 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 | 108.3700 | 52,375,221 | 48,330,000 | 48,330,000 | | | | | 4.428 | 4.428 | MN | 273,451 | 2,140,052 | 05/23/2018 | 05/15/2048 |
| 914301-4L-7 | UNIV OF HOUSTON TX UNIV REVENU University of Houston 5.04 02/ | | | 1 | 1FE | 37,805,000 | 104.4890 | 39,502,066 | 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 | 129.1350 | 16,342,034 | 12,655,000 | 13,918,181 | | (35,387) | | | 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 | 103.5830 | 21,301,844 | 20,565,000 | 19,754,115 | | 25,546 | | | 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 | 103.5570 | 20,240,216 | 19,545,000 | 19,234,762 | | 6,812 | | | 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 | 102.6180 | 5,998,022 | 5,845,000 | 5,856,709 | | (4,877) | | | 4.251 | 4.157 | 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 | 102.2520 | 8,614,731 | 8,425,000 | 8,436,848 | | (4,915) | | | 4.451 | 4.385 | 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 | 101.8870 | 2,037,740 | 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 | 101.6160 | 7,621,200 | 7,500,000 | 7,500,000 | | | | | 4.123 | 4.123 | AO | 77,306 | 309,225 | 04/10/2013 | 04/01/2043 |
| 914724-CC-1 | UNIV OF NORTH DAKOTA ND University of North Dakot 4.39 | | | 2 | 1FE | 3,750,000 | 106.8790 | 4,007,963 | 3,750,000 | 3,750,000 | | | | | 4.390 | 4.390 | AO | 41,156 | 172,856 | 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 | 106.4630 | 3,912,515 | 3,675,000 | 3,675,000 | | | | | 4.460 | 4.460 | AO | 40,976 | 172,100 | 09/07/2018 | 04/01/2041 |
| 914729-QP-6 | UNIV OF N TEXAS TX University of North Texas 4.83 | | | 2 | 1FE | 25,000,000 | 107.9850 | 26,996,250 | 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 | 107.1240 | 2,678,100 | 2,500,000 | 2,496,555 | | 106 | | | 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 | 107.3890 | 4,338,516 | 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 | 101.7350 | 3,560,725 | 3,500,000 | 3,537,246 | | (72,263) | | | 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 | 103.0640 | 3,143,452 | 3,050,000 | 3,053,681 | | (962) | | | 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 | 102.9420 | 17,036,901 | 16,550,000 | 16,468,991 | | 738 | | | 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 | 109.4610 | 1,204,071 | 1,100,000 | 1,134,203 | | (8,803) | | | 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 | 127.2150 | 22,262,625 | 17,500,000 | 17,641,716 | | (3,716) | | | 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 | 124.0150 | 55,558,720 | 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 | 124.7100 | 24,779,877 | 19,870,000 | 21,179,209 | | (39,507) | | | 4.997 | 4.496 | 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 | 102.4640 | 9,979,994 | 9,740,000 | 9,864,546 | | (114,051) | | | 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 | 102.2350 | 10,223,500 | 10,000,000 | 9,742,236 | | 52,348 | | | 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 | 104.1060 | 1,129,550 | 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 | 104.2210 | 10,380,412 | 9,960,000 | 9,968,065 | | (1,077) | | | 3.806 | 3.792 | JJ | 189,539 | 379,078 | 10/26/2016 | 07/01/2036 |
| 92778L-BL-3 | VIRGINIA ST CMWLTH UNIV HLTH S Virginia Commonwealth Uni 4.95 | | | 1 | 1FE | 121,773,733 | 123.3360 | 148,595,213 | 120,480,000 | 121,673,163 | | (26,849) | | | 4.956 | 4.885 | JJ | 2,985,494 | 5,970,989 | 11/16/2018 | 01/01/2044 |
| 92778R-FC-6 | VIRGINIA ST CMWLTH UNIV Virginia Commonwealth Uni 4.58 | | | 2 | 1FE | 33,585,440 | 107.3670 | 36,064,575 | 33,590,000 | 33,585,428 | | (10) | | | 4.585 | 4.586 | MN | 256,684 | 1,540,102 | 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 | 106.1430 | 2,292,689 | 2,160,000 | 2,160,000 | | | | | 4.228 | 4.228 | JJ | 45,662 | 91,325 | 11/09/2016 | 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 |
| 928077-KD-7 | VIRGINIA ST PORT AUTH PORT FAC Virginia Port Authority 4.478 | | | 1 | 1FE | 35,037,598 | 104.1110 | 36,480,494 | 35,040,000 | 35,037,753 | | 46 | | | 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 | 102.8610 | 27,772,470 | 27,000,000 | 27,030,691 | | (12,752) | | | 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 | 102.7170 | 34,923,780 | 34,000,000 | 34,040,114 | | (16,641) | | | 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 | 98,570,000 | 103.8900 | 102,404,373 | 98,570,000 | 98,570,000 | | | | | 4.057 | 4.057 | JD | 333,249 | 3,998,985 | 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 | 113.7030 | 28,425,750 | 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 | 127.5270 | 25,664,809 | 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 | 106.7510 | 800,633 | 750,000 | 750,000 | | | | | 4.312 | 4.312 | AO | 8,085 | 32,340 | 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 | 105.0110 | 16,014,178 | 15,250,000 | 15,276,419 | | (2,692) | | | 4.200 | 4.175 | FA | 241,967 | 640,500 | 10/31/2017 | 08/15/2047 |
| 946303-ZX-5 | WAYNE MI ST UNIV REVENUES SERIES B | | | 2 | 1FE | 5,000,000 | 96.3790 | 4,818,950 | 5,000,000 | 5,000,000 | | | | | 3.470 | 3.468 | MN | 36,628 | | 10/03/2019 | 11/15/2049 |
| 95648X-AN-5 | WEST VIRGINIA ST ECON DEV AUTH West Virginia Economic De 6.07 | | | 4 | 1FE | 15,117,435 | 113.2590 | 16,988,850 | 15,000,000 | 15,050,886 | | (6,263) | | | 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 | 116.7020 | 55,783,556 | 47,800,000 | 47,913,454 | | (2,928) | | | 4.471 | 4.454 | AO | 534,285 | 2,137,138 | 12/16/2015 | 10/01/2042 |
| 975680-BU-2 | WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 | | | 1 | 1FE | 25,720,000 | 104.4110 | 26,854,509 | 25,720,000 | 25,720,000 | | | | | 4.626 | 4.626 | JD | 99,151 | 1,189,807 | 07/30/2013 | 06/01/2038 |
| 977100-AC-0 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 | | | 1 | 1FE | 9,176,557 | 112.2870 | 10,336,018 | 9,205,000 | 9,192,788 | | 1,559 | | | 5.700 | 5.725 | MN | 87,448 | 524,685 | 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 | 102.9170 | 10,291,700 | 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 | 102.9170 | 6,175,020 | 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 | 3,998,040 | 106.9100 | 4,276,400 | 4,000,000 | 3,998,163 | | 123 | | | 3.954 | 3.958 | MN | 26,360 | 158,160 | 01/03/2019 | 05/01/2036 |
| 2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations | | | | | | 6,284,161,758 | XXX | 6,978,329,786 | 6,258,252,251 | 6,279,374,060 | | (860,123) | | | XXX | XXX | XXX | 70,517,934 | 267,155,133 | XXX | XXX |
| 20753K-AB-8 | CAS 2019-R02 1M2 EXCH MEZ FLT | | | 4 | 2FM | 17,077,734 | 100.9230 | 17,156,976 | 17,000,000 | 17,070,001 | | (7,733) | | | 4.092 | 3.413 | MON | 13,526 | 512,029 | 06/07/2019 | 08/25/2031 |
| 20753M-AF-5 | CAS 2019-R03 1M2 EXCH SUB FLT | | | 4 | 4FE | 9,784,621 | 100.7530 | 9,815,330 | 9,742,000 | 9,778,897 | | (5,724) | | | 3.942 | 2.324 | MON | 7,467 | 99,532 | 09/25/2019 | 09/25/2031 |
| 20754H-AE-8 | CAS 2019-R05 1M2 EXCH MEZ FLT | | | 4 | 4FE | 36,290,000 | 100.5050 | 36,473,145 | 36,290,000 | 36,290,000 | | | | | 3.792 | 3.821 | MON | 26,673 | 527,808 | 08/27/2019 | 07/25/2039 |
| 20754J-AB-0 | CAS SERIES 2019-R06 CLASS 2M2 144A | | | 4 | 4FE | 26,024,375 | 100.9430 | 26,245,253 | 26,000,000 | 26,023,725 | | (650) | | | 3.892 | 3.876 | MON | 16,865 | 200,539 | 11/06/2019 | 09/25/2039 |
| 30312P-AA-2 | FNA 2019 1 LLC FNA 2019 1 LLC | | | | 1 | 70,000,000 | 100.0000 | 70,000,000 | 70,000,000 | 70,000,000 | | | | | 0.000 | 0.000 | MON | | | 12/04/2019 | 12/10/2031 |
| 31283Y-X5-2 | FG W20026 | | | 4 | 1 | 14,914,070 | 99.9110 | 14,835,913 | 14,849,105 | 14,836,156 | | (5,960) | | | 5.300 | 5.239 | MON | 65,584 | 787,003 | 11/17/2004 | 11/01/2022 |
| 3128JD-AA-5 | FH 138788 | | | 4 | 1 | 234,169 | 113.8490 | 260,349 | 228,680 | 232,030 | | (230) | | | 7.078 | 6.704 | MON | 1,349 | 16,186 | 12/19/2001 | 11/01/2031 |
| 3128JR-RX-6 | FH 847702 | | | 4 | 1 | 17,212 | 104.0160 | 17,768 | 17,082 | 17,082 | | | | | 4.412 | 4.307 | MON | 61 | 781 | 11/20/2008 | 09/01/2036 |
| 3128JR-SP-2 | FH 847726 | | | 4 | 1 | 39,560 | 105.3700 | 40,563 | 38,496 | 39,362 | | (17) | | | 4.730 | 4.124 | MON | 152 | 1,779 | 11/20/2008 | 03/01/2037 |
| 3128M1-UH-0 | FG G12484 | | | 4 | 1 | 696 | 103.2160 | 732 | 709 | 704 | | 2 | | | 4.500 | 5.533 | MON | 3 | 32 | 11/20/2008 | 06/01/2021 |
| 3128QG-KU-5 | FH 1N0307 | | | 4 | 1 | 4,834 | 103.1520 | 4,894 | 4,745 | 4,744 | | | | | 3.913 | 3.886 | MON | 15 | 195 | 11/20/2008 | 09/01/2036 |
| 3128QL-RD-5 | FH 1H2584 | | | 4 | 1 | 18,211 | 105.8410 | 19,419 | 18,347 | 18,219 | | (1) | | | 4.798 | 4.920 | MON | 71 | 868 | 11/20/2008 | 02/01/2036 |
| 3128QL-SL-6 | FH 1H2623 | | | 4 | 1 | 45,036 | 105.9620 | 47,251 | 44,593 | 44,593 | | | | | 4.639 | 4.402 | MON | 172 | 1,975 | 11/20/2008 | 07/01/2036 |
| 3128S4-ER-4 | FH 100144 | | | 4 | 1 | 9,325 | 104.0630 | 9,595 | 9,220 | 9,220 | | | | | 3.735 | 3.624 | MON | 28 | 401 | 11/20/2008 | 09/01/2036 |
| 312903-6K-8 | FHR 175 H PAC | | | 4 | 1 | 144 | 101.4330 | 142 | 140 | 140 | | | | | 9.500 | 7.869 | MON | 1 | 13 | 02/22/1991 | 08/15/2021 |
| 312903-8H-3 | FHR 179 D SUP | | | 4 | 1 | 241 | 100.8370 | 254 | 252 | 250 | | | | | 9.300 | 9.837 | MON | 1 | 24 | 07/18/1990 | 07/15/2021 |
| 312903-E7-8 | FHR 154 G TAC | | | 4 | 1 | 69 | 100.1640 | 72 | 71 | 71 | | 1 | | | 9.500 | 12.077 | MON | | 7 | 03/08/1990 | 05/15/2021 |
| 312904-KW-4 | FHR 1001 G Z TAC-11 | | | 4 | 1 | 13,327 | 101.4770 | 14,789 | 14,573 | 14,495 | | 44 | | | 9.500 | 10.170 | MON | 115 | 1,385 | 04/10/1991 | 10/15/2020 |
| 312904-N2-7 | FHR 1030 F PAC-11 | | | 4 | 1FE | 4,503 | 101.9860 | 4,815 | 4,721 | 4,697 | | 9 | | | 9.000 | 9.597 | MON | 35 | 425 | 11/30/1990 | 12/15/2020 |
| 312906-4J-6 | FHR 1137 L Z PAC-1-11 | | | 4 | 1 | 7,635 | 102.6170 | 12,416 | 12,099 | 11,833 | | 143 | | | 7.000 | 9.722 | MON | 71 | 847 | 07/31/1991 | 09/15/2021 |
| 312906-C3-2 | FHR 1116 H PAC-1-11 | | | 4 | 1 | 4,791 | 100.3890 | 5,012 | 4,993 | 4,971 | | 17 | | | 9.000 | 9.955 | MON | 37 | 449 | 06/19/1991 | 08/15/2021 |
| 312906-QS-2 | FHR 1117 N PAC-11 | | | 4 | 1 | 28,129 | 103.6900 | 31,427 | 30,308 | 30,040 | | 95 | | | 8.500 | 9.450 | MON | 215 | 2,576 | 07/15/1991 | 08/15/2021 |
| 312906-VW-7 | FHR 1122 HD IO PAC-1-11 | | | 4 | 1 | | 460.8140 | 515 | 112 | | | | | | 933.000 | 0.000 | MON | 87 | 1,043 | 03/31/2004 | 08/15/2021 |
| 312906-ZJ-2 | FHR 1124 L IO PAC-1-11 | | | 4 | 1 | | 504.8990 | 31 | 6 | | | | | | 1,107.750 | 0.000 | MON | 6 | 68 | 03/31/2004 | 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 |
| 312907-2C-1 | FHR 1163 J PAC-1-11 | | | 4 | 1 | 20,414 | 101.3650 | 21,116 | 20,832 | 20,664 | | 126 | | | 7.500 | 9.111 | MON | 130 | 1,562 | 10/01/1991 | 11/15/2021 |
| 312907-5G-9 | FHR 1190 I PAC-1-11 | | | 4 | 1 | 31,623 | 102.6790 | 33,409 | 32,538 | 32,007 | | 196 | | | 7.000 | 8.723 | MON | 190 | 2,278 | 12/02/1991 | 01/15/2022 |
| 312907-AS-7 | FHR 1140 N IO PAC-1-11 | | | 4 | 1 | | 677.2660 | 629 | 93 | | | | | | 1,141.500 | 0.000 | MON | 88 | 1,059 | 03/31/2004 | 09/15/2021 |
| 312907-FU-7 | FHR 1142 I PAC | | | 4 | 1 | 29,197 | 103.4310 | 30,302 | 29,297 | 29,195 | | (1) | | | 9.000 | 9.163 | MON | 220 | 2,637 | 08/13/1991 | 10/15/2021 |
| 312907-FW-3 | FHR 1142 IB IO PAC | | | 4 | 1 | | 516.0610 | 1,436 | 278 | | | | | | 1,021.853 | 0.000 | MON | 237 | 2,844 | 03/31/2004 | 10/15/2021 |
| 312907-MT-2 | FHR 1152 L PAC | | | 4 | 1 | 29,598 | 102.5940 | 31,302 | 30,511 | 30,042 | | 222 | | | 7.000 | 8.901 | MON | 178 | 2,136 | 09/05/1991 | 10/15/2021 |
| 312907-WC-8 | FHR 1156 IZ Z PAC-1-11 | | | 4 | 1 | 21,508 | 101.5440 | 33,098 | 32,595 | 32,143 | | 358 | | | 7.000 | 9.728 | MON | 190 | 2,282 | 10/03/1991 | 11/15/2021 |
| 312908-DY-9 | FHR 1186 I PAC-1-11 | | | 4 | 1 | 71,731 | 103.2620 | 76,407 | 73,993 | 72,790 | | 528 | | | 7.000 | 8.681 | MON | 432 | 5,180 | 11/15/1991 | 12/15/2021 |
| 312908-EA-0 | FHR 1186 JB IO PAC-1-11 | | | 4 | 1 | | 549.2210 | 954 | 174 | | | | | | 966.743 | 8,888.000 | MON | 140 | 1,679 | 11/27/1991 | 12/15/2021 |
| 312908-QE-9 | FHR 1210 J PAC-1-11 | | | 4 | 1 | 49,975 | 103.3810 | 52,015 | 50,314 | 50,068 | | 49 | | | 7.500 | 7.829 | MON | 314 | 3,774 | 09/13/1996 | 01/15/2022 |
| 312909-HG-2 | FHR 1239 J PAC-1-11 | | | 4 | 1 | 65,920 | 105.1760 | 69,598 | 66,173 | 65,943 | | 11 | | | 8.000 | 8.170 | MON | 441 | 5,294 | 05/09/1996 | 04/15/2022 |
| 312909-UC-6 | FHR 1252 J PAC-1-11 | | | 4 | 1 | 94,512 | 105.0840 | 100,621 | 95,753 | 94,950 | | 218 | | | 8.000 | 8.652 | MON | 638 | 7,660 | 03/10/1992 | 05/15/2022 |
| 312910-5D-0 | FHR 1326 J PAC-1-11 | | | 4 | 1 | 69,401 | 103.5140 | 73,564 | 71,067 | 70,051 | | 318 | | | 7.000 | 8.150 | MON | 415 | 4,975 | 11/17/1992 | 07/15/2022 |
| 312910-B6-8 | FHR 1312 I PAC-1-11 | | | 4 | 1 | 62,350 | 105.6170 | 66,562 | 63,022 | 62,561 | | 100 | | | 8.000 | 8.530 | MON | 420 | 5,042 | 05/28/1992 | 07/15/2022 |
| 312910-HQ-8 | FHR 1289 PW IO PAC-1-11 | | | 4 | 1 | | 685.9080 | 1,707 | 249 | | | | | | 926.144 | 8,888.000 | MON | 192 | 2,304 | 04/21/1992 | 06/15/2022 |
| 312910-HS-4 | FHR 1289 PZ Z PAC-1-11 | | | 4 | 1 | 138,116 | 104.3040 | 183,517 | 175,944 | 173,131 | | 931 | | | 7.500 | 8.817 | MON | 1,100 | 13,196 | 04/15/1992 | 06/15/2022 |
| 312911-HW-3 | FHR 1336 N IO NTL | | | 4 | 1 | | 7.6570 | 988 | | | | | | | 8.000 | 0.000 | MON | 86 | 1,032 | 08/25/1992 | 08/15/2022 |
| 312911-J8-4 | FHR 1365 PP PAC-1-11 | | | 4 | 1 | 185,843 | 104.9120 | 197,973 | 188,705 | 186,750 | | 462 | | | 7.500 | 8.266 | MON | 1,179 | 14,153 | 07/23/1992 | 09/15/2022 |
| 312911-JE-1 | FHR 1336 Z Z PAC-1-11 | | | 4 | 1 | 172,203 | 103.9920 | 214,666 | 206,424 | 203,664 | | 810 | | | 7.500 | 8.513 | MON | 1,290 | 15,482 | 07/09/1992 | 08/15/2022 |
| 312911-S5-0 | FHR 1371 PZ Z PAC-1-11 | | | 4 | 1 | 97,505 | 103.6530 | 133,643 | 128,933 | 126,354 | | 810 | | | 7.000 | 8.608 | MON | 752 | 9,025 | 09/03/1992 | 09/15/2022 |
| 312911-XQ-8 | FHR 1350 L Z PAC-1-11 | | | 4 | 1 | 96,156 | 104.0480 | 121,964 | 117,219 | 115,494 | | 538 | | | 7.500 | 8.685 | MON | 733 | 8,791 | 08/19/1992 | 08/15/2022 |
| 312912-AR-9 | FHR 1367 LA IO PAC-1-11 | | | 4 | 1 | | 821.8700 | 3,118 | 379 | | | | | | 1,102.577 | 0.000 | MON | 349 | 4,183 | 06/30/2003 | 09/15/2022 |
| 312912-HV-3 | FHR 1379 H PAC-1-11 | | | 4 | 1 | 232,836 | 104.1160 | 247,474 | 237,690 | 234,571 | | 874 | | | 7.000 | 8.004 | MON | 1,387 | 16,638 | 01/06/1993 | 10/15/2022 |
| 312912-QJ-0 | FHR 1390 I PAC-1-11 | | | 4 | 1 | 228,838 | 104.8310 | 242,173 | 231,013 | 229,469 | | 311 | | | 7.500 | 7.954 | MON | 1,444 | 17,326 | 09/02/1992 | 10/15/2022 |
| 312912-S6-6 | FHR 1408 K PAC-1-11 | | | 4 | 1 | 168,580 | 105.1990 | 180,715 | 171,783 | 169,668 | | 535 | | | 7.500 | 8.484 | MON | 1,074 | 12,884 | 11/09/1992 | 11/15/2022 |
| 312913-AW-6 | FHR 1412 K PAC-1-11 | | | 4 | 1 | 161,829 | 104.6190 | 173,445 | 165,787 | 163,268 | | 689 | | | 7.000 | 8.125 | MON | 967 | 11,605 | 10/07/1992 | 11/15/2022 |
| 312913-B8-8 | FHR 1430 M PAC-1-11 | | | 4 | 1 | 269,579 | 105.0620 | 288,354 | 274,461 | 271,136 | | 827 | | | 7.500 | 8.384 | MON | 1,715 | 20,584 | 11/17/1992 | 12/15/2022 |
| 312913-SY-3 | FHR 1440 PZ Z PAC-1-11 | | | 4 | 1 | 191,630 | 104.0280 | 259,686 | 249,630 | 244,355 | | 1,463 | | | 7.000 | 8.636 | MON | 1,456 | 17,474 | 11/03/1992 | 12/15/2022 |
| 312914-AR-5 | FHR 1446 L PAC-1-11 | | | 4 | 1 | 174,985 | 104.9310 | 186,925 | 178,141 | 175,971 | | 507 | | | 7.500 | 8.406 | MON | 1,113 | 13,361 | 11/17/1992 | 12/15/2022 |
| 312914-D3-5 | FHR 1479 Z Z PAC-1-11 | | | 4 | 1 | 277,245 | 105.6960 | 325,369 | 307,836 | 304,245 | | 799 | | | 7.500 | 8.292 | MON | 1,924 | 23,088 | 02/16/1993 | 03/15/2023 |
| 312914-DS-0 | FHR 1459 M PAC-1-11 | | | 4 | 1 | 263,024 | 106.0040 | 282,264 | 266,277 | 263,984 | | 482 | | | 7.500 | 8.038 | MON | 1,664 | 19,971 | 12/28/1992 | 01/15/2023 |
| 312914-Q2-3 | FHR 1477 Z Z PAC-1-11 | | | 4 | 1 | 389,099 | 105.0520 | 501,587 | 477,466 | 468,388 | | 2,250 | | | 7.000 | 8.327 | MON | 2,785 | 33,423 | 01/26/1993 | 03/15/2023 |
| 312914-SF-2 | FHG 5 HA PAC-1-11 | | | 4 | 1 | 306,695 | 104.6440 | 323,563 | 309,203 | 307,104 | | 202 | | | 7.500 | 7.754 | MON | 1,933 | 23,190 | 02/01/1993 | 02/25/2023 |
| 312914-X6-6 | FHR 1482 PI PAC-1-11 | | | 4 | 1 | 93,387 | 105.1500 | 99,613 | 94,734 | 93,786 | | 193 | | | 7.000 | 7.675 | MON | 553 | 6,631 | 02/17/1993 | 03/15/2023 |
| 312915-LK-5 | FHR 1497 K Z PAC-1-11 | | | 4 | 1 | 331,333 | 105.5350 | 372,725 | 353,177 | 348,204 | | 1,084 | | | 7.000 | 7.958 | MON | 2,060 | 24,722 | 11/28/2003 | 04/15/2023 |
| 312915-MN-8 | FHR 1501 K PAC-1-11 | | | 4 | 1 | 299,561 | 105.4800 | 320,815 | 304,147 | 301,996 | | 310 | | | 7.000 | 7.430 | MON | 1,774 | 21,290 | 05/11/1993 | 04/15/2023 |
| 312915-QG-9 | FHR 1491 I PAC-1-11 | | | 4 | 1 | 480,267 | 105.8990 | 508,599 | 480,267 | 480,267 | | | | | 7.500 | 7.395 | MON | 3,002 | 36,020 | 12/09/1993 | 04/15/2023 |
| 312915-YZ-8 | FHR 1518 H IO NTL SEQ | | | 4 | 1 | | 8.7840 | 13,051 | | | | | | | 7.000 | 0.000 | MON | 867 | 10,401 | 06/30/2003 | 05/15/2023 |
| 312916-AM-1 | FHR 1508 IA PAC-1-11 | | | 4 | 1 | 231,384 | 105.1390 | 243,276 | 231,384 | 231,384 | | | | | 7.350 | 7.255 | MON | 1,417 | 17,007 | 12/07/1993 | 05/15/2023 |
| 312916-WG-0 | FHR 1542 L PAC-1-11 | | | 4 | 1 | 550,640 | 105.2470 | 587,868 | 558,560 | 552,825 | | 1,077 | | | 7.000 | 7.734 | MON | 3,258 | 39,099 | 05/18/1993 | 07/15/2023 |
| 31292H-YA-6 | FG C01605 | | | 4 | 1 | 6,295 | 107.5530 | 7,092 | 6,594 | 6,320 | | 9 | | | 4.500 | 5.653 | MON | 25 | 297 | 11/20/2008 | 07/01/2033 |
| 3132H7-EZ-3 | FG U99151 | | | 4 | 1 | 44,018,429 | 106.7580 | 45,486,458 | 42,607,069 | 43,967,312 | | (22,567) | | | 4.000 | 3.527 | MON | 142,024 | 1,704,283 | 03/02/2018 | 12/01/2046 |
| 3132XC-R8-0 | FG G67711 | | | 4 | 1 | 21,050,920 | 107.0150 | 21,981,530 | 20,540,614 | 21,030,832 | | (10,566) | | | 4.000 | 3.566 | MON | 68,469 | 821,624 | 04/27/2018 | 03/01/2048 |
| 313398-4L-0 | FHR 2338 ZC Z SEQ | | | 4 | 1 | 567,003 | 113.1870 | 680,474 | 601,196 | 591,166 | | 381 | | | 6.500 | 6.990 | MON | 3,256 | 39,078 | 05/30/2002 | 07/15/2031 |
| 313398-B2-4 | FHR 2341 GZ Z SEQ | | | 4 | 1 | 695,976 | 116.2830 | 863,542 | 742,622 | 731,097 | | 462 | | | 7.000 | 7.448 | MON | 4,332 | 51,983 | 07/02/2001 | 07/15/2031 |
| 313398-E3-9 | FHR 2340 ZB Z SEQ | | | 4 | 1 | 1,237,105 | 115.0780 | 1,492,749 | 1,297,164 | 1,281,040 | | 803 | | | 7.000 | 7.376 | MON | 7,567 | 90,802 | 06/29/2001 | 07/15/2031 |
| 313398-SL-4 | FHR 2335 DZ Z SEQ | | | 4 | 1 | 386,275 | 110.6630 | 456,720 | 412,715 | 405,024 | | 377 | | | 6.500 | 6.996 | MON | 2,236 | 26,826 | 06/07/2002 | 07/15/2031 |
| 313398-VZ-9 | FHR 2352 Z Z SEQ | | | 4 | 1 | 1,011,428 | 117.5340 | 1,286,459 | 1,094,545 | 1,073,477 | | 884 | | | 6.500 | 7.070 | MON | 5,929 | 71,145 | 08/17/2001 | 08/15/2031 |
| 313399-C5-4 | FHR 2344 ZE Z SEQ | | | 4 | 1 | 695,335 | 110.9900 | 835,171 | 752,476 | 736,163 | | 661 | | | 6.500 | 6.996 | MON | 4,076 | 48,911 | 05/08/2002 | 08/15/2031 |
| 313399-LK-1 | FHR 2343 MZ EXCH Z SEQ | | | 4 | 1 | 1,299,187 | 117.5340 | 1,635,321 | 1,391,365 | 1,369,333 | | 911 | | | 6.500 | 6.969 | MON | 7,537 | 90,439 | 08/17/2001 | 08/15/2031 |
| 313399-U4-7 | FHR 2345 TZ SC Z SEQ | | | 4 | 1 | 1,083,621 | 114.7730 | 1,269,082 | 1,105,736 | 1,098,439 | | 215 | | | 7.000 | 7.216 | MON | 6,450 | 77,402 | 08/15/2001 | 02/15/2031 |
| 313399-YJ-0 | FHR 2360 GZ Z SEQ | | | 4 | 1 | 178,342 | 111.1920 | 212,372 | 190,996 | 187,614 | | 155 | | | 6.500 | 6.932 | MON | 1,035 | 12,415 | 09/17/2001 | 09/15/2031 |
| 313399-ZL-4 | FHR 2360 ZB Z PAC-11 | | | 4 | 1 | 752,813 | 111.2850 | 901,277 | 809,885 | 796,435 | | 632 | | | 6.500 | 6.913 | MON | 4,387 | 52,643 | 09/10/2001 | 09/15/2031 |
| 31339D-U8-9 | FHR 2412 PH EXCH PAC-11 | | | 4 | 1 | 1,257,075 | 113.0620 | 1,428,865 | 1,263,789 | 1,258,102 | | 129 | | | 6.500 | 6.646 | MON | 6,846 | 82,146 | 05/08/2002 | 02/15/2032 |
| 31339D-YH-5 | FHR 2412 ZK Z SEQ | | | 4 | 1 | 445,644 | 104.9860 | 471,993 | 449,578 | 447,242 | | 71 | | | 6.000 | 6.185 | MON | 2,248 | 26,975 | 09/18/2002 | 02/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC Z SEQ | | | 4 | 1 | 797,128 | 111.6650 | 941,154 | 842,836 | 829,587 | | 795 | | | 6.500 | 6.993 | MON | 4,565 | 54,784 | 10/01/2002 | 02/15/2032 |
| 31339G-AJ-0 | FHR 2371 VZ Z PAC-1-11 | | | 4 | 1 | 282,065 | 112.4490 | 354,389 | 315,156 | 303,731 | | 595 | | | 6.000 | 6.815 | MON | 1,576 | 18,909 | 10/11/2001 | 10/15/2031 |

# 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 |
| 31339G-CX-7 | FHR 2366 PZ Z PAC-11 | | | 4 | 1 | 1,636,104 | 113.4350 | 2,087,493 | 1,840,257 | 1,787,494 | | 2,496 | | | 6.000 | 6.771 | MON | 9,201 | 110,415 | 10/09/2001 | 10/15/2031 |
| 31339G-E5-6 | FHR 2366 ZB Z SEQ | | | 4 | 1 | 1,908,067 | 113.3370 | 2,419,631 | 2,134,900 | 2,074,241 | | 2,873 | | | 6.000 | 6.888 | MON | 10,675 | 128,094 | 10/03/2001 | 10/15/2031 |
| 31339G-HF-1 | FHR 2367 KZ Z SEQ | | | 4 | 1 | 1,004,324 | 115.4930 | 1,168,685 | 1,011,914 | 1,007,627 | | 83 | | | 7.000 | 7.144 | MON | 5,903 | 70,834 | 11/20/2001 | 10/15/2031 |
| 31339G-HU-8 | FHR 2367 PZ Z PAC-11 | | | 4 | 1 | 2,137,995 | 112.6330 | 2,722,934 | 2,417,521 | 2,352,390 | | 2,689 | | | 6.000 | 6.657 | MON | 12,088 | 145,051 | 10/10/2001 | 10/15/2031 |
| 31339G-LN-9 | FHR 2370 DZ EXCH Z PAC | | | 4 | 1 | 1,045,974 | 112.7660 | 1,334,417 | 1,183,354 | 1,147,774 | | 1,689 | | | 6.000 | 6.947 | MON | 5,917 | 71,001 | 10/12/2001 | 10/15/2031 |
| 31339G-NA-5 | FHR 2370 GE EXCH PAC | | | 4 | 1 | 677,649 | 112.3290 | 764,898 | 680,947 | 678,485 | | 47 | | | 6.000 | 6.110 | MON | 3,405 | 40,857 | 11/08/2001 | 10/15/2031 |
| 31339G-PU-9 | FHR 2368 PZ Z PAC-1-11 | | | 4 | 1 | 677,391 | 114.1760 | 864,303 | 756,993 | 734,382 | | 1,063 | | | 6.000 | 6.944 | MON | 3,785 | 45,419 | 10/10/2001 | 10/15/2031 |
| 31339G-RA-1 | FHR 2368 PR EXCH PAC | | | 4 | 1 | 1,875,743 | 113.5280 | 2,155,563 | 1,898,711 | 1,877,333 | | 826 | | | 6.500 | 6.811 | MON | 10,285 | 123,416 | 12/13/2001 | 10/15/2031 |
| 31339L-3A-6 | FHR 2382 NE PAC-11 | | | 4 | 1 | 402,116 | 112.3080 | 454,306 | 404,518 | 402,865 | | 32 | | | 6.000 | 6.161 | MON | 2,023 | 24,271 | 11/08/2001 | 11/15/2031 |
| 31339L-HK-9 | FHR 2392 PZ Z PAC-11 | | | 4 | 1 | 1,377,496 | 112.4290 | 1,704,212 | 1,515,814 | 1,482,493 | | 1,116 | | | 6.000 | 6.610 | MON | 7,579 | 90,949 | 11/14/2001 | 12/15/2031 |
| 31339L-RN-2 | FHR 2390 NB SEQ | | | 4 | 1 | 254,040 | 112.2520 | 287,865 | 256,444 | 255,037 | | 57 | | | 6.000 | 6.205 | MON | 1,282 | 15,387 | 08/20/2002 | 12/15/2031 |
| 31339L-YU-8 | FHR 2391 Z Z SEQ | | | 4 | 1 | 5,672,122 | 112.0860 | 7,259,378 | 6,476,643 | 6,279,212 | | 8,024 | | | 6.000 | 6.920 | MON | 32,383 | 388,599 | 06/27/2002 | 12/15/2031 |
| 31339M-SA-7 | FHR 2409 PN EXCH PAC-1 | | | 4 | 1 | 2,054,594 | 113.8010 | 2,364,383 | 2,077,655 | 2,056,029 | | 777 | | | 6.500 | 6.785 | MON | 11,254 | 135,048 | 04/10/2002 | 01/15/2032 |
| 31339M-YU-6 | FHR 2398 GC SEQ | | | 4 | 1 | 540,019 | 116.5170 | 631,085 | 541,627 | 540,036 | | 4 | | | 7.000 | 7.109 | MON | 3,159 | 37,914 | 01/04/2002 | 01/15/2032 |
| 31339N-F2-7 | FHR 2413 MH PAC-1-11 | | | 4 | 1 | 424,852 | 113.5880 | 484,700 | 426,718 | 425,134 | | 25 | | | 6.500 | 6.617 | MON | 2,311 | 27,737 | 02/12/2002 | 02/15/2032 |
| 31339N-QJ-8 | FHR 2431 TE PAC-11 | | | 4 | 1 | 832,993 | 113.5970 | 941,840 | 829,107 | 829,107 | | | | | 6.500 | 6.514 | MON | 4,491 | 53,892 | 06/24/2002 | 03/15/2032 |
| 31339N-WM-4 | FHR 2430 TF PAC-1-11 | | | 4 | 1 | 739,787 | 110.9880 | 830,363 | 748,159 | 740,354 | | 291 | | | 6.500 | 6.770 | MON | 4,053 | 48,630 | 04/04/2002 | 03/15/2032 |
| 31339N-ZP-4 | FHR 2427 PR PAC-11 | | | 4 | 1 | 1,520,095 | 113.2900 | 1,736,435 | 1,532,736 | 1,524,064 | | 199 | | | 6.500 | 6.656 | MON | 8,302 | 99,628 | 05/02/2002 | 03/15/2032 |
| 31339W-2H-8 | FHR 2427 ZM Z SEQ | | | 4 | 1 | 888,199 | 111.9640 | 1,067,525 | 953,450 | 934,411 | | 753 | | | 6.500 | 7.308 | MON | 5,165 | 61,974 | 05/22/2002 | 03/15/2032 |
| 31339W-DR-4 | FHR 2424 QH EXCH PAC-11 | | | 4 | 1 | 2,773,481 | 113.6940 | 3,171,955 | 2,789,913 | 2,774,243 | | 389 | | | 6.500 | 6.676 | MON | 15,112 | 181,344 | 05/10/2002 | 03/15/2032 |
| 31339W-S3-1 | FHR 2435 GJ PAC-1-11 | | | 4 | 1 | 2,283,240 | 113.8040 | 2,616,960 | 2,299,523 | 2,284,126 | | 452 | | | 6.500 | 6.703 | MON | 12,456 | 149,469 | 05/15/2002 | 04/15/2032 |
| 31339W-WL-6 | FHR 2437 PE PAC-11 | | | 4 | 1 | 1,541,319 | 112.4130 | 1,742,648 | 1,550,221 | 1,541,693 | | 188 | | | 6.500 | 6.679 | MON | 8,397 | 100,764 | 04/24/2002 | 04/15/2032 |
| 3133T0-AU-8 | FHR 1541 HA PAC-11 | | | 4 | 1 | 333,111 | 105.4090 | 354,716 | 336,516 | 333,973 | | 428 | | | 7.000 | 7.441 | MON | 1,963 | 23,556 | 06/16/1993 | 07/15/2023 |
| 3133T0-GD-0 | FHR 1559 VJ PAC-1-11 | | | 4 | 1 | 1,134,028 | 105.4110 | 1,203,970 | 1,142,170 | 1,135,712 | | 836 | | | 7.000 | 7.303 | MON | 6,663 | 79,952 | 07/01/1993 | 08/15/2023 |
| 3133T0-MC-5 | FHG 16 PK PAC-1-11 | | | 4 | 1 | 1,081,210 | 105.5860 | 1,155,625 | 1,094,483 | 1,087,229 | | 579 | | | 7.000 | 7.240 | MON | 6,384 | 76,614 | 10/01/2002 | 08/25/2023 |
| 3133T0-YE-8 | FHR 1552 IB PAC-1-11 | | | 4 | 1 | 2,821,022 | 105.6900 | 3,003,299 | 2,841,600 | 2,825,408 | | 2,122 | | | 7.000 | 7.308 | MON | 16,576 | 198,912 | 07/08/1993 | 08/15/2023 |
| 3133T1-JF-0 | FHR 1593 Z Z SEQ | | | 4 | 1 | 413,849 | 106.0030 | 455,047 | 429,276 | 426,652 | | 326 | | | 7.000 | 7.325 | MON | 2,504 | 30,049 | 09/20/1993 | 10/15/2023 |
| 3133T2-U8-1 | FHG 26 Z Z SEQ | | | 4 | 1 | 1,886,241 | 109.6380 | 2,376,610 | 2,167,684 | 2,127,326 | | 6,978 | | | 6.500 | 7.485 | MON | 11,742 | 140,899 | 01/10/1994 | 12/25/2023 |
| 3133T3-5W-4 | FHR 1671 I PAC-1-11 | | | 4 | 1 | 908,462 | 103.0250 | 940,101 | 912,499 | 908,934 | | 234 | | | 7.000 | 7.179 | MON | 5,323 | 63,875 | 01/10/1994 | 02/15/2024 |
| 3133T3-A4-0 | FHR 1663 Z Z PAC-1-11 | | | 4 | 1 | 1,271,754 | 106.1580 | 1,424,640 | 1,341,999 | 1,331,187 | | 1,726 | | | 7.000 | 7.424 | MON | 7,828 | 93,940 | 01/10/1994 | 01/15/2024 |
| 3133T3-U2-2 | FHR 1672 E PAC-11 | | | 4 | 1 | 755,504 | 106.6480 | 811,703 | 761,103 | 757,990 | | 225 | | | 7.000 | 7.189 | MON | 4,440 | 53,277 | 01/18/1994 | 02/15/2024 |
| 3133T4-NE-2 | FHR 1694 PK PAC-11 | | | 4 | 1 | 168,957 | 106.0680 | 182,921 | 172,457 | 169,882 | | 457 | | | 6.500 | 7.354 | MON | 934 | 11,210 | 02/16/1994 | 03/15/2024 |
| 3133T4-YM-2 | FHR 1689 K PAC-11 | | | 4 | 1 | 731,433 | 105.5890 | 793,912 | 751,891 | 736,782 | | 2,632 | | | 6.000 | 7.259 | MON | 3,759 | 45,114 | 02/01/1994 | 03/15/2024 |
| 3133T5-2K-8 | FHG 37 J PAC-11 | | | 4 | 1 | 1,579,974 | 110.1820 | 1,888,048 | 1,713,572 | 1,617,782 | | 18,847 | | | 6.000 | 9.355 | MON | 8,568 | 102,814 | 09/14/1994 | 07/17/2024 |
| 3133T5-BP-7 | FHR 1714 K PAC-1-11 | | | 4 | 1 | 789,964 | 106.8530 | 856,128 | 801,223 | 792,605 | | 1,271 | | | 7.000 | 7.573 | MON | 4,674 | 56,086 | 03/16/1994 | 04/15/2024 |
| 3133T5-FM-0 | FHG 29 L PAC-1-11 | | | 4 | 1 | 1,973,719 | 107.2760 | 2,157,166 | 2,010,850 | 1,982,094 | | 4,190 | | | 7.500 | 8.177 | MON | 12,568 | 150,814 | 04/04/1994 | 04/25/2024 |
| 3133T5-W5-8 | FHR 1761 K PAC-11 | | | 4 | 1FE | 250,853 | 105.7250 | 264,965 | 250,618 | 250,618 | | | | | 8.500 | 8.416 | MON | 1,775 | 21,303 | 03/22/1995 | 11/15/2024 |
| 3133T5-ZM-8 | FHR 1773 G SEQ | | | 4 | 1 | 235,744 | 112.3350 | 266,320 | 237,078 | 235,887 | | 63 | | | 8.500 | 8.731 | MON | 1,679 | 20,152 | 02/14/1995 | 02/15/2025 |
| 3133T6-4V-0 | FHR 1830 C SEQ | | | 4 | 1 | 440,664 | 107.4800 | 481,126 | 447,641 | 442,128 | | 699 | | | 7.000 | 7.535 | MON | 2,611 | 31,335 | 02/29/1996 | 03/15/2026 |
| 3133T6-5G-2 | FHR 1824 E SEQ | | | 4 | 1 | 263,660 | 109.3900 | 292,299 | 267,208 | 264,333 | | 326 | | | 7.000 | 7.469 | MON | 1,559 | 18,705 | 02/28/1996 | 03/15/2026 |
| 3133T6-AR-2 | FHR 1774 D SEQ | | | 4 | 1 | 88,575 | 112.9430 | 100,635 | 89,102 | 88,633 | | 26 | | | 8.500 | 8.784 | MON | 631 | 7,574 | 02/14/1995 | 03/15/2025 |
| 3133T6-EX-5 | FHR 1784 PI PAC-11 | | | 4 | 1 | 228,937 | 110.6560 | 253,332 | 228,937 | 228,937 | | | | | 8.000 | 7.967 | MON | 1,526 | 18,315 | 05/05/1995 | 05/15/2025 |
| 3133T7-LK-3 | FHR 1881 I SEQ | | | 4 | 1 | 205,911 | 110.0050 | 228,550 | 207,763 | 206,197 | | 145 | | | 7.500 | 7.815 | MON | 1,299 | 15,582 | 08/06/1996 | 08/15/2026 |
| 3133T7-PN-3 | FHR 1871 Z Z SEQ | | | 4 | 1 | 280,062 | 109.5790 | 338,870 | 309,248 | 304,391 | | 550 | | | 7.000 | 7.720 | MON | 1,804 | 21,647 | 06/25/1997 | 08/15/2026 |
| 3133T8-2P-1 | FHR 1896 E SEQ | | | 4 | 1 | 201,324 | 111.9530 | 226,093 | 201,954 | 201,324 | | | | | 8.000 | 8.135 | MON | 1,346 | 16,156 | 09/12/1996 | 09/15/2026 |
| 3133T8-5Z-6 | FHR 1899 C SEQ | | | 4 | 1 | 175,290 | 113.7330 | 200,169 | 175,999 | 175,319 | | 12 | | | 8.000 | 8.173 | MON | 1,173 | 14,080 | 09/12/1996 | 09/15/2026 |
| 3133T8-AX-5 | FSPC T-4 A4 PT AS | | | 4 | 1 | 5,164,141 | 114.2390 | 6,008,353 | 5,259,468 | 5,243,216 | | 2,165 | | | 7.625 | 7.888 | MON | 6,684 | 401,034 | 10/10/1996 | 09/25/2026 |
| 3133T8-CK-1 | FHR 1905 J SEQ | | | 4 | 1 | 146,338 | 111.2910 | 165,637 | 148,833 | 146,770 | | 199 | | | 7.500 | 8.092 | MON | 930 | 11,163 | 09/20/1996 | 10/15/2026 |
| 3133T8-XD-4 | FHR 1931 Z Z SEQ | | | 4 | 1 | 502,093 | 113.7370 | 587,475 | 516,519 | 513,067 | | 217 | | | 8.000 | 8.276 | MON | 3,443 | 41,321 | 02/06/1997 | 02/15/2027 |
| 3133T8-XJ-1 | FHR 1941 E SEQ | | | 4 | 1 | 64,789 | 113.0770 | 75,969 | 67,183 | 66,509 | | 50 | | | 7.500 | 7.890 | MON | 420 | 5,039 | 05/07/1997 | 02/15/2027 |
| 3133T8-ZU-4 | FHR 1935 Z Z SEQ | | | 4 | 1 | 515,932 | 113.5620 | 601,410 | 529,585 | 526,276 | | 193 | | | 8.000 | 8.255 | MON | 3,531 | 42,367 | 01/28/1997 | 02/15/2027 |
| 3133T9-3W-3 | FHR 1932 C SEQ | | | 4 | 1 | 255,401 | 110.6850 | 285,889 | 258,291 | 255,856 | | 229 | | | 7.000 | 7.380 | MON | 1,507 | 18,081 | 07/09/1997 | 02/15/2027 |
| 3133T9-5Y-7 | FHR 1934 KZ Z SEQ | | | 4 | 1 | 462,376 | 112.6120 | 560,117 | 497,388 | 491,188 | | 595 | | | 7.500 | 7.984 | MON | 3,109 | 37,304 | 02/11/1997 | 02/17/2027 |
| 3133T9-AQ-8 | FHR 1929 NZ Z | | | 4 | 1 | 312,724 | 112.3580 | 394,798 | 351,375 | 345,449 | | 557 | | | 7.500 | 8.194 | MON | 2,196 | 26,353 | 01/17/1997 | 02/15/2027 |
| 3133T9-D6-9 | FHR 1930 Z Z SEQ | | | 4 | 1 | 412,629 | 112.3760 | 515,127 | 458,397 | 451,558 | | 660 | | | 7.500 | 8.093 | MON | 2,865 | 34,380 | 01/23/1997 | 02/15/2027 |
| 3133T9-D7-7 | FHR 1930 ZA Z SEQ | | | 4 | 1 | 356,975 | 114.0810 | 430,232 | 377,127 | 373,492 | | 280 | | | 8.000 | 8.413 | MON | 2,514 | 30,170 | 01/30/1997 | 02/15/2027 |
| 3133T9-GB-5 | FHR 1933 ZA Z SEQ | | | 4 | 1 | 768,372 | 113.7130 | 905,135 | 795,982 | 790,051 | | 396 | | | 8.000 | 8.338 | MON | 5,307 | 63,679 | 01/16/1997 | 02/15/2027 |

# 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 |
| 3133T9-HC-2 | FHR 1943 Z Z SEQ | | | 4 | 1 | 268,525 | 111.6210 | 325,905 | 291,975 | 288,271 | | 374 | | | 7.500 | 8.041 | MON | 1,825 | 21,898 | 02/11/1997 | 03/15/2027 |
| 3133T9-LW-3 | FHR 1944 HZ Z SEQ | | | 4 | 1 | 176,524 | 112.5440 | 214,450 | 190,547 | 187,817 | | 261 | | | 7.500 | 8.091 | MON | 1,191 | 14,291 | 02/20/1997 | 03/15/2027 |
| 3133T9-RG-2 | FHR 1951 K SC SEQ | | | 4 | 1 | 145,628 | 112.6100 | 166,609 | 147,953 | 145,931 | | 171 | | | 7.500 | 8.170 | MON | 925 | 11,097 | 04/11/1997 | 12/15/2026 |
| 3133TA-DV-1 | FHR 1967 Z Z SEQ | | | 4 | 1 | 743,857 | 113.7190 | 902,042 | 793,221 | 784,086 | | 696 | | | 7.750 | 8.186 | MON | 5,123 | 61,475 | 05/28/1997 | 06/17/2027 |
| 3133TA-FM-9 | FHR 1971 ZA Z SEQ | | | 4 | 1 | 692,314 | 113.5720 | 791,129 | 696,586 | 693,333 | | 49 | | | 7.500 | 7.645 | MON | 4,354 | 52,244 | 07/08/1999 | 07/20/2027 |
| 3133TA-KM-3 | FHR 1975 E SEQ | | | 4 | 1 | 134,702 | 112.2490 | 152,287 | 135,669 | 134,779 | | 31 | | | 7.500 | 7.758 | MON | 848 | 10,175 | 06/30/1997 | 07/15/2027 |
| 3133TA-XX-5 | FHR 1978 AE SEQ | | | 4 | 1 | 146,846 | 112.1440 | 166,172 | 148,177 | 147,014 | | 82 | | | 7.000 | 7.391 | MON | 864 | 10,372 | 07/17/1997 | 08/15/2027 |
| 3133TA-Y5-5 | FHR 1978 BE SEQ | | | 4 | 1 | 321,978 | 104.1250 | 342,102 | 328,549 | 326,345 | | 132 | | | 6.500 | 6.722 | MON | 1,780 | 21,356 | 01/09/1998 | 08/15/2027 |
| 3133TB-3P-3 | FHR 1990 G SEQ | | | 4 | 1 | 481,272 | 110.9900 | 546,133 | 492,057 | 483,190 | | 992 | | | 6.500 | 7.169 | MON | 2,665 | 31,984 | 09/11/1997 | 09/15/2027 |
| 3133TB-BE-9 | FHR 1988 GD SEQ | | | 4 | 1 | 201,443 | 105.5180 | 216,136 | 204,833 | 202,028 | | 287 | | | 6.500 | 7.048 | MON | 1,110 | 13,314 | 02/18/1998 | 09/15/2027 |
| 3133TB-GP-9 | FHR 2004 E SEQ | | | 4 | 1 | 268,506 | 109.6770 | 300,016 | 273,546 | 269,421 | | 431 | | | 6.500 | 7.154 | MON | 1,482 | 17,780 | 10/15/1997 | 10/15/2027 |
| 3133TB-LE-8 | FHR 1998 T SEQ | | | 4 | 1 | 307,171 | 110.6440 | 345,447 | 312,215 | 307,841 | | 330 | | | 6.500 | 6.959 | MON | 1,691 | 20,294 | 09/24/1997 | 10/15/2027 |
| 3133TB-SF-8 | FHR 1999 AC SEQ | | | 4 | 1 | 541,192 | 110.9910 | 614,728 | 553,856 | 546,238 | | 796 | | | 6.500 | 7.054 | MON | 3,000 | 36,000 | 09/22/1997 | 10/15/2027 |
| 3133TC-2T-4 | FHR 2012 H SEQ | | | 4 | 1 | 384,214 | 107.1210 | 420,921 | 392,941 | 388,854 | | 439 | | | 6.500 | 6.869 | MON | 2,128 | 25,541 | 11/24/1997 | 11/15/2027 |
| 3133TC-6E-3 | FHR 2008 E SEQ | | | 4 | 1 | 471,543 | 110.9900 | 533,104 | 480,319 | 473,045 | | 727 | | | 6.500 | 7.141 | MON | 2,602 | 31,221 | 10/29/1997 | 11/15/2027 |
| 3133TC-BX-5 | FHR 2016 V SEQ | | | 4 | 1 | 650,089 | 109.7120 | 724,847 | 660,684 | 653,895 | | 616 | | | 6.500 | 6.883 | MON | 3,579 | 42,944 | 11/25/1997 | 12/15/2027 |
| 3133TC-CF-3 | FHR 2014 Z SC Z PT | | | 4 | 1 | 245,769 | 104.3130 | 255,811 | 245,233 | 245,233 | | | | | 7.000 | 6.870 | MON | 1,431 | 17,166 | 03/07/2001 | 11/15/2022 |
| 3133TC-CL-0 | FHR 2017 E SEQ | | | 4 | 1 | 251,143 | 110.9930 | 282,013 | 254,083 | 251,505 | | 188 | | | 6.500 | 6.954 | MON | 1,376 | 16,515 | 12/04/1997 | 12/15/2027 |
| 3133TC-D9-6 | FHR 2015 BD SEQ | | | 4 | 1 | 249,220 | 109.5980 | 282,759 | 257,997 | 255,352 | | 280 | | | 6.500 | 6.895 | MON | 1,397 | 16,770 | 12/05/1997 | 12/15/2027 |
| 3133TC-FZ-6 | FHR 2024 ZB Z SEQ | | | 4 | 1 | 1,116,448 | 113.3710 | 1,265,978 | 1,116,666 | 1,115,490 | | (283) | | | 7.000 | 7.005 | MON | 6,514 | 78,167 | 01/21/1999 | 01/20/2028 |
| 3133TC-JL-3 | FHR 2026 F FLT DLY SEQ | | | 4 | 1 | 307,018 | 100.6710 | 309,029 | 306,970 | 306,970 | | | | | 2.491 | 2.465 | MON | 638 | 9,578 | 01/05/1998 | 01/15/2028 |
| 3133TC-JP-4 | FHR 2026 S INV DLY SEQ | | | 4 | 1 | 11,892 | 211.7300 | 41,108 | 19,415 | 15,270 | | 163 | | | 60.221 | 94.825 | MON | 974 | 9,751 | 01/05/1998 | 01/15/2028 |
| 3133TC-JQ-2 | FHR 2026 SA INV DLY SEQ | | | 4 | 1 | 77,614 | 109.2420 | 81,972 | 75,037 | 76,786 | | (271) | | | 9.000 | 8.020 | MON | 563 | 6,753 | 12/30/1998 | 01/15/2028 |
| 3133TD-JY-3 | FHR 2050 Z Z SEQ | | | 4 | 1 | 518,016 | 111.5090 | 620,590 | 556,538 | 548,099 | | 530 | | | 6.500 | 7.054 | MON | 3,015 | 36,175 | 03/24/1998 | 04/15/2028 |
| 3133TD-PJ-9 | FHR 2043 ZC Z SEQ | | | 4 | 1 | 650,862 | 111.7440 | 727,865 | 651,371 | 650,550 | | (95) | | | 7.000 | 7.055 | MON | 3,800 | 45,596 | 03/13/1998 | 04/15/2028 |
| 3133TD-PX-8 | FSPC T-11 A8 SEQ PT | | | 4 | 1FE | 3,219,687 | 108.2850 | 3,579,171 | 3,305,328 | 3,305,328 | | | | | 6.500 | 6.474 | MON | 17,904 | 214,846 | 04/15/1998 | 01/25/2028 |
| 3133TD-TP-1 | FHR 2058 H SEQ | | | 4 | 1 | 242,405 | 112.3770 | 267,469 | 238,010 | 238,421 | | (102) | | | 7.000 | 6.944 | MON | 1,388 | 16,661 | 01/22/1999 | 05/15/2028 |
| 3133TE-WH-3 | FHR 2083 ZC Z SEQ | | | 4 | 1 | 90,291 | 110.6460 | 107,010 | 96,713 | 94,763 | | 129 | | | 6.500 | 7.228 | MON | 524 | 6,286 | 11/27/2001 | 08/15/2028 |
| 3133TG-3U-1 | FHR 2080 Z Z SEQ | | | 4 | 1 | 580,771 | 110.3280 | 647,228 | 586,638 | 583,824 | | 112 | | | 6.500 | 6.669 | MON | 3,178 | 38,131 | 10/03/2001 | 08/15/2028 |
| 3133TG-5S-4 | FHR 2084 ZA Z SEQ | | | 4 | 1 | 123,295 | 110.5950 | 156,904 | 141,872 | 138,160 | | 275 | | | 6.500 | 7.399 | MON | 768 | 9,222 | 06/02/1999 | 08/15/2028 |
| 3133TH-6A-0 | FHR 2105 ZA Z SEQ | | | 4 | 1 | 263,408 | 112.3310 | 313,110 | 278,738 | 273,967 | | 347 | | | 6.500 | 7.134 | MON | 1,510 | 18,118 | 04/15/2002 | 12/15/2028 |
| 3133TJ-GW-7 | FHR 2129 ZA Z SEQ | | | 4 | 1 | 692,934 | 109.8900 | 860,113 | 782,700 | 756,771 | | 1,808 | | | 6.000 | 7.219 | MON | 3,914 | 46,962 | 05/01/2002 | 02/15/2029 |
| 3133TJ-QG-1 | FHR 2137 CZ Z SEQ | | | 4 | 1 | 547,179 | 110.8160 | 663,711 | 598,930 | 585,924 | | 809 | | | 6.500 | 7.339 | MON | 3,244 | 38,931 | 03/02/1999 | 03/15/2029 |
| 3133TJ-UD-3 | FHR 2138 Z Z SEQ | | | 4 | 1 | 847,607 | 113.0310 | 1,015,834 | 898,722 | 882,956 | | 957 | | | 6.500 | 7.119 | MON | 4,868 | 58,417 | 04/19/2002 | 03/15/2029 |
| 3133TJ-V8-3 | FHR 2132 LZ Z SEQ | | | 4 | 1 | 510,885 | 109.0070 | 614,619 | 563,833 | 552,034 | | 744 | | | 6.500 | 7.129 | MON | 3,054 | 36,649 | 03/02/1999 | 03/15/2029 |
| 3133TJ-VY-6 | FHR 2132 ZL Z SEQ | | | 4 | 1 | 226,939 | 108.7800 | 264,601 | 243,244 | 238,679 | | 296 | | | 6.500 | 7.224 | MON | 1,318 | 15,811 | 11/27/2001 | 03/15/2029 |
| 3133TK-2E-9 | FHR 2134 ZC Z SEQ | | | 4 | 1 | 2,737,360 | 111.0720 | 3,349,184 | 3,015,337 | 2,951,379 | | 4,197 | | | 6.500 | 7.289 | MON | 16,333 | 195,997 | 03/02/1999 | 03/15/2029 |
| 3133TK-VG-2 | FHR 2159 Z EXCH Z SEQ | | | 4 | 1 | 648,400 | 112.2500 | 756,276 | 673,742 | 667,709 | | 318 | | | 7.000 | 7.300 | MON | 3,930 | 47,162 | 05/17/1999 | 05/15/2029 |
| 3133TL-MK-1 | FHR 2174 HZ Z SEQ | | | 4 | 1 | 337,118 | 112.9190 | 423,334 | 374,901 | 366,443 | | 540 | | | 7.000 | 7.664 | MON | 2,187 | 26,243 | 07/23/1999 | 07/15/2029 |
| 3133TL-T8-1 | FHR 2180 ZB Z SEQ | | | 4 | 1 | 794,399 | 114.3320 | 1,006,596 | 880,418 | 861,550 | | 1,216 | | | 7.000 | 7.733 | MON | 5,136 | 61,629 | 07/22/1999 | 08/15/2029 |
| 3133TL-XU-7 | FHR 2186 ZB Z SEQ | | | 4 | 1 | 1,372,020 | 114.5160 | 1,585,931 | 1,384,895 | 1,378,586 | | 194 | | | 8.000 | 8.188 | MON | 9,233 | 110,792 | 10/20/1999 | 09/15/2029 |
| 3133TM-7F-7 | FHR 2182 ZB Z SEQ | | | 4 | 1 | 3,246,427 | 115.0820 | 3,845,924 | 3,341,908 | 3,316,297 | | 1,440 | | | 8.000 | 8.291 | MON | 22,279 | 267,353 | 08/10/1999 | 09/15/2029 |
| 3133TM-AQ-9 | FHR 2193 ZC Z SEQ | | | 4 | 1 | 1,353,004 | 116.1870 | 1,550,091 | 1,334,139 | 1,334,139 | | | | | 8.000 | 8.023 | MON | 8,894 | 106,731 | 09/22/1999 | 10/15/2029 |
| 3133TM-DT-0 | FHR 2190 Z Z SEQ | | | 4 | 1 | 945,648 | 115.3320 | 1,136,357 | 985,290 | 975,208 | | 460 | | | 7.500 | 7.818 | MON | 6,158 | 73,897 | 11/09/1999 | 10/20/2029 |
| 3133TM-DV-5 | FHR 2190 ZC Z SEQ | | | 4 | 1 | 1,120,481 | 114.5470 | 1,276,699 | 1,114,560 | 1,114,560 | | | | | 8.000 | 8.000 | MON | 7,430 | 89,165 | 10/07/1999 | 10/17/2029 |
| 3133TM-FT-8 | FHR 2191 Z Z TAC-22 | | | 4 | 1 | 1,194,128 | 116.3510 | 1,535,754 | 1,319,934 | 1,293,148 | | 1,492 | | | 7.500 | 8.140 | MON | 8,250 | 98,995 | 10/14/1999 | 10/15/2029 |
| 3133TM-N9-3 | FHR 2200 ZC Z SEQ | | | 4 | 1 | 857,510 | 116.2050 | 986,374 | 848,823 | 848,823 | | | | | 8.000 | 7.990 | MON | 5,659 | 67,906 | 11/24/1999 | 11/20/2029 |
| 3133TN-7H-1 | FHR 2213 Z Z SEQ | | | 4 | 1 | 528,428 | 117.8760 | 646,006 | 548,037 | 543,335 | | 195 | | | 8.000 | 8.280 | MON | 3,654 | 43,843 | 01/03/2000 | 01/15/2030 |
| 3133TN-CN-2 | FHR 2209 Z Z SEQ | | | 4 | 1 | 438,461 | 116.7810 | 535,027 | 458,147 | 453,225 | | 192 | | | 8.000 | 8.338 | MON | 3,054 | 36,652 | 01/05/2000 | 01/20/2030 |
| 3133TN-EP-5 | FHR 2211 Z Z SEQ | | | 4 | 1 | 566,190 | 117.9650 | 688,007 | 583,231 | 578,811 | | 142 | | | 8.000 | 8.249 | MON | 3,888 | 46,658 | 01/04/2000 | 01/15/2030 |
| 3133TN-MJ-0 | FHR 2219 PC PAC-11 | | | 4 | 1 | 242,581 | 116.9020 | 282,214 | 241,411 | 241,411 | | | | | 7.500 | 7.526 | MON | 1,509 | 18,106 | 11/02/2000 | 03/15/2030 |
| 3133TN-R2-2 | FHR 2220 ZN Z SEQ | | | 4 | 1 | 243,359 | 116.5340 | 294,683 | 252,872 | 250,635 | | 122 | | | 8.000 | 8.310 | MON | 1,686 | 20,230 | 02/25/2000 | 03/15/2030 |
| 3133TN-Z4-9 | FHR 2231 ZP Z SEQ | | | 4 | 1 | 311,418 | 118.6760 | 369,811 | 311,613 | 311,261 | | (44) | | | 8.350 | 8.388 | MON | 2,168 | 26,020 | 05/01/2000 | 05/15/2030 |
| 3133TP-J2-6 | FHR 2250 Z Z SEQ | | | 4 | 1 | 256,915 | 114.5410 | 307,035 | 268,056 | 265,520 | | 120 | | | 7.000 | 7.280 | MON | 1,564 | 18,764 | 05/11/2001 | 08/15/2030 |
| 3133TP-MR-7 | FHR 2258 Z Z SEQ | | | 4 | 1 | 217,616 | 115.1370 | 260,320 | 226,095 | 224,287 | | 57 | | | 7.000 | 7.232 | MON | 1,319 | 15,827 | 02/16/2001 | 09/15/2030 |
| 3133TP-SZ-3 | FHR 2256 ZY Z SEQ | | | 4 | 1 | 199,580 | 113.9790 | 236,227 | 207,255 | 205,370 | | 67 | | | 7.000 | 7.417 | MON | 1,209 | 14,508 | 05/01/2001 | 09/15/2030 |
| 3133TP-TN-9 | FHR 2254 PE PAC-1-11 | | | 4 | 1 | 277,420 | 116.5470 | 321,717 | 276,040 | 276,040 | | | | | 7.500 | 7.533 | MON | 1,725 | 20,703 | 11/02/2000 | 09/15/2030 |

# 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 |
| 3133TP-ZS-1 | FHR 2265 PC PAC-1-11 | | | 4 | 1 | 619,683 | 116.3790 | 714,260 | 613,737 | 613,737 | | | | | 7.500 | 7.531 | MON | 3,836 | 46,030 | 11/22/2000 | 10/15/2030 |
| 3133TQ-2R-7 | FHR 2265 Z Z SEQ | | | 4 | 1 | 907,144 | 112.2970 | 1,050,538 | 935,501 | 928,132 | | 423 | | | 7.000 | 7.248 | MON | 5,457 | 65,485 | 01/04/2001 | 10/15/2030 |
| 3133TQ-4L-8 | FHR 2261 Z Z SEQ | | | 4 | 1 | 825,484 | 114.7500 | 983,989 | 857,507 | 849,035 | | 389 | | | 7.000 | 7.298 | MON | 5,002 | 60,025 | 05/02/2001 | 10/15/2030 |
| 3133TR-FW-0 | FHR 2289 Z Z SEQ | | | 4 | 1 | 832,267 | 111.0160 | 984,232 | 886,569 | 871,737 | | 838 | | | 6.500 | 7.071 | MON | 4,802 | 57,627 | 04/24/2002 | 02/15/2031 |
| 3133TR-KF-1 | FHR 2283 Z Z SEQ | | | 4 | 1 | 356,866 | 115.5410 | 429,577 | 371,796 | 367,730 | | 183 | | | 7.000 | 7.316 | MON | 2,169 | 26,026 | 01/16/2001 | 02/15/2031 |
| 3133TR-P3-3 | FHR 2300 PD PAC-1-11 | | | 4 | 1 | 491,841 | 112.7050 | 548,163 | 486,369 | 486,663 | | (71) | | | 6.500 | 6.499 | MON | 2,635 | 31,614 | 10/19/2001 | 03/15/2031 |
| 3133TR-QZ-1 | FHR 2295 EZ Z SEQ | | | 4 | 1 | 188,734 | 112.6270 | 230,580 | 204,729 | 201,671 | | 143 | | | 6.500 | 6.899 | MON | 1,109 | 13,307 | 04/10/2001 | 03/15/2031 |
| 3133TT-2S-9 | FHR 2320 Z Z SEQ | | | 4 | 1 | 414,219 | 115.6050 | 506,730 | 438,327 | 432,411 | | 289 | | | 7.000 | 7.460 | MON | 2,557 | 30,683 | 05/30/2001 | 05/15/2031 |
| 3133TT-LA-7 | FHR 2313 ZG Z SEQ | | | 4 | 1 | 350,362 | 116.3830 | 437,572 | 375,975 | 368,824 | | 264 | | | 7.000 | 7.685 | MON | 2,193 | 26,318 | 05/15/2001 | 05/15/2031 |
| 3133TT-N3-1 | FHR 2312 KZ SC Z SEQ | | | 4 | 1 | 802,048 | 109.6430 | 911,285 | 831,138 | 822,158 | | 391 | | | 6.500 | 6.862 | MON | 4,502 | 54,024 | 10/04/2001 | 04/15/2031 |
| 3133TT-RS-2 | FHR 2331 Z Z SEQ | | | 4 | 1 | 271,373 | 110.9910 | 327,837 | 295,372 | 288,480 | | 395 | | | 6.500 | 7.351 | MON | 1,600 | 19,199 | 11/27/2001 | 06/15/2031 |
| 3133TT-UJ-8 | FHR 2328 JZ Z SEQ | | | 4 | 1 | 537,298 | 115.4400 | 648,212 | 561,513 | 554,998 | | 222 | | | 7.000 | 7.343 | MON | 3,275 | 39,306 | 06/07/2001 | 06/15/2031 |
| 3133TT-ZB-0 | FHR 2327 B SEQ | | | 4 | 1 | 262,315 | 114.8660 | 301,029 | 262,069 | 262,069 | | | | | 7.000 | 7.015 | MON | 1,529 | 18,345 | 01/03/2002 | 06/15/2031 |
| 3133TU-AK-4 | FHR 2325 ZA Z SEQ | | | 4 | 1 | 560,021 | 116.1370 | 659,043 | 567,469 | 564,429 | | 68 | | | 7.000 | 7.187 | MON | 3,310 | 39,723 | 12/05/2001 | 06/15/2031 |
| 3133TU-AN-8 | FHR 2325 Z Z | | | 4 | 1 | 241,124 | 115.2140 | 294,952 | 256,004 | 252,466 | | 171 | | | 7.000 | 7.415 | MON | 1,493 | 17,920 | 05/24/2001 | 06/15/2031 |
| 3133TU-BK-3 | FHR 2325 ZP SC Z SEQ | | | 4 | 1 | 797,772 | 115.0930 | 976,784 | 848,693 | 835,402 | | 569 | | | 7.000 | 7.553 | MON | 4,951 | 59,409 | 05/16/2001 | 03/15/2031 |
| 3133TU-LT-3 | FHR 2358 Z Z SEQ | | | 4 | 1 | 925,724 | 111.9330 | 1,127,831 | 1,007,591 | 988,434 | | 1,109 | | | 6.500 | 7.135 | MON | 5,458 | 65,493 | 09/04/2001 | 09/15/2031 |
| 3133TU-UT-3 | FHR 2357 ZP Z PAC-1-11 | | | 4 | 1 | 1,201,754 | 105.6340 | 1,344,684 | 1,272,960 | 1,251,757 | | 929 | | | 6.500 | 7.008 | MON | 6,895 | 82,742 | 09/07/2001 | 09/15/2031 |
| 3133TU-X3-7 | FHR 2357 GC SEQ | | | 4 | 1 | 255,359 | 111.4980 | 290,207 | 260,279 | 258,232 | | 107 | | | 6.000 | 6.229 | MON | 1,301 | 15,617 | 07/25/2002 | 09/15/2031 |
| 3133TV-GD-2 | FHR 2355 WD PAC-11 | | | 4 | 1 | 491,228 | 111.2360 | 551,475 | 495,771 | 491,495 | | 149 | | | 6.500 | 6.736 | MON | 2,685 | 32,225 | 12/06/2001 | 09/15/2031 |
| 3133TV-H8-2 | FHR 2441 JZ Z SEQ | | | 4 | 1 | 1,356,273 | 114.4490 | 1,731,928 | 1,513,275 | 1,476,771 | | 2,340 | | | 6.000 | 6.821 | MON | 7,566 | 90,797 | 07/29/2002 | 04/15/2032 |
| 3133TV-HQ-2 | FHR 2441 HF PAC-11 | | | 4 | 1 | 2,254,223 | 112.5470 | 2,553,017 | 2,268,400 | 2,259,000 | | 183 | | | 6.500 | 6.626 | MON | 12,287 | 147,446 | 05/02/2002 | 04/15/2032 |
| 3133TV-KM-7 | FHR 2441 MD PAC-1-11 | | | 4 | 1 | 2,935,742 | 113.5550 | 3,353,896 | 2,953,537 | 2,936,639 | | 491 | | | 6.500 | 6.674 | MON | 15,998 | 191,980 | 04/24/2002 | 04/15/2032 |
| 3133TV-PF-7 | FHR 2433 PE PAC-11 | | | 4 | 1 | 1,167,769 | 113.6840 | 1,319,726 | 1,160,876 | 1,160,876 | | | | | 6.500 | 6.518 | MON | 6,288 | 75,457 | 06/14/2002 | 04/15/2032 |
| 3133TV-PV-2 | FHR 2433 ZB SEQ | | | 4 | 1 | 764,992 | 111.3330 | 910,898 | 818,173 | 802,348 | | 643 | | | 6.500 | 7.555 | MON | 4,432 | 53,181 | 05/23/2002 | 04/15/2032 |
| 3133TV-UP-9 | FHR 2434 ZC Z SEQ | | | 4 | 1 | 578,906 | 111.7340 | 690,648 | 618,118 | 607,218 | | 666 | | | 6.500 | 7.117 | MON | 3,348 | 40,178 | 04/24/2002 | 04/15/2032 |
| 3133TV-VB-9 | FHR 2434 PR EXCH PAC-11 | | | 4 | 1 | 1,448,672 | 107.6800 | 1,516,332 | 1,408,186 | 1,418,150 | | (617) | | | 6.500 | 6.349 | MON | 7,628 | 91,532 | 07/19/2002 | 04/15/2032 |
| 31358E-8R-6 | FNR 1990-113 Z Z | | | 4 | 1 | 8,931 | 101.8010 | 10,256 | 10,074 | 9,990 | | 29 | | | 9.500 | 10.239 | MON | 80 | 957 | 02/07/1991 | 09/25/2020 |
| 31358E-J3-7 | FNR 1990-97 G PAC | | | 4 | 1 | 161 | 100.1970 | 171 | 171 | 170 | | | | | 7.000 | 7.569 | MON | 1 | 12 | 08/28/1992 | 08/25/2020 |
| 31358E-MS-8 | FNR 1990-65 X Z PAC-11 | | | 4 | 1 | 732 | 100.7140 | 850 | 844 | 837 | | 4 | | | 9.500 | 10.483 | MON | 7 | 80 | 05/10/1990 | 06/25/2020 |
| 31358F-B4-0 | FNR 1991-8 G PAC-11 | | | 4 | 1 | 8,659 | 101.2800 | 9,611 | 9,490 | 9,412 | | 35 | | | 6.500 | 7.328 | MON | 51 | 617 | 08/28/1992 | 02/25/2021 |
| 31358F-HX-0 | FNR 1990-129 J PAC | | | 4 | 1 | 2,626 | 101.7000 | 2,605 | 2,561 | 2,561 | | | | | 9.500 | 8.198 | MON | 20 | 243 | 02/21/1991 | 11/25/2020 |
| 31358F-SW-0 | FNR 1990-142 Z Z SEQ | | | 4 | 1 | 5,001 | 101.5710 | 5,487 | 5,402 | 5,358 | | 15 | | | 9.500 | 10.129 | MON | 43 | 513 | 11/16/1990 | 12/25/2020 |
| 31358G-5K-9 | FNR 1991-65 W IO PZ PAC-11 CPT | | | 4 | 1 | | 334.9720 | 176 | 53 | | | | | | 1,004.344 | 8,888.000 | MON | 44 | 528 | 05/13/1991 | 06/25/2021 |
| 31358G-TS-6 | FNR 1991-44 G PAC | | | 4 | 1 | 740 | 101.9170 | 804 | 789 | 782 | | 3 | | | 8.500 | 9.432 | MON | 6 | 67 | 04/11/1991 | 05/25/2021 |
| 31358H-C4-5 | FNR G-24 O SEQ | | | 4 | 1 | 2,688 | 101.6790 | 2,801 | 2,755 | 2,726 | | 18 | | | 8.250 | 9.676 | MON | 19 | 227 | 06/26/1991 | 08/25/2021 |
| 31358H-CH-6 | FNR 1991-69 K PAC | | | 4 | 1 | 12,114 | 103.3390 | 12,486 | 12,083 | 12,039 | | (10) | | | 9.500 | 9.265 | MON | 96 | 1,148 | 05/31/1991 | 06/25/2021 |
| 31358H-RE-7 | FNR 1991-82 PZ Z PAC | | | 4 | 1 | 85,334 | 103.0830 | 110,305 | 107,006 | 105,623 | | 519 | | | 8.000 | 9.214 | MON | 713 | 8,561 | 10/17/1991 | 08/25/2021 |
| 31358H-VB-8 | FNR 1991-86 M IO PZ PAC-11 CPT | | | 4 | 1 | | 418.1650 | 575 | 138 | | | | | | 750.000 | 8,888.000 | MON | 86 | 1,032 | 06/12/1991 | 07/25/2021 |
| 31358H-WJ-0 | FNR 1991-89 G TAC | | | 4 | 1 | 7,309 | 100.1120 | 7,459 | 7,451 | 7,395 | | 42 | | | 8.400 | 10.342 | MON | 52 | 626 | 07/01/1991 | 08/25/2021 |
| 31358H-YH-2 | FNR 1991-93 M PAC-11 | | | 4 | 1 | 26,463 | 102.3600 | 27,953 | 27,308 | 26,861 | | 203 | | | 7.500 | 9.174 | MON | 171 | 2,048 | 07/08/1991 | 08/25/2021 |
| 31358J-2J-9 | FNR 1991-141 PJ IO PZ PAC-12 | | | 4 | 1 | | 541.1420 | 256 | 47 | | | | | | 1,004.125 | 8,888.000 | MON | 40 | 476 | 09/17/1991 | 10/25/2021 |
| 31358J-5L-1 | FNR G-32 N SEQ | | | 4 | 1 | 7,191 | 102.7030 | 7,923 | 7,715 | 7,630 | | 30 | | | 8.100 | 9.015 | MON | 52 | 625 | 11/08/1991 | 10/25/2021 |
| 31358J-BJ-9 | FNR 1991-119 Z Z | | | 4 | 1 | 15,190 | 104.1280 | 18,570 | 17,834 | 17,618 | | 68 | | | 8.500 | 9.488 | MON | 126 | 1,516 | 10/16/1991 | 09/25/2021 |
| 31358J-C2-5 | FNR 1991-132 K IO PZ PAC | | | 4 | 1 | | 522.5950 | 142 | 27 | | | | | | 994.051 | 8,888.000 | MON | 22 | 269 | 08/21/1991 | 10/25/2021 |
| 31358J-LQ-2 | FNR 1991-108 K IO PAC | | | 4 | 1 | | 444.7780 | 1,021 | 229 | | | | | | 846.856 | 8,888.000 | MON | 162 | 1,944 | 08/09/1991 | 09/25/2021 |
| 31358J-LS-8 | FNR 1991-108 JC PAC | | | 4 | 1 | 39,821 | 104.1730 | 41,852 | 40,175 | 39,883 | | 31 | | | 9.000 | 9.338 | MON | 301 | 3,616 | 08/06/1991 | 09/25/2021 |
| 31358J-RQ-6 | FNR 1991-116 E PAC-11 | | | 4 | 1 | 36,189 | 103.3660 | 38,019 | 36,781 | 36,417 | | 111 | | | 8.500 | 9.170 | MON | 261 | 3,126 | 08/01/1991 | 09/25/2021 |
| 31358J-Y5-4 | FNR G-35 O IO TAC-11 | | | 4 | 1 | | 240.6500 | 79 | 33 | | | | | | 1,070.364 | 0.000 | MON | 29 | 352 | 11/08/1991 | 10/25/2021 |
| 31358K-4X-3 | FNR 1991-168 PX Z PAC-11 | | | 4 | 1 | 47,987 | 103.5100 | 68,320 | 66,004 | 64,712 | | 483 | | | 7.000 | 8.859 | MON | 385 | 4,620 | 11/14/1991 | 12/25/2021 |
| 31358K-7A-0 | FNR 1991-164 PX Z PAC-11 | | | 4 | 1 | 21,507 | 102.8570 | 29,397 | 28,581 | 28,007 | | 236 | | | 7.500 | 9.352 | MON | 179 | 2,143 | 11/06/1991 | 12/25/2021 |
| 31358K-C3-0 | FNR 1991-163 L PAC-11 | | | 4 | 1 | 24,695 | 103.7610 | 26,357 | 25,401 | 25,401 | | | | | 8.500 | 7.936 | MON | 180 | 2,159 | 11/05/1991 | 12/25/2021 |
| 31358K-CD-8 | FNR 1991-152 Z Z | | | 4 | 1 | 16,560 | 103.9480 | 22,009 | 21,173 | 20,844 | | 125 | | | 8.000 | 9.484 | MON | 141 | 1,694 | 10/02/1991 | 11/25/2021 |
| 31358L-JC-1 | FNR G92-7 K SEQ | | | 4 | 1 | 19,552 | 102.9480 | 20,912 | 20,313 | 19,952 | | 181 | | | 7.000 | 8.786 | MON | 118 | 1,422 | 12/02/1991 | 01/25/2022 |
| 31358L-YC-4 | FNR G92-11 K PAC-11 | | | 4 | 1 | 121,035 | 103.1310 | 128,674 | 124,768 | 122,677 | | 783 | | | 7.000 | 8.356 | MON | 728 | 8,734 | 01/10/1992 | 02/25/2022 |
| 31358L-ZW-9 | FNR 1992-16 Z Z PAC-11 | | | 4 | 1 | 196,655 | 103.6470 | 276,662 | 266,927 | 261,440 | | 1,922 | | | 7.000 | 8.865 | MON | 1,557 | 18,685 | 01/07/1992 | 02/25/2022 |
| 31358M-ZV-9 | FNR G92-22 J PAC-11 | | | 4 | 1 | 22,789 | 102.9710 | 24,019 | 23,326 | 23,017 | | 107 | | | 7.500 | 8.850 | MON | 146 | 1,749 | 02/12/1992 | 04/25/2022 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 31358N-6K-3 | FNR 1992-126 PZ Z PAC-11 | | | 4 | 1 | 161,790 | 105.2430 | 199,077 | 189,159 | 186,560 | | 621 | | | 8.000 | 8.878 | MON | 1,261 | 15,133 | 06/16/1992 | 07/25/2022 |
| 31358N-LQ-3 | FNR 1992-100 ZB Z | | | 4 | 1 | 123,173 | 105.2270 | 136,898 | 130,098 | 128,618 | | 297 | | | 8.500 | 9.177 | MON | 922 | 11,058 | 01/01/2002 | 06/25/2022 |
| 31358N-M5-8 | FNR 1992-119 Z Z | | | 4 | 1 | 141,616 | 105.2610 | 175,162 | 166,408 | 164,012 | | 590 | | | 8.000 | 8.929 | MON | 1,109 | 13,313 | 07/23/1992 | 07/25/2022 |
| 31358N-P4-8 | FNR 1992-112 G PAC-11 | | | 4 | 1 | 92,387 | 105.0210 | 98,547 | 93,836 | 92,798 | | 204 | | | 8.000 | 8.635 | MON | 626 | 7,507 | 05/26/1992 | 07/25/2022 |
| 31358N-YB-2 | FNR 1992-79 NB IO PAC-11 | | | 4 | 1 | | 672.8670 | 733 | 109 | | | | | | 1,003.912 | 8,888.000 | MON | 91 | 1,094 | 05/07/1992 | 06/25/2022 |
| 31358P-BG-1 | FNR 1992-134 L PAC-11 | | | 4 | 1 | 48,853 | 102.8700 | 53,433 | 51,943 | 50,647 | | 441 | | | 6.000 | 8.055 | MON | 260 | 3,117 | 10/01/2002 | 07/25/2022 |
| 31358P-C9-6 | FNR 1992-135 LZ Z PAC-11 | | | 4 | 1 | 255,286 | 104.1580 | 325,261 | 312,277 | 307,291 | | 1,243 | | | 7.500 | 8.546 | MON | 1,952 | 23,421 | 07/08/1992 | 08/25/2022 |
| 31358P-EN-3 | FNR 1992-117 NB IO PAC-11 | | | 4 | 1 | | 1,256.9150 | 1,444 | 115 | | | | | | 1,175.463 | 8,888.000 | MON | 113 | 1,350 | 06/05/1992 | 07/25/2022 |
| 31358P-G2-7 | FNR G92-41 M PAC-11 | | | 4 | 1 | 74,422 | 102.4060 | 79,995 | 78,115 | 75,937 | | 729 | | | 5.875 | 8.280 | MON | 382 | 4,589 | 08/19/1992 | 08/25/2022 |
| 31358P-ST-5 | FNR 1992-132 PZ Z PAC-11 | | | 4 | 1 | 128,094 | 105.3130 | 157,203 | 149,272 | 147,023 | | 529 | | | 8.000 | 9.034 | MON | 995 | 11,942 | 06/18/1992 | 08/25/2022 |
| 31358Q-2R-5 | FNR 1992-168 KB PAC-11 | | | 4 | 1 | 48,374 | 102.9860 | 50,449 | 48,986 | 48,686 | | 24 | | | 7.000 | 7.227 | MON | 286 | 3,429 | 01/26/1996 | 10/25/2022 |
| 31358Q-EU-5 | FNR 1992-162 D PAC-11 | | | 4 | 1 | 33,162 | 104.4040 | 37,011 | 35,450 | 35,037 | | 83 | | | 7.000 | 7.714 | MON | 207 | 2,481 | 10/23/1996 | 09/25/2022 |
| 31358Q-L2-9 | FNR 1992-182 PM IO NTL | | | 4 | 1 | | 7.6460 | 1,520 | | | | | | | 7.500 | 8,888.000 | MON | 124 | 1,491 | 10/27/1992 | 10/25/2022 |
| 31358Q-L8-6 | FNR 1992-182 Z Z PAC-11 | | | 4 | 1 | 78,363 | 104.6570 | 104,060 | 99,429 | 97,306 | | 555 | | | 7.000 | 8.456 | MON | 580 | 6,960 | 09/14/1992 | 10/25/2022 |
| 31358Q-LN-3 | FNR 1992-163 P IO NTL | | | 4 | 1 | | 8.3250 | 560 | | | | | | | 8.000 | 8,888.000 | MON | 45 | 538 | 10/02/1992 | 09/25/2022 |
| 31358Q-Q6-5 | FNR 1992-181 PN PAC-11 | | | 4 | 1 | 211,326 | 103.8350 | 225,301 | 216,979 | 213,108 | | 945 | | | 7.000 | 8.199 | MON | 1,266 | 15,189 | 09/11/1992 | 10/25/2022 |
| 31358Q-QR-9 | FNR 1992-143 NA IO PAC-11 | | | 4 | 1 | | 832.9460 | 958 | 115 | | | | | | 1,183.500 | 8,888.000 | MON | 113 | 1,362 | 08/19/1992 | 09/25/2022 |
| 31358Q-VP-7 | FNR 1992-150 M PAC-11 | | | 4 | 1 | 207,567 | 105.4550 | 221,243 | 209,798 | 208,007 | | 234 | | | 8.000 | 8.403 | MON | 1,399 | 16,784 | 07/21/1992 | 09/25/2022 |
| 31358Q-VR-3 | FNR 1992-150 NC IO PAC-11 | | | 4 | 1 | | 706.4740 | 4,446 | 629 | | | | | | 945.367 | 8,888.000 | MON | 496 | 5,950 | 07/22/1992 | 09/25/2022 |
| 31358R-4X-8 | FNR 1993-4 L PAC-11 | | | 4 | 1 | 334,966 | 104.6960 | 355,130 | 339,202 | 335,903 | | 474 | | | 7.500 | 7.998 | MON | 2,120 | 25,440 | 01/21/1993 | 01/25/2023 |
| 31358R-4Z-3 | FNR 1993-4 LB PAC-11 | | | 4 | 1 | 67,471 | 104.1910 | 71,906 | 69,014 | 67,921 | | 228 | | | 7.000 | 7.999 | MON | 403 | 4,831 | 01/05/1993 | 01/25/2023 |
| 31358R-KL-6 | FNR 1992-201 D TAC-11 | | | 4 | 1 | 126,293 | 104.1940 | 135,345 | 129,896 | 127,453 | | 572 | | | 7.000 | 8.290 | MON | 758 | 9,093 | 10/21/1992 | 11/25/2022 |
| 31358R-R9-6 | FNR 1992-215 PT PAC-11 | | | 4 | 1 | 131,418 | 104.8040 | 140,371 | 133,937 | 132,142 | | 372 | | | 7.500 | 8.297 | MON | 837 | 10,045 | 11/17/1992 | 12/25/2022 |
| 31358T-5U-9 | FNR 1993-23 PZ Z PAC-11 | | | 4 | 1 | 430,709 | 104.9560 | 485,267 | 462,352 | 457,396 | | 819 | | | 7.500 | 8.020 | MON | 2,890 | 34,676 | 02/18/1993 | 03/25/2023 |
| 31358T-KQ-1 | FNR G93-3 K PAC-11 | | | 4 | 1 | 153,552 | 103.9940 | 162,936 | 156,678 | 154,463 | | 459 | | | 7.000 | 7.812 | MON | 914 | 10,967 | 02/01/1993 | 02/25/2023 |
| 31358T-TW-9 | FNR G93-8 PZ Z PAC-11 | | | 4 | 1 | 344,894 | 104.8920 | 420,503 | 400,893 | 394,704 | | 1,308 | | | 7.250 | 8.167 | MON | 2,422 | 29,065 | 02/01/1993 | 02/25/2023 |
| 31358T-XV-6 | FNR 1993-20 J PAC-11 | | | 4 | 1 | 383,211 | 104.8510 | 413,121 | 394,008 | 387,537 | | 1,304 | | | 7.000 | 7.938 | MON | 2,298 | 27,581 | 01/22/1993 | 03/25/2023 |
| 31358T-ZB-8 | FNR 1993-24 Z Z PAC-1-11 | | | 4 | 1 | 128,376 | 105.3720 | 162,003 | 153,744 | 151,035 | | 610 | | | 7.000 | 8.058 | MON | 897 | 10,762 | 02/02/1993 | 03/25/2023 |
| 31358U-AX-4 | FNR 1993-29 J PAC-22 | | | 4 | 1 | 494,103 | 105.7000 | 525,813 | 497,457 | 494,422 | | 160 | | | 7.500 | 7.698 | MON | 3,109 | 37,309 | 02/17/1993 | 03/25/2023 |
| 31358U-G5-9 | FNR 1993-61 KC PAC-11 | | | 4 | 1 | 94,554 | 105.3190 | 101,108 | 96,002 | 94,906 | | 170 | | | 7.000 | 7.609 | MON | 560 | 6,720 | 05/18/1993 | 05/25/2023 |
| 31358U-GD-2 | FNR 1993-38 M PAC-11 | | | 4 | 1 | 761,918 | 104.8590 | 815,765 | 777,964 | 766,560 | | 2,245 | | | 6.750 | 7.580 | MON | 4,376 | 52,513 | 02/19/1993 | 03/25/2023 |
| 31358U-HV-1 | FNR G93-16 K PAC-11 | | | 4 | 1 | 233,588 | 103.0040 | 260,046 | 252,463 | 239,749 | | 3,083 | | | 5.000 | 8.534 | MON | 1,052 | 12,623 | 09/07/1994 | 04/25/2023 |
| 31358U-T8-9 | FNR G93-20 PU IO PAC-1-11 | | | 4 | 1 | | 766.8130 | 2,360 | 308 | | | | | | 892.761 | 0.000 | MON | 229 | 2,747 | 06/30/2003 | 05/25/2023 |
| 31359A-AM-1 | FNR 1993-73 L PAC-11 | | | 4 | 1 | 288,946 | 105.1410 | 302,759 | 287,956 | 287,956 | | | | | 7.500 | 7.236 | MON | 1,800 | 21,597 | 04/15/1993 | 05/25/2023 |
| 31359A-K8-1 | FNR 1993-98 L PAC-11 | | | 4 | 1 | 515,432 | 105.4830 | 551,883 | 523,198 | 519,629 | | 277 | | | 7.000 | 7.265 | MON | 3,052 | 36,624 | 06/28/1993 | 06/25/2023 |
| 31359A-VP-1 | FNR 1993-77 L PAC-1-11 | | | 4 | 1 | 322,259 | 105.7800 | 345,966 | 327,063 | 324,722 | | 221 | | | 7.000 | 7.281 | MON | 1,908 | 22,894 | 06/28/1993 | 06/25/2023 |
| 31359B-BU-0 | FNR 1993-103 PL PAC-1-11 | | | 4 | 1 | 314,030 | 105.6340 | 337,974 | 319,949 | 315,466 | | 735 | | | 7.000 | 7.827 | MON | 1,866 | 22,396 | 05/19/1993 | 07/25/2023 |
| 31359B-GB-7 | FNR G93-25 L PAC-1-11 | | | 4 | 1 | 880,502 | 105.5110 | 942,961 | 893,706 | 883,713 | | 1,556 | | | 7.000 | 7.575 | MON | 5,213 | 62,560 | 07/22/1993 | 07/25/2023 |
| 31359B-JQ-1 | FNR 1993-120 L PAC-1-11 | | | 4 | 1 | 662,519 | 105.1990 | 706,213 | 671,314 | 664,405 | | 919 | | | 7.000 | 7.472 | MON | 3,916 | 46,992 | 06/22/1993 | 07/25/2023 |
| 31359B-LJ-4 | FNR G93-26 PZ Z PAC-11 | | | 4 | 1 | 818,384 | 105.6630 | 942,004 | 891,516 | 879,834 | | 1,963 | | | 7.000 | 7.686 | MON | 5,201 | 62,406 | 06/28/1993 | 07/25/2023 |
| 31359B-SU-2 | FNR 1993-136 K IO NTL AD | | | 4 | 1 | | 9.3110 | 1,586 | | | | | | | 7.000 | 0.000 | MON | 99 | 1,192 | 06/30/2003 | 07/25/2023 |
| 31359B-YJ-0 | FNR 1993-142 G PAC-11 | | | 4 | 1 | 364,609 | 106.0770 | 393,724 | 371,168 | 368,455 | | 247 | | | 7.000 | 7.267 | MON | 2,165 | 25,982 | 07/09/1993 | 08/25/2023 |
| 31359D-2W-2 | FNR 1993-163 Z Z PAC-11 | | | 4 | 1 | 1,065,530 | 105.4750 | 1,177,214 | 1,116,104 | 1,105,723 | | 1,176 | | | 7.000 | 7.408 | MON | 6,511 | 78,127 | 08/10/1993 | 09/25/2023 |
| 31359D-K6-9 | FNR 1993-155 KZ Z PAC-1-11 | | | 4 | 1 | 1,131,783 | 105.5650 | 1,284,907 | 1,217,176 | 1,203,302 | | 1,974 | | | 7.000 | 7.528 | MON | 7,100 | 85,202 | 08/06/1993 | 09/25/2023 |
| 31359D-KV-4 | FNR G93-33 K PAC-1-11 | | | 4 | 1 | 356,468 | 106.5130 | 379,686 | 356,468 | 356,468 | | | | | 7.000 | 6.814 | MON | 2,079 | 24,953 | 01/20/1994 | 09/25/2023 |
| 31359F-K7-2 | FNR G93-41 Z Z SEQ | | | 4 | 1 | 1,053,423 | 105.7250 | 1,184,225 | 1,120,105 | 1,111,128 | | 894 | | | 7.000 | 7.311 | MON | 6,534 | 78,407 | 12/06/1993 | 12/25/2023 |
| 31359G-LE-4 | FNR G94-1 PK PAC-1-11 | | | 4 | 1 | 1,252,310 | 106.4790 | 1,334,699 | 1,253,485 | 1,250,321 | | (535) | | | 7.000 | 6.969 | MON | 7,312 | 87,744 | 12/07/1993 | 01/25/2024 |
| 31359G-R7-3 | FNR G94-2 E TAC-11 | | | 4 | 1 | 2,665,686 | 106.8010 | 2,866,388 | 2,683,856 | 2,667,398 | | 836 | | | 7.000 | 7.189 | MON | 15,656 | 187,870 | 01/26/1994 | 03/25/2024 |
| 31359H-EE-0 | FNR 1994-41 PL PAC-1-11 | | | 4 | 1 | 828,268 | 106.1860 | 903,201 | 850,583 | 833,736 | | 2,669 | | | 6.500 | 7.501 | MON | 4,607 | 55,288 | 03/08/1994 | 03/25/2024 |
| 31359H-JN-5 | FNR 1994-55 N W CPT | | | 4 | 1 | 54,399 | 105.0510 | 57,506 | 54,741 | 54,741 | | | | | 6.097 | 5.861 | MON | 278 | 3,411 | 03/14/1994 | 12/25/2023 |
| 31359H-MK-7 | FNR 1994-38 PM PAC-1-11 | | | 4 | 1 | 433,172 | 105.9040 | 466,748 | 440,729 | 434,862 | | 801 | | | 6.950 | 7.569 | MON | 2,553 | 30,631 | 03/02/1994 | 03/25/2024 |
| 31359H-X6-6 | FNR G94-5 PK PAC-1-11 | | | 4 | 1 | 890,705 | 108.0360 | 988,619 | 915,082 | 896,962 | | 3,175 | | | 7.500 | 8.616 | MON | 5,719 | 68,631 | 07/14/1994 | 06/17/2024 |
| 31359K-F8-5 | FNR 1996-46 ZA Z SEQ | | | 4 | 1 | 399,447 | 110.8540 | 468,176 | 422,335 | 417,376 | | 410 | | | 7.500 | 7.922 | MON | 2,640 | 31,675 | 11/04/1999 | 11/25/2026 |
| 31359K-K4-8 | FNR 1996-57 Z Z SEQ | | | 4 | 1 | 124,399 | 109.8290 | 139,952 | 127,427 | 126,330 | | 65 | | | 7.000 | 7.259 | MON | 743 | 8,920 | 12/29/1998 | 12/25/2026 |
| 31359K-MA-2 | FNR G96-2 H PAC-11 | | | 4 | 1 | 333,983 | 111.3120 | 378,928 | 340,419 | 337,963 | | 120 | | | 7.500 | 7.759 | MON | 2,128 | 25,531 | 08/09/1996 | 07/22/2026 |
| 31359K-P5-0 | FNR 1996-51 Z Z | | | 4 | 1 | 437,295 | 112.4570 | 510,370 | 453,835 | 450,194 | | 242 | | | 8.000 | 8.325 | MON | 3,026 | 36,307 | 01/16/1997 | 12/18/2026 |
| 31359L-JB-2 | FNR 1994-108 A SC PT | | | 4 | 1 | 48,395 | 104.2330 | 50,475 | 48,425 | 48,280 | | (31) | | | 7.500 | 7.434 | MON | 303 | 3,632 | 02/20/1996 | 10/25/2022 |

# 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 |
| 31359N-2A-8 | FNR 1997-25 Z Z | | | 4 | 1 | 445,109 | 110.5140 | 499,943 | 452,380 | 449,917 | | 116 | | | 7.000 | 7.201 | MON | 2,639 | 31,667 | 01/22/1999 | 03/18/2027 |
| 31359N-3L-3 | FNR 1997-19 ZA Z SEQ | | | 4 | 1 | 235,688 | 110.5230 | 260,979 | 236,131 | 235,590 | | (24) | | | 7.000 | 7.063 | MON | 1,377 | 16,529 | 03/18/1998 | 04/18/2027 |
| 31359N-M8-1 | FNR 1997-15 Z Z SEQ | | | 4 | 1 | 317,286 | 112.9870 | 391,462 | 346,465 | 340,932 | | 344 | | | 7.500 | 8.117 | MON | 2,165 | 25,985 | 02/25/1997 | 04/18/2027 |
| 31359N-NU-1 | FNR G97-1 Z Z SEQ | | | 4 | 1 | 636,098 | 112.5330 | 829,824 | 737,404 | 720,323 | | 1,291 | | | 7.500 | 8.414 | MON | 4,609 | 55,305 | 03/31/1997 | 01/20/2027 |
| 31359N-TJ-0 | FNR 1997-11 E SEQ | | | 4 | 1 | 182,454 | 109.3920 | 202,120 | 184,767 | 182,813 | | 184 | | | 7.000 | 7.389 | MON | 1,078 | 12,934 | 08/12/1997 | 03/18/2027 |
| 31359N-UB-5 | FNR 1997-11 Z Z SEQ | | | 4 | 1 | 319,619 | 112.9310 | 392,204 | 347,294 | 342,153 | | 428 | | | 7.500 | 8.048 | MON | 2,171 | 26,047 | 02/20/1997 | 03/18/2027 |
| 31359P-6D-3 | FNR G97-5 Z ARB Z SCH-22 SEQ | | | 4 | 1 | 2,008,243 | 113.3850 | 2,408,189 | 2,123,897 | 2,094,115 | | 2,476 | | | 8.000 | 8.543 | MON | 14,159 | 169,912 | 05/16/1997 | 06/17/2027 |
| 31359P-6E-1 | FNR G97-5 ZA ARB Z SEQ | | | 4 | 1 | 115,654 | 113.3850 | 138,687 | 122,315 | 120,599 | | 143 | | | 8.000 | 8.543 | MON | 815 | 9,785 | 05/16/1997 | 06/17/2027 |
| 31359P-7K-6 | FNR 1997-64 C SEQ | | | 4 | 1 | 417,924 | 111.0370 | 471,261 | 424,419 | 418,964 | | 560 | | | 6.500 | 6.938 | MON | 2,299 | 27,587 | 10/29/1997 | 09/18/2027 |
| 31359P-7M-2 | FNGT 1998-T3 B PT | | | 4 | 1 | 202,747 | 108.5080 | 205,403 | 189,298 | 189,463 | | (338) | | | 8.958 | 8.655 | MON | 1,413 | 16,957 | 12/03/1998 | 09/25/2023 |
| 31359P-FS-0 | FNR 1997-29 Z Z SEQ | | | 4 | 1 | 171,389 | 111.0370 | 203,039 | 182,858 | 180,674 | | 226 | | | 6.500 | 6.944 | MON | 990 | 11,886 | 12/30/1998 | 05/18/2027 |
| 31359P-LK-0 | FNR 1997-26 Z Z SEQ | | | 4 | 1 | 636,341 | 109.1670 | 724,177 | 663,367 | 657,440 | | 507 | | | 6.600 | 6.918 | MON | 3,649 | 43,782 | 01/09/1998 | 05/18/2027 |
| 31359P-ME-3 | FNR 1997-26 GZ Z SEQ | | | 4 | 1 | 800,818 | 108.5640 | 967,720 | 891,384 | 877,436 | | 1,883 | | | 7.000 | 7.666 | MON | 5,200 | 62,397 | 06/25/1997 | 04/17/2027 |
| 31359P-SY-3 | FNR 1997-35 Z Z SEQ | | | 4 | 1 | 525,428 | 114.6940 | 614,544 | 535,810 | 532,478 | | 149 | | | 8.000 | 8.217 | MON | 3,572 | 42,865 | 05/01/1997 | 06/18/2027 |
| 31359P-WD-4 | FNR 1997-34 ZA Z SEQ | | | 4 | 1 | 311,423 | 113.7920 | 374,689 | 329,276 | 325,415 | | 285 | | | 8.000 | 8.493 | MON | 2,195 | 26,342 | 03/31/1997 | 06/18/2027 |
| 31359P-WN-2 | FNR 1997-34 PK PAC-11 | | | 4 | 1 | 246,432 | 107.6200 | 267,293 | 248,369 | 246,764 | | 160 | | | 7.000 | 7.261 | MON | 1,449 | 17,386 | 07/09/1997 | 06/18/2027 |
| 31359P-X8-4 | FNR 1997-42 ZC Z SEQ | | | 4 | 1 | 261,108 | 109.9200 | 306,963 | 279,260 | 275,524 | | 374 | | | 6.500 | 7.012 | MON | 1,513 | 18,152 | 04/30/1999 | 07/18/2027 |
| 31359P-Y8-3 | FNR 1997-43 Z Z SEQ | | | 4 | 1 | 381,825 | 113.4960 | 481,365 | 424,127 | 416,933 | | 598 | | | 7.500 | 8.087 | MON | 2,651 | 31,810 | 05/28/1997 | 07/18/2027 |
| 31359Q-CD-4 | FNR 1997-52 Z Z SEQ | | | 4 | 1 | 382,896 | 111.9480 | 430,326 | 384,398 | 382,869 | | (8) | | | 7.920 | 8.044 | MON | 2,537 | 30,444 | 06/12/1997 | 07/20/2027 |
| 31359Q-LE-2 | FNR 1997-63 B SCH | | | 4 | 1 | 447,626 | 109.7030 | 494,968 | 451,188 | 448,112 | | 238 | | | 7.000 | 7.258 | MON | 2,632 | 31,583 | 08/07/1997 | 09/18/2027 |
| 31359Q-W2-6 | FNR 1997-74 J SEQ | | | 4 | 1 | 724,370 | 111.0360 | 820,888 | 739,297 | 729,795 | | 807 | | | 6.500 | 6.946 | MON | 4,005 | 48,054 | 09/24/1997 | 11/18/2027 |
| 31359Q-W8-3 | FNR 1997-74 NC SEQ NAS | | | 4 | 1 | 233,432 | 105.2540 | 252,261 | 239,668 | 234,196 | | 397 | | | 6.500 | 7.188 | MON | 1,298 | 15,579 | 10/20/1997 | 11/18/2027 |
| 31359Q-Z7-2 | FNR 1997-77 Z Z SEQ | | | 4 | 1 | 200,316 | 111.7250 | 225,938 | 202,227 | 201,215 | | 39 | | | 7.000 | 7.171 | MON | 1,180 | 14,156 | 12/29/1998 | 11/18/2027 |
| 31359R-QC-9 | FNR 1997-92 C SEQ | | | 4 | 1 | 478,838 | 111.0360 | 539,257 | 485,658 | 479,974 | | 570 | | | 6.500 | 6.932 | MON | 2,631 | 31,568 | 11/24/1997 | 01/18/2028 |
| 31359R-RN-4 | FNR 1997-94 H SEQ | | | 4 | 1 | 160,271 | 111.0360 | 184,086 | 165,789 | 163,992 | | 112 | | | 6.500 | 6.883 | MON | 898 | 10,776 | 12/03/1997 | 01/18/2028 |
| 31359R-VN-9 | FNR 1998-5 C SEQ | | | 4 | 1 | 456,032 | 111.0370 | 513,994 | 462,903 | 460,216 | | 155 | | | 6.500 | 6.696 | MON | 2,507 | 30,089 | 01/06/1998 | 02/18/2028 |
| 31359R-XA-5 | FNR 1998-1 D SEQ | | | 4 | 1 | 701,559 | 113.0160 | 792,829 | 701,518 | 701,518 | | | | | 7.000 | 6.966 | MON | 4,092 | 49,106 | 04/29/1998 | 01/20/2028 |
| 31359S-D6-4 | FNR 2001-12 ZA Z SEQ | | | 4 | 1 | 809,003 | 113.9210 | 928,589 | 815,117 | 810,181 | | 72 | | | 7.000 | 7.143 | MON | 4,755 | 57,058 | 03/19/2001 | 05/25/2031 |
| 31359S-QD-5 | FNR 2001-10 PY PAC-11 | | | 4 | 1 | 875,638 | 112.2440 | 986,554 | 878,934 | 875,592 | | (14) | | | 6.000 | 6.069 | MON | 4,395 | 52,736 | 11/07/2001 | 04/25/2031 |
| 31359S-QS-2 | FNR 2001-10 LZ Z SEQ | | | 4 | 1 | 190,784 | 115.3470 | 225,281 | 195,308 | 193,265 | | 65 | | | 7.000 | 7.249 | MON | 1,139 | 13,671 | 03/27/2001 | 04/25/2031 |
| 31359T-HN-1 | FNR 1998-29 Z Z SEQ | | | 4 | 1 | 973,344 | 113.2540 | 1,104,631 | 975,359 | 972,952 | | (112) | | | 7.000 | 7.058 | MON | 5,690 | 68,275 | 12/30/1998 | 04/20/2028 |
| 31359U-PG-4 | FNW 1998-W2 B1 SUB | | 3FE | 4 | | 2,369,362 | 107.7330 | 2,642,672 | 2,452,983 | 2,386,219 | | 5,795 | | | 6.500 | 7.344 | MON | 13,287 | 159,444 | 01/01/1999 | 06/25/2028 |
| 31359U-PH-2 | FNW 1998-W2 B2 SUB | | 5FE | 4 | | 2,079,265 | 106.0070 | 2,309,961 | 2,179,064 | 2,100,588 | | 7,065 | | | 6.500 | 7.642 | MON | 11,803 | 141,639 | 01/01/1999 | 06/25/2028 |
| 31359U-PJ-8 | FNW 1998-W2 B3 SUB | | 5FE | 4 | | 1,122,715 | 104.5830 | 1,289,142 | 1,232,648 | 1,140,418 | | 8,546 | | | 6.500 | 9.015 | MON | 6,677 | 80,122 | 06/05/1998 | 06/25/2028 |
| 31359V-6Y-4 | FNR 1999-37 ZA Z SEQ | | | 4 | 1 | 828,596 | 111.9420 | 1,010,433 | 902,640 | 884,805 | | 1,254 | | | 7.000 | 7.608 | MON | 5,265 | 63,185 | 06/11/1999 | 08/25/2029 |
| 31359V-YL-1 | FNR 1999-24 ZE Z SEQ | | | 4 | 1 | 187,971 | 107.5480 | 216,792 | 201,577 | 198,337 | | 242 | | | 6.500 | 6.982 | MON | 1,092 | 13,103 | 04/14/1999 | 05/25/2029 |
| 31359W-2W-0 | FNR 1999-51 C SEQ | | | 4 | 1 | 174,585 | 105.5590 | 189,342 | 179,371 | 177,688 | | 214 | | | 7.500 | 7.900 | MON | 1,121 | 13,453 | 09/09/1999 | 10/25/2029 |
| 31359W-3F-6 | FNR 1999-51 BC SEQ | | | 4 | 1 | 126,496 | 113.4200 | 147,150 | 129,739 | 128,266 | | 78 | | | 7.500 | 7.843 | MON | 811 | 9,730 | 09/09/1999 | 10/25/2029 |
| 31359X-MB-2 | FNA 1999-M6 Z Z SEQ | | | 4 | 1 | 1,552,301 | 101.1610 | 1,567,673 | 1,549,676 | 1,549,523 | | (93) | | | 6.700 | 6.756 | MON | 8,652 | 103,828 | 07/25/2002 | 11/17/2039 |
| 313603-5T-5 | FNR 1990-42 G SEQ | | | 4 | 1 | 78 | 100.4110 | 79 | 79 | 78 | | | | | 9.800 | 10.047 | MON | 1 | 8 | 03/19/1990 | 04/25/2020 |
| 313637-FB-1 | FN 109162 | | | 4 | 1 | 57,846 | 99.9900 | 57,840 | 57,846 | 57,846 | | | | | 6.640 | 6.632 | MON | 320 | 3,841 | 03/19/1998 | 03/01/2028 |
| 3136A0-DQ-7 | FNR 2011-77 PC PAC-11 | | | 4 | 1 | 28,729,630 | 108.8880 | 28,234,570 | 25,930,000 | 27,198,528 | | (110,832) | | | 4.000 | 3.218 | MON | 86,433 | 1,037,200 | 08/01/2012 | 08/25/2041 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ | | | 4 | 1 | 14,756,921 | 104.5180 | 15,958,420 | 15,268,524 | 15,059,398 | | 2,074 | | | 4.000 | 4.300 | MON | 50,895 | 610,741 | 09/07/2011 | 09/25/2041 |
| 3136A1-FH-3 | FNR 2011-98 ZA Z SEQ | | | 4 | 1 | 101,651,785 | 105.9580 | 114,979,927 | 108,514,257 | 105,259,883 | | 286,629 | | | 3.500 | 3.944 | MON | 316,500 | 3,726,965 | 12/01/2019 | 10/25/2041 |
| 3136A1-JZ-9 | FNR 2011-99 AZ Z SEQ | | | 4 | 1 | 29,664,104 | 105.5740 | 31,492,646 | 29,829,926 | 29,715,513 | | 662 | | | 4.000 | 4.059 | MON | 99,433 | 1,191,219 | 03/01/2019 | 10/25/2041 |
| 3136A1-KE-4 | FNR 2011-99 CZ Z SEQ | | | 4 | 1 | 16,044,839 | 112.5450 | 16,302,550 | 14,485,393 | 15,733,079 | | (123,713) | | | 4.500 | 3.371 | MON | 54,320 | 636,228 | 12/01/2019 | 10/25/2041 |
| 3136A2-CX-9 | FNR 2011-110 EW EXCH AD PAC-11 | | | 4 | 1 | 43,504,431 | 113.8740 | 43,078,292 | 37,829,940 | 41,173,176 | | (196,648) | | | 4.500 | 3.608 | 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 | 115.6610 | 11,585,771 | 10,017,000 | 10,624,585 | | (47,302) | | | 4.500 | 3.230 | 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 | 105.0170 | 11,634,342 | 11,078,536 | 11,431,844 | | (33,438) | | | 3.500 | 3.121 | 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 | 109.2450 | 14,304,498 | 13,094,000 | 13,576,611 | | (59,252) | | | 4.000 | 3.430 | MON | 43,647 | 523,760 | 06/05/2012 | 02/25/2042 |
| 3136A4-3X-5 | FNR 2012-38 ZB Z SEQ | | | 4 | 1 | 29,559,934 | 108.3290 | 29,524,578 | 27,254,448 | 28,524,795 | | (103,548) | | | 4.000 | 3.432 | MON | 90,848 | 1,066,920 | 12/01/2019 | 04/25/2042 |
| 3136A4-6H-7 | FNR 2012-37 EZ Z SEQ | | | 4 | 1 | 14,163,485 | 103.6190 | 14,570,529 | 14,061,631 | 14,086,627 | | (6,723) | | | 3.500 | 3.466 | MON | 41,013 | 482,952 | 12/01/2019 | 04/25/2042 |
| 3136A5-5T-9 | FNR 2012-51 AY EXCH PAC-11 | | | 4 | 1 | 34,030,886 | 110.1170 | 35,001,764 | 31,786,000 | 33,114,699 | | (99,977) | | | 3.500 | 3.071 | MON | 92,709 | 1,112,510 | 08/01/2012 | 05/25/2042 |
| 3136A5-ER-3 | FNR 2012-36 JZ EXCH Z AD PAC-11 | | | 4 | 1 | 20,815,104 | 106.6090 | 22,685,092 | 21,278,782 | 20,840,559 | | 25,454 | | | 3.500 | 3.776 | MON | 62,063 | 670,897 | 12/01/2019 | 04/25/2042 |
| 3136A5-H9-0 | FNR 2012-46 CE AD PAC-11 | | | 4 | 1 | 19,919,087 | 115.7330 | 21,050,652 | 18,189,000 | 19,139,528 | | (73,379) | | | 4.500 | 3.935 | 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 | 106.8810 | 8,799,503 | 8,233,000 | 8,362,008 | | (11,162) | | | 3.500 | 3.327 | 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 | 112.7740 | 9,585,758 | 8,500,000 | 8,921,107 | | (33,428) | | | 4.000 | 3.427 | MON | 28,333 | 340,000 | 06/06/2012 | 04/25/2042 |

# 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 |
| 3136A5-LJ-3 | FNR 2012-35 LB AD PAC-11 | | | 4 | 1 | 16,732,905 | 111.7140 | 16,666,917 | 14,919,280 | 15,933,799 | | (76,679) | | | 4.000 | 3.290 | 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 | 105.6470 | 27,473,912 | 26,005,324 | 25,900,621 | | 3,391 | | | 3.500 | 3.545 | 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 | 107.2200 | 17,844,915 | 16,643,274 | 16,577,058 | | 2,201 | | | 3.500 | 3.544 | MON | 48,543 | 582,515 | 04/25/2012 | 04/25/2042 |
| 3136A5-RC-2 | FNR 2012-33 MW PAC-11 | | | 4 | 1 | 10,018,750 | 107.3550 | 10,735,533 | 10,000,000 | 10,016,263 | | (2,487) | | | 3.500 | 3.479 | MON | 29,167 | 291,667 | 02/20/2019 | 04/25/2042 |
| 3136A5-UK-0 | FNR 2012-30 HE AD PAC-11 | | | 4 | 1 | 31,178,250 | 110.2720 | 30,765,815 | 27,900,000 | 29,788,410 | | (159,853) | | | 4.000 | 3.196 | 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 | 111.4200 | 18,848,886 | 16,917,000 | 17,834,164 | | (76,051) | | | 4.000 | 3.400 | MON | 56,390 | 676,680 | 01/24/2013 | 04/25/2042 |
| 3136A5-X8-4 | FNR 2012-50 Z Z SEQ | | | 4 | 1 | 16,741,232 | 108.3030 | 16,702,893 | 15,422,305 | 15,991,369 | | (41,809) | | | 4.000 | 3.553 | MON | 51,408 | 603,732 | 12/01/2019 | 05/25/2042 |
| 3136A5-Y3-4 | FNR 2012-50 GY PAC-11 | | | 4 | 1 | 11,244,966 | 105.9570 | 11,606,514 | 10,954,000 | 11,087,728 | | (10,157) | | | 3.500 | 3.373 | MON | 31,949 | 383,390 | 02/14/2013 | 05/25/2042 |
| 3136A5-Y9-1 | FNR 2012-50 LZ Z PAC-11 | | | 4 | 1 | 14,760,813 | 102.7800 | 15,445,163 | 15,027,416 | 14,880,650 | | 5,643 | | | 3.500 | 3.604 | MON | 43,830 | 516,123 | 12/01/2019 | 05/25/2042 |
| 3136A6-5T-7 | FNR 2012-73 ZM EXCH Z SEQ | | | 4 | 1 | 127,744,711 | 108.1810 | 131,495,301 | 121,550,883 | 125,069,618 | | (330,069) | | | 4.000 | 3.628 | MON | 405,170 | 4,758,310 | 12/01/2019 | 07/25/2042 |
| 3136A6-JN-5 | FNR 2012-58 LZ Z SEQ | | | 4 | 1 | 12,678,927 | 102.4390 | 13,399,305 | 13,080,327 | 12,857,714 | | 17,045 | | | 3.500 | 3.690 | MON | 38,151 | 449,249 | 12/01/2019 | 06/25/2042 |
| 3136A6-KK-9 | FNR 2012-58 AZ Z SEQ | | | 4 | 1 | 14,844,003 | 107.2690 | 14,695,010 | 13,699,270 | 14,221,065 | | (65,898) | | | 4.000 | 3.408 | MON | 45,664 | 536,281 | 12/01/2019 | 06/25/2042 |
| 3136A6-M4-3 | FNR 2012-76 ZC Z SEQ | | | 4 | 1 | 22,229,392 | 106.7340 | 22,026,773 | 20,637,142 | 21,424,218 | | (84,173) | | | 4.000 | 3.370 | MON | 68,790 | 807,875 | 12/01/2019 | 07/25/2042 |
| 3136A6-N4-2 | FNR 2012-76 ZG Z SEQ | | | 4 | 1 | 40,058,158 | 108.7220 | 40,467,220 | 37,220,988 | 38,717,883 | | (127,849) | | | 4.000 | 3.505 | MON | 124,070 | 1,457,077 | 12/01/2019 | 07/25/2042 |
| 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ | | | 4 | 1 | 124,941,398 | 108.3280 | 128,897,811 | 118,988,387 | 122,054,643 | | (289,364) | | | 4.000 | 3.658 | MON | 396,628 | 4,657,997 | 12/01/2019 | 07/25/2042 |
| 3136A6-Q7-2 | FNR 2012-75 PE AD PAC-11 | | | 4 | 1 | 11,014,800 | 104.9680 | 11,252,550 | 10,720,000 | 10,871,979 | | (13,447) | | | 3.500 | 3.365 | 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 | 101.9830 | 29,013,087 | 28,449,000 | 28,010,836 | | 29,988 | | | 3.000 | 3.183 | 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 | 113.0180 | 10,561,560 | 9,345,000 | 9,736,995 | | (23,557) | | | 4.000 | 3.593 | MON | 31,150 | 373,800 | 06/12/2012 | 07/25/2042 |
| 3136A6-TK-0 | FNR 2012-63 MZ Z AD PAC-11 | | | 4 | 1 | 14,124,328 | 112.8670 | 15,278,646 | 13,536,828 | 13,936,545 | | (26,248) | | | 4.000 | 3.719 | MON | 45,123 | 529,921 | 12/01/2019 | 06/25/2042 |
| 3136A6-UC-6 | FNR 2012-63 JZ Z AD PAC-11 | | | 4 | 1 | 30,719,867 | 103.0570 | 32,152,239 | 31,198,567 | 30,858,343 | | 18,116 | | | 3.500 | 3.622 | MON | 90,996 | 1,071,527 | 12/01/2019 | 06/25/2042 |
| 3136A6-UR-3 | FNR 2012-63 ZA Z SEQ | | | 4 | 1 | 167,879,265 | 108.5560 | 176,142,991 | 162,260,546 | 165,181,375 | | (293,419) | | | 4.000 | 3.754 | MON | 540,869 | 6,351,956 | 12/01/2019 | 06/25/2042 |
| 3136A6-UW-2 | FNR 2012-63 ZG Z SEQ | | | 4 | 1 | 38,857,072 | 106.4940 | 38,483,235 | 36,136,563 | 37,556,186 | | (147,810) | | | 4.000 | 3.415 | MON | 120,455 | 1,414,625 | 12/01/2019 | 06/25/2042 |
| 3136A6-XD-1 | FNR 2012-56 ZM Z SEQ | | | 4 | 1 | 41,562,604 | 108.3990 | 42,402,542 | 39,117,237 | 40,398,430 | | (111,365) | | | 4.000 | 3.616 | MON | 130,391 | 1,531,309 | 12/01/2019 | 06/25/2042 |
| 3136A7-6T-4 | FNR 2012-101 Z Z SEQ | | | 4 | 1 | 35,515,861 | 106.7310 | 36,095,720 | 33,819,479 | 34,724,735 | | (66,451) | | | 3.500 | 3.165 | MON | 98,640 | 1,161,543 | 12/01/2019 | 09/25/2042 |
| 3136A7-CU-4 | FNR 2012-68 ZB Z SEQ | | | 4 | 1 | 16,170,475 | 104.3290 | 16,162,725 | 15,492,121 | 15,851,523 | | (32,598) | | | 3.500 | 3.145 | MON | 45,185 | 532,083 | 12/01/2019 | 07/25/2042 |
| 3136A7-EG-3 | FNR 2012-70 PB PAC-11 | | | 4 | 1 | 13,646,006 | 102.3690 | 14,336,699 | 14,004,881 | 13,767,763 | | 16,758 | | | 3.000 | 3.184 | 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 | 103.7350 | 16,017,622 | 15,440,889 | 15,430,089 | | (1,682) | | | 3.000 | 3.002 | MON | 38,602 | 463,227 | 07/30/2012 | 07/25/2042 |
| 3136A7-F5-6 | FNR 2012-85 Z Z SEQ | | | 4 | 1 | 16,915,505 | 103.6490 | 16,874,031 | 16,280,009 | 16,638,447 | | (31,104) | | | 3.500 | 3.238 | MON | 47,483 | 559,143 | 12/01/2019 | 08/25/2042 |
| 3136A7-FM-9 | FNR 2012-70 HB PAC-11 | | | 4 | 1 | 25,083,433 | 102.3640 | 26,279,999 | 25,673,112 | 25,281,961 | | 27,929 | | | 3.000 | 3.167 | MON | 64,183 | 770,193 | 01/30/2013 | 07/25/2042 |
| 3136A7-RT-1 | FNR 2012-90 ZE Z SEQ | | | 4 | 1 | 54,943,197 | 104.5340 | 56,051,760 | 53,620,458 | 54,200,572 | | (57,069) | | | 3.500 | 3.379 | MON | 156,393 | 1,841,616 | 12/01/2019 | 08/25/2042 |
| 3136A7-UN-0 | FNR 2012-80 LZ Z SEQ | | | 4 | 1 | 20,705,814 | 108.2720 | 20,973,459 | 19,371,122 | 20,140,894 | | (59,263) | | | 4.000 | 3.504 | MON | 64,570 | 758,314 | 12/01/2019 | 08/25/2042 |
| 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ | | | 4 | 1 | 52,377,094 | 104.5520 | 53,890,841 | 51,544,307 | 51,988,623 | | (42,685) | | | 3.500 | 3.396 | MON | 150,338 | 1,770,309 | 12/01/2019 | 08/25/2042 |
| 3136A7-V9-0 | FNR 2012-89 Z Z SEQ | | | 4 | 1 | 51,216,968 | 108.4600 | 52,146,485 | 48,078,829 | 49,798,453 | | (131,083) | | | 4.000 | 3.538 | MON | 160,263 | 1,882,125 | 12/01/2019 | 08/25/2042 |
| 3136A7-WY-4 | FNR 2012-87 VZ Z SEQ | | | 4 | 1 | 24,303,807 | 103.7690 | 26,274,371 | 25,320,078 | 24,650,921 | | 42,558 | | | 3.000 | 3.298 | MON | 63,300 | 747,401 | 12/01/2019 | 08/25/2042 |
| 3136A7-XQ-0 | FNR 2012-87 Z Z SEQ | | | 4 | 1 | 14,439,648 | 102.5410 | 15,046,987 | 14,674,105 | 14,518,368 | | 10,239 | | | 3.000 | 3.136 | MON | 36,685 | 433,152 | 12/01/2019 | 08/25/2042 |
| 3136A7-XX-5 | FNR 2012-87 NZ Z SEQ | | | 4 | 1 | 10,020,868 | 104.8780 | 10,737,022 | 10,237,611 | 10,029,219 | | 8,351 | | | 3.500 | 3.729 | MON | 29,860 | 293,862 | 12/01/2019 | 08/25/2042 |
| 3136A7-YP-1 | FNR 2012-83 PW PAC-11 | | | 4 | 1 | 14,053,463 | 107.1900 | 14,136,220 | 13,188,000 | 13,667,716 | | (34,046) | | | 3.500 | 3.104 | 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 | 103.6510 | 13,165,700 | 12,702,000 | 12,662,878 | | 978 | | | 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 | 40,556,336 | 108.0230 | 40,609,702 | 37,593,559 | 39,309,569 | | (127,590) | | | 4.000 | 3.414 | MON | 125,312 | 1,471,662 | 12/01/2019 | 09/25/2042 |
| 3136A8-CK-4 | FNR 2012-98 CP SC SEQ | | | 4 | 1 | 10,146,347 | 111.4760 | 10,035,892 | 9,002,720 | 9,774,905 | | (46,965) | | | 4.000 | 3.234 | MON | 30,009 | 360,109 | 04/18/2013 | 12/25/2041 |
| 3136A8-D6-4 | FNR 2012-103 ZC EXCH Z SEQ | | | 4 | 1 | 39,110,143 | 106.5100 | 41,565,664 | 39,024,952 | 39,028,839 | | (10,456) | | | 3.500 | 3.492 | MON | 113,823 | 1,340,327 | 12/01/2019 | 09/25/2042 |
| 3136A8-JK-7 | FNR 2012-93 ZG Z AD PAC-11 | | | 4 | 1 | 16,560,938 | 103.5240 | 17,597,139 | 16,998,050 | 16,708,087 | | 17,091 | | | 3.000 | 3.173 | MON | 42,495 | 501,751 | 12/01/2019 | 09/25/2042 |
| 3136A8-KH-2 | FNR 2012-93 EY EXCH AD PAC-11 | | | 4 | 1 | 17,612,502 | 102.6190 | 18,068,164 | 17,607,000 | 17,607,000 | | | | | 3.000 | 2.996 | 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 | 102.6460 | 10,264,648 | 10,000,000 | 9,845,381 | | 10,114 | | | 3.000 | 3.162 | 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 | 102.7880 | 26,931,431 | 26,201,000 | 25,853,282 | | 24,782 | | | 3.000 | 3.150 | 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 | 94.9730 | 18,294,108 | 19,262,420 | 18,480,824 | | 57,941 | | | 2.500 | 2.928 | 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 | 107.5240 | 10,910,435 | 10,147,000 | 10,463,898 | | (20,302) | | | 3.500 | 3.201 | 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 | 98.9870 | 15,776,626 | 15,938,000 | 15,842,060 | | 4,181 | | | 3.000 | 3.099 | MON | 39,845 | 478,140 | 10/18/2012 | 11/25/2042 |
| 3136A9-2X-5 | FNR 2012-118 ZV Z SEQ | | | 4 | 1 | 29,988,989 | 100.0740 | 32,472,023 | 32,448,076 | 30,351,573 | | 118,299 | | | 3.000 | 3.682 | MON | 81,120 | 957,807 | 12/01/2019 | 11/25/2042 |
| 3136A9-3C-0 | FNR 2012-118 DZ Z SEQ | | | 4 | 1 | 29,418,428 | 100.0520 | 29,944,081 | 29,928,390 | 29,562,120 | | 16,572 | | | 3.000 | 3.122 | MON | 74,821 | 883,430 | 12/01/2019 | 11/25/2042 |
| 3136A9-6A-1 | FNR 2012-122 PB EXCH PAC-11 | | | 4 | 1 | 10,085,464 | 92.9160 | 11,189,307 | 12,042,345 | 10,730,867 | | 93,977 | | | 2.000 | 3.120 | MON | 20,071 | 240,847 | 02/08/2013 | 11/25/2042 |
| 3136A9-JV-1 | FNR 2012-110 BZ Z SEQ | | | 4 | 1 | 13,504,161 | 104.8910 | 13,749,082 | 13,107,931 | 13,340,307 | | (19,595) | | | 3.500 | 3.321 | MON | 38,231 | 450,197 | 12/01/2019 | 10/25/2042 |
| 3136A9-LM-8 | FNR 2012-114 ZG Z SEQ | | | 4 | 1 | 63,408,311 | 107.1290 | 67,964,900 | 63,442,094 | 63,369,615 | | (9,995) | | | 3.500 | 3.512 | MON | 185,039 | 2,178,944 | 12/01/2019 | 10/25/2042 |
| 3136A9-V8-8 | FNR 2012-124 ZL Z SEQ | | | 4 | 1 | 21,930,531 | 105.8430 | 22,415,783 | 21,178,357 | 21,662,464 | | (33,153) | | | 3.500 | 3.284 | MON | 61,770 | 727,379 | 12/01/2019 | 11/25/2042 |
| 3136A9-Y9-3 | FNR 2012-124 ZD Z SEQ | | | 4 | 1 | 25,085,668 | 107.6690 | 26,083,212 | 24,225,279 | 24,756,414 | | (41,728) | | | 3.500 | 3.258 | MON | 70,657 | 832,027 | 12/01/2019 | 11/25/2042 |
| 3136AA-HW-8 | FNR 2012-135 Z Z SEQ | | | 4 | 1 | 16,255,730 | 102.5370 | 16,800,152 | 16,384,423 | 16,286,311 | | 4,646 | | | 3.000 | 3.069 | MON | 40,961 | 483,638 | 12/01/2019 | 12/25/2042 |
| 3136AA-ND-3 | FNR 2012-132 ME PAC-11 | | | 4 | 1 | 8,664,754 | 113.7740 | 9,142,891 | 8,036,000 | 8,438,370 | | (22,866) | | | 4.000 | 3.521 | MON | 26,787 | 321,440 | 02/14/2013 | 12/25/2042 |

# 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 |
| 3136AA-NM-3 | FNR 2012-132 HE AD PAC-11 | | | 4 | 1 | 11,431,778 | 102.3250 | 11,898,344 | 11,628,000 | 11,494,076 | | 7,166 | | | 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 | 113.2140 | 20,382,901 | 18,003,900 | 18,762,248 | | (56,863) | | | 4.000 | 3.494 | MON | 60,013 | 720,156 | 03/13/2013 | 04/25/2042 |
| 3136AB-2N-2 | FNR 2013-11 Z Z SEQ | | | 4 | 1 | 29,995,799 | 104.2310 | 33,349,680 | 31,996,021 | 30,553,581 | | 76,717 | | | 3.000 | 3.484 | MON | 79,990 | 944,463 | 12/01/2019 | 02/25/2043 |
| 3136AB-CK-7 | FNR 2012-147 GZ Z SEQ | | | 4 | 1 | 14,977,707 | 105.1730 | 15,543,688 | 14,779,143 | 14,900,883 | | (10,469) | | | 3.500 | 3.411 | MON | 43,106 | 507,595 | 12/01/2019 | 01/25/2043 |
| 3136AB-CT-8 | FNR 2012-147 HZ Z SEQ | | | 4 | 1 | 10,901,823 | 106.0030 | 11,066,151 | 10,439,484 | 10,752,323 | | (18,904) | | | 3.500 | 3.212 | MON | 30,449 | 358,548 | 12/01/2019 | 01/25/2043 |
| 3136AB-E7-4 | FNR 2013-5 BZ Z SEQ | | | 4 | 1 | 14,196,733 | 105.6920 | 14,734,528 | 13,941,008 | 14,105,486 | | (11,882) | | | 3.500 | 3.384 | MON | 40,661 | 478,809 | 12/01/2019 | 02/25/2043 |
| 3136AB-Q2-2 | FNR 2013-6 ZM Z SEQ | | | 4 | 1 | 27,012,349 | 105.8070 | 28,007,025 | 26,469,964 | 26,781,936 | | (21,015) | | | 3.500 | 3.387 | MON | 77,204 | 909,121 | 12/01/2019 | 02/25/2043 |
| 3136AB-YK-3 | FNR 2013-1 ZV Z SEQ | | | 4 | 1 | 23,892,453 | 99.9600 | 25,157,770 | 25,167,820 | 24,268,905 | | 43,470 | | | 3.000 | 3.351 | MON | 62,920 | 742,907 | 12/01/2019 | 02/25/2043 |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP | | | 4 | 1 | 13,336,543 | 97.6280 | 13,522,419 | 13,850,985 | 13,329,265 | | (3,584) | | | 3.000 | 3.627 | MON | 34,627 | 410,816 | 10/01/2019 | 04/25/2043 |
| 3136AC-B8-3 | FNR 2013-13 ED PAC-11 | | | 4 | 1 | 18,456,570 | 96.9610 | 19,774,243 | 20,394,000 | 19,024,729 | | 79,483 | | | 2.500 | 3.108 | MON | 42,488 | 509,850 | 01/24/2013 | 03/25/2043 |
| 3136AC-F8-9 | FNR 2013-13 Z Z SEQ | | | 4 | 1 | 11,633,893 | 99.2850 | 12,612,158 | 12,702,966 | 11,968,812 | | 46,705 | | | 3.000 | 3.635 | MON | 31,757 | 374,968 | 12/01/2019 | 03/25/2043 |
| 3136AC-HW-4 | FNR 2013-17 PZ Z SEQ | | | 4 | 1 | 28,933,030 | 102.1180 | 30,948,502 | 30,306,724 | 29,425,304 | | 74,436 | | | 3.500 | 3.412 | MON | 75,767 | 894,598 | 12/01/2019 | 03/25/2043 |
| 3136AC-P6-2 | FNR 2013-15 VZ Z SEQ | | | 4 | 1 | 26,137,305 | 105.5950 | 26,962,767 | 25,534,019 | 25,931,841 | | (27,281) | | | 3.500 | 3.336 | MON | 74,474 | 876,976 | 12/01/2019 | 03/25/2043 |
| 3136AC-S8-5 | FNR 2013-15 MZ Z SEQ | | | 4 | 1 | 36,262,620 | 105.8050 | 38,378,420 | 36,272,881 | 36,234,389 | | (5,310) | | | 3.500 | 3.512 | MON | 105,796 | 1,245,806 | 12/01/2019 | 03/25/2043 |
| 3136AC-W9-8 | FNR 2013-15 LZ EXCH SC Z PAC SEQ | | | 4 | 1 | 33,896,183 | 103.0470 | 37,466,915 | 36,358,952 | 34,582,628 | | 90,367 | | | 3.000 | 3.427 | MON | 90,897 | 1,073,248 | 12/01/2019 | 03/25/2043 |
| 3136AC-YY-1 | FNR 2013-18 PY PAC-11 | | | 4 | 1 | 10,006,250 | 101.3840 | 10,138,409 | 10,000,000 | 9,997,654 | | (1,092) | | | 3.000 | 3.001 | MON | 25,000 | 300,000 | 04/18/2013 | 03/25/2043 |
| 3136AD-GE-3 | FNR 2013-31 ZN Z SUP | | | 4 | 1 | 19,507,611 | 99.4010 | 23,530,075 | 23,671,765 | 19,346,030 | | (70,142) | | | 3.000 | 6.867 | MON | 59,179 | 698,746 | 12/01/2019 | 04/25/2043 |
| 3136AD-HC-6 | FNR 2013-31 Z EXCH Z SEQ | | | 4 | 1 | 21,218,905 | 106.2030 | 22,700,456 | 21,374,544 | 21,248,019 | | 2,965 | | | 3.500 | 3.569 | MON | 62,342 | 734,117 | 12/01/2019 | 04/25/2043 |
| 3136AD-HQ-5 | FNR 2013-32 ZB Z SEQ | | | 4 | 1 | 46,453,574 | 108.2140 | 50,269,484 | 46,453,574 | 46,453,574 | | | | | 4.000 | 4.006 | MON | 154,845 | 1,818,502 | 12/01/2019 | 04/25/2043 |
| 3136AD-PQ-6 | FNR 2013-34 PL PAC-11 | | | 4 | 1 | 12,366,364 | 102.0510 | 13,452,406 | 13,182,000 | 12,587,005 | | 30,481 | | | 3.000 | 3.409 | MON | 32,955 | 395,460 | 03/13/2013 | 04/25/2043 |
| 3136AD-S3-4 | FNR 2013-41 ZY Z SEQ | | | 4 | 1 | 24,789,890 | 105.8030 | 26,712,607 | 25,247,471 | 24,892,988 | | 11,481 | | | 3.500 | 3.637 | MON | 73,638 | 867,134 | 12/01/2019 | 05/25/2043 |
| 3136AD-YD-5 | FNR 2013-27 Z Z SEQ | | | 4 | 1 | 12,999,039 | 105.3490 | 13,337,799 | 12,660,555 | 12,862,696 | | (16,419) | | | 3.500 | 3.312 | MON | 36,927 | 434,832 | 12/01/2019 | 04/25/2043 |
| 3136AE-2F-3 | FNR 2013-70 ZM Z SEQ | | | 4 | 1 | 27,244,984 | 105.2820 | 31,552,203 | 29,969,143 | 28,051,076 | | 115,883 | | | 3.500 | 4.359 | MON | 87,410 | 1,029,302 | 12/01/2019 | 07/25/2043 |
| 3136AE-5G-8 | FNR 2013-74 HZ Z SEQ | | | 4 | 1 | 12,381,533 | 99.8610 | 14,559,869 | 14,580,183 | 12,892,096 | | 90,130 | | | 3.000 | 4.031 | MON | 36,450 | 430,380 | 12/01/2019 | 07/25/2043 |
| 3136AE-5R-4 | FNR 2013-74 ZG Z SEQ | | | 4 | 1 | 12,565,013 | 108.9730 | 14,215,046 | 13,044,570 | 12,685,576 | | 17,164 | | | 4.000 | 4.349 | MON | 43,482 | 510,651 | 12/01/2019 | 07/25/2043 |
| 3136AE-BD-8 | FNR 2013-47 MZ Z SEQ | | | 4 | 1 | 15,205,119 | 108.6570 | 15,314,609 | 14,094,419 | 14,830,594 | | (46,676) | | | 4.000 | 3.415 | MON | 46,981 | 551,749 | 12/01/2019 | 05/25/2043 |
| 3136AE-DP-9 | FNR 2013-39 EP PAC-11 | | | 4 | 1 | 8,765,625 | 109.2020 | 10,920,185 | 10,000,000 | 9,078,338 | | 43,160 | | | 3.500 | 4.395 | MON | 29,167 | 350,000 | 09/13/2013 | 05/25/2043 |
| 3136AE-ET-0 | FNR 2013-53 CZ Z SEQ | | | 4 | 1 | 27,693,300 | 105.8060 | 30,799,892 | 29,109,820 | 28,019,574 | | 41,807 | | | 3.500 | 3.871 | MON | 84,904 | 999,788 | 12/01/2019 | 06/25/2043 |
| 3136AE-EX-1 | FNR 2013-53 ZC Z SEQ | | | 4 | 1 | 36,447,085 | 101.1350 | 41,759,190 | 41,290,464 | 37,561,583 | | 205,960 | | | 3.000 | 3.879 | MON | 103,226 | 1,218,818 | 12/01/2019 | 06/25/2043 |
| 3136AF-6F-6 | FNR 2013-90 AZ Z SEQ | | | 4 | 1 | 27,534,504 | 107.2730 | 27,628,464 | 25,755,400 | 26,974,728 | | (119,343) | | | 4.000 | 3.331 | MON | 85,851 | 1,008,238 | 12/01/2019 | 09/25/2043 |
| 3136AF-AQ-7 | FNR 2013-79 UZ Z SEQ | | | 4 | 1 | 32,763,268 | 105.1400 | 38,408,446 | 36,530,887 | 33,793,154 | | 163,908 | | | 3.500 | 4.354 | MON | 106,548 | 1,254,668 | 12/01/2019 | 07/25/2043 |
| 3136AF-ER-1 | FNR 2013-67 LZ Z SEQ | | | 4 | 1 | 29,248,738 | 99.4520 | 32,611,297 | 32,790,923 | 30,402,632 | | 170,247 | | | 3.000 | 3.722 | MON | 81,977 | 967,927 | 12/01/2019 | 07/25/2043 |
| 3136AF-FB-5 | FNR 2013-67 VZ Z SEQ | | | 4 | 1 | 44,362,761 | 108.3180 | 47,960,539 | 44,277,374 | 44,289,698 | | (13,101) | | | 4.000 | 3.994 | MON | 147,591 | 1,733,311 | 12/01/2019 | 07/25/2043 |
| 3136AF-FJ-8 | FNR 2013-67 NB PAC-11 | | | 4 | 1 | 8,135,916 | 102.6250 | 9,975,074 | 9,719,967 | 8,545,418 | | 67,070 | | | 3.000 | 4.229 | 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 | 113.9620 | 12,363,862 | 10,849,156 | 11,487,263 | | (34,782) | | | 4.000 | 3.429 | 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 | 102.7060 | 10,291,183 | 10,020,000 | 9,058,489 | | 52,246 | | | 3.000 | 3.936 | MON | 25,050 | 300,600 | 10/28/2013 | 07/25/2043 |
| 3136AF-U6-9 | FNR 2013-83 ZC Z SEQ | | | 4 | 1 | 27,853,879 | 105.4700 | 34,995,505 | 33,180,656 | 29,658,729 | | 216,715 | | | 3.500 | 4.949 | MON | 96,777 | 1,139,603 | 12/01/2019 | 08/25/2043 |
| 3136AF-VW-1 | FNR 2013-66 MZ Z SEQ | | | 4 | 1 | 9,481,963 | 99.4960 | 11,172,259 | 11,228,799 | 9,889,426 | | 68,239 | | | 3.000 | 4.098 | MON | 28,072 | 331,453 | 12/01/2019 | 07/25/2043 |
| 3136AF-ZE-7 | FNR 2013-80 ZV Z SEQ | | | 4 | 1 | 39,944,459 | 110.9680 | 43,013,462 | 38,761,877 | 39,648,451 | | (63,504) | | | 4.000 | 3.764 | MON | 129,206 | 1,517,398 | 12/01/2019 | 08/25/2043 |
| 3136AG-CW-0 | FNR 2013-95 EM EXCH SEQ | | | 4 | 1 | 27,289,958 | 99.7120 | 32,232,697 | 32,325,695 | 28,926,832 | | 224,099 | | | 3.000 | 4.239 | 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 | 99.8190 | 24,045,966 | 24,089,580 | 22,022,653 | | 191,969 | | | 3.000 | 4.189 | MON | 60,224 | 722,687 | 09/16/2013 | 09/25/2033 |
| 3136AG-EU-2 | FNR 2013-98 ZM Z SUP | | | 4 | 1 | 30,228,715 | 115.6420 | 33,384,766 | 28,869,099 | 30,225,426 | | 37,853 | | | 4.500 | 4.023 | MON | 108,259 | 1,267,990 | 12/01/2019 | 09/25/2043 |
| 3136AG-GT-3 | FNR 2013-91 CZ Z SEQ | | | 4 | 1 | 36,118,258 | 108.6490 | 38,877,537 | 35,782,771 | 36,003,889 | | (23,767) | | | 4.000 | 3.928 | MON | 119,276 | 1,400,776 | 12/01/2019 | 09/25/2043 |
| 3136AG-LN-0 | FNR 2013-93 ZV Z SEQ | | | 4 | 1 | 23,053,959 | 105.1530 | 28,577,493 | 27,177,080 | 24,107,644 | | 147,497 | | | 3.500 | 4.796 | MON | 79,266 | 933,407 | 12/01/2019 | 09/25/2043 |
| 3136AG-M8-2 | FNR 2013-111 AE PAC-11 | | | 4 | 1 | 9,750,000 | 108.7020 | 10,870,240 | 10,000,000 | 9,824,093 | | 8,143 | | | 4.000 | 4.221 | MON | 33,333 | 400,000 | 11/06/2013 | 11/25/2043 |
| 3136AG-TQ-5 | FNR 2013-100 CZ Z SEQ | | | 4 | 1 | 35,278,523 | 107.5460 | 37,189,181 | 34,579,860 | 35,082,285 | | (37,574) | | | 4.000 | 3.838 | MON | 115,266 | 1,353,686 | 12/01/2019 | 10/25/2043 |
| 3136AH-3L-2 | FNR 2014-7 Z Z SEQ | | | 4 | 1 | 46,069,367 | 105.3810 | 52,189,017 | 49,524,081 | 46,856,738 | | 147,400 | | | 3.500 | 4.118 | MON | 144,445 | 1,700,924 | 12/01/2019 | 02/25/2044 |
| 3136AH-5D-8 | FNR 2014-5 DZ SC Z SEQ | | | 4 | 1 | 12,225,656 | 110.1890 | 13,100,796 | 11,889,353 | 12,109,275 | | (13,951) | | | 4.000 | 3.802 | MON | 39,631 | 465,428 | 12/01/2019 | 01/25/2042 |
| 3136AH-QF-5 | FNR 2013-118 Z Z SEQ | | | 4 | 1 | 17,650,371 | 105.6400 | 20,906,449 | 19,790,371 | 18,234,884 | | 77,569 | | | 3.500 | 4.357 | MON | 57,722 | 679,708 | 12/01/2019 | 12/25/2043 |
| 3136AH-DE-7 | FNR 2013-118 EB SC SEQ | | | 4 | 1 | 9,097,174 | 100.6450 | 11,006,303 | 10,935,746 | 9,999,990 | | 136,533 | | | 2.500 | 4.180 | MON | 22,783 | 273,394 | 04/22/2014 | 05/25/2041 |
| 3136AH-SW-1 | FNR 2013-137 Z EXCH Z SEQ | | | 4 | 1 | 17,364,873 | 105.5360 | 17,594,600 | 16,671,703 | 17,342,063 | | (22,809) | | | 3.500 | 3.059 | MON | 48,626 | 241,016 | 12/01/2019 | 01/25/2044 |
| 3136AH-TM-2 | FNR 2013-139 EL EXCH SEQ | | | 4 | 1 | 17,160,476 | 100.7030 | 20,237,632 | 20,096,440 | 18,107,620 | | 181,987 | | | 3.000 | 4.418 | 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 | 100.5720 | 12,200,148 | 12,130,818 | 11,242,832 | | 78,573 | | | 3.000 | 3.804 | MON | 30,327 | 363,925 | 05/27/2014 | 01/25/2044 |
| 3136AJ-5U-6 | FNR 2014-27 ZC Z SEQ | | | 4 | 1 | 16,963,555 | 107.4140 | 16,725,887 | 15,571,413 | 16,675,174 | | (62,047) | | | 4.000 | 3.231 | MON | 51,905 | 609,569 | 12/01/2019 | 05/25/2044 |
| 3136AJ-C6-1 | FNR 2014-26 GZ Z SEQ | | | 4 | 1 | 19,144,082 | 100.3910 | 23,074,048 | 22,984,182 | 20,061,545 | | 149,157 | | | 3.000 | 4.169 | MON | 57,460 | 678,450 | 12/01/2019 | 05/25/2044 |
| 3136AJ-D2-9 | FNR 2014-26 KZ Z SEQ | | | 4 | 1 | 25,180,356 | 108.4800 | 25,222,991 | 23,251,364 | 24,739,287 | | (86,417) | | | 4.000 | 3.309 | MON | 77,505 | 910,213 | 12/01/2019 | 05/25/2044 |
| 3136AJ-GY-6 | FNR 2014-11 Z SC Z SEQ | | | 4 | 1 | 14,957,220 | 125.1430 | 18,591,122 | 14,855,854 | 14,913,771 | | (5,605) | | | 4.500 | 4.488 | MON | 55,709 | 652,500 | 12/01/2019 | 04/25/2042 |

# 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 |
| 3136AJ-K9-6 | FNR 2014-28 ZA Z SEQ | | | 4 | 1 | 36,971,913 | 100.0440 | 43,974,840 | 43,955,522 | 38,978,631 | | 281,766 | | | 3.000 | 3.956 | MON | 109,889 | 1,297,485 | 12/01/2019 | 05/25/2044 |
| 3136AJ-PR-1 | FNR 2014-19 ZJ Z SEQ | | | 4 | 1 | 39,453,602 | 113.7950 | 42,173,718 | 37,061,216 | 38,795,262 | | (122,021) | | | 4.500 | 3.949 | MON | 138,980 | 1,627,805 | 12/01/2019 | 04/25/2044 |
| 3136AJ-UP-9 | FNR 2014-20 AY EXCH SEQ | | | 4 | 1 | 16,404,455 | 100.1010 | 18,347,479 | 18,329,000 | 17,078,402 | | 91,631 | | | 3.000 | 3.717 | MON | 45,823 | 549,870 | 06/16/2014 | 04/25/2039 |
| 3136AK-6J-7 | FNR 2014-65 DZ Z SEQ | | | 4 | 1 | 27,567,687 | 106.0170 | 29,604,205 | 27,924,093 | 27,609,220 | | 7,501 | | | 3.500 | 3.605 | MON | 81,445 | 959,064 | 12/01/2019 | 10/25/2044 |
| 3136AK-6N-8 | FNR 2014-65 CB SEQ | | | 4 | 1 | 47,562,500 | 102.2930 | 51,146,410 | 50,000,000 | 47,975,607 | | 130,681 | | | 3.000 | 3.400 | 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 | 107.8990 | 14,629,998 | 13,559,000 | 13,243,160 | | 17,416 | | | 3.500 | 3.760 | MON | 39,547 | 474,565 | 06/16/2014 | 07/25/2044 |
| 3136AK-KA-0 | FNR 2014-41 ZB EXCH Z SEQ | | | 4 | 1 | 20,450,829 | 100.2800 | 24,425,222 | 24,356,984 | 21,319,776 | | 128,826 | | | 3.000 | 4.129 | MON | 60,892 | 718,973 | 12/01/2019 | 07/25/2044 |
| 3136AK-S5-3 | FNR 2014-53 VZ Z SEQ | | | 4 | 1 | 55,692,256 | 105.7800 | 62,804,113 | 59,372,557 | 56,588,299 | | 134,475 | | | 3.500 | 3.958 | MON | 173,170 | 2,039,174 | 12/01/2019 | 09/25/2044 |
| 3136AK-V5-9 | FNR 2014-55 MZ Z SEQ | | | 4 | 1 | 27,146,527 | 99.8400 | 30,154,252 | 30,202,528 | 27,970,859 | | 122,777 | | | 3.000 | 3.597 | MON | 75,506 | 891,522 | 12/01/2019 | 09/25/2044 |
| 3136AK-VH-3 | FNR 2014-46 DZ EXCH Z SEQ | | | 4 | 1 | 29,232,751 | 100.0780 | 34,399,340 | 34,372,378 | 30,423,730 | | 166,897 | | | 3.000 | 4.013 | MON | 85,931 | 1,014,608 | 12/01/2019 | 08/25/2044 |
| 3136AK-YQ-0 | FNR 2014-56 ZE Z SEQ | | | 4 | 1 | 11,461,334 | 105.5320 | 12,715,519 | 12,048,981 | 11,629,886 | | 21,081 | | | 3.500 | 3.871 | MON | 35,143 | 413,827 | 12/01/2019 | 09/25/2044 |
| 3136AK-ZL-0 | FNR 2014-59 ZB Z SEQ | | | 4 | 1 | 28,355,380 | 100.1410 | 31,892,445 | 31,847,419 | 29,184,645 | | 137,010 | | | 3.000 | 3.772 | MON | 79,619 | 940,076 | 12/01/2019 | 09/25/2044 |
| 3136AL-DZ-1 | FNR 2014-60 LZ Z SEQ | | | 4 | 1 | 34,985,891 | 105.7300 | 39,036,508 | 36,921,036 | 35,538,343 | | 57,684 | | | 3.500 | 3.869 | MON | 107,686 | 1,268,067 | 12/01/2019 | 10/25/2044 |
| 3136AL-EY-3 | FNR 2014-66 VZ Z SEQ | | | 4 | 1 | 22,229,344 | 99.7020 | 26,299,305 | 26,377,816 | 23,713,460 | | 120,539 | | | 3.000 | 3.799 | MON | 65,945 | 778,624 | 12/01/2019 | 10/25/2044 |
| 3136AL-NX-5 | FNR 2014-76 Z Z SEQ | | | 4 | 1 | 33,214,613 | 106.0820 | 35,581,012 | 33,541,204 | 33,248,217 | | 7,565 | | | 3.500 | 3.583 | MON | 97,829 | 1,151,986 | 12/01/2019 | 11/25/2044 |
| 3136AL-WH-0 | FNR 2014-70 DZ EXCH Z SEQ | | | 4 | 1 | 18,640,166 | 99.5520 | 21,897,848 | 21,996,332 | 19,360,289 | | 101,080 | | | 3.000 | 3.939 | MON | 54,991 | 649,291 | 12/01/2019 | 11/25/2044 |
| 3136AM-4R-7 | FNR 2015-23 ZA Z SEQ | | | 4 | 1 | 17,790,378 | 106.0640 | 18,591,951 | 17,529,024 | 17,731,827 | | (13,076) | | | 3.500 | 3.405 | MON | 51,126 | 602,041 | 12/01/2019 | 04/25/2045 |
| 3136AP-FS-6 | FNR 2015-44 JL SEQ | | | 4 | 1 | 12,004,636 | 107.3010 | 13,148,208 | 12,253,536 | 12,022,395 | | 12,041 | | | 3.500 | 3.732 | MON | 35,739 | 428,874 | 07/20/2018 | 07/25/2045 |
| 3136AR-MF-2 | FNR 2016-13 Z Z SEQ | | | 4 | 1 | 19,929,909 | 111.3120 | 20,172,260 | 18,122,222 | 19,776,547 | | (62,364) | | | 4.000 | 3.259 | MON | 60,407 | 709,424 | 12/01/2019 | 03/25/2046 |
| 3136AR-VT-2 | FNR 2016-17 ZB Z SEQ | | | 4 | 1 | 16,937,646 | 110.7950 | 16,992,262 | 15,336,696 | 16,657,290 | | (54,054) | | | 4.000 | 3.294 | MON | 51,122 | 600,380 | 12/01/2019 | 04/25/2046 |
| 3136AS-QR-0 | FNR 2016-37 MJ EXCH SEQ | | | 4 | 1 | 2,499,003 | 104.2480 | 2,459,869 | 2,359,637 | 2,446,086 | | (9,509) | | | 3.500 | 1.886 | MON | 6,882 | 82,587 | 06/20/2016 | 08/25/2043 |
| 3136AT-5W-0 | FNR 2016-81 PZ Z AD PAC-11 | | | 4 | 1 | 19,802,107 | 99.5630 | 21,191,080 | 21,284,061 | 19,935,779 | | 50,756 | | | 3.000 | 3.485 | MON | 53,210 | 628,266 | 12/01/2019 | 11/25/2046 |
| 3136AT-ZF-4 | FNR 2016-70 GB AD PAC-11 | | | 4 | 1 | 10,143,937 | 101.8100 | 10,071,074 | 9,892,000 | 10,082,909 | | (11,660) | | | 3.000 | 2.826 | 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 | 102.7100 | 13,298,895 | 12,948,000 | 12,272,518 | | 34,749 | | | 3.000 | 4.114 | MON | 32,370 | 388,440 | 02/02/2017 | 02/25/2047 |
| 3136AU-6P-1 | FNR 2017-2 ZH Z SEQ | | | 4 | 1 | 14,128,256 | 96.1460 | 15,224,511 | 15,834,856 | 14,411,533 | | 56,776 | | | 3.000 | 3.687 | MON | 39,587 | 467,415 | 12/01/2019 | 02/25/2047 |
| 3136AU-6T-3 | FNR 2017-2 ZE Z SEQ | | | 4 | 1 | 15,181,890 | 96.1930 | 16,368,041 | 17,015,761 | 15,483,931 | | 60,092 | | | 3.000 | 3.673 | MON | 42,539 | 502,274 | 12/01/2019 | 02/25/2047 |
| 3136AU-SE-2 | FNR 2016-92 ZA Z SEQ | | | 4 | 1 | 21,928,967 | 96.7690 | 24,031,583 | 24,833,882 | 22,121,291 | | 50,370 | | | 3.000 | 3.734 | MON | 62,085 | 733,050 | 12/01/2019 | 12/25/2046 |
| 3136AU-U3-3 | FNR 2016-104 CZ Z SEQ | | | 4 | 1 | 13,037,046 | 105.2170 | 13,568,332 | 12,895,601 | 13,015,089 | | (9,736) | | | 3.500 | 3.413 | MON | 37,612 | 442,904 | 12/01/2019 | 01/25/2047 |
| 3136AV-5T-2 | FNR 2017-20 BP PAC | | | 4 | 1 | 26,429,528 | 108.3980 | 28,784,108 | 26,554,000 | 26,442,719 | | 2,677 | | | 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 | 101.5990 | 13,990,206 | 13,770,000 | 12,993,548 | | 40,063 | | | 3.000 | 3.549 | MON | 34,425 | 413,100 | 03/28/2017 | 04/25/2047 |
| 3136AV-CF-4 | FNR 2017-5 DZ Z SEQ | | | 4 | 1 | 9,639,737 | 96.4270 | 10,607,456 | 11,000,537 | 9,793,282 | | 31,853 | | | 3.000 | 3.694 | MON | 27,501 | 324,715 | 12/01/2019 | 02/25/2047 |
| 3136AV-FU-8 | FNR 2017-13 AB PAC-11 | | | 4 | 1 | 13,689,956 | 101.4030 | 14,768,176 | 14,563,783 | 13,789,308 | | 32,642 | | | 3.000 | 3.452 | MON | 36,409 | 436,914 | 02/07/2017 | 02/25/2047 |
| 3136AV-GE-3 | FNR 2017-13 MZ Z SEQ | | | 4 | 1 | 19,123,192 | 95.4130 | 21,113,937 | 22,129,064 | 19,451,814 | | 106,860 | | | 3.000 | 3.848 | MON | 55,323 | 653,209 | 12/01/2019 | 02/25/2047 |
| 3136AV-H9-3 | FNR 2017-17 ZL Z SEQ | | | 4 | 1 | 38,017,477 | 96.0340 | 40,858,470 | 42,545,816 | 38,303,570 | | 86,936 | | | 3.000 | 3.681 | MON | 106,365 | 1,255,873 | 12/01/2019 | 03/25/2047 |
| 3136AV-HM-4 | FNR 2017-4 ZA Z SEQ | | | 4 | 1 | 75,076,236 | 108.4590 | 80,465,312 | 74,189,852 | 74,944,365 | | (50,850) | | | 3.500 | 3.413 | MON | 216,387 | 2,548,080 | 12/01/2019 | 02/25/2047 |
| 3136AV-J6-7 | FNR 2017-17 ZE Z SEQ | | | 4 | 1 | 21,003,920 | 97.2480 | 23,402,735 | 24,064,991 | 21,238,855 | | 71,543 | | | 3.000 | 3.893 | MON | 60,162 | 710,354 | 12/01/2019 | 03/25/2047 |
| 3136AV-LL-1 | FNR 2017-15 MZ Z SEQ | | | 4 | 1 | 21,397,529 | 94.1420 | 22,463,377 | 23,861,276 | 21,685,432 | | 82,485 | | | 3.000 | 3.643 | MON | 59,653 | 704,340 | 12/01/2019 | 03/25/2047 |
| 3136AV-M2-2 | FNR 2017-27 PB AD PAC | | | 4 | 1 | 6,000,000 | 107.1880 | 6,431,264 | 6,000,000 | 6,000,000 | | | | | 3.500 | 3.500 | MON | 17,500 | 210,000 | 03/07/2017 | 04/25/2047 |
| 3136AV-ME-6 | FNR 2017-15 CZ Z SEQ | | | 4 | 1 | 13,789,724 | 100.4100 | 14,938,145 | 14,877,202 | 14,028,607 | | 67,229 | | | 3.000 | 3.637 | MON | 37,193 | 439,147 | 12/01/2019 | 03/25/2047 |
| 3136AV-PX-1 | FNR 2017-18 Z Z SEQ | | | 4 | 1 | 17,771,564 | 97.8440 | 20,270,142 | 20,716,760 | 17,993,639 | | 79,026 | | | 3.000 | 3.907 | MON | 51,792 | 611,520 | 12/01/2019 | 03/25/2047 |
| 3136AV-QN-2 | FNR 2017-18 CZ Z SEQ | | | 4 | 1 | 29,180,705 | 99.4130 | 31,407,555 | 31,593,140 | 29,400,768 | | 78,984 | | | 3.000 | 3.503 | MON | 78,983 | 932,571 | 12/01/2019 | 03/25/2047 |
| 3136AV-R6-8 | FNR 2017-24 Z Z SEQ | | | 4 | 1 | 14,223,429 | 103.7250 | 16,203,456 | 15,621,569 | 14,492,217 | | 86,877 | | | 3.000 | 3.699 | MON | 39,054 | 461,120 | 12/01/2019 | 04/25/2047 |
| 3136AV-RJ-0 | FNR 2017-11 KB PAC-11 | | | 4 | 1 | 10,216,661 | 102.3940 | 11,055,500 | 10,797,000 | 10,303,702 | | 24,018 | | | 3.000 | 3.436 | 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 | 108.0720 | 16,313,467 | 15,095,000 | 15,071,412 | | (512) | | | 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 | 56,519,313 | 95.8080 | 60,369,814 | 63,011,121 | 57,338,912 | | 197,761 | | | 3.000 | 3.642 | MON | 157,528 | 1,859,971 | 12/01/2019 | 03/25/2047 |
| 3136AV-TB-5 | FNR 2017-11 B EXCH SEQ | | | 4 | 1 | 46,140,625 | 98.5950 | 49,297,505 | 50,000,000 | 46,857,259 | | 181,119 | | | 3.000 | 3.576 | MON | 125,000 | 1,500,000 | 01/30/2017 | 03/25/2047 |
| 3136AV-TV-1 | FNR 2017-12 TZ Z SEQ | | | 4 | 1 | 24,152,540 | 94.8220 | 25,805,976 | 27,215,040 | 24,523,409 | | 109,637 | | | 3.000 | 3.710 | MON | 68,038 | 803,337 | 12/01/2019 | 03/25/2047 |
| 3136AV-VW-6 | FNR 2017-14 Z Z SEQ | | | 4 | 1 | 10,566,719 | 95.7500 | 11,632,472 | 12,148,752 | 10,751,435 | | 55,332 | | | 3.000 | 3.798 | MON | 30,372 | 358,609 | 12/01/2019 | 03/25/2047 |
| 3136AV-WE-5 | FNR 2017-14 DL PAC-11 | | | 4 | 1 | 13,138,488 | 103.0760 | 14,542,452 | 14,108,444 | 13,273,082 | | 41,029 | | | 3.000 | 3.571 | MON | 35,271 | 423,253 | 02/14/2017 | 03/25/2047 |
| 3136AV-XM-6 | FNR 2017-9 EZ Z SEQ | | | 4 | 1 | 31,254,232 | 95.7910 | 34,211,366 | 35,714,723 | 31,761,295 | | 169,960 | | | 3.000 | 3.805 | MON | 89,287 | 1,054,232 | 12/01/2019 | 03/25/2047 |
| 3136AV-XQ-7 | FNR 2017-9 ZJ Z SEQ | | | 4 | 1 | 9,545,172 | 97.0750 | 10,567,605 | 10,886,016 | 9,719,478 | | 58,131 | | | 3.000 | 3.786 | MON | 27,215 | 321,335 | 12/01/2019 | 03/25/2047 |
| 3136AW-CB-1 | FNR 2017-26 TB PAC | | | 4 | 1 | 9,800,440 | 102.2010 | 10,655,492 | 10,426,000 | 9,884,255 | | 27,858 | | | 3.000 | 3.528 | MON | 26,065 | 312,780 | 03/17/2017 | 04/25/2047 |
| 3136AW-CT-2 | FNR 2017-26 PB PAC | | | 4 | 1 | 23,189,483 | 107.1050 | 24,022,625 | 22,429,000 | 23,112,014 | | (34,367) | | | 3.500 | 3.259 | MON | 65,418 | 785,015 | 12/05/2017 | 04/25/2047 |
| 3136AW-F5-1 | FNR 2017-46 ZA Z SEQ | | | 4 | 1 | 46,622,174 | 93.8660 | 48,597,221 | 51,773,251 | 47,056,846 | | 153,064 | | | 3.000 | 3.639 | MON | 129,433 | 1,528,250 | 12/01/2019 | 06/25/2047 |
| 3136AW-KH-9 | FNR 2017-31 GB PAC | | | 4 | 1 | 30,542,227 | 103.0200 | 32,511,055 | 31,558,000 | 30,702,732 | | 49,956 | | | 3.000 | 3.269 | MON | 78,895 | 946,740 | 04/18/2017 | 05/25/2047 |
| 3136AW-LU-9 | FNR 2017-32 GZ Z SEQ | | | 4 | 1 | 15,405,775 | 105.4460 | 16,751,779 | 15,886,588 | 15,444,826 | | 14,004 | | | 3.500 | 3.734 | MON | 46,336 | 545,631 | 12/01/2019 | 05/25/2047 |
| 3136AW-NH-6 | FNR 2017-35 MY EXCH PAC | | | 4 | 1 | 11,146,950 | 102.8400 | 11,847,191 | 11,520,000 | 11,191,930 | | 18,462 | | | 3.000 | 3.282 | MON | 28,800 | 345,600 | 07/27/2017 | 05/25/2047 |

# 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 |
| 3136AW-QK-6 | FNR 2017-30 ZH Z SEQ | | | 4 | 1 | 16,921,496 | 103.4570 | 18,902,581 | 18,270,926 | 17,092,010 | | 66,633 | | | 3.000 | 3.581 | MON | 45,677 | 539,324 | 12/01/2019 | 05/25/2047 |
| 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ | | | 4 | 1 | 44,425,979 | 99.5600 | 47,359,460 | 47,568,706 | 44,949,233 | | 205,916 | | | 3.000 | 3.506 | MON | 118,922 | 1,404,139 | 12/01/2019 | 05/25/2047 |
| 3136AW-SZ-1 | FNR 2017-36 PL PAC | | | 4 | 1 | 23,178,956 | 107.4650 | 24,586,573 | 22,878,673 | 23,127,066 | | (17,537) | | | 3.500 | 3.388 | MON | 66,729 | 800,754 | 04/05/2017 | 05/25/2047 |
| 3136AW-U8-8 | FNR 2017-43 B SEQ | | | 4 | 1 | 56,737,275 | 108.3250 | 61,154,721 | 56,455,000 | 56,688,516 | | (18,355) | | | 3.500 | 3.465 | 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 | 101.1200 | 16,779,899 | 16,594,000 | 16,110,642 | | 28,744 | | | 3.000 | 3.281 | MON | 41,485 | 497,820 | 07/07/2017 | 06/25/2037 |
| 3136AW-XM-4 | FNR 2017-41 Z Z SEQ | | | 4 | 1 | 27,947,669 | 99.3490 | 30,174,497 | 30,372,150 | 28,142,244 | | 75,896 | | | 3.000 | 3.531 | MON | 75,930 | 896,529 | 12/01/2019 | 06/25/2047 |
| 3136AX-3V-5 | FNR 2017-81 AY AD PAC | | | 4 | 1 | 17,251,989 | 102.2560 | 18,424,223 | 18,017,743 | 17,348,506 | | 36,574 | | | 3.000 | 3.333 | MON | 45,044 | 540,532 | 10/11/2017 | 10/25/2047 |
| 3136AX-MR-3 | FNR 2017-59 CW SCH | | | 4 | 1 | 16,583,656 | 104.0580 | 17,117,533 | 16,450,000 | 16,534,613 | | (14,931) | | | 3.500 | 3.426 | MON | 47,979 | 575,750 | 01/10/2018 | 08/25/2047 |
| 3136AX-PE-9 | FNR 2017-57 DB PAC | | | 4 | 1 | 20,995,675 | 101.9890 | 22,422,178 | 21,985,000 | 21,110,506 | | 44,082 | | | 3.000 | 3.377 | MON | 54,963 | 659,550 | 07/27/2017 | 08/25/2047 |
| 3136AX-U7-8 | FNR 2017-72 PZ Z PAC | | | 4 | 1 | 14,636,178 | 103.5740 | 15,992,676 | 15,440,833 | 14,711,131 | | 28,911 | | | 3.000 | 3.399 | MON | 38,602 | 455,785 | 12/01/2019 | 09/25/2047 |
| 3136AY-M7-5 | FNR 2017-93 HL EXCH AD PAC | | | 4 | 1 | 12,286,690 | 100.0180 | 12,993,395 | 12,991,048 | 12,364,903 | | 33,447 | | | 3.000 | 3.603 | MON | 32,478 | 389,731 | 01/22/2018 | 11/25/2047 |
| 3136AY-RZ-8 | FNR 2017-91 PB EXCH AD PAC | | | 4 | 1 | 4,298,931 | 100.1260 | 4,499,817 | 4,494,145 | 4,330,433 | | 13,909 | | | 3.000 | 3.430 | MON | 11,235 | 134,824 | 01/16/2018 | 11/25/2047 |
| 3136AY-TP-8 | FNR 2017-86 PZ Z AD PAC | | | 4 | 1 | 13,864,916 | 103.8140 | 15,483,338 | 14,914,472 | 13,963,995 | | 47,119 | | | 3.000 | 3.541 | MON | 37,286 | 440,247 | 12/01/2019 | 11/25/2047 |
| 3136AY-WJ-8 | FNR 2017-89 LZ Z AD PAC | | | 4 | 1 | 17,400,222 | 100.6580 | 18,469,030 | 18,348,311 | 17,471,809 | | 30,609 | | | 3.000 | 3.498 | MON | 45,871 | 541,608 | 12/01/2019 | 11/25/2047 |
| 3136B0-4H-6 | FNR 2018-13 ZE Z SEQ | | | 4 | 1 | 9,317,845 | 96.0400 | 10,146,298 | 10,564,681 | 9,458,425 | | 83,053 | | | 3.000 | 3.830 | MON | 26,412 | 311,850 | 12/01/2019 | 03/25/2048 |
| 3136B0-7K-6 | FNR 2018-11 PB AD PAC | | | 4 | 1 | 11,404,294 | 103.2070 | 12,916,340 | 12,515,000 | 11,518,466 | | 60,849 | | | 3.000 | 3.956 | MON | 31,288 | 375,450 | 02/07/2018 | 03/25/2048 |
| 3136B0-LZ-7 | FNR 2017-104 PL EXCH AD PAC | | | 4 | 1 | 16,268,429 | 100.5170 | 17,416,624 | 17,327,000 | 16,387,221 | | 54,704 | | | 3.000 | 3.595 | MON | 43,318 | 519,810 | 01/19/2018 | 01/25/2048 |
| 3136B0-U6-1 | FNR 2018-9 AL EXCH SC PT | | | 4 | 1 | 22,849,562 | 106.1250 | 26,335,453 | 24,815,408 | 22,970,424 | | 100,993 | | | 3.500 | 4.710 | MON | 72,378 | 868,539 | 10/18/2018 | 12/25/2047 |
| 3136B1-5S-9 | FNR 2018-37 MZ Z SEQ | | | 4 | 1 | 15,274,535 | 112.9670 | 16,946,337 | 15,001,114 | 15,251,543 | | (22,992) | | | 4.000 | 3.826 | MON | 50,004 | 539,197 | 12/01/2019 | 06/25/2048 |
| 3136B1-BL-7 | FNR 2018-16 TZ Z SEQ | | | 4 | 1 | 11,477,708 | 98.0340 | 13,024,251 | 13,285,408 | 11,560,766 | | 46,686 | | | 3.000 | 3.784 | MON | 33,214 | 392,160 | 12/01/2019 | 03/25/2048 |
| 3136B1-U9-3 | FNR 2018-40 PS INV PAC | | | 4 | 1 | 56,257,607 | 112.3660 | 63,472,137 | 56,487,085 | 56,276,942 | | 22,747 | | | 5.143 | 5.294 | MON | 48,415 | 2,588,631 | 04/20/2018 | 06/25/2048 |
| 3136B1-X4-1 | FNR 2018-46 CZ Z SEQ | | | 4 | 1 | 27,617,761 | 102.0850 | 30,212,198 | 29,595,096 | 27,674,089 | | 39,799 | | | 3.500 | 4.008 | MON | 86,319 | 1,016,455 | 12/01/2019 | 06/25/2048 |
| 3136B2-QM-2 | FNR 2018-39 PB PAC | | | 4 | 1 | 13,551,710 | 112.7780 | 14,838,259 | 13,157,000 | 13,496,558 | | (37,030) | | | 4.000 | 3.683 | MON | 43,857 | 526,280 | 06/11/2018 | 06/25/2048 |
| 3136B2-FB-3 | FNR 2018-45 KZ Z SEQ | | | 4 | 1 | 19,869,215 | 111.1760 | 22,597,795 | 20,326,198 | 19,895,545 | | 22,492 | | | 4.000 | 4.264 | MON | 67,754 | 795,703 | 12/01/2019 | 06/25/2048 |
| 3136B2-LE-0 | FNR 2018-48 PB PAC | | | 4 | 1 | 13,363,920 | 113.7690 | 14,689,886 | 12,912,000 | 13,304,664 | | (44,439) | | | 4.000 | 3.628 | MON | 43,040 | 516,480 | 06/18/2018 | 07/25/2048 |
| 3136B2-RB-0 | FNR 2018-47 DY PAC | | | 4 | 1 | 12,154,235 | 103.9760 | 12,928,320 | 12,434,000 | 12,182,696 | | 19,857 | | | 3.500 | 3.785 | MON | 36,266 | 435,190 | 06/20/2018 | 07/25/2048 |
| 3136B3-D5-6 | FNR 2019-1 GE EXCH SEQ | | | 4 | 1 | 22,446,609 | 107.5000 | 24,358,567 | 22,659,037 | 22,456,138 | | 9,530 | | | 3.500 | 3.585 | MON | 66,089 | 660,889 | 02/11/2019 | 02/25/2049 |
| 3136B3-EW-6 | FNR 2018-78 ZB Z | | | 4 | 1 | 9,188,798 | 106.0680 | 9,905,379 | 9,338,716 | 9,194,967 | | 5,921 | | | 4.000 | 4.299 | MON | 31,129 | 365,579 | 12/01/2019 | 10/25/2048 |
| 3136B3-K6-6 | FNR 2019-5 Z Z SEQ | | | 4 | 1 | 24,770,893 | 107.6640 | 26,843,417 | 24,932,648 | 24,772,883 | | 1,990 | | | 3.500 | 3.560 | MON | 72,720 | 574,200 | 12/01/2019 | 03/25/2049 |
| 3136B3-KH-2 | FNR 2018-81 CE SEQ | | | 4 | 1 | 9,962,500 | 105.7390 | 10,573,941 | 10,000,000 | 9,963,750 | | 1,250 | | | 3.500 | 3.541 | MON | 29,167 | 320,833 | 01/15/2019 | 11/25/2038 |
| 3136B3-PX-2 | FNR 2018-88 BZ Z | | | 4 | 1 | 36,618,197 | 105.6050 | 39,826,711 | 37,712,971 | 36,643,392 | | 24,472 | | | 4.000 | 4.355 | MON | 125,710 | 1,476,336 | 12/01/2019 | 12/25/2048 |
| 3136B7-3Z-2 | FANNIE MAE FANNIE MAE | | | | 1 | 3,013,920 | 103.5000 | 3,013,920 | 2,912,000 | 3,013,920 | | | | | 3.500 | 3.338 | MON | 16,987 | | 12/17/2019 | 11/01/2049 |
| 31371L-JL-4 | FN 255067 | | | 4 | 1 | 17,169 | 106.7210 | 18,541 | 17,373 | 17,225 | | 17 | | | 5.000 | 5.369 | MON | 72 | 869 | 11/20/2008 | 01/01/2024 |
| 3137A0-C4-5 | FHR 3699 MH PAC-11 | | | 4 | 1 | 26,762,344 | 107.9990 | 25,609,748 | 23,713,000 | 24,803,513 | | (178,788) | | | 4.500 | 3.535 | 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 | 109.5300 | 17,427,328 | 15,911,000 | 17,008,437 | | (81,126) | | | 4.000 | 3.228 | MON | 53,037 | 636,440 | 01/23/2013 | 11/15/2040 |
| 3137A2-VU-2 | FHR 3752 LV PAC-11 | | | 4 | 1 | 21,147,653 | 113.8790 | 22,798,572 | 20,020,000 | 20,859,910 | | (77,235) | | | 4.500 | 3.890 | MON | 75,075 | 900,900 | 02/13/2018 | 11/15/2040 |
| 3137A3-4Y-2 | FHR 3763 ZW Z PAC-11 | | | 4 | 1 | 27,682,802 | 112.1660 | 30,427,102 | 27,126,784 | 27,438,007 | | (29,977) | | | 4.500 | 4.371 | MON | 101,725 | 1,191,464 | 12/01/2019 | 11/15/2040 |
| 3137A3-HY-8 | FHR 3751 PE PAC-11 | | | 4 | 1 | 59,483,920 | 110.1070 | 57,912,779 | 52,597,000 | 56,326,459 | | (324,396) | | | 4.500 | 3.533 | 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 | 110.8850 | 15,649,762 | 14,113,567 | 14,926,613 | | (69,970) | | | 4.000 | 3.340 | 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 | 109.9160 | 27,478,883 | 25,000,000 | 25,734,150 | | (90,702) | | | 4.500 | 4.030 | MON | 93,750 | 1,125,000 | 08/11/2011 | 04/15/2041 |
| 3137AC-T5-8 | FHR 3902 MB PAC-1-11 | | | 4 | 1 | 18,275,007 | 107.0380 | 18,388,942 | 17,179,795 | 17,446,579 | | (55,150) | | | 4.500 | 4.127 | MON | 64,424 | 773,091 | 08/11/2011 | 07/15/2041 |
| 3137AD-6J-1 | FHR 3893 MZ Z SEQ | | | 4 | 1 | 11,451,911 | 105.7180 | 12,381,997 | 11,712,294 | 11,607,756 | | 1,809 | | | 4.000 | 4.209 | MON | 39,041 | 468,492 | 08/31/2011 | 07/15/2041 |
| 3137AE-CA-1 | FHR 3912 GZ Z SEQ | | | 4 | 1 | 12,383,534 | 106.5110 | 13,989,897 | 13,134,673 | 12,938,971 | | 4,351 | | | 4.000 | 4.212 | MON | 43,782 | 525,387 | 08/31/2011 | 08/15/2041 |
| 3137AE-WJ-0 | FHR 3928 DZ Z SEQ | | | 4 | 1 | 2,038,890 | 106.1530 | 2,222,326 | 2,093,518 | 2,060,912 | | 521 | | | 4.000 | 4.446 | MON | 6,978 | 83,741 | 09/27/2011 | 09/15/2041 |
| 3137AF-A4-4 | FHR 3924 MC EXCH PAC-1-11 | | | 4 | 1 | 18,215,439 | 107.2360 | 17,930,997 | 16,721,000 | 17,429,850 | | (92,892) | | | 4.000 | 3.196 | MON | 55,737 | 668,840 | 02/14/2013 | 09/15/2041 |
| 3137AF-E7-3 | FHR 3927 PC PAC-11 | | | 4 | 1 | 13,991,903 | 115.8680 | 15,178,125 | 13,099,500 | 13,890,955 | | (71,251) | | | 4.500 | 3.697 | MON | 49,123 | 589,478 | 08/03/2018 | 09/15/2041 |
| 3137AF-GW-6 | FHR 3925 Z Z SEQ | | | 4 | 1 | 41,488,291 | 106.6820 | 44,270,507 | 41,497,619 | 41,459,000 | | (6,279) | | | 4.000 | 4.021 | MON | 138,325 | 1,624,493 | 12/01/2019 | 09/15/2041 |
| 3137AH-YG-7 | FHR 3954 DY EXCH PAC-11 | | | 4 | 1 | 11,945,207 | 114.2870 | 12,389,618 | 10,840,800 | 11,737,469 | | (86,830) | | | 4.000 | 2.882 | MON | 36,136 | 433,632 | 09/26/2017 | 11/15/2041 |
| 3137AJ-BJ-2 | FHR 3958 BP PAC-11 | | | 4 | 1 | 18,935,573 | 114.9400 | 18,232,021 | 15,862,260 | 17,599,205 | | (138,539) | | | 4.500 | 3.288 | 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 | 107.5960 | 18,203,981 | 16,918,860 | 17,559,872 | | (44,465) | | | 3.500 | 3.109 | MON | 49,347 | 592,160 | 07/31/2012 | 12/15/2041 |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ | | | 4 | 1 | 11,620,580 | 103.8690 | 12,644,996 | 12,173,958 | 11,972,323 | | 25,498 | | | 3.500 | 3.823 | MON | 35,507 | 420,458 | 10/01/2019 | 02/15/2042 |
| 3137AM-3B-1 | FHR 4002 MZ Z SEQ | | | 4 | 1 | 11,347,806 | 108.3720 | 11,853,874 | 10,938,119 | 11,325,412 | | (22,394) | | | 4.000 | 3.590 | MON | 36,460 | 322,741 | 12/01/2019 | 02/15/2042 |
| 3137AM-DS-3 | FHR 3997 WB EXCH PAC-1-11 | | | 4 | 1 | 13,607,269 | 108.1690 | 14,786,979 | 13,670,280 | 13,625,424 | | 1,883 | | | 3.500 | 3.546 | MON | 39,872 | 478,460 | 04/25/2012 | 02/15/2042 |
| 3137AM-E3-7 | FHR 3997 YZ Z SEQ | | | 4 | 1 | 29,602,417 | 105.3690 | 28,813,370 | 27,345,297 | 28,358,284 | | (127,382) | | | 4.000 | 3.213 | MON | 91,151 | 1,070,477 | 12/01/2019 | 02/15/2042 |
| 3137AM-Q6-7 | FHR 4012 NC PAC-11 | | | 4 | 1 | 18,195,286 | 107.0850 | 18,664,942 | 17,430,000 | 17,877,869 | | (34,373) | | | 3.500 | 3.240 | 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 | 105.5740 | 13,108,736 | 12,416,618 | 12,377,544 | | 2,061 | | | 3.500 | 3.549 | 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 | 106.7800 | 22,214,038 | 20,803,592 | 20,737,062 | | 3,215 | | | 3.500 | 3.549 | MON | 60,677 | 728,126 | 04/25/2012 | 03/15/2042 |

# 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 |
| 3137AP-BW-9 | FHR 4033 ZE Z SEQ | | | 4 | 1 | 43,359,835 | 108.2660 | 44,915,358 | 41,486,069 | 42,522,027 | | (83,976) | | | 4.000 | 3.693 | MON | 138,287 | 1,624,041 | 12/01/2019 | 04/15/2042 |
| 3137AP-EN-6 | FHR 4028 ZA Z SEQ | | | 4 | 1 | 62,711,981 | 108.2190 | 65,151,739 | 60,203,382 | 61,678,990 | | (119,650) | | | 4.000 | 3.664 | MON | 200,678 | 2,356,761 | 12/01/2019 | 04/15/2042 |
| 3137AP-MM-9 | FHR 4030 PE PAC-1-11 | | | 4 | 1 | 17,688,092 | 104.8160 | 18,867,939 | 18,001,000 | 17,833,835 | | 13,525 | | | 3.500 | 3.614 | 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 | 107.8930 | 16,364,145 | 15,167,000 | 15,405,160 | | (14,564) | | | 3.500 | 3.364 | 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 | 106.3080 | 16,240,650 | 15,277,000 | 15,659,592 | | (29,804) | | | 3.500 | 3.231 | MON | 44,558 | 534,695 | 06/06/2012 | 05/15/2042 |
| 3137AQ-JU-3 | FHR 4050 CZ Z SEQ | | | 4 | 1 | 35,676,290 | 108.3660 | 36,673,180 | 33,842,071 | 34,780,094 | | (70,811) | | | 4.000 | 3.649 | MON | 112,807 | 1,324,804 | 12/01/2019 | 05/15/2042 |
| 3137AQ-LC-0 | FHR 4050 MZ EXCH Z PAC-1-11 | | | 4 | 1 | 19,858,871 | 105.0030 | 21,322,796 | 20,306,768 | 19,979,887 | | 12,210 | | | 3.500 | 3.642 | MON | 59,228 | 697,444 | 12/01/2019 | 05/15/2042 |
| 3137AQ-ZZ-4 | FHR 4059 PW PAC-1-11 | | | 4 | 1 | 19,235,480 | 107.2360 | 20,003,777 | 18,654,000 | 18,998,613 | | (24,539) | | | 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 | 102.0090 | 10,500,187 | 10,293,386 | 10,166,080 | | 7,682 | | | 3.000 | 3.143 | 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 | 106.6750 | 13,871,839 | 13,003,801 | 13,229,608 | | (16,425) | | | 3.500 | 3.300 | MON | 37,928 | 455,133 | 02/15/2013 | 06/15/2042 |
| 3137AR-FR-2 | FHR 4062 BZ Z SEQ | | | 4 | 1 | 13,121,435 | 102.9950 | 14,294,932 | 13,879,281 | 13,180,471 | | 52,400 | | | 3.500 | 4.159 | MON | 40,481 | 476,689 | 12/01/2019 | 06/15/2042 |
| 3137AR-K7-0 | FHR 4057 NY PAC-11 | | | 4 | 1 | 14,863,691 | 109.9420 | 15,612,005 | 14,200,272 | 14,649,544 | | (23,698) | | | 3.500 | 3.244 | MON | 41,417 | 497,010 | 10/18/2012 | 06/15/2042 |
| 3137AR-M2-9 | FHR 4057 ZB Z SEQ | | | 4 | 1 | 43,525,628 | 103.8320 | 44,533,085 | 42,889,433 | 43,350,793 | | (26,404) | | | 3.500 | 3.378 | MON | 125,094 | 1,373,059 | 12/01/2019 | 06/15/2042 |
| 3137AR-MM-5 | FHR 4068 CE PAC-1-11 | | | 4 | 1 | 26,698,108 | 102.4430 | 27,440,288 | 26,786,000 | 26,721,207 | | 2,976 | | | 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 | 102.2030 | 18,887,037 | 18,480,000 | 18,435,329 | | 2,058 | | | 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 | 31,454,988 | 104.1860 | 32,066,013 | 30,777,627 | 31,129,401 | | (43,935) | | | 3.500 | 3.335 | MON | 89,768 | 1,057,070 | 12/01/2019 | 07/15/2042 |
| 3137AR-WY-8 | FHR 4073 HZ EXCH Z SEQ | | | 4 | 1 | 44,377,231 | 108.5810 | 44,350,905 | 40,846,075 | 43,023,567 | | (160,253) | | | 4.000 | 3.443 | MON | 136,154 | 1,598,987 | 12/01/2019 | 07/15/2042 |
| 3137AR-XT-8 | FHR 4073 PB PAC-1-11 | | | 4 | 1 | 12,876,917 | 102.0260 | 13,174,882 | 12,913,235 | 12,884,366 | | 951 | | | 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 | 35,183,412 | 108.9460 | 35,863,937 | 32,919,087 | 34,297,914 | | (109,807) | | | 4.000 | 3.445 | MON | 109,730 | 1,288,672 | 12/01/2019 | 07/15/2042 |
| 3137AS-5V-2 | FHR 4087 VZ Z SEQ | | | 4 | 1 | 15,479,789 | 108.6400 | 15,793,501 | 14,537,461 | 15,074,661 | | (43,563) | | | 4.000 | 3.520 | MON | 48,458 | 569,093 | 12/01/2019 | 07/15/2042 |
| 3137AS-BH-6 | FHR 4077 KE PAC-1-11 | | | 4 | 1 | 10,994,946 | 103.6380 | 11,380,697 | 10,981,219 | 10,985,032 | | (1,143) | | | 3.000 | 3.001 | 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 | 101.0900 | 19,139,347 | 18,933,000 | 17,980,806 | | 80,750 | | | 3.000 | 3.623 | 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 | 105.2190 | 16,881,274 | 16,043,904 | 15,753,373 | | 18,473 | | | 3.000 | 3.197 | 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 | 98.9540 | 8,967,555 | 9,062,332 | 8,836,951 | | 15,219 | | | 3.000 | 3.265 | 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 | 102.8290 | 23,340,312 | 22,698,143 | 22,711,469 | | (2,900) | | | 3.000 | 2.999 | 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 | 105.2690 | 10,636,407 | 10,104,000 | 10,104,000 | | | | | 3.000 | 3.007 | MON | 25,260 | 303,120 | 01/17/2013 | 08/15/2042 |
| 3137AT-VH-2 | FHR 4113 ZA Z SEQ | | | 4 | 1 | 23,596,880 | 106.9210 | 25,236,227 | 23,602,605 | 23,587,644 | | (2,289) | | | 3.500 | 3.516 | MON | 68,841 | 810,641 | 12/01/2019 | 09/15/2042 |
| 3137AU-6C-8 | FHR 4110 BZ Z SEQ | | | 4 | 1 | 14,621,894 | 106.1670 | 15,590,242 | 14,684,660 | 14,622,579 | | 685 | | | 3.500 | 3.552 | MON | 42,830 | 338,188 | 12/01/2019 | 09/15/2042 |
| 3137AU-A6-6 | FHR 4103 DZ Z SEQ | | | 4 | 1 | 23,327,915 | 102.5690 | 25,587,384 | 24,946,511 | 23,874,461 | | 61,236 | | | 3.000 | 3.480 | MON | 62,366 | 736,374 | 12/01/2019 | 09/15/2042 |
| 3137AU-DR-7 | FHR 4105 KE PAC-22 | | | 4 | 1 | 17,935,000 | 110.2970 | 18,750,573 | 17,000,000 | 17,584,252 | | (33,734) | | | 3.500 | 3.182 | 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 | 99.6710 | 24,994,454 | 25,077,000 | 22,216,523 | | 183,515 | | | 3.000 | 4.242 | 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 | 103.1330 | 16,715,984 | 16,208,251 | 15,869,626 | | 19,598 | | | 3.000 | 3.219 | MON | 40,521 | 486,248 | 02/14/2013 | 09/15/2042 |
| 3137AV-3V-7 | FHR 4122 ZJ Z SEQ | | | 4 | 1 | 43,173,087 | 108.0190 | 45,742,993 | 42,347,157 | 42,890,662 | | (30,336) | | | 3.500 | 3.389 | MON | 123,513 | 1,454,430 | 12/01/2019 | 10/15/2042 |
| 3137AV-3X-3 | FHR 4122 ZN Z SEQ | | | 4 | 1 | 29,481,679 | 106.1440 | 30,506,269 | 28,740,583 | 29,232,927 | | (25,639) | | | 3.500 | 3.358 | MON | 83,827 | 987,107 | 12/01/2019 | 10/15/2042 |
| 3137AV-4E-4 | FHR 4121 AZ Z SEQ | | | 4 | 1 | 12,114,703 | 99.4580 | 12,467,011 | 12,535,013 | 12,227,742 | | 11,751 | | | 3.000 | 3.208 | MON | 31,338 | 370,010 | 12/01/2019 | 10/15/2042 |
| 3137AV-6Q-5 | FHR 4121 MZ Z SEQ | | | 4 | 1 | 21,230,427 | 103.2440 | 22,398,389 | 21,694,517 | 21,362,338 | | 16,241 | | | 3.000 | 3.169 | MON | 54,236 | 640,382 | 12/01/2019 | 10/15/2042 |
| 3137AY-NJ-6 | FHR 4161 PW PAC-1-11 | | | 4 | 1 | 10,954,782 | 102.3640 | 12,702,301 | 12,408,957 | 11,399,153 | | 76,484 | | | 3.000 | 3.933 | 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 | 99.4630 | 13,388,946 | 13,461,190 | 12,566,293 | | 80,980 | | | 3.000 | 3.911 | 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 | 102.1530 | 11,428,059 | 11,187,178 | 11,061,619 | | 5,596 | | | 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 | 12,587,593 | 102.0660 | 13,490,259 | 13,217,252 | 12,688,012 | | 27,299 | | | 3.000 | 3.386 | MON | 33,043 | 390,149 | 12/01/2019 | 02/15/2043 |
| 3137B0-CD-4 | FHR 4184 GB PAC-11 | | | 4 | 1 | 16,162,386 | 102.3850 | 17,203,745 | 16,803,000 | 16,362,103 | | 27,128 | | | 3.000 | 3.261 | MON | 42,008 | 504,090 | 03/06/2013 | 03/15/2043 |
| 3137B0-GG-3 | FHR 4174 Z EXCH Z SEQ | | | 4 | 1 | 59,051,202 | 105.4320 | 60,067,510 | 56,972,496 | 58,540,143 | | (108,741) | | | 3.500 | 3.215 | MON | 166,170 | 1,956,743 | 12/01/2019 | 03/15/2043 |
| 3137B1-KL-5 | FHR 4194 ZE Z SEQ | | | 4 | 1 | 26,827,952 | 107.3950 | 29,523,463 | 27,490,635 | 27,036,236 | | 23,496 | | | 4.000 | 4.207 | MON | 91,635 | 1,076,166 | 12/01/2019 | 04/15/2043 |
| 3137B1-VG-4 | FHR 4209 VZ Z SEQ | | | 4 | 1 | 52,351,584 | 108.6450 | 52,992,743 | 48,775,901 | 51,125,481 | | (166,850) | | | 4.000 | 3.439 | MON | 162,586 | 1,909,413 | 12/01/2019 | 05/15/2043 |
| 3137B2-BB-5 | FHR 4199 VZ Z SEQ | | | 4 | 1 | 36,269,619 | 105.8840 | 38,251,673 | 36,126,114 | 36,213,632 | | (8,667) | | | 3.500 | 3.488 | MON | 105,368 | 1,240,766 | 12/01/2019 | 05/15/2043 |
| 3137B2-F2-1 | FHR 4203 ZN Z SEQ | | | 4 | 1 | 25,924,703 | 106.0780 | 26,706,381 | 25,176,145 | 25,792,940 | | (25,612) | | | 3.500 | 3.292 | MON | 73,430 | 864,685 | 12/01/2019 | 05/15/2043 |
| 3137B2-P8-7 | FHR 4212 ZX Z SEQ | | | 4 | 1 | 48,009,679 | 108.2330 | 47,929,502 | 44,283,496 | 47,234,509 | | (169,257) | | | 4.000 | 3.234 | MON | 147,612 | 1,733,550 | 12/01/2019 | 06/15/2043 |
| 3137B3-G4-4 | FHR 4226 PZ Z SEQ | | | 4 | 1 | 23,654,063 | 105.1420 | 26,372,512 | 25,082,712 | 24,010,449 | | 53,807 | | | 3.500 | 4.002 | MON | 73,158 | 861,476 | 12/01/2019 | 07/15/2043 |
| 3137B3-H8-4 | FHR 4229 ZA Z SEQ | | | 4 | 1 | 23,727,507 | 108.8900 | 26,856,634 | 24,664,056 | 23,972,999 | | 39,365 | | | 4.000 | 4.369 | MON | 82,214 | 965,515 | 12/01/2019 | 07/15/2043 |
| 3137B3-JQ-2 | FHR 4231 ZB Z SEQ | | | 4 | 1 | 10,678,258 | 105.8070 | 13,240,548 | 12,513,919 | 11,303,855 | | 88,081 | | | 3.500 | 4.788 | MON | 36,499 | 429,795 | 12/01/2019 | 07/15/2043 |
| 3137B3-N4-6 | FHR 4223 VZ Z SEQ | | | 4 | 1 | 30,384,058 | 112.1720 | 33,130,513 | 29,535,526 | 30,188,785 | | (37,121) | | | 4.000 | 3.772 | MON | 98,452 | 1,156,217 | 12/01/2019 | 07/15/2043 |
| 3137B4-XH-4 | FHR 4262 AL SEQ | | | 4 | 1 | 9,457,580 | 102.3680 | 10,486,031 | 10,243,444 | 9,870,703 | | 46,526 | | | 3.000 | 3.541 | MON | 25,609 | 307,303 | 10/31/2013 | 10/15/2033 |
| 3137B5-YB-3 | FHR 4267 ZX SC Z SEQ | | | 4 | 1 | 37,786,164 | 116.8020 | 41,548,893 | 35,571,991 | 37,136,007 | | (113,526) | | | 4.500 | 4.001 | MON | 133,395 | 1,562,395 | 12/01/2019 | 03/15/2041 |
| 3137B5-YC-1 | FHR 4267 ZY Z SEQ | | | 4 | 1 | 52,310,030 | 114.8570 | 56,223,562 | 48,950,766 | 51,309,770 | | (177,432) | | | 4.500 | 3.935 | MON | 183,565 | 2,150,018 | 12/01/2019 | 11/15/2043 |
| 3137B5-ZR-7 | FHR 4276 ZH Z SEQ | | | 4 | 1 | 10,265,109 | 100.2430 | 12,028,615 | 11,999,408 | 10,910,102 | | 62,661 | | | 3.000 | 3.890 | MON | 29,999 | 354,200 | 12/01/2019 | 11/15/2043 |
| 3137B8-B7-1 | FHR 4307 NZ EXCH Z SEQ | | | 4 | 1 | 16,447,712 | 99.2560 | 19,032,276 | 19,174,876 | 17,469,149 | | 124,587 | | | 3.000 | 3.947 | MON | 47,937 | 566,007 | 12/01/2019 | 02/15/2044 |
| 3137B8-JL-2 | FHR 4315 LZ SC Z SEQ | | | 4 | 1 | 20,657,302 | 111.6920 | 21,496,520 | 19,246,252 | 20,198,190 | | (73,034) | | | 4.500 | 3.875 | MON | 72,173 | 845,335 | 12/01/2019 | 07/15/2041 |

# 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 |
| 3137B9-FE-0 | FHR 4314 GZ Z SEQ | | | 4 | 1 | 30,001,237 | 100.1140 | 31,911,620 | 31,875,292 | 30,539,312 | | 67,668 | | | 3.000 | 3.376 | MON | 79,688 | 940,899 | 12/01/2019 | 03/15/2044 |
| 3137B9-QZ-1 | FHR 4331 Z Z SEQ | | | 4 | 1 | 23,923,752 | 107.4330 | 26,043,124 | 24,241,218 | 24,002,408 | | 15,111 | | | 4.000 | 4.139 | MON | 80,804 | 948,962 | 12/01/2019 | 04/15/2044 |
| 3137BA-3W-0 | FHR 4329 KZ Z SEQ | | | 4 | 1 | 21,171,740 | 100.0700 | 25,639,892 | 25,621,869 | 22,215,689 | | 163,532 | | | 3.000 | 4.175 | MON | 64,055 | 756,310 | 12/01/2019 | 04/15/2044 |
| 3137BA-G6-3 | FHR 4323 VZ Z SEQ | | | 4 | 1 | 25,230,217 | 108.0490 | 28,452,219 | 26,332,717 | 25,476,486 | | 34,828 | | | 4.000 | 4.367 | MON | 87,776 | 1,030,838 | 12/01/2019 | 04/15/2044 |
| 3137BA-JH-6 | FHR 4345 Z Z SEQ | | | 4 | 1 | 10,734,153 | 100.0760 | 12,838,176 | 12,828,436 | 11,181,030 | | 82,711 | | | 3.000 | 4.137 | MON | 32,071 | 378,671 | 12/01/2019 | 05/15/2044 |
| 3137BA-JJ-2 | FHR 4345 ZE Z SEQ | | | 4 | 1 | 15,916,666 | 104.8000 | 18,176,095 | 17,343,566 | 16,212,368 | | 64,642 | | | 3.500 | 4.256 | MON | 50,585 | 595,672 | 12/01/2019 | 05/15/2044 |
| 3137BA-P7-1 | FHR 4341 ZX SC Z SEQ | | | 4 | 1 | 18,377,729 | 115.0210 | 19,479,618 | 16,935,774 | 18,184,365 | | (68,924) | | | 4.350 | 3.575 | MON | 61,392 | 719,637 | 12/01/2019 | 05/15/2044 |
| 3137BA-S7-8 | FHR 4343 DZ Z SEQ | | | 4 | 1 | 29,570,976 | 105.8760 | 31,352,776 | 29,612,863 | 29,567,802 | | (1,149) | | | 3.500 | 3.527 | MON | 86,371 | 1,017,065 | 12/01/2019 | 05/15/2044 |
| 3137BA-UK-6 | FHR 4340 DZ Z SEQ | | | 4 | 1 | 16,875,009 | 100.0750 | 20,249,533 | 20,234,269 | 17,787,962 | | 127,541 | | | 3.000 | 4.104 | MON | 50,586 | 597,278 | 12/01/2019 | 05/15/2044 |
| 3137BB-CR-9 | FHR 4354 GL EXCH SEQ | | | 4 | 1 | 36,934,664 | 107.3440 | 41,312,658 | 38,486,136 | 37,464,734 | | 77,813 | | | 3.500 | 3.850 | 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 | 107.5810 | 10,479,466 | 9,741,000 | 9,391,782 | | 22,863 | | | 3.500 | 3.907 | MON | 28,411 | 340,935 | 06/18/2014 | 06/15/2044 |
| 3137BB-FB-1 | FHR 4352 ZW EXCH Z SEQ | | | 4 | 1 | 10,181,058 | 100.0750 | 10,631,925 | 10,623,969 | 10,220,591 | | 18,210 | | | 3.000 | 3.327 | MON | 26,560 | 313,600 | 12/01/2019 | 06/15/2044 |
| 3137BB-J8-4 | FHR 4350 KZ Z SEQ | | | 4 | 1 | 14,389,927 | 100.1640 | 17,341,038 | 17,312,620 | 15,047,993 | | 111,760 | | | 3.000 | 4.264 | MON | 43,282 | 511,036 | 12/01/2019 | 03/15/2043 |
| 3137BB-JZ-4 | FHR 4357 GZ Z SEQ | | | 4 | 1 | 14,991,802 | 99.9440 | 18,026,724 | 18,036,739 | 15,710,139 | | 108,572 | | | 3.000 | 4.191 | MON | 45,092 | 532,411 | 12/01/2019 | 06/15/2044 |
| 3137BB-Z9-4 | FHR 4348 ZA SC Z PT | | | 4 | 1 | 13,632,855 | 106.1830 | 15,317,549 | 14,425,589 | 13,935,953 | | 37,012 | | | 3.500 | 3.907 | MON | 42,075 | 495,452 | 12/01/2019 | 07/15/2042 |
| 3137BC-BQ-0 | FHR 4366 GZ Z SEQ | | | 4 | 1 | 10,645,956 | 99.4540 | 11,697,884 | 11,762,098 | 10,891,975 | | 46,627 | | | 3.000 | 3.755 | MON | 29,405 | 347,195 | 12/01/2019 | 07/15/2044 |
| 3137BC-NN-4 | FHR 4363 Z ARB Z SEQ | | | 4 | 1 | 21,795,470 | 107.4100 | 23,410,427 | 21,795,470 | 21,795,470 | | | | | 3.500 | 3.513 | MON | 63,570 | 748,574 | 12/01/2019 | 11/15/2050 |
| 3137BC-R2-6 | FHR 4382 Z Z SEQ | | | 4 | 1 | 20,333,309 | 100.1980 | 23,527,194 | 23,480,683 | 20,963,701 | | 109,491 | | | 3.000 | 4.027 | MON | 58,702 | 693,106 | 12/01/2019 | 08/15/2044 |
| 3137BC-SU-3 | FHR 4374 NZ ARB Z SEQ | | | 4 | 1 | 22,311,666 | 107.5930 | 24,268,416 | 22,555,705 | 22,364,904 | | 8,934 | | | 3.750 | 3.855 | MON | 70,487 | 828,905 | 12/01/2019 | 06/01/2051 |
| 3137BC-YF-9 | FHR 4381 ZJ EXCH Z SEQ | | | 4 | 1 | 16,070,045 | 105.7540 | 17,019,307 | 16,093,338 | 16,069,025 | | (623) | | | 3.500 | 3.527 | MON | 46,939 | 552,732 | 12/01/2019 | 08/15/2044 |
| 3137BD-5W-2 | FHR 4378 EZ EXCH Z SEQ | | | 4 | 1 | 22,538,839 | 98.8150 | 26,253,369 | 26,568,291 | 24,566,222 | | 106,955 | | | 3.000 | 3.743 | MON | 66,421 | 784,246 | 12/01/2019 | 08/15/2044 |
| 3137BD-C5-3 | FHR 4377 LZ Z SEQ | | | 4 | 1 | 56,844,495 | 99.9350 | 63,315,646 | 63,356,935 | 58,332,442 | | 223,242 | | | 3.000 | 3.677 | MON | 158,392 | 1,870,179 | 12/01/2019 | 08/15/2044 |
| 3137BD-H4-1 | FHR 4392 Z Z SEQ | | | 4 | 1 | 18,512,872 | 100.1800 | 21,436,727 | 21,398,257 | 19,092,423 | | 111,431 | | | 3.000 | 4.035 | MON | 53,496 | 631,637 | 12/01/2019 | 09/15/2044 |
| 3137BD-SR-8 | FHR 4385 HZ Z SEQ | | | 4 | 1 | 33,272,433 | 99.7190 | 39,370,865 | 39,481,781 | 34,713,187 | | 202,210 | | | 3.000 | 4.003 | MON | 98,704 | 1,165,429 | 12/01/2019 | 09/15/2044 |
| 3137BD-ZL-3 | FHR 4387 HZ Z SEQ | | | 4 | 1 | 10,780,545 | 99.9580 | 12,021,324 | 12,026,392 | 11,117,102 | | 40,233 | | | 3.000 | 3.660 | MON | 30,066 | 354,997 | 12/01/2019 | 09/15/2044 |
| 3137BF-HK-0 | FHR 4418 ZX SC Z PT | | | 4 | 1 | 12,674,696 | 107.9980 | 13,186,493 | 12,209,966 | 12,646,408 | | (28,288) | | | 4.000 | 3.538 | MON | 40,700 | 360,268 | 12/01/2019 | 11/15/2040 |
| 3137BF-VL-2 | FHR 4417 EZ Z SEQ | | | 4 | 1 | 13,498,159 | 105.7680 | 14,860,368 | 14,049,987 | 13,542,122 | | 23,293 | | | 3.500 | 3.858 | MON | 40,979 | 482,552 | 12/01/2019 | 12/15/2044 |
| 3137BG-3K-3 | FHR 4430 Z Z SEQ | | | 4 | 1 | 2,277,814 | 108.4000 | 2,183,844 | 2,014,615 | 2,248,470 | | (10,744) | | | 4.000 | 3.006 | MON | 6,715 | 78,865 | 12/01/2019 | 01/15/2045 |
| 3137BG-FZ-7 | FHR 4440 ZX SC Z PT | | | 4 | 1 | 32,433,683 | 108.2660 | 32,828,968 | 30,322,429 | 32,251,429 | | (62,313) | | | 4.000 | 3.376 | MON | 101,075 | 1,187,021 | 12/01/2019 | 01/15/2045 |
| 3137BG-JS-9 | FHR 4444 CZ Z SEQ | | | 4 | 1 | 69,480,079 | 99.8060 | 76,905,550 | 77,055,361 | 70,656,637 | | 230,239 | | | 3.000 | 3.689 | MON | 192,638 | 2,274,531 | 12/01/2019 | 02/15/2045 |
| 3137BG-TP-4 | FHR 4450 DY SEQ | | | 4 | 1 | 9,635,454 | 110.4130 | 10,018,850 | 9,074,000 | 9,351,778 | | (19,630) | | | 4.000 | 3.609 | MON | 30,247 | 362,960 | 03/06/2015 | 03/15/2045 |
| 3137BG-XL-8 | FHR 4447 XZ SC Z PT | | | 4 | 1 | 18,780,341 | 110.3720 | 19,758,428 | 17,901,675 | 18,758,862 | | (21,479) | | | 4.000 | 3.510 | MON | 59,672 | 456,870 | 12/17/2019 | 01/15/2045 |
| 3137BG-Y7-8 | FHR 4447 ZX SC Z PT | | | 4 | 1 | 28,247,425 | 108.0650 | 29,005,466 | 26,840,756 | 28,068,503 | | (59,215) | | | 4.000 | 3.559 | MON | 89,469 | 1,050,726 | 12/01/2019 | 01/15/2045 |
| 3137BJ-GT-4 | FHR 4471 ZB Z SEQ | | | 4 | 1 | 24,141,819 | 97.9920 | 27,376,480 | 27,937,341 | 24,704,959 | | 88,510 | | | 3.000 | 3.884 | MON | 69,843 | 824,658 | 12/01/2019 | 05/15/2045 |
| 3137BK-CR-9 | FHR 4480 EY PAC-1-11 | | | 4 | 1 | 2,348,779 | 108.3140 | 2,357,987 | 2,177,000 | 2,312,774 | | (8,664) | | | 3.500 | 2.909 | MON | 6,350 | 76,195 | 04/11/2016 | 06/15/2045 |
| 3137BL-2V-9 | FHR 4503 ZA Z SEQ | | | 4 | 1 | 13,125,080 | 106.2620 | 13,996,943 | 13,172,091 | 13,128,944 | | 1,032 | | | 3.500 | 3.547 | MON | 38,419 | 452,401 | 12/01/2019 | 08/15/2045 |
| 3137BM-EL-6 | FHR 4537 ZN Z SEQ | | | 4 | 1 | 23,238,981 | 106.0790 | 24,399,032 | 23,000,789 | 23,180,606 | | (9,596) | | | 3.500 | 3.448 | MON | 67,086 | 789,971 | 12/01/2019 | 12/15/2045 |
| 3137BM-WK-8 | FHR 4549 UZ Z SEQ | | | 4 | 1 | 14,758,701 | 106.0140 | 15,228,885 | 14,364,937 | 14,676,959 | | (16,091) | | | 3.500 | 3.330 | MON | 41,898 | 493,369 | 12/01/2019 | 02/15/2046 |
| 3137BQ-H2-6 | FHR 4593 PE PAC-11 | | | 4 | 1 | 11,506,838 | 108.0870 | 11,979,240 | 11,083,000 | 11,458,788 | | (20,024) | | | 3.500 | 3.202 | 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 | 101.4520 | 14,629,309 | 14,420,000 | 14,902,625 | | (28,094) | | | 3.000 | 2.717 | MON | 36,050 | 432,600 | 10/04/2016 | 09/15/2046 |
| 3137BR-YV-1 | FHR 4615 LG EXCH SC PT | | | 4 | 1 | 20,790,601 | 105.1590 | 21,907,636 | 20,832,918 | 20,791,800 | | 1,199 | | | 3.500 | 3.537 | MON | 60,763 | 546,864 | 02/28/2019 | 09/15/2041 |
| 3137BR-ZJ-7 | FHR 4615 ZQ SC Z PT | | | 4 | 1 | 14,899,185 | 117.3160 | 15,451,721 | 13,171,059 | 14,690,737 | | (66,151) | | | 4.500 | 3.363 | MON | 49,391 | 578,500 | 12/01/2019 | 04/15/2042 |
| 3137BT-2L-4 | FHR 4631 VZ Z SEQ | | | 4 | 1 | 9,000,739 | 106.4980 | 9,390,489 | 8,817,556 | 8,986,372 | | (6,349) | | | 3.500 | 3.362 | MON | 25,718 | 302,842 | 12/01/2019 | 11/15/2046 |
| 3137BT-CW-9 | FHR 4639 AZ Z SEQ | | | 4 | 1 | 63,075,798 | 99.0700 | 65,032,518 | 65,643,084 | 63,399,075 | | 134,091 | | | 3.000 | 3.330 | MON | 164,108 | 1,937,661 | 12/01/2019 | 12/15/2046 |
| 3137BT-P8-8 | FHR 4636 DZ Z SEQ | | | 4 | 1 | 11,153,951 | 104.2270 | 11,574,818 | 11,105,409 | 11,147,676 | | (2,967) | | | 3.500 | 3.478 | MON | 32,391 | 381,420 | 12/01/2019 | 12/15/2046 |
| 3137BU-7G-7 | FHR 4651 MZ EXCH Z SEQ | | | 4 | 1 | 22,888,621 | 105.8510 | 23,840,009 | 22,522,161 | 22,831,389 | | (22,779) | | | 3.500 | 3.388 | MON | 65,690 | 773,532 | 12/01/2019 | 01/15/2047 |
| 3137BU-LT-3 | FHR 4648 PL EXCH PAC | | | 4 | 1 | 15,181,000 | 102.4160 | 16,540,262 | 16,150,000 | 15,355,625 | | 51,790 | | | 3.000 | 4.192 | MON | 40,375 | 484,500 | 02/02/2017 | 01/15/2047 |
| 3137BU-TC-2 | FHR 4650 LB PAC-11 | | | 4 | 1 | 9,422,433 | 102.1850 | 9,664,546 | 9,457,900 | 9,422,976 | | 543 | | | 3.000 | 3.040 | MON | 23,645 | 118,224 | 07/12/2019 | 01/15/2047 |
| 3137BU-ZA-9 | FHR 4659 AZ Z SEQ | | | 4 | 1 | 27,782,807 | 99.4040 | 31,894,354 | 32,085,726 | 28,145,977 | | 115,575 | | | 3.000 | 3.815 | MON | 80,214 | 947,111 | 12/01/2019 | 02/15/2047 |
| 3137BV-CD-6 | FHR 4656 PB PAC | | | 4 | 1 | 11,463,243 | 107.8980 | 12,380,257 | 11,474,000 | 11,460,651 | | (105) | | | 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 | 10,695,151 | 104.2280 | 11,507,737 | 11,040,910 | 10,741,075 | | 13,297 | | | 3.500 | 3.766 | MON | 32,203 | 379,204 | 12/01/2019 | 01/15/2047 |
| 3137BV-EK-8 | FHR 4655 HZ EXCH Z SEQ | | | 4 | 1 | 55,214,635 | 104.3300 | 57,374,047 | 54,992,882 | 55,169,674 | | (15,079) | | | 3.500 | 3.484 | MON | 160,396 | 1,888,752 | 12/01/2019 | 02/15/2047 |
| 3137BV-ET-9 | FHR 4655 JZ Z SEQ | | | 4 | 1 | 14,055,988 | 98.9910 | 15,648,085 | 15,807,584 | 14,328,189 | | 75,598 | | | 3.000 | 3.676 | MON | 39,519 | 466,610 | 12/01/2019 | 03/15/2046 |
| 3137BV-FH-4 | FHR 4655 KZ Z SEQ | | | 4 | 1 | 22,253,544 | 103.9760 | 22,959,732 | 22,081,819 | 22,224,809 | | (9,494) | | | 3.500 | 3.454 | MON | 64,405 | 758,409 | 12/01/2019 | 02/15/2047 |
| 3137BV-FY-7 | FHR 4655 TZ Z SEQ | | | 4 | 1 | 15,210,646 | 98.8500 | 17,705,700 | 17,911,703 | 15,522,866 | | 86,937 | | | 3.000 | 3.827 | MON | 44,779 | 528,720 | 12/01/2019 | 02/15/2047 |
| 3137BV-K7-0 | FHR 4660 LA SEQ | | | 4 | 1 | 91,532,906 | 101.3490 | 96,748,916 | 95,461,155 | 92,216,498 | | 232,108 | | | 3.000 | 3.401 | MON | 238,653 | 2,863,835 | 02/16/2017 | 02/15/2047 |
| 3137BV-KL-9 | FHR 4660 ZA Z SEQ | | | 4 | 1 | 20,111,530 | 96.4240 | 21,132,400 | 21,916,220 | 20,223,306 | | 42,179 | | | 3.000 | 3.471 | MON | 54,791 | 646,926 | 12/01/2019 | 02/15/2047 |

# 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 |
| 3137BV-VQ-6 | FHR 4662 CZ Z SEQ | | | 4 | 1 | 14,110,452 | 104.1510 | 15,117,949 | 14,515,430 | 14,173,629 | | 17,012 | | | 3.500 | 3.751 | MON | 42,337 | 498,538 | 12/01/2019 | 05/15/2046 |
| 3137BV-XQ-4 | FHR 4661 GZ Z SEQ | | | 4 | 1 | 36,966,937 | 99.4620 | 40,757,704 | 40,978,273 | 37,396,096 | | 136,977 | | | 3.000 | 3.740 | MON | 102,446 | 1,209,602 | 12/01/2019 | 02/15/2047 |
| 3137BW-2J-2 | FHR 4671 CZ Z SEQ | | | 4 | 1 | 17,529,596 | 106.1980 | 19,501,757 | 18,363,639 | 17,602,921 | | 28,118 | | | 3.500 | 3.861 | MON | 53,561 | 630,706 | 12/01/2019 | 03/15/2047 |
| 3137BW-DZ-4 | FHR 4668 ZA Z SEQ | | | 4 | 1 | 43,073,641 | 103.7270 | 46,785,265 | 45,104,157 | 43,372,694 | | 74,036 | | | 3.500 | 3.878 | MON | 131,554 | 1,549,120 | 12/01/2019 | 02/15/2047 |
| 3137BW-HK-3 | FHR 4665 NZ Z SEQ | | | 4 | 1 | 74,368,546 | 104.0420 | 79,850,239 | 76,747,853 | 74,779,247 | | 104,719 | | | 3.500 | 3.761 | MON | 223,848 | 2,635,935 | 12/01/2019 | 02/15/2047 |
| 3137BW-JC-9 | FHR 4665 ZH Z SEQ | | | 4 | 1 | 19,764,111 | 106.1170 | 21,912,313 | 20,649,207 | 19,913,581 | | 36,601 | | | 3.500 | 3.821 | MON | 60,227 | 709,205 | 12/01/2019 | 03/15/2047 |
| 3137BW-P5-7 | FHR 4666 VZ Z SEQ | | | 4 | 1 | 23,644,296 | 97.9010 | 25,557,689 | 26,105,727 | 23,904,880 | | 81,121 | | | 3.000 | 3.581 | MON | 65,264 | 770,592 | 12/01/2019 | 03/15/2047 |
| 3137BW-P6-5 | FHR 4666 Z Z SEQ | | | 4 | 1 | 25,939,968 | 99.2100 | 28,193,425 | 28,417,967 | 26,318,821 | | 120,755 | | | 3.000 | 3.750 | MON | 71,045 | 838,845 | 12/01/2019 | 03/15/2047 |
| 3137BW-Q2-3 | FHR 4664 DZ Z SEQ | | | 4 | 1 | 10,580,885 | 105.9320 | 11,662,103 | 11,009,018 | 10,626,605 | | 14,135 | | | 3.500 | 3.811 | MON | 32,110 | 378,109 | 12/01/2019 | 11/15/2045 |
| 3137BW-Q6-4 | FHR 4664 GZ Z SEQ | | | 4 | 1 | 13,121,277 | 106.2420 | 14,625,368 | 13,766,045 | 13,182,137 | | 18,516 | | | 3.500 | 3.862 | MON | 40,151 | 472,800 | 12/01/2019 | 07/15/2046 |
| 3137BW-RD-8 | FHR 4664 PN PAC | | | 4 | 1 | 13,704,132 | 108.1930 | 14,929,567 | 13,799,000 | 13,714,790 | | 2,956 | | | 3.500 | 3.571 | MON | 40,247 | 482,965 | 03/15/2017 | 03/15/2047 |
| 3137BW-V3-5 | FHR 4663 Z Z SEQ | | | 4 | 1 | 54,572,852 | 99.5390 | 61,728,893 | 62,014,999 | 55,606,474 | | 258,715 | | | 3.000 | 3.706 | MON | 155,038 | 1,830,567 | 12/01/2019 | 03/15/2047 |
| 3137BW-V4-3 | FHR 4663 ZJ Z SEQ | | | 4 | 1 | 22,483,708 | 104.1630 | 24,224,307 | 23,256,091 | 22,574,400 | | 23,759 | | | 3.500 | 3.774 | MON | 67,830 | 798,740 | 12/01/2019 | 03/15/2046 |
| 3137BW-V5-0 | FHR 4663 ZK Z SEQ | | | 4 | 1 | 69,505,381 | 104.1280 | 76,953,821 | 73,903,179 | 70,072,707 | | 141,494 | | | 3.500 | 4.009 | MON | 215,551 | 2,538,234 | 12/01/2019 | 06/15/2046 |
| 3137BW-YG-3 | FHR 4676 ZD Z PAC | | | 4 | 1 | 15,251,387 | 112.7710 | 16,425,497 | 14,565,321 | 15,144,976 | | (23,211) | | | 4.000 | 3.687 | MON | 48,551 | 570,184 | 12/01/2019 | 04/15/2047 |
| 3137BW-YS-7 | FHR 4674 AL SEQ | | | 4 | 1 | 6,901,387 | 100.2130 | 7,390,684 | 7,375,000 | 6,987,752 | | 25,996 | | | 3.000 | 3.528 | MON | 18,438 | 221,250 | 03/22/2017 | 07/15/2045 |
| 3137BX-6N-7 | FHR 4674 ZB Z SEQ | | | 4 | 1 | 17,179,521 | 104.2150 | 18,303,167 | 17,562,856 | 17,220,642 | | 12,744 | | | 3.500 | 3.694 | MON | 51,225 | 603,203 | 12/01/2019 | 02/15/2047 |
| 3137BX-CM-2 | FHR 4673 HZ Z SEQ | | | 4 | 1 | 16,275,923 | 106.2270 | 17,671,768 | 16,635,866 | 16,328,975 | | 11,709 | | | 3.500 | 3.670 | MON | 48,521 | 571,365 | 12/01/2019 | 04/15/2047 |
| 3137BX-M6-6 | FHR 4672 ZH Z SEQ | | | 4 | 1 | 20,482,554 | 104.1330 | 21,365,711 | 20,517,806 | 20,482,341 | | (531) | | | 3.500 | 3.529 | MON | 59,844 | 704,692 | 12/01/2019 | 04/15/2047 |
| 3137BY-PK-0 | FHR 4692 PC PAC | | | 4 | 1 | 11,816,105 | 101.5360 | 12,554,747 | 12,364,793 | 11,870,420 | | 21,075 | | | 3.000 | 3.340 | MON | 30,912 | 370,944 | 10/11/2017 | 06/15/2047 |
| 3137F1-EF-1 | FHR 4689 ZH Z SEQ | | | 4 | 1 | 18,322,170 | 104.1660 | 19,580,243 | 18,797,227 | 18,380,143 | | 16,439 | | | 3.500 | 3.709 | MON | 54,825 | 645,598 | 12/01/2019 | 08/15/2046 |
| 3137F1-X6-0 | FHR 4698 AL SEQ | | | 4 | 1 | 10,528,978 | 104.4720 | 11,380,401 | 10,893,220 | 10,599,253 | | 24,402 | | | 3.000 | 3.322 | MON | 27,233 | 326,797 | 07/10/2017 | 07/15/2047 |
| 3137F3-F8-2 | FHR 4768 KZ Z PAC | | | 4 | 1 | 11,458,307 | 105.9180 | 12,331,570 | 11,642,582 | 11,472,823 | | 8,775 | | | 3.500 | 3.668 | MON | 33,958 | 399,869 | 12/01/2019 | 11/15/2047 |
| 3137F3-MM-3 | FHR 4763 SA SC IO INV NTL PT | | | 4 | 1 | 8,127,721 | 15.4190 | 8,320,174 | | 6,660,213 | | (603,054) | | | 4.510 | 19.695 | MON | 108,127 | 2,134,627 | 01/19/2018 | 09/15/2038 |
| 3137F3-MP-6 | FHR 4763 SE SC IO INV NTL PT | | | 4 | 1 | 7,908,527 | 15.1300 | 8,252,373 | | 6,534,175 | | (580,672) | | | 4.510 | 19.362 | MON | 109,293 | 2,156,786 | 02/02/2018 | 03/15/2037 |
| 3137F3-TT-1 | FHR 4764 NZ Z PAC | | | 4 | 1 | 13,529,058 | 106.5900 | 14,973,592 | 14,047,863 | 13,556,013 | | 24,617 | | | 3.500 | 3.843 | MON | 40,973 | 482,479 | 12/01/2019 | 02/15/2048 |
| 3137F3-U7-7 | FHR 4764 PZ Z PAC | | | 4 | 1 | 13,350,152 | 101.3700 | 15,359,516 | 15,151,865 | 13,457,548 | | 87,601 | | | 3.000 | 4.016 | MON | 37,880 | 447,255 | 12/01/2019 | 01/15/2048 |
| 3137F4-KM-3 | FHR 4775 LZ Z SEQ | | | 4 | 1 | 15,610,522 | 117.3210 | 17,369,147 | 14,804,759 | 15,522,447 | | (56,839) | | | 4.500 | 3.869 | MON | 55,518 | 650,255 | 12/01/2019 | 04/15/2048 |
| 3137F4-VT-6 | FHR 4774 LZ Z SEQ | | | 4 | 1 | 12,351,701 | 116.0260 | 13,554,339 | 11,682,139 | 12,316,929 | | (27,199) | | | 4.500 | 3.778 | MON | 43,808 | 513,104 | 12/01/2019 | 02/15/2048 |
| 3137F5-NQ-8 | FHR 4794 ZD Z SEQ | | | 4 | 1 | 11,402,050 | 115.2040 | 12,369,527 | 10,737,066 | 11,352,458 | | (46,484) | | | 4.500 | 3.685 | MON | 40,264 | 471,594 | 12/01/2019 | 06/15/2048 |
| 3137F5-XR-5 | FHR 4800 KZ Z SEQ | | | 4 | 1 | 22,891,757 | 116.6330 | 25,301,532 | 21,693,270 | 22,801,029 | | (88,186) | | | 4.500 | 3.864 | MON | 81,350 | 952,813 | 12/01/2019 | 06/15/2048 |
| 3137FA-T9-9 | FHR 4718 YC PAC | | | 4 | 1 | 9,885,833 | 102.7170 | 10,555,202 | 10,276,000 | 9,928,786 | | 17,743 | | | 3.000 | 3.302 | MON | 25,690 | 308,280 | 10/11/2017 | 09/15/2047 |
| 3137FA-ZF-8 | FHR 4720 PL PAC | | | 4 | 1 | 14,325,172 | 103.9720 | 15,504,605 | 14,912,346 | 14,378,357 | | 23,241 | | | 3.000 | 3.369 | MON | 37,281 | 447,370 | 10/11/2017 | 09/15/2047 |
| 3137FB-CM-6 | FHR 4727 PB PAC | | | 4 | 1 | 11,982,217 | 101.5930 | 12,746,707 | 12,546,824 | 12,055,681 | | 34,971 | | | 3.000 | 3.419 | MON | 31,367 | 376,405 | 10/20/2017 | 11/15/2047 |
| 3137FB-X4-3 | FHR 4739 PL PAC | | | 4 | 1 | 11,210,880 | 101.0030 | 11,795,080 | 11,678,000 | 11,253,332 | | 18,679 | | | 3.000 | 3.301 | MON | 29,195 | 350,340 | 11/20/2017 | 12/15/2047 |
| 3137FC-V5-0 | FHR 4749 PZ Z PAC | | | 4 | 1 | 20,933,287 | 101.7710 | 22,964,156 | 22,564,461 | 21,068,193 | | 71,414 | | | 3.000 | 3.652 | MON | 56,411 | 666,061 | 12/01/2019 | 01/15/2048 |
| 3137FD-DK-5 | FHR 4750 PZ Z PAC | | | 4 | 1 | 14,494,199 | 100.6910 | 16,619,819 | 16,505,724 | 14,620,735 | | 70,181 | | | 3.000 | 3.970 | MON | 41,264 | 487,218 | 12/01/2019 | 01/15/2048 |
| 3137FD-TH-5 | FHR 4754 GZ Z SEQ | | | 4 | 1 | 18,061,574 | 110.2690 | 19,148,767 | 17,365,553 | 18,011,052 | | (28,061) | | | 4.000 | 3.720 | MON | 57,885 | 679,803 | 12/01/2019 | 02/15/2048 |
| 3137FE-AH-3 | FHR 4760 PZ Z PAC | | | 4 | 1 | 10,613,375 | 102.2530 | 12,052,857 | 11,787,243 | 10,690,246 | | 47,853 | | | 3.000 | 3.923 | MON | 29,468 | 347,937 | 12/01/2019 | 02/15/2048 |
| 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ | | | 4 | 1 | 40,605,556 | 117.6870 | 45,222,167 | 38,425,881 | 40,356,348 | | (241,058) | | | 4.500 | 3.713 | MON | 144,097 | 1,687,744 | 12/01/2019 | 06/15/2048 |
| 3137FG-3N-3 | FHR 4801 ZD Z SEQ | | | 4 | 1 | 1,951,102 | 111.8230 | 2,144,183 | 1,917,485 | 1,949,816 | | (1,287) | | | 4.000 | 3.802 | MON | 6,392 | 62,760 | 12/01/2019 | 06/15/2048 |
| 3137FG-AS-4 | FHR 4806 SJ SC IO INV NTL PT | | | 4 | 1 | 7,521,694 | 13.3790 | 7,369,132 | | 6,642,746 | | (524,290) | | | 4.510 | 20.665 | MON | 110,369 | 2,178,566 | 06/08/2018 | 10/15/2034 |
| 3137FG-BQ-7 | FHR 4810 LZ Z SEQ | | | 4 | 1 | 24,011,072 | 113.4940 | 26,288,004 | 23,162,529 | 23,924,027 | | (83,751) | | | 4.500 | 3.963 | MON | 86,859 | 1,017,346 | 12/01/2019 | 06/15/2048 |
| 3137FG-HM-0 | FHR 4808 MZ Z SEQ | | | 4 | 1 | 19,822,204 | 109.1520 | 21,572,722 | 19,763,839 | 19,815,076 | | (8,120) | | | 4.000 | 3.974 | MON | 65,879 | 773,688 | 12/01/2019 | 03/15/2048 |
| 3137FG-NC-5 | FHR 4809 JY EXCH SEQ | | | 4 | 1 | 21,402,749 | 108.7630 | 22,081,042 | 20,302,000 | 21,288,361 | | (100,069) | | | 4.500 | 3.436 | MON | 76,133 | 913,590 | 08/01/2018 | 05/15/2048 |
| 3137FG-SK-2 | FHR 4814 BA EXCH SC PT | | | 4 | 1 | 4,996,114 | 107.7150 | 5,205,862 | 4,833,000 | 4,983,134 | | (11,791) | | | 4.500 | 3.657 | MON | 18,124 | 217,485 | 10/16/2018 | 07/15/2048 |
| 3137FH-3A-9 | FHR 4822 SA SC IO INV NTL PT | | | 4 | 1 | 8,122,775 | 12.7930 | 7,983,852 | | 7,138,861 | | (689,626) | | | 4.510 | 20.425 | MON | 125,100 | 2,467,249 | 08/01/2018 | 05/15/2035 |
| 3137FJ-CM-9 | FHR 4829 SA SC IO INV NTL PT | | | 4 | 1 | 9,101,617 | 13.3920 | 11,204,254 | | 7,946,029 | | (864,749) | | | 4.010 | 26.273 | MON | 149,115 | 2,890,201 | 09/07/2018 | 07/15/2037 |
| 3137FJ-E5-4 | FHR 4835 AS INV PT | | | 4 | 1 | 36,247,972 | 117.3610 | 40,569,511 | 34,568,175 | 36,170,353 | | (65,410) | | | 7.056 | 5.980 | MON | 108,412 | 2,135,053 | 09/18/2018 | 10/15/2048 |
| 3137FK-7J-9 | FHR 4849 ZA Z | | | 4 | 1 | 19,462,765 | 111.0550 | 22,429,882 | 20,197,157 | 19,504,125 | | 40,847 | | | 4.000 | 4.453 | MON | 67,324 | 790,651 | 12/01/2019 | 03/15/2048 |
| 3137GA-DW-4 | FHR 3744 PH EXCH PAC-11 | | | 4 | 1 | 22,117,432 | 110.2480 | 21,946,064 | 19,906,000 | 21,214,486 | | (106,575) | | | 4.000 | 3.223 | MON | 66,353 | 796,240 | 01/23/2013 | 10/15/2040 |
| 3138EP-AQ-7 | FN AL6314 | | | 4 | 1 | 23,623,537 | 106.7010 | 23,571,221 | 22,090,975 | 23,546,943 | | (23,705) | | | 4.000 | 2.971 | MON | 73,637 | 883,639 | 06/02/2017 | 02/01/2045 |
| 3138ER-2H-2 | FN AL9775 | CF | | 4 | 1 | 60,610,313 | 105.7410 | 62,185,727 | 58,809,279 | 60,504,595 | | (28,271) | | | 3.500 | 2.993 | MON | 171,527 | 2,058,325 | 02/06/2017 | 01/01/2047 |
| 3138ER-0Z-6 | FN AL9471 | | | 4 | 1 | 62,449,160 | 106.7110 | 62,316,739 | 58,397,812 | 62,265,166 | | (59,639) | | | 4.000 | 2.970 | MON | 194,659 | 2,335,913 | 06/01/2017 | 12/01/2046 |
| 3138ER-YV-6 | FN AL9723 | CF | | 4 | 1 | 139,412,971 | 105.7420 | 143,515,564 | 135,723,002 | 139,203,769 | | (50,252) | | | 3.500 | 3.015 | MON | 395,859 | 4,750,305 | 02/10/2017 | 02/01/2047 |
| 3138MB-LL-8 | FN AP7530 | | | 4 | 1 | 53,753 | 101.1790 | 51,821 | 51,218 | 53,112 | | (176) | | | 2.500 | 1.202 | MON | 107 | 1,281 | 07/05/2013 | 09/01/2027 |
| 3138W6-5D-4 | FN AR8943 | | | 4 | 1 | 5,405 | 100.8240 | 5,221 | 5,179 | 5,299 | | (30) | | | 2.500 | 0.570 | MON | 11 | 130 | 07/05/2013 | 03/01/2023 |

# 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 |
| 3138WD-4Z-1 | FN AS4439 | | | 4 | 1 | 5,316,526 | 106.6640 | 5,302,936 | 4,971,619 | 5,302,002 | | (4,243) | | | 4.000 | 3.126 | MON | 16,572 | 198,865 | 06/02/2017 | 02/01/2045 |
| 3138WH-YT-3 | FN AS7921 | CF | | 4 | 1 | 115,697,825 | 105.7450 | 119,560,947 | 113,065,519 | 115,542,363 | | (37,212) | | | 3.500 | 3.077 | MON | 329,774 | 3,957,293 | 01/25/2017 | 09/01/2046 |
| 3138WJ-LS-5 | FN AS8436 | CF | | 4 | 1 | 55,056,118 | 105.7450 | 56,816,862 | 53,730,078 | 54,979,749 | | (17,870) | | | 3.500 | 3.059 | MON | 156,713 | 1,880,553 | 01/30/2017 | 12/01/2046 |
| 313920-A2-6 | FNR 2001-42 ZG Z SEQ | | | 4 | 1 | 767,855 | 111.5240 | 918,019 | 823,162 | 806,092 | | 697 | | | 6.500 | 7.076 | MON | 4,459 | 53,506 | 05/22/2002 | 09/25/2031 |
| 313920-C7-3 | FNR 2001-42 ZL Z SEQ | | | 4 | 1 | 615,042 | 117.4060 | 782,227 | 666,261 | 652,628 | | 581 | | | 6.500 | 7.014 | MON | 3,609 | 43,307 | 08/27/2001 | 09/25/2031 |
| 313920-LC-2 | FNR 2001-36 Z Z SEQ | | | 4 | 1 | 402,008 | 115.9160 | 484,539 | 418,010 | 412,944 | | 191 | | | 7.000 | 7.320 | MON | 2,438 | 29,261 | 06/25/2001 | 08/25/2031 |
| 313921-7E-2 | FNR 2001-78 D SEQ | | | 4 | 1 | 729,596 | 107.4990 | 797,819 | 742,161 | 733,810 | | 242 | | | 6.000 | 6.312 | MON | 3,711 | 44,530 | 08/01/2002 | 12/25/2031 |
| 313921-E5-3 | FNR 2001-59 TE AD PAC-11 | | | 4 | 1 | 476,708 | 111.5620 | 535,340 | 479,857 | 476,848 | | 54 | | | 6.000 | 6.151 | MON | 2,399 | 28,791 | 11/08/2001 | 11/25/2031 |
| 313921-ED-6 | FNR 2001-54 PK PAC-11 | | | 4 | 1 | 499,612 | 111.7320 | 564,198 | 504,957 | 499,945 | | 180 | | | 6.500 | 6.790 | MON | 2,735 | 32,822 | 01/23/2002 | 10/25/2031 |
| 313921-LF-3 | FNR 2001-52 ZM Z SEQ | | | 4 | 1 | 903,423 | 109.9380 | 1,085,654 | 987,516 | 965,955 | | 681 | | | 6.500 | 6.982 | MON | 5,349 | 64,189 | 09/04/2001 | 10/25/2031 |
| 313921-MX-3 | FNR 2001-52 HD AD PAC-11 | | | 4 | 1 | 220,887 | 113.3690 | 246,944 | 217,824 | 217,787 | | (38) | | | 6.500 | 6.468 | MON | 1,180 | 14,159 | 07/19/2002 | 10/25/2031 |
| 313921-P7-7 | FNR 2001-61 ZP Z PAC-11 | | | 4 | 1 | 607,921 | 111.5000 | 703,669 | 631,094 | 623,504 | | 238 | | | 6.500 | 6.832 | MON | 3,418 | 41,021 | 10/09/2001 | 11/25/2031 |
| 313921-N9-5 | FNR 2001-60 ZA Z SEQ | | | 4 | 1 | 5,122,519 | 115.3200 | 5,950,054 | 5,159,604 | 5,128,526 | | 367 | | | 7.000 | 7.145 | MON | 30,098 | 361,172 | 09/25/2001 | 11/25/2031 |
| 31392A-4Q-8 | FNR 2001-69 PQ EXCH PAC | | | 4 | 1 | 1,166,659 | 112.8380 | 1,327,125 | 1,176,137 | 1,168,788 | | 130 | | | 6.000 | 6.146 | MON | 5,881 | 70,568 | 11/08/2001 | 12/25/2031 |
| 31392A-6Q-6 | FNR 2001-82 Z Z | | | 4 | 1 | 892,247 | 111.1900 | 1,065,332 | 958,117 | 940,413 | | 972 | | | 6.500 | 6.966 | MON | 5,190 | 62,278 | 11/28/2001 | 01/25/2032 |
| 31392A-F3-7 | FNR 2001-73 EZ Z PAC-11 SEQ SEG | | | 4 | 1 | 1,864,859 | 107.1720 | 2,185,754 | 2,039,490 | 1,995,834 | | 1,772 | | | 6.000 | 6.539 | MON | 10,197 | 122,369 | 11/13/2001 | 12/25/2031 |
| 31392A-FF-0 | FNR 2001-64 ZG Z SEQ | | | 4 | 1 | 432,725 | 112.6320 | 549,941 | 488,265 | 471,040 | | 734 | | | 6.000 | 7.042 | MON | 2,441 | 29,296 | 07/30/2002 | 11/25/2031 |
| 31392A-G2-8 | FNR 2001-73 PZ Z PAC-11 SEQ SEG | | | 4 | 1 | 4,520,445 | 107.2100 | 5,483,845 | 5,115,072 | 4,978,440 | | 5,765 | | | 6.000 | 6.683 | MON | 25,575 | 306,904 | 10/18/2001 | 12/25/2031 |
| 31392A-HX-9 | FNR 2001-64 QH EXCH PAC | | | 4 | 1 | 1,456,349 | 112.9960 | 1,667,887 | 1,476,057 | 1,457,490 | | 571 | | | 6.000 | 6.322 | MON | 7,380 | 88,563 | 10/17/2001 | 11/25/2031 |
| 31392A-LS-5 | FNR 2001-50 NZ Z PAC-11 | | | 4 | 1 | 1,216,127 | 111.5340 | 1,521,902 | 1,364,518 | 1,331,160 | | 1,473 | | | 6.000 | 6.672 | MON | 6,823 | 81,871 | 10/09/2001 | 11/25/2031 |
| 31392A-MP-0 | FNR 2001-50 DZ Z PAC-11 | | | 4 | 1 | 1,059,266 | 111.2670 | 1,230,122 | 1,105,562 | 1,091,068 | | 488 | | | 6.500 | 6.815 | MON | 5,988 | 71,862 | 10/11/2001 | 11/25/2031 |
| 31392A-PU-6 | FNR 2001-74 PZ Z PAC-11 | | | 4 | 1 | 5,159,407 | 111.5560 | 6,323,400 | 5,668,381 | 5,546,326 | | 4,268 | | | 6.000 | 6.592 | MON | 28,342 | 340,103 | 11/02/2001 | 12/25/2031 |
| 31392A-SN-9 | FNR 2001-74 QE EXCH PAC | | | 4 | 1 | 541,683 | 111.7730 | 612,152 | 547,674 | 543,702 | | 78 | | | 6.000 | 6.170 | MON | 2,738 | 32,860 | 11/09/2001 | 12/25/2031 |
| 31392A-UP-1 | FNR 2001-63 ZP Z PAC-11 | | | 4 | 1 | 1,568,596 | 107.6640 | 1,891,233 | 1,756,608 | 1,715,083 | | 1,517 | | | 6.000 | 6.682 | MON | 8,783 | 105,397 | 10/23/2001 | 12/25/2031 |
| 31392A-WX-2 | FNR 2001-71 PZ Z PAC-11 | | | 4 | 1 | 1,224,324 | 112.1930 | 1,486,994 | 1,325,385 | 1,297,806 | | 1,107 | | | 6.000 | 6.570 | MON | 6,627 | 79,523 | 11/05/2001 | 12/25/2031 |
| 31392B-CT-1 | FNR 2001-70 LZ Z PAC-11 | | | 4 | 1 | 5,572,650 | 111.3780 | 6,837,012 | 6,138,547 | 6,006,743 | | 5,306 | | | 6.000 | 6.608 | MON | 30,693 | 368,313 | 11/15/2001 | 12/25/2031 |
| 31392B-EG-7 | FNR 2001-70 PL EXCH PAC | | | 4 | 1 | 3,699,008 | 107.8180 | 4,019,013 | 3,727,582 | 3,700,282 | | 647 | | | 6.000 | 6.198 | MON | 18,638 | 223,655 | 11/06/2001 | 12/25/2031 |
| 31392B-FH-4 | FNR 2001-70 GM EXCH SEQ | | | 4 | 1 | 1,013,004 | 110.7230 | 1,134,968 | 1,025,053 | 1,014,038 | | 515 | | | 6.000 | 6.272 | MON | 5,125 | 61,503 | 07/26/2002 | 12/25/2031 |
| 31392C-X7-4 | FNR 2002-27 Z Z SEQ | | | 4 | 1 | 731,323 | 112.3610 | 949,283 | 844,849 | 813,544 | | 2,094 | | | 6.000 | 6.973 | MON | 4,224 | 50,691 | 05/22/2002 | 05/25/2032 |
| 31392C-YS-7 | FNR 2002-32 QH PAC-11 | | | 4 | 1 | 1,574,236 | 113.5340 | 1,782,843 | 1,570,310 | 1,570,310 | | | | | 6.500 | 6.465 | MON | 8,506 | 102,070 | 06/24/2002 | 05/25/2032 |
| 31392D-EP-3 | FNR 2002-35 BH PAC-11 | | | 4 | 1 | 1,595,486 | 111.1670 | 1,767,580 | 1,590,020 | 1,590,020 | | | | | 6.500 | 6.458 | MON | 8,613 | 103,351 | 06/13/2002 | 06/25/2032 |
| 31392E-2X-7 | FNR 2002-62 QD PAC-11 | | | 4 | 1 | 1,875,866 | 107.9900 | 2,043,277 | 1,892,091 | 1,876,503 | | 274 | | | 5.500 | 5.713 | MON | 8,672 | 104,065 | 09/23/2002 | 11/25/2032 |
| 31392E-EQ-9 | FNR 2002-55 ZJ Z SEQ | | | 4 | 1 | 1,172,377 | 111.8100 | 1,393,582 | 1,246,381 | 1,217,371 | | 1,106 | | | 6.000 | 6.670 | MON | 6,232 | 74,783 | 08/22/2002 | 09/25/2032 |
| 31392E-FR-6 | FNR 2002-55 OP EXCH PAC | | | 4 | 1 | 1,628,656 | 107.8080 | 1,759,949 | 1,632,482 | 1,628,318 | | (109) | | | 6.000 | 6.032 | MON | 8,162 | 97,949 | 08/12/2002 | 09/25/2032 |
| 31392E-N9-7 | FNR 2002-64 Z Z SEQ | | | 4 | 1 | 1,009,050 | 109.0240 | 1,185,296 | 1,087,192 | 1,057,709 | | 1,177 | | | 5.500 | 6.237 | MON | 4,983 | 59,796 | 07/26/2004 | 10/25/2032 |
| 31392E-PC-8 | FNR 2002-58 PG EXCH PAC-11 | | | 4 | 1 | 1,858,942 | 114.0620 | 2,120,350 | 1,858,942 | 1,858,942 | | | | | 6.000 | 5.964 | MON | 9,295 | 111,536 | 08/02/2002 | 09/25/2032 |
| 31392E-QH-6 | FNR 2002-56 KZ Z SEQ | | | 4 | 1 | 1,417,376 | 112.2010 | 1,754,831 | 1,564,001 | 1,524,881 | | 1,401 | | | 6.000 | 6.891 | MON | 7,820 | 93,840 | 08/12/2002 | 09/25/2032 |
| 31392E-QW-3 | FNR 2002-56 VZ Z SEQ | | | 4 | 1 | 1,984,144 | 111.5030 | 2,364,602 | 2,120,661 | 2,073,874 | | 1,594 | | | 6.000 | 6.488 | MON | 10,603 | 127,240 | 08/14/2002 | 09/25/2032 |
| 31392E-ZQ-6 | FNR 2002-63 BE PAC-11 | | | 4 | 1 | 1,115,378 | 110.4280 | 1,219,688 | 1,104,506 | 1,104,566 | | (187) | | | 6.000 | 5.933 | MON | 5,523 | 66,270 | 09/06/2002 | 10/25/2032 |
| 31392F-F6-9 | FNR 2002-84 PD PAC-11 | | | 4 | 1 | 7,005,312 | 111.8630 | 7,917,762 | 7,078,115 | 7,008,518 | | 1,898 | | | 5.500 | 5.728 | MON | 32,441 | 389,296 | 11/14/2002 | 12/25/2032 |
| 31392F-JS-7 | FNR 2002-73 QG EXCH PAC-11 | | | 4 | 1 | 2,219,481 | 111.3250 | 2,521,034 | 2,264,569 | 2,222,032 | | 1,355 | | | 5.500 | 5.912 | MON | 10,379 | 124,551 | 10/15/2002 | 11/25/2032 |
| 31392F-QA-8 | FNR 2002-74 ZC SC Z SEQ | | | 4 | 1 | 2,339,845 | 112.6990 | 2,698,538 | 2,394,468 | 2,370,211 | | 805 | | | 6.000 | 6.253 | MON | 11,972 | 143,668 | 09/26/2002 | 11/25/2031 |
| 31392F-VG-9 | FNR 2002-86 JD PAC-11 | | | 4 | 1 | 2,564,348 | 111.7240 | 2,911,232 | 2,605,742 | 2,566,676 | | 1,280 | | | 5.500 | 5.906 | MON | 11,943 | 143,316 | 11/04/2002 | 12/25/2032 |
| 31392F-W5-2 | FNR 2002-82 AJ EXCH SEQ | | | 4 | 1 | 1,545,547 | 110.8630 | 1,740,728 | 1,570,166 | 1,547,129 | | 812 | | | 5.500 | 5.897 | MON | 7,197 | 86,359 | 11/15/2002 | 12/25/2032 |
| 31392F-WZ-6 | FNR 2002-86 MB EXCH SEQ | | | 4 | 1 | 1,192,864 | 111.4010 | 1,355,072 | 1,216,391 | 1,194,184 | | 734 | | | 5.500 | 5.955 | MON | 5,575 | 66,902 | 11/26/2002 | 12/25/2032 |
| 31392F-X9-3 | FNR 2002-82 QE EXCH PAC-11 | | | 4 | 1 | 3,018,820 | 110.6680 | 3,395,841 | 3,068,504 | 3,022,133 | | 1,716 | | | 5.500 | 5.971 | MON | 14,064 | 168,768 | 11/05/2002 | 12/25/2032 |
| 31392G-AS-4 | FNR 2002-81 ZB Z PAC-11 | | | 4 | 1 | 9,386,446 | 109.8890 | 10,162,192 | 9,247,730 | 9,247,730 | | | | | 5.500 | 5.464 | MON | 42,385 | 508,625 | 05/20/2003 | 12/25/2032 |
| 31392G-LG-8 | FNR 2002-83 KB EXCH SEQ | | | 4 | 1 | 1,930,964 | 111.4840 | 2,188,026 | 1,962,636 | 1,932,644 | | 886 | | | 5.500 | 5.958 | MON | 8,995 | 107,945 | 11/06/2002 | 12/25/2032 |
| 31392G-SE-6 | FNR 2002-93 CN EXCH PAC-11 | | | 4 | 1 | 10,377,882 | 111.3540 | 11,702,568 | 10,509,328 | 10,383,998 | | 3,336 | | | 5.500 | 5.817 | MON | 48,168 | 578,013 | 12/16/2002 | 01/25/2033 |
| 31392H-DA-8 | FNR 2002-92 QG EXCH PAC-11 | | | 4 | 1 | 6,941,622 | 110.8110 | 7,765,658 | 7,007,992 | 6,945,122 | | 1,777 | | | 5.500 | 5.742 | MON | 32,120 | 385,439 | 12/09/2002 | 01/25/2033 |
| 31392H-DT-7 | FNR 2002-97 PH PAC-11 | | | 4 | 1 | 7,753,982 | 111.2670 | 8,709,005 | 7,827,123 | 7,757,187 | | 1,741 | | | 5.500 | 5.715 | MON | 35,874 | 430,492 | 01/14/2003 | 01/25/2033 |
| 31392H-ER-0 | FNR 2002-97 CG PAC-11 | | | 4 | 1 | 2,635,167 | 111.4110 | 2,953,392 | 2,650,907 | 2,635,827 | | 229 | | | 5.500 | 5.638 | MON | 12,150 | 145,800 | 12/19/2002 | 01/25/2033 |
| 31392H-JB-0 | FNR 2002-95 MJ PAC-11 | | | 4 | 1 | 6,316,578 | 111.3160 | 7,138,738 | 6,413,015 | 6,321,880 | | 2,868 | | | 5.500 | 5.866 | MON | 29,393 | 352,716 | 12/16/2002 | 01/25/2033 |
| 31392H-PZ-0 | FNR 2003-11 BM EXCH SEQ | | | 4 | 1 | 1,108,710 | 111.4100 | 1,254,410 | 1,125,945 | 1,109,577 | | 434 | | | 5.500 | 5.951 | MON | 5,161 | 61,927 | 01/30/2003 | 02/25/2033 |
| 31392H-QW-6 | FNR 2003-4 B SEQ | | | 4 | 1 | 12,471,957 | 111.4130 | 14,107,705 | 12,662,525 | 12,482,808 | | 5,990 | | | 5.500 | 5.883 | MON | 58,037 | 696,439 | 01/27/2003 | 02/25/2033 |
| 31392H-SL-8 | FNR 2003-1 B SEQ | | | 4 | 1 | 3,150,692 | 111.4730 | 3,560,814 | 3,194,339 | 3,153,015 | | 1,251 | | | 5.500 | 5.852 | MON | 14,641 | 175,689 | 01/02/2003 | 02/25/2033 |
| 31392H-U7-6 | FNR 2003-8 PG EXCH PAC-11 | | | 4 | 1 | 8,336,363 | 111.4760 | 9,388,847 | 8,422,276 | 8,344,207 | | 1,774 | | | 5.500 | 5.722 | MON | 38,602 | 463,225 | 01/07/2003 | 02/25/2033 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 31392H-V6-7 | FNR 2003-8 EY EXCH SEQ | | | 4 | 1 | 3,578,877 | 110.6020 | 4,001,718 | 3,618,130 | 3,580,557 | | 927 | | | 5.500 | 5.796 | MON | 16,583 | 198,997 | 01/08/2003 | 02/25/2033 |
| 31392H-V9-1 | FNR 2003-8 ME EXCH SEQ | | | 4 | 1 | 4,831,176 | 112.0020 | 5,460,641 | 4,875,489 | 4,832,905 | | 940 | | | 5.500 | 5.712 | MON | 22,346 | 268,152 | 01/23/2003 | 02/25/2033 |
| 31392J-LN-7 | FNR 2003-15 PG PAC-11 | | | 4 | 1 | 2,402,243 | 111.4240 | 2,736,578 | 2,455,994 | 2,405,125 | | 1,657 | | | 5.500 | 6.000 | MON | 11,257 | 135,080 | 02/14/2006 | 03/25/2033 |
| 31392K-KC-9 | FHR 2453 ZN Z SEQ | | | 4 | 1 | 891,219 | 111.2280 | 1,072,389 | 964,132 | 943,532 | | 860 | | | 6.500 | 7.145 | MON | 5,222 | 62,669 | 05/23/2002 | 05/15/2032 |
| 31392K-KG-0 | FHR 2453 ZL Z SEQ | | | 4 | 1 | 885,352 | 111.4240 | 1,049,117 | 941,551 | 926,344 | | 1,045 | | | 6.500 | 7.068 | MON | 5,100 | 61,201 | 05/22/2002 | 05/15/2032 |
| 31392K-S2-3 | FHR 2449 ZA Z SEQ | | | 4 | 1 | 3,924,547 | 113.4780 | 4,745,662 | 4,182,002 | 4,095,671 | | 3,349 | | | 6.500 | 7.148 | MON | 22,653 | 271,830 | 05/16/2002 | 05/15/2032 |
| 31392K-UP-9 | FHR 2444 PH EXCH PAC-1-11 | | | 4 | 1 | 1,957,493 | 113.9190 | 2,241,099 | 1,967,271 | 1,957,282 | | 286 | | | 6.500 | 6.650 | MON | 10,656 | 127,873 | 06/25/2002 | 05/15/2032 |
| 31392K-VN-3 | FHR 2444 AZ Z SEQ | | | 4 | 1 | 860,181 | 115.1690 | 1,052,499 | 913,871 | 899,503 | | 537 | | | 6.500 | 6.933 | MON | 4,950 | 59,402 | 07/05/2002 | 05/15/2032 |
| 31392M-4X-7 | FHR 2448 QN EXCH PAC-11 | | | 4 | 1 | 1,761,010 | 113.7490 | 1,986,058 | 1,746,005 | 1,746,741 | | (247) | | | 6.500 | 6.522 | MON | 9,458 | 113,490 | 07/09/2002 | 05/15/2032 |
| 31392M-AF-9 | FHR 2448 ZE Z SEQ | | | 4 | 1 | 4,003,231 | 111.0170 | 4,762,784 | 4,290,134 | 4,214,334 | | 4,615 | | | 6.500 | 7.115 | MON | 23,238 | 278,859 | 04/24/2002 | 05/15/2032 |
| 31392M-PM-8 | FHR 2466 ZH Z SEQ | | | 4 | 1 | 803,243 | 113.3960 | 924,132 | 814,959 | 809,959 | | 163 | | | 6.000 | 6.175 | MON | 4,075 | 48,897 | 11/12/2002 | 06/15/2032 |
| 31392M-PN-6 | FHR 2466 ZE Z SEQ | | | 4 | 1 | 1,030,688 | 111.2690 | 1,224,515 | 1,100,501 | 1,080,596 | | 936 | | | 6.500 | 7.064 | MON | 5,961 | 71,533 | 06/05/2002 | 06/15/2032 |
| 31392M-WE-8 | FHR 2464 Z Z SEQ | | | 4 | 1 | 1,028,604 | 111.1070 | 1,223,198 | 1,100,916 | 1,080,733 | | 744 | | | 6.500 | 7.171 | MON | 5,963 | 71,560 | 06/12/2002 | 06/15/2032 |
| 31392P-4B-8 | FHR 2458 PG EXCH PAC-1-11 | | | 4 | 1 | 687,483 | 107.5910 | 735,076 | 683,213 | 683,106 | | (61) | | | 6.500 | 6.538 | MON | 3,701 | 44,409 | 06/20/2002 | 06/15/2032 |
| 31392P-AD-7 | FHR 2458 ZD Z SEQ | | | 4 | 1 | 577,865 | 110.9900 | 689,418 | 621,151 | 608,971 | | 695 | | | 6.500 | 7.260 | MON | 3,365 | 40,375 | 05/23/2002 | 06/15/2032 |
| 31392P-AF-2 | FHR 2458 ZK Z SEQ | | | 4 | 1 | 1,140,089 | 113.7110 | 1,391,176 | 1,223,435 | 1,193,818 | | 1,060 | | | 6.500 | 7.144 | MON | 6,627 | 79,523 | 06/07/2002 | 06/15/2032 |
| 31392P-ED-3 | FHR 2456 QZ Z SEQ | | | 4 | 1 | 1,876,722 | 113.0700 | 2,339,915 | 2,069,438 | 2,011,930 | | 2,294 | | | 6.000 | 6.808 | MON | 10,347 | 124,166 | 08/06/2002 | 06/15/2032 |
| 31392P-GS-8 | FHR 2459 DZ Z SEQ | | | 4 | 1 | 1,717,263 | 110.9880 | 2,036,407 | 1,834,806 | 1,805,662 | | 1,587 | | | 6.500 | 6.995 | MON | 9,939 | 119,262 | 05/28/2002 | 06/15/2032 |
| 31392P-H7-3 | FHR 2459 GV EXCH PAC-1-11 | | | 4 | 1 | 2,168,535 | 113.9750 | 2,454,525 | 2,153,561 | 2,153,561 | | | | | 6.500 | 6.501 | MON | 11,665 | 139,982 | 06/18/2002 | 06/15/2032 |
| 31392P-HM-0 | FHR 2459 LZ Z SEQ | | | 4 | 1 | 380,006 | 111.5300 | 451,623 | 404,935 | 397,608 | | 329 | | | 6.500 | 7.254 | MON | 2,193 | 26,321 | 06/04/2002 | 06/15/2032 |
| 31392P-QK-4 | FHR 2486 AL EXCH SEQ | | | 4 | 1 | 1,219,691 | 112.4150 | 1,384,587 | 1,231,672 | 1,220,691 | | 522 | | | 6.000 | 6.220 | MON | 6,158 | 73,900 | 07/25/2002 | 07/15/2032 |
| 31392P-SN-6 | FHR 2484 NZ Z SEQ | | | 4 | 1 | 2,678,308 | 113.1390 | 3,172,480 | 2,804,053 | 2,759,814 | | 1,512 | | | 6.500 | 6.949 | MON | 15,189 | 182,263 | 07/16/2002 | 07/15/2032 |
| 31392P-ST-3 | FHR 2476 GD SEQ | | | 4 | 1 | 195,202 | 111.2580 | 217,586 | 195,569 | 195,192 | | (3) | | | 6.000 | 6.067 | MON | 978 | 11,734 | 08/26/2002 | 07/15/2032 |
| 31392P-V2-8 | FHR 2473 JZ Z SEQ | | | 4 | 1 | 2,130,677 | 113.0720 | 2,538,513 | 2,245,034 | 2,209,506 | | 1,277 | | | 6.500 | 6.954 | MON | 12,161 | 145,927 | 07/01/2002 | 07/15/2032 |
| 31392R-3H-2 | FHR 2484 LZ Z SEQ | | | 4 | 1 | 5,360,234 | 116.2010 | 6,522,143 | 5,612,811 | 5,526,572 | | 2,992 | | | 6.500 | 6.971 | MON | 30,403 | 364,833 | 07/17/2002 | 07/15/2032 |
| 31392R-E3-1 | FHR 2469 Z Z SEQ | | | 4 | 1 | 1,391,488 | 114.0230 | 1,578,228 | 1,384,135 | 1,384,743 | | (189) | | | 6.000 | 5.989 | MON | 6,921 | 83,048 | 02/03/2006 | 07/15/2032 |
| 31392R-TJ-0 | FHR 2490 PR PAC-1-11 | | | 4 | 1 | 980,716 | 112.5640 | 1,110,561 | 986,608 | 981,002 | | 153 | | | 6.000 | 6.198 | MON | 4,933 | 59,197 | 08/02/2002 | 08/15/2032 |
| 31392R-TQ-4 | FHR 2490 Z Z SEQ | | | 4 | 1 | 2,652,462 | 113.9970 | 3,341,140 | 2,930,898 | 2,850,962 | | 3,350 | | | 6.000 | 6.746 | MON | 14,654 | 175,854 | 08/08/2002 | 08/15/2032 |
| 31392R-X7-1 | FHR 2491 PZ Z PAC-1-11 | | | 4 | 1 | 1,563,132 | 114.5830 | 2,043,300 | 1,783,252 | 1,729,601 | | 1,955 | | | 6.000 | 6.905 | MON | 8,916 | 106,995 | 07/29/2002 | 08/15/2032 |
| 31392R-Y8-8 | FHR 2489 Z Z SEQ | | | 4 | 1 | 1,405,581 | 112.6650 | 1,709,690 | 1,517,497 | 1,484,560 | | 1,392 | | | 6.000 | 6.847 | MON | 7,587 | 91,050 | 08/15/2002 | 08/15/2032 |
| 31392T-7D-3 | FHR 2485 BC EXCH SEQ | | | 4 | 1 | 719,924 | 111.7040 | 813,205 | 728,000 | 723,875 | | 152 | | | 6.000 | 6.201 | MON | 3,640 | 43,680 | 08/20/2002 | 08/15/2032 |
| 31392T-EQ-6 | FHR 2480 PZ Z PAC-1-11 | | | 4 | 1 | 3,063,154 | 113.7210 | 4,116,331 | 3,619,680 | 3,503,387 | | 4,931 | | | 6.000 | 6.947 | MON | 18,098 | 217,181 | 07/30/2002 | 08/15/2032 |
| 31392T-JG-3 | FHR 2488 PR PAC-11 | | | 4 | 1 | 1,052,887 | 108.0960 | 1,140,536 | 1,055,113 | 1,052,858 | | (9) | | | 6.000 | 6.070 | MON | 5,276 | 63,307 | 08/12/2002 | 08/15/2032 |
| 31392T-NU-7 | FHR 2481 PG EXCH PAC-11 | | | 4 | 1 | 1,908,266 | 106.2280 | 2,040,836 | 1,921,179 | 1,908,936 | | 328 | | | 6.000 | 6.194 | MON | 9,606 | 115,271 | 07/22/2002 | 08/15/2032 |
| 31392T-P2-7 | FHR 2481 ZC Z SEQ | | | 4 | 1 | 2,895,983 | 114.4370 | 3,553,962 | 3,105,612 | 3,036,062 | | 2,648 | | | 6.000 | 6.650 | MON | 15,528 | 186,337 | 08/15/2002 | 08/15/2032 |
| 31392U-3A-0 | FHR 2479 PG EXCH PAC-1-11 | | | 4 | 1 | 3,472,265 | 106.9630 | 3,743,603 | 3,499,913 | 3,473,656 | | 720 | | | 6.000 | 6.217 | MON | 17,500 | 209,995 | 08/08/2002 | 08/15/2032 |
| 31392U-BC-7 | FHR 2511 Z Z SEQ | | | 4 | 1 | 1,566,998 | 109.7910 | 1,887,989 | 1,719,614 | 1,665,576 | | 2,123 | | | 5.500 | 6.547 | MON | 7,882 | 94,579 | 03/21/2003 | 09/15/2032 |
| 31392U-P6-5 | FHR 2503 JZ Z PAC-1-11 | | | 4 | 1 | 5,263,865 | 109.6680 | 6,309,047 | 5,752,858 | 5,640,477 | | 4,316 | | | 5.500 | 6.109 | MON | 26,367 | 316,407 | 09/17/2002 | 09/15/2032 |
| 31392U-WH-7 | FHR 2500 PG EXCH PAC-1-11 | | | 4 | 1 | 2,283,950 | 106.2510 | 2,399,918 | 2,258,716 | 2,262,136 | | (375) | | | 6.000 | 5.970 | MON | 11,294 | 135,523 | 09/06/2002 | 09/15/2032 |
| 31392U-YW-8 | FHR 2500 KC SEQ | | | 4 | 1 | 429,395 | 111.5990 | 481,459 | 431,418 | 429,689 | | 36 | | | 6.000 | 6.112 | MON | 2,157 | 25,885 | 10/21/2002 | 09/15/2032 |
| 31392V-3P-5 | FHR 2494 HJ PAC-11 | | | 4 | 1 | 3,462,473 | 112.8720 | 3,836,239 | 3,398,746 | 3,412,656 | | (962) | | | 6.000 | 5.868 | MON | 16,994 | 203,925 | 09/04/2002 | 09/15/2032 |
| 31392V-GQ-9 | FHR 2497 JH EXCH PAC-11 | | | 4 | 1 | 482,465 | 112.8880 | 544,136 | 482,013 | 482,013 | | | | | 6.000 | 6.006 | MON | 2,410 | 28,921 | 10/19/2006 | 09/15/2032 |
| 31392W-JR-2 | FHR 2509 ZG Z SEQ | | | 4 | 1 | 3,373,545 | 109.4250 | 4,007,050 | 3,661,922 | 3,569,319 | | 3,545 | | | 5.500 | 6.278 | MON | 16,784 | 201,406 | 02/10/2003 | 10/15/2032 |
| 31392W-JS-0 | FHR 2509 TZ Z PAC-1-11 | | | 4 | 1 | 3,991,925 | 109.5120 | 4,867,520 | 4,444,732 | 4,337,818 | | 3,993 | | | 5.500 | 6.201 | MON | 20,372 | 244,460 | 11/04/2002 | 10/15/2032 |
| 31392W-JU-5 | FHR 2509 ZQ Z SEQ | | | 4 | 1 | 2,796,075 | 109.3940 | 3,330,371 | 3,044,382 | 2,913,808 | | 5,137 | | | 5.500 | 6.794 | MON | 13,953 | 167,441 | 05/26/2006 | 10/15/2032 |
| 31392W-JV-3 | FHR 2509 ZE Z SEQ | | | 4 | 1 | 6,033,118 | 111.3760 | 6,796,451 | 6,102,245 | 6,072,282 | | 733 | | | 6.000 | 6.148 | MON | 30,511 | 366,135 | 09/24/2002 | 10/15/2032 |
| 31392W-LD-0 | FHR 2509 QG PAC-1-11 | | | 4 | 1 | 1,093,910 | 111.0490 | 1,225,495 | 1,103,566 | 1,096,261 | | 213 | | | 5.500 | 5.708 | MON | 5,058 | 60,696 | 10/27/2004 | 10/15/2032 |
| 31392W-MN-7 | FHR 2515 BD SEQ | | | 4 | 1 | 526,513 | 111.2520 | 593,944 | 533,874 | 526,972 | | 271 | | | 5.500 | 5.966 | MON | 2,447 | 29,363 | 11/26/2002 | 10/15/2032 |
| 31392W-MT-4 | FHR 2515 GE EXCH PAC-1-11 | | | 4 | 1 | 3,733,078 | 111.6480 | 4,263,541 | 3,818,721 | 3,738,310 | | 3,051 | | | 5.500 | 6.021 | MON | 17,502 | 210,030 | 10/18/2002 | 10/15/2032 |
| 31392W-Q3-7 | FHR 2518 PG EXCH PAC-1-11 | | | 4 | 1 | 2,698,554 | 111.4320 | 3,032,149 | 2,721,074 | 2,699,814 | | 631 | | | 5.500 | 5.745 | MON | 12,472 | 149,659 | 09/25/2002 | 10/15/2032 |
| 31392W-QU-7 | FHR 2518 PZ Z PAC-1-11 | | | 4 | 1 | 4,903,036 | 110.2490 | 5,999,895 | 5,442,149 | 5,324,172 | | 4,279 | | | 5.500 | 6.199 | MON | 24,943 | 299,318 | 10/15/2002 | 10/15/2032 |
| 31392W-TB-6 | FHR 2510 PQ PAC-11 | | | 4 | 1 | 3,758,128 | 111.4580 | 4,215,606 | 3,782,228 | 3,759,364 | | 658 | | | 5.500 | 5.677 | MON | 17,335 | 208,023 | 09/23/2002 | 10/15/2032 |
| 31392W-VR-8 | FHR 2510 NZ Z SEQ | | | 4 | 1 | 4,999,011 | 113.8490 | 5,747,001 | 5,047,913 | 5,022,131 | | 621 | | | 6.000 | 6.146 | MON | 25,240 | 302,875 | 09/20/2002 | 10/15/2032 |
| 31392X-2H-0 | FHR 2517 ZD Z SEQ | | | 4 | 1 | 1,210,717 | 108.8550 | 1,414,754 | 1,299,662 | 1,271,669 | | 1,255 | | | 5.500 | 6.208 | MON | 5,957 | 71,481 | 04/04/2003 | 10/15/2032 |
| 31392X-2K-3 | FHR 2517 ZH Z SEQ | | | 4 | 1 | 1,756,255 | 115.0380 | 2,040,119 | 1,773,436 | 1,764,195 | | 213 | | | 6.000 | 6.154 | MON | 8,867 | 106,406 | 10/11/2002 | 10/15/2032 |
| 31392X-B7-2 | FHR 2513 PZ Z PAC-11 | | | 4 | 1 | 5,125,411 | 113.7780 | 5,842,539 | 5,135,039 | 5,125,150 | | (81) | | | 6.000 | 6.064 | MON | 25,675 | 308,102 | 10/11/2002 | 02/15/2032 |
| 31392X-CX-4 | FHR 2513 GJ PAC-11 | | | 4 | 1 | 1,187,074 | 112.0330 | 1,346,731 | 1,202,081 | 1,187,945 | | 430 | | | 5.500 | 5.804 | MON | 5,510 | 66,114 | 11/04/2002 | 10/15/2032 |

# 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 |
| 31392X-EX-2 | FHR 2513 ZC Z SEQ | | | 4 | 1 | 2,292,233 | 110.5190 | 2,749,448 | 2,487,755 | 2,429,455 | | 2,030 | | | 5.500 | 6.229 | MON | 11,402 | 136,827 | 03/19/2003 | 10/15/2032 |
| 31392X-NF-1 | FHR 2523 PH PAC-11 | | | 4 | 1 | 1,821,677 | 108.3270 | 1,992,240 | 1,839,105 | 1,822,610 | | 455 | | | 5.500 | 5.852 | MON | 8,429 | 101,151 | 11/06/2002 | 11/15/2032 |
| 31392X-R5-9 | FHR 2525 HC SEQ | | | 4 | 1 | 1,417,944 | 110.9750 | 1,609,778 | 1,450,574 | 1,420,370 | | 1,284 | | | 5.500 | 6.229 | MON | 6,648 | 79,782 | 10/16/2002 | 11/15/2032 |
| 31392X-RA-8 | FHR 2525 BH PAC-1-11 | | | 4 | 1 | 3,878,240 | 111.5180 | 4,409,162 | 3,953,751 | 3,883,413 | | 2,698 | | | 5.500 | 5.996 | MON | 18,121 | 217,456 | 10/18/2002 | 11/15/2032 |
| 31393A-E4-5 | FNR 2003-24 MZ Z PAC-11 | | | 4 | 1 | 4,789,571 | 110.6310 | 6,434,942 | 5,816,557 | 5,470,894 | | 13,926 | | | 5.500 | 7.152 | MON | 26,659 | 319,911 | 05/06/2004 | 04/25/2033 |
| 31393A-JG-3 | FNR 2003-26 PD PAC-11 | | | 4 | 1 | 3,485,831 | 111.9800 | 3,769,715 | 3,366,428 | 3,385,660 | | (1,146) | | | 5.500 | 5.323 | MON | 15,429 | 185,154 | 05/21/2003 | 04/25/2033 |
| 31393A-N4-5 | FNR 2003-24 UY EXCH SEQ | | | 4 | 1 | 4,881,755 | 107.8070 | 5,277,739 | 4,895,523 | 4,881,491 | | (107) | | | 5.000 | 5.038 | MON | 20,398 | 244,776 | 05/19/2003 | 04/25/2033 |
| 31393A-QQ-3 | FNR 2003-25 B SEQ | | | 4 | 1 | 6,129,942 | 112.0140 | 6,927,028 | 6,184,095 | 6,134,933 | | 982 | | | 5.500 | 5.682 | MON | 28,344 | 340,125 | 12/04/2006 | 04/25/2033 |
| 31393A-UD-7 | FNR 2003-27 EK SEQ | | | 4 | 1 | 3,117,426 | 108.4900 | 3,529,718 | 3,253,503 | 3,125,964 | | 4,204 | | | 5.000 | 6.129 | MON | 13,556 | 162,675 | 09/23/2003 | 04/25/2033 |
| 31393A-VZ-7 | FNR 2003-30 JE PAC-11 | | | 4 | 1 | 3,165,821 | 106.8350 | 3,385,377 | 3,168,792 | 3,164,843 | | (323) | | | 5.500 | 5.499 | MON | 14,524 | 174,284 | 09/27/2004 | 04/25/2033 |
| 31393B-2B-0 | FNR 2003-56 DA SEQ | | | 4 | 1 | 10,002,797 | 111.5890 | 11,134,226 | 9,977,853 | 9,977,853 | | | | | 5.500 | 5.449 | MON | 45,732 | 548,782 | 05/05/2003 | 06/25/2033 |
| 31393B-3F-0 | FNR 2003-51 PJ PAC-11 | | | 4 | 1 | 3,260,044 | 109.0250 | 3,645,249 | 3,343,498 | 3,264,775 | | 2,627 | | | 5.500 | 6.062 | MON | 15,324 | 183,892 | 08/21/2003 | 06/25/2033 |
| 31393B-4S-1 | FNR 2003-50 PH PAC-11 | | | 4 | 1 | 7,083,679 | 111.7420 | 8,118,436 | 7,265,354 | 7,094,523 | | 6,660 | | | 5.500 | 6.231 | MON | 33,300 | 399,595 | 09/02/2003 | 06/25/2033 |
| 31393B-C5-2 | FNR 2003-41 QD EXCH PAC-11 | | | 4 | 1 | 2,462,797 | 110.4520 | 2,720,214 | 2,462,797 | 2,462,797 | | | | | 5.500 | 5.445 | MON | 11,288 | 135,454 | 04/10/2003 | 05/25/2033 |
| 31393B-PH-2 | FNR 2003-32 T EXCH Z SEQ | | | 4 | 1 | 14,229,444 | 111.9240 | 15,946,067 | 14,247,253 | 14,224,857 | | (1,432) | | | 6.000 | 6.004 | MON | 71,236 | 854,835 | 03/26/2003 | 05/25/2033 |
| 31393B-SY-2 | FNR 2003-42 PF PAC-11 | | | 4 | 1 | 1,545,355 | 111.5330 | 1,679,489 | 1,505,827 | 1,518,123 | | (694) | | | 5.500 | 5.221 | MON | 6,902 | 82,821 | 05/09/2003 | 05/25/2033 |
| 31393C-BM-4 | FNR 2003-34 EW PAC-11 | | | 4 | 1 | 3,619,590 | 111.6060 | 4,067,644 | 3,644,647 | 3,623,255 | | 306 | | | 5.500 | 5.620 | MON | 16,705 | 200,455 | 04/08/2003 | 05/25/2033 |
| 31393C-JB-0 | FNR 2003-54 VZ Z SEQ | | | 4 | 1 | 10,638,873 | 108.2150 | 12,734,635 | 11,767,851 | 11,582,379 | | 5,544 | | | 5.500 | 5.922 | MON | 53,936 | 647,232 | 07/25/2003 | 06/25/2033 |
| 31393C-JJ-3 | FNR 2003-54 Z Z SEQ | | | 4 | 1 | 10,683,815 | 108.3360 | 13,892,767 | 12,823,784 | 12,472,107 | | 11,238 | | | 5.500 | 6.227 | MON | 58,776 | 705,308 | 06/16/2004 | 06/25/2033 |
| 31393C-KE-2 | FNR 2003-54 ON EXCH PAC-11 | | | 4 | 1 | 2,597,794 | 111.6540 | 3,043,207 | 2,725,567 | 2,605,498 | | 3,840 | | | 5.500 | 6.631 | MON | 12,492 | 149,906 | 08/01/2003 | 06/25/2033 |
| 31393C-KP-7 | FNR 2003-54 PH EXCH PAC-11 | | | 4 | 1 | 3,530,748 | 111.7110 | 4,060,587 | 3,634,907 | 3,536,807 | | 3,030 | | | 5.500 | 6.188 | MON | 16,660 | 199,920 | 09/03/2003 | 06/25/2033 |
| 31393C-PX-5 | FNR 2003-55 UE PAC-11 | | | 4 | 1 | 1,999,375 | 109.5600 | 2,220,783 | 2,027,009 | 2,000,650 | | 672 | | | 5.500 | 5.784 | MON | 9,290 | 111,486 | 12/08/2006 | 06/25/2033 |
| 31393C-WJ-8 | FNR 2003-46 PJ PAC-11 | | | 4 | 1 | 15,782,691 | 110.9000 | 17,302,891 | 15,602,290 | 15,606,809 | | (2,264) | | | 5.500 | 5.464 | MON | 71,510 | 858,126 | 05/02/2003 | 06/25/2033 |
| 31393C-ZD-8 | FNR 2003-46 MZ EXCH Z SEQ | | | 4 | 1 | 7,329,907 | 111.9640 | 7,975,082 | 7,122,897 | 7,146,919 | | (2,018) | | | 6.000 | 5.872 | MON | 35,614 | 427,374 | 05/14/2003 | 06/25/2033 |
| 31393D-AN-1 | FNR 2003-70 BJ PAC-11 | | | 4 | 1 | 10,642,159 | 109.1560 | 11,491,513 | 10,527,564 | 10,544,484 | | (2,036) | | | 5.000 | 4.919 | MON | 43,865 | 526,378 | 06/04/2003 | 07/25/2033 |
| 31393D-D6-5 | FNR 2003-59 LB PAC-11 | | | 4 | 1 | 5,403,722 | 109.4650 | 5,964,559 | 5,448,840 | 5,405,517 | | 902 | | | 5.000 | 5.145 | MON | 22,704 | 272,442 | 07/02/2003 | 08/25/2033 |
| 31393D-FC-0 | FNR 2003-65 PE PAC-11 | | | 4 | 1 | 7,443,783 | 110.8100 | 8,055,895 | 7,269,985 | 7,323,368 | | (3,144) | | | 5.000 | 4.782 | MON | 30,292 | 363,499 | 06/12/2003 | 07/25/2033 |
| 31393D-JH-5 | FNR 2003-64 Z Z SEQ | | | 4 | 1 | 21,529,027 | 111.4540 | 23,845,828 | 21,395,306 | 21,395,306 | | | | | 5.500 | 5.463 | MON | 98,062 | 1,176,742 | 05/22/2003 | 07/25/2033 |
| 31393D-KE-0 | FNR 2003-64 ZC Z SEQ | | | 4 | 1 | 27,620,627 | 112.2380 | 33,093,712 | 29,485,380 | 29,083,840 | | 12,069 | | | 5.000 | 5.315 | MON | 122,856 | 1,474,269 | 07/15/2003 | 07/25/2033 |
| 31393D-M7-3 | FNR 2003-80 ZC Z SEQ | | | 4 | 1 | 10,451,392 | 106.6510 | 12,603,886 | 11,817,829 | 11,561,836 | | 8,288 | | | 5.000 | 5.566 | MON | 49,241 | 590,891 | 07/15/2003 | 08/25/2033 |
| 31393D-SU-6 | FNR 2003-63 QE PAC-11 | | | 4 | 1 | 10,440,547 | 109.4010 | 11,191,240 | 10,229,563 | 10,291,112 | | (4,008) | | | 5.000 | 4.850 | MON | 42,623 | 511,478 | 06/16/2003 | 07/25/2033 |
| 31393D-UU-3 | FNW 2003-W10 3A5 SEQ | | | 4 | 1 | 15,402,461 | 105.7000 | 16,281,651 | 15,403,617 | 15,395,334 | | (1,916) | | | 4.299 | 4.305 | MON | 55,183 | 662,201 | 06/12/2003 | 06/25/2043 |
| 31393D-ZK-0 | FNR 2003-73 GC SEQ | | | 4 | 1 | 9,887,388 | 109.4760 | 10,918,538 | 9,973,416 | 9,894,507 | | 1,691 | | | 5.000 | 5.185 | MON | 41,556 | 498,671 | 06/18/2003 | 08/25/2033 |
| 31393E-BJ-7 | FNR 2003-74 ZG Z SEQ | | | 4 | 1 | 7,371,270 | 108.3590 | 8,795,504 | 8,117,022 | 7,988,526 | | 3,839 | | | 5.500 | 5.924 | MON | 37,203 | 446,436 | 07/25/2003 | 08/25/2033 |
| 31393E-JK-6 | FNR 2003-71 AC SEQ | | | 4 | 1 | 2,342,283 | 109.3240 | 2,739,310 | 2,505,680 | 2,352,951 | | 5,894 | | | 5.000 | 6.655 | MON | 10,440 | 125,284 | 10/23/2003 | 08/25/2033 |
| 31393E-RA-9 | FNR 2003-91 BY SEQ | | | 4 | 1 | 8,413,873 | 108.7740 | 9,601,074 | 8,826,606 | 8,436,714 | | 13,300 | | | 5.000 | 6.235 | MON | 36,778 | 441,330 | 12/09/2003 | 09/25/2033 |
| 31393E-RJ-0 | FNR 2003-91 QE EXCH PAC-11 | | | 4 | 1 | 6,314,855 | 109.4230 | 7,098,026 | 6,486,794 | 6,324,011 | | 5,302 | | | 5.500 | 6.160 | MON | 29,731 | 356,774 | 08/25/2003 | 09/25/2033 |
| 31393E-SV-2 | FNR 2003-83 Z Z SEQ | | | 4 | 1 | 5,941,578 | 108.7820 | 7,930,531 | 7,290,280 | 6,865,874 | | 14,681 | | | 5.500 | 6.935 | MON | 33,414 | 400,965 | 08/01/2003 | 09/25/2033 |
| 31393E-X8-7 | FNR 2003-85 QD PAC-11 | | | 4 | 1 | 6,516,990 | 111.9580 | 7,743,987 | 6,916,871 | 6,795,320 | | 3,872 | | | 5.500 | 5.973 | MON | 31,702 | 380,428 | 08/28/2003 | 09/25/2033 |
| 31393E-ZY-8 | FNR 2003-94 PH PAC-11 | | | 4 | 1 | 7,072,391 | 109.5840 | 7,954,476 | 7,258,814 | 7,081,554 | | 4,962 | | | 5.500 | 6.289 | MON | 33,270 | 399,235 | 08/27/2003 | 10/25/2033 |
| 31393F-5J-1 | FHR 2522 B EXCH SEQ | | | 4 | 1 | 2,958,472 | 111.6420 | 3,326,928 | 2,979,997 | 2,959,578 | | 571 | | | 5.500 | 5.680 | MON | 13,658 | 163,900 | 11/13/2002 | 11/15/2032 |
| 31393F-B4-7 | FHR 2519 BN EXCH SEQ | | | 4 | 1 | 1,064,721 | 111.3690 | 1,198,127 | 1,075,815 | 1,069,052 | | 171 | | | 5.500 | 5.691 | MON | 4,931 | 59,170 | 02/19/2003 | 11/15/2032 |
| 31393F-BW-5 | FHR 2519 LE EXCH SEQ | | | 4 | 1 | 2,892,509 | 111.6410 | 3,271,970 | 2,930,787 | 2,894,691 | | 1,130 | | | 5.500 | 5.875 | MON | 13,433 | 161,193 | 11/19/2002 | 11/15/2032 |
| 31393F-FJ-0 | FHR 2526 Z Z SEQ | | | 4 | 1 | 1,034,784 | 110.3480 | 1,215,155 | 1,101,200 | 1,075,772 | | 746 | | | 5.500 | 6.044 | MON | 5,047 | 60,566 | 02/28/2003 | 11/15/2032 |
| 31393F-H9-0 | FHR 2527 ZW Z SEQ | | | 4 | 1 | 2,146,212 | 109.8890 | 2,493,244 | 2,268,873 | 2,228,046 | | 1,335 | | | 5.500 | 6.010 | MON | 10,399 | 124,788 | 03/07/2003 | 11/15/2032 |
| 31393F-NN-2 | FHR 2532 C SEQ | | | 4 | 1 | 910,126 | 107.2650 | 997,105 | 929,568 | 911,136 | | 514 | | | 5.500 | 6.116 | MON | 4,261 | 51,126 | 11/25/2002 | 12/15/2032 |
| 31393F-PY-6 | FHR 2544 TJ EXCH SEQ | | | 4 | 1 | 1,245,276 | 111.4740 | 1,406,034 | 1,261,314 | 1,246,261 | | 611 | | | 5.500 | 5.850 | MON | 5,781 | 69,372 | 01/30/2003 | 12/15/2032 |
| 31393F-RP-3 | FHR 2544 PE PAC-11 | | | 4 | 1 | 5,481,580 | 110.6010 | 6,142,370 | 5,553,645 | 5,485,721 | | 2,566 | | | 5.500 | 5.832 | MON | 25,454 | 305,451 | 12/05/2002 | 12/15/2032 |
| 31393F-VK-9 | FHR 2534 BG PAC-11 | | | 4 | 1 | 968,871 | 109.5010 | 1,068,410 | 975,708 | 969,214 | | 176 | | | 5.500 | 5.698 | MON | 4,472 | 53,664 | 12/10/2002 | 12/15/2032 |
| 31393G-3L-6 | FHR 2531 Z Z SEQ | | | 4 | 1 | 10,890,771 | 110.5760 | 12,552,480 | 11,351,943 | 11,211,866 | | 4,539 | | | 5.500 | 5.862 | MON | 52,030 | 624,357 | 03/10/2003 | 12/15/2032 |
| 31393G-6C-3 | FHR 2538 PG PAC-1-11 | | | 4 | 1 | 3,447,762 | 111.6070 | 3,896,375 | 3,491,160 | 3,450,189 | | 1,265 | | | 5.500 | 5.849 | MON | 16,001 | 192,014 | 12/05/2002 | 12/15/2032 |
| 31393G-CB-8 | FHR 2545 GD SEQ | | | 4 | 1 | 2,471,606 | 111.4950 | 2,820,593 | 2,529,789 | 2,475,161 | | 1,904 | | | 5.500 | 6.245 | MON | 11,595 | 139,139 | 11/21/2002 | 12/15/2032 |
| 31393G-DM-3 | FHR 2545 BZ Z SEQ | | | 4 | 1 | 2,733,597 | 110.9500 | 3,164,449 | 2,852,139 | 2,812,231 | | 1,313 | | | 5.500 | 5.968 | MON | 13,072 | 156,868 | 03/11/2003 | 12/15/2032 |
| 31393G-E7-5 | FHR 2545 DG PAC-11 | | | 4 | 1 | 4,331,731 | 111.5830 | 4,656,662 | 4,173,277 | 4,200,254 | | (1,392) | | | 5.500 | 5.334 | MON | 19,128 | 229,530 | 05/21/2003 | 12/15/2032 |
| 31393G-JF-2 | FHR 2542 PH PAC-11 | | | 4 | 1 | 3,656,667 | 109.5740 | 4,041,858 | 3,688,688 | 3,658,325 | | 863 | | | 5.500 | 5.692 | MON | 16,906 | 202,878 | 12/13/2002 | 12/15/2032 |
| 31393G-UM-4 | FHR 2545 PG EXCH PAC-11 | | | 4 | 1 | 2,440,113 | 111.9940 | 2,690,539 | 2,402,388 | 2,414,225 | | (650) | | | 5.500 | 5.347 | MON | 11,011 | 132,131 | 03/07/2003 | 12/15/2032 |
| 31393G-VD-3 | FHR 2533 GB EXCH SEQ | | | 4 | 1 | 2,718,518 | 111.1220 | 3,069,720 | 2,762,477 | 2,721,245 | | 1,337 | | | 5.500 | 5.999 | MON | 12,661 | 151,936 | 01/09/2003 | 12/15/2032 |

# 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 |
| 31393H-AQ-5 | FHR 2543 TG EXCH PAC | | | 4 | 1 | 7,127,314 | 111.5560 | 7,968,921 | 7,143,444 | 7,125,519 | | 466 | | | 5.500 | 5.575 | MON | 32,741 | 392,889 | 02/21/2003 | 12/15/2032 |
| 31393H-EU-2 | FHR 2543 PG EXCH PAC-11 | | | 4 | 1 | 1,455,575 | 111.3660 | 1,631,211 | 1,464,730 | 1,458,307 | | 143 | | | 5.500 | 5.630 | MON | 6,713 | 80,560 | 02/23/2005 | 12/15/2032 |
| 31393H-GW-6 | FHR 2543 YX EXCH PAC-1-11 | | | 4 | 1 | 672,628 | 110.3460 | 757,799 | 686,747 | 673,463 | | 467 | | | 6.000 | 6.523 | MON | 3,434 | 41,205 | 05/03/2006 | 12/15/2032 |
| 31393H-KG-6 | FHR 2563 PC PAC-1-11 | | | 4 | 1 | 2,378,305 | 111.5200 | 2,599,494 | 2,330,957 | 2,344,456 | | (795) | | | 5.500 | 5.352 | MON | 10,684 | 128,203 | 03/10/2003 | 01/15/2033 |
| 31393H-TL-6 | FHR 2548 OB SEQ | | | 4 | 1 | 2,353,790 | 111.6150 | 2,664,303 | 2,387,055 | 2,355,799 | | 1,023 | | | 5.500 | 5.886 | MON | 10,941 | 131,288 | 01/31/2003 | 01/15/2033 |
| 31393H-U8-3 | FHR 2548 OM EXCH SEQ | | | 4 | 1 | 4,180,637 | 111.6150 | 4,744,095 | 4,250,422 | 4,184,956 | | 2,199 | | | 5.500 | 5.955 | MON | 19,481 | 233,773 | 01/09/2003 | 01/15/2033 |
| 31393H-XU-1 | FHR 2550 AB EXCH SEQ | | | 4 | 1 | 2,155,628 | 111.5760 | 2,436,124 | 2,183,372 | 2,157,521 | | 882 | | | 5.500 | 5.876 | MON | 10,007 | 120,085 | 11/23/2004 | 01/15/2033 |
| 31393H-Z6-2 | FHR 2550 PH PAC-11 | | | 4 | 1 | 6,803,310 | 111.6530 | 7,577,157 | 6,786,345 | 6,786,345 | | | | | 5.500 | 5.503 | MON | 31,104 | 373,249 | 02/25/2003 | 01/15/2033 |
| 31393J-4A-3 | FHR 2554 JZ Z SEQ | | | 4 | 1 | 1,515,126 | 111.1170 | 1,825,312 | 1,642,691 | 1,595,784 | | 1,701 | | | 5.500 | 6.370 | MON | 7,529 | 90,348 | 02/07/2003 | 01/15/2033 |
| 31393J-6C-7 | FHR 2556 KZ Z SEQ | | | 4 | 1 | 29,311,471 | 110.7970 | 33,133,716 | 29,904,896 | 29,709,208 | | 6,550 | | | 5.500 | 5.675 | MON | 137,064 | 1,644,769 | 05/21/2003 | 01/15/2033 |
| 31393J-7D-4 | FHR 2549 PE EXCH PAC-11 | | | 4 | 1 | 5,659,615 | 109.5200 | 6,116,670 | 5,585,003 | 5,608,244 | | (1,435) | | | 5.500 | 5.372 | MON | 25,598 | 307,175 | 03/05/2003 | 01/15/2033 |
| 31393J-CC-0 | FHR 2551 TG PAC-1-11 | | | 4 | 1 | 4,782,877 | 111.6820 | 5,276,480 | 4,724,558 | 4,739,141 | | (1,004) | | | 5.500 | 5.414 | MON | 21,654 | 259,851 | 03/04/2003 | 01/15/2033 |
| 31393J-LB-2 | FHR 2557 ZA Z SEQ | | | 4 | 1 | 2,443,485 | 111.0230 | 2,979,597 | 2,683,766 | 2,609,039 | | 2,517 | | | 5.500 | 6.576 | MON | 12,301 | 147,607 | 02/11/2003 | 01/15/2033 |
| 31393J-X9-4 | FHR 2561 PH EXCH PAC-11 | | | 4 | 1 | 3,080,738 | 111.4500 | 3,412,696 | 3,062,078 | 3,065,872 | | (400) | | | 5.500 | 5.476 | MON | 14,035 | 168,414 | 02/26/2003 | 02/15/2033 |
| 31393K-7J-8 | FHR 2567 PH PAC-1-11 | | | 4 | 1 | 1,982,264 | 111.7530 | 2,187,893 | 1,957,792 | 1,964,398 | | (519) | | | 5.500 | 5.397 | MON | 8,973 | 107,679 | 03/12/2003 | 02/15/2033 |
| 31393K-AT-2 | FHR 2576 CE PAC-1-11 | | | 4 | 1 | 3,243,082 | 111.7720 | 3,553,779 | 3,179,492 | 3,199,487 | | (1,061) | | | 5.500 | 5.310 | MON | 14,573 | 174,872 | 03/06/2003 | 02/15/2033 |
| 31393K-B0-7 | FHR 2576 JZ Z SEQ | | | 4 | 1 | 1,028,051 | 109.3060 | 1,169,399 | 1,069,842 | 1,054,172 | | 505 | | | 5.500 | 6.056 | MON | 4,903 | 58,841 | 03/11/2003 | 02/15/2033 |
| 31393K-CJ-2 | FHR 2576 PF PAC-1-11 | | | 4 | 1 | 4,335,077 | 112.2890 | 4,779,130 | 4,256,106 | 4,284,683 | | (1,432) | | | 5.500 | 5.310 | MON | 19,507 | 234,086 | 03/06/2003 | 02/15/2033 |
| 31393K-DQ-5 | FHR 2569 LB SEQ | | | 4 | 1 | 1,478,898 | 111.5710 | 1,669,605 | 1,496,452 | 1,479,928 | | 525 | | | 5.500 | 5.822 | MON | 6,859 | 82,305 | 02/07/2003 | 02/15/2033 |
| 31393K-MG-7 | FHR 2570 LG EXCH SEQ | | | 4 | 1 | 8,081,023 | 111.3620 | 9,068,279 | 8,143,081 | 8,084,312 | | 1,636 | | | 5.500 | 5.709 | MON | 37,322 | 447,870 | 02/14/2003 | 02/15/2033 |
| 31393K-PB-5 | FHR 2575 AY SEQ | | | 4 | 1 | 1,264,783 | 111.6110 | 1,424,937 | 1,276,700 | 1,265,417 | | 341 | | | 5.500 | 5.728 | MON | 5,852 | 70,219 | 02/11/2003 | 02/15/2033 |
| 31393K-ZK-4 | FHR 2574 MD EXCH PAC-11 | | | 4 | 1 | 15,499,137 | 111.9410 | 17,074,402 | 15,253,062 | 15,300,044 | | (3,457) | | | 5.500 | 5.399 | MON | 69,910 | 838,918 | 03/07/2003 | 02/15/2033 |
| 31393L-20-5 | FHR 2574 PE EXCH PAC-11 | | | 4 | 1 | 2,623,450 | 112.3420 | 2,887,684 | 2,570,435 | 2,590,843 | | (1,083) | | | 5.500 | 5.256 | MON | 11,781 | 141,374 | 03/10/2003 | 02/15/2033 |
| 31393L-AH-6 | FHR 2571 NB EXCH SEQ | | | 4 | 1 | 1,914,564 | 111.5020 | 2,157,282 | 1,934,750 | 1,915,580 | | 554 | | | 5.500 | 5.824 | MON | 8,868 | 106,411 | 02/21/2003 | 02/15/2033 |
| 31393L-AM-5 | FHR 2571 OK EXCH SEQ | | | 4 | 1 | 1,728,957 | 111.4190 | 1,947,982 | 1,748,333 | 1,729,972 | | 548 | | | 5.500 | 5.812 | MON | 8,013 | 96,158 | 02/04/2003 | 02/15/2033 |
| 31393L-DF-7 | FHR 2577 PG PAC-11 | | | 4 | 1 | 7,025,439 | 111.5670 | 7,683,208 | 6,886,630 | 6,911,263 | | (1,623) | | | 5.500 | 5.400 | MON | 31,564 | 378,765 | 03/07/2003 | 02/15/2033 |
| 31393L-JK-0 | FHR 2564 GU EXCH SEQ | | | 4 | 1 | 2,509,175 | 111.5560 | 2,834,301 | 2,540,689 | 2,510,933 | | 948 | | | 5.500 | 5.934 | MON | 11,645 | 139,738 | 02/05/2003 | 02/15/2033 |
| 31393L-NP-4 | FHR 2564 PT EXCH PAC-11 | | | 4 | 1 | 1,044,326 | 111.0110 | 1,156,245 | 1,041,560 | 1,041,560 | | | | | 5.500 | 5.500 | MON | 4,774 | 57,286 | 07/06/2005 | 02/15/2033 |
| 31393L-QD-8 | FHR 2564 Z Z SEQ | | | 4 | 1 | 1,963,613 | 107.3540 | 2,292,886 | 2,135,813 | 2,079,198 | | 1,992 | | | 5.500 | 6.522 | MON | 9,789 | 117,470 | 02/14/2003 | 02/15/2033 |
| 31393L-Z9-7 | FHR 2581 PH PAC-11 | | | 4 | 1 | 6,946,024 | 111.8320 | 7,822,830 | 6,995,177 | 6,950,085 | | 1,127 | | | 5.500 | 5.683 | MON | 32,061 | 384,735 | 03/18/2003 | 03/15/2033 |
| 31393M-2W-0 | FHR 2588 DE PAC-11 | | | 4 | 1 | 2,458,062 | 110.7130 | 2,672,533 | 2,413,932 | 2,426,809 | | (895) | | | 5.500 | 5.311 | MON | 11,064 | 132,766 | 03/11/2003 | 03/15/2033 |
| 31393M-B3-4 | FHR 2579 LZ EXCH Z SEQ | | | 4 | 1 | 2,054,126 | 107.0320 | 2,380,044 | 2,223,682 | 2,145,209 | | 3,143 | | | 5.500 | 6.392 | MON | 10,192 | 122,302 | 03/19/2003 | 03/15/2033 |
| 31393M-EG-2 | FHR 2591 PD PAC-1-11 | | | 4 | 1 | 8,335,056 | 111.6540 | 9,289,036 | 8,319,457 | 8,319,457 | | | | | 5.500 | 5.503 | MON | 38,131 | 457,570 | 03/31/2003 | 03/15/2033 |
| 31393M-FM-8 | FHR 2591 WD PAC-1-11 | | | 4 | 1 | 6,590,692 | 111.6860 | 7,428,167 | 6,650,966 | 6,626,794 | | 387 | | | 5.500 | 5.605 | MON | 30,484 | 365,803 | 04/02/2003 | 03/15/2033 |
| 31393M-J8-5 | FHR 2585 MG EXCH PAC-1-11 | | | 4 | 1 | 5,279,102 | 111.6670 | 5,974,334 | 5,350,150 | 5,283,128 | | 2,051 | | | 5.500 | 5.834 | MON | 24,522 | 294,258 | 03/21/2003 | 03/15/2033 |
| 31393M-KB-6 | FHR 2580 Z Z SEQ | | | 4 | 1 | 898,228 | 110.5140 | 1,069,720 | 967,951 | 944,716 | | 832 | | | 5.500 | 6.486 | MON | 4,436 | 53,237 | 03/17/2003 | 03/15/2033 |
| 31393M-NJ-6 | FHR 2582 PG PAC-1-11 | | | 4 | 1 | 6,249,460 | 111.6880 | 6,931,402 | 6,206,066 | 6,212,259 | | (723) | | | 5.500 | 5.479 | MON | 28,444 | 341,334 | 03/13/2003 | 03/15/2033 |
| 31393M-UB-5 | FHR 2586 PH EXCH PAC-11 | | | 4 | 1 | 3,817,224 | 110.7680 | 4,229,573 | 3,818,418 | 3,816,493 | | (228) | | | 5.500 | 5.503 | MON | 17,501 | 210,013 | 04/10/2003 | 03/15/2033 |
| 31393M-ZT-1 | FHR 2583 PW PAC-11 | | | 4 | 1 | 7,732,101 | 111.7130 | 8,531,134 | 7,636,643 | 7,661,458 | | (1,639) | | | 5.500 | 5.408 | MON | 35,001 | 420,015 | 03/12/2003 | 03/15/2033 |
| 31393N-5E-5 | FHR 2589 Z Z SEQ | | | 4 | 1 | 5,180,235 | 110.6660 | 6,733,269 | 6,084,328 | 5,806,377 | | 9,325 | | | 5.500 | 6.838 | MON | 27,887 | 334,638 | 07/29/2003 | 03/15/2033 |
| 31393N-AH-2 | FHR 2587 KG EXCH PAC-11 | | | 4 | 1 | 2,038,743 | 109.0300 | 2,286,809 | 2,097,406 | 2,041,992 | | 1,863 | | | 5.000 | 5.703 | MON | 8,739 | 104,870 | 09/20/2004 | 03/15/2033 |
| 31393N-KJ-7 | FHR 2590 PG EXCH PAC-11 | | | 4 | 1 | 9,225,393 | 111.6770 | 10,378,653 | 9,293,444 | 9,228,622 | | 1,745 | | | 5.500 | 5.706 | MON | 42,595 | 511,139 | 03/25/2003 | 03/15/2033 |
| 31393N-LZ-0 | FHR 2590 TG EXCH PAC-11 | | | 4 | 1 | 5,789,419 | 111.9460 | 6,426,453 | 5,740,683 | 5,755,653 | | (898) | | | 5.500 | 5.416 | MON | 26,311 | 315,738 | 03/13/2003 | 03/15/2033 |
| 31393N-Y9-4 | FHR 2596 ZL Z SEQ | | | 4 | 1 | 858,722 | 107.7620 | 1,065,947 | 989,169 | 950,653 | | 1,464 | | | 5.000 | 6.731 | MON | 4,122 | 49,458 | 11/15/2004 | 04/15/2033 |
| 31393P-2G-8 | FHR 2608 PH PAC-11 | | | 4 | 1 | 5,648,763 | 110.1230 | 6,214,742 | 5,643,473 | 5,643,473 | | | | | 5.500 | 5.498 | MON | 25,866 | 310,391 | 04/22/2003 | 04/15/2033 |
| 31393P-AY-0 | FHR 2604 YD PAC-11 | | | 4 | 1 | 10,970,501 | 111.6950 | 12,238,187 | 10,956,805 | 10,956,805 | | | | | 5.500 | 5.504 | MON | 50,219 | 602,624 | 04/22/2003 | 04/15/2033 |
| 31393P-EZ-3 | FHR 2595 PH PAC-11 | | | 4 | 1 | 5,382,995 | 112.2410 | 6,087,592 | 5,423,665 | 5,384,770 | | 941 | | | 5.500 | 5.690 | MON | 24,858 | 298,302 | 11/20/2006 | 04/15/2033 |
| 31393P-L3-6 | FHR 2602 UE EXCH PAC-11 | | | 4 | 1 | 9,352,997 | 111.7830 | 10,140,002 | 9,071,162 | 9,177,549 | | (5,185) | | | 5.500 | 5.239 | MON | 41,576 | 498,914 | 05/13/2003 | 04/15/2033 |
| 31393P-NF-7 | FHR 2600 ME EXCH PAC-11 | | | 4 | 1 | 10,158,750 | 111.7100 | 11,341,282 | 10,152,405 | 10,152,405 | | | | | 5.500 | 5.503 | MON | 46,532 | 558,382 | 04/21/2003 | 04/15/2033 |
| 31393Q-2G-6 | FHR 2594 QG EXCH PAC-11 | | | 4 | 1 | 5,002,921 | 109.1300 | 5,444,823 | 4,989,278 | 4,989,278 | | | | | 5.000 | 4.995 | MON | 20,789 | 249,464 | 05/16/2003 | 04/15/2033 |
| 31393Q-3H-3 | FHR 2594 TZ Z PAC-11 | | | 4 | 1 | 9,427,232 | 108.6260 | 10,691,898 | 9,842,829 | 9,724,979 | | 3,841 | | | 5.500 | 5.871 | MON | 45,113 | 541,356 | 12/23/2003 | 04/15/2033 |
| 31393Q-4E-9 | FHR 2594 VZ Z SEQ | | | 4 | 1 | 9,624,143 | 110.7650 | 12,975,459 | 11,714,438 | 11,300,555 | | 14,812 | | | 5.500 | 6.497 | MON | 53,691 | 644,294 | 05/07/2004 | 04/15/2033 |
| 31393Q-QD-7 | FHR 2614 ZN Z PAC-11 | | | 4 | 1 | 6,283,032 | 107.3740 | 6,704,422 | 6,244,007 | 6,244,007 | | | | | 5.500 | 5.501 | MON | 28,618 | 343,420 | 05/22/2003 | 05/15/2033 |
| 31393Q-VP-4 | FHR 2618 PE PAC-11 | | | 4 | 1 | 6,371,535 | 111.8430 | 6,958,926 | 6,222,046 | 6,286,755 | | (2,443) | | | 5.500 | 5.191 | MON | 28,518 | 342,212 | 05/09/2003 | 05/15/2033 |
| 31393Q-WE-8 | FHR 2618 Z Z SEQ | | | 4 | 1 | 1,975,614 | 109.7210 | 2,584,394 | 2,355,427 | 2,238,826 | | 3,205 | | | 5.500 | 7.060 | MON | 10,796 | 129,548 | 06/23/2004 | 05/15/2033 |
| 31393R-EJ-5 | FHR 2613 GP PAC-11 | | | 4 | 1 | 5,058,381 | 111.9000 | 5,581,823 | 4,988,234 | 5,015,146 | | (1,312) | | | 5.500 | 5.360 | MON | 22,863 | 274,353 | 05/01/2003 | 05/15/2033 |
| 31393T-DE-3 | FNR 2003-89 DE PAC-11 | | | 4 | 1 | 9,980,901 | 107.0310 | 11,956,813 | 11,171,348 | 10,869,936 | | 9,630 | | | 5.000 | 5.758 | MON | 46,547 | 558,567 | 07/30/2003 | 09/25/2033 |

# 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 |
| 31393T-PN-0 | FNR 2003-97 WD EXCH PAC-11 | | | 4 | 1 | 3,124,585 | 114.3230 | 3,522,587 | 3,081,254 | 3,090,373 | | (966) | | | 6.000 | 5.832 | MON | 15,406 | 184,875 | 04/14/2004 | 10/25/2033 |
| 31393U-CY-7 | FNR 2003-121 ZA Z SEQ | | | 4 | 1 | 6,158,616 | 111.7620 | 7,134,918 | 6,384,053 | 6,285,441 | | 2,835 | | | 6.000 | 6.363 | MON | 31,920 | 383,043 | 05/24/2006 | 12/25/2033 |
| 31393V-5Q-0 | FHR 2627 UE PAC-11 | | | 4 | 1 | 7,999,768 | 110.9690 | 8,789,731 | 7,920,859 | 7,944,898 | | (1,623) | | | 5.000 | 4.919 | MON | 33,004 | 396,043 | 06/06/2003 | 06/15/2033 |
| 31393V-DY-4 | FHR 2632 PE PAC-11 | | | 4 | 1 | 7,775,857 | 109.5600 | 8,458,403 | 7,720,366 | 7,735,425 | | (1,247) | | | 5.000 | 4.940 | MON | 32,168 | 386,018 | 06/02/2003 | 06/15/2033 |
| 31393V-HY-0 | FHR 2626 PE PAC-11 | | | 4 | 1 | 2,896,692 | 108.3220 | 3,320,088 | 3,065,004 | 2,907,335 | | 5,501 | | | 5.000 | 6.326 | MON | 12,771 | 153,250 | 07/28/2003 | 06/15/2033 |
| 31393W-2U-2 | FHR 2650 BM PAC-11 | | | 4 | 1 | 7,671,380 | 107.5090 | 8,695,830 | 8,088,440 | 8,000,586 | | 2,796 | | | 5.000 | 5.351 | MON | 33,702 | 404,422 | 07/18/2003 | 07/15/2033 |
| 31393W-2V-0 | FHR 2650 BN PAC-11 | | | 4 | 1 | 4,568,926 | 111.0410 | 5,372,198 | 4,838,043 | 4,775,099 | | 1,701 | | | 5.000 | 5.312 | MON | 20,159 | 241,902 | 07/18/2003 | 07/15/2033 |
| 31393W-U7-2 | FHR 2645 Z Z SEQ | | | 4 | 1 | 2,997,846 | 109.4610 | 3,863,389 | 3,529,473 | 3,336,767 | | 6,388 | | | 5.000 | 6.595 | MON | 14,706 | 176,474 | 07/24/2003 | 07/15/2033 |
| 31393W-W2-1 | FHR 2641 UE PAC-11 | | | 4 | 1 | 5,017,540 | 108.8820 | 5,550,452 | 5,097,699 | 5,022,323 | | 2,586 | | | 5.000 | 5.436 | MON | 21,240 | 254,885 | 07/15/2003 | 07/15/2033 |
| 31393X-3K-1 | FNW 2004-W4 A6 PAC-11 | | | 4 | 1 | 7,035,857 | 105.5920 | 7,727,215 | 7,318,000 | 7,203,513 | | 16,215 | | | 5.500 | 5.862 | MON | 33,541 | 402,490 | 03/01/2006 | 06/25/2034 |
| 31393X-KQ-9 | FNR 2004-24 BY EXCH SEQ | | | 4 | 1 | 6,203,444 | 110.1360 | 7,163,906 | 6,504,583 | 6,221,609 | | 9,123 | | | 5.000 | 6.161 | MON | 27,102 | 325,229 | 04/14/2004 | 04/25/2034 |
| 31393Y-6D-2 | FNR 2004-49 QE PAC-11 | | | 4 | 1 | 5,823,111 | 111.7790 | 6,563,864 | 5,872,163 | 5,824,892 | | 939 | | | 5.500 | 5.683 | MON | 26,914 | 322,969 | 08/20/2004 | 07/25/2034 |
| 31393Y-7F-6 | FNR 2004-58 Z Z SEQ | | | 4 | 1 | 1,660,256 | 117.3180 | 1,733,280 | 1,477,425 | 1,513,667 | | (1,535) | | | 7.500 | 6.769 | MON | 9,234 | 110,807 | 06/01/2004 | 07/25/2034 |
| 31393Y-Y4-1 | FNW 2004-W6 M MEZ CSTR NAS | | | 4 | 6* | 1,401,389 | 48.2060 | 1,905,131 | 3,952,028 | 1,401,389 | 117,063 | | | | 5.512 | 17.518 | MON | 18,153 | 217,582 | 11/30/2014 | 07/25/2034 |
| 31394A-XL-5 | FNGT 2004-T4 A8 AFC SEQ PT AS | | | 4 | 1 | 13,010,192 | 105.0130 | 14,260,340 | 13,579,579 | 13,064,619 | | 26,748 | | | 5.650 | 6.543 | MON | 63,937 | 616,476 | 07/29/2004 | 08/25/2034 |
| 31394B-3L-6 | FNR 2005-11 PG EXCH PAC-11 | | | 4 | 1 | 14,496,541 | 112.2400 | 16,055,214 | 14,304,327 | 14,322,034 | | (2,840) | | | 5.500 | 5.429 | MON | 65,562 | 786,738 | 01/18/2005 | 02/25/2035 |
| 31394B-GT-5 | FNR 2004-79 B EXCH SEQ | | | 4 | 1 | 9,282,001 | 109.5120 | 10,531,565 | 9,616,837 | 9,302,471 | | 10,559 | | | 5.000 | 5.879 | MON | 40,070 | 480,842 | 10/22/2004 | 11/25/2034 |
| 31394B-L4-4 | FNR 2004-100 HG EXCH PAC-11 | | | 4 | 1 | 7,399,536 | 108.1370 | 8,195,914 | 7,579,207 | 7,409,402 | | 5,295 | | | 5.000 | 5.601 | MON | 31,580 | 378,960 | 12/01/2004 | 01/25/2035 |
| 31394B-R2-2 | FNR 2004-99 NB EXCH PAC-11 | | | 4 | 1 | 27,575,426 | 107.1670 | 29,514,979 | 27,541,000 | 27,541,000 | | | | | 5.500 | 5.475 | MON | 126,230 | 1,514,755 | 12/06/2004 | 01/25/2035 |
| 31394B-R3-0 | FNR 2004-99 PB EXCH PAC-11 | | | 4 | 1 | 12,058,492 | 105.7290 | 12,674,109 | 11,987,318 | 11,974,717 | | (5,977) | | | 5.500 | 5.491 | MON | 54,942 | 659,302 | 12/16/2004 | 01/25/2035 |
| 31394B-RU-0 | FNR 2004-92 BE EXCH SEQ | | | 4 | 1 | 5,115,767 | 109.6340 | 5,839,855 | 5,326,706 | 5,128,092 | | 6,483 | | | 5.000 | 5.821 | MON | 22,195 | 266,335 | 11/19/2004 | 12/25/2034 |
| 31394B-V9-2 | FNR 2004-95 LZ Z SEQ | | | 4 | 1 | 6,603,230 | 109.2590 | 8,679,275 | 7,943,735 | 7,670,030 | | 9,210 | | | 5.000 | 5.902 | MON | 33,099 | 397,187 | 11/09/2004 | 01/25/2035 |
| 31394D-YS-3 | FNR 2005-52 PV EXCH SC PT | | | 4 | 1 | 36,735,057 | 112.4390 | 40,838,532 | 36,320,773 | 36,406,372 | | (7,386) | | | 5.500 | 5.405 | MON | 166,470 | 1,997,643 | 06/13/2005 | 05/25/2035 |
| 31394D-ZS-2 | FNR 2005-48 QE PAC-11 | | | 4 | 1 | 14,160,035 | 111.9640 | 15,666,927 | 13,992,778 | 14,000,513 | | (2,215) | | | 5.500 | 5.449 | MON | 64,134 | 769,603 | 05/02/2005 | 06/25/2035 |
| 31394E-CV-8 | FNR 2005-58 PZ Z PAC-11 | | | 4 | 1 | 16,932,960 | 112.6930 | 20,046,354 | 17,788,518 | 17,479,331 | | 5,545 | | | 5.500 | 5.917 | MON | 81,531 | 978,369 | 10/23/2006 | 07/25/2035 |
| 31394E-R2-6 | FNR 2005-69 KG EXCH PAC-11 | | | 4 | 1 | 12,293,474 | 111.5920 | 13,595,928 | 12,183,651 | 12,183,715 | | (1,773) | | | 5.500 | 5.466 | MON | 55,842 | 670,101 | 07/22/2005 | 08/25/2035 |
| 31394E-UP-1 | FNR 2005-59 PE EXCH PAC-11 | | | 4 | 1 | 18,055,688 | 112.4530 | 19,968,800 | 17,757,419 | 17,790,610 | | (2,679) | | | 5.500 | 5.406 | MON | 81,388 | 976,658 | 05/23/2005 | 07/25/2035 |
| 31394F-YG-4 | FNR 2005-96 UD EXCH SEQ | | | 4 | 1 | 5,360,781 | 111.9320 | 6,225,796 | 5,562,123 | 5,371,014 | | 5,337 | | | 5.500 | 6.431 | MON | 25,493 | 305,917 | 04/25/2006 | 10/25/2035 |
| 31394G-HV-8 | FHR 2649 OE EXCH PAC-11 | | | 4 | 1 | 6,911,049 | 110.9060 | 7,892,887 | 7,116,745 | 6,923,301 | | 6,437 | | | 5.000 | 5.805 | MON | 29,653 | 355,837 | 11/15/2005 | 07/15/2033 |
| 31394H-4G-3 | FHR 2662 PJ PAC-11 | | | 4 | 1 | 1,630,319 | 110.3240 | 1,822,483 | 1,651,941 | 1,631,543 | | 608 | | | 5.500 | 5.858 | MON | 7,571 | 90,857 | 11/20/2006 | 08/15/2033 |
| 31394J-A9-8 | FHR 2678 ZD Z SEQ | | | 4 | 1 | 6,436,674 | 110.3920 | 7,835,213 | 7,097,642 | 6,905,139 | | 7,257 | | | 5.500 | 6.217 | MON | 32,531 | 390,370 | 09/23/2003 | 09/15/2033 |
| 31394J-C2-1 | FHR 2670 QH PAC-11 | | | 4 | 1 | 5,322,114 | 111.8720 | 5,991,189 | 5,355,400 | 5,323,571 | | 848 | | | 5.500 | 5.663 | MON | 24,546 | 294,547 | 11/19/2003 | 09/15/2033 |
| 31394J-KA-4 | FHR 2673 PE EXCH PAC-11 | | | 4 | 1 | 12,128,911 | 113.2130 | 13,851,368 | 12,234,748 | 12,134,107 | | 2,638 | | | 5.500 | 5.733 | MON | 56,076 | 672,911 | 09/26/2003 | 09/15/2033 |
| 31394J-N3-7 | FHR 2676 LH PAC-11 | | | 4 | 1 | 5,406,753 | 109.6720 | 6,170,128 | 5,626,007 | 5,419,741 | | 6,632 | | | 5.000 | 5.833 | MON | 23,442 | 281,300 | 09/17/2003 | 09/15/2033 |
| 31394J-U6-2 | FHR 2677 MG EXCH PAC-11 | | | 4 | 1 | 2,423,310 | 111.0410 | 2,848,520 | 2,565,288 | 2,431,024 | | 4,489 | | | 5.000 | 6.501 | MON | 10,689 | 128,264 | 09/15/2003 | 09/15/2033 |
| 31394K-AQ-7 | FHR 2687 PZ Z PAC-11 SEG | | | 4 | 1 | 11,361,229 | 107.9160 | 13,594,518 | 12,597,343 | 12,359,580 | | 7,555 | | | 5.500 | 6.031 | MON | 57,738 | 692,854 | 10/02/2003 | 10/15/2033 |
| 31394K-MX-9 | FHR 2686 JL PAC-11 | | | 4 | 1 | 10,494,746 | 112.1320 | 11,929,229 | 10,638,550 | 10,502,410 | | 4,134 | | | 5.500 | 5.854 | MON | 48,760 | 585,120 | 09/29/2003 | 10/15/2033 |
| 31394K-Q2-3 | FHR 2686 WZ Z PAC-1-11 | | | 4 | 1 | 9,850,413 | 110.0350 | 11,976,666 | 10,884,434 | 10,645,595 | | 7,630 | | | 5.500 | 6.109 | MON | 49,887 | 598,644 | 10/02/2003 | 10/15/2033 |
| 31394K-YL-2 | FHR 2692 PE EXCH PAC-11 | | | 4 | 1 | 10,791,100 | 112.1270 | 12,318,914 | 10,986,572 | 10,801,850 | | 5,733 | | | 5.500 | 5.971 | MON | 50,355 | 604,261 | 11/05/2003 | 10/15/2033 |
| 31394L-6Z-0 | FHR 2695 BH PAC-11 | | | 4 | 1 | 24,483,326 | 105.7950 | 30,211,951 | 28,557,187 | 27,511,987 | | 38,359 | | | 4.500 | 5.529 | MON | 107,089 | 1,285,073 | 11/07/2003 | 10/15/2033 |
| 31394L-DW-9 | FHR 2691 LG EXCH PAC-11 | | | 4 | 1 | 4,713,736 | 111.9580 | 5,388,805 | 4,813,247 | 4,719,268 | | 2,959 | | | 5.500 | 6.067 | MON | 22,061 | 264,729 | 10/08/2003 | 10/15/2033 |
| 31394L-JA-1 | FHR 2691 ZJ Z SEQ | | | 4 | 1 | 4,384,105 | 109.6020 | 5,904,845 | 5,387,533 | 5,002,889 | | 12,713 | | | 5.000 | 7.146 | MON | 22,448 | 269,377 | 10/09/2003 | 10/15/2033 |
| 31394L-LH-3 | FHR 2694 PG PAC-1-11 | | | 4 | 1 | 6,060,809 | 111.8570 | 6,903,829 | 6,171,994 | 6,067,039 | | 3,435 | | | 5.500 | 5.983 | MON | 28,288 | 339,460 | 10/08/2003 | 10/15/2033 |
| 31394L-P4-8 | FHR 2701 QH PAC-11 | | | 4 | 1 | 3,495,424 | 112.4430 | 3,945,139 | 3,508,581 | 3,496,206 | | 172 | | | 5.500 | 5.597 | MON | 16,081 | 192,972 | 09/13/2004 | 11/15/2033 |
| 31394L-TV-4 | FHR 2707 MG EXCH PAC-11 | | | 4 | 1 | 5,180,443 | 112.2780 | 5,879,575 | 5,236,632 | 5,183,440 | | 1,563 | | | 5.500 | 5.796 | MON | 24,001 | 288,015 | 11/17/2003 | 11/15/2033 |
| 31394M-3B-4 | FHR 2705 PE PAC-11 | | | 4 | 1 | 5,403,038 | 109.0930 | 5,943,572 | 5,448,154 | 5,405,000 | | 1,040 | | | 5.500 | 5.724 | MON | 24,971 | 299,648 | 11/17/2003 | 11/15/2033 |
| 31394M-DB-3 | FHR 2702 EN PAC-11 | | | 4 | 1 | 6,227,968 | 110.6850 | 6,950,359 | 6,279,428 | 6,230,241 | | 1,285 | | | 5.500 | 5.688 | MON | 28,781 | 345,369 | 11/17/2003 | 11/15/2033 |
| 31394N-4X-3 | FHR 2713 EJ EXCH PAC-1-11 | | | 4 | 1 | 14,257,431 | 112.3110 | 16,200,517 | 14,424,668 | 14,265,412 | | 4,114 | | | 5.500 | 5.827 | MON | 66,113 | 793,357 | 02/28/2007 | 12/15/2033 |
| 31394N-E6-1 | FHR 2718 PE EXCH PAC-11 | | | 4 | 1 | 15,081,914 | 112.6440 | 17,058,181 | 15,143,388 | 15,083,647 | | 919 | | | 5.500 | 5.607 | MON | 69,407 | 832,886 | 12/18/2003 | 12/15/2033 |
| 31394N-G4-4 | FHR 2718 ZM Z SEQ | | | 4 | 1 | 9,737,280 | 110.7560 | 12,687,815 | 11,455,624 | 11,005,506 | | 14,548 | | | 5.500 | 6.530 | MON | 52,505 | 630,059 | 05/27/2004 | 12/15/2033 |
| 31394N-P3-6 | FHR 2727 Z SC Z PT | | | 4 | 1 | 6,946,136 | 111.9680 | 9,289,750 | 8,296,796 | 7,704,005 | | 21,130 | | | 5.500 | 7.858 | MON | 38,027 | 456,324 | 05/18/2004 | 11/15/2033 |
| 31394N-RG-5 | FHR 2735 OH PAC-11 | | | 4 | 1 | 4,758,639 | 109.5230 | 5,328,992 | 4,865,654 | 4,764,739 | | 3,320 | | | 5.000 | 5.556 | MON | 20,274 | 243,283 | 01/22/2004 | 01/15/2034 |
| 31394N-RQ-3 | FHR 2735 PH PAC-11 | | | 4 | 1 | 4,550,544 | 112.2340 | 5,147,051 | 4,586,009 | 4,552,074 | | 820 | | | 5.500 | 5.674 | MON | 21,019 | 252,231 | 01/13/2004 | 01/15/2034 |
| 31394P-3R-2 | FHR 2740 PE PAC-11 | | | 4 | 1 | 4,965,774 | 112.4710 | 5,706,828 | 5,074,031 | 4,971,385 | | 3,192 | | | 5.500 | 6.102 | MON | 23,256 | 279,072 | 10/10/2006 | 01/15/2034 |
| 31394P-BQ-5 | FHR 2731 PH PAC-11 | | | 4 | 1 | 6,748,317 | 109.5160 | 7,563,133 | 6,905,939 | 6,757,875 | | 5,351 | | | 5.000 | 5.597 | MON | 28,775 | 345,297 | 01/14/2004 | 01/15/2034 |
| 31394P-VQ-3 | FHR 2743 OG PAC-11 | | | 4 | 1 | 6,960,342 | 111.0000 | 7,875,563 | 7,095,108 | 6,968,589 | | 4,559 | | | 5.000 | 5.490 | MON | 29,563 | 354,755 | 02/09/2004 | 02/15/2034 |
| 31394P-XT-5 | FHR 2756 Z Z SEQ | | | 4 | 1 | 1,647,712 | 110.4080 | 2,160,903 | 1,957,193 | 1,848,379 | | 3,168 | | | 5.500 | 7.104 | MON | 8,970 | 107,646 | 06/07/2004 | 02/15/2034 |

# 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 |
| 31394R-NP-0 | FHR 2752 MZ EXCH Z SEQ | | | 4 | 1 | 10,324,707 | 107.2640 | 12,751,972 | 11,888,395 | 11,331,203 | | 18,813 | | | 5.500 | 6.817 | MON | 54,488 | 653,862 | 06/02/2004 | 02/15/2034 |
| 31394R-NU-9 | FHR 2752 XY EXCH SEQ | | | 4 | 1 | 18,420,528 | 112.3990 | 20,704,399 | 18,420,528 | 18,420,528 | | | | | 5.500 | 5.505 | MON | 84,427 | 1,013,129 | 02/27/2004 | 02/15/2034 |
| 31394R-ZC-6 | FHR 2769 GH PAC-11 | | | 4 | 1 | 7,520,216 | 109.5790 | 8,350,354 | 7,620,417 | 7,525,587 | | 2,958 | | | 5.000 | 5.309 | MON | 31,752 | 381,021 | 03/11/2004 | 03/15/2034 |
| 31394U-6U-1 | FNR 2005-120 Z Z SEQ | | | 4 | 1 | 5,704,467 | 109.8330 | 6,773,399 | 6,166,992 | 5,992,956 | | 5,644 | | | 5.500 | 6.247 | MON | 28,265 | 339,185 | 12/13/2005 | 01/25/2036 |
| 31394U-X6-4 | FNR 2005-110 TC SEQ | | | 4 | 1 | 2,229,073 | 111.5550 | 2,543,096 | 2,279,681 | 2,231,976 | | 1,552 | | | 5.500 | 6.035 | MON | 10,449 | 125,382 | 01/25/2006 | 12/25/2035 |
| 31394V-CV-0 | FNR 2005-117 PB PAC-11 | | | 4 | 1 | 1,832,091 | 108.3900 | 2,017,669 | 1,861,496 | 1,833,109 | | 576 | | | 5.500 | 5.953 | MON | 8,532 | 102,382 | 02/07/2006 | 01/25/2036 |
| 31394V-CZ-1 | FNR 2005-117 AW PAC-11 | | | 4 | 1 | 2,709,471 | 108.3900 | 2,975,022 | 2,744,748 | 2,710,612 | | 645 | | | 5.500 | 5.858 | MON | 12,580 | 150,961 | 02/07/2006 | 01/25/2036 |
| 31394W-NM-6 | FHR 2777 ZG Z SEQ | | | 4 | 1 | 6,255,088 | 110.5250 | 8,221,515 | 7,438,578 | 7,179,446 | | 8,490 | | | 5.500 | 6.536 | MON | 34,093 | 409,122 | 05/03/2004 | 04/15/2034 |
| 31394X-3E-4 | FHR 2783 ME PAC-11 | | | 4 | 1 | 4,217,600 | 112.1490 | 4,809,560 | 4,288,563 | 4,221,435 | | 2,011 | | | 5.500 | 5.912 | MON | 19,656 | 235,871 | 04/20/2004 | 04/15/2034 |
| 31394Y-2B-9 | FHR 2800 DZ Z SEQ | | | 4 | 1 | 805,248 | 110.3300 | 1,065,182 | 965,453 | 902,635 | | 2,188 | | | 5.500 | 7.736 | MON | 4,425 | 53,100 | 06/29/2004 | 05/15/2034 |
| 31394Y-C9-3 | FHR 2792 PE PAC-11 | | | 4 | 1 | 1,607,750 | 112.0860 | 1,814,192 | 1,618,579 | 1,608,208 | | 262 | | | 5.500 | 5.691 | MON | 7,418 | 89,022 | 08/27/2004 | 05/15/2034 |
| 31394Y-NF-7 | FHR 2802 LC SEQ | | | 4 | 1 | 597,638 | 103.5490 | 632,287 | 610,614 | 599,025 | | 466 | | | 5.500 | 6.040 | MON | 2,799 | 33,584 | 08/24/2004 | 05/15/2034 |
| 31394Y-PL-2 | FHR 2802 PB EXCH PAC-1-11 | | | 4 | 1 | 19,916,573 | 106.3980 | 22,006,618 | 20,683,310 | 20,465,100 | | 6,251 | | | 5.500 | 5.763 | MON | 94,799 | 1,137,582 | 03/16/2006 | 05/15/2034 |
| 31395A-3H-6 | FHR 2805 VZ Z SEQ | | | 4 | 1 | 5,569,663 | 110.9740 | 7,424,468 | 6,690,286 | 6,354,959 | | 8,646 | | | 5.500 | 6.999 | MON | 30,664 | 367,966 | 06/28/2004 | 06/15/2034 |
| 31395A-3X-1 | FHR 2813 QZ Z SEQ | | | 4 | 1 | 2,723,963 | 116.0580 | 2,933,988 | 2,528,040 | 2,558,094 | | (1,309) | | | 7.500 | 7.188 | MON | 15,800 | 189,603 | 06/02/2004 | 02/15/2034 |
| 31395A-5K-7 | FHR 2809 GJ PAC-1-11 | | | 4 | 1 | 7,083,743 | 113.8750 | 8,157,394 | 7,163,487 | 7,088,116 | | 2,257 | | | 6.000 | 6.318 | MON | 35,817 | 429,809 | 05/08/2006 | 06/15/2034 |
| 31395A-AB-1 | FHR 2816 ZH Z SEQ | | | 4 | 1 | 13,859,849 | 113.3070 | 17,110,472 | 15,100,959 | 14,816,696 | | 9,027 | | | 6.000 | 6.515 | MON | 75,505 | 906,058 | 06/25/2004 | 06/15/2034 |
| 31395A-BS-3 | FHR 2814 ZA Z SEQ | | | 4 | 1 | 8,560,574 | 110.3920 | 11,381,491 | 10,310,063 | 9,755,405 | | 17,699 | | | 5.500 | 6.960 | MON | 47,254 | 567,054 | 06/22/2004 | 06/15/2034 |
| 31395A-DF-9 | FHR 2806 ZV Z SEQ | | | 4 | 1 | 6,862,332 | 116.2700 | 7,236,039 | 6,223,455 | 6,328,896 | | (4,289) | | | 7.500 | 7.070 | MON | 38,897 | 466,759 | 06/10/2004 | 11/15/2033 |
| 31395A-EU-5 | FHR 2808 BE PAC-11 | | | 4 | 1 | 3,061,185 | 112.1830 | 3,468,267 | 3,091,629 | 3,062,672 | | 851 | | | 5.500 | 5.849 | MON | 14,170 | 170,040 | 08/27/2004 | 06/15/2034 |
| 31395A-LJ-2 | FHR 2810 ZA Z SEQ | | | 4 | 1 | 1,783,162 | 116.5440 | 1,889,249 | 1,621,056 | 1,648,571 | | (1,215) | | | 7.500 | 7.069 | MON | 10,132 | 121,579 | 06/01/2004 | 11/15/2033 |
| 31395A-PF-6 | FHR 2807 VZ Z SUP | | | 4 | 1 | 19,519,967 | 113.5640 | 21,999,247 | 19,371,653 | 19,386,242 | | (1,828) | | | 6.000 | 5.999 | MON | 96,858 | 1,162,299 | 03/15/2007 | 06/15/2034 |
| 31395A-Q2-4 | FHR 2804 ED PAC-11 | | | 4 | 1 | 4,794,392 | 111.5330 | 5,360,740 | 4,806,408 | 4,795,617 | | 20 | | | 5.500 | 5.566 | MON | 22,029 | 264,352 | 09/13/2004 | 06/15/2034 |
| 31395B-C5-0 | FNR 2006-22 ZA Z SEQ | | | 4 | 1 | 5,956,661 | 109.6760 | 7,116,833 | 6,488,958 | 6,289,567 | | 6,390 | | | 5.500 | 6.315 | MON | 29,741 | 356,893 | 03/09/2006 | 04/25/2036 |
| 31395B-F8-1 | FNR 2006-26 KZ Z SEQ | | | 4 | 1 | 1,722,546 | 110.7860 | 1,953,205 | 1,763,041 | 1,743,253 | | 308 | | | 6.000 | 6.370 | MON | 8,815 | 105,782 | 10/26/2006 | 04/25/2036 |
| 31395C-FC-0 | FHR 2820 PH EXCH PAC-1-11 | | | 4 | 1 | 5,347,419 | 112.1010 | 6,009,542 | 5,360,822 | 5,347,586 | | 53 | | | 5.500 | 5.571 | MON | 24,570 | 294,845 | 09/01/2004 | 07/15/2034 |
| 31395D-AY-5 | FNR 2006-31 PE EXCH PAC-11 | | | 4 | 1 | 2,979,954 | 111.7530 | 3,418,890 | 3,059,315 | 2,983,786 | | 2,146 | | | 5.500 | 6.077 | MON | 14,022 | 168,262 | 03/31/2006 | 05/25/2036 |
| 31395D-ET-2 | FNR 2006-29 PD EXCH PAC-11 | | | 4 | 1 | 12,023,530 | 111.8170 | 14,142,665 | 12,648,026 | 12,456,211 | | 3,576 | | | 5.500 | 5.830 | MON | 57,970 | 695,642 | 03/30/2006 | 05/25/2036 |
| 31395D-EV-7 | FNR 2006-29 PL EXCH PAC-11 | | | 4 | 1 | 3,938,260 | 112.9770 | 4,488,173 | 3,972,648 | 3,938,895 | | 325 | | | 6.000 | 6.230 | MON | 19,863 | 238,359 | 10/19/2006 | 05/25/2036 |
| 31395D-KN-8 | FNR 2006-33 PH EXCH PAC-11 | | | 4 | 1 | 2,867,257 | 108.3910 | 3,088,541 | 2,849,448 | 2,852,719 | | (324) | | | 6.000 | 5.923 | MON | 14,247 | 170,967 | 09/27/2006 | 05/25/2036 |
| 31395D-SF-7 | FNR 2006-35 GE PAC-11 | | | 4 | 1 | 2,434,168 | 113.1610 | 2,794,769 | 2,469,727 | 2,435,025 | | 534 | | | 6.000 | 6.512 | MON | 12,349 | 148,184 | 07/31/2006 | 05/25/2036 |
| 31395D-U8-0 | FNR 2006-51 LB SEQ | | | 4 | 1 | 2,636,662 | 112.9300 | 3,043,403 | 2,694,947 | 2,638,597 | | 1,041 | | | 6.000 | 6.447 | MON | 13,475 | 161,697 | 05/03/2006 | 06/25/2036 |
| 31395D-V7-1 | FNR 2006-51 PD PAC-11 | | | 4 | 1 | 12,983,016 | 111.6580 | 14,855,175 | 13,304,179 | 12,999,943 | | 9,134 | | | 5.500 | 6.045 | MON | 60,977 | 731,730 | 05/25/2006 | 06/25/2036 |
| 31395D-ZF-9 | FNR 2006-55 KZ Z SEQ | | | 4 | 1 | 772,003 | 107.5270 | 898,028 | 835,162 | 805,171 | | 568 | | | 6.000 | 7.102 | MON | 4,176 | 50,110 | 05/04/2006 | 06/25/2036 |
| 31395D-ZP-7 | FNR 2006-55 PE EXCH PAC-11 | | | 4 | 1 | 5,409,208 | 110.4520 | 6,038,069 | 5,466,703 | 5,410,669 | | 800 | | | 6.000 | 6.225 | MON | 27,334 | 328,002 | 06/09/2006 | 06/25/2036 |
| 31395E-DN-4 | FHR 2845 MZ Z SEQ | | | 4 | 1 | 3,625,386 | 109.8220 | 4,829,672 | 4,397,739 | 4,164,129 | | 6,571 | | | 5.000 | 6.312 | MON | 18,324 | 219,887 | 08/18/2004 | 08/15/2034 |
| 31395E-K6-3 | FHR 2833 JG PAC-11 | | | 4 | 1 | 6,243,905 | 111.9730 | 7,032,237 | 6,280,305 | 6,245,133 | | 727 | | | 5.500 | 5.653 | MON | 28,785 | 345,417 | 11/09/2004 | 08/15/2034 |
| 31395E-QL-4 | FHR 2840 NG EXCH PAC-1-11 | | | 4 | 1 | 4,702,329 | 111.9180 | 5,316,525 | 4,750,358 | 4,704,511 | | 1,240 | | | 5.500 | 5.752 | MON | 21,772 | 261,270 | 08/26/2004 | 08/15/2034 |
| 31395E-RK-5 | FHR 2840 ZH Z SEQ | | | 4 | 1 | 1,768,267 | 109.6000 | 2,293,508 | 2,092,623 | 1,989,845 | | 3,553 | | | 5.000 | 6.313 | MON | 8,719 | 104,631 | 09/14/2004 | 08/15/2034 |
| 31395E-TJ-6 | FHR 2841 PE PAC-11 | | | 4 | 1 | 5,844,319 | 111.9160 | 6,595,290 | 5,893,050 | 5,846,392 | | 1,093 | | | 5.500 | 5.714 | MON | 27,010 | 324,118 | 08/26/2004 | 08/15/2034 |
| 31395F-FY-5 | FHR 2859 PG PAC-11 | | | 4 | 1 | 2,285,396 | 112.1230 | 2,575,323 | 2,296,880 | 2,286,102 | | 218 | | | 5.500 | 5.632 | MON | 10,527 | 126,328 | 09/15/2004 | 09/15/2034 |
| 31395F-JH-8 | FHR 2854 PH PAC-1-11 | | | 4 | 1 | 4,714,141 | 109.1970 | 5,167,079 | 4,731,885 | 4,715,313 | | 185 | | | 5.500 | 5.608 | MON | 21,688 | 260,254 | 09/13/2004 | 09/15/2034 |
| 31395F-QD-9 | FHR 2858 JP PAC-11 | | | 4 | 1 | 10,763,219 | 112.1440 | 12,152,397 | 10,836,466 | 10,766,109 | | 1,558 | | | 5.500 | 5.679 | MON | 49,667 | 596,006 | 09/09/2004 | 09/15/2034 |
| 31395F-WC-4 | FHR 2856 PE PAC-11 | | | 4 | 1 | 6,414,551 | 112.0500 | 7,213,888 | 6,438,091 | 6,415,110 | | 317 | | | 5.500 | 5.609 | MON | 29,508 | 354,095 | 09/13/2004 | 09/15/2034 |
| 31395G-LX-8 | FHR 2878 Z Z SEQ | | | 4 | 1 | 6,963,219 | 109.7710 | 8,785,774 | 8,003,699 | 7,656,879 | | 12,153 | | | 5.000 | 6.059 | MON | 33,349 | 400,185 | 11/18/2004 | 10/15/2034 |
| 31395G-P2-2 | FHR 2867 LH EXCH PAC-1 | | | 4 | 1 | 6,245,450 | 112.0890 | 6,982,979 | 6,229,875 | 6,229,875 | | | | | 5.500 | 5.506 | MON | 28,554 | 342,643 | 10/26/2004 | 10/15/2034 |
| 31395G-W4-0 | FHR 2873 MG PAC-11 | | | 4 | 1 | 5,312,900 | 112.0480 | 5,967,909 | 5,326,215 | 5,313,064 | | 57 | | | 5.500 | 5.573 | MON | 24,412 | 292,942 | 11/12/2004 | 10/15/2034 |
| 31395H-EB-2 | FHR 2875 ME PAC-11 | | | 4 | 1 | 6,860,529 | 112.1490 | 7,624,912 | 6,798,913 | 6,815,413 | | (1,101) | | | 5.500 | 5.441 | MON | 31,162 | 373,940 | 10/26/2004 | 10/15/2034 |
| 31395H-TU-4 | FHR 2894 QE EXCH PAC-11 | | | 4 | 1 | 4,801,494 | 112.1680 | 5,372,300 | 4,789,521 | 4,789,521 | | | | | 5.500 | 5.505 | MON | 21,952 | 263,424 | 11/23/2004 | 11/15/2034 |
| 31395H-UQ-1 | FHR 2894 Z Z SEQ | | | 4 | 1 | 3,634,721 | 109.9130 | 4,713,917 | 4,288,756 | 4,076,848 | | 6,025 | | | 5.000 | 6.257 | MON | 17,870 | 214,438 | 11/05/2004 | 11/15/2034 |
| 31395H-YK-0 | FHR 2887 PH PAC-11 | | | 4 | 1 | 5,540,631 | 112.0470 | 6,223,688 | 5,554,518 | 5,540,801 | | 65 | | | 5.500 | 5.572 | MON | 25,458 | 305,498 | 11/12/2004 | 11/15/2034 |
| 31395H-ZD-5 | FHR 2886 AZ Z SEQ | | | 4 | 1 | 2,582,610 | 109.7670 | 3,372,936 | 3,072,821 | 2,929,105 | | 4,027 | | | 5.000 | 6.341 | MON | 12,803 | 153,641 | 11/29/2004 | 11/15/2034 |
| 31395J-7D-2 | FHR 2881 HG PAC-11 | | | 4 | 1 | 4,072,546 | 112.0780 | 4,594,681 | 4,099,543 | 4,073,578 | | 574 | | | 5.500 | 5.660 | MON | 18,790 | 225,475 | 10/27/2004 | 11/15/2034 |
| 31395J-BB-1 | FHR 2881 TG EXCH PAC-1-11 | | | 4 | 1 | 7,044,903 | 111.6410 | 8,004,948 | 7,170,287 | 7,051,375 | | 3,673 | | | 5.000 | 5.501 | MON | 29,876 | 358,514 | 11/02/2004 | 11/15/2034 |
| 31395J-C8-7 | FHR 2883 BZ Z SEQ | | | 4 | 1 | 2,295,755 | 109.7390 | 2,939,619 | 2,678,729 | 2,543,493 | | 4,097 | | | 5.000 | 6.186 | MON | 11,161 | 133,936 | 11/04/2004 | 11/15/2034 |
| 31395J-D3-7 | FHR 2883 KZ Z SEQ | | | 4 | 1 | 4,412,790 | 109.7530 | 5,678,010 | 5,173,449 | 4,898,488 | | 8,416 | | | 5.000 | 6.385 | MON | 21,556 | 258,672 | 11/16/2004 | 11/15/2034 |
| 31395J-U2-0 | FHR 2890 ZA Z SEQ | | | 4 | 1 | 2,727,192 | 110.9200 | 3,581,212 | 3,228,640 | 3,051,012 | | 5,862 | | | 5.000 | 6.592 | MON | 13,453 | 161,432 | 11/12/2004 | 11/15/2034 |

# 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 |
| 31395J-UJ-3 | FHR 2889 OH PAC-11 | | | 4 | 1 | 6,971,090 | 109.9290 | 7,834,996 | 7,127,345 | 6,978,961 | | 4,695 | | | 5.000 | 5.558 | MON | 29,697 | 356,367 | 11/03/2004 | 11/15/2034 |
| 31395K-AA-1 | FHR 2908 DZ Z SEQ | | | 4 | 1 | 6,876,777 | 111.1300 | 8,391,875 | 7,551,402 | 7,355,740 | | 6,349 | | | 5.000 | 5.697 | MON | 31,464 | 377,570 | 12/06/2004 | 12/15/2034 |
| 31395K-AZ-6 | FHR 2897 AD SEQ | | | 4 | 1 | 3,435,000 | 109.8910 | 3,909,178 | 3,557,323 | 3,441,148 | | 3,279 | | | 5.000 | 5.799 | MON | 14,822 | 177,866 | 11/23/2004 | 12/15/2034 |
| 31395K-UC-5 | FHR 2906 KZ Z SEQ | | | 4 | 1 | 6,433,172 | 109.8380 | 8,422,939 | 7,668,523 | 7,337,667 | | 10,081 | | | 5.000 | 6.141 | MON | 31,952 | 383,426 | 11/30/2004 | 12/15/2034 |
| 31395M-VK-2 | FHR 2922 GB PAC-11 | | | 4 | 1 | 10,558,312 | 110.3790 | 11,825,967 | 10,714,000 | 10,654,137 | | 7,098 | | | 5.500 | 5.642 | MON | 49,106 | 589,270 | 03/29/2005 | 02/15/2035 |
| 31395N-3A-3 | FNR 2006-61 PW PAC-11 | | | 4 | 1 | 2,109,153 | 108.5440 | 2,319,884 | 2,137,273 | 2,110,169 | | 533 | | | 6.000 | 6.309 | MON | 10,686 | 128,236 | 07/25/2006 | 07/25/2036 |
| 31395N-4L-8 | FNR 2006-61 PN PAC-11 | | | 4 | 1 | 1,594,300 | 111.5760 | 1,785,548 | 1,600,301 | 1,594,276 | | (8) | | | 6.000 | 6.069 | MON | 8,002 | 96,018 | 01/24/2007 | 07/25/2036 |
| 31395N-C3-9 | FNR 2006-58 DZ Z PAC-11 | | | 4 | 1 | 1,830,228 | 109.1700 | 2,017,612 | 1,848,132 | 1,836,125 | | 86 | | | 6.000 | 6.114 | MON | 9,241 | 110,888 | 09/26/2006 | 07/25/2036 |
| 31395N-CS-4 | FNR 2006-44 PH EXCH PAC-11 | | | 4 | 1 | 2,516,396 | 113.0340 | 2,843,503 | 2,515,610 | 2,515,610 | | | | | 6.000 | 5.971 | MON | 12,578 | 150,937 | 09/19/2006 | 06/25/2036 |
| 31395N-GE-1 | FNR 2006-45 AN SEQ | | | 4 | 1 | 1,899,283 | 109.1150 | 2,092,676 | 1,917,862 | 1,904,520 | | 681 | | | 6.000 | 6.210 | MON | 9,589 | 115,072 | 06/05/2006 | 06/25/2026 |
| 31395N-N8-6 | FNR 2006-66 MZ Z SEQ | | | 4 | 1 | 1,046,073 | 107.2770 | 1,137,258 | 1,060,112 | 1,052,242 | | 56 | | | 6.500 | 6.666 | MON | 5,742 | 68,907 | 06/01/2006 | 07/25/2036 |
| 31395N-VC-8 | FNR 2006-60 PE EXCH PAC-11 | | | 4 | 1 | 2,439,084 | 110.6870 | 2,758,913 | 2,492,537 | 2,443,804 | | 722 | | | 6.000 | 6.487 | MON | 12,463 | 149,552 | 08/01/2006 | 07/25/2036 |
| 31395P-XD-9 | FHR 2950 OQ EXCH PAC-11 | | | 4 | 1 | 8,570,214 | 112.4960 | 9,740,287 | 8,658,316 | 8,574,001 | | 2,080 | | | 5.500 | 5.790 | MON | 39,684 | 476,207 | 03/23/2005 | 03/15/2035 |
| 31395R-SE-9 | FHR 2968 PG EXCH PAC-1-11 | | | 4 | 1 | 7,747,480 | 112.2720 | 8,660,351 | 7,713,733 | 7,715,298 | | (571) | | | 5.500 | 5.496 | MON | 35,355 | 424,255 | 07/13/2005 | 04/15/2035 |
| 31395T-DG-6 | FHR 2958 MG PAC-11 | | | 4 | 1 | 3,603,264 | 111.3770 | 4,030,814 | 3,619,085 | 3,603,609 | | 191 | | | 5.500 | 5.621 | MON | 16,587 | 199,050 | 09/20/2005 | 04/15/2035 |
| 31395T-U9-3 | FHR 2983 PE EXCH PAC-1-11 | | | 4 | 1 | 7,112,934 | 112.8000 | 8,018,403 | 7,108,491 | 7,108,491 | | | | | 5.500 | 5.500 | MON | 32,581 | 390,967 | 07/19/2005 | 05/15/2035 |
| 31395T-W8-3 | FHR 2970 WL PAC-1-11 | | | 4 | 1 | 6,827,689 | 111.9340 | 7,703,601 | 6,882,294 | 6,830,004 | | 1,218 | | | 5.500 | 5.710 | MON | 31,544 | 378,526 | 08/05/2005 | 05/15/2035 |
| 31395U-7A-3 | FHR 2981 PE PAC-11 | | | 4 | 1 | 6,276,483 | 112.0310 | 7,086,393 | 6,325,400 | 6,278,478 | | 1,068 | | | 5.500 | 5.708 | MON | 28,991 | 347,897 | 09/30/2005 | 05/15/2035 |
| 31395U-CL-3 | FHR 2975 PM PAC-11 | | | 4 | 1 | 8,575,563 | 112.2650 | 9,480,660 | 8,444,930 | 8,480,362 | | (1,569) | | | 5.500 | 5.411 | MON | 38,706 | 464,471 | 06/21/2005 | 05/15/2035 |
| 31395U-E2-3 | FHR 2980 LE EXCH PAC-11 | | | 4 | 1 | 8,327,245 | 112.3370 | 9,373,974 | 8,344,520 | 8,327,197 | | (16) | | | 5.500 | 5.562 | MON | 38,246 | 458,949 | 08/19/2005 | 05/15/2035 |
| 31395U-J3-6 | FHR 2971 KU EXCH PAC-11 | | | 4 | 1 | 6,967,050 | 112.3180 | 7,800,845 | 6,945,346 | 6,945,346 | | | | | 5.500 | 5.513 | MON | 31,833 | 381,994 | 07/14/2005 | 05/15/2035 |
| 31395U-WT-4 | FHR 2991 EH PAC-2-22 | | | 4 | 1 | 8,679,993 | 109.4480 | 9,601,402 | 8,772,587 | 8,684,914 | | 2,703 | | | 5.500 | 5.778 | MON | 40,208 | 482,492 | 11/06/2006 | 06/15/2035 |
| 31395V-CV-9 | FHR 2992 OH PAC-1-11 | | | 4 | 1 | 4,739,632 | 112.2570 | 5,315,590 | 4,735,193 | 4,735,193 | | | | | 5.500 | 5.508 | MON | 21,703 | 260,436 | 07/14/2005 | 06/15/2035 |
| 31395V-KK-4 | FHR 2984 NE EXCH PAC-11 | | | 4 | 1 | 5,753,994 | 112.2210 | 6,575,241 | 5,859,168 | 5,758,580 | | 2,714 | | | 5.500 | 5.994 | MON | 26,855 | 322,254 | 10/26/2005 | 06/15/2035 |
| 31395W-W4-5 | FHR 3012 PE EXCH PAC-11 | | | 4 | 1 | 8,108,491 | 112.2620 | 9,049,027 | 8,060,631 | 8,068,593 | | (624) | | | 5.500 | 5.475 | MON | 36,945 | 443,335 | 08/25/2005 | 08/15/2035 |
| 31395W-ZV-2 | FHR 3018 GC SEQ | | | 4 | 1 | 2,458,925 | 109.4950 | 2,761,462 | 2,522,005 | 2,462,530 | | 2,047 | | | 5.000 | 5.623 | MON | 10,508 | 126,100 | 08/19/2005 | 08/15/2035 |
| 31395X-AA-3 | FHR 3014 DJ PAC-2-22 | | | 4 | 1 | 7,846,146 | 102.7320 | 8,176,953 | 7,959,482 | 7,852,194 | | 3,106 | | | 5.800 | 6.152 | MON | 38,471 | 461,650 | 05/31/2006 | 08/15/2035 |
| 31395X-VH-5 | FHR 3019 ML PAC-11 | | | 4 | 1 | 6,475,070 | 111.8680 | 7,472,654 | 6,679,903 | 6,620,306 | | 1,632 | | | 5.500 | 5.750 | MON | 30,616 | 367,395 | 12/01/2005 | 08/15/2035 |
| 31396A-NL-4 | FHR 3035 Z Z SUP | | | 4 | 1 | 10,384,695 | 111.0610 | 11,994,346 | 10,799,812 | 10,641,853 | | 3,728 | | | 5.850 | 6.246 | MON | 52,649 | 631,789 | 04/16/2007 | 09/15/2035 |
| 31396A-ZM-9 | FHR 3036 WG EXCH PAC-11 | | | 4 | 1 | 6,453,711 | 107.4920 | 6,956,809 | 6,471,914 | 6,457,145 | | 26 | | | 5.500 | 5.567 | MON | 29,663 | 355,955 | 09/23/2005 | 09/15/2035 |
| 31396C-B3-3 | FHR 3057 PG EXCH PAC-11 | | | 4 | 1 | 2,726,281 | 112.2170 | 3,122,416 | 2,782,474 | 2,763,863 | | 428 | | | 5.500 | 5.682 | MON | 12,753 | 153,036 | 10/25/2005 | 10/15/2035 |
| 31396C-KL-3 | FHR 3047 WP SEQ | | | 4 | 1 | 4,532,355 | 108.2120 | 5,065,971 | 4,681,519 | 4,541,485 | | 4,955 | | | 5.000 | 5.776 | MON | 19,506 | 234,076 | 10/11/2005 | 10/15/2035 |
| 31396E-2X-3 | FHR 3053 OH PAC-1-11 | | | 4 | 1 | 9,727,217 | 107.7480 | 10,587,954 | 9,826,635 | 9,785,764 | | 493 | | | 5.500 | 5.611 | MON | 45,039 | 540,465 | 01/09/2006 | 10/15/2035 |
| 31396G-5X-5 | FHR 3086 PE PAC-11 | | | 4 | 1 | 10,323,837 | 111.1420 | 11,783,389 | 10,602,143 | 10,508,646 | | 1,714 | | | 5.500 | 5.725 | MON | 48,593 | 583,118 | 12/15/2005 | 12/15/2035 |
| 31396J-2F-1 | FHR 3126 Z Z SEQ | | | 4 | 1 | 4,058,711 | 109.6270 | 4,635,031 | 4,227,996 | 4,187,723 | | 827 | | | 6.000 | 6.352 | MON | 21,140 | 253,680 | 04/06/2006 | 03/15/2036 |
| 31396K-6S-6 | FNR 2006-100 Z Z SEQ | | | 4 | 1 | 1,186,857 | 110.6770 | 1,340,172 | 1,210,886 | 1,197,988 | | 192 | | | 6.000 | 6.379 | MON | 6,054 | 72,653 | 09/26/2006 | 10/25/2036 |
| 31396K-D6-6 | FNR 2006-83 HZ Z SEQ | | | 4 | 1 | 728,172 | 109.2280 | 822,882 | 753,363 | 737,905 | | 319 | | | 6.000 | 6.467 | MON | 3,767 | 45,202 | 04/07/2008 | 09/25/2036 |
| 31396K-HD-7 | FNR 2006-68 ZA Z SEQ | | | 4 | 1 | 545,319 | 109.8680 | 611,456 | 556,536 | 550,096 | | 23 | | | 6.000 | 6.410 | MON | 2,783 | 33,392 | 11/13/2006 | 08/25/2036 |
| 31396K-PT-3 | FNR 2006-69 PD PAC-11 | | | 4 | 1 | 1,020,579 | 107.5300 | 1,093,326 | 1,016,766 | 1,016,766 | | | | | 6.000 | 5.962 | MON | 5,084 | 61,006 | 01/18/2007 | 08/25/2036 |
| 31396K-QE-5 | FNR 2006-69 PZ Z PAC-11 | | | 4 | 1 | 1,016,920 | 107.5180 | 1,073,906 | 998,817 | 1,000,330 | | (97) | | | 6.500 | 6.403 | MON | 5,410 | 64,923 | 08/24/2006 | 08/25/2036 |
| 31396K-S2-9 | FNR 2006-81 NE EXCH PAC-11 | | | 4 | 1 | 5,248,667 | 111.2790 | 5,862,208 | 5,268,010 | 5,248,564 | | (31) | | | 6.000 | 6.070 | MON | 26,340 | 316,081 | 08/16/2006 | 09/25/2036 |
| 31396K-WJ-7 | FNR 2006-71 DZ EXCH SC Z PT | | | 4 | 1 | 6,723,137 | 109.9900 | 7,601,410 | 6,911,030 | 6,832,167 | | 1,273 | | | 6.000 | 6.272 | MON | 34,555 | 414,662 | 01/26/2007 | 07/25/2036 |
| 31396K-X5-6 | FNR 2006-87 Z Z SEQ | | | 4 | 1 | 6,405,762 | 111.3990 | 7,385,212 | 6,629,508 | 6,568,553 | | 1,458 | | | 6.000 | 6.213 | MON | 33,148 | 397,770 | 08/17/2006 | 09/25/2036 |
| 31396L-LG-3 | FNR 2006-102 ME EXCH PAC-11 | | | 4 | 1 | 7,568,688 | 110.6630 | 8,313,377 | 7,512,345 | 7,512,345 | | | | | 6.000 | 5.961 | MON | 37,562 | 450,741 | 09/20/2006 | 10/25/2036 |
| 31396L-NK-2 | FNR 2006-106 TK SC PT | | | 4 | 1 | 7,459,287 | 107.1490 | 8,066,315 | 7,528,098 | 7,466,022 | | 1,266 | | | 5.750 | 5.946 | MON | 36,072 | 432,866 | 09/28/2006 | 10/25/2033 |
| 31396L-PG-9 | FNR 2006-106 AY SEQ | | | 4 | 1 | 3,338,455 | 111.9440 | 3,820,117 | 3,412,518 | 3,342,386 | | 2,060 | | | 5.500 | 6.150 | MON | 15,641 | 187,688 | 10/30/2006 | 11/25/2036 |
| 31396L-QL-7 | FNR 2006-112 DB PAC-11 | | | 4 | 1 | 490,587 | 109.9930 | 549,550 | 499,623 | 490,819 | | 140 | | | 5.500 | 5.977 | MON | 2,290 | 27,479 | 12/13/2006 | 11/25/2036 |
| 31396N-3J-3 | FHR 3135 JE PAC-11 | | | 4 | 1 | 4,955,015 | 110.7410 | 5,389,553 | 4,866,804 | 4,883,614 | | (733) | | | 6.000 | 5.916 | MON | 24,334 | 292,008 | 11/01/2006 | 04/15/2036 |
| 31396N-TM-8 | FHR 3151 LH PAC-1-11 | | | 4 | 1 | 7,705,940 | 110.2220 | 8,365,875 | 7,590,014 | 7,608,972 | | (1,094) | | | 6.000 | 5.948 | MON | 37,950 | 455,401 | 02/22/2007 | 05/15/2036 |
| 31396P-4B-4 | FNR 2007-24 B SEQ | | | 4 | 1 | 225,188 | 106.6690 | 239,411 | 224,442 | 224,442 | | | | | 6.000 | 5.974 | MON | 1,122 | 13,466 | 02/16/2007 | 03/25/2037 |
| 31396P-J7-7 | FNR 2007-13 NA SEQ NAS | | | 4 | 1 | 413,678 | 110.8230 | 467,872 | 422,180 | 413,928 | | 146 | | | 6.000 | 6.715 | MON | 2,111 | 25,331 | 06/12/2007 | 03/25/2037 |
| 31396P-LT-6 | FNR 2007-2 HE EXCH SEQ | | | 4 | 1 | 2,785,319 | 110.7490 | 3,090,511 | 2,790,552 | 2,785,157 | | (57) | | | 6.000 | 6.019 | MON | 13,953 | 167,433 | 01/17/2007 | 02/25/2037 |
| 31396P-ND-9 | FNR 2007-10 Z Z SEQ | | | 4 | 1 | 1,496,732 | 112.2420 | 1,708,117 | 1,521,818 | 1,507,579 | | 75 | | | 6.000 | 6.394 | MON | 7,609 | 91,309 | 04/03/2007 | 02/25/2037 |
| 31396P-RX-1 | FNR 2007-7 FP SC FLT PT | | | 4 | 1 | 280,860 | 100.4160 | 283,417 | 282,244 | 282,722 | | (25) | | | 2.242 | 2.208 | MON | 105 | 7,682 | 12/16/2013 | 08/25/2036 |
| 31396P-VE-8 | FNR 2007-9 B EXCH SEQ | | | 4 | 1 | 836,058 | 110.7040 | 927,721 | 838,022 | 835,995 | | (24) | | | 6.000 | 5.998 | MON | 4,190 | 50,281 | 02/02/2007 | 03/25/2037 |
| 31396P-VY-4 | FNR 2007-23 BW SEQ | | | 4 | 1 | 857,360 | 109.2430 | 921,137 | 843,197 | 848,094 | | (94) | | | 6.000 | 5.788 | MON | 4,216 | 50,592 | 03/13/2007 | 03/25/2037 |
| 31396P-Y3-9 | FNR 2007-20 BA NAS | | | 4 | 1 | 1,712,685 | 107.9310 | 1,839,613 | 1,704,430 | 1,704,430 | | | | | 6.000 | 5.960 | MON | 8,522 | 102,266 | 01/23/2007 | 03/25/2037 |

# 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 |
| 31396R-HB-6 | FHR 3149 PE EXCH PAC-11 | | | 4 | 1 | 11,657,676 | 110.7410 | 12,969,624 | 11,711,659 | 11,659,459 | | 551 | | | 6.000 | 6.134 | MON | 58,558 | 702,700 | 10/24/2006 | 05/15/2036 |
| 31396R-QB-6 | FHR 3178 B SC SEQ | | | 4 | 1 | 3,963,741 | 111.8980 | 4,489,608 | 4,012,215 | 3,965,330 | | 967 | | | 6.000 | 6.293 | MON | 20,061 | 240,733 | 06/21/2006 | 06/15/2036 |
| 31396R-TY-3 | FHR 3173 PG EXCH PAC-1-11 | | | 4 | 1 | 9,595,333 | 110.4250 | 10,434,205 | 9,449,166 | 9,494,153 | | (1,564) | | | 6.000 | 5.883 | MON | 47,246 | 566,950 | 11/09/2006 | 06/15/2036 |
| 31396T-XF-5 | FHR 3167 QH PAC-11 | | | 4 | 1 | 13,139,376 | 112.9920 | 14,814,045 | 13,110,697 | 13,110,697 | | | | | 6.000 | 6.020 | MON | 65,553 | 786,642 | 09/08/2006 | 06/15/2036 |
| 31396U-DS-6 | FHR 3192 GE PAC-1-11 | | | 4 | 1 | 6,890,998 | 114.0540 | 7,981,936 | 6,998,402 | 6,894,620 | | 2,107 | | | 6.000 | 6.386 | MON | 34,992 | 419,904 | 06/29/2006 | 07/15/2036 |
| 31396V-20-0 | FNBR 2007-B2 B EXCH SEQ | | | 4 | 1 | 9,086,781 | 112.3280 | 10,437,033 | 9,291,599 | 9,093,833 | | 3,825 | | | 5.500 | 6.003 | MON | 42,587 | 511,038 | 05/10/2007 | 06/25/2037 |
| 31396V-7H-5 | FNR 2007-49 CA EXCH SEQ | | | 4 | 1 | 1,374,093 | 110.4730 | 1,528,144 | 1,383,279 | 1,374,147 | | 32 | | | 6.000 | 6.185 | MON | 6,916 | 82,997 | 04/12/2007 | 06/25/2037 |
| 31396V-AY-4 | FNBR 2007-B1 B EXCH SEQ | | | 4 | 1 | 11,895,057 | 112.2200 | 13,548,161 | 12,072,823 | 11,901,105 | | 3,320 | | | 5.500 | 5.831 | MON | 55,334 | 664,005 | 03/20/2007 | 04/25/2037 |
| 31396V-NK-0 | FNR 2007-26 BD SEQ | | | 4 | 1 | 3,372,151 | 111.4900 | 3,708,055 | 3,325,900 | 3,333,730 | | (352) | | | 6.000 | 5.900 | MON | 16,630 | 199,554 | 03/19/2007 | 04/25/2037 |
| 31396V-XB-9 | FNR 2007-44 WB SEQ | | | 4 | 1 | 2,609,737 | 106.7070 | 2,806,270 | 2,629,872 | 2,609,992 | | 74 | | | 6.000 | 6.154 | MON | 13,149 | 157,792 | 04/11/2007 | 05/25/2047 |
| 31396V-ZM-3 | FNR 2007-41 B EXCH SEQ | | | 4 | 1 | 1,790,426 | 110.3200 | 1,981,394 | 1,796,038 | 1,790,403 | | (10) | | | 6.000 | 6.053 | MON | 8,980 | 107,762 | 04/17/2007 | 05/25/2037 |
| 31396W-7C-4 | FNR 2007-83 PE PAC-11 | | | 4 | 1 | 3,081,859 | 113.8240 | 3,439,120 | 3,021,430 | 3,032,268 | | (185) | | | 6.000 | 5.966 | MON | 15,107 | 181,286 | 02/07/2008 | 08/25/2037 |
| 31396W-DR-4 | FNR 2007-53 NE EXCH PAC | | | 4 | 1 | 1,187,921 | 110.2820 | 1,295,603 | 1,174,811 | 1,175,566 | | (106) | | | 6.000 | 5.792 | MON | 5,874 | 70,489 | 05/08/2007 | 06/25/2037 |
| 31396W-RX-6 | FNR 2007-70 B SEQ | | | 4 | 1 | 1,318,590 | 107.3740 | 1,460,833 | 1,360,506 | 1,318,815 | | 209 | | | 6.000 | 6.666 | MON | 6,803 | 81,630 | 06/19/2007 | 07/25/2047 |
| 31396W-XH-4 | FNR 2007-61 AW EXCH SEQ | | | 4 | 1 | 2,349,819 | 109.6000 | 2,648,665 | 2,416,666 | 2,351,398 | | 1,265 | | | 6.000 | 6.750 | MON | 12,083 | 145,000 | 06/25/2007 | 07/25/2037 |
| 31396W-XQ-4 | FNR 2007-66 B SEQ | | | 4 | 1 | 1,154,538 | 108.7460 | 1,295,335 | 1,191,152 | 1,155,510 | | 551 | | | 6.000 | 6.827 | MON | 5,956 | 71,469 | 08/13/2007 | 07/25/2037 |
| 31396W-Y8-3 | FNR 2007-76 EB SEQ | | | 4 | 1 | 1,456,120 | 113.4420 | 1,694,466 | 1,493,679 | 1,456,663 | | 365 | | | 6.000 | 6.768 | MON | 7,468 | 89,621 | 07/16/2007 | 08/25/2037 |
| 31396W-YB-6 | FNR 2007-66 BA NAS | | | 4 | 1 | 1,727,254 | 107.2050 | 1,896,814 | 1,769,330 | 1,728,332 | | 631 | | | 6.000 | 6.823 | MON | 8,847 | 106,160 | 06/12/2007 | 07/25/2037 |
| 31396X-AK-0 | FNR 2007-81 AY SEQ | | | 4 | 1 | 2,203,542 | 110.1490 | 2,495,636 | 2,265,681 | 2,204,501 | | 705 | | | 6.000 | 6.760 | MON | 11,328 | 135,941 | 07/06/2007 | 08/25/2037 |
| 31396X-DF-8 | FNR 2007-79 B SEQ | | | 4 | 1 | 716,440 | 108.3300 | 794,164 | 733,099 | 716,881 | | 300 | | | 6.000 | 6.617 | MON | 3,666 | 43,986 | 07/27/2007 | 08/25/2037 |
| 31396X-QY-3 | FNR 2007-85 BE PAC-11 | | | 4 | 1 | 6,674,819 | 109.1720 | 7,349,036 | 6,731,617 | 6,696,859 | | 146 | | | 6.000 | 6.113 | MON | 33,658 | 403,897 | 07/26/2007 | 09/25/2037 |
| 31396Y-5Q-1 | FNR 2008-34 ZA Z SEQ | | | 4 | 1 | 973,596 | 106.5930 | 1,110,253 | 1,041,584 | 1,007,543 | | 444 | | | 5.500 | 6.515 | MON | 4,774 | 57,287 | 04/01/2008 | 05/25/2038 |
| 31396Y-NR-9 | FNR 2008-12 AL EXCH SEQ | | | 4 | 1 | 3,954,510 | 110.0400 | 4,398,793 | 3,997,443 | 3,955,271 | | 416 | | | 6.000 | 6.256 | MON | 19,987 | 239,847 | 02/19/2008 | 03/25/2038 |
| 31396Y-R2-0 | FNR 2008-26 ZB Z SEQ | | | 4 | 1 | 11,347,325 | 108.3650 | 14,916,155 | 13,764,761 | 13,092,007 | | 20,571 | | | 5.000 | 6.291 | MON | 57,353 | 688,238 | 05/29/2008 | 04/25/2038 |
| 31396Y-WF-5 | FNR 2008-13 AY SEQ | | | 4 | 1 | 1,861,732 | 111.3120 | 2,095,257 | 1,882,320 | 1,864,731 | | 32 | | | 6.000 | 6.178 | MON | 9,412 | 112,939 | 04/24/2008 | 03/25/2048 |
| 31397A-AW-3 | FHR 3205 PE EXCH PAC-1-11 | | | 4 | 1 | 8,314,900 | 110.5160 | 9,149,299 | 8,278,681 | 8,278,681 | | | | | 6.000 | 6.000 | MON | 41,393 | 496,721 | 08/22/2006 | 08/15/2036 |
| 31397B-3L-3 | FHR 3220 C EXCH SEQ | | | 4 | 1 | 225,513 | 109.9150 | 247,217 | 224,916 | 224,938 | | (15) | | | 6.000 | 5.876 | MON | 1,125 | 13,495 | 01/05/2007 | 09/15/2036 |
| 31397C-5S-4 | FHR 3241 DB PAC-11 | | | 4 | 1 | 2,598,090 | 108.7940 | 2,854,748 | 2,624,001 | 2,598,802 | | 531 | | | 5.500 | 5.691 | MON | 12,027 | 144,320 | 12/11/2006 | 11/15/2036 |
| 31397C-AK-5 | FHR 3246 D EXCH SEQ | | | 4 | 1 | 272,183 | 104.9440 | 284,795 | 271,377 | 271,488 | | (26) | | | 6.000 | 6.023 | MON | 1,357 | 16,283 | 12/19/2006 | 11/15/2036 |
| 31397C-V6-3 | FHR 3239 EG EXCH SC SEQ | | | 4 | 1 | 3,091,311 | 109.3690 | 3,382,246 | 3,092,520 | 3,090,984 | | (122) | | | 5.750 | 5.778 | MON | 14,818 | 177,820 | 11/28/2006 | 11/15/2036 |
| 31397E-DE-2 | FHR 3249 BZ Z SEQ | | | 4 | 1 | 3,066,150 | 108.5030 | 3,331,556 | 3,070,468 | 3,066,019 | | (46) | | | 6.000 | 6.055 | MON | 15,352 | 184,228 | 12/12/2006 | 12/15/2036 |
| 31397E-TN-5 | FHR 3268 HP PAC-1-11 | | | 4 | 1 | 1,324,365 | 106.7210 | 1,431,777 | 1,341,602 | 1,324,702 | | 184 | | | 5.500 | 5.957 | MON | 6,149 | 73,788 | 05/08/2007 | 01/15/2037 |
| 31397E-W5-0 | FHR 3280 ME PAC-1-11 | | | 4 | 1 | 2,126,681 | 112.1790 | 2,417,026 | 2,154,624 | 2,144,102 | | 121 | | | 5.500 | 5.643 | MON | 9,875 | 118,504 | 03/06/2007 | 02/15/2037 |
| 31397F-BY-7 | FHR 3279 PL PAC-11 | | | 4 | 1 | 9,095,315 | 112.5280 | 9,991,221 | 8,878,892 | 8,955,269 | | (2,295) | | | 6.000 | 5.774 | MON | 44,394 | 532,734 | 03/15/2007 | 02/15/2037 |
| 31397F-FP-2 | FHR 3271 FP FLT PT | | | 4 | 1 | 70,175 | 98.0550 | 68,788 | 70,153 | 70,153 | | | | | 2.040 | 2.048 | MON | 64 | 1,816 | 01/22/2007 | 02/15/2037 |
| 31397H-K6-4 | FHR 3316 JC SEQ | | | 4 | 1 | 1,870,822 | 108.9410 | 2,056,495 | 1,887,721 | 1,871,202 | | 220 | | | 5.900 | 6.195 | MON | 9,281 | 111,375 | 05/17/2007 | 05/15/2037 |
| 31397J-AC-8 | FHR 3335 AG SEQ | | | 4 | 1 | 3,013,240 | 114.1080 | 3,418,127 | 2,995,513 | 3,000,209 | | (218) | | | 6.500 | 6.480 | MON | 16,226 | 194,708 | 07/10/2007 | 06/15/2037 |
| 31397J-MR-2 | FHR 3341 B SEQ | | | 4 | 1 | 545,202 | 108.7230 | 616,365 | 566,913 | 545,604 | | 312 | | | 6.000 | 6.803 | MON | 2,835 | 34,015 | 08/14/2007 | 07/15/2037 |
| 31397J-QJ-6 | FHR 3351 AC EXCH SEQ | | | 4 | 1 | 1,378,170 | 109.5570 | 1,558,675 | 1,422,706 | 1,379,292 | | 761 | | | 6.000 | 6.838 | MON | 7,114 | 85,362 | 07/13/2007 | 07/15/2037 |
| 31397J-V3-5 | FHR 3349 EP PAC-1-11 | | | 4 | 1 | 12,231,659 | 110.2510 | 13,680,574 | 12,408,578 | 12,350,215 | | 592 | | | 6.000 | 6.137 | MON | 62,043 | 744,515 | 07/25/2007 | 07/15/2037 |
| 31397J-VB-7 | FHR 3349 GW SEQ | | | 4 | 1 | 4,740,277 | 110.9560 | 5,413,882 | 4,879,312 | 4,744,006 | | 2,275 | | | 6.000 | 6.797 | MON | 24,397 | 292,759 | 08/06/2007 | 07/15/2037 |
| 31397J-WV-2 | FHR 3344 AC SEQ | | | 4 | 1 | 1,079,901 | 110.3950 | 1,222,193 | 1,107,111 | 1,080,834 | | 595 | | | 6.000 | 8.063 | MON | 5,536 | 66,427 | 06/28/2007 | 07/15/2037 |
| 31397K-3F-6 | FHR 3347 PM EXCH PAC-11 | | | 4 | 1 | 7,502,779 | 109.6040 | 7,831,762 | 7,145,504 | 7,204,178 | | (1,714) | | | 6.000 | 5.755 | MON | 35,728 | 428,730 | 01/30/2008 | 07/15/2037 |
| 31397K-A8-4 | FHR 3356 PE PAC-1-11 | | | 4 | 1 | 10,715,716 | 110.1980 | 11,454,971 | 10,394,935 | 10,458,320 | | (1,893) | | | 6.000 | 5.883 | MON | 51,975 | 623,696 | 03/04/2008 | 08/15/2037 |
| 31397L-2V-0 | FNR 2008-62 AY EXCH SEQ | | | 4 | 1 | 6,344,560 | 112.1170 | 7,406,390 | 6,605,962 | 6,353,330 | | 5,120 | | | 5.500 | 6.439 | MON | 30,277 | 363,328 | 06/25/2008 | 07/25/2038 |
| 31397L-DS-5 | FNR 2008-24 AZ EXCH Z SEQ | | | 4 | 1 | 10,350,482 | 110.7630 | 13,487,627 | 12,177,037 | 11,710,892 | | 10,308 | | | 5.000 | 5.997 | MON | 50,738 | 608,852 | 05/05/2008 | 04/25/2038 |
| 31397L-M7-1 | FNR 2008-58 KW SEQ | | | 4 | 1 | 5,151,846 | 109.4030 | 5,960,830 | 5,448,521 | 5,167,206 | | 5,446 | | | 5.000 | 6.342 | MON | 22,702 | 272,426 | 06/05/2008 | 07/25/2038 |
| 31397L-PP-8 | FNR 2008-42 ZA EXCH Z SEQ | | | 4 | 1 | 8,124,616 | 109.6510 | 9,404,622 | 8,576,848 | 8,429,899 | | 1,849 | | | 5.500 | 5.878 | MON | 39,311 | 471,727 | 05/28/2008 | 05/25/2038 |
| 31397M-HL-4 | FNR 2008-70 AY EXCH SEQ | | | 4 | 1 | 4,246,638 | 112.3290 | 5,014,496 | 4,464,107 | 4,253,370 | | 4,023 | | | 5.500 | 6.746 | MON | 20,460 | 245,526 | 07/30/2008 | 08/25/2038 |
| 31397M-KT-3 | FNR 2008-68 LJ EXCH SEQ | | | 4 | 1 | 7,625,344 | 110.4880 | 8,838,610 | 7,999,596 | 7,638,132 | | 7,010 | | | 5.500 | 6.626 | MON | 36,665 | 439,978 | 08/06/2008 | 08/25/2038 |
| 31397P-NU-0 | FHR 3399 ZB Z SEQ | | | 4 | 1 | 2,477,882 | 107.9100 | 2,794,391 | 2,589,557 | 2,539,885 | | 1,067 | | | 5.500 | 5.982 | MON | 11,869 | 142,426 | 05/22/2008 | 12/15/2037 |
| 31397P-RT-9 | FHR 3406 B SEQ | | | 4 | 1 | 517,946 | 106.5090 | 548,746 | 515,209 | 515,358 | | (18) | | | 6.000 | 5.973 | MON | 2,576 | 30,913 | 05/22/2008 | 01/15/2038 |
| 31397P-SG-6 | FHR 3407 B SEQ | | | 4 | 1 | 2,439,518 | 108.9120 | 2,691,334 | 2,471,107 | 2,439,735 | | 89 | | | 5.500 | 5.817 | MON | 11,326 | 135,911 | 01/11/2008 | 01/15/2038 |
| 31397Q-HU-5 | FNR 2011-2 PL EXCH PAC | | | 4 | 1 | 9,954,560 | 106.2450 | 10,471,518 | 9,856,000 | 9,891,302 | | (8,258) | | | 4.000 | 3.938 | MON | 32,853 | 394,240 | 06/25/2014 | 02/25/2041 |
| 31397Q-TJ-7 | FNR 2011-1 ZG Z SEQ | | | 4 | 1 | 4,962,178 | 106.1300 | 5,302,833 | 4,996,529 | 4,978,225 | | 94 | | | 4.000 | 4.054 | MON | 16,655 | 199,861 | 09/09/2011 | 02/25/2041 |
| 31397Q-XA-1 | FNR 2011-15 VZ Z SEQ | | | 4 | 1 | 14,012,185 | 106.1280 | 15,101,618 | 14,229,693 | 14,125,097 | | 7,879 | | | 4.000 | 4.123 | MON | 47,432 | 557,045 | 12/01/2019 | 03/25/2041 |
| 31397Q-XE-3 | FNR 2011-15 EZ Z SEQ | | | 4 | 1 | 16,732,845 | 104.8640 | 18,111,151 | 17,271,099 | 17,036,508 | | 3,305 | | | 4.000 | 4.267 | MON | 57,570 | 690,844 | 09/07/2011 | 03/25/2041 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 31397R-FM-3 | FHR 3412 AY SEQ | | | 4 | 1 | 823,204 | 110.1650 | 929,161 | 843,430 | 823,353 | | 150 | | | 5.500 | 7.044 | MON | 3,866 | 46,389 | 05/27/2008 | 02/15/2038 |
| 31397T-QD-7 | FHR 3447 BA SEQ | | | 4 | 1 | 2,132,403 | 109.0920 | 2,442,355 | 2,238,813 | 2,137,249 | | 2,700 | | | 5.000 | 6.288 | MON | 9,328 | 111,941 | 05/13/2008 | 05/15/2038 |
| 31397U-K3-2 | FNR 2011-65 Z Z SEQ | | | 4 | 1 | 3,309,519 | 104.8670 | 3,500,465 | 3,337,995 | 3,323,467 | | 127 | | | 4.000 | 4.069 | MON | 11,127 | 133,520 | 09/27/2011 | 07/25/2041 |
| 31397W-4G-7 | FHR 3460 BY EXCH SEQ | | | 4 | 1 | 7,722,526 | 112.0410 | 8,962,852 | 7,999,646 | 7,735,242 | | 6,842 | | | 5.500 | 6.271 | MON | 36,665 | 439,981 | 07/16/2008 | 06/15/2038 |
| 31397W-GS-8 | FHR 3455 KC EXCH SEQ | | | 4 | 1 | 3,221,348 | 109.0340 | 3,733,169 | 3,423,858 | 3,229,091 | | 4,172 | | | 5.000 | 6.630 | MON | 14,266 | 171,193 | 06/09/2008 | 06/15/2038 |
| 31398N-DG-6 | FNR 2010-98 PE AD PAC-11 | | | 4 | 1 | 10,937,723 | 109.6770 | 11,343,917 | 10,343,000 | 10,649,588 | | (35,768) | | | 4.500 | 4.105 | 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 | 110.6930 | 11,069,267 | 10,000,000 | 10,268,724 | | (28,906) | | | 4.500 | 4.116 | 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 | 111.7380 | 31,453,225 | 28,149,000 | 30,005,887 | | (193,274) | | | 4.500 | 3.572 | MON | 105,559 | 1,266,705 | 02/14/2013 | 12/25/2040 |
| 31402D-MP-2 | FN 725866 | | | 4 | 1 | 1,976,063 | 108.3580 | 2,233,714 | 2,061,418 | 1,982,595 | | 2,273 | | | 4.500 | 5.449 | MON | 7,730 | 92,764 | 10/06/2004 | 09/01/2034 |
| 31403J-5L-6 | FN 750651 | | | 4 | 1 | 98,864 | 108.3160 | 111,730 | 103,152 | 99,715 | | 184 | | | 4.500 | 5.077 | MON | 387 | 4,642 | 11/20/2008 | 09/01/2033 |
| 31406K-GM-6 | FN 812104 | | | 4 | 1 | 45,332 | 108.2920 | 51,304 | 47,375 | 45,486 | | 90 | | | 4.500 | 5.153 | MON | 178 | 2,132 | 11/20/2008 | 02/01/2035 |
| 31406M-HW-9 | FN 813945 | | | 4 | 1 | 597 | 103.1750 | 626 | 606 | 602 | | 2 | | | 4.500 | 5.476 | MON | 2 | 27 | 11/20/2008 | 12/01/2020 |
| 31407E-VL-4 | FN 828719 | | | 4 | 1 | 19,548 | 100.3010 | 18,650 | 18,594 | 19,395 | | (45) | | | 7.500 | 6.858 | MON | 116 | 1,394 | 11/20/2008 | 07/01/2035 |
| 31409A-PF-0 | FN 865422 | | | 4 | 1 | 8,092 | 103.4480 | 8,258 | 7,983 | 8,064 | | (8) | | | 4.660 | 4.234 | MON | 31 | 342 | 11/20/2008 | 02/01/2036 |
| 3140J7-2P-9 | FN BM3481 | | | 4 | 1 | 30,593,508 | 106.6850 | 31,910,867 | 29,911,160 | 30,565,818 | | (15,784) | | | 4.000 | 3.642 | MON | 99,704 | 1,196,447 | 06/06/2018 | 02/01/2048 |
| 3140J8-DH-3 | FN BM3703 | | | 4 | 1 | 39,212,421 | 106.7080 | 40,685,684 | 38,128,152 | 39,168,069 | | (25,850) | | | 4.000 | 3.613 | MON | 127,094 | 1,525,126 | 05/30/2018 | 03/01/2048 |
| 31410D-U7-3 | FN 886306 | | | 4 | 1 | 13,879 | 104.6700 | 14,270 | 13,633 | 13,776 | | (14) | | | 4.144 | 3.524 | MON | 47 | 574 | 11/20/2008 | 07/01/2036 |
| 31410G-7C-1 | FN 889291 | | | 4 | 1 | 7,578 | 103.7210 | 7,865 | 7,582 | 7,569 | | (3) | | | 5.000 | 4.942 | MON | 32 | 379 | 11/20/2008 | 04/01/2023 |
| 31410G-CT-8 | FN 888482 | | | 4 | 1 | 11,622 | 108.3220 | 13,148 | 12,138 | 11,656 | | 13 | | | 4.500 | 5.522 | MON | 46 | 546 | 11/20/2008 | 05/01/2035 |
| 31412T-B9-3 | FN 933964 | | | 4 | 1 | 1,155 | 103.2800 | 1,194 | 1,156 | 1,154 | | | | | 5.000 | 4.957 | MON | 5 | 58 | 11/20/2008 | 07/01/2023 |
| 31414R-B5-3 | FN 973560 | | | 4 | 1 | 1,216 | 103.4740 | 1,281 | 1,238 | 1,224 | | 2 | | | 4.500 | 5.256 | MON | 5 | 56 | 11/20/2008 | 03/01/2023 |
| 31414T-JR-3 | FN 975572 | | | 4 | 1 | 1,951 | 103.1750 | 2,049 | 1,986 | 1,962 | | 3 | | | 4.500 | 5.440 | MON | 7 | 89 | 11/20/2008 | 06/01/2023 |
| 31415L-LF-2 | FN 983326 | | | 4 | 1 | 4,877 | 103.8750 | 5,069 | 4,880 | 4,872 | | (2) | | | 5.000 | 4.949 | MON | 20 | 244 | 11/20/2008 | 07/01/2023 |
| 31418B-MF-0 | FN MA2157 | | | 4 | 1 | 17,483,437 | 106.6580 | 17,437,720 | 16,349,211 | 17,417,647 | | (22,532) | | | 4.000 | 2.863 | MON | 54,497 | 653,969 | 06/02/2017 | 01/01/2045 |
| 35563M-AH-9 | STACR SERIES 2019-HQA1 CLASS M2 144A | | | 4 | 4FE | 5,339,957 | 101.0250 | 5,354,334 | 5,300,000 | 5,337,842 | | (2,116) | | | 4.142 | 3.630 | MON | 3,659 | 56,858 | 09/26/2019 | 02/25/2049 |
| 35563M-AH-7 | STACR 2018-DNA3 M2 EXCH MEZ FLT | | | 4 | 4FE | 66,879,725 | 100.7980 | 69,056,771 | 68,510,000 | 67,104,791 | | 214,245 | | | 3.892 | 4.712 | MON | 51,847 | 2,997,049 | 02/11/2019 | 09/25/2048 |
| 35563M-BD-5 | STACR SERIES 2018-DNA3 CLASS B1 144A | | | 4 | 4FE | 22,344,871 | 107.2860 | 22,499,012 | 20,971,000 | 22,307,162 | | (37,708) | | | 5.692 | 4.748 | MON | 23,161 | 328,418 | 11/01/2019 | 09/25/2048 |
| 35564M-AH-8 | STACR 2019-HQA2 M2 EXCH FLT | | | 4 | 4FE | 12,573,133 | 100.4580 | 12,607,510 | 12,550,000 | 12,571,263 | | (1,870) | | | 3.842 | 3.717 | MON | 9,376 | 297,320 | 07/17/2019 | 04/25/2049 |
| 35564T-AH-3 | STACR 2019-DNA3 M2 EXCH FLT | | | 4 | 3FE | 18,542,840 | 100.4630 | 18,688,745 | 18,602,548 | 18,546,304 | | 3,464 | | | 3.842 | 4.066 | MON | 13,854 | 325,644 | 11/19/2019 | 07/25/2049 |
| 35564T-BD-1 | STACR 2019-DNA3 B1 | | | 4 | 1 | 4,692,000 | 102.3250 | 4,706,958 | 4,600,000 | 4,691,602 | | (398) | | | 5.055 | 4.845 | MON | 3,875 | 39,735 | 11/01/2019 | 07/25/2049 |
| 35565A-BD-1 | FREDDIE MAC STACR SERIES 2019-DNA4 CLASS B1 144A | | | 4 | 4FE | 6,638,375 | 100.0000 | 6,649,986 | 6,650,000 | 6,638,474 | | 99 | | | 4.492 | 4.555 | MON | 4,979 | 45,345 | 12/12/2019 | 10/25/2049 |
| 35565C-AH-9 | FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A | | | 4 | 4FE | 8,006,914 | 100.5070 | 8,040,572 | 8,000,000 | 8,006,860 | | (54) | | | 3.842 | 3.859 | MON | 5,123 | 31,371 | 12/04/2019 | 11/25/2049 |
| 38382B-DK-6 | FANNIE MAE FANNIE MAE | | | 4 | 1 | 14,874,109 | 101.9060 | 14,867,103 | 14,589,000 | 14,874,073 | | (36) | | | 2.500 | 2.418 | MON | 6,079 | | 12/05/2019 | 11/25/2048 |
| 2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities | | | | | | 12,809,524,220 | XXX | 13,846,339,721 | 13,007,648,731 | 12,856,860,726 | 117,063 | 2,316,856 | | | XXX | XXX | XXX | 42,285,315 | 511,349,122 | XXX | XXX |
| 45201L-VF-9 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.44 | | | 1 | 1FE | 4,215,000 | 104.4770 | 4,403,706 | 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 | 950,000 | 104.3280 | 991,116 | 950,000 | 950,000 | | | | | 4.540 | 4.540 | JJ | 21,565 | 43,130 | 05/09/2013 | 07/01/2038 |
| 57586N-RR-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 | | | 1 | 1FE | 399,317 | 104.6660 | 413,431 | 395,000 | 395,000 | | | | | 4.786 | 4.786 | JD | 1,575 | 18,966 | 03/27/2013 | 12/01/2032 |
| 57586N-YS-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.11 | | | 1 | 1FE | 1,315,000 | 104.7750 | 1,377,791 | 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 | 103.1480 | 2,831,413 | 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 | 104.5490 | 1,730,286 | 1,655,000 | 1,655,000 | | | | | 4.514 | 4.514 | JD | 6,226 | 74,707 | 03/18/2015 | 12/01/2040 |
| 928120-3F-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4 08 | | | 1 | 1FE | 10,900,000 | 102.4440 | 11,166,396 | 10,900,000 | 10,900,000 | | | | | 4.000 | 4.000 | FA | 181,667 | 436,000 | 07/25/2012 | 08/01/2033 |
| 928120-3H-8 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.2 | | | 1 | 1FE | 19,100,000 | 101.9880 | 19,479,708 | 19,100,000 | 19,100,000 | | | | | 4.200 | 4.200 | FA | 334,250 | 802,200 | 07/25/2012 | 08/01/2042 |
| 928120-6D-4 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 | | | 1 | 1FE | 142,160,000 | 102.0620 | 145,091,339 | 142,160,000 | 142,160,000 | | | | | 3.824 | 3.824 | FA | 2,265,083 | 5,436,198 | 04/23/2013 | 02/01/2043 |
| 2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities | | | | | | 183,439,317 | XXX | 187,485,186 | 183,435,000 | 183,435,000 | | | | | XXX | XXX | XXX | 2,918,311 | 7,170,813 | XXX | XXX |
| 196711-QB-4 | COLORADO ST COPS State of Colorado 4.047 09/01/ | | | 2 | 1FE | 6,400,710 | 106.0780 | 6,788,992 | 6,400,000 | 6,400,585 | | (59) | | | 4.047 | 4.046 | MS | 86,336 | 259,008 | 03/16/2018 | 09/01/2038 |

# 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 |
| 359757-AN-1 | FULLER ROAD MANG CO NYST UNIVE SR-SEC | | | 2 | 1FE | 46,285,000 | 100.2090 | 46,381,736 | 46,285,000 | 46,285,000 | | | | | 5.850 | 5.851 | MS | 902,558 | 2,707,673 | 11/16/2005 | 09/01/2035 |
| 49228M-CV-4 | KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 | | | 1 | 1FE | 9,745,000 | 130.8800 | 12,754,256 | 9,745,000 | 9,745,000 | | | | | 6.649 | 6.649 | MN | 107,991 | 647,945 | 04/23/2008 | 05/01/2038 |
| 578305-CZ-5 | MAYFIELD OH CITY SCH DIST COPS Mayfield City School Dist 2.25 | | | | 1Z | 8,235,300 | 93.5290 | 9,352,900 | 10,000,000 | 9,120,903 | | 135,505 | | | 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 | 107.1950 | 2,143,900 | 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 | 107.1260 | 7,498,820 | 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 | 103.8940 | 13,506,220 | 13,000,000 | 13,264,315 | | (266,952) | | | 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 | 89.2260 | 10,707,120 | 12,000,000 | 10,530,194 | | 264,004 | | | 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 | | | | | | 103,508,110 | XXX | 109,133,944 | 106,430,000 | 104,345,997 | | 132,498 | | | XXX | XXX | XXX | 1,423,231 | 5,191,036 | XXX | XXX |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | 19,380,633,405 | XXX | 21,121,288,637 | 19,555,765,982 | 19,424,015,783 | 117,063 | 1,589,231 | | | XXX | XXX | XXX | 117,144,791 | 790,866,104 | XXX | XXX |
| 00003#-AB-9 | A&E TELEVISION NETWORKS LLC B-SR-UNSEC | | | 1 | 1 | 25,000,000 | 104.1170 | 26,029,250 | 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 | 106.7080 | 26,677,000 | 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 | 108.5380 | 32,561,400 | 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 | 102.0740 | 54,431,165 | 53,325,000 | 53,034,294 | | 117,288 | | | 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 | 119.6720 | 38,175,245 | 31,900,000 | 30,523,907 | | 33,913 | | | 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 | 109.0680 | 4,362,714 | 4,000,000 | 4,000,000 | | | | | 3.800 | 3.800 | AO | 37,156 | 152,000 | 03/26/2018 | 04/03/2028 |
| 00101J-AH-9 | ADT SEC CORP SR SEC | | | 1 | 3FE | 7,024,017 | 103.1250 | 7,244,531 | 7,025,000 | 7,024,655 | | 91 | | | 4.125 | 4.127 | JD | 12,879 | 289,781 | 01/14/2013 | 06/15/2023 |
| 001055-AM-4 | AFLAC INC SR UNSEC | | | 1 | 1FE | 14,785,052 | 106.8270 | 15,810,358 | 14,800,000 | 14,792,121 | | 1,453 | | | 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 | 104.8140 | 20,962,703 | 20,000,000 | 19,955,402 | | 7,721 | | | 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 | 121.4450 | 3,036,132 | 2,500,000 | 2,483,630 | | 130 | | | 4.750 | 4.792 | JJ | 54,757 | 84,115 | 10/29/2018 | 01/15/2049 |
| 00108W-AJ-9 | AEP TEXAS INC SR UNSEC | | | 2 | 1FE | 8,138,916 | 110.6270 | 9,016,073 | 8,150,000 | 8,139,043 | | 127 | | | 4.150 | 4.158 | MN | 56,371 | 169,113 | 04/29/2019 | 05/01/2049 |
| 00108W-AK-6 | AEP TEXAS INC SERIES H | | | 1 | 2FE | 27,497,348 | 100.0960 | 27,676,443 | 27,650,000 | 27,497,348 | | | | | 3.450 | 3.479 | JJ | 68,895 | | 12/16/2019 | 01/15/2050 |
| 0010EP-AF-5 | AEP TEXAS INC SR UNSEC | | | 1 | 2FE | 9,380,952 | 134.8860 | 12,726,496 | 9,435,000 | 9,399,158 | | 1,664 | | | 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 | 104.1960 | 9,872,560 | 9,475,000 | 9,417,543 | | 8,726 | | | 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 | 112.1630 | 61,689,650 | 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 | 103.5230 | 8,799,493 | 8,500,000 | 8,488,001 | | 1,538 | | | 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 | 110.9780 | 42,476,932 | 38,275,000 | 37,966,279 | | 6,237 | | | 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 | 126.0410 | 59,743,613 | 47,400,000 | 47,511,257 | | (4,660) | | | 6.000 | 5.976 | AO | 711,000 | 2,844,000 | 01/11/2005 | 10/01/2034 |
| 001192-AH-6 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 19,966,600 | 126.0150 | 25,202,968 | 20,000,000 | 19,971,097 | | 672 | | | 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 | 102.0330 | 37,650,196 | 36,900,000 | 36,804,283 | | 53,440 | | | 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 | 108.7510 | 60,791,545 | 55,900,000 | 55,785,531 | | 2,681 | | | 4.400 | 4.414 | JD | 204,967 | 2,459,600 | 05/31/2013 | 06/01/2043 |
| 00122@-AA-9 | AES SOUTHLAND ENERGY-LLC | | | 4 | 2PL | 110,000,000 | 108.8540 | 119,739,400 | 110,000,000 | 110,000,000 | | | | | 4.500 | 4.525 | FMAN | 426,250 | 4,815,135 | 02/28/2019 | 02/29/2040 |
| 00130H-BT-1 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 16,431,038 | 101.5000 | 16,385,145 | 16,143,000 | 16,195,007 | | (40,388) | | | 4.875 | 4.601 | MN | 100,557 | 786,971 | 05/14/2013 | 05/15/2023 |
| 00130H-BW-4 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 3,052,500 | 103.2500 | 3,097,500 | 3,000,000 | 3,038,100 | | (10,393) | | | 5.500 | 5.075 | AO | 34,833 | 165,000 | 07/26/2018 | 04/15/2025 |
| 00130H-BX-2 | AES CORP/THE SR UNSEC | | | 2 | 3FE | 2,080,000 | 106.5000 | 2,130,000 | 2,000,000 | 2,062,302 | | (12,391) | | | 6.000 | 5.194 | MN | 15,333 | 120,000 | 07/13/2018 | 05/15/2026 |
| 00130H-CA-1 | AES CORP/THE SR UNSEC | | | 1 | 3FE | 24,000,000 | 102.5000 | 24,600,000 | 24,000,000 | 24,000,000 | | | | | 4.500 | 4.500 | MS | 318,000 | 1,080,000 | 03/01/2018 | 03/15/2023 |
| 00152*-AA-4 | AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK | | | | 5 | 32,476,433 | 98.0000 | 31,826,904 | 32,476,433 | 32,476,433 | | | | | 10.750 | 10.895 | MJSD | 9,698 | 3,530,084 | 09/30/2019 | 10/20/2022 |
| 00152@-AA-2 | AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC | | | | 3IF | 13,016,250 | 98.0000 | 12,755,925 | 13,016,250 | 13,016,250 | | | | | 10.750 | 10.892 | MJSD | 3,887 | 565,554 | 09/30/2019 | 10/20/2022 |
| 001814-AQ-5 | ANR PIPELINE CO SR UNSEC | | | | 2FE | 37,398,420 | 115.0050 | 43,701,791 | 38,000,000 | 37,820,212 | | 35,889 | | | 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 | 3,650,000 | 10/05/2017 | 01/27/2023 |
| 00206R-BH-4 | AT&T INC SR UNSEC | | | 1 | 2FE | 27,341,578 | 106.8370 | 32,071,439 | 30,019,000 | 27,602,299 | | 55,964 | | | 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 | 107.6460 | 2,457,559 | 2,283,000 | 1,851,678 | | 7,317 | | | 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 | 113.7780 | 22,755,559 | 20,000,000 | 19,934,291 | | 1,385 | | | 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 | 104.7430 | 25,950,014 | 24,775,000 | 24,732,776 | | 7,040 | | | 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 | 111.2020 | 21,573,115 | 19,400,000 | 19,353,160 | | 2,071 | | | 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 | 112.8440 | 1,551,610 | 1,375,000 | 1,370,490 | | 84 | | | 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 | 108.6840 | 58,329,533 | 53,669,000 | 53,094,313 | | 59,679 | | | 4.100 | 4.257 | FA | 831,273 | 2,200,429 | 11/23/2018 | 02/15/2028 |
| 00206R-GQ-9 | AT&T INC SR UNSEC | | | 2 | 2FE | 31,099,245 | 111.0970 | 35,186,621 | 31,672,000 | 31,145,568 | | 41,285 | | | 4.300 | 4.506 | FA | 514,494 | 1,361,896 | 11/23/2018 | 02/15/2030 |
| 00206R-HA-3 | AT&T INC SR UNSEC | | | 2 | 2FE | 1,168,234 | 119.4060 | 1,435,265 | 1,202,000 | 1,168,853 | | 558 | | | 5.150 | 5.345 | MN | 7,910 | 61,903 | 11/23/2018 | 11/15/2046 |
| 00206R-HK-1 | AT&T INC SR UNSEC | | | 2 | 2FE | 1,905,820 | 115.0660 | 2,301,327 | 2,000,000 | 1,908,248 | | 2,428 | | | 4.850 | 5.232 | MS | 32,333 | 51,733 | 02/13/2019 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 00206R-HS-4 | AT&T INC SR UNSEC | | | 2 | 2FE | 56,436,013 | 105.7560 | 58,430,459 | 55,250,000 | 56,330,894 | | (105,119) | | | 3.600 | 3.196 | JJ | 917,150 | 994,500 | 06/05/2019 | 07/15/2025 |
| 00209T-AB-1 | COMCAST CABLE COMMUNICAT CO.GUARNT | | | | 1FE | 3,060,597 | 120.7890 | 3,594,675 | 2,976,000 | 2,998,978 | | (6,717) | | | 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 | 2PL | 101,160,624 | 109.3510 | 110,620,154 | 101,160,624 | 101,160,624 | | | | | 4.980 | 4.980 | JD | 13,994 | 5,094,049 | 12/27/2018 | 06/30/2043 |
| 002824-AV-2 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 1FE | 44,896,950 | 138.4940 | 62,322,458 | 45,000,000 | 44,918,566 | | 2,198 | | | 6.000 | 6.016 | AO | 675,000 | 2,700,000 | 02/26/2009 | 04/01/2039 |
| 002824-AY-6 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 1FE | 67,475,040 | 131.1540 | 89,184,528 | 68,000,000 | 67,564,427 | | 11,559 | | | 5.300 | 5.352 | MN | 340,378 | 3,604,000 | 05/24/2010 | 05/27/2040 |
| 002824-BF-6 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 1FE | 28,049,746 | 109.1940 | 30,858,094 | 28,260,000 | 28,106,825 | | 19,004 | | | 3.750 | 3.840 | MN | 91,256 | 1,059,750 | 11/17/2016 | 11/30/2026 |
| 002824-BG-4 | ABBOTT LABORATORIES SR UNSEC | | | 1 | 1FE | 26,305,560 | 124.8030 | 33,041,684 | 26,475,000 | 26,322,864 | | 5,726 | | | 4.750 | 4.800 | MN | 108,290 | 1,257,563 | 11/17/2016 | 11/30/2036 |
| 00287Y-AM-1 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 2,350,691 | 107.9170 | 2,563,023 | 2,375,000 | 2,353,826 | | 525 | | | 4.400 | 4.463 | MN | 15,965 | 104,500 | 11/05/2012 | 11/06/2042 |
| 00287Y-AQ-2 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 9,173,112 | 105.4650 | 9,729,179 | 9,225,000 | 9,194,810 | | 4,997 | | | 3.600 | 3.668 | MN | 43,358 | 332,100 | 05/12/2015 | 05/14/2025 |
| 00287Y-AR-0 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 46,274,169 | 113.1680 | 52,503,075 | 46,394,000 | 46,244,232 | | (3,568) | | | 4.500 | 4.524 | MN | 272,565 | 2,087,730 | 04/22/2019 | 05/14/2035 |
| 00287Y-AV-1 | ABBVIE INC SR UNSEC | | | 1 | 2FE | 36,099,530 | 110.5050 | 39,229,251 | 35,500,000 | 36,035,605 | | (24,216) | | | 4.300 | 4.167 | MN | 199,293 | 1,526,500 | 06/30/2017 | 05/14/2036 |
| 00287Y-BR-9 | ABBVIE INC SERIES 144A | | | 1 | 2FE | 25,514,244 | 105.1060 | 26,933,340 | 25,625,000 | 25,514,653 | | 409 | | | 4.050 | 4.082 | MN | 115,313 | | 11/12/2019 | 11/21/2039 |
| 00287Y-BS-7 | ABBVIE INC SERIES 144A | | | 1 | 2FE | 22,210,531 | 106.1820 | 23,731,642 | 22,350,000 | 22,210,792 | | 262 | | | 4.250 | 4.287 | MN | 105,542 | | 11/12/2019 | 11/21/2049 |
| 00287Y-BW-8 | ABBVIE INC SERIES 144A | | | 1 | 2FE | 7,498,125 | 101.7350 | 7,630,158 | 7,500,000 | 7,498,143 | | 18 | | | 3.200 | 3.203 | MN | 26,667 | | 11/12/2019 | 11/21/2029 |
| 00379#-AB-5 | APE Amended note 10.5cash 2%pik | | | | 4IF | 10,731,445 | 100.0000 | 10,731,445 | 10,731,445 | 10,731,445 | | | | | 12.445 | 13.310 | MJSD | 3,710 | 1,139,027 | 09/30/2019 | 03/05/2021 |
| 00379#-AC-3 | ABRASIVE PRODUCTS AND EQUIPMEN 2ND LIEN PIK NOTE all pik | | | | 4IF | 851,351 | 100.0000 | 851,351 | 851,351 | 851,351 | | | | | 1.961 | 2.609 | MJSD | 46 | 94,945 | 09/30/2019 | 03/05/2021 |
| 00440E-AP-2 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 24,903,884 | 102.0700 | 25,619,546 | 25,100,000 | 24,976,561 | | 35,581 | | | 2.700 | 2.861 | MS | 203,310 | 677,700 | 01/08/2019 | 03/13/2023 |
| 00440E-AQ-0 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 40,121,838 | 115.7160 | 47,327,693 | 40,900,000 | 40,210,855 | | 16,788 | | | 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 | 14,977,500 | 105.2860 | 15,792,971 | 15,000,000 | 14,989,146 | | 2,267 | | | 3.350 | 3.368 | MN | 64,208 | 502,500 | 05/21/2014 | 05/15/2024 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 19,973,900 | 105.1400 | 21,027,965 | 20,000,000 | 19,977,628 | | 3,149 | | | 3.150 | 3.173 | MS | 185,500 | 472,500 | 03/13/2019 | 03/15/2025 |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 24,243,813 | 106.2480 | 25,605,840 | 24,100,000 | 24,242,302 | | (12,990) | | | 3.350 | 3.241 | MN | 130,073 | 807,350 | 04/26/2019 | 05/03/2026 |
| 00440E-AW-7 | CHUBB INA HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 9,775,500 | 120.8230 | 11,840,639 | 9,800,000 | 9,777,319 | | 467 | | | 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 | 104.9120 | 72,336,505 | 68,950,000 | 68,671,483 | | 35,484 | | | 3.400 | 3.467 | MS | 690,266 | 2,344,300 | 07/18/2018 | 09/15/2026 |
| 00507V-AM-1 | ACTIVISION BLIZZARD SR UNSEC | | | 1 | 2FE | 15,670,584 | 104.2610 | 16,754,768 | 16,070,000 | 15,713,499 | | 39,640 | | | 3.400 | 3.738 | JD | 24,284 | 546,380 | 12/12/2018 | 06/15/2027 |
| 006ESC-AP-2 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | 0.0000 | | | 1,000,000 | | | | | | 0.000 | 0.000 | MS | | 940 | 02/14/2007 | 03/01/2049 |
| 006ESC-BC-0 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | 0.0000 | | | 4,400,000 | | | | | | 0.000 | 0.000 | JJ | | 4,150 | 02/14/2007 | 01/15/2049 |
| 006ESC-BD-8 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | 0.0000 | | | 1,750,000 | | | | | | 0.000 | 0.000 | MN | | 1,615 | 02/14/2007 | 05/01/2049 |
| 006ESC-BF-3 | ADELPHIA COMMUNICATIONS CORP SR | | | | 6* | 0.0000 | | | 2,000,000 | | | | | | 0.000 | 0.000 | MS | | 1,870 | 02/14/2007 | 10/01/2049 |
| 00724F-AC-5 | ADOBE INC SR UNSEC | | | 1 | 1FE | 42,253,372 | 105.5480 | 45,016,016 | 42,650,000 | 42,423,667 | | 40,142 | | | 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 | 113.5830 | 56,677,755 | 49,900,000 | 49,900,000 | | | | | 4.272 | 4.272 | FA | 805,319 | 2,125,807 | 08/07/2018 | 08/15/2048 |
| 007634-AA-6 | AEGON FUNDING CO LLC CO.GUARNT | | | 1 | 1FE | 55,637,000 | 103.5300 | 56,941,541 | 55,000,000 | 55,061,889 | | (61,572) | | | 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 | 110.6690 | 53,136,614 | 48,014,000 | 48,540,939 | | (98,885) | | | 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 | 107.5000 | 36,012,500 | 33,500,000 | 33,500,000 | | | | | 5.125 | 5.125 | MS | 505,524 | 1,716,875 | 06/27/2017 | 03/15/2027 |
| 007944-AG-6 | ADVENT HEALTH SYSTEM | | | 1 | 1FE | 77,000,000 | 97.2930 | 74,915,235 | 77,000,000 | 77,000,000 | | | | | 3.630 | 3.630 | MS | 473,614 | | 10/23/2019 | 03/01/2049 |
| 00817Y-AJ-7 | AETNA INC SR UNSEC | | | 1 | 2FE | 24,546,799 | 107.5850 | 27,740,816 | 25,785,000 | 24,709,320 | | 26,269 | | | 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 | 102.1730 | 25,032,297 | 24,500,000 | 24,372,705 | | 3,155 | | | 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 | 111.4000 | 26,736,088 | 24,000,000 | 23,853,723 | | 3,137 | | | 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 | 101.4010 | 30,978,127 | 30,550,000 | 30,586,823 | | (817) | | | 3.875 | 3.868 | FA | 447,218 | 1,183,813 | 08/22/2017 | 08/15/2047 |
| 00855@-AA-2 | AGREE LTD PTNSP A-SR-UNSEC | | | 1 | 2 | 36,500,000 | 104.4950 | 38,140,675 | 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 | 105.2200 | 38,405,300 | 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 | 106.5660 | 26,641,500 | 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 | 105.5080 | 15,826,200 | 15,000,000 | 15,000,000 | | | | | 4.190 | 4.190 | MS | 158,871 | 628,500 | 09/20/2017 | 09/20/2029 |
| 00855@-AF-1 | AGREE LTD PTNSP SR-UNSEC | | | | 2 | 25,000,000 | 107.9220 | 26,980,500 | 25,000,000 | 25,000,000 | | | | | 4.320 | 4.320 | MS | 273,000 | 1,092,000 | 09/26/2018 | 09/26/2030 |
| 00855@-AG-9 | AGREE LTD PTNSP SR-UNSEC | | | | 2FE | 20,000,000 | 109.9110 | 21,982,200 | 20,000,000 | 20,000,000 | | | | | 4.470 | 4.470 | AO | 183,767 | | 10/17/2019 | 10/30/2031 |
| 00866@-AA-9 | AHEAD LLC SUB-SEC | | | | 5 | | 0.0000 | | | | | | | | 10.409 | 0.000 | MJSD | | 883,664 | 06/29/2018 | 12/29/2023 |
| 008674-AH-6 | AHERN RENTALS INC SR SEC NOTE 2nd LIEN | | | | 4FE | 5,889,000 | 79.2500 | 5,983,375 | 7,550,000 | 5,889,000 | | 266,517 | 286,451 | | 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 | 102.0320 | 8,851,279 | 8,675,000 | 8,671,651 | | 2,567 | | | 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 | 107.0400 | 20,043,222 | 18,725,000 | 18,646,109 | | 14,793 | | | 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 | 102.9440 | 25,221,218 | 24,500,000 | 24,443,665 | | 25,483 | | | 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 | 102.3580 | 13,050,680 | 12,750,000 | 12,655,921 | | 23,525 | | | 3.000 | 3.213 | MS | 112,625 | 382,500 | 08/08/2016 | 09/15/2023 |
| 00912X-AY-0 | AIR LEASE CORP SR UNSEC | | | 1 | 2FE | 14,841,750 | 103.4720 | 15,520,742 | 15,000,000 | 14,870,539 | | 13,804 | | | 3.625 | 3.752 | JD | 45,313 | 543,750 | 11/13/2017 | 12/01/2027 |
| 00912X-BA-1 | AIR LEASE CORP SR UNSEC | | | 2 | 2FE | 12,734,925 | 102.8680 | 13,501,439 | 13,125,000 | 12,776,138 | | 41,213 | | | 3.250 | 3.822 | MS | 142,188 | 213,281 | 04/25/2019 | 03/01/2025 |
| 009158-AR-7 | AIR PRODUCTS & CHEMICALS SR UNSEC | | | 1 | 1FE | 7,495,500 | 102.0080 | 7,650,586 | 7,500,000 | 7,499,070 | | 485 | | | 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 | 102.0200 | 19,127,641 | 18,749,000 | 18,639,221 | | 33,325 | | | 2.750 | 2.949 | FA | 211,968 | 515,598 | 06/19/2014 | 02/03/2023 |
| 009363-AQ-5 | AIRGAS INC CO.GUARNT | | | 1 | 1FE | 17,780,380 | 105.7300 | 18,819,981 | 17,800,000 | 17,790,616 | | 1,833 | | | 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 | 126.6760 | 12,667,553 | 10,000,000 | 10,011,885 | | (596) | | | 5.700 | 5.687 | FA | 215,333 | 570,000 | 03/13/2003 | 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 |
| 010392-EE-4 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 35,333,280 | 124.1420 | 44,070,355 | 35,500,000 | 35,390,656 | | 5,381 | | | 5.600 | 5.633 | MS | 585,356 | 1,988,000 | 08/10/2004 | 03/15/2033 |
| 010392-FB-9 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 35,014,700 | 137.7240 | 48,203,533 | 35,000,000 | 35,011,588 | | (324) | | | 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 | 106.1790 | 5,582,906 | 5,258,000 | 4,790,710 | | 11,299 | | | 3.850 | 4.470 | JD | 16,869 | 202,433 | 05/06/2015 | 12/01/2042 |
| 010392-FM-5 | ALABAMA POWER CO SR UNSEC | | | 1 | 1FE | 2,369,125 | 105.6890 | 2,642,223 | 2,500,000 | 2,380,812 | | 2,682 | | | 3.750 | 4.054 | MS | 31,250 | 93,750 | 05/06/2015 | 03/01/2045 |
| 01126#-AA-1 | ALAMO 6-LLC | | 4 | 2 | | 22,369,361 | 102.2250 | 22,867,079 | 22,369,361 | 22,369,361 | | | | | 4.170 | 4.170 | MS | 235,792 | 932,802 | 05/11/2017 | 03/31/2042 |
| 01169*-AC-9 | ALASKA ELECTRIC LIGHT AND POWE SR-SEC | | | 1 | 2 | 55,000,000 | 106.9270 | 58,809,850 | 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 | 107.0890 | 10,708,920 | 10,000,000 | 10,427,040 | | (83,580) | | | 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 | 114.3740 | 17,587,220 | 15,377,000 | 17,915,883 | | (57,517) | | | 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 | 114.5280 | 30,922,649 | 27,000,000 | 26,709,786 | | 31,311 | | | 5.900 | 6.087 | FA | 663,750 | 1,593,000 | 10/17/2018 | 02/01/2027 |
| 013817-AQ-4 | ARCONIC INC SR UNSEC | | | 1 | 3FE | 25,013,432 | 106.7820 | 26,695,570 | 25,000,000 | 25,001,353 | | (723) | | | 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 | 109.0000 | 15,123,750 | 13,875,000 | 14,039,772 | | (32,425) | | | 5.125 | 4.826 | AO | 177,773 | 711,094 | 01/14/2015 | 10/01/2024 |
| 015271-AD-1 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 1,131,862 | 104.9940 | 1,133,940 | 1,080,000 | 1,107,018 | | (7,894) | | | 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 | 109.6720 | 19,614,860 | 17,885,000 | 18,108,659 | | (34,918) | | | 4.300 | 4.049 | 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 | 107.5710 | 19,499,360 | 18,127,000 | 18,107,170 | | 2,409 | | | 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 | 107.3210 | 18,137,315 | 16,900,000 | 16,880,411 | | 2,032 | | | 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 | 104.9810 | 14,277,465 | 13,600,000 | 13,581,004 | | 3,190 | | | 3.450 | 3.479 | AO | 79,503 | 469,200 | 11/09/2017 | 04/30/2025 |
| 015271-AN-9 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 1 | 2FE | 9,891,684 | 115.0920 | 11,394,062 | 9,900,000 | 9,892,641 | | 531 | | | 4.700 | 4.709 | JJ | 232,650 | 478,225 | 06/12/2018 | 07/01/2030 |
| 015271-AR-0 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | 2 | 2FE | 29,082,717 | 104.2170 | 30,301,061 | 29,075,000 | 29,082,940 | | 223 | | | 3.375 | 3.372 | FA | 452,480 | | 07/09/2019 | 08/15/2031 |
| 015271-AT-6 | ALEXANDRIA REAL ESTATE E CO.GUARNT | | | | 2FE | 1,297,946 | 98.6520 | 1,282,482 | 1,300,000 | 1,297,977 | | 31 | | | 2.750 | 2.767 | JD | 10,824 | | 09/03/2019 | 12/15/2029 |
| 017364-C8-7 | ALLEGHENY GENERATING CO SR-UNSEC | | | | 2 | 50,000,000 | 104.9930 | 52,496,500 | 50,000,000 | 50,000,000 | | | | | 4.470 | 4.470 | JD | 99,333 | 1,179,583 | 06/05/2019 | 06/15/2029 |
| 018490-AN-2 | ALLERGAN INC CO.GUARNT | | | 1 | 2FE | 39,828,952 | 100.8440 | 40,287,366 | 39,950,000 | 39,940,103 | | 13,670 | | | 3.375 | 3.411 | MS | 397,003 | 1,348,313 | 09/07/2010 | 09/15/2020 |
| 01877K-AC-7 | ALLIANCE PIPELINE L.P. SR | | | 1 | 2FE | 16,065,000 | 112.5810 | 18,086,202 | 16,065,000 | 16,065,000 | | | | | 7.877 | 7.879 | JD | 3,515 | 1,265,440 | 03/01/2001 | 12/31/2025 |
| 01877K-AD-5 | ALLIANCE PIPELINE LP SR SEC | | | 1 | 2FE | 3,345,157 | 104.3530 | 3,477,652 | 3,332,600 | 3,339,719 | | (929) | | | 4.591 | 4.542 | JD | 425 | 153,000 | 05/20/2003 | 12/31/2025 |
| 01959L-AA-0 | ALLINA HEALTH SYSTEM UNSEC | | | 1 | 1FE | 43,732,411 | 119.3300 | 49,681,912 | 41,634,000 | 43,596,888 | | (46,942) | | | 4.805 | 4.478 | MN | 255,621 | 2,000,514 | 01/06/2017 | 11/15/2045 |
| 01959L-AB-8 | ALLINA HEALTH SYSTEM UNSEC | | | 2 | 1FE | 54,203,794 | 112.9910 | 61,648,084 | 54,560,000 | 54,210,995 | | 6,625 | | | 4.430 | 4.470 | AO | 510,257 | 2,417,008 | 11/30/2018 | 04/15/2047 |
| 01959L-AC-6 | ALLINA HEALTH SYSTEM UNSEC | | | | 1FE | 59,800,000 | 106.0040 | 63,390,162 | 59,800,000 | 59,800,000 | | | | | 3.887 | 3.887 | AO | 490,712 | 878,116 | 05/22/2019 | 04/15/2049 |
| 019736-AD-9 | ALLISON TRANSMISSION INC SR UNSEC | | | 1 | 3FE | 35,233,750 | 102.3750 | 35,831,250 | 35,000,000 | 35,087,808 | | (47,037) | | | 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 | 103.7500 | 15,562,500 | 15,000,000 | 15,089,693 | | (13,328) | | | 4.750 | 4.630 | AO | 178,125 | 712,500 | 09/22/2017 | 10/01/2027 |
| 020002-AJ-0 | ALLSTATE CORP SR UNSEC | | | | 1FE | 15,054,599 | 140.3060 | 21,045,918 | 15,000,000 | 15,040,640 | | (1,468) | | | 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 | 124.2770 | 59,130,774 | 47,580,000 | 47,632,728 | | (3,410) | | | 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 | 126.2830 | 50,513,213 | 40,000,000 | 39,144,435 | | 32,241 | | | 5.550 | 5.758 | MN | 320,667 | 2,220,000 | 07/26/2006 | 05/09/2035 |
| 020002-AT-8 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 19,874,600 | 134.1910 | 26,838,191 | 20,000,000 | 19,906,655 | | 3,277 | | | 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 | 9,780,694 | 103.7880 | 10,171,258 | 9,800,000 | 9,792,671 | | 1,977 | | | 3.150 | 3.173 | JD | 13,720 | 308,700 | 06/04/2013 | 06/15/2023 |
| 020002-BA-8 | ALLSTATE CORP SR UNSEC | | | 1 | 1FE | 16,103,507 | 118.5870 | 19,181,465 | 16,175,000 | 16,112,294 | | 1,478 | | | 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 | 114.8880 | 13,384,477 | 11,650,000 | 11,603,394 | | 915 | | | 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 | 105.5410 | 26,279,626 | 24,900,000 | 24,875,445 | | 3,094 | | | 3.280 | 3.296 | JD | 36,299 | 816,720 | 12/01/2016 | 12/15/2026 |
| 020002-BG-5 | ALLSTATE CORP SR UNSEC | | | 2 | 1FE | 24,669,935 | 110.3830 | 27,375,082 | 24,800,000 | 24,672,400 | | 2,465 | | | 3.850 | 3.879 | FA | 533,097 | | 06/05/2019 | 08/10/2049 |
| 02005N-BG-4 | ALLY FINANCIAL INC SR UNSEC | | | | 2FE | 39,785,950 | 102.2500 | 40,900,000 | 40,000,000 | 39,940,645 | | 43,891 | | | 4.250 | 4.370 | AO | 358,889 | 1,700,000 | 04/07/2016 | 04/15/2021 |
| 02134#-AA-9 | ALTA WIND VIII-LLC | | 4 | | 2PL | 47,816,396 | 95.2270 | 45,534,119 | 47,816,396 | 47,816,396 | | | | | 3.970 | 3.970 | MN | 242,562 | 1,898,311 | 10/31/2016 | 12/31/2035 |
| 02209S-BC-6 | ALTRIA GROUP INC CO.GUARNT | | | 2 | 2FE | 13,521,681 | 108.5580 | 14,709,635 | 13,550,000 | 13,524,787 | | 3,106 | | | 4.400 | 4.435 | FA | 226,887 | 298,100 | 02/12/2019 | 02/14/2026 |
| 023138-AA-8 | AMBAC ASSURANCE CORP SUBORD | | | | 6* | 253 | 148.0000 | 288 | 194 | 205 | | (25) | | | 5.100 | (6.562) | JUN | 6 | 10 | 02/12/2018 | 06/07/2020 |
| 023551-AJ-3 | HESS CORP SR UNSEC | | | 1 | 3FE | 30,181,178 | 127.2610 | 38,096,980 | 29,936,000 | 30,085,412 | | (8,917) | | | 7.300 | 7.233 | FA | 825,568 | 2,185,328 | 06/03/2003 | 08/15/2031 |
| 023551-AM-6 | HESS CORP SR UNSEC | | | 1 | 3FE | 26,780,876 | 126.2790 | 32,706,142 | 25,900,000 | 26,541,300 | | (31,209) | | | 7.125 | 6.856 | MS | 543,360 | 1,845,375 | 04/30/2004 | 03/15/2033 |
| 023608-AG-7 | AMEREN CORP SR UNSEC | | | 1 | 2FE | 10,304,221 | 104.5970 | 10,789,214 | 10,315,000 | 10,307,819 | | 1,029 | | | 3.650 | 3.663 | FA | 142,232 | 376,498 | 12/03/2015 | 02/15/2026 |
| 02360F-AB-2 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 37,331,930 | 125.4340 | 47,665,100 | 38,000,000 | 37,490,511 | | 16,361 | | | 5.300 | 5.418 | FA | 839,167 | 2,014,000 | 02/07/2007 | 08/01/2037 |
| 02361D-AM-2 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 21,210,698 | 118.9940 | 25,375,487 | 21,325,000 | 21,222,867 | | 2,226 | | | 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 | 113.7280 | 17,059,235 | 15,000,000 | 14,923,471 | | 1,728 | | | 4.300 | 4.334 | JJ | 322,500 | 645,000 | 06/23/2014 | 07/01/2044 |
| 02361D-AQ-3 | AMEREN ILLINOIS CO SR SEC | | | 1 | 1FE | 46,476,709 | 114.7640 | 53,020,845 | 46,200,000 | 46,462,649 | | (6,123) | | | 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 | 123.0310 | 12,303,115 | 10,000,000 | 9,990,700 | | | | | 4.500 | 4.506 | MS | 132,500 | 375,000 | 11/05/2018 | 03/15/2049 |
| 02376R-AB-8 | AMERICAN AIRLINES GROUP CO.GUARNT | | | 1 | 3FE | 17,500,000 | 100.1570 | 17,527,475 | 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 | | | 4 | 2PL | 12,333,624 | 107.4400 | 13,251,246 | 12,333,624 | 12,333,624 | | | | | 4.870 | 4.870 | AO | 115,124 | 607,321 | 10/18/2018 | 10/22/2023 |
| 024747-AE-7 | ABC SUPPLY CO INC CO.GUARNT | | | 1 | 4FE | 10,000,000 | 106.2500 | 10,625,000 | 10,000,000 | 10,000,000 | | | | | 5.875 | 5.875 | MN | 75,069 | 587,500 | 05/01/2018 | 05/15/2026 |
| 025932-AK-0 | AMERICAN FINANCIAL GROUP SR UNSEC | | | 1 | 2FE | 33,895,516 | 102.9210 | 34,941,788 | 33,950,000 | 33,908,733 | | 5,118 | | | 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 | 40,180,641 | 107.9020 | 44,132,082 | 40,900,000 | 40,189,220 | | 9,537 | | | 4.500 | 4.609 | JD | 81,800 | 1,840,500 | 03/14/2019 | 06/15/2047 |
| 02666Q-G7-2 | AMERICAN HONDA FINANCE SR UNSEC | | | | 1FE | 14,960,550 | 101.3910 | 15,208,606 | 15,000,000 | 14,996,629 | | 4,532 | | | 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 | 103.3310 | 51,665,676 | 50,000,000 | 49,973,648 | | 14,562 | | | 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 | 107.3110 | 42,602,574 | 39,700,000 | 39,688,060 | | 2,606 | | | 4.125 | 4.133 | FA | 618,658 | 1,637,625 | 09/25/2013 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 026874-DA-2 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 49,471,512 | 115.0210 | 57,050,327 | 49,600,000 | 49,484,521 | | 2,415 | | | 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 | 105.9600 | 26,490,020 | 25,000,000 | 24,932,256 | | 3,260 | | | 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 | 106.9280 | 24,352,870 | 22,775,000 | 22,763,090 | | 1,849 | | | 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 | 107.0850 | 64,143,832 | 59,900,000 | 61,898,143 | | (296,615) | | | 3.900 | 3.283 | AO | 584,025 | 2,336,100 | 11/18/2016 | 04/01/2026 |
| 026874-DK-0 | AMERICAN INTL GROUP SR UNSEC | | | 1 | 2FE | 846,830 | 109.9380 | 934,475 | 850,000 | 847,301 | | 268 | | | 4.200 | 4.246 | AO | 8,925 | 35,700 | 03/19/2018 | 04/01/2028 |
| 029912-BE-1 | AMERICAN TOWER CORP SR UNSEC | | | 1 | 2FE | 4,992,900 | 106.7890 | 5,339,471 | 5,000,000 | 4,998,457 | | 775 | | | 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 | 105.3740 | 68,282,382 | 64,800,000 | 64,767,855 | | 13,521 | | | 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 | 103.6140 | 37,508,394 | 36,200,000 | 36,041,060 | | 47,781 | | | 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 | 104.7500 | 16,759,962 | 16,000,000 | 15,971,740 | | 3,213 | | | 3.550 | 3.577 | JJ | 261,911 | 568,000 | 06/27/2017 | 07/15/2027 |
| 030288-B*-4 | AMERICAN TRANSMISSION SYSS-INC A-SR-UNSEC | | | | 2 | 30,000,000 | 107.8720 | 32,361,600 | 30,000,000 | 30,000,000 | | | | | 4.320 | 4.320 | AO | 324,000 | 1,310,400 | 09/27/2018 | 10/01/2030 |
| 030288-B@-2 | AMERICAN TRANSMISSION SYSS-INC SR-UNSEC | | | | 2 | 10,000,000 | 106.8190 | 10,681,900 | 10,000,000 | 10,000,000 | | | | | 4.380 | 4.380 | AO | 92,467 | 219,000 | 04/15/2019 | 04/15/2031 |
| 03030#-AB-0 | AMERICAN TRANSMISSION CO SR | | | 1 | 1 | 34,000,000 | 131.1970 | 44,606,980 | 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 | 111.4380 | 92,215,135 | 82,750,000 | 82,494,310 | | 5,206 | | | 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 | 105.9420 | 23,837,016 | 22,500,000 | 22,465,507 | | 682 | | | 3.855 | 3.864 | AO | 216,844 | 867,375 | 01/24/2018 | 10/01/2047 |
| 03040#-AE-2 | AMERICAN WATER CAPITAL CORP D-SR | | | 1 | 2 | 14,500,000 | 106.5790 | 15,453,955 | 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 | 2 | 12,000,000 | 112.1330 | 13,455,960 | 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 | 140.8750 | 35,218,715 | 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 CAPITAL C SR UNSEC | | | 1 | 2FE | 30,311,637 | 111.4030 | 33,830,848 | 30,368,000 | 30,318,367 | | 1,230 | | | 4.300 | 4.311 | JD | 108,819 | 1,305,824 | 08/11/2014 | 12/01/2042 |
| 03040W-AK-1 | AMERICAN WATER CAPITAL C SR UNSEC | | | 1 | 2FE | 38,844,390 | 105.9950 | 41,338,036 | 39,000,000 | 38,928,664 | | 15,463 | | | 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 | 2FE | 34,923,450 | 104.7760 | 36,671,700 | 35,000,000 | 34,957,045 | | 7,467 | | | 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 | 2FE | 24,670,874 | 113.4130 | 28,183,211 | 24,850,000 | 24,685,525 | | 3,398 | | | 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 | 2FE | 12,452,296 | 101.9770 | 12,721,572 | 12,475,000 | 12,458,727 | | 2,085 | | | 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 | 2FE | 13,189,344 | 108.4510 | 14,423,971 | 13,300,000 | 13,195,878 | | 2,107 | | | 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 | 2FE | 51,997,937 | 105.5580 | 55,127,896 | 52,225,000 | 52,009,294 | | 6,411 | | | 3.750 | 3.774 | MS | 652,813 | 1,958,438 | 08/08/2017 | 09/01/2047 |
| 03040W-AT-2 | AMERICAN WATER CAPITAL C SR UNSEC | | | 2 | 2FE | 16,990,820 | 112.9080 | 19,194,440 | 17,000,000 | 16,991,528 | | 708 | | | 4.200 | 4.203 | MS | 238,000 | 757,633 | 08/06/2018 | 09/01/2048 |
| 03040W-AU-9 | AMERICAN WATER CAPITAL C SR UNSEC | | | 2 | 2FE | 17,461,325 | 105.6390 | 18,486,880 | 17,500,000 | 17,463,660 | | 2,335 | | | 3.450 | 3.476 | JD | 50,313 | 332,063 | 05/06/2019 | 06/01/2029 |
| 03040W-AV-7 | AMERICAN WATER CAPITAL C SR UNSEC | | | 2 | 2FE | 14,920,500 | 112.9100 | 16,936,493 | 15,000,000 | 14,921,702 | | 1,202 | | | 4.150 | 4.181 | JD | 51,875 | 342,375 | 05/06/2019 | 06/01/2049 |
| 03063#-AA-2 | AMERICOLD REALTY TRUST A-SR-UNSEC | | | | 2PL | 23,000,000 | 109.4440 | 25,172,120 | 23,000,000 | 23,000,000 | | | | | 4.680 | 4.680 | JJ | 517,270 | 639,860 | 12/04/2018 | 01/08/2026 |
| 03063#-AB-0 | AMERICOLD REALTY TRUST B-SR-UNSEC | | | | 2PL | 27,000,000 | 112.8470 | 30,468,690 | 27,000,000 | 27,000,000 | | | | | 4.860 | 4.860 | JJ | 630,585 | 780,030 | 12/04/2018 | 01/08/2029 |
| 03063#-AC-8 | AMERICOLD REALTY TRUST SR-UNSEC | | | | 2FE | 30,000,000 | 106.2110 | 31,863,300 | 30,000,000 | 30,000,000 | | | | | 4.100 | 4.100 | JJ | 799,500 | | 05/07/2019 | 01/08/2030 |
| 03073E-AJ-4 | AMERISOURCEBERGEN CORP SR UNSEC | | | 1 | 1FE | 24,864,642 | 102.3710 | 25,490,481 | 24,900,000 | 24,892,425 | | 3,850 | | | 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 | 103.9600 | 39,977,775 | 38,455,000 | 38,435,688 | | 3,797 | | | 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 | 103.9230 | 45,026,638 | 43,327,000 | 43,208,094 | | 20,630 | | | 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 | 104.3930 | 36,537,421 | 35,000,000 | 34,389,006 | | 63,414 | | | 3.450 | 3.702 | JD | 53,667 | 1,207,500 | 09/17/2018 | 12/15/2027 |
| 03076C-AE-6 | AMERIPRISE FINANCIAL INC SR UNSEC | | | 1 | 1FE | 23,019,851 | 100.6390 | 23,222,442 | 23,075,000 | 23,073,583 | | 6,797 | | | 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 | 107.1090 | 53,554,572 | 50,000,000 | 49,899,221 | | 24,132 | | | 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 | 106.7300 | 21,132,448 | 19,800,000 | 19,764,774 | | 6,596 | | | 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 | 108.0000 | 31,995,000 | 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 | 110.2500 | 49,006,125 | 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 | 109.7500 | 13,718,750 | 12,500,000 | 12,518,023 | | (1,949) | | | 5.750 | 5.725 | MN | 81,858 | 718,750 | 02/15/2017 | 05/20/2027 |
| 031100-H#-0 | AMETEK INC SERIES Q | | | | 2 | 21,955,102 | 102.6880 | 23,037,026 | 22,434,000 | 22,434,000 | | | | 478,898 | 1.530 | 1.530 | AO | 58,160 | 341,787 | 01/16/2019 | 10/31/2028 |
| 031100-J@-0 | AMETEK-INC. SERIES S | | | | 2 | 8,679,264 | 105.4380 | 9,776,422 | 9,272,200 | 9,272,200 | | | | 592,936 | 2.700 | 2.700 | MN | 26,426 | 240,847 | 01/16/2019 | 11/23/2031 |
| 031100-L#-5 | AMETEK INC SERIES L | | | | 2 | 20,000,000 | 103.5180 | 20,703,600 | 20,000,000 | 20,000,000 | | | | | 3.980 | 3.980 | MS | 201,211 | 796,000 | 01/16/2019 | 09/30/2029 |
| 031100-L*-9 | AMETEK INC SERIES J | | | | 2 | 10,000,000 | 104.9660 | 10,496,600 | 10,000,000 | 10,000,000 | | | | | 3.730 | 3.730 | MS | 94,286 | 373,000 | 01/16/2019 | 09/30/2024 |
| 031100-L@-7 | AMETEK INC SERIES K | | | | 2 | 10,000,000 | 105.5420 | 10,554,200 | 10,000,000 | 10,000,000 | | | | | 3.830 | 3.830 | MS | 96,814 | 383,000 | 01/16/2019 | 09/30/2026 |
| 031100-N#-3 | AMETEK-INC. SR-UNSEC | | | | 2 | 13,000,000 | 110.0820 | 14,310,660 | 13,000,000 | 13,000,000 | | | | | 4.320 | 4.320 | JD | 28,080 | 561,600 | 12/13/2018 | 12/13/2027 |
| 031100-N@-5 | AMETEK-INC. SR-UNSEC | | | | 2 | 5,000,000 | 110.2300 | 5,511,500 | 5,000,000 | 5,000,000 | | | | | 4.370 | 4.370 | JD | 10,925 | 218,500 | 12/13/2018 | 12/13/2028 |
| 031100-P*-5 | AMETEK-INC. SR-UNSEC | | | | 2 | 20,000,000 | 108.3990 | 21,679,800 | 20,000,000 | 20,000,000 | | | | | 4.180 | 4.180 | JD | 41,800 | 836,000 | 12/13/2018 | 12/13/2025 |
| 031100-P@-3 | AMETEK-INC. SR-UNSEC | | | | 2 | 12,000,000 | 110.0820 | 13,209,840 | 12,000,000 | 12,000,000 | | | | | 4.320 | 4.320 | JD | 25,920 | 475,200 | 01/14/2019 | 12/13/2027 |
| 031162-BB-5 | AMGEN INC SR UNSEC | | | 1 | 2FE | 9,015,670 | 100.4930 | 9,064,499 | 9,020,000 | 9,019,893 | | 514 | | | 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 | 101.1590 | 37,175,772 | 36,750,000 | 36,704,210 | | 59,090 | | | 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 | 102.7490 | 33,393,322 | 32,500,000 | 32,485,450 | | 9,520 | | | 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 | 103.1310 | 20,626,171 | 20,000,000 | 19,987,854 | | 6,139 | | | 3.875 | 3.909 | MN | 99,028 | 775,000 | 11/07/2011 | 11/15/2021 |
| 031162-CJ-7 | AMGEN INC SR UNSEC | | | 1 | 2FE | 20,836,860 | 101.1090 | 22,243,955 | 22,000,000 | 20,932,565 | | 95,705 | | | 2.600 | 3.424 | FA | 209,733 | 286,000 | 04/26/2019 | 08/19/2026 |
| 032095-AB-7 | AMPHENOL CORP SR UNSEC | | | 1 | 2FE | 38,152,949 | 103.0030 | 39,326,616 | 38,180,000 | 38,169,987 | | 3,634 | | | 4.000 | 4.011 | FA | 636,333 | 1,527,200 | 06/25/2013 | 02/01/2022 |
| 032095-AE-1 | AMPHENOL CORP SR UNSEC | | | 1 | 2FE | 13,188,384 | 101.3030 | 13,372,020 | 13,200,000 | 13,196,948 | | 1,716 | | | 3.125 | 3.139 | MS | 121,458 | 412,500 | 09/09/2014 | 09/15/2021 |
| 032095-AH-4 | AMPHENOL CORP SR UNSEC | | | 2 | 2FE | 7,118,160 | 111.8140 | 7,966,764 | 7,125,000 | 7,118,429 | | 269 | | | 4.350 | 4.362 | JD | 25,828 | 277,222 | 01/07/2019 | 06/01/2029 |

# 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 |
| 032654-AJ-4 | ANALOG DEVICES INC SR UNSEC | | | 1 | 2FE | 43,419,250 | 107.3950 | 46,287,379 | 43,100,000 | 43,318,682 | | (34,306) | | | 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 | 103.2940 | 12,860,107 | 12,450,000 | 12,423,577 | | 6,221 | | | 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 | 104.8130 | 18,499,419 | 17,650,000 | 17,568,384 | | 10,211 | | | 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 | 107.7760 | 4,203,255 | 3,900,000 | 3,877,157 | | 880 | | | 4.500 | 4.550 | JD | 12,675 | 175,500 | 11/30/2016 | 12/05/2036 |
| 03522A-AG-5 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 26,462,179 | 106.5240 | 29,826,804 | 28,000,000 | 26,588,211 | | 126,032 | | | 3.650 | 4.610 | FA | 425,833 | 511,000 | 05/15/2019 | 02/01/2026 |
| 03522A-AH-3 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 28,909,917 | 115.3350 | 34,600,554 | 30,000,000 | 28,938,705 | | 28,788 | | | 4.700 | 5.023 | FA | 587,500 | 705,000 | 05/15/2019 | 02/01/2036 |
| 03522A-AJ-9 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT | | | 2 | 2FE | 21,694,541 | 118.2640 | 26,964,152 | 22,800,000 | 21,708,524 | | 13,983 | | | 4.900 | 5.239 | FA | 465,500 | 558,600 | 05/15/2019 | 02/01/2046 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 4,489,311 | 101.7370 | 4,711,459 | 4,631,000 | 4,584,890 | | 17,136 | | | 2.500 | 2.908 | JJ | 53,385 | 115,775 | 01/22/2014 | 07/15/2022 |
| 03523T-BQ-0 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 1 | 2FE | 8,596,231 | 103.1130 | 8,945,032 | 8,675,000 | 8,608,422 | | 1,841 | | | 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 | 112.0580 | 98,388,949 | 87,802,000 | 87,283,183 | | 8,710 | | | 4.439 | 4.476 | AO | 920,250 | 3,897,531 | 08/21/2017 | 10/06/2048 |
| 035240-AG-5 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | | 2FE | 10,534,340 | 118.0590 | 11,805,879 | 10,000,000 | 10,497,443 | | (12,844) | | | 4.950 | 4.589 | JJ | 228,250 | 495,000 | 12/19/2016 | 01/15/2042 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT | | | 2 | 2FE | 32,696,680 | 115.7660 | 37,971,161 | 32,800,000 | 32,704,453 | | 7,773 | | | 4.750 | 4.790 | JJ | 683,789 | 779,000 | 01/10/2019 | 01/23/2029 |
| 035287-AE-1 | ANIXTER INC CO.GUARNT | | | 1 | 3FE | 13,066,250 | 103.7950 | 13,493,350 | 13,000,000 | 13,022,950 | | (12,280) | | | 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 | 105.2500 | 20,286,938 | 19,275,000 | 19,403,604 | | (36,871) | | | 5.500 | 5.267 | MS | 353,375 | 1,060,125 | 02/01/2017 | 03/01/2023 |
| 035287-AJ-0 | ANIXTER INC CO.GUARNT | | | 2 | 3FE | 15,017,546 | 104.0000 | 15,600,000 | 15,000,000 | 15,016,791 | | (755) | | | 6.000 | 5.977 | JD | 75,000 | 450,000 | 07/11/2019 | 12/01/2025 |
| 037389-AW-3 | AON CORP CO.GUARNT | | | 1 | 2FE | 14,945,550 | 102.1410 | 15,321,220 | 15,000,000 | 14,995,031 | | 6,396 | | | 5.000 | 5.046 | MS | 189,583 | 750,000 | 09/07/2010 | 09/30/2020 |
| 037389-BC-6 | AON CORP CO.GUARNT | | | 2 | 2FE | 85,896,763 | 107.0340 | 92,022,371 | 85,975,000 | 85,901,116 | | 4,353 | | | 3.750 | 3.761 | MN | 528,388 | 1,612,031 | 04/30/2019 | 05/02/2029 |
| 037411-AW-5 | APACHE CORP SR UNSEC | | | 1 | 2FE | 14,840,400 | 101.5700 | 15,235,435 | 15,000,000 | 14,867,601 | | 3,515 | | | 5.100 | 5.170 | MS | 255,000 | 765,000 | 08/17/2010 | 09/01/2040 |
| 037411-AZ-8 | APACHE CORP SR UNSEC | | | 1 | 2FE | 7,804,453 | 101.8570 | 7,976,455 | 7,831,000 | 7,824,165 | | 2,830 | | | 3.250 | 3.290 | AO | 53,729 | 254,508 | 04/03/2012 | 04/15/2022 |
| 037411-BA-2 | APACHE CORP SR UNSEC | | | 1 | 2FE | 24,881,388 | 96.3720 | 24,044,829 | 24,950,000 | 24,890,697 | | 1,366 | | | 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 | 91.9930 | 22,998,317 | 25,000,000 | 24,813,788 | | 4,356 | | | 4.250 | 4.300 | JJ | 489,931 | 1,062,500 | 11/28/2012 | 01/15/2044 |
| 03752#-AA-8 | APE HLDGS-LLC SUB | | | | 6YE | 18,304,698 | 100.0000 | 18,304,698 | 18,304,698 | 18,304,698 | | | | | 14.200 | 13.804 | DEC | 7,220 | 2,276,066 | 12/31/2019 | 09/05/2020 |
| 037735-CE-5 | APPALACHIAN POWER CO SR UNSEC | | | 1 | 2FE | 14,886,000 | 122.5490 | 18,382,417 | 15,000,000 | 14,917,363 | | 3,125 | | | 5.800 | 5.854 | AO | 217,500 | 870,000 | 09/26/2005 | 10/01/2035 |
| 037735-CX-3 | APPALACHIAN POWER CO SR UNSEC | | | 2 | 1FE | 1,489,740 | 115.4470 | 1,731,708 | 1,500,000 | 1,489,866 | | 126 | | | 4.500 | 4.542 | MS | 22,500 | 32,813 | 03/04/2019 | 03/01/2049 |
| 037833-AK-6 | APPLE INC SR UNSEC | | | 1 | 1FE | 65,667,271 | 101.6390 | 67,234,075 | 66,150,000 | 65,967,968 | | 50,550 | | | 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 | 101.5200 | 4,568,379 | 4,500,000 | 4,497,696 | | 1,654 | | | 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 | 106.1140 | 13,264,311 | 12,500,000 | 12,494,993 | | 1,050 | | | 3.450 | 3.460 | MN | 65,885 | 431,250 | 04/29/2014 | 05/06/2024 |
| 037833-BG-4 | APPLE INC SR UNSEC | | | 1 | 1FE | 24,913,000 | 105.5610 | 26,390,157 | 25,000,000 | 24,949,871 | | 8,419 | | | 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 | 121.2600 | 17,734,322 | 14,625,000 | 14,565,201 | | 2,468 | | | 4.500 | 4.536 | FA | 234,000 | 658,125 | 02/16/2016 | 02/23/2036 |
| 037833-BY-5 | APPLE INC SR UNSEC | | | 1 | 1FE | 20,679,405 | 105.8060 | 21,928,363 | 20,725,000 | 20,695,260 | | 4,304 | | | 3.250 | 3.276 | FA | 239,489 | 673,563 | 02/16/2016 | 02/23/2026 |
| 037833-DK-3 | APPLE INC SR UNSEC | | | 2 | 1FE | 19,477,200 | 104.7910 | 20,958,170 | 20,000,000 | 19,520,979 | | 43,779 | | | 3.000 | 3.349 | MN | 80,000 | 600,000 | 03/04/2019 | 11/13/2027 |
| 03836W-AB-9 | AQUA AMERICA INC SR UNSEC | | | 2 | 2FE | 9,300,000 | 105.0530 | 9,769,884 | 9,300,000 | 9,300,000 | | | | | 3.566 | 3.566 | MN | 55,273 | 170,425 | 04/24/2019 | 05/01/2029 |
| 03836W-AC-7 | AQUA AMERICA INC SR UNSEC | | | 2 | 2FE | 19,063,345 | 111.9140 | 21,319,535 | 19,050,000 | 19,063,326 | | (19) | | | 4.276 | 4.272 | MN | 135,763 | 418,603 | 04/29/2019 | 05/01/2049 |
| 03836W-F@-7 | AQUA AMERICA-INC. | | | | 2 | 20,000,000 | 95.8990 | 19,179,800 | 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 | | 0.0000 | | | | | | | | 12.500 | 0.000 | MJSD | | (168,318) | 12/30/2018 | 02/05/2020 |
| 03840@-AB-2 | AQUA ILLINOIS-INC. SENIOR UNSECURED | | | | 1 | 25,000,000 | 103.2630 | 25,815,750 | 25,000,000 | 25,000,000 | | | | | 3.640 | 3.640 | JJ | 419,611 | 910,000 | 07/10/2017 | 07/15/2032 |
| 03840@-AC-0 | AQUA ILLINOIS-INC. | | | | 1 | 6,000,000 | 103.7550 | 6,225,300 | 6,000,000 | 6,000,000 | | | | | 3.890 | 3.890 | JJ | 107,623 | 233,400 | 07/10/2017 | 07/15/2037 |
| 03840@-AD-8 | AQUA ILLINOIS-INC. | | | | 1 | 15,000,000 | 103.6840 | 15,552,600 | 15,000,000 | 15,000,000 | | | | | 3.900 | 3.900 | JJ | 269,750 | 585,000 | 07/10/2017 | 01/15/2038 |
| 03840@-AE-6 | AQUA ILLINOIS-INC. | | | | 1 | 10,000,000 | 108.3760 | 10,837,600 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.180 | JJ | 192,744 | 418,000 | 07/10/2017 | 07/15/2047 |
| 03840@-AF-3 | AQUA ILLINOIS-INC. | | | | 1 | 22,000,000 | 109.4090 | 24,069,980 | 22,000,000 | 22,000,000 | | | | | 4.220 | 4.220 | JJ | 428,096 | 928,400 | 07/10/2017 | 07/15/2049 |
| 03840@-AG-1 | AQUA ILLINOIS-INC. | | | | 1 | 22,000,000 | 109.8400 | 24,164,800 | 22,000,000 | 22,000,000 | | | | | 4.240 | 4.240 | JJ | 430,124 | 932,800 | 07/10/2017 | 07/15/2050 |
| 03842*-AE-6 | AQUA PENNSYLVANIA-INC. A-SR-SEC | | | | 1 | 17,000,000 | 101.8430 | 17,313,310 | 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 | 102.0600 | 6,123,600 | 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 | 108.7220 | 21,744,400 | 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 | 100.4220 | 10,042,200 | 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 | 101.1500 | 25,287,500 | 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 | | | | 1 | 65,000,000 | 117.0760 | 76,099,400 | 65,000,000 | 65,000,000 | | | | | 4.440 | 4.440 | FA | 1,090,267 | 2,164,500 | 11/15/2018 | 11/15/2047 |
| 03842*-BK-1 | AQUA PENNSYLVANIA-INC. SR-SEC | | | | 1 | 20,000,000 | 118.1960 | 23,639,200 | 20,000,000 | 20,000,000 | | | | | 4.490 | 4.490 | FA | 339,244 | 673,500 | 11/15/2018 | 11/15/2052 |
| 03843@-AC-7 | AQUA OHIO-INC. SR-SEC | | | 1 | 1 | 20,000,000 | 103.4200 | 20,684,000 | 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 | 106.8480 | 32,054,400 | 30,000,000 | 30,000,000 | | | | | 4.180 | 4.180 | MN | 160,233 | 1,254,000 | 05/28/2013 | 05/28/2044 |
| 038522-AN-8 | ARAMARK SERVICES INC CO.GUARNT | | | 1 | 3FE | 13,452,860 | 104.0000 | 14,144,000 | 13,600,000 | 13,491,586 | | 13,931 | | | 4.750 | 4.895 | JD | 53,833 | 646,000 | 02/13/2017 | 06/01/2026 |
| 038522-AP-3 | ARAMARK SERVICES INC CO.GUARNT | | | 1 | 3FE | 23,325,000 | 104.2500 | 24,316,313 | 23,325,000 | 23,325,000 | | | | | 5.000 | 5.000 | AO | 291,563 | 1,166,250 | 03/09/2017 | 04/01/2025 |
| 038923-A*-9 | ARBOR REALTY TRUST-INC. SR-UNSEC | | | | 1PL | 40,000,000 | 111.6520 | 44,660,800 | 40,000,000 | 40,000,000 | | | | | 5.750 | 5.750 | AO | 575,000 | 1,207,500 | 03/22/2019 | 04/01/2024 |
| 038923-A@-7 | ARBOR REALTY TRUST-INC. SR-UNSEC | | | | 1PL | 75,000,000 | 108.4750 | 81,356,250 | 75,000,000 | 75,000,000 | | | | | 4.750 | 4.751 | AO | 752,083 | | 10/15/2019 | 10/15/2024 |
| 039483-AN-2 | ARCHER DANIELS SR UNSEC | | | | 1FE | 4,768,360 | 127.1260 | 5,847,810 | 4,600,000 | 4,683,677 | | (7,833) | | | 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 | 131.0170 | 46,581,812 | 35,554,000 | 34,993,634 | | 27,891 | | | 5.935 | 6.114 | AO | 527,532 | 2,110,130 | 04/20/2006 | 10/01/2032 |
| 039483-AU-6 | ARCHER DANIELS SR UNSEC | | | 1 | 1FE | 28,935,800 | 124.6020 | 37,380,510 | 30,000,000 | 29,228,797 | | 29,802 | | | 5.375 | 5.623 | MS | 474,792 | 1,612,500 | 01/11/2007 | 09/15/2035 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 039483-BH-4 | ARCHER-DANIELS-MIDLAND C SR UNSEC | | | 1 | 1FE | 3,847,320 | 110.1970 | 4,348,379 | 3,946,000 | 3,858,401 | | 2,148 | | | 4.016 | 4.165 | AO | 33,015 | 158,471 | 04/30/2014 | 04/16/2043 |
| 04021L-AA-8 | PETSMART INC CO.GUARNT | | | 1 | 5FE | 21,370,000 | 98.0000 | 20,580,000 | 21,000,000 | 21,086,616 | 8,931,555 | (77,439) | | | 7.125 | 6.711 | MS | 440,562 | 1,496,250 | 03/24/2016 | 03/15/2023 |
| 040448-A@-1 | THE ARISTOTLE CORP SR-UNSEC | | | | 5 | 34,790,000 | 95.9650 | 34,067,432 | 35,500,000 | 35,200,921 | | 128,604 | | | 11.299 | 10.963 | MJSD | 11,142 | 4,268,851 | 03/01/2016 | 12/31/2021 |
| 040555-CF-9 | ARIZONA PUBLIC SERVICE SR UNSEC | LS | | 1 | 1FE | 26,555,971 | 122.7490 | 32,896,674 | 26,800,000 | 26,635,378 | | 7,704 | | | 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 | 122.5690 | 26,352,424 | 21,500,000 | 21,370,862 | | 5,056 | | | 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 | 121.3270 | 14,153,969 | 11,666,000 | 11,599,122 | | 1,660 | | | 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 | 114.5160 | 22,903,239 | 20,000,000 | 19,841,578 | | 4,041 | | | 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 | 103.6020 | 15,540,233 | 15,000,000 | 14,954,457 | | 7,648 | | | 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 | 114.8710 | 22,974,268 | 20,000,000 | 20,289,995 | | (6,254) | | | 4.350 | 4.256 | MN | 111,167 | 870,000 | 03/16/2017 | 11/15/2045 |
| 040555-DA-9 | ARIZONA PUBLIC SERVICE | | | 1 | 1FE | 14,991,600 | 100.4990 | 15,074,858 | 15,000,000 | 14,991,639 | | 39 | | | 3.500 | 3.503 | JD | 59,792 | | 11/18/2019 | 12/01/2049 |
| 042380-AC-9 | ARMSTRONG ENERGY INC SR | | | | 6* | | 0.0000 | | | | | | | | 11.750 | 0.000 | JD | | 345,108 | 08/14/2015 | 12/15/2019 |
| 042735-BG-4 | ARROW ELECTRONICS INC SR UNSEC | | | 1 | 2FE | 15,454,679 | 102.7410 | 15,976,294 | 15,550,000 | 15,483,809 | | 12,827 | | | 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 | 106.8150 | 48,066,750 | 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 | 109.0210 | 16,353,150 | 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 | 106.5020 | 15,975,300 | 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 | 107.1580 | 69,652,700 | 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 & CO | | | 4 | 2 | 25,000,000 | 107.6320 | 26,908,000 | 25,000,000 | 25,000,000 | | | | | 4.400 | 4.400 | JD | 88,611 | 1,100,000 | 06/02/2016 | 06/02/2026 |
| 04317@-BJ-6 | ARTHUR J GALLAGHER & CO SR-UNSEC | | | | 2 | 30,000,000 | 107.9480 | 32,384,400 | 30,000,000 | 30,000,000 | | | | | 4.850 | 4.850 | FA | 557,750 | 727,500 | 02/13/2019 | 02/13/2026 |
| 043436-AN-4 | ASBURY AUTOMOTIVE GROUP CO.GUARNT | | | 1 | 4FE | 39,799,411 | 103.2500 | 40,434,765 | 39,162,000 | 39,507,847 | | (105,616) | | | 6.000 | 5.669 | JD | 104,432 | 2,349,720 | 06/27/2017 | 12/15/2024 |
| 04351L-AB-6 | ASCENSION HEALTH SR UNSEC | | | | 1FE | 23,849,952 | 110.7070 | 25,844,532 | 23,345,000 | 23,828,489 | | (10,168) | | | 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 | 104.5000 | 40,211,600 | 38,480,000 | 38,452,333 | | 9,622 | | | 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 | 114.5000 | 33,262,250 | 29,050,000 | 30,538,365 | | (29,556) | | | 6.875 | 6.438 | MN | 255,196 | 1,997,188 | 10/16/2014 | 05/15/2043 |
| 045054-AD-5 | ASHTEAD CAPITAL INC SECURED | | | 1 | 2FE | 6,675,000 | 102.7500 | 6,858,563 | 6,675,000 | 6,675,000 | | | | | 4.125 | 4.125 | FA | 104,019 | 275,344 | 08/02/2017 | 08/15/2025 |
| 045054-AF-0 | ASHTEAD CAPITAL INC SECURED | | | 1 | 2FE | 27,857,500 | 103.6250 | 28,678,219 | 27,675,000 | 27,812,058 | | (20,989) | | | 4.375 | 4.275 | FA | 457,406 | 1,210,781 | 11/20/2017 | 08/15/2027 |
| 045054-AH-6 | ASHTEAD CAPITAL INC SECURED | | | 2 | 2FE | 15,000,000 | 107.0000 | 16,050,000 | 15,000,000 | 15,000,000 | | | | | 5.250 | 5.250 | FA | 328,125 | 798,438 | 07/23/2018 | 08/01/2026 |
| 04560*-AK-0 | ASSOCIATED ELECTRIC COOP INC. | | | 4 | 1 | 47,564,392 | 100.6210 | 47,859,767 | 47,564,392 | 47,564,392 | | | | | 3.580 | 3.596 | FMAN | 146,630 | 1,702,805 | 05/31/2017 | 05/31/2047 |
| 04621X-AF-5 | ASSURANT INC SR UNSEC | | | 1 | 2FE | 37,258,778 | 104.5180 | 39,455,672 | 37,750,000 | 37,561,898 | | 53,561 | | | 4.000 | 4.168 | 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 | 120.3960 | 2,965,361 | 2,463,000 | 2,395,023 | | 1,716 | | | 5.350 | 5.577 | MS | 43,924 | 131,771 | 09/02/2010 | 09/01/2040 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM CO-LLC | | | 4 | 2PL | 32,251,254 | 96.6530 | 31,171,804 | 32,251,254 | 32,251,254 | | | | | 3.590 | 3.590 | MS | 385,940 | 1,157,820 | 08/25/2016 | 09/01/2042 |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM CO-LLC | | | 4 | 2PL | 22,765,591 | 96.1980 | 21,900,043 | 22,765,591 | 22,765,591 | | | | | 3.590 | 3.590 | MS | 272,428 | 817,285 | 11/01/2016 | 09/01/2042 |
| 04775H-AK-3 | ATLANTA GAS LIGHT CO SR UNSEC | | | | 1FE | 15,000,000 | 111.2270 | 16,684,054 | 15,000,000 | 15,000,000 | | | | | 8.700 | 8.700 | AO | 326,250 | 1,305,000 | 01/03/2005 | 04/01/2022 |
| 04775H-AM-9 | ATLANTA GAS LIGHT CO SR UNSEC | | | | 1FE | 2,969,970 | 111.0100 | 3,330,308 | 3,000,000 | 2,994,484 | | 2,169 | | | 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 | 126.5060 | 13,725,942 | 10,850,000 | 10,702,970 | | 6,218 | | | 5.800 | 5.941 | MN | 80,411 | 629,300 | 08/10/2006 | 05/15/2034 |
| 048303-CE-9 | ATLANTIC CITY ELECTRIC 1ST MORTG | | | 1 | 1FE | 12,481,000 | 102.3340 | 12,791,743 | 12,500,000 | 12,497,147 | | 2,176 | | | 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 | 123.5720 | 40,778,760 | 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 | 126.9530 | 33,832,852 | 26,650,000 | 26,661,500 | | (489) | | | 5.950 | 5.946 | AO | 334,754 | 1,585,675 | 03/23/2005 | 10/15/2034 |
| 049560-AK-1 | ATMOS ENERGY CORP SR UNSEC | | | 1 | 1FE | 12,958,140 | 128.8660 | 16,752,577 | 13,000,000 | 12,964,280 | | 854 | | | 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 | 111.9350 | 56,555,027 | 50,525,000 | 50,237,626 | | 7,253 | | | 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 | 112.3500 | 59,377,013 | 52,850,000 | 53,193,786 | | (8,389) | | | 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 | 103.0940 | 16,984,816 | 16,475,000 | 16,439,424 | | 4,192 | | | 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 | 116.8300 | 14,720,640 | 12,600,000 | 12,538,151 | | 1,044 | | | 4.300 | 4.330 | AO | 135,450 | 537,285 | 10/01/2018 | 10/01/2048 |
| 05329W-AK-8 | AUTONATION INC CO.GUARNT | | | 1 | 2FE | 21,954,500 | 100.2550 | 21,722,169 | 21,667,000 | 21,670,773 | | (44,115) | | | 5.500 | 5.288 | FA | 496,535 | 1,191,685 | 08/01/2012 | 02/01/2020 |
| 05329W-AM-4 | AUTONATION INC CO.GUARNT | | | 1 | 2FE | 28,985,512 | 107.7180 | 30,403,540 | 28,225,000 | 28,727,541 | | (80,364) | | | 4.500 | 4.133 | AO | 317,531 | 1,270,125 | 11/09/2016 | 10/01/2025 |
| 053332-AP-7 | AUTOZONE INC SR UNSEC | | | 1 | 2FE | 40,044,815 | 102.8640 | 41,505,768 | 40,350,000 | 40,228,242 | | 31,954 | | | 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 | 104.1710 | 27,969,900 | 26,850,000 | 26,645,880 | | 34,586 | | | 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 | 103.0500 | 2,086,755 | 2,025,000 | 2,024,649 | | 50 | | | 3.125 | 3.128 | AO | 12,305 | 63,281 | 04/18/2016 | 04/21/2026 |
| 053332-AW-2 | AUTOZONE INC SR UNSEC | | | 2 | 2FE | 39,691,346 | 105.7960 | 42,106,969 | 39,800,000 | 39,697,754 | | 6,408 | | | 3.750 | 3.783 | AO | 302,646 | 746,250 | 04/04/2019 | 04/18/2029 |
| 05348E-AP-4 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 14,896,450 | 101.5070 | 15,225,982 | 15,000,000 | 14,987,548 | | 11,521 | | | 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 | 102.3730 | 56,730,164 | 55,415,000 | 55,126,438 | | 98,426 | | | 2.950 | 3.150 | MS | 481,341 | 1,634,743 | 12/05/2013 | 09/15/2022 |
| 05348E-AR-0 | AVALONBAY COMMUNITIES SR UNSEC | | | 1 | 1FE | 24,805,000 | 102.0480 | 25,511,936 | 25,000,000 | 24,932,499 | | 19,786 | | | 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 | 107.2850 | 10,728,479 | 10,000,000 | 9,991,344 | | 1,972 | | | 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 | 105.6020 | 10,560,246 | 10,000,000 | 9,989,744 | | 1,693 | | | 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 | 106.1250 | 31,588,188 | 29,765,000 | 29,786,965 | | (3,526) | | | 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 | 109.4130 | 12,773,945 | 11,675,000 | 11,369,856 | | 6,046 | | | 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 | 103.1500 | 12,068,531 | 11,700,000 | 11,696,118 | | 694 | | | 3.150 | 3.157 | JD | 30,713 | 368,550 | 11/21/2017 | 12/01/2024 |
| 05351W-AB-9 | AVANGRID INC SR UNSEC | | | 2 | 2FE | 20,321,103 | 105.9730 | 21,565,470 | 20,350,000 | 20,322,912 | | 1,809 | | | 3.800 | 3.817 | JD | 64,442 | 418,871 | 05/14/2019 | 06/01/2029 |
| 05379B-AK-3 | AVISTA CORP 1ST MORTG | | | 1 | 1FE | 10,930,260 | 132.0140 | 14,521,489 | 11,000,000 | 10,948,541 | | 1,838 | | | 6.250 | 6.297 | JD | 57,292 | 687,500 | 11/14/2005 | 12/01/2035 |

# 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 |
| 05379B-AP-2 | AVISTA CORP 1ST MORTG | | | 1 | 1FE | 23,071,300 | 106.2840 | 24,445,252 | 23,000,000 | 23,016,293 | | (6,685) | | | 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 | 114.3950 | 17,159,223 | 15,000,000 | 14,985,438 | | 571 | | | 4.350 | 4.356 | JD | 54,375 | 652,500 | 05/15/2018 | 06/01/2048 |
| 05379B-C*-6 | AVISTA CORP SR-SEC | | | 1 | 1 | 25,000,000 | 103.1280 | 25,782,000 | 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 | 101.2560 | 40,502,400 | 40,000,000 | 40,000,000 | | | | | 3.910 | 3.910 | JD | 130,333 | 1,564,000 | 12/14/2017 | 12/01/2047 |
| 05379B-D@-3 | AVISTA CORP SR-SEC | | | | 1IF | 48,000,000 | 100.0200 | 48,009,600 | 48,000,000 | 48,000,000 | | | | | 3.430 | 3.430 | JD | 137,200 | 22,867 | 11/26/2019 | 06/01/2049 |
| 05453G-AA-3 | AXALTA COATING SYSTEMS CO.GUARNT | | | 1 | 4FE | 24,846,825 | 103.5000 | 25,875,000 | 25,000,000 | 24,844,637 | | 21,872 | | | 4.875 | 4.997 | FA | 460,417 | 1,218,750 | 12/20/2018 | 08/15/2024 |
| 054561-AJ-4 | AXA EQUITABLE HOLDINGS I SR UNSEC | | | 2 | 2FE | 14,973,925 | 108.4730 | 16,270,917 | 15,000,000 | 14,976,977 | | 3,052 | | | 4.350 | 4.372 | AO | 128,688 | 652,500 | 01/16/2019 | 04/20/2028 |
| 054561-AM-7 | AXA EQUITABLE HOLDINGS I SR UNSEC | | | 2 | 2FE | 5,982,618 | 107.3190 | 6,439,156 | 6,000,000 | 5,983,330 | | 712 | | | 5.000 | 5.018 | AO | 59,167 | 300,000 | 01/23/2019 | 04/20/2048 |
| 05523U-AK-6 | BAE SYSTEMS HOLDINGS INC CO.GUARNT | | | 1 | 2FE | 29,611,791 | 105.6470 | 31,377,302 | 29,700,000 | 29,653,798 | | 8,670 | | | 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 | 113.5080 | 22,241,817 | 19,595,000 | 20,274,518 | | (16,545) | | | 4.750 | 4.507 | 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 | 106.0400 | 40,352,327 | 38,054,000 | 38,481,605 | | (67,923) | | | 3.850 | 3.626 | JD | 65,115 | 1,465,079 | 11/22/2016 | 12/15/2025 |
| 05531G-AB-7 | BB&T CORP SUBORD | | | 2 | 1FE | 51,449,015 | 108.3680 | 55,809,490 | 51,500,000 | 51,452,415 | | 3,400 | | | 3.875 | 3.887 | MS | 565,427 | 1,003,356 | 03/11/2019 | 03/19/2029 |
| 05606#-AA-1 | BIF III HOLTWOOD LLC SR-UNSEC | | | | 2PL | 32,000,000 | 107.2560 | 34,321,920 | 32,000,000 | 32,000,000 | | | | | 4.504 | 4.530 | MJSD | 4,004 | 1,441,280 | 02/15/2018 | 02/15/2033 |
| 05643#-AA-6 | BACONTON POWER LLC B-SR-SEC | | | 1 | 1 | 22,057,524 | 105.1300 | 23,189,075 | 22,057,524 | 22,057,524 | | | | | 6.840 | 6.900 | MJSD | 4,191 | 1,508,735 | 11/01/2002 | 09/30/2022 |
| 05707#-AA-9 | BAIRD FINANCIAL CORP SR-UNSEC | | | | 1PL | 50,000,000 | 109.6760 | 54,838,000 | 50,000,000 | 50,000,000 | | | | | 4.580 | 4.580 | MS | 585,222 | 1,145,000 | 03/29/2019 | 03/29/2029 |
| 057224-AZ-0 | BAKER HUGHES A GE CO LLC SR UNSEC | | | 1 | 1FE | 27,605,783 | 117.5290 | 32,585,041 | 27,725,000 | 27,626,846 | | 2,604 | | | 5.125 | 5.153 | MS | 418,378 | 1,420,906 | 08/19/2010 | 09/15/2040 |
| 058498-AS-5 | BALL CORP CO.GUARNT | | | 1 | 3FE | 32,095,000 | 105.0000 | 34,230,000 | 32,600,000 | 32,382,516 | | 49,890 | | | 4.000 | 4.187 | MN | 166,622 | 1,304,000 | 06/24/2013 | 11/15/2023 |
| 058498-AT-3 | BALL CORP CO.GUARNT | | | 1 | 3FE | 92,730,000 | 111.3750 | 103,278,038 | 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 | 120.6970 | 39,829,850 | 33,000,000 | 32,082,763 | | 43,593 | | | 5.200 | 5.491 | 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 | 102.6850 | 16,429,619 | 16,000,000 | 15,981,054 | | 9,622 | | | 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 | 103.6430 | 2,647,034 | 2,554,000 | 2,499,872 | | 14,135 | | | 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 | 101.5450 | 27,010,844 | 26,600,000 | 26,577,124 | | 513 | | | 3.500 | 3.505 | FA | 351,711 | 931,000 | 08/15/2016 | 08/15/2046 |
| 059165-EL-0 | BALTIMORE GAS & ELECTRIC | | | 1 | 1FE | 14,868,300 | 97.6640 | 14,649,617 | 15,000,000 | 14,869,111 | | 811 | | | 3.200 | 3.246 | MS | 145,333 | | 09/09/2019 | 09/15/2049 |
| 06051G-EU-9 | BANK OF AMERICA CORP SR UNSEC | | | | 1FE | 24,463,224 | 103.3620 | 25,427,004 | 24,600,000 | 24,553,684 | | 14,301 | | | 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 | 107.3390 | 15,778,760 | 14,700,000 | 14,694,452 | | 1,059 | | | 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 | 106.6320 | 11,489,622 | 10,775,000 | 10,756,595 | | 3,057 | | | 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 | 109.7420 | 4,279,939 | 3,900,000 | 4,078,848 | | (25,401) | | | 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 | 106.2480 | 62,580,026 | 58,900,000 | 59,517,769 | | (87,217) | | | 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 | 104.1330 | 15,619,891 | 15,000,000 | 15,000,000 | | | | | 3.248 | 3.248 | AO | 94,733 | 487,200 | 10/18/2016 | 10/21/2027 |
| 06051G-GC-7 | BANK OF AMERICA CORP SUBORD | | | 2 | 2FE | 10,190,000 | 108.3160 | 10,831,633 | 10,000,000 | 10,175,171 | | (14,829) | | | 4.183 | 3.891 | MN | 41,830 | 418,300 | 04/18/2019 | 11/25/2027 |
| 06051G-GM-5 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 25,000,000 | 115.0360 | 28,759,088 | 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 | 105.8870 | 52,943,716 | 50,000,000 | 50,000,000 | | | | | 3.593 | 3.593 | JJ | 798,444 | 1,796,500 | 07/18/2017 | 07/21/2028 |
| 06051G-HA-0 | BANK OF AMERICA CORP SR UNSEC | | | 1 | 1FE | 25,000,000 | 112.9110 | 28,227,670 | 25,000,000 | 25,000,000 | | | | | 3.946 | 3.946 | JJ | 432,964 | 986,500 | 01/18/2018 | 01/23/2049 |
| 06051G-HD-4 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 35,231,696 | 104.8690 | 37,920,701 | 36,160,000 | 35,296,130 | | 64,434 | | | 3.419 | 3.735 | JD | 37,776 | 1,236,310 | 03/25/2019 | 12/20/2028 |
| 06051G-HM-4 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 33,535,200 | 111.0080 | 37,298,777 | 33,600,000 | 33,540,536 | | 5,150 | | | 4.271 | 4.294 | JJ | 629,830 | 1,435,056 | 12/20/2018 | 07/23/2029 |
| 06051G-HQ-5 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 1,625,000 | 109.8540 | 1,785,125 | 1,625,000 | 1,625,000 | | | | | 3.974 | 3.974 | FA | 25,831 | 32,289 | 02/04/2019 | 02/07/2030 |
| 06051G-HT-9 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 20,000,000 | 105.6150 | 21,122,914 | 20,000,000 | 20,000,000 | | | | | 3.559 | 3.559 | AO | 134,451 | 355,900 | 04/17/2019 | 04/23/2027 |
| 06051G-HU-6 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 64,000,000 | 113.1380 | 72,408,528 | 64,000,000 | 64,000,000 | | | | | 4.078 | 4.078 | AO | 492,985 | 1,304,960 | 04/17/2019 | 04/23/2040 |
| 06051G-HV-4 | BANK OF AMERICA CORP SR UNSEC | | | 2 | 1FE | 7,633,360 | 103.3070 | 7,877,153 | 7,625,000 | 7,633,044 | | (316) | | | 3.194 | 3.181 | JJ | 106,888 | | 07/18/2019 | 07/23/2030 |
| 06051G-HX-0 | BANK OF AMERICA CORP SERIES MTN | | | 1 | 1FE | 7,075,000 | 100.7220 | 7,126,081 | 7,075,000 | 7,075,000 | | | | | 2.884 | 2.884 | AO | 39,108 | | 10/17/2019 | 10/22/2030 |
| 06405L-AB-7 | BANK OF NY MELLON CORP SR UNSEC | | | 2 | 1FE | 2,000,000 | 100.0920 | 2,001,840 | 2,000,000 | 2,000,000 | | | | | 2.180 | 2.783 | MJSD | 3,391 | 26,419 | 05/30/2019 | 06/04/2021 |
| 06406G-AA-9 | BANK OF NY MELLON CORP SUBORD | | | 1 | 1FE | 12,086,690 | 102.3940 | 12,389,615 | 12,100,000 | 12,090,037 | | 1,088 | | | 3.000 | 3.012 | AO | 61,508 | 363,000 | 10/24/2016 | 10/30/2028 |
| 06406H-BY-4 | BANK OF NY MELLON CORP SR UNSEC | | | 1 | 1FE | 45,821,100 | 102.7130 | 46,221,014 | 45,000,000 | 45,160,095 | | (93,285) | | | 3.550 | 3.326 | 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 | 106.2670 | 41,178,599 | 38,750,000 | 38,685,818 | | 14,278 | | | 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 | 106.1690 | 14,863,660 | 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 | 107.6760 | 12,921,120 | 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 | 2PL | 47,141,980 | 101.7940 | 46,825,240 | 46,000,000 | 46,183,577 | | (165,543) | | | 4.570 | 4.183 | 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 | 103.1650 | 33,012,800 | 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 | 2PL | 20,000,000 | 101.4030 | 20,280,600 | 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 | 2PL | 20,000,000 | 99.8060 | 19,961,200 | 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 | 123.2560 | 14,790,720 | 12,000,000 | 12,334,399 | | (6,519) | | | 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 | 125.5890 | 50,235,600 | 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 | 119.6760 | 89,757,000 | 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 | | | | 2PL | 30,000,000 | 108.8090 | 32,642,700 | 30,000,000 | 30,000,000 | | | | | 4.590 | 4.616 | MJSD | 3,825 | 1,377,000 | 05/03/2018 | 05/03/2033 |
| 072732-AC-4 | BAYER CORP CO.GUARNT | LS | | | 2FE | 29,375,050 | 122.8400 | 36,851,855 | 30,000,000 | 29,681,098 | | 28,560 | | | 6.650 | 6.823 | FA | 753,667 | 1,995,000 | 04/04/2003 | 02/15/2028 |
| 07274E-AG-8 | BAYER US FINANCE LLC CO.GUARNT | | | 1 | 2FE | 28,019,710 | 102.9890 | 29,120,154 | 28,275,000 | 28,142,237 | | 25,151 | | | 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 | 108.4420 | 25,863,341 | 23,850,000 | 23,526,790 | | 10,745 | | | 4.625 | 4.736 | JD | 18,384 | 1,103,063 | 06/28/2018 | 06/25/2038 |

# 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 |
| 07274N-AQ-6 | BAYER US FINANCE II LLC CO.GUARNT | | | 1 | 2FE | 10,613,364 | 114.3100 | 12,174,006 | 10,650,000 | 10,614,219 | | 570 | | | 4.875 | 4.897 | JD | 8,653 | 519,188 | 06/18/2018 | 06/25/2048 |
| 07274N-AV-5 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 13,903,453 | 99.4280 | 14,814,706 | 14,900,000 | 14,044,629 | | 141,176 | | | 2.200 | 4.625 | JJ | 151,152 | 327,800 | 07/12/2018 | 07/15/2022 |
| 07274N-AW-3 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 10,155,436 | 103.1320 | 10,932,026 | 10,600,000 | 10,155,436 | | | | | 3.375 | 4.590 | JJ | 164,963 | 357,750 | 07/12/2018 | 07/15/2024 |
| 07274N-AZ-6 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 15,946,000 | 103.5210 | 17,598,614 | 17,000,000 | 15,946,000 | | | | | 4.200 | 4.971 | JJ | 329,233 | 714,000 | 07/12/2018 | 07/15/2034 |
| 07274N-BC-6 | BAYER US FINANCE II LLC CO.GUARNT | | | | 2FE | 3,859,835 | 115.3850 | 4,038,491 | 3,500,000 | 3,843,796 | | (11,223) | | | 5.875 | 5.046 | AO | 43,410 | 205,625 | 07/12/2018 | 04/15/2038 |
| 07274N-BD-4 | BAYER US FINANCE II LLC CO.GUARNT | LS | | 2 | 2FE | 18,986,823 | 86.7310 | 19,857,873 | 22,896,000 | 18,986,823 | | | | | 3.600 | 4.968 | JJ | 380,074 | 824,256 | 07/12/2018 | 07/15/2042 |
| 07274N-BE-2 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 33,956,539 | 100.7130 | 35,249,453 | 35,000,000 | 33,990,759 | | 22,046 | | | 4.650 | 4.855 | MN | 207,958 | 1,627,500 | 07/12/2018 | 11/15/2043 |
| 07274N-BG-7 | BAYER US FINANCE II LLC CO.GUARNT | | | 2 | 2FE | 45,815,569 | 96.2760 | 49,983,365 | 51,917,000 | 45,991,661 | | 119,531 | | | 3.950 | 4.728 | AO | 432,930 | 2,050,722 | 07/30/2018 | 04/15/2045 |
| 07330M-AA-5 | BRANCH BANKING & TRUST SUBORD | | | 1 | 1FE | 39,902,400 | 107.4120 | 42,964,811 | 40,000,000 | 39,939,867 | | 8,184 | | | 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 | 106.4790 | 49,592,639 | 46,575,000 | 46,468,826 | | 16,370 | | | 3.625 | 3.670 | MS | 492,434 | 1,688,344 | 09/16/2015 | 09/16/2025 |
| 07330N-AT-2 | BRANCH BANKING AND TRUST SERIES BKNT | | | 2 | 1FE | 1,896,770 | 99.8420 | 1,897,002 | 1,900,000 | 1,896,814 | | 44 | | | 2.150 | 2.186 | JD | 2,837 | | 12/03/2019 | 12/06/2024 |
| 073685-AD-1 | BEACON ROOFING SUPPLY IN CO.GUARNT | | | 2 | 4FE | 20,512,250 | 100.5000 | 20,552,250 | 20,450,000 | 20,487,221 | | (12,011) | | | 4.875 | 4.805 | MN | 166,156 | 996,938 | 11/21/2017 | 11/01/2025 |
| 07387#-AA-2 | BEAR SWAMP FINANCE LTD PTNSP SR | | | 1 | 2PL | 41,961,650 | 110.6400 | 46,426,370 | 41,961,650 | 41,961,650 | | | | | 4.890 | 4.921 | MJSD | 5,700 | 2,052,152 | 09/04/2015 | 10/08/2025 |
| 075887-AQ-2 | BECTON DICKINSON SR UNSEC | | | | 2FE | 8,626,207 | 123.3710 | 12,337,094 | 10,000,000 | 9,236,707 | | 60,118 | | | 6.700 | 7.944 | FA | 279,167 | 670,000 | 04/30/2004 | 08/01/2028 |
| 075887-BA-6 | BECTON DICKINSON AND CO SR UNSEC | | | 1 | 2FE | 40,123,600 | 101.8620 | 40,744,883 | 40,000,000 | 40,026,310 | | (13,652) | | | 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 | 105.9230 | 35,303,984 | 33,330,000 | 33,382,050 | | (10,274) | | | 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 | 25,526,256 | 106.4550 | 27,762,384 | 26,079,000 | 25,595,618 | | 54,178 | | | 3.700 | 3.988 | JD | 67,009 | 964,923 | 09/26/2018 | 06/06/2027 |
| 081437-AP-0 | BEMIS COMPANY INC CO.GUARNT | | | 2 | 2FE | 11,156,005 | 97.8470 | 11,350,302 | 11,600,000 | 11,185,477 | | 29,472 | | | 3.100 | 3.707 | MS | 105,882 | 91,898 | 06/13/2019 | 09/15/2026 |
| 084423-AP-7 | BERKLEY -WR CORP SR UNSEC | | | 1 | 2FE | 19,601,550 | 122.8420 | 24,568,448 | 20,000,000 | 19,684,833 | | 9,533 | | | 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 | 102.2350 | 8,178,809 | 8,000,000 | 7,997,936 | | 2,807 | | | 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 | 105.4200 | 20,820,455 | 19,750,000 | 19,730,368 | | 8,264 | | | 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 | 111.3530 | 38,973,405 | 35,000,000 | 34,748,818 | | 5,253 | | | 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 | 115.2900 | 11,298,449 | 9,800,000 | 9,729,963 | | 1,701 | | | 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 | 118.0040 | 19,175,585 | 16,250,000 | 16,169,562 | | 1,425 | | | 4.200 | 4.230 | FA | 257,833 | 682,500 | 08/07/2018 | 08/15/2048 |
| 084664-CR-0 | BERKSHIRE HATHAWAY FIN CO.GUARNT | | | 2 | 1FE | 12,002,543 | 118.2570 | 14,338,691 | 12,125,000 | 12,004,602 | | 2,060 | | | 4.250 | 4.310 | JJ | 237,616 | 263,382 | 01/04/2019 | 01/15/2049 |
| 084670-BC-1 | BERKSHIRE HATHAWAY INC SR UNSEC | LS | | | 1FE | 7,499,400 | 103.2310 | 7,742,354 | 7,500,000 | 7,499,887 | | 66 | | | 3.750 | 3.751 | FA | 106,250 | 281,250 | 08/10/2011 | 08/15/2021 |
| 08576P-AA-9 | BERRY GLOBAL INC SECURED | LS | | 1 | 4FE | 8,750,000 | 102.7200 | 8,988,000 | 8,750,000 | 8,750,000 | | | | | 4.500 | 4.500 | FA | 148,750 | 393,750 | 01/19/2018 | 02/15/2026 |
| 085790-AY-9 | BERRY GLOBAL INC SECURED | | | 1 | 4FE | 9,706,250 | 102.6250 | 10,262,500 | 10,000,000 | 9,850,991 | | 36,998 | | | 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 | 128.6150 | 2,057,835 | 1,600,000 | 1,706,662 | | (9,862) | | | 6.625 | 5.608 | AO | 22,378 | 106,000 | 12/15/2005 | 04/15/2028 |
| 088888-AA-6 | BIF II SAFE HARBOR HLDGS LLC | | | | 2PL | 60,000,000 | 109.1200 | 65,472,000 | 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 | 105.9450 | 17,560,390 | 16,575,000 | 16,540,719 | | 7,881 | | | 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 | 105.2080 | 11,678,115 | 11,100,000 | 11,078,157 | | 3,141 | | | 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 | 29,481,580 | 101.0950 | 29,664,216 | 29,343,000 | 29,439,524 | | (13,180) | | | 3.150 | 3.094 | JJ | 426,207 | 924,305 | 10/12/2016 | 01/15/2027 |
| 092113-AR-0 | BLACK HILLS CORP | | | 1 | 2FE | 20,927,760 | 99.4930 | 20,893,605 | 21,000,000 | 20,929,269 | | 1,509 | | | 3.050 | 3.090 | AO | 156,567 | | 09/26/2019 | 10/15/2029 |
| 092114-A*-8 | BLACK HILLS POWER-INC. AG-SR-SEC | | | 1 | 1 | 26,000,000 | 109.1920 | 28,389,920 | 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 | 131.8000 | 17,134,023 | 13,000,000 | 12,992,628 | | 187 | | | 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 | 103.2550 | 61,953,131 | 60,000,000 | 59,942,894 | | 38,876 | | | 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 | 103.6000 | 7,692,276 | 7,425,000 | 7,414,240 | | 4,201 | | | 3.375 | 3.438 | JD | 20,883 | 250,594 | 05/22/2012 | 06/01/2022 |
| 09247X-AP-6 | BLACKROCK INC SR UNSEC | | | 2 | 1FE | 35,757,995 | 107.2140 | 38,650,741 | 36,050,000 | 35,774,844 | | 16,849 | | | 3.250 | 3.346 | AO | 198,525 | 589,067 | 04/17/2019 | 04/30/2029 |
| 095368-AA-0 | BLUE CROSS BLUE SHIELD LEASE-B | | | 4 | 1 | 17,529,497 | 102.5610 | 17,978,428 | 17,529,497 | 17,529,497 | | | | | 3.650 | 3.678 | MON | 28,437 | 632,522 | 09/28/2016 | 09/15/2025 |
| 095370-AB-8 | BLUE CUBE SPINCO LLC CO.GUARNT | | | 2 | 3FE | 44,000,000 | 107.5320 | 47,314,080 | 44,000,000 | 44,000,000 | | | | | 9.750 | 9.750 | AO | 905,667 | 4,290,000 | 10/03/2016 | 10/15/2023 |
| 095370-AD-4 | BLUE CUBE SPINCO LLC CO.GUARNT | | | 2 | 3FE | 35,465,000 | 110.5770 | 39,216,133 | 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 | 149.4750 | 37,368,733 | 25,000,000 | 25,055,720 | | (2,620) | | | 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 | 123.5960 | 61,797,847 | 50,000,000 | 50,112,400 | | (19,304) | | | 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 | 123.7660 | 12,376,556 | 10,000,000 | 9,592,385 | | 57,239 | | | 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 | 140.2020 | 21,030,313 | 15,000,000 | 15,940,024 | | (27,964) | | | 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 | 130.2670 | 14,329,322 | 11,000,000 | 10,889,448 | | 5,296 | | | 6.125 | 6.238 | FA | 254,528 | 673,750 | 02/25/2009 | 02/15/2033 |
| 097023-BK-0 | BOEING CO SR UNSEC | | | 1 | 1FE | 9,632,411 | 100.1980 | 9,944,613 | 9,925,000 | 9,686,081 | | 11,740 | | | 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 | 98.8910 | 14,017,839 | 14,175,000 | 13,673,796 | | 11,698 | | | 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 | 102.9620 | 1,338,510 | 1,300,000 | 1,209,330 | | 1,702 | | | 3.625 | 4.042 | MS | 15,708 | 47,125 | 02/21/2018 | 03/01/2048 |
| 097023-CB-9 | BOEING CO SR UNSEC | | | 2 | 1FE | 2,146,659 | 105.8950 | 2,435,583 | 2,300,000 | 2,149,723 | | 2,624 | | | 3.850 | 4.245 | MN | 14,758 | 88,796 | 10/29/2018 | 11/01/2048 |
| 097023-CD-5 | BOEING CO SR UNSEC | | | 2 | 1FE | 15,000,880 | 104.1480 | 15,830,523 | 15,200,000 | 15,013,071 | | 12,191 | | | 3.200 | 3.357 | MS | 162,133 | 264,818 | 04/30/2019 | 03/01/2029 |
| 097023-CF-0 | BOEING CO SR UNSEC | | | 2 | 1FE | 1,505,338 | 104.1650 | 1,640,597 | 1,575,000 | 1,505,995 | | 658 | | | 3.825 | 4.049 | MS | 20,081 | 32,799 | 02/13/2019 | 03/01/2059 |
| 097023-CJ-2 | BOEING CO SR UNSEC | | | 2 | 1FE | 15,152,880 | 106.9480 | 16,256,171 | 15,200,000 | 15,154,465 | | 1,585 | | | 3.600 | 3.627 | MN | 91,200 | 272,080 | 04/30/2019 | 05/01/2034 |
| 097023-CP-8 | BOEING CO SR UNSEC | | | 2 | 1FE | 25,035,632 | 102.1310 | 25,609,249 | 25,075,000 | 25,036,471 | | 839 | | | 3.250 | 3.263 | FA | 341,821 | | 07/29/2019 | 02/01/2035 |
| 099724-AJ-5 | BORGWARNER INC SR UNSEC | | | 1 | 2FE | 11,776,164 | 104.5290 | 12,334,412 | 11,800,000 | 11,786,594 | | 2,315 | | | 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 | 113.7440 | 22,748,841 | 20,000,000 | 20,000,000 | | | | | 4.487 | 4.487 | FA | 339,018 | 897,400 | 02/14/2012 | 02/15/2042 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 100743-AK-9 | BOSTON GAS COMPANY SR UNSEC | | | 1 | 1FE | 8,417,081 | 103.4910 | 8,719,117 | 8,425,000 | 8,418,761 | | 717 | | | 3.150 | 3.161 | FA | 110,578 | 265,388 | 07/31/2017 | 08/01/2027 |
| 100743-AL-7 | BOSTON GAS COMPANY SR UNSEC | | | 2 | 1FE | 5,600,000 | 102.2410 | 5,725,480 | 5,600,000 | 5,600,000 | | | | | 3.001 | 3.001 | FA | 70,957 | | 07/24/2019 | 08/01/2029 |
| 10112R-AS-3 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 1FE | 16,838,100 | 102.3280 | 17,395,837 | 17,000,000 | 16,974,054 | | 17,997 | | | 4.125 | 4.241 | MN | 89,604 | 701,250 | 08/25/2011 | 05/15/2021 |
| 10112R-AU-8 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 1FE | 29,434,805 | 104.7300 | 30,895,398 | 29,500,000 | 29,477,932 | | 6,614 | | | 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 | 1FE | 16,542,814 | 103.1370 | 17,610,640 | 17,075,000 | 16,854,092 | | 54,554 | | | 3.125 | 3.501 | MS | 177,865 | 533,594 | 09/13/2013 | 09/01/2023 |
| 10112R-AW-4 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 1FE | 20,033,590 | 105.7070 | 21,273,539 | 20,125,000 | 20,085,600 | | 8,744 | | | 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 | 105.8660 | 15,826,965 | 14,950,000 | 14,921,749 | | 4,072 | | | 3.650 | 3.685 | FA | 227,365 | 545,675 | 01/08/2016 | 02/01/2026 |
| 10112R-AY-0 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 9,160,200 | 101.3250 | 10,132,536 | 10,000,000 | 9,248,139 | | 87,939 | | | 2.750 | 4.034 | AO | 68,750 | 275,000 | 01/30/2019 | 10/01/2026 |
| 10112R-AZ-7 | BOSTON PROPERTIES LP SR UNSEC | | | 1 | 2FE | 17,058,447 | 103.7140 | 17,735,021 | 17,100,000 | 17,070,051 | | 5,390 | | | 3.200 | 3.238 | JJ | 252,320 | 547,200 | 11/17/2017 | 01/15/2025 |
| 10112R-BA-1 | BOSTON PROPERTIES LP SR UNSEC | | | 2 | 2FE | 18,134,662 | 113.2520 | 20,611,929 | 18,200,000 | 18,140,528 | | 5,401 | | | 4.500 | 4.545 | JD | 68,250 | 825,825 | 11/13/2018 | 12/01/2028 |
| 10112R-BB-9 | BOSTON PROPERTIES LP SR UNSEC | | | 2 | 2FE | 13,874,285 | 104.3470 | 14,504,186 | 13,900,000 | 13,875,441 | | 1,156 | | | 3.400 | 3.422 | JD | 13,128 | 236,300 | 06/12/2019 | 06/21/2029 |
| 101137-AX-5 | BOSTON SCIENTIFIC CORP SR UNSEC | | | 2 | 2FE | 16,419,644 | 110.5240 | 18,208,901 | 16,475,000 | 16,423,646 | | 4,002 | | | 4.000 | 4.041 | MS | 219,667 | 340,483 | 02/21/2019 | 03/01/2029 |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC SR-UNSEC | | | | 2PL | 75,000,000 | 100.0000 | 75,000,000 | 75,000,000 | 75,000,000 | | | | | 3.920 | 3.920 | JD | 8,167 | 114,333 | 12/16/2019 | 09/30/2038 |
| 103304-BM-2 | BOYD GAMING CORP CO.GUARNT | | | 1 | 4FE | 15,258,889 | 107.5940 | 16,139,063 | 15,000,000 | 15,167,825 | | (33,702) | | | 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 | 107.3750 | 11,811,250 | 11,000,000 | 11,009,476 | | (1,734) | | | 6.000 | 5.978 | FA | 249,333 | 660,000 | 08/13/2018 | 08/15/2026 |
| 10334#-AA-0 | BOYD WATTERSON GSA REIT SR-UNSEC | | | | 2PL | 20,000,000 | 103.6000 | 20,720,000 | 20,000,000 | 20,000,000 | | | | | 4.140 | 4.140 | FA | 328,900 | 828,000 | 04/10/2018 | 02/08/2026 |
| 10334#-AC-6 | BOYD WATTERSON GSA REIT SR-UNSEC | | | | 2PL | 7,000,000 | 104.5120 | 7,315,840 | 7,000,000 | 7,000,000 | | | | | 4.300 | 4.300 | FA | 119,564 | 301,000 | 04/10/2018 | 02/08/2028 |
| 10334#-AG-7 | BOYD WATTERSON GSA REIT SR-UNSEC | | | | 2PL | 30,000,000 | 107.5890 | 32,276,700 | 30,000,000 | 30,000,000 | | | | | 4.640 | 4.640 | MS | 421,467 | 696,000 | 03/13/2019 | 03/12/2027 |
| 10373Q-AG-5 | BP CAP MARKETS AMERICA CO.GUARNT | | | | 1FE | 40,875,070 | 103.3200 | 41,173,149 | 39,850,000 | 40,405,882 | | (447,500) | | | 4.742 | 3.536 | MS | 577,404 | 1,889,687 | 12/14/2018 | 03/11/2021 |
| 10373Q-AJ-9 | BP CAP MARKETS AMERICA CO.GUARNT | | | | 1FE | 29,653,201 | 103.1750 | 30,952,634 | 30,000,000 | 29,756,448 | | 98,361 | | | 3.245 | 3.609 | MN | 148,729 | 973,500 | 12/14/2018 | 05/06/2022 |
| 10373Q-AT-7 | BP CAP MARKETS AMERICA CO.GUARNT | | | 2 | 1FE | 11,658,063 | 104.3880 | 12,839,764 | 12,300,000 | 11,738,630 | | 76,778 | | | 3.119 | 3.940 | MN | 60,743 | 383,637 | 12/14/2018 | 05/04/2026 |
| 105340-AM-5 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 22,500,625 | 103.6800 | 23,313,493 | 22,486,000 | 22,511,030 | | (9,167) | | | 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 | 105.8950 | 29,739,463 | 28,084,000 | 28,117,266 | | (7,649) | | | 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 | 23,830,092 | 108.6760 | 26,156,133 | 24,068,000 | 23,856,180 | | 17,993 | | | 4.550 | 4.661 | AO | 273,774 | 994,835 | 04/11/2019 | 10/01/2029 |
| 105340-AQ-6 | BRANDYWINE OPER PARTNERS CO.GUARNT | | | 1 | 2FE | 16,973,170 | 104.4330 | 18,066,862 | 17,300,000 | 17,023,271 | | 28,698 | | | 3.950 | 4.189 | MN | 87,317 | 683,350 | 05/15/2018 | 11/15/2027 |
| 105678@-AA-0 | BRAVES STADIUM CO-LLC | | | 1 | 2PL | 49,219,941 | 97.8190 | 48,146,454 | 49,219,941 | 49,219,941 | | | | | 3.770 | 3.770 | MS | 469,052 | 1,855,592 | 10/13/2016 | 09/30/2041 |
| 110122-AU-2 | BRISTOL-MYERS SQUIBB CO SR UNSEC | | | 1 | 1FE | 30,118,189 | 99.6370 | 32,038,229 | 32,155,000 | 30,421,980 | | 48,866 | | | 3.250 | 3.600 | FA | 435,432 | 1,045,038 | 06/16/2017 | 08/01/2042 |
| 110122-BM-9 | BRISTOL MYERS SQUIBB CO SERIES 144A | | | 1 | 1FE | 2,634,425 | 105.6900 | 2,642,242 | 2,500,000 | 2,631,085 | | (3,340) | | | 3.625 | 2.285 | MN | 11,580 | | 11/20/2019 | 05/15/2024 |
| 110122-BN-7 | BRISTOL MYERS SQUIBB CO SERIES 144A | | | 1 | 1FE | 83,337,049 | 108.1020 | 83,806,354 | 77,525,000 | 83,230,243 | | (106,806) | | | 3.875 | 2.406 | FA | 1,134,880 | | 11/20/2019 | 08/15/2025 |
| 110122-BP-2 | BRISTOL MYERS SQUIBB CO SERIES 144A | | | 1 | 1FE | 32,357,083 | 107.0270 | 32,750,308 | 30,600,000 | 32,333,284 | | (23,799) | | | 3.450 | 2.624 | MN | 134,895 | | 11/20/2019 | 11/15/2027 |
| 110122-BQ-0 | BRISTOL MYERS SQUIBB CO SERIES 144A | | | 1 | 1FE | 34,976,096 | 110.2380 | 35,276,192 | 32,000,000 | 34,938,150 | | (37,946) | | | 3.900 | 2.603 | FA | 454,133 | | 11/20/2019 | 02/20/2028 |
| 110122-CA-4 | BRISTOL-MYERS SQUIBB CO SR UNSEC | | | 2 | 1FE | 7,379,872 | 104.8670 | 7,760,136 | 7,400,000 | 7,381,638 | | 1,766 | | | 3.200 | 3.243 | JD | 10,524 | 137,476 | 05/07/2019 | 06/15/2026 |
| 110122-CB-2 | BRISTOL-MYERS SQUIBB CO SR UNSEC | | | 2 | 1FE | 25,046,594 | 106.8650 | 26,956,590 | 25,225,000 | 25,057,319 | | 10,725 | | | 3.400 | 3.482 | JJ | 536,031 | | 05/07/2019 | 07/26/2029 |
| 110122-CC-0 | BRISTOL-MYERS SQUIBB CO SR UNSEC | | | 2 | 1FE | 6,976,060 | 115.1300 | 8,059,135 | 7,000,000 | 6,976,814 | | 754 | | | 4.125 | 4.150 | JD | 12,833 | 167,635 | 05/07/2019 | 06/15/2039 |
| 11120V-AA-1 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 59,475,153 | 104.9420 | 62,765,607 | 59,810,000 | 59,605,106 | | 35,405 | | | 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 | 104.1410 | 24,030,582 | 23,075,000 | 23,088,061 | | (4,906) | | | 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 | 106.4420 | 25,013,951 | 23,500,000 | 23,453,224 | | 5,939 | | | 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 | 102.8700 | 18,233,676 | 17,725,000 | 17,708,953 | | 3,971 | | | 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 | 104.8130 | 14,490,389 | 13,825,000 | 13,199,855 | | 71,466 | | | 3.900 | 4.646 | MS | 158,757 | 539,175 | 05/03/2018 | 03/15/2027 |
| 11120V-AF-0 | BRIXMOR OPERATING PART SR UNSEC | | | 1 | 2FE | 9,957,600 | 104.5180 | 10,451,815 | 10,000,000 | 9,971,939 | | 5,691 | | | 3.650 | 3.719 | JD | 16,222 | 365,000 | 05/31/2017 | 06/15/2024 |
| 11134#-AA-0 | BROADSTONE NET LEASE-LLC | | | | 2FE | 35,000,000 | 106.6470 | 37,326,450 | 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 | 110.3460 | 77,242,200 | 70,000,000 | 70,000,000 | | | | | 5.090 | 5.090 | JJ | 1,771,603 | 2,988,961 | 09/13/2018 | 07/02/2028 |
| 11134L-AF-6 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 5,744,810 | 103.5650 | 5,954,984 | 5,750,000 | 5,746,423 | | 808 | | | 3.625 | 3.642 | JJ | 96,113 | 208,438 | 02/07/2018 | 01/15/2024 |
| 11134L-AH-2 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 41,791,289 | 103.7660 | 43,062,766 | 41,500,000 | 41,734,680 | | (30,656) | | | 3.875 | 3.778 | JJ | 741,524 | 1,608,125 | 02/07/2018 | 01/15/2027 |
| 11134L-AR-0 | BROADCOM CRP / CAYMN FI CO.GUARNT | | | 1 | 2FE | 42,346,688 | 100.5990 | 42,578,374 | 42,325,000 | 42,348,104 | | (1,716) | | | 3.500 | 3.492 | JJ | 683,078 | 1,481,375 | 02/07/2018 | 01/15/2028 |
| 11215#-AA-2 | BROKEN BOW WIND II-LLC SR-SEC | | | 1 | 2PL | 22,735,885 | 105.9240 | 24,082,759 | 22,735,885 | 22,735,885 | | | | | 4.820 | 4.821 | JD | 3,044 | 1,095,870 | 10/30/2014 | 06/30/2039 |
| 11283#-AB-7 | BROOKFIELD POWER NY FINANCE L. 2-SR-SEC | | | 1 | 2PL | 10,000,000 | 115.7620 | 11,576,200 | 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 | | | | 2PL | 60,000,000 | 106.0810 | 63,648,600 | 60,000,000 | 60,000,000 | | | | | 4.290 | 4.290 | JD | 107,250 | 2,574,000 | 12/18/2017 | 12/16/2030 |
| 11283*-AA-3 | BROOKFIELD WHITE PINE HYDRO LL | | | | 2PL | 43,750,000 | 106.7970 | 46,723,688 | 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 | 103.8950 | 20,778,937 | 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 | 114.3600 | 4,574,409 | 4,000,000 | 4,000,000 | | | | | 4.504 | 4.504 | MS | 55,549 | 180,160 | 03/07/2016 | 03/10/2046 |
| 114259-AT-1 | BROOKLYN UNION GAS CO SR UNSEC | | | 2 | 1FE | 10,000,000 | 108.4530 | 10,845,290 | 10,000,000 | 10,000,000 | | | | | 3.865 | 3.865 | MS | 125,613 | 193,250 | 02/27/2019 | 03/04/2029 |
| 114259-AU-8 | BROOKLYN UNION GAS CO SR UNSEC | | | 2 | 1FE | 15,000,000 | 114.6580 | 17,198,719 | 15,000,000 | 15,000,000 | | | | | 4.487 | 4.487 | MS | 218,741 | 336,525 | 02/27/2019 | 03/04/2049 |
| 118230-AH-4 | BUCKEYE PARTNERS LP SR UNSEC | | | 1 | 2FE | 0.0000 | 0.0000 | | | | | | | | 5.500 | 0.000 | FA | | 11,458 | 08/11/2009 | 08/15/2019 |
| 120111-BM-0 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 5,110,000 | 102.7500 | 5,137,500 | 5,000,000 | 5,052,294 | | (16,545) | | | 5.375 | 4.979 | MN | 34,340 | 268,750 | 04/01/2016 | 11/15/2024 |
| 120111-BN-8 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 15,782,500 | 105.1250 | 15,768,750 | 15,000,000 | 15,426,455 | | (100,731) | | | 6.000 | 5.156 | 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 | 134.6880 | 26,937,536 | 20,000,000 | 19,942,979 | | 1,445 | | | 5.750 | 5.774 | MN | 191,667 | 1,150,000 | 05/12/2010 | 05/01/2040 |

# 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 |
| 12189L-AC-5 | BURLINGTN NORTH SANTA FE SR UNSEC | | | 1 | 1FE | 10,765,059 | 123.6290 | 13,926,798 | 11,265,000 | 10,841,309 | | 10,576 | | | 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 | 102.6820 | 10,268,168 | 10,000,000 | 9,992,787 | | 4,850 | | | 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 | 129.0490 | 33,552,689 | 26,000,000 | 25,931,359 | | 1,667 | | | 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 | 102.2980 | 5,114,919 | 5,000,000 | 4,997,619 | | 1,390 | | | 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 | 122.1600 | 6,107,979 | 5,000,000 | 4,994,703 | | 133 | | | 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 | 102.2420 | 10,224,167 | 10,000,000 | 9,993,861 | | 2,650 | | | 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 | 115.5400 | 17,330,987 | 15,000,000 | 14,947,332 | | 1,371 | | | 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 | 105.6870 | 3,064,917 | 2,900,000 | 2,896,648 | | 687 | | | 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 | 118.8850 | 5,944,232 | 5,000,000 | 4,975,021 | | 537 | | | 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 | 114.8560 | 8,384,495 | 7,300,000 | 7,246,412 | | 936 | | | 4.150 | 4.194 | JD | 13,464 | 302,950 | 07/25/2018 | 12/15/2048 |
| 12189Q-AB-6 | BURLINGTN NORTH SANTA FE SR UNSEC | | | | 1FE | 15,924,750 | 138.8940 | 20,834,049 | 15,000,000 | 15,692,092 | | (21,605) | | | 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 | 126.4270 | 44,249,584 | 35,000,000 | 33,564,480 | | 182,509 | | | 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 | 128.8990 | 15,467,882 | 12,000,000 | 11,815,220 | | 16,863 | | | 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 | 134.5380 | 29,598,402 | 22,000,000 | 23,059,205 | | (83,257) | | | 7.082 | 6.380 | 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 | 130.9330 | 4,909,987 | 3,750,000 | 3,930,036 | | (14,228) | | | 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 | 101.7540 | 10,175,364 | 10,000,000 | 9,998,842 | | 3,863 | | | 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 | 137.4510 | 27,490,192 | 20,000,000 | 19,925,806 | | 2,489 | | | 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 | 139.8670 | 13,986,669 | 10,000,000 | 9,993,638 | | 201 | | | 6.150 | 6.156 | MN | 102,500 | 615,000 | 04/10/2007 | 05/01/2037 |
| 122014-AE-3 | BURLINGTON RESOURCES CO.GUARNT | | | | 1FE | 19,886,600 | 111.4460 | 22,289,249 | 20,000,000 | 19,982,102 | | 9,045 | | | 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 | 134.3190 | 6,850,249 | 5,100,000 | 5,520,837 | | (33,218) | | | 7.375 | 6.182 | MS | 125,375 | 376,125 | 04/24/2003 | 03/01/2029 |
| 12201P-AN-6 | BURLINGTON RESOURCES CO.GUARNT | | | 1 | 1FE | 16,631,271 | 143.7480 | 22,625,911 | 15,740,000 | 16,492,151 | | (40,662) | | | 7.400 | 6.935 | JD | 97,063 | 1,164,760 | 03/22/2004 | 12/01/2031 |
| 124847-AC-8 | ENTERCOM MEDIA CORP CO.GUARNT | LS | | 1 | 4FE | 25,875,526 | 105.2500 | 25,648,373 | 24,369,000 | 25,180,872 | | (256,700) | | | 7.250 | 5.952 | MN | 294,459 | 1,766,753 | 05/09/2017 | 11/01/2024 |
| 124857-AG-8 | CBS CORP CO.GUARNT | | | 1 | 2FE | 49,212,791 | 102.2720 | 51,135,891 | 50,000,000 | 49,804,250 | | 85,255 | | | 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 | 105.7880 | 10,578,830 | 10,000,000 | 10,008,349 | | (1,643) | | | 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 | 104.5550 | 26,086,536 | 24,950,000 | 24,870,251 | | 14,190 | | | 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 | 107.1620 | 17,119,131 | 15,975,000 | 15,778,382 | | 28,028 | | | 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 | 100.1490 | 32,798,874 | 32,750,000 | 31,879,874 | | 106,698 | | | 2.900 | 3.323 | JJ | 437,940 | 949,750 | 10/20/2017 | 01/15/2027 |
| 124857-AT-0 | CBS CORP CO.GUARNT | | | 1 | 2FE | 19,685,819 | 103.3090 | 20,708,378 | 20,045,000 | 19,754,580 | | 30,226 | | | 3.375 | 3.582 | FA | 255,574 | 676,519 | 10/18/2017 | 02/15/2028 |
| 124857-AX-1 | CBS CORP CO.GUARNT | | | 2 | 2FE | 984,449 | 104.9150 | 1,049,152 | 1,000,000 | 985,920 | | 1,398 | | | 3.700 | 3.898 | JD | 3,083 | 37,000 | 12/13/2018 | 06/01/2028 |
| 1248EP-BG-7 | CCO HLDGS LLC/CAP CORP SR UNSEC | | | 1 | 3FE | 15,000,000 | 103.2500 | 15,487,500 | 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 | 105.7500 | 15,862,500 | 15,000,000 | 15,000,000 | | | | | 5.875 | 5.875 | MN | 146,875 | 881,250 | 04/15/2015 | 05/01/2027 |
| 12505F-AD-3 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT | | | 1 | 4FE | 10,147,194 | 102.5000 | 10,352,500 | 10,100,000 | 10,118,090 | | (7,848) | | | 5.625 | 5.534 | MN | 72,594 | 568,125 | 01/04/2016 | 02/15/2024 |
| 12513G-BC-2 | CDW LLC/CDW FINANCE CO.GUARNT | | | 1 | 3FE | 12,440,000 | 104.5000 | 12,879,625 | 12,325,000 | 12,389,674 | | (18,491) | | | 5.000 | 4.819 | MS | 205,417 | 616,250 | 02/24/2017 | 09/01/2025 |
| 12514B-AA-0 | CED CALIFORNIA HLDGS-LLC SR-SEC | | | 1 | 6PL | 21,541,209 | 106.8450 | 23,015,705 | 21,541,209 | 21,541,209 | | | | | 4.780 | 4.781 | JD | 2,860 | 1,029,670 | 04/11/2013 | 06/30/2037 |
| 12516U-AD-7 | CEMEX FINANCE LLC SR SEC | | | 1 | 3FE | 2,291,725 | 102.8010 | 2,225,186 | 2,164,557 | 2,213,295 | | (24,589) | | | 6.000 | 4.271 | AO | 32,468 | 129,873 | 05/05/2017 | 04/01/2024 |
| 125248-AA-8 | CED WIND HLDGS-LLC | | | 4 | 2 | 22,041,932 | 105.2710 | 23,203,762 | 22,041,932 | 22,041,932 | | | | | 4.410 | 4.413 | JD | 2,700 | 972,049 | 09/28/2018 | 12/31/2028 |
| 125509-AZ-2 | CIGNA HOLDING CO CO.GUARNT | LS | | | 2FE | 20,009,456 | 129.6340 | 26,040,791 | 20,088,000 | 20,050,338 | | 3,643 | | | 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 | 101.3550 | 44,966,188 | 44,365,000 | 44,402,846 | | (80,671) | | | 5.125 | 4.932 | JD | 101,054 | 2,273,706 | 05/27/2010 | 06/15/2020 |
| 125509-BN-8 | CIGNA HOLDING CO CO.GUARNT | LS | | 1 | 2FE | 17,449,570 | 101.6520 | 17,789,123 | 17,500,000 | 17,494,219 | | 5,811 | | | 4.375 | 4.411 | JD | 34,028 | 765,625 | 12/07/2010 | 12/15/2020 |
| 125509-BS-7 | CIGNA HOLDING CO CO.GUARNT | LS | | 1 | 2FE | 49,521,000 | 103.2080 | 51,603,917 | 50,000,000 | 49,883,341 | | 51,593 | | | 4.000 | 4.116 | FA | 755,556 | 2,000,000 | 11/03/2011 | 02/15/2022 |
| 125523-AJ-9 | CIGNA CORP CO.GUARNT | | | 2 | 2FE | 16,956,668 | 116.3670 | 19,782,360 | 17,000,000 | 16,957,376 | | 709 | | | 4.800 | 4.821 | FA | 308,267 | | 08/27/2019 | 08/15/2038 |
| 125523-AK-6 | CIGNA CORP CO.GUARNT | | | 2 | 2FE | 17,937,574 | 119.0810 | 21,434,586 | 18,000,000 | 17,939,188 | | 1,615 | | | 4.900 | 4.922 | JD | 39,200 | 441,000 | 08/27/2019 | 12/15/2048 |
| 125523-BQ-2 | CIGNA CORP SERIES 144A | | | | 2FE | 3,210,208 | 103.5260 | 3,209,296 | 3,100,000 | 3,199,807 | | (10,401) | | | 3.900 | 2.335 | FA | 45,673 | | 10/09/2019 | 02/15/2022 |
| 125523-CA-6 | CIGNA CORP SERIES 144A | | | 1 | 2FE | 65,070,438 | 103.8170 | 65,715,910 | 63,300,000 | 65,019,726 | | (50,712) | | | 3.400 | 2.963 | MS | 717,400 | | 10/09/2019 | 03/01/2027 |
| 12596K-AA-8 | CRC INTERMEDIATE INC. SUB-UNSEC | | | | 5GI | 10,177,715 | 99.2210 | 10,284,622 | 10,365,373 | 10,189,194 | | 11,479 | | | 14.000 | 14.829 | MJSD | 4,031 | 1,345,279 | 09/30/2019 | 01/09/2024 |
| 12610#-AA-1 | CBRE U.S. CORE PARTNERS REIT O A-SR-UNSEC | | | | 2IF | 55,000,000 | 102.1980 | 56,208,900 | 55,000,000 | 55,000,000 | | | | | 3.380 | 3.380 | AO | 314,997 | | 10/30/2019 | 10/30/2029 |
| 12610#-AB-9 | CBRE U.S. CORE PARTNERS REIT O B-SR-UNSEC | | | | 2IF | 20,000,000 | 101.6420 | 20,328,400 | 20,000,000 | 20,000,000 | | | | | 3.480 | 3.480 | AO | 117,933 | | 10/30/2019 | 10/30/2031 |
| 126117-AS-9 | CNA FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 47,712,029 | 106.7930 | 50,267,586 | 47,070,000 | 47,469,429 | | (88,575) | | | 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 | 110.1740 | 22,034,726 | 20,000,000 | 19,996,798 | | 441 | | | 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 | 104.0970 | 55,769,860 | 53,575,000 | 53,518,085 | | 6,343 | | | 3.450 | 3.466 | FA | 698,261 | 1,848,338 | 08/28/2017 | 08/15/2027 |
| 126117-AV-2 | CNA FINANCIAL CORP SR UNSEC | | | 2 | 2FE | 34,591,756 | 107.5360 | 37,207,465 | 34,600,000 | 34,592,040 | | 284 | | | 3.900 | 3.903 | MN | 224,900 | 655,958 | 05/02/2019 | 05/01/2029 |
| 12626P-AL-7 | CRH AMERICA INC CO.GUARNT | | | 1 | 2FE | 14,991,600 | 103.4770 | 15,521,613 | 15,000,000 | 14,999,099 | | 820 | | | 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 | 106.7530 | 54,796,394 | 51,330,000 | 51,206,321 | | 20,218 | | | 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 | 107.3850 | 5,208,173 | 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 | 103.8570 | 10,333,821 | 9,950,000 | 9,894,292 | | 6,535 | | | 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 | 105.7210 | 13,637,978 | 12,900,000 | 13,337,403 | | (8,705) | | | 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 | 107.8390 | 39,361,115 | 36,500,000 | 36,108,677 | | 38,849 | | | 3.950 | 4.104 | AO | 348,423 | 1,441,750 | 09/14/2018 | 04/04/2028 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 12636Y-AD-4 | CRH AMERICA FINANCE INC CO.GUARNT | | | 1 | 2FE | 2,360,710 | 108.8550 | 2,721,376 | 2,500,000 | 2,363,902 | | 2,211 | | | 4.500 | 4.856 | AO | 27,188 | 112,500 | 08/09/2018 | 04/04/2048 |
| 126408-GK-3 | CSX CORP SR UNSEC | | | 1 | 2FE | 26,008,900 | 132.7980 | 35,855,479 | 27,000,000 | 26,221,537 | | 23,911 | | | 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 | 135.5660 | 40,669,885 | 30,000,000 | 28,746,299 | | 29,125 | | | 6.220 | 6.598 | AO | 316,183 | 1,866,000 | 03/24/2010 | 04/30/2040 |
| 126408-GU-1 | CSX CORP SR UNSEC | | | 1 | 2FE | 36,053,915 | 126.5010 | 45,856,437 | 36,250,000 | 36,084,511 | | 3,990 | | | 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 | 112.1470 | 33,643,998 | 30,000,000 | 29,895,824 | | 2,516 | | | 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 | 108.9900 | 26,773,396 | 24,565,000 | 24,438,781 | | 2,731 | | | 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 | 106.1240 | 16,767,640 | 15,800,000 | 15,794,941 | | 1,206 | | | 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 | 114.8650 | 17,229,716 | 15,000,000 | 14,906,233 | | 1,107 | | | 4.500 | 4.536 | FA | 281,250 | 675,000 | 07/16/2014 | 08/01/2054 |
| 126408-HC-0 | CSX CORP SR UNSEC | | | 1 | 2FE | 19,819,600 | 107.7410 | 21,548,221 | 20,000,000 | 19,832,091 | | 2,804 | | | 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 | 104.5330 | 33,941,949 | 32,470,000 | 32,185,202 | | 5,950 | | | 3.800 | 3.853 | MN | 205,643 | 1,233,860 | 10/27/2016 | 11/01/2046 |
| 126408-HM-8 | CSX CORP SR UNSEC | | | 2 | 2FE | 20,580,800 | 112.4990 | 22,499,844 | 20,000,000 | 20,534,913 | | (45,887) | | | 4.250 | 3.894 | MS | 250,278 | 708,333 | 02/21/2019 | 03/15/2029 |
| 126410-LL-1 | CSX TRANSPORTATION INC SR UNSEC | | | | 2FE | 2,130,806 | 152.9840 | 2,570,136 | 1,680,000 | 2,056,433 | | (7,173) | | | 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 | 128.6220 | 4,160,928 | 3,235,000 | 3,446,129 | | (17,596) | | | 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 | 104.0120 | 18,852,089 | 18,125,000 | 18,040,717 | | 16,564 | | | 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 | 106.4090 | 43,813,943 | 41,175,000 | 40,925,023 | | 39,478 | | | 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 | 114.7430 | 16,752,413 | 14,600,000 | 14,405,829 | | 8,098 | | | 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 | 118.1480 | 11,814,811 | 10,000,000 | 10,310,900 | | (5,232) | | | 5.050 | 4.845 | MS | 134,667 | 505,000 | 07/30/2018 | 03/25/2048 |
| 12684#-AA-2 | CSCC LLC SR | | | 1 | 2 | 50,020,500 | 101.4390 | 50,740,295 | 50,020,500 | 50,020,500 | | | | | 3.790 | 3.808 | MJSD | 5,266 | 1,896,066 | 08/21/2015 | 06/30/2032 |
| 129466-AM-0 | BERKSHIRE HATHAWAY ENERG SR UNSEC | | | 1 | 1FE | 11,222,520 | 142.4640 | 15,671,038 | 11,000,000 | 11,125,337 | | (9,505) | | | 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 | 119.0960 | 79,490,816 | 66,745,000 | 67,100,905 | | (7,677) | | | 4.321 | 4.286 | FA | 1,201,688 | 2,884,051 | 09/01/2015 | 08/01/2045 |
| 13057Q-AF-4 | CALIFORNIA RESOURCES CRP CO.GUARNT | | | 1 | 5FE | 9,250,000 | 30.0000 | 13,875,000 | 46,250,000 | 9,250,000 | | (65,889) | 37,506,173 | | 6.000 | 5.742 | MN | 354,583 | 2,775,000 | 09/12/2014 | 11/15/2024 |
| 130789-V@-6 | CALIFORNIA WATER SERVICE CO SR | | | | 1 | 17,982,950 | 125.7510 | 25,150,200 | 20,000,000 | 18,593,517 | | 76,337 | | | 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 | 111.0290 | 22,205,800 | 20,000,000 | 20,000,000 | | | | | 4.310 | 4.310 | AO | 181,978 | 862,000 | 09/15/2015 | 10/16/2045 |
| 130789-Y@-3 | CALIFORNIA WATER SERVICE CO SR-SEC | | | | 1 | 25,000,000 | 107.1480 | 26,787,000 | 25,000,000 | 25,000,000 | | | | | 4.070 | 4.070 | JD | 56,528 | 508,750 | 06/11/2019 | 06/11/2049 |
| 131347-CK-0 | CALPINE CORP SR SEC | | | 1 | 3FE | 23,050,000 | 104.1250 | 23,948,750 | 23,000,000 | 23,031,261 | | (6,166) | | | 5.250 | 5.215 | JD | 100,625 | 1,207,500 | 09/16/2016 | 06/01/2026 |
| 133131-AT-9 | CAMDEN PROPERTY TRUST SR UNSEC | | | 1 | 1FE | 35,535,191 | 102.1040 | 37,994,873 | 37,212,000 | 36,620,853 | | 185,499 | | | 2.950 | 3.519 | 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 | 107.3030 | 18,471,193 | 17,214,000 | 17,301,394 | | (21,701) | | | 4.250 | 4.100 | JJ | 337,347 | 731,595 | 09/12/2016 | 01/15/2024 |
| 133131-AV-4 | CAMDEN PROPERTY TRUST SR UNSEC | | | 1 | 1FE | 16,110,121 | 104.8320 | 17,014,158 | 16,230,000 | 16,167,311 | | 12,007 | | | 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 | 111.6930 | 15,860,461 | 14,200,000 | 14,186,541 | | 1,523 | | | 4.100 | 4.113 | AO | 122,909 | 599,989 | 10/02/2018 | 10/15/2028 |
| 133131-AX-0 | CAMDEN PROPERTY TRUST SR UNSEC | | | 2 | 1FE | 16,458,915 | 104.0160 | 17,162,675 | 16,500,000 | 16,460,967 | | 2,052 | | | 3.150 | 3.179 | JJ | 280,088 | 660 | 06/06/2019 | 07/01/2029 |
| 14040H-BD-6 | CAPITAL ONE FINANCIAL CO SR UNSEC | | | | 2FE | 9,453,160 | 103.8570 | 10,385,655 | 10,000,000 | 9,784,413 | | 56,884 | | | 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 | 105.2350 | 21,046,990 | 20,000,000 | 19,991,319 | | 1,821 | | | 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 | 103.4970 | 20,699,433 | 20,000,000 | 19,922,282 | | 13,797 | | | 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 | 105.2530 | 50,968,555 | 48,425,000 | 48,362,485 | | 8,230 | | | 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 | 106.5520 | 21,470,265 | 20,150,000 | 20,063,919 | | 10,096 | | | 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 | 107.3920 | 23,626,331 | 22,000,000 | 21,963,572 | | 3,781 | | | 3.800 | 3.824 | JJ | 350,656 | 836,000 | 01/25/2018 | 01/31/2028 |
| 140420-NB-2 | CAPITAL ONE BANK USA NA SUBORD | | | | 2FE | 14,982,000 | 103.2570 | 15,488,590 | 15,000,000 | 14,990,749 | | 2,764 | | | 3.375 | 3.396 | FA | 191,250 | 506,250 | 11/28/2016 | 02/15/2023 |
| 140758-AA-7 | SEAFOOD KITCHEN HLDGS-LLC 10% cash 1% pik | | | | 5 | 18,231,395 | 100.0000 | 18,601,395 | 18,601,395 | 18,342,126 | | 42,326 | | | 11.000 | 11.558 | MJSD | 5,684 | 2,120,894 | 12/15/2017 | 06/15/2024 |
| 14149Y-AT-5 | CARDINAL HEALTH INC SR UNSEC | | | 1 | 2FE | 21,905,960 | 102.4140 | 22,531,157 | 22,000,000 | 21,989,087 | | 10,941 | | | 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 | 102.4150 | 25,603,647 | 25,000,000 | 24,886,356 | | 43,502 | | | 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 | 102.6250 | 25,656,315 | 25,000,000 | 24,907,630 | | 26,794 | | | 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 | 104.3860 | 20,772,845 | 19,900,000 | 19,842,606 | | 10,604 | | | 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 | 106.1750 | 21,235,058 | 20,000,000 | 19,990,784 | | 1,422 | | | 3.750 | 3.759 | MS | 220,833 | 750,000 | 06/16/2015 | 09/15/2025 |
| 14149Y-BJ-6 | CARDINAL HEALTH INC SR UNSEC | LS | | 1 | 2FE | 27,065,400 | 102.1730 | 27,586,808 | 27,000,000 | 27,050,518 | | (6,066) | | | 3.410 | 3.381 | JD | 40,920 | 920,700 | 06/16/2017 | 06/15/2027 |
| 141781-G#-5 | CARGILL-INC SR-SEC | | | 1 | 1 | 1,400,000 | 108.3730 | 1,517,222 | 1,400,000 | 1,400,000 | | | | | 7.280 | 7.280 | JD | 283 | 101,920 | 06/30/1993 | 06/30/2023 |
| 143499-AA-9 | CARNEGIE INSTITUTION WSH UNSEC | | | 1 | 1FE | 30,000,000 | 114.1550 | 34,246,620 | 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 | | | | 1FE | 2,200,964 | 111.0470 | 2,054,369 | 1,850,000 | 1,913,506 | | (34,189) | | | 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 | 126.9430 | 26,658,049 | 21,000,000 | 20,765,768 | | 10,852 | | | 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 | 123.9430 | 34,827,895 | 28,100,000 | 27,608,215 | | 17,280 | | | 5.700 | 5.868 | AO | 400,425 | 1,601,700 | 09/11/2009 | 04/01/2035 |
| 144141-CY-2 | DUKE ENERGY PROGRESS LLC 1ST MORTG | | | 1 | 1FE | 12,999,998 | 138.9730 | 17,378,631 | 12,505,000 | 12,903,311 | | (11,802) | | | 6.300 | 6.010 | AO | 196,954 | 787,815 | 02/27/2009 | 04/01/2038 |
| 144141-DB-1 | DUKE ENERGY PROGRESS LLC 1ST MORTG | | | 1 | 1FE | 19,900,800 | 112.8200 | 22,563,948 | 20,000,000 | 19,915,807 | | 2,254 | | | 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 | 105.2700 | 26,317,500 | 25,000,000 | 25,074,498 | | (11,532) | | | 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 | 106.4610 | 26,615,250 | 25,000,000 | 25,340,236 | | (32,093) | | | 4.360 | 4.171 | FA | 387,556 | 1,090,000 | 10/30/2013 | 08/23/2028 |
| 147339-J@-5 | CASCADE NATURAL GAS CORP SR-UNSEC | | | | 2 | 6,000,000 | 100.0810 | 6,004,860 | 6,000,000 | 6,000,000 | | | | | 3.820 | 3.820 | JD | 11,460 | 114,600 | 06/13/2019 | 06/13/2034 |
| 147528-G*-8 | CASEY'S GENERAL STORES-INC. | | | | 2 | 20,000,000 | 103.6700 | 20,734,000 | 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 | 106.3720 | 85,097,600 | 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 | LS | | 1 | 1FE | 14,961,300 | 147.5380 | 22,130,721 | 15,000,000 | 14,967,930 | | 1,251 | | | 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 | 124.5270 | 47,733,753 | 38,332,000 | 31,419,756 | | 228,549 | | | 5.300 | 7.235 | MS | 598,192 | 2,031,596 | 09/14/2005 | 09/15/2035 |
| 149123-BN-0 | CATERPILLAR INC SR UNSEC | | | 1 | 1FE | 19,466,445 | 136.5470 | 26,626,613 | 19,500,000 | 19,474,964 | | 852 | | | 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 | 129.3600 | 58,858,867 | 45,500,000 | 45,418,500 | | 2,034 | | | 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 | 102.7120 | 10,271,218 | 10,000,000 | 9,992,294 | | 5,237 | | | 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 | 111.8870 | 61,660,833 | 55,110,000 | 49,971,157 | | 129,128 | | | 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 | 105.8310 | 12,064,695 | 11,400,000 | 11,399,105 | | 260 | | | 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 | 117.8490 | 26,015,095 | 22,075,000 | 21,936,392 | | 3,150 | | | 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 | 107.6080 | 14,204,256 | 13,200,000 | 13,292,696 | | (10,216) | | | 5.375 | 5.258 | AO | 149,783 | 709,500 | 06/22/2018 | 04/15/2027 |
| 150191-AJ-3 | CEDAR FAIR LP/CANADA'S W CO.GUARNT | | | 1 | 3FE | 24,242,403 | 102.7500 | 24,737,063 | 24,075,000 | 24,139,498 | | (24,474) | | | 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 | 104.9600 | 9,971,188 | 9,500,000 | 9,515,016 | | (9,636) | | | 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 | 105.8740 | 27,527,283 | 26,000,000 | 25,995,536 | | 1,602 | | | 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 | 93.3790 | 23,344,783 | 25,000,000 | 25,000,000 | | | | | 10.500 | 10.631 | MJSD | 7,192 | 2,630,393 | 11/03/2017 | 05/02/2024 |
| 15135B-AS-0 | CENTENE CORP SERIES 144A | | | 1 | 3FE | 11,450,000 | 105.1350 | 12,037,958 | 11,450,000 | 11,450,000 | | | | | 4.625 | 4.625 | JD | 36,775 | | 11/21/2019 | 12/15/2029 |
| 15137T-AA-8 | CENTENE CORP SR UNSEC | | | 1 | 3FE | 25,051,250 | 106.1250 | 26,531,250 | 25,000,000 | 25,039,249 | | (7,700) | | | 5.375 | 5.335 | JD | 111,979 | 1,343,750 | 05/10/2018 | 06/01/2026 |
| 15160#-AB-6 | CENTER OPERATING CO-LP B-SR-SEC | | | 1 | 2Z | 30,086,236 | 109.9530 | 33,080,719 | 30,086,236 | 30,086,236 | | | | | 8.200 | 8.284 | MJSD | 6,853 | 2,467,071 | 03/30/2001 | 09/30/2023 |
| 15189W-AL-4 | CENTERPOINT ENERGY RES SR UNSEC | | | 1 | 2FE | 2,498,550 | 106.8910 | 2,672,285 | 2,500,000 | 2,498,772 | | 123 | | | 4.000 | 4.007 | AO | 25,000 | 100,000 | 03/26/2018 | 04/01/2028 |
| 15189X-AD-0 | CENTERPOINT ENER HOUSTON GENL REF MORT | | | 1 | 1FE | 12,311,554 | 140.8180 | 16,898,178 | 12,000,000 | 12,206,810 | | (10,097) | | | 6.950 | 6.746 | 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 | 110.4540 | 27,906,085 | 25,265,000 | 25,262,088 | | 639 | | | 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 | 104.8560 | 54,000,912 | 51,500,000 | 51,312,984 | | 5,238 | | | 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 | 119.1970 | 29,799,296 | 25,000,000 | 24,759,592 | | 5,330 | | | 4.500 | 4.566 | AO | 281,250 | 1,125,000 | 03/12/2014 | 04/01/2044 |
| 153609-G*-7 | CENTRAL HUDSON GAS & ELECTRIC | | | | 1 | 27,000,000 | 100.0000 | 27,000,000 | 27,000,000 | 27,000,000 | | | | | 0.000 | 0.000 | AO | | | 10/28/2019 | 10/28/2049 |
| 154051-F*-2 | CENTRAL MAINE POWER CO E-SR-SEC | | | 1 | 1 | 68,000,000 | 114.7980 | 78,062,640 | 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 | 116.5180 | 29,129,412 | 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 | 10/31/2049 |
| 156ESC-AN-5 | CENTURY COMMUNICATIONS CENTURY COMMUNICATIONS CORSS | @ | | | 6* | | 0.0000 | | 52,325,000 | | | | | | 0.000 | 0.000 | N/A | | | 02/14/2007 | 01/15/2020 |
| 15769#-AK-1 | CHAMBERLAIN GROUP-INC. C-SR-UNSEC | | | 1 | 2 | 7,000,000 | 104.5250 | 7,316,750 | 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 | 110.3470 | 6,620,820 | 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 | 105.2670 | 26,316,750 | 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 | 106.4120 | 79,809,000 | 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 | 107.5090 | 26,877,250 | 25,000,000 | 25,000,000 | | | | | 4.070 | 4.070 | AO | 214,806 | 1,017,500 | 10/15/2014 | 10/15/2029 |
| 15987T-AT-8 | CHARLES STARK DRAPER LAB UNSEC | | | 1 | 1FE | 36,455,000 | 109.3870 | 39,877,103 | 36,455,000 | 36,455,000 | | | | | 4.388 | 4.388 | MS | 533,215 | 1,599,645 | 03/22/2018 | 09/01/2048 |
| 160044-A*-4 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC | | | 1 | 2 | 53,405,000 | 103.5090 | 55,278,982 | 53,405,000 | 53,405,000 | | | | | 4.500 | 4.500 | MS | 707,616 | 2,403,225 | 03/22/2013 | 03/15/2043 |
| 160044-A@-2 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC | | | 1 | 2 | 16,895,000 | 99.6850 | 16,841,781 | 16,895,000 | 16,895,000 | | | | | 4.020 | 4.020 | MS | 199,980 | 679,179 | 05/21/2013 | 03/15/2038 |
| 166764-AH-3 | CHEVRON CORP SR UNSEC | | | 1 | 1FE | 39,884,050 | 104.1990 | 41,679,710 | 40,000,000 | 39,955,118 | | 11,950 | | | 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 | 106.7350 | 19,906,153 | 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 | 109.3980 | 24,067,560 | 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 | 113.8360 | 52,915,715 | 46,484,000 | 47,333,412 | | (21,313) | | | 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 | 113.0750 | 46,100,536 | 40,770,000 | 40,819,275 | | (1,068) | | | 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 | 137.9820 | 47,874,247 | 34,696,000 | 34,640,939 | | 1,759 | | | 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 | 18,000,000 | 102.5760 | 18,463,680 | 18,000,000 | 18,000,000 | | | | | 3.430 | 3.430 | MS | 181,790 | 617,400 | 03/17/2017 | 03/15/2037 |
| 171265-B*-1 | CHUGACH ELECTRIC ASSN-INC. B-SR-SEC | | | 1 | 1 | 13,616,000 | 105.8360 | 14,410,630 | 13,616,000 | 13,616,000 | | | | | 4.410 | 4.411 | MS | 176,804 | 600,466 | 01/11/2012 | 03/15/2042 |
| 171265-B@-9 | CHUGACH ELECTRIC ASSN-INC. C-SR-SEC | | | 1 | 1 | 9,000,000 | 111.6860 | 10,051,740 | 9,000,000 | 9,000,000 | | | | | 4.780 | 4.781 | MS | 126,670 | 430,200 | 01/11/2012 | 03/15/2042 |
| 171265-C*-0 | CHUGACH ELECTRIC ASSN-INC. A-SR-SEC | | | 4 | 1 | 75,000,000 | 104.4650 | 78,348,750 | 75,000,000 | 75,000,000 | | | | | 3.860 | 3.860 | MN | 369,917 | 1,447,500 | 05/15/2019 | 05/15/2049 |
| 171798-AC-5 | CIMAREX ENERGY CO SR UNSEC | | | 1 | 2FE | 15,000,000 | 105.5540 | 15,833,079 | 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 | 103.3610 | 7,803,733 | 7,550,000 | 7,535,650 | | 1,648 | | | 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 | 133.2260 | 46,629,067 | 35,000,000 | 28,342,660 | | 220,188 | | | 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 | 122.0270 | 14,801,878 | 12,130,000 | 11,739,916 | | 18,412 | | | 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 | 121.7640 | 47,374,749 | 38,907,000 | 38,161,766 | | 36,033 | | | 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 | 101.1000 | 20,048,130 | 19,830,000 | 19,769,766 | | (5,868) | | | 5.125 | 5.111 | 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 | 101.6250 | 19,384,969 | 19,075,000 | 18,902,363 | | 44,644 | | | 4.875 | 5.166 | JD | 77,492 | 929,906 | 12/18/2013 | 06/01/2023 |
| 17275R-AH-5 | CISCO SYSTEMS INC SR UNSEC | | | 1 | 1FE | 33,250,716 | 100.0860 | 33,328,631 | 33,300,000 | 33,299,765 | | 6,091 | | | 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 | 106.8320 | 36,857,070 | 34,500,000 | 34,488,081 | | 2,631 | | | 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 | 101.3210 | 5,572,676 | 5,500,000 | 5,498,180 | | 1,502 | | | 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 | 102.9770 | 10,297,735 | 10,000,000 | 9,979,838 | | 7,792 | | | 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 | 107.6100 | 21,091,578 | 19,600,000 | 19,569,175 | | 5,040 | | | 3.500 | 3.532 | JD | 30,489 | 686,000 | 06/10/2015 | 06/15/2025 |

# 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 |
| 172967-AR-2 | CITIGROUP INC SR UNSEC | | | | 1FE | 18,845,094 | 126.3310 | 24,002,893 | 19,000,000 | 18,925,847 | | 6,774 | | | 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 | 128.8010 | 42,504,381 | 33,000,000 | 32,913,414 | | 4,620 | | | 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 | 130.3580 | 36,737,454 | 28,182,000 | 28,686,106 | | (17,581) | | | 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 | 80.0000 | 2,000,000 | 2,500,000 | 2,509,161 | | (783) | | | 2.460 | (0.019) | FMAN | 6,320 | 77,063 | 05/23/2007 | 08/25/2036 |
| 172967-EC-1 | CITIGROUP INC SR UNSEC | | | | 1FE | 9,868,100 | 126.2370 | 12,623,661 | 10,000,000 | 9,898,006 | | 3,264 | | | 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 | 146.1210 | 6,575,443 | 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 | 114.2340 | 11,423,402 | 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 | | | | 1FE | 7,977,680 | 119.8040 | 9,584,345 | 8,000,000 | 7,980,022 | | 430 | | | 4.950 | 4.968 | MN | 59,400 | 396,000 | 10/31/2013 | 11/07/2043 |
| 172967-HT-1 | CITIGROUP INC SR UNSEC | | | | 1FE | 59,925,600 | 106.1770 | 63,706,381 | 60,000,000 | 59,963,407 | | 7,408 | | | 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 | 108.6020 | 31,440,403 | 28,950,000 | 28,879,371 | | 11,239 | | | 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 | 110.0470 | 22,009,461 | 20,000,000 | 19,935,207 | | 6,848 | | | 4.450 | 4.500 | MS | 227,444 | 890,000 | 09/23/2015 | 09/29/2027 |
| 172967-KN-0 | CITIGROUP INC SR UNSEC | | | | 1FE | 1,995,960 | 104.9470 | 2,098,940 | 2,000,000 | 1,997,284 | | 378 | | | 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 | 109.0010 | 43,273,209 | 39,700,000 | 39,864,800 | | (16,163) | | | 4.125 | 4.066 | JJ | 709,638 | 1,637,625 | 11/28/2017 | 07/25/2028 |
| 172967-LD-1 | CITIGROUP INC SR UNSEC | | | 1 | 1FE | 30,000,000 | 107.6420 | 32,292,592 | 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 | 1FE | 20,000,000 | 106.4850 | 21,296,940 | 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 | 1FE | 25,000,000 | 105.1620 | 26,290,376 | 25,000,000 | 25,000,000 | | | | | 3.520 | 3.520 | AO | 156,444 | 880,000 | 10/23/2017 | 10/27/2028 |
| 17308C-C5-3 | CITIGROUP INC | | | 1 | 1FE | 2,500,000 | 101.4020 | 2,535,049 | 2,500,000 | 2,500,000 | | | | | 2.976 | 2.976 | MN | 11,573 | | 10/28/2019 | 11/05/2030 |
| 17401Q-AU-5 | CITIZENS BANK NA/RI SR UNSEC | | | 2 | 2FE | 10,646,060 | 106.8000 | 11,374,179 | 10,650,000 | 10,646,537 | | 478 | | | 3.750 | 3.756 | FA | 147,547 | 204,125 | 02/11/2019 | 02/18/2026 |
| 18055#-BH-4 | CLARION LION PROP FUND-LP SR-UNSEC | | | | 1 | 21,000,000 | 104.2210 | 21,886,410 | 21,000,000 | 21,000,000 | | | | | 3.750 | 3.750 | JJ | 363,125 | | 07/15/2019 | 07/15/2029 |
| 18055#-BJ-0 | CLARION LION PROP FUND-LP SR-UNSEC | | | | 1 | 7,000,000 | 104.2840 | 7,299,880 | 7,000,000 | 7,000,000 | | | | | 3.850 | 3.850 | JJ | 124,269 | | 07/15/2019 | 07/15/2031 |
| 184496-AL-1 | CLEAN HARBORS INC CO.GUARNT | | | 1 | 3FE | 0.0000 | | | | | | | | | 5.125 | 0.000 | JD | | 245,409 | 06/23/2016 | 06/01/2021 |
| 186108-CJ-3 | CLEVELAND ELECTRIC ILLUM 1ST MORTG | | | 1 | 1FE | 14,919,900 | 114.2440 | 17,136,632 | 15,000,000 | 14,967,983 | | 5,925 | | | 5.500 | 5.553 | FA | 311,667 | 825,000 | 08/13/2009 | 08/15/2024 |
| 186108-CX-0 | CLEVELAND ELECTRIC ILLUM SR UNSEC | | | 1 | 2FE | 5,708,054 | 104.0270 | 5,955,522 | 5,725,000 | 5,711,156 | | 1,421 | | | 3.500 | 3.534 | AO | 50,094 | 200,375 | 10/02/2017 | 04/01/2028 |
| 189054-AS-8 | CLOROX COMPANY SR UNSEC | | | 1 | 2FE | 25,714,783 | 103.3110 | 26,757,500 | 25,900,000 | 25,859,695 | | 20,372 | | | 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 | 102.3590 | 14,151,127 | 13,825,000 | 13,811,816 | | 4,601 | | | 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 | 105.7560 | 10,469,865 | 9,900,000 | 9,895,074 | | 895 | | | 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 | 6* | 0.0000 | | | | | | | | | 12.000 | 0.000 | MN | | 1,197,000 | 10/17/2016 | 11/01/2021 |
| 18911X-AC-1 | CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC | | | | 6 | 949,208 | 31.8100 | 1,062,257 | 3,339,380 | 995,621 | | 46,413 | | | 0.000 | 24.063 | MN | | | 10/17/2019 | 05/01/2025 |
| 189ESC-AB-2 | ESC GCB CLOUD PEAK ENE ESC GCBCLOUD PEAK ENE | | | | 6 | | 27.7500 | 4,052,610 | 14,604,000 | 36 | | 36 | | | 0.000 | 8,888.000 | MN | | | 10/17/2019 | 11/21/2021 |
| 19108#-AA-5 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC | | | | 2PL | 50,000,000 | 102.6010 | 51,300,500 | 50,000,000 | 50,000,000 | | | | | 3.810 | 3.810 | MS | 603,250 | 1,905,000 | 03/07/2018 | 03/07/2028 |
| 19108#-AB-3 | COCA-COLA BEVERAGES FLORIDA-LL SR-UNSEC | | | | 2PL | 20,000,000 | 96.9280 | 19,385,600 | 20,000,000 | 20,000,000 | | | | | 4.060 | 4.060 | MS | 257,133 | 812,000 | 03/07/2018 | 03/07/2033 |
| 191216-AV-2 | COCA-COLA CO/THE SR UNSEC | | | 1 | 1FE | 6,659,629 | 102.4560 | 6,828,662 | 6,665,000 | 6,664,014 | | 593 | | | 3.300 | 3.309 | MS | 73,315 | 219,945 | 08/03/2011 | 09/01/2021 |
| 191216-BW-9 | COCA-COLA CO/THE SR UNSEC | | | | 1FE | 11,505,770 | 102.1150 | 12,051,660 | 11,802,000 | 11,534,715 | | 28,945 | | | 2.550 | 2.940 | JD | 25,079 | 300,951 | 03/22/2019 | 06/01/2026 |
| 191216-BZ-2 | COCA-COLA CO/THE SR UNSEC | | | | 1FE | 2,515,342 | 100.5630 | 2,659,887 | 2,645,000 | 2,526,441 | | 11,099 | | | 2.250 | 2.997 | MS | 19,838 | 29,756 | 04/17/2019 | 09/01/2026 |
| 191219-AX-2 | COCA-COLA REFRESH USA CO.GUARNT | | | | 1FE | 1,200 | 144.0450 | 1,440 | 1,000 | 1,142 | | (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 | 116.6200 | 47,569,402 | 40,790,000 | 40,688,769 | | 1,179 | | | 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 | 101.3080 | 20,261,648 | 20,000,000 | 19,940,166 | | 30,798 | | | 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 | 144.6210 | 28,924,202 | 20,000,000 | 19,833,683 | | 9,073 | | | 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 | 145.4990 | 24,734,859 | 17,000,000 | 16,514,545 | | 22,689 | | | 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 | 133.7150 | 4,011,436 | 3,000,000 | 3,202,873 | | (10,603) | | | 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 | 104.8510 | 16,881,046 | 16,100,000 | 16,072,312 | | 3,561 | | | 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 | 105.2690 | 52,634,500 | 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 | 136.5970 | 10,927,760 | 8,000,000 | 7,975,422 | | 1,139 | | | 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 | 143.1750 | 34,361,920 | 24,000,000 | 24,508,804 | | (24,893) | | | 7.050 | 6.797 | MS | 498,200 | 1,692,000 | 12/13/2004 | 03/15/2033 |
| 20030N-AF-8 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 19,953,800 | 131.2960 | 26,259,146 | 20,000,000 | 19,967,331 | | 1,294 | | | 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 | 140.6420 | 7,892,831 | 5,612,000 | 5,427,106 | | 4,748 | | | 6.400 | 6.710 | MN | 45,894 | 359,168 | 11/20/2008 | 05/15/2038 |
| 20030N-BD-2 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 10,565,906 | 103.0900 | 10,901,749 | 10,575,000 | 10,572,453 | | 950 | | | 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 | 113.9080 | 44,794,261 | 39,325,000 | 39,205,795 | | 5,790 | | | 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 | 106.0340 | 31,810,293 | 30,000,000 | 29,977,172 | | 3,628 | | | 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 | 117.0110 | 11,701,097 | 10,000,000 | 9,994,366 | | 246 | | | 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 | 120.0290 | 12,002,944 | 10,000,000 | 9,992,517 | | 17 | | | 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 | 101.3250 | 40,783,409 | 40,250,000 | 39,763,794 | | 10,842 | | | 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 | 109.9810 | 1,742,099 | 1,584,000 | 1,567,398 | | 319 | | | 3.969 | 4.032 | MN | 10,478 | 62,869 | 12/15/2017 | 11/01/2047 |
| 20030N-CE-9 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 1,881,187 | 111.0670 | 2,112,499 | 1,902,000 | 1,881,978 | | 340 | | | 3.999 | 4.060 | MN | 12,677 | 76,061 | 12/15/2017 | 11/01/2049 |
| 20030N-CG-4 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 26,216,023 | 112.0910 | 29,826,223 | 26,608,999 | 26,228,221 | | 5,391 | | | 4.049 | 4.129 | MN | 179,566 | 1,077,398 | 01/11/2018 | 11/01/2052 |
| 20030N-CK-5 | COMCAST CORP CO.GUARNT | | | 1 | 1FE | 14,728,950 | 110.8530 | 16,627,928 | 15,000,000 | 14,738,460 | | 4,856 | | | 4.000 | 4.105 | MS | 200,000 | 600,000 | 02/01/2018 | 03/01/2048 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 200340-AT-4 | COMERICA INC SR UNSEC | | | 2 | 1FE | 18,602,026 | 109.1110 | 18,903,411 | 17,325,000 | 18,552,001 | | (50,025) | | | 4.000 | 3.079 | FA | 288,750 | | 07/18/2019 | 02/01/2029 |
| 201723-AN-3 | COMMERCIAL METALS CO SR UNSEC | | | 2 | 3FE | 11,332,139 | 104.5000 | 11,834,625 | 11,325,000 | 11,330,910 | | (1,229) | | | 5.750 | 5.732 | AO | 137,473 | 651,188 | 01/17/2019 | 04/15/2026 |
| 202795-HG-8 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 26,660,471 | 129.2890 | 34,145,324 | 26,410,000 | 26,572,288 | | (8,119) | | | 5.875 | 5.807 | FA | 646,495 | 1,551,588 | 12/11/2006 | 02/01/2033 |
| 202795-HK-9 | COMMONWEALTH EDISON CO 1ST MORTG | | | 1 | 1FE | 37,823,818 | 132.4680 | 49,410,727 | 37,300,000 | 37,710,805 | | (14,639) | | | 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 | 100.7260 | 51,773,009 | 51,400,000 | 51,390,638 | | 15,517 | | | 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 | 102.2700 | 30,681,055 | 30,000,000 | 29,998,084 | | 1,099 | | | 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 | 106.1550 | 17,568,646 | 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 | 105.8750 | 26,468,823 | 25,000,000 | 24,848,689 | | 3,333 | | | 3.650 | 3.686 | JD | 40,556 | 912,500 | 06/20/2016 | 06/15/2046 |
| 203372-AM-9 | COMMSCOPE INC CO.GUARNT | | | 1 | 4FE | 2,017,500 | 101.2520 | 2,025,040 | 2,000,000 | 2,006,169 | | (2,294) | | | 5.500 | 5.364 | JD | 4,889 | 110,000 | 05/20/2014 | 06/15/2024 |
| 20337Y-AA-5 | COMMSCOPE TECH LLC CO.GUARNT | | | 1 | 4FE | 23,717,344 | 100.1130 | 23,726,781 | 23,700,000 | 23,707,612 | | (2,374) | | | 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 | 4FE | 10,000,000 | 94.0000 | 9,400,000 | 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 | 119.7460 | 49,155,551 | 41,050,000 | 41,430,808 | | (7,234) | | | 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 | 107.1240 | 58,977,375 | 55,055,000 | 55,064,468 | | (906) | | | 4.790 | 4.787 | MN | 439,522 | 2,637,135 | 03/12/2018 | 05/01/2053 |
| 20369E-AD-4 | COMMUNITY HEALTH NETWORK SECURED | | | 2 | 1FE | 5,816,580 | 104.4020 | 6,264,112 | 6,000,000 | 5,818,435 | | 1,855 | | | 4.940 | 5.121 | MN | 49,400 | 296,400 | 01/30/2019 | 05/01/2058 |
| 205887-AC-6 | CONAGRA BRANDS INC SUBORD | | | | 3FE | 3,589,000 | 107.3130 | 3,851,477 | 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 | 103.0140 | 20,987,001 | 20,373,000 | 20,353,849 | | 5,852 | | | 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 | 110.3670 | 22,073,400 | 20,000,000 | 19,998,056 | | 602 | | | 4.600 | 4.602 | MN | 153,333 | 943,000 | 10/16/2018 | 11/01/2025 |
| 20605P-AG-6 | CONCHO RESOURCES INC CO.GUARNT | | | 1 | 2FE | 8,300,000 | 103.2640 | 8,570,897 | 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 | 123.1700 | 24,634,000 | 20,000,000 | 20,062,560 | | (2,764) | | | 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 | 135.6790 | 13,567,857 | 10,000,000 | 9,995,940 | | 137 | | | 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 | 127.4310 | 19,433,192 | 15,250,000 | 14,906,373 | | 10,811 | | | 5.750 | 5.959 | 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 | 135.3670 | 13,536,657 | 10,000,000 | 9,981,097 | | 564 | | | 6.375 | 6.393 | MS | 212,500 | 637,500 | 09/10/2007 | 09/01/2037 |
| 207597-EG-6 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 1 | 1FE | 25,625,416 | 117.8210 | 29,920,541 | 25,395,000 | 25,601,206 | | (4,972) | | | 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 | 114.9890 | 27,750,388 | 24,133,000 | 23,941,056 | | 4,011 | | | 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 | 105.5280 | 15,829,224 | 15,000,000 | 14,975,242 | | 3,001 | | | 3.200 | 3.226 | MS | 141,333 | 480,000 | 03/02/2017 | 03/15/2027 |
| 207597-EL-5 | CONNECTICUT LIGHT & PWR 1ST REF MORT | | | 2 | 1FE | 4,824,644 | 114.4700 | 5,380,071 | 4,700,000 | 4,822,796 | | (1,848) | | | 4.000 | 3.846 | AO | 47,000 | 94,000 | 03/25/2019 | 04/01/2048 |
| 207650-AH-8 | CONNECTICUT NATURAL GAS SR UNSEC | | | 1 | 1FE | 20,000,000 | 112.4000 | 22,480,044 | 20,000,000 | 20,000,000 | | | | | 5.630 | 5.630 | MS | 331,544 | 1,126,000 | 09/15/2005 | 09/15/2035 |
| 207650-AJ-4 | CONNECTICUT NATURAL GAS SR UNSEC | | | | 1FE | 9,985,900 | 114.6990 | 11,469,873 | 10,000,000 | 9,989,406 | | 426 | | | 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 | 131.5050 | 3,592,709 | 2,732,000 | 2,716,203 | | 804 | | | 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 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 16,025,870 | 118.3660 | 18,938,547 | 16,000,000 | 16,016,389 | | (835) | | | 5.100 | 5.089 | JD | 36,267 | 816,000 | 06/17/2003 | 06/15/2033 |
| 209111-EF-6 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 24,932,750 | 125.2730 | 31,318,149 | 25,000,000 | 24,954,461 | | 2,059 | | | 5.700 | 5.719 | FA | 593,750 | 1,425,000 | 02/09/2004 | 02/01/2034 |
| 209111-EH-2 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 20,196,053 | 122.9460 | 25,634,272 | 20,850,000 | 20,388,977 | | 18,737 | | | 5.300 | 5.516 | MS | 368,350 | 1,105,050 | 11/14/2005 | 03/01/2035 |
| 209111-EJ-8 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 14,912,250 | 120.9560 | 18,143,352 | 15,000,000 | 14,938,650 | | 2,834 | | | 5.250 | 5.289 | JJ | 393,750 | 787,500 | 06/20/2005 | 07/01/2035 |
| 209111-EL-3 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 20,013,900 | 129.2630 | 25,852,507 | 20,000,000 | 20,010,453 | | (379) | | | 5.850 | 5.845 | MS | 344,500 | 1,170,000 | 03/06/2006 | 03/15/2036 |
| 209111-EM-1 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 9,981,100 | 133.8550 | 13,385,460 | 10,000,000 | 9,985,730 | | 488 | | | 6.200 | 6.214 | JD | 27,556 | 620,000 | 06/12/2006 | 06/15/2036 |
| 209111-EY-5 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 21,902,800 | 128.1120 | 28,184,540 | 22,000,000 | 21,919,800 | | 2,166 | | | 5.500 | 5.530 | JD | 100,833 | 1,210,000 | 05/28/2010 | 12/01/2039 |
| 209111-EZ-2 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 12,822,116 | 101.1460 | 12,997,293 | 12,850,000 | 12,848,463 | | 3,285 | | | 4.450 | 4.477 | JD | 25,414 | 571,825 | 06/02/2010 | 06/15/2020 |
| 209111-FB-4 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 32,123,280 | 111.2870 | 35,611,705 | 32,000,000 | 32,104,085 | | (2,907) | | | 4.200 | 4.177 | MS | 395,733 | 1,344,000 | 04/25/2012 | 03/15/2042 |
| 209111-FC-2 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 38,710,099 | 108.0460 | 42,970,006 | 39,770,000 | 38,842,640 | | 23,045 | | | 3.950 | 4.106 | MS | 523,638 | 1,570,915 | 08/05/2014 | 03/01/2043 |
| 209111-FD-0 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 19,983,200 | 115.8660 | 23,173,196 | 20,000,000 | 19,985,210 | | 334 | | | 4.450 | 4.455 | MS | 262,056 | 890,000 | 03/03/2014 | 03/15/2044 |
| 209111-FG-3 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 29,045,925 | 117.3260 | 34,112,672 | 29,075,000 | 29,048,566 | | 1,590 | | | 4.500 | 4.506 | JD | 109,031 | 1,308,375 | 11/12/2015 | 12/01/2045 |
| 209111-FH-1 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 19,971,800 | 107.4340 | 21,486,804 | 20,000,000 | 19,973,667 | | 565 | | | 3.850 | 3.858 | JD | 34,222 | 770,000 | 06/14/2016 | 06/15/2046 |
| 209111-FL-2 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 30,387,150 | 108.0900 | 32,967,411 | 30,500,000 | 30,392,743 | | 2,154 | | | 3.875 | 3.896 | JD | 52,528 | 1,181,875 | 06/05/2017 | 06/15/2047 |
| 209111-FM-0 | CONSOLIDATED EDISON INC SR UNSEC | | | 1 | 1FE | 999,740 | 104.4970 | 1,044,970 | 1,000,000 | 999,788 | | 23 | | | 3.125 | 3.128 | MN | 3,993 | 31,250 | 11/13/2017 | 11/15/2027 |
| 209111-FN-8 | CON EDISON CO OF NY INC SR UNSEC | | | 1 | 1FE | 1,992,080 | 106.8230 | 2,136,457 | 2,000,000 | 1,992,257 | | 86 | | | 4.000 | 4.020 | MN | 10,222 | 80,000 | 11/13/2017 | 11/15/2057 |
| 209115-A*-5 | CONSOLIDATED EDISON INC SR | | | 4 | 1 | 25,183,933 | 116.5140 | 23,493,018 | 20,163,257 | 21,431,944 | | (452,037) | | | 8.710 | 5.936 | JD | 4,878 | 1,756,220 | 06/19/2008 | 06/30/2022 |
| 21036P-AK-4 | CONSTELLATION BRANDS INC CO.GUARNT | LS | | 1 | 2FE | 2,650,000 | 102.2650 | 2,710,021 | 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 | 106.2280 | 46,862,498 | 44,115,000 | 43,312,756 | | 215,506 | | | 4.250 | 4.846 | 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 | 110.7640 | 8,861,093 | 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 | 111.3400 | 8,350,510 | 7,500,000 | 7,500,000 | | | | | 4.750 | 4.750 | JD | 29,688 | 356,250 | 11/19/2015 | 12/01/2025 |
| 21036P-AS-7 | CONSTELLATION BRANDS INC CO.GUARNT | | | 2 | 2FE | 2,548,728 | 104.3530 | 2,869,696 | 2,750,000 | 2,568,477 | | 19,749 | | | 3.500 | 4.567 | MN | 13,903 | 96,250 | 01/11/2019 | 05/09/2027 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CO.GUARNT | | | 2 | 2FE | 19,889,370 | 105.6860 | 22,722,590 | 21,500,000 | 20,045,951 | | 143,112 | | | 3.600 | 4.608 | FA | 292,400 | 774,000 | 01/14/2019 | 02/15/2028 |
| 21036P-BB-3 | CONSTELLATION BRANDS INC CO.GUARNT | | | 2 | 2FE | 7,885,148 | 109.1630 | 8,623,844 | 7,900,000 | 7,887,472 | | 2,022 | | | 4.400 | 4.431 | MN | 44,416 | 363,049 | 10/22/2018 | 11/15/2025 |
| 210518-CL-8 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | | 0.0000 | | | | | | | | 5.650 | 0.000 | AO | | 152,095 | 04/02/2007 | 04/15/2020 |
| 210518-CP-9 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 17,987,000 | 128.7380 | 23,172,905 | 18,000,000 | 17,991,787 | | 312 | | | 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 | 2,624,764 | 102.1810 | 2,682,261 | 2,625,000 | 2,624,941 | | 24 | | | 2.850 | 2.851 | MN | 9,559 | 74,813 | 05/01/2012 | 05/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 210518-CU-8 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 39,987,122 | 110.1610 | 44,119,674 | 40,050,000 | 39,995,369 | | 1,399 | | | 3.950 | 3.959 | MN | 202,141 | 1,581,975 | 05/13/2013 | 05/15/2043 |
| 210518-CZ-7 | CONSUMERS ENERGY CO 1ST MORTG | | | 1 | 1FE | 13,618,220 | 100.2230 | 13,755,576 | 13,725,000 | 13,625,783 | | 2,301 | | | 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 | 111.7160 | 17,343,979 | 15,525,000 | 15,462,994 | | 1,224 | | | 3.950 | 3.974 | JJ | 282,771 | 613,238 | 02/15/2017 | 07/15/2047 |
| 210518-DD-5 | CONSUMERS ENERGY CO 1ST MORTG | | | 2 | 1FE | 1,992,360 | 121.0020 | 2,420,047 | 2,000,000 | 1,992,441 | | 81 | | | 4.350 | 4.373 | AO | 18,367 | 80,233 | 10/29/2018 | 04/15/2049 |
| 210518-G*-1 | CONSUMERS ENERGY CO SR-SEC | | | | 1 | 10,000,000 | 108.4900 | 10,849,000 | 10,000,000 | 10,000,000 | | | | | 4.010 | 4.010 | AO | 100,250 | 401,000 | 10/01/2018 | 10/01/2038 |
| 210518-G@-9 | CONSUMERS ENERGY CO SR-SEC | | | | 1 | 50,000,000 | 116.8740 | 58,437,000 | 50,000,000 | 50,000,000 | | | | | 4.280 | 4.280 | AO | 535,000 | 2,140,000 | 10/01/2018 | 10/01/2057 |
| 216178-AA-7 | COOK INLET NATURAL GAS STORAGE SR-SEC | | | 1 | 2 | 58,571,431 | 103.4820 | 60,610,888 | 58,571,431 | 58,571,431 | | | | | 4.480 | 4.481 | MS | 867,378 | 2,624,000 | 06/10/2014 | 03/02/2032 |
| 218108-AA-2 | CORAM CALIFORNIA DEVELOPMENT-L SR-SEC | | | 1 | 4PL | 51,951,787 | 93.6400 | 48,647,653 | 51,951,787 | 51,951,787 | | | | | 4.520 | 4.546 | MJSD | 6,523 | 3,046,683 | 07/02/2015 | 06/05/2032 |
| 218718-AA-8 | CORESITE L.P. | | | | 2 | 20,000,000 | 104.3540 | 20,870,800 | 20,000,000 | 20,000,000 | | | | | 4.190 | 4.190 | JD | 37,244 | 838,000 | 05/24/2016 | 06/15/2023 |
| 218718-AB-6 | CORESITE L.P. | | | | 2 | 65,000,000 | 104.3020 | 67,796,300 | 65,000,000 | 65,000,000 | | | | | 3.910 | 3.909 | JD | 112,956 | 2,541,500 | 04/20/2017 | 04/20/2024 |
| 218718-AC-4 | CORESITE L.P. SR-UNSEC | | | | 2PL | 22,000,000 | 103.4910 | 22,768,042 | 22,000,000 | 22,000,000 | | | | | 4.110 | 4.107 | FA | 637,963 | | 04/17/2019 | 04/17/2026 |
| 218718-AD-2 | CORESITE L.P. SR-UNSEC | | | | 2PL | 10,000,000 | 104.7320 | 10,473,210 | 10,000,000 | 10,000,000 | | | | | 4.310 | 4.307 | FA | 304,094 | | 07/17/2019 | 04/17/2029 |
| 219350-AX-3 | CORNING INC SR UNSEC | | | 2 | 2FE | 4,775,500 | 110.0640 | 5,503,204 | 5,000,000 | 4,784,659 | | 7,862 | | | 4.700 | 5.078 | MS | 69,194 | 235,000 | 10/30/2018 | 03/15/2037 |
| 219350-AZ-8 | CORNING INC SR UNSEC | | | 1 | 2FE | 19,955,400 | 104.1610 | 20,832,198 | 20,000,000 | 19,980,727 | | 4,545 | | | 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 | 125.1340 | 25,026,896 | 20,000,000 | 19,973,794 | | 650 | | | 5.350 | 5.359 | MN | 136,722 | 1,096,750 | 10/30/2018 | 11/15/2048 |
| 219350-BM-6 | CORNING INC SR UNSEC | | | | 2FE | 40,364,217 | 97.9940 | 38,780,930 | 39,574,801 | 39,574,801 | | | | (789,416) | 1.153 | 1.153 | FA | 173,647 | | 08/06/2019 | 08/14/2031 |
| 219350-BP-9 | CORNING INC | | | 1 | 2FE | 24,930,000 | 101.4650 | 25,366,132 | 25,000,000 | 24,930,123 | | 123 | | | 3.900 | 3.916 | MN | 113,750 | | 11/14/2019 | 11/15/2049 |
| 220062-AA-1 | GONZAGA UNIVERSITY SECURED | | | 1 | 1FE | 46,235,664 | 107.4150 | 49,776,203 | 46,340,000 | 46,237,449 | | 2,080 | | | 4.158 | 4.172 | AO | 481,704 | 1,926,817 | 11/29/2018 | 04/01/2046 |
| 220068-AA-4 | CORP SERVICE CO A-SR | | | 1 | 2 | 10,000,000 | 100.7740 | 10,077,400 | 10,000,000 | 10,000,000 | | | | | 3.720 | 3.720 | FA | 133,300 | 372,000 | 08/22/2013 | 08/22/2020 |
| 220068-AB-2 | CORP SERVICE CO B-SR | | | 1 | 2 | 37,000,000 | 106.1310 | 39,268,470 | 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 | 31,900,907 | 89.8950 | 28,677,320 | 31,900,907 | 31,900,907 | | | | | 5.300 | 5.300 | JJ | 845,374 | 1,690,748 | 05/14/2015 | 07/01/2050 |
| 22101#-AA-6 | HOWARD UNIVERSITY | | | 4 | 2PL | 54,462,069 | 119.2010 | 64,919,331 | 54,462,069 | 54,462,069 | | | | | 5.910 | 5.911 | JD | 268,226 | 3,218,708 | 01/13/2017 | 06/01/2031 |
| 22112#-AA-3 | COSERV GAS-LTD A-SR-SEC | | | 1 | 2 | 30,000,000 | 99.6700 | 29,901,000 | 30,000,000 | 30,000,000 | | | | | 3.720 | 3.720 | MN | 186,000 | 1,116,000 | 10/23/2014 | 11/01/2034 |
| 221644-AA-5 | COTT HOLDINGS INC CO.GUARNT | | | 2 | 4FE | 15,737,500 | 104.5000 | 16,197,500 | 15,500,000 | 15,649,087 | | (41,520) | | | 5.500 | 5.173 | AO | 213,125 | 852,500 | 12/06/2017 | 04/01/2025 |
| 22279#-AA-2 | COUSINS PROP-INC. | | | | 2 | 28,000,000 | 105.2770 | 29,477,560 | 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 | 105.0520 | 9,454,680 | 9,000,000 | 9,000,000 | | | | | 4.090 | 4.090 | JJ | 178,938 | 368,100 | 04/19/2017 | 07/06/2027 |
| 22279#-AD-6 | COUSINS PROP-INC. SR-UNSEC | | | | 2 | 85,000,000 | 103.0620 | 87,602,700 | 85,000,000 | 85,000,000 | | | | | 3.860 | 3.860 | JJ | 1,749,867 | | 06/19/2019 | 07/06/2028 |
| 223611-A#-1 | COWBOYS STADIUM-L.P. | | | 4 | 2PL | 43,665,716 | 104.8650 | 45,790,053 | 43,665,716 | 43,665,716 | | | | | 3.950 | 3.951 | MS | 435,990 | 1,724,796 | 03/09/2017 | 03/31/2034 |
| 223611-A@-3 | COWBOYS STADIUM-L.P. SR-SEC | | | 1 | 2PL | 22,104,902 | 100.2730 | 22,165,249 | 22,104,902 | 22,104,902 | | | | | 3.460 | 3.460 | MS | 193,332 | 764,525 | 06/30/2015 | 03/31/2034 |
| 224044-BW-6 | COX COMMUNICATIONS INC SR UNSEC | | | 1 | 2FE | 14,976,900 | 102.8130 | 15,421,917 | 15,000,000 | 14,992,474 | | 2,389 | | | 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 | 101.8240 | 49,893,770 | 49,000,000 | 48,919,282 | | 21,594 | | | 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 | 103.8190 | 29,069,296 | 28,000,000 | 27,971,892 | | 662 | | | 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 | 103.2020 | 13,700,082 | 13,275,000 | 13,259,174 | | 2,101 | | | 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 | 146.6780 | 44,003,524 | 30,000,000 | 30,524,455 | | (26,001) | | | 7.125 | 6.913 | JJ | 985,625 | 2,137,500 | 09/12/2002 | 07/15/2032 |
| 22576C-E#-4 | CRESCENT POINT ENERGY CORP. O-SR | | | 1 | 2 | 10,000,000 | 96.8130 | 9,681,300 | 10,000,000 | 10,000,000 | | | | | 3.780 | 3.780 | JD | 19,950 | 378,000 | 06/12/2013 | 06/12/2023 |
| 226373-AL-2 | CRESTWOOD MIDSTREAM PART CO.GUARNT | | | 1 | 4FE | 14,910,403 | 102.0000 | 15,187,800 | 14,890,000 | 14,896,144 | | (4,598) | | | 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 | 102.2500 | 24,028,750 | 23,500,000 | 23,509,921 | | (3,273) | | | 5.750 | 5.733 | AO | 337,813 | 1,351,250 | 07/21/2017 | 04/01/2025 |
| 228187-AB-6 | CROWN AMER/CAP CORP VI CO.GUARNT | | | 2 | 3FE | 10,344,997 | 105.6250 | 10,879,375 | 10,300,000 | 10,251,055 | | (93,943) | | | 4.750 | 4.841 | FA | 203,854 | 489,250 | 01/22/2019 | 02/01/2026 |
| 228189-AB-2 | CROWN AMER/CAP CORP IV CO.GUARNT | | | 1 | 3FE | 44,720,276 | 105.1250 | 47,316,763 | 45,010,000 | 44,899,490 | | 32,872 | | | 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 | 104.8750 | 19,008,594 | 18,125,000 | 18,130,210 | | (714) | | | 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 | 108.5820 | 28,665,687 | 26,400,000 | 26,551,441 | | (45,183) | | | 5.250 | 5.044 | 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 | 101.3440 | 10,261,079 | 10,125,000 | 10,124,459 | | 466 | | | 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 | 109.4570 | 10,945,676 | 10,000,000 | 9,978,260 | | 3,023 | | | 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 | 105.6100 | 20,960,473 | 19,847,000 | 19,615,256 | | 30,915 | | | 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 | 107.8650 | 12,862,848 | 11,925,000 | 11,887,541 | | 4,416 | | | 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 | 105.7060 | 17,785,066 | 16,825,000 | 16,827,756 | | (307) | | | 3.650 | 3.648 | MS | 204,704 | 614,113 | 09/26/2017 | 09/01/2027 |
| 22822V-AL-5 | CROWN CASTLE INTL CORP SR UNSEC | | | 2 | 2FE | 2,486,525 | 110.6870 | 2,767,166 | 2,500,000 | 2,487,513 | | 988 | | | 4.300 | 4.367 | FA | 40,611 | 54,944 | 01/29/2019 | 02/15/2029 |
| 22959#-AA-9 | CSOLAR IV SOUTH-LLC SR-SEC | | | 4 | 2FE | 38,027,964 | 112.0590 | 42,613,756 | 38,027,964 | 38,027,964 | | | | | 5.371 | 5.408 | MJSD | 5,674 | 2,042,598 | 11/21/2013 | 09/30/2038 |
| 22966R-AD-8 | CUBESMART LP CO.GUARNT | | | 2 | 2FE | 21,808,542 | 101.6330 | 23,253,666 | 22,880,000 | 21,896,818 | | 88,277 | | | 3.125 | 3.863 | MS | 238,333 | 357,500 | 04/30/2019 | 09/01/2026 |
| 22966R-AF-3 | CUBESMART LP | | | 1 | 2FE | 18,978,182 | 98.7310 | 18,808,281 | 19,050,000 | 18,979,216 | | 1,035 | | | 3.000 | 3.043 | FA | 127,000 | | 10/08/2019 | 02/15/2030 |
| 23307*-AE-2 | DC ARENA L.P. SR-UNSEC | | | 4 | 2PL | 40,000,000 | 98.3690 | 39,347,600 | 40,000,000 | 40,000,000 | | | | | 4.260 | 4.260 | MN | 146,733 | 1,704,000 | 05/24/2018 | 05/30/2043 |
| 23311R-AA-4 | DCP MIDSTREAM OPERATING CO.GUARNT | | | 1 | 3FE | 24,879,000 | 105.0000 | 26,250,000 | 25,000,000 | 24,902,905 | | 2,770 | | | 6.750 | 6.788 | MS | 496,875 | 1,687,500 | 09/12/2007 | 09/15/2037 |
| 23317H-AA-0 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 4,157,067 | 104.2580 | 4,338,168 | 4,161,000 | 4,159,785 | | 441 | | | 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 | 103.0610 | 12,215,868 | 11,853,000 | 11,999,702 | | (27,446) | | | 3.625 | 3.346 | FA | 179,030 | 429,671 | 09/21/2016 | 02/01/2025 |
| 23317H-AE-2 | SITE CENTERS CORP SR UNSEC | LS | | 1 | 2FE | 42,103,227 | 105.4490 | 44,536,355 | 42,235,000 | 42,162,502 | | 10,121 | | | 4.250 | 4.280 | FA | 747,911 | 1,731,238 | 04/18/2019 | 02/01/2026 |
| 23317H-AF-9 | SITE CENTERS CORP SR UNSEC | | | 1 | 2FE | 24,954,250 | 107.9950 | 26,998,740 | 25,000,000 | 24,964,305 | | 3,935 | | | 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 | 104.7910 | 11,631,814 | 11,100,000 | 11,100,000 | | | | | 4.375 | 4.375 | MS | 142,990 | 485,625 | 09/11/2012 | 09/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 23331A-BG-3 | D.R. HORTON INC CO.GUARNT | | | 1 | 2FE | 29,996,875 | 106.6460 | 31,993,757 | 30,000,000 | 29,998,958 | | 303 | | | 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 | 110.4730 | 32,037,280 | 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 | 114.3390 | 57,169,500 | 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 | 111.9670 | 39,188,428 | 35,000,000 | 34,863,452 | | 3,492 | | | 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 | LS | | 1 | 1FE | 41,627,364 | 107.6320 | 44,909,273 | 41,725,000 | 41,636,878 | | 2,370 | | | 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 | 107.8240 | 25,796,875 | 23,925,000 | 23,904,600 | | 449 | | | 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 | 115.7180 | 12,150,385 | 10,500,000 | 10,381,124 | | 2,366 | | | 4.050 | 4.118 | MN | 54,338 | 425,250 | 05/04/2018 | 05/15/2048 |
| 23338V-AJ-5 | DTE ELECTRIC CO GENL REF MORT | | | 2 | 1FE | 1,487,970 | 114.0750 | 1,711,124 | 1,500,000 | 1,488,184 | | 214 | | | 3.950 | 3.996 | MS | 19,750 | 32,258 | 02/11/2019 | 03/01/2049 |
| 23357*-AC-5 | DTE GAS CO E-SR-SEC | | | 1 | 1 | 33,000,000 | 102.1960 | 33,724,680 | 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 | 111.3060 | 77,914,200 | 70,000,000 | 70,000,000 | | | | | 4.350 | 4.350 | JD | 135,333 | 3,045,000 | 12/16/2014 | 12/15/2044 |
| 23357*-AG-6 | DTE GAS CO | | | | 1 | 38,000,000 | 107.3800 | 40,804,400 | 38,000,000 | 38,000,000 | | | | | 4.070 | 4.070 | JD | 68,738 | 1,546,600 | 12/15/2016 | 12/15/2046 |
| 23357*-AN-1 | DTE GAS CO SR-SEC | | | | 1IF | 51,000,000 | 104.7910 | 53,443,410 | 51,000,000 | 51,000,000 | | | | | 3.720 | 3.720 | AO | 463,760 | | 10/03/2019 | 10/01/2049 |
| 233851-AF-1 | DAIMLER FINANCE NA LLC CO.GUARNT | | | 1 | 1FE | 64,372,750 | 102.8150 | 66,829,620 | 65,000,000 | 64,875,038 | | 69,520 | | | 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 | 102.9900 | 30,896,896 | 30,000,000 | 29,855,887 | | 28,618 | | | 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 | 103.1480 | 25,787,022 | 25,000,000 | 24,970,643 | | 4,927 | | | 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 | 104.3110 | 26,077,695 | 25,000,000 | 24,930,929 | | 10,987 | | | 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 | 103.7670 | 16,213,603 | 15,625,000 | 15,578,723 | | 5,729 | | | 3.450 | 3.498 | JJ | 262,044 | 539,063 | 01/03/2017 | 01/06/2027 |
| 23422*-AC-6 | DAKOTA GASIFICATION CO SR | | | 4 | 1 | 93,706,667 | 100.4070 | 94,088,053 | 93,706,667 | 93,706,667 | | | | | 4.010 | 4.010 | MN | 553,208 | 3,757,637 | 05/08/2015 | 05/08/2045 |
| 235825-AF-3 | DANA INC | | | 1 | 3FE | 1,125,000 | 103.0000 | 1,158,750 | 1,125,000 | 1,125,000 | | | | | 5.375 | 5.375 | MN | 6,887 | | 11/05/2019 | 11/15/2027 |
| 23745Q-AA-2 | DARTMOUTH-HITCH HEALTH SECURED | | | 1 | 1FE | 43,296,159 | 111.2100 | 48,073,698 | 43,228,000 | 43,293,584 | | (1,310) | | | 4.178 | 4.169 | FA | 752,527 | 1,806,066 | 04/04/2018 | 08/01/2048 |
| 239753-BJ-4 | TARGET CORP SR UNSEC | | | | 1FE | 7,885,120 | 110.2780 | 8,822,270 | 8,000,000 | 7,982,245 | | 8,978 | | | 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 | 113.4330 | 13,611,958 | 12,000,000 | 11,981,125 | | 6,869 | | | 8.800 | 8.875 | MN | 134,933 | 1,056,000 | 05/11/1992 | 05/15/2022 |
| 240019-BT-5 | DAYTON POWER & LIGHT CO/ 1ST MORTG | | | 2 | 2FE | 14,903,250 | 102.1600 | 15,324,063 | 15,000,000 | 14,904,372 | | 1,122 | | | 3.950 | 3.987 | JD | 26,333 | 311,063 | 06/03/2019 | 06/15/2049 |
| 244199-AU-9 | DEERE & COMPANY SR UNSEC | | | | 1FE | 945,469 | 113.0670 | 1,079,787 | 955,000 | 953,383 | | 704 | | | 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 | 147.0860 | 14,708,602 | 10,000,000 | 9,995,148 | | 289 | | | 8.100 | 8.107 | MN | 103,500 | 810,000 | 04/26/2000 | 05/15/2030 |
| 244199-BD-6 | DEERE & COMPANY SR UNSEC | | | | 1FE | 30,189,128 | 124.1540 | 37,494,465 | 30,200,000 | 30,193,272 | | 505 | | | 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 | 101.8380 | 10,183,780 | 10,000,000 | 9,993,194 | | 2,672 | | | 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 | 112.2160 | 42,939,490 | 38,265,000 | 37,619,678 | | 17,128 | | | 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 | 103.3190 | 7,748,923 | 7,500,000 | 7,498,562 | | 895 | | | 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 | 102.4430 | 15,366,460 | 15,000,000 | 14,986,311 | | 7,350 | | | 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 | 101.8960 | 22,238,753 | 21,825,000 | 21,815,759 | | 4,008 | | | 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 | 99.9910 | 49,996 | 50,000 | 49,999 | | 25 | | | 1.700 | 1.750 | JJ | 392 | 850 | 07/05/2013 | 01/15/2020 |
| 24618#-AF-7 | DELAWARE NORTH COS-INC 2010-SR-UNSEC | | | 1 | 2 | 22,500,000 | 101.5090 | 22,839,525 | 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 | 102.9330 | 15,439,950 | 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 | 99.1980 | 29,759,400 | 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 | 102.3180 | 25,579,500 | 25,000,000 | 25,000,000 | | | | | 4.040 | 4.040 | JD | 30,861 | 1,010,000 | 12/20/2017 | 12/20/2027 |
| 24618#-AM-2 | DELAWARE NORTH COS-INC SR-UNSEC | | | | 2 | 21,000,000 | 107.4910 | 22,573,110 | 21,000,000 | 21,000,000 | | | | | 4.640 | 4.640 | MS | 278,787 | 487,200 | 03/18/2019 | 03/18/2029 |
| 247109-BR-1 | DELMARVA PWR & LIGHT CO 1ST MORTG | | | 1 | 1FE | 23,094,361 | 106.0640 | 24,288,732 | 22,900,000 | 23,062,446 | | (4,718) | | | 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 | 104.6240 | 23,017,189 | 22,000,000 | 21,971,213 | | 6,811 | | | 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 | 112.1680 | 13,740,574 | 12,250,000 | 12,222,121 | | 603 | | | 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 | 112.3150 | 22,463,000 | 20,000,000 | 20,000,000 | | | | | 4.270 | 4.270 | JD | 37,956 | 854,000 | 06/21/2018 | 06/15/2048 |
| 24715@-AA-2 | DELOITTE LLP A-SR | | | 1 | 1 | 14,545,455 | 108.5170 | 15,784,291 | 14,545,455 | 14,545,455 | | | | | 6.730 | 6.730 | FA | 356,214 | 978,909 | 08/20/2008 | 08/20/2023 |
| 247361-ZN-1 | DELTA AIR LINES INC SR UNSEC | | | 1 | 2FE | 24,990,000 | 105.3650 | 26,341,266 | 25,000,000 | 24,991,413 | | 841 | | | 4.375 | 4.380 | AO | 218,750 | 1,093,750 | 04/16/2018 | 04/19/2028 |
| 24823U-AH-1 | DENBURY RESOURCES INC CO.GUARNT | | | 1 | 5FE | 24,293,775 | 62.0000 | 24,896,100 | 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 | 1FE | 80,763,638 | 105.6080 | 85,292,863 | 80,763,638 | 80,763,638 | | | | | 3.750 | 3.750 | AO | 757,159 | 3,028,636 | 09/13/2012 | 10/01/2040 |
| 248798-AB-2 | DENTON COUNTY ELECTRIC COOP-IN SR-SEC | | | | 1Z | 60,000,000 | 115.0710 | 69,042,600 | 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 | 98,100,000 | 110.5760 | 108,475,056 | 98,100,000 | 98,100,000 | | | | | 4.150 | 4.150 | JD | 339,263 | 4,353,869 | 11/06/2018 | 12/01/2048 |
| 250847-DU-1 | DTE ELECTRIC CO SR SEC | | | 1 | 1FE | 16,885,420 | 133.1120 | 22,629,006 | 17,000,000 | 16,925,095 | | 3,691 | | | 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 | 122.3210 | 53,209,789 | 43,500,000 | 43,352,283 | | 6,137 | | | 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 | 129.3970 | 12,939,724 | 10,000,000 | 9,954,759 | | 1,437 | | | 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 | 139.9770 | 13,997,749 | 10,000,000 | 9,996,030 | | 131 | | | 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 | 102.2920 | 12,275,018 | 12,000,000 | 11,994,760 | | 3,532 | | | 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 | 101.5210 | 939,072 | 925,000 | 924,608 | | 152 | | | 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 | 105.4290 | 24,011,356 | 22,775,000 | 22,852,999 | | (2,245) | | | 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 | 108.9420 | 29,414,340 | 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 | 111.2360 | 6,757,569 | 6,075,000 | 6,028,684 | | 1,134 | | | 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 | 0 | 0.0000 | | | | | | | | 3.250 | 0.000 | MN | | 292,013 | 05/07/2012 | 05/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 25245B-AA-5 | DIAGEO INVESTMENT CORP CO.GUARNT | | | 1 | 1FE | 11,052,994 | 114.9360 | 12,642,992 | 11,000,000 | 11,044,939 | | (1,215) | | | 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 | 101.9740 | 18,202,383 | 17,850,000 | 17,833,028 | | 6,846 | | | 2.875 | 2.917 | MN | 71,276 | 513,188 | 05/08/2012 | 05/11/2022 |
| 25271C-AM-4 | DIAMOND OFFSHORE DRILL SR UNSEC | LS | | 1 | 5FE | 16,335,000 | 85.0000 | 16,830,000 | 19,800,000 | 16,517,892 | | 189,051 | 3,428,357 | | 3.450 | 3.499 | MN | 113,850 | 683,100 | 10/31/2013 | 11/01/2023 |
| 25271C-AN-2 | DIAMOND OFFSHORE DRILL SR UNSEC | | | 1 | 5FE | 4,531,500 | 54.5000 | 4,332,750 | 7,950,000 | 4,531,500 | | 180 | 3,407,311 | | 4.875 | 4.885 | MN | 64,594 | 387,563 | 10/31/2013 | 11/01/2043 |
| 25277L-AA-4 | DIAMOND SPORTS GR/DIAMON SR SEC | | | 2 | 3FE | 11,175,000 | 101.1550 | 11,304,094 | 11,175,000 | 11,175,000 | | | | | 5.375 | 5.375 | FA | 248,605 | | 07/18/2019 | 08/15/2026 |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP CO.GUARNT | | | 1 | 2FE | 51,199,230 | 105.8480 | 54,599,762 | 51,583,000 | 51,256,941 | | 34,546 | | | 3.700 | 3.796 | FA | 721,016 | 1,526,454 | 05/09/2019 | 08/15/2027 |
| 25389J-AT-3 | DIGITAL REALTY TRUST LP CO.GUARNT | | | 1 | 2FE | 33,594,338 | 110.6070 | 37,359,796 | 33,777,000 | 33,614,823 | | 15,511 | | | 4.450 | 4.518 | JJ | 693,085 | 1,603,282 | 10/29/2018 | 07/15/2028 |
| 25389J-AU-0 | DIGITAL REALTY TRUST LP CO.GUARNT | | | 2 | 2FE | 14,973,450 | 103.9500 | 15,592,557 | 15,000,000 | 14,974,898 | | 1,448 | | | 3.600 | 3.621 | JJ | 295,500 | | 06/10/2019 | 07/01/2029 |
| 25466A-AD-3 | DISCOVER BANK SR UNSEC | | | | 2FE | 41,437,623 | 106.2750 | 44,237,074 | 41,625,000 | 41,546,997 | | 19,611 | | | 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 | 107.9110 | 26,977,677 | 25,000,000 | 25,223,267 | | (31,415) | | | 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 | 62,509,638 | 103.7620 | 65,716,668 | 63,334,000 | 62,650,020 | | 80,512 | | | 3.450 | 3.634 | JJ | 934,704 | 2,012,523 | 03/26/2019 | 07/27/2026 |
| 25466A-AP-6 | DISCOVER BANK SR UNSEC | | | 2 | 2FE | 24,143,078 | 112.5870 | 27,133,402 | 24,100,000 | 24,139,130 | | (3,432) | | | 4.650 | 4.627 | MS | 336,195 | 1,120,650 | 10/02/2018 | 09/13/2028 |
| 254687-CM-6 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 20,141,042 | 102.9330 | 20,586,621 | 20,000,000 | 20,135,856 | | (5,186) | | | 3.000 | 2.737 | MS | 176,667 | | 11/22/2019 | 09/15/2022 |
| 254687-CZ-7 | WALT DISNEY COMPANY THE SERIES WI | | | 1 | 1FE | 6,973,079 | 106.9210 | 7,270,651 | 6,800,000 | 6,969,225 | | (3,853) | | | 3.700 | 3.094 | MS | 74,082 | | 11/22/2019 | 09/15/2024 |
| 254687-DD-5 | WALT DISNEY COMPANY THE SERIES WI | | | 1 | 1FE | 10,053,998 | 108.1340 | 10,597,144 | 9,800,000 | 10,049,534 | | (4,464) | | | 3.700 | 3.195 | AO | 76,549 | | 11/22/2019 | 10/15/2025 |
| 254687-DH-6 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 8,639,149 | 129.7810 | 9,084,653 | 7,000,000 | 8,616,017 | | (23,131) | | | 7.430 | 3.552 | AO | 130,025 | | 11/22/2019 | 10/01/2026 |
| 254687-DK-9 | WALT DISNEY COMPANY THE SERIES WI | | | 1 | 1FE | 5,726,256 | 107.7250 | 6,113,421 | 5,675,000 | 5,725,494 | | (762) | | | 3.375 | 3.222 | MN | 24,473 | | 11/22/2019 | 11/15/2026 |
| 254687-DM-5 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 18,746,685 | 132.3390 | 19,829,633 | 14,984,000 | 18,704,489 | | (42,196) | | | 7.125 | 3.622 | AO | 246,143 | | 11/22/2019 | 04/08/2028 |
| 254687-DV-5 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 27,053,783 | 140.9630 | 29,600,725 | 20,999,000 | 27,015,422 | | (38,361) | | | 6.550 | 3.774 | MS | 404,989 | | 11/22/2019 | 03/15/2033 |
| 254687-DZ-6 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 90,653,988 | 140.1620 | 100,915,068 | 71,999,000 | 90,555,138 | | (98,850) | | | 6.200 | 3.908 | JD | 198,397 | 2,231,969 | 11/22/2019 | 12/15/2034 |
| 254687-EB-8 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 10,202,173 | 141.8280 | 11,346,257 | 8,000,000 | 10,191,620 | | (10,553) | | | 6.400 | 4.052 | JD | 22,756 | 256,000 | 11/22/2019 | 12/15/2035 |
| 254687-EF-9 | WALT DISNEY COMPANY THE SERIES WI | | | | 1FE | 25,424,800 | 139.3130 | 27,862,525 | 20,000,000 | 25,401,119 | | (23,681) | | | 6.150 | 3.966 | MS | 410,000 | | 11/22/2019 | 03/01/2037 |
| 254687-FL-5 | WALT DISNEY COMPANY/THE CO.GUARNT | LS | | | 1FE | 615,731 | 96.9330 | 605,828 | 625,000 | 615,999 | | 268 | | | 2.000 | 2.166 | MS | 3,993 | | 09/03/2019 | 09/01/2029 |
| 25468P-BW-5 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | | 1FE | 7,933,600 | 144.6560 | 11,572,476 | 8,000,000 | 7,956,764 | | 2,182 | | | 7.000 | 7.067 | MS | 186,667 | 560,000 | 02/21/2002 | 03/01/2032 |
| 25468P-CP-9 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | 1 | 1FE | 10,792,199 | 119.0540 | 12,976,868 | 10,900,000 | 10,809,649 | | 2,451 | | | 4.375 | 4.435 | FA | 178,828 | 476,875 | 08/17/2011 | 08/16/2041 |
| 25468P-CR-5 | TWDC ENTERPRISES 18 CORP SR UNSEC | | | 1 | 1FE | 49,414,500 | 114.5860 | 57,293,090 | 50,000,000 | 49,508,819 | | 13,457 | | | 4.125 | 4.194 | JD | 171,875 | 2,062,500 | 11/29/2011 | 12/01/2041 |
| 25468P-CT-1 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | 1 | 1FE | 29,790,000 | 101.5580 | 30,467,514 | 30,000,000 | 29,950,764 | | 22,277 | | | 2.550 | 2.630 | FA | 289,000 | 765,000 | 02/09/2012 | 02/15/2022 |
| 25468P-CX-2 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | 1 | 1FE | 14,793,018 | 108.9260 | 16,229,984 | 14,900,000 | 14,808,785 | | 2,480 | | | 3.700 | 3.740 | JD | 45,942 | 551,300 | 11/27/2012 | 12/01/2042 |
| 25468P-DK-9 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | 1 | 1FE | 19,852,300 | 105.1830 | 21,036,600 | 20,000,000 | 19,897,660 | | 14,980 | | | 3.000 | 3.092 | FA | 230,000 | 600,000 | 11/30/2016 | 02/13/2026 |
| 25468P-DN-3 | TWDC ENTERPRISES 18 CORP CO.GUARNT | | | 1 | 1FE | 24,921,158 | 98.5580 | 25,906,057 | 26,285,000 | 25,019,474 | | 29,488 | | | 3.000 | 3.273 | JJ | 330,753 | 788,550 | 07/18/2016 | 07/30/2046 |
| 254709-AP-3 | DISCOVER FINANCIAL SVS SR UNSEC | | | 2 | 2FE | 15,475,200 | 109.2140 | 16,928,158 | 15,500,000 | 15,478,039 | | 2,839 | | | 4.500 | 4.527 | JJ | 292,563 | 348,750 | 01/28/2019 | 01/30/2026 |
| 25470D-AE-9 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 23,751,103 | 103.2530 | 24,677,510 | 23,900,000 | 23,874,034 | | 16,924 | | | 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 | 102.5400 | 51,270,010 | 50,000,000 | 49,920,474 | | 31,678 | | | 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 | 4,895,070 | 102.8400 | 5,064,884 | 4,925,000 | 4,914,074 | | 3,129 | | | 3.250 | 3.323 | AO | 40,016 | 160,063 | 05/31/2013 | 04/01/2023 |
| 25470D-AJ-8 | DISCOVERY COMMUNICATIONS CO.GUARNT | | | 1 | 2FE | 3,346,248 | 109.1290 | 3,655,811 | 3,350,000 | 3,346,754 | | 74 | | | 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 | 106.6220 | 21,324,392 | 20,000,000 | 19,737,257 | | 26,114 | | | 3.950 | 4.139 | MS | 221,639 | 790,000 | 02/07/2018 | 03/20/2028 |
| 257375-AE-5 | DOMINION ENERGY GAS HLDG SR UNSEC | | | 1 | 2FE | 14,884,273 | 103.6270 | 15,440,356 | 14,900,000 | 14,893,111 | | 1,648 | | | 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 | 2FE | 11,324,300 | 114.0470 | 12,944,349 | 11,350,000 | 11,327,524 | | 495 | | | 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 | 2FE | 14,310,394 | 104.9130 | 15,055,082 | 14,350,000 | 14,328,688 | | 3,974 | | | 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 | 120.3490 | 18,533,783 | 15,400,000 | 15,355,245 | | 2,200 | | | 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 | 130.1510 | 32,537,873 | 25,000,000 | 25,031,449 | | (1,503) | | | 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 | 127.0080 | 12,700,843 | 10,000,000 | 10,185,712 | | (7,302) | | | 5.950 | 5.767 | JD | 26,444 | 595,000 | 07/11/2005 | 06/15/2035 |
| 260003-AF-5 | DOVER CORP SR UNSEC | | | 1 | 2FE | 14,760,600 | 119.2570 | 17,888,567 | 15,000,000 | 14,828,777 | | 6,677 | | | 5.375 | 5.484 | AO | 170,208 | 806,250 | 10/05/2005 | 10/15/2035 |
| 260003-AK-4 | DOVER CORP SR UNSEC | | | 1 | 2FE | 24,658,500 | 121.1590 | 30,289,817 | 25,000,000 | 24,710,555 | | 7,117 | | | 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 | 103.4370 | 25,523,154 | 24,675,000 | 24,561,934 | | 17,213 | | | 3.150 | 3.236 | MN | 99,317 | 777,263 | 11/03/2015 | 11/15/2025 |
| 260003-AP-3 | DOVER CORP | | | 1 | 2FE | 6,995,425 | 100.6380 | 7,069,812 | 7,025,000 | 6,995,832 | | 408 | | | 2.950 | 2.999 | MN | 32,813 | | 10/28/2019 | 11/04/2029 |
| 260543-CG-6 | DOW CHEMICAL CO/THE SR UNSEC | | | 1 | 2FE | 6,681,850 | 106.9300 | 8,019,731 | 7,500,000 | 6,770,659 | | 16,528 | | | 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 | 102.2080 | 63,829,072 | 62,450,000 | 62,151,471 | | 97,717 | | | 3.000 | 3.176 | 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 | 109.4150 | 13,676,865 | 12,500,000 | 12,259,571 | | 11,334 | | | 4.250 | 4.429 | AO | 132,813 | 531,250 | 09/09/2014 | 10/01/2034 |
| 26078J-AD-2 | DUPONT DE NEMOURS INC SR UNSEC | | | 2 | 2FE | 45,452,025 | 113.3990 | 51,029,459 | 45,000,000 | 45,412,281 | | (38,447) | | | 4.725 | 4.594 | MN | 271,688 | 2,049,469 | 12/18/2018 | 11/15/2028 |
| 26078J-AE-0 | DUPONT DE NEMOURS INC SR UNSEC | | | 2 | 2FE | 26,950,000 | 119.0910 | 32,095,090 | 26,950,000 | 26,950,000 | | | | | 5.319 | 5.319 | MN | 183,166 | 1,381,706 | 11/14/2018 | 11/15/2038 |
| 26138E-AQ-2 | KEURIG DR PEPPER INC CO.GUARNT | | | 1 | 2FE | 250,329 | 99.9950 | 250,987 | 251,000 | 250,996 | | 108 | | | 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 | 100.9100 | 7,215,059 | 7,150,000 | 7,141,573 | | 2,783 | | | 2.700 | 2.743 | MN | 24,668 | 193,050 | 11/13/2012 | 11/15/2022 |
| 263901-AA-8 | DUKE ENERGY INDIANA LLC 1ST MORTG | | | 1 | 1FE | 17,444,350 | 141.7580 | 24,807,660 | 17,500,000 | 17,454,533 | | 1,247 | | | 6.350 | 6.374 | FA | 419,806 | 1,111,250 | 08/18/2008 | 08/15/2038 |
| 263901-AB-6 | DUKE ENERGY INDIANA LLC 1ST MORTG | | | 1 | 1FE | 34,897,800 | 143.5350 | 50,237,380 | 35,000,000 | 34,915,950 | | 2,152 | | | 6.450 | 6.472 | AO | 564,375 | 2,257,500 | 03/18/2009 | 04/01/2039 |
| 263901-AF-7 | DUKE ENERGY INDIANA LLC 1ST MORTG | | | 1 | 1FE | 9,954,700 | 123.0240 | 12,302,364 | 10,000,000 | 9,959,828 | | 890 | | | 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 | 137.0390 | 24,476,555 | 17,861,000 | 17,902,938 | | (2,478) | | | 6.450 | 6.420 | AO | 243,207 | 1,152,035 | 02/17/2005 | 10/15/2032 |

# 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 |
| 26441Y-AW-7 | DUKE REALTY LP CO.GUARNT | | | 1 | 2FE | 8,566,534 | 104.2010 | 8,825,820 | 8,470,000 | 8,498,035 | | (10,582) | | | 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 | 103.8920 | 22,800,062 | 21,946,000 | 21,861,656 | | 23,598 | | | 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 | 106.2110 | 32,274,453 | 30,387,000 | 30,115,828 | | 48,947 | | | 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 | 12,484,417 | 103.5070 | 13,133,941 | 12,689,000 | 12,513,588 | | 19,472 | | | 3.250 | 3.489 | JD | 1,146 | 412,393 | 03/21/2019 | 06/30/2026 |
| 26441Y-BA-4 | DUKE REALTY LP SR UNSEC | | | 1 | 2FE | 1,406,954 | 104.4720 | 1,502,305 | 1,438,000 | 1,409,363 | | 2,410 | | | 3.375 | 3.666 | JD | 2,157 | 48,533 | 03/21/2019 | 12/15/2027 |
| 26441Y-BB-2 | DUKE REALTY LP SR UNSEC | | | 2 | 2FE | 12,687,260 | 108.9160 | 13,968,423 | 12,825,000 | 12,702,283 | | 11,532 | | | 4.000 | 4.132 | MS | 151,050 | 518,700 | 09/04/2018 | 09/15/2028 |
| 26441Y-BC-0 | DUKE REALTY LP | | | 1 | 2FE | 2,349,601 | 100.1290 | 2,353,030 | 2,350,000 | 2,349,605 | | 4 | | | 2.875 | 2.877 | MN | 8,633 | | 11/05/2019 | 11/15/2029 |
| 26442C-AB-0 | DUKE ENERGY CAROLINAS 1ST REF MORT | | | 1 | 1FE | 31,967,580 | 134.8810 | 46,193,965 | 34,248,000 | 32,371,744 | | 50,186 | | | 6.000 | 6.511 | 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 | 138.0480 | 43,853,815 | 31,767,000 | 30,021,756 | | 45,651 | | | 6.050 | 6.562 | 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 | 129.2020 | 92,276,131 | 71,420,000 | 71,183,884 | | 6,432 | | | 5.300 | 5.327 | FA | 1,429,987 | 3,785,260 | 11/16/2009 | 02/15/2040 |
| 26442R-AB-7 | DUKE ENERGY PROGRESS LLC 1ST MORTG | | | 1 | 1FE | 7,298,540 | 115.8460 | 8,456,760 | 7,300,000 | 7,298,925 | | 25 | | | 4.375 | 4.376 | MS | 80,731 | 319,375 | 03/03/2014 | 03/30/2044 |
| 26442R-AD-3 | DUKE ENERGY PROGRESS LLC 1ST MORTG | | | 1 | 1FE | 7,324,863 | 112.7110 | 8,284,288 | 7,350,000 | 7,327,362 | | 509 | | | 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 | 111.3180 | 96,401,795 | 86,600,000 | 86,600,000 | | | | | 3.920 | 3.920 | JD | 282,893 | 3,394,720 | 06/01/2017 | 06/01/2047 |
| 26444H-AH-4 | DUKE ENERGY FLORIDA LLC | | | 1 | 1FE | 4,997,350 | 99.7350 | 4,986,747 | 5,000,000 | 4,997,372 | | 22 | | | 2.500 | 2.506 | JD | 12,153 | | 11/21/2019 | 12/01/2029 |
| 266228-C#-0 | DUQUESNE LIGHT CO T-SR-SEC | | | 1 | | 75,000,000 | 119.7390 | 89,804,250 | 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 | 117.0430 | 29,260,750 | 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 | 1 | 25,000,000 | 100.9850 | 25,246,250 | 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 | 101.0350 | 30,310,500 | 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 | 104.9690 | 15,745,350 | 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 | 102.7480 | 20,549,600 | 20,000,000 | 20,000,000 | | | | | 3.890 | 3.890 | FA | 324,167 | 778,000 | 02/01/2018 | 02/01/2048 |
| 26867L-AL-4 | EMD FINANCE LLC CO.GUARNT | | | 1 | 2FE | 59,569,500 | 102.9010 | 61,740,644 | 60,000,000 | 59,718,676 | | 44,086 | | | 3.250 | 3.349 | MS | 552,500 | 1,787,500 | 03/28/2019 | 03/19/2025 |
| 268698-AB-3 | EMI MUSIC PUBLISHING GRP CO.GUARNT | | | 1 | 4FE | | 0.0000 | | | | | | | | 7.625 | 0.000 | JD | | 3,971 | 05/26/2016 | 06/15/2024 |
| 26875P-AK-7 | EOG RESOURCES INC SR UNSEC | | | 1 | 1FE | 28,972,008 | 101.8020 | 29,916,672 | 29,387,000 | 29,228,389 | | 46,444 | | | 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 | 104.9150 | 18,360,126 | 17,500,000 | 16,524,698 | | 161,934 | | | 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 | 110.6980 | 16,438,669 | 14,850,000 | 14,797,540 | | 2,468 | | | 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 | 109.8240 | 12,355,253 | 11,250,000 | 11,239,298 | | 1,529 | | | 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 | 122.4960 | 3,062,390 | 2,500,000 | 2,419,935 | | 3,076 | | | 5.100 | 5.401 | JJ | 58,792 | 127,500 | 03/01/2016 | 01/15/2036 |
| 26882P-AR-3 | ERAC USA FINANCE LLC CO.GUARNT | | | 1 | 2FE | 32,193,558 | 134.7690 | 43,328,322 | 32,150,000 | 32,180,530 | | (1,285) | | | 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 | 104.4530 | 29,011,821 | 27,775,000 | 27,766,692 | | 3,835 | | | 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 | 102.9290 | 24,303,655 | 23,612,000 | 23,350,570 | | 73,333 | | | 3.000 | 3.357 | AO | 149,543 | 708,360 | 09/11/2013 | 04/15/2023 |
| 26884A-BD-4 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 14,823,950 | 105.0040 | 15,645,567 | 14,900,000 | 14,855,929 | | 7,283 | | | 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 | 102.5270 | 10,252,748 | 10,000,000 | 9,953,245 | | 6,093 | | | 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 | 5,800,189 | 105.0120 | 6,103,306 | 5,812,000 | 5,801,566 | | 1,053 | | | 3.250 | 3.277 | FA | 78,704 | 118,820 | 04/16/2019 | 08/01/2027 |
| 26884A-BH-5 | ERP OPERATING LP SR UNSEC | | | 1 | 1FE | 19,595,574 | 110.8620 | 22,061,533 | 19,900,000 | 19,606,816 | | 5,715 | | | 4.000 | 4.089 | FA | 331,667 | 596,000 | 03/26/2019 | 08/01/2047 |
| 26884L-AB-5 | EQT CORP SR UNSEC | | | 1 | 2FE | 9,908,500 | 103.2140 | 10,321,416 | 10,000,000 | 9,979,365 | | 10,273 | | | 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 | 102.3850 | 46,073,041 | 45,000,000 | 44,973,976 | | 33,231 | | | 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 | 103.8230 | 41,529,369 | 40,000,000 | 39,964,115 | | 20,826 | | | 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 | 105.7880 | 12,694,595 | 12,000,000 | 11,989,458 | | 1,930 | | | 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 | 105.6050 | 21,121,046 | 20,000,000 | 19,976,103 | | 3,591 | | | 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 | 102.8520 | 13,627,881 | 13,250,000 | 13,219,970 | | 3,800 | | | 3.300 | 3.337 | JD | 36,438 | 437,250 | 05/23/2016 | 12/01/2026 |
| 26949@-AA-5 | EAGLE CREEK RENEWABLE ENERGY H | | | 1 | 2PL | 32,500,000 | 104.9980 | 34,124,350 | 32,500,000 | 32,500,000 | | | | | 3.980 | 4.000 | MJSD | 3,593 | 1,293,500 | 09/29/2016 | 08/31/2026 |
| 270040-AA-5 | EAGLES STADIUM OPERATOR LLC / A-SR-SEC | | | 1 | 2PL | 16,945,829 | 103.0800 | 17,467,760 | 16,945,829 | 16,945,829 | | | | | 4.580 | 4.581 | JJ | 357,877 | 776,119 | 10/01/2013 | 01/15/2039 |
| 270040-AB-3 | EAGLES STADIUM OPERATOR LLC / B-SR-SEC | | | 1 | 2PL | 5,391,855 | 102.7730 | 5,541,371 | 5,391,855 | 5,391,855 | | | | | 4.580 | 4.581 | JJ | 113,870 | 246,947 | 11/14/2013 | 01/15/2039 |
| 27616#-AA-3 | EASTERLY GOVERNMENT PROP LP | | | | 2 | 45,000,000 | 105.7690 | 47,596,050 | 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 | 105.4190 | 52,709,500 | 50,000,000 | 50,000,000 | | | | | 4.150 | 4.150 | MN | 207,500 | 2,075,000 | 05/25/2017 | 05/25/2029 |
| 27616#-AD-7 | EASTERLY GOVERNMENT PROP LP SR-UNSEC | | | | 2 | 13,000,000 | 104.5890 | 13,596,570 | 13,000,000 | 13,000,000 | | | | | 3.730 | 3.730 | MS | 146,817 | | 09/12/2019 | 09/12/2029 |
| 27616#-AE-5 | EASTERLY GOVERNMENT PROP LP SR-UNSEC | | | | 2 | 12,000,000 | 105.0120 | 12,601,440 | 12,000,000 | 12,000,000 | | | | | 3.830 | 3.830 | MS | 139,157 | | 09/12/2019 | 09/12/2031 |
| 277432-AN-0 | EASTMAN CHEMICAL CO SR UNSEC | | | 1 | 2FE | 42,852,685 | 103.4660 | 44,697,121 | 43,200,000 | 43,087,232 | | 39,185 | | | 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 | 105.3990 | 23,714,831 | 22,500,000 | 22,437,993 | | 10,553 | | | 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 | 110.6150 | 12,499,503 | 11,300,000 | 11,210,811 | | 8,584 | | | 4.500 | 4.609 | JD | 42,375 | 543,813 | 10/30/2018 | 12/01/2028 |
| 278058-AM-4 | EATON CORP SR UNSEC | | | | 2FE | 20,605,002 | 114.0130 | 23,942,650 | 21,000,000 | 20,912,355 | | 28,419 | | | 8.100 | 8.279 | FA | 642,600 | 1,701,000 | 08/06/1999 | 08/15/2022 |
| 278058-AP-7 | EATON CORP CO.GUARNT | | | | 2FE | 19,121,600 | 116.0010 | 23,200,245 | 20,000,000 | 19,725,092 | | 52,385 | | | 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 | 136.9230 | 27,384,683 | 20,000,000 | 19,935,610 | | 4,227 | | | 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 | 124.4560 | 27,380,217 | 22,000,000 | 21,496,637 | | 15,719 | | | 5.800 | 6.013 | 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 | 104.1340 | 36,446,900 | 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 | 101.9840 | 33,960,789 | 33,300,000 | 33,272,000 | | 9,358 | | | 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 | 113.2500 | 10,022,597 | 8,850,000 | 8,830,102 | | 1,163 | | | 4.000 | 4.023 | MN | 58,017 | 354,000 | 11/14/2012 | 11/02/2032 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 278062-AE-4 | EATON CORP CO.GUARNT | | | 1 | 2FE | 68,496,883 | 111.5820 | 77,220,638 | 69,205,000 | 68,573,501 | | 15,586 | | | 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 | 106.6610 | 15,999,117 | 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 | 104.6870 | 23,359,895 | 22,314,000 | 22,310,738 | | 1,582 | | | 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 | 103.5450 | 22,676,388 | 21,900,000 | 21,176,340 | | 14,613 | | | 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 | 111.3420 | 30,130,341 | 27,061,000 | 27,137,777 | | (1,658) | | | 3.950 | 3.933 | JD | 89,076 | 1,068,910 | 04/18/2018 | 12/01/2047 |
| 27965#-AN-2 | EDENS LTD PTNSP C-SR-UNSEC | | | 1 | 2 | 40,000,000 | 102.5840 | 41,033,600 | 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 | 102.5980 | 23,084,550 | 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 | 102.6420 | 15,396,300 | 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 | 2PL | 47,743,603 | 107.8920 | 51,511,528 | 47,743,603 | 47,743,603 | | | | | 4.680 | 4.682 | FA | 751,007 | 2,798,073 | 06/20/2018 | 11/30/2035 |
| 28258#-AB-2 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC | | | | 3PL | 8,438,182 | 108.6120 | 8,426,296 | 7,758,178 | 8,417,451 | | (20,731) | | | 4.680 | 3.096 | FA | 122,036 | | 10/18/2019 | 11/30/2025 |
| 283677-AW-2 | EL PASO ELECTRIC CO SR UNSEC | | | 1 | 2FE | 31,880,700 | 124.2290 | 39,753,239 | 32,000,000 | 31,913,609 | | 3,327 | | | 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 | 100.5170 | 15,077,500 | 15,000,000 | 14,992,481 | | 2,384 | | | 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 | 112.3420 | 5,617,091 | 5,000,000 | 4,994,181 | | 2,508 | | | 8.625 | 8.689 | JJ | 198,854 | 431,250 | 01/10/1992 | 01/15/2022 |
| 283695-BE-3 | EL PASO NATURAL GAS CO.GUARNT | LS | | | 2FE | 12,000,000 | 126.0220 | 15,122,605 | 12,000,000 | 12,000,000 | | | | | 7.500 | 7.500 | MN | 115,000 | 900,000 | 11/07/1996 | 11/15/2026 |
| 28501*-AT-2 | ELECTRIC TRANSMISSION TEX LLC D-B-SR-UNSEC | | | 1 | 2 | 18,000,000 | 103.5900 | 18,646,200 | 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 | 98.3800 | 29,514,000 | 30,000,000 | 30,000,000 | | | | | 3.620 | 3.620 | MN | 105,583 | 1,086,000 | 05/26/2016 | 05/26/2033 |
| 28621U-AA-1 | ELEVATE HOLDCO FDG-LLC A-SR-SEC | | | 4 | 2PL | 17,395,595 | 108.6550 | 18,901,184 | 17,395,595 | 17,395,595 | | | | | 5.350 | 5.385 | MJSD | 2,585 | 706,277 | 03/27/2013 | 12/31/2032 |
| 28685?-A#-4 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1 | 8,000,000 | 110.4960 | 8,839,680 | 8,000,000 | 8,000,000 | | | | | 4.220 | 4.220 | JD | 10,316 | 337,600 | 12/20/2018 | 12/20/2033 |
| 28685?-A@-6 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1 | 9,000,000 | 109.3240 | 9,839,160 | 9,000,000 | 9,000,000 | | | | | 4.020 | 4.020 | JD | 11,055 | 361,800 | 12/20/2018 | 12/20/2028 |
| 28685?-B*-7 | ELIZABETHTOWN GAS CO SR-SEC | | | | 1 | 18,000,000 | 109.3630 | 19,685,340 | 18,000,000 | 18,000,000 | | | | | 4.290 | 4.290 | JD | 23,595 | 772,200 | 12/20/2018 | 12/20/2038 |
| 28932M-AA-3 | ELM RD GENERATING STAT SR SEC | | | 1 | 1FE | 10,042,705 | 111.2480 | 11,172,296 | 10,042,705 | 10,042,705 | | | | | 5.209 | 5.209 | FA | 203,437 | 523,125 | 02/03/2010 | 02/11/2030 |
| 291011-AQ-7 | EMERSON ELECTRIC CO SR UNSEC | | | 1 | 1FE | 15,045,169 | 132.0270 | 19,969,081 | 15,125,000 | 15,074,003 | | 2,563 | | | 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 | 101.9680 | 50,983,828 | 50,000,000 | 49,974,215 | | 28,464 | | | 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 | 124.1270 | 31,031,765 | 25,000,000 | 24,768,776 | | 6,424 | | | 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 | 107.6880 | 43,075,200 | 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 | 105.8200 | 31,746,000 | 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 | 105.2470 | 52,623,500 | 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 | 107.5100 | 53,755,000 | 50,000,000 | 50,000,000 | | | | | 4.260 | 4.260 | MJSD | 53,250 | 2,130,000 | 03/22/2018 | 03/22/2030 |
| 29250R-AD-8 | ENBRIDGE ENERGY PARTNERS SR UNSEC | | | 1 | 2FE | 40,591,821 | 114.9840 | 47,430,848 | 41,250,000 | 40,804,404 | | 20,075 | | | 5.950 | 6.067 | 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 | 122.2480 | 6,112,402 | 5,000,000 | 4,990,884 | | 358 | | | 6.300 | 6.319 | JD | 14,000 | 315,000 | 12/01/2004 | 12/15/2034 |
| 29273R-BD-0 | ENERGY TRANSFER OPERATNG CO.GUARNT | | | 1 | 2FE | 2,842,477 | 105.0390 | 3,059,797 | 2,913,000 | 2,866,332 | | 7,800 | | | 4.050 | 4.391 | MS | 34,738 | 117,977 | 08/05/2016 | 03/15/2025 |
| 29273R-BF-5 | ENERGY TRANSFER OPERATNG CO.GUARNT | | | 1 | 2FE | 14,982,483 | 105.0030 | 16,895,051 | 16,090,000 | 15,039,541 | | 18,530 | | | 5.150 | 5.638 | MS | 243,987 | 828,635 | 10/27/2016 | 03/15/2045 |
| 29278@-AA-9 | ENGINE LEASE FINANCE CORP SR-UNSEC | | | | 2PL | 8,000,000 | 108.8290 | 8,706,320 | 8,000,000 | 8,000,000 | | | | | 4.480 | 4.480 | MN | 33,849 | 358,400 | 11/27/2018 | 11/27/2026 |
| 29278@-AB-7 | ENGINE LEASE FINANCE CORP SR-UNSEC | | | | 2PL | 19,000,000 | 110.6250 | 21,018,750 | 19,000,000 | 19,000,000 | | | | | 4.630 | 4.630 | MN | 83,083 | 879,700 | 11/27/2018 | 11/27/2028 |
| 29278@-AC-5 | ENGINE LEASE FINANCE CORP SR-UNSEC | | | | 2PL | 31,000,000 | 110.8870 | 34,374,970 | 31,000,000 | 31,000,000 | | | | | 4.630 | 4.630 | JJ | 653,859 | 717,650 | 01/17/2019 | 01/17/2029 |
| 29278@-AD-3 | ENGINE LEASE FINANCE CORP SR-UNSEC | | | | 2PL | 5,000,000 | 111.6770 | 5,583,850 | 5,000,000 | 5,000,000 | | | | | 4.730 | 4.730 | MN | 22,336 | 236,500 | 11/27/2018 | 11/27/2030 |
| 29278@-AE-1 | ENGINE LEASE FINANCE CORP SR-UNSEC | | | | 2PL | 7,000,000 | 111.9280 | 7,834,960 | 7,000,000 | 7,000,000 | | | | | 4.730 | 4.730 | JJ | 150,834 | 165,550 | 01/17/2019 | 01/17/2031 |
| 29336U-AE-7 | ENLINK MIDSTREAM PARTNER SR UNSEC | | | 1 | 3FE | 36,406,302 | 94.0000 | 35,789,560 | 38,074,000 | 36,960,529 | | 176,208 | | | 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 | 93.7500 | 6,656,250 | 7,100,000 | 7,092,935 | | 898 | | | 4.850 | 4.868 | JJ | 158,784 | 344,350 | 07/11/2016 | 07/15/2026 |
| 29364D-AS-9 | ENTERGY ARKANSAS LLC 1ST MORTG | | | 1 | 1FE | 35,099,710 | 106.1040 | 37,269,130 | 35,125,000 | 35,112,204 | | 2,620 | | | 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 | 105.3950 | 4,611,010 | 4,375,000 | 4,365,498 | | 1,335 | | | 3.500 | 3.539 | AO | 38,281 | 153,125 | 01/05/2016 | 04/01/2026 |
| 29364W-AU-2 | ENTERGY LOUISIANA LLC 1ST MORTG | | | 1 | 1FE | 4,995,850 | 105.3740 | 5,268,702 | 5,000,000 | 4,997,647 | | 398 | | | 3.780 | 3.790 | AO | 47,250 | 189,000 | 06/24/2014 | 04/01/2025 |
| 29364W-BC-1 | ENTERGY LOUISIANA LLC COLLAT TRST | | | 2 | 1FE | 19,858,600 | 117.8190 | 23,563,806 | 20,000,000 | 19,860,911 | | 2,311 | | | 4.200 | 4.241 | AO | 210,000 | 464,333 | 03/06/2019 | 04/01/2050 |
| 29365D-AA-7 | ENTERCOM MEDIA CORP SECURED | | | 2 | 4FE | 400,000 | 107.0000 | 428,000 | 400,000 | 400,000 | | | | | 6.500 | 6.500 | MN | 4,333 | 13,072 | 04/23/2019 | 05/01/2027 |
| 29365P-AR-3 | ENTERGY LOUISIANA LLC 1ST MORTG | LS | | 1 | 1FE | 4,995,850 | 105.3730 | 5,268,640 | 5,000,000 | 4,997,647 | | 398 | | | 3.780 | 3.790 | AO | 47,250 | 189,000 | 06/24/2014 | 04/01/2025 |
| 29365T-AH-7 | ENTERGY TEXAS INC 1ST MORTG | | | 2 | 2FE | 2,991,900 | 114.6300 | 3,438,892 | 3,000,000 | 2,991,968 | | 68 | | | 4.500 | 4.521 | MS | 34,125 | 98,250 | 01/03/2019 | 03/30/2039 |
| 29365T-AJ-3 | ENTERGY TEXAS INC | | | 1 | 2FE | 2,975,310 | 101.5530 | 3,046,582 | 3,000,000 | 2,975,449 | | 139 | | | 3.550 | 3.595 | MS | 29,879 | | 09/16/2019 | 09/30/2049 |
| 29366M-AA-6 | ENTERGY ARKANSAS LLC 1ST MORTG | | | 2 | 1FE | 18,887,330 | 116.5830 | 22,150,729 | 19,000,000 | 18,889,115 | | 1,785 | | | 4.200 | 4.235 | AO | 199,500 | 425,600 | 03/13/2019 | 04/01/2049 |
| 29366W-AA-4 | ENTERGY MISSISSIPPI LLC 1ST MORTG | | | 2 | 1FE | 3,948,120 | 108.8540 | 4,354,141 | 4,000,000 | 3,948,635 | | 515 | | | 3.850 | 3.924 | JD | 12,833 | 75,289 | 05/30/2019 | 06/01/2049 |
| 293791-AT-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 1,963,780 | 120.2750 | 2,405,495 | 2,000,000 | 1,974,181 | | 1,031 | | | 5.750 | 5.880 | MS | 38,333 | 115,000 | 08/22/2005 | 03/01/2035 |
| 29379V-AP-8 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 24,900,325 | 102.0760 | 25,493,495 | 24,975,000 | 24,968,726 | | 9,044 | | | 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 | 104.2090 | 20,841,825 | 20,000,000 | 19,989,959 | | 4,443 | | | 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 | 109.7540 | 52,050,937 | 47,425,000 | 46,918,312 | | 12,047 | | | 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 | 103.4040 | 33,089,395 | 32,000,000 | 31,953,966 | | 13,348 | | | 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 | 106.1180 | 21,223,561 | 20,000,000 | 19,982,668 | | 3,803 | | | 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 | 119.5890 | 23,917,829 | 20,000,000 | 19,971,933 | | 541 | | | 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 | 106.6510 | 37,234,916 | 34,913,000 | 34,874,151 | | 6,705 | | | 3.750 | 3.774 | FA | 494,601 | 1,309,238 | 11/28/2016 | 02/15/2025 |

# 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 |
| 29379V-BH-5 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 8,468,975 | 106.3640 | 9,040,977 | 8,500,000 | 8,480,648 | | 2,765 | | | 3.700 | 3.742 | FA | 118,811 | 314,500 | 05/04/2015 | 02/15/2026 |
| 29379V-BL-6 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 1 | 2FE | 20,029,772 | 107.8450 | 20,803,316 | 19,290,000 | 19,825,043 | | (67,682) | | | 3.950 | 3.493 | FA | 287,850 | 761,955 | 11/02/2016 | 02/15/2027 |
| 29379V-BV-4 | ENTERPRISE PRODUCTS OPER CO.GUARNT | | | 2 | 2FE | 4,972,761 | 102.6100 | 5,104,858 | 4,975,000 | 4,972,920 | | 159 | | | 3.125 | 3.130 | JJ | 75,143 | | 06/24/2019 | 07/31/2029 |
| 294429-AL-9 | EQUIFAX INC SR UNSEC | | | 1 | 2FE | 27,615,055 | 100.4040 | 27,736,669 | 27,625,000 | 27,618,569 | | 888 | | | 3.250 | 3.254 | JD | 74,818 | 897,813 | 05/05/2016 | 06/01/2026 |
| 29444U-AQ-9 | EQUINIX INC SR UNSEC | | | 1 | 3FE | 7,275,000 | 106.1260 | 7,720,667 | 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 | 108.6030 | 10,860,300 | 10,000,000 | 10,000,000 | | | | | 5.375 | 5.375 | MN | 68,681 | 537,500 | 03/08/2017 | 05/15/2027 |
| 29444U-BC-9 | EQUINIX INC | | | 1 | 2FE | 2,500,000 | 100.1860 | 2,504,650 | 2,500,000 | 2,500,000 | | | | | 2.625 | 2.625 | MN | 7,839 | | 11/06/2019 | 11/18/2024 |
| 29444U-BE-5 | EQUINIX INC | | | 1 | 2FE | 1,997,960 | 100.3720 | 2,007,440 | 2,000,000 | 1,997,981 | | 21 | | | 3.200 | 3.212 | MN | 7,644 | | 11/06/2019 | 11/18/2029 |
| 294549-AE-0 | EQT CORP SR UNSEC | LS | | | 2FE | 19,920,200 | 112.0790 | 22,415,896 | 20,000,000 | 19,964,644 | | 4,015 | | | 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 | 107.7040 | 10,770,413 | 10,000,000 | 10,051,348 | | (26,811) | | | 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 | 111.0080 | 7,770,527 | 7,000,000 | 6,938,088 | | 16,816 | | | 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 | 104.1030 | 30,568,663 | 29,364,000 | 29,232,440 | | 42,333 | | | 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 | 59,915,374 | 105.3360 | 63,112,458 | 59,915,374 | 59,915,374 | | | | | 3.990 | 3.990 | FA | 903,124 | 2,390,623 | 02/22/2013 | 02/15/2035 |
| 29669*-AB-7 | ESSENTIA HEALTH | | | 4 | 1 | 53,439,000 | 104.1580 | 55,660,994 | 53,439,000 | 53,439,000 | | | | | 3.900 | 3.900 | FA | 787,335 | 2,084,121 | 12/21/2016 | 02/15/2040 |
| 29717P-AN-7 | ESSEX PORTFOLIO LP CO.GUARNT | | | 1 | 2FE | 19,851,827 | 105.6450 | 21,129,004 | 20,000,000 | 19,927,134 | | 15,119 | | | 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 | 104.9010 | 50,344,923 | 47,993,000 | 48,456,568 | | (85,109) | | | 3.500 | 3.287 | 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 | 103.8620 | 31,114,084 | 29,957,000 | 30,261,705 | | (45,501) | | | 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 | 105.3940 | 15,809,106 | 15,000,000 | 14,934,105 | | 7,687 | | | 3.625 | 3.694 | MN | 90,625 | 543,750 | 04/03/2017 | 05/01/2027 |
| 29717P-AU-1 | ESSEX PORTFOLIO LP CO.GUARNT | | | 2 | 2FE | 10,208,412 | 101.0570 | 10,459,439 | 10,350,000 | 10,212,926 | | 4,514 | | | 3.000 | 3.155 | JJ | 124,200 | | 07/29/2019 | 01/15/2030 |
| 30040W-AB-4 | EVERSOURCE ENERGY SR UNSEC | | | 1 | 2FE | 19,153,640 | 102.9190 | 19,554,603 | 19,000,000 | 19,106,533 | | (16,261) | | | 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 | 107.4510 | 6,205,275 | 5,775,000 | 5,768,135 | | 1,106 | | | 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 | 115.6870 | 17,353,072 | 15,000,000 | 14,965,271 | | 1,465 | | | 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 | 120.2190 | 6,792,385 | 5,650,000 | 5,632,776 | | 324 | | | 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 | 104.7970 | 20,959,339 | 20,000,000 | 19,961,572 | | 19,167 | | | 4.750 | 4.859 | MN | 121,389 | 950,000 | 11/21/2011 | 11/15/2021 |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING CO.GUARNT | LS | | 1 | 2FE | 9,139,433 | 103.3170 | 9,634,340 | 9,325,000 | 9,275,335 | | 21,948 | | | 3.900 | 4.165 | FA | 137,388 | 363,675 | 02/09/2012 | 02/15/2022 |
| 30219G-AK-4 | EXPRESS SCRIPTS HOLDING CO.GUARNT | LS | | 1 | 2FE | 59,265,384 | 103.8390 | 61,991,602 | 59,700,000 | 59,488,053 | | 43,144 | | | 3.500 | 3.587 | JD | 92,867 | 2,089,500 | 06/02/2014 | 06/15/2024 |
| 30219G-AL-2 | EXPRESS SCRIPTS HOLDING CO.GUARNT | | | 1 | 2FE | 4,889,710 | 101.2350 | 4,960,520 | 4,900,000 | 4,897,483 | | 2,115 | | | 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 | 108.2330 | 14,422,024 | 13,325,000 | 13,277,617 | | 6,538 | | | 4.500 | 4.567 | FA | 209,869 | 599,625 | 02/22/2016 | 02/25/2026 |
| 30227C-AD-9 | ARCHROCK PARTNERS LP/FIN CO.GUARNT | | | 1 | 4FE | 23,362,541 | 100.7500 | 23,928,125 | 23,750,000 | 23,590,103 | | 51,725 | | | 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 | 104.8140 | 31,339,498 | 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 | 117.1430 | 35,406,600 | 30,225,000 | 30,225,000 | | | | | 4.114 | 4.114 | MS | 414,486 | 1,243,457 | 02/29/2016 | 03/01/2046 |
| 30288*-AB-6 | FLNG LIQUEFACTION 2 LLC | | | 1 | 2FE | 41,323,800 | 104.8370 | 43,322,632 | 41,323,800 | 41,323,800 | | | | | 4.790 | 4.788 | MS | 500,351 | 1,979,410 | 02/08/2017 | 03/31/2038 |
| 30288*-AE-0 | FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC | | | 4 | 2FE | 50,000,000 | 104.8540 | 52,427,000 | 50,000,000 | 50,000,000 | | | | | 4.390 | 4.389 | JD | 6,097 | 1,335,292 | 05/21/2019 | 12/31/2038 |
| 30306V-A@-8 | FLNG LIQUEFACTION 3-LLC SR-UNSEC | | | 4 | 2FE | 60,000,000 | 107.0980 | 64,258,800 | 60,000,000 | 60,000,000 | | | | | 4.360 | 4.361 | JD | 7,267 | 1,046,400 | 08/07/2019 | 06/30/2039 |
| 30306V-AA-7 | FLNG LIQUEFACTION 3-LLC SR-UNSEC | | | 4 | 2FE | 55,000,000 | 101.0520 | 55,578,710 | 55,000,000 | 55,000,000 | | | | | 5.550 | 5.551 | MS | 771,604 | 3,052,500 | 07/03/2018 | 03/31/2039 |
| 313747-AS-6 | FEDERAL REALTY INVS TRST SR UNSEC | | | 1 | 1FE | 21,450,322 | 102.1030 | 22,003,146 | 21,550,000 | 21,521,353 | | 10,488 | | | 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 | 101.5620 | 30,087,653 | 29,625,000 | 29,366,347 | | 70,302 | | | 2.750 | 3.020 | 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 | 105.8410 | 10,584,132 | 10,000,000 | 9,956,110 | | 9,811 | | | 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 | 115.1160 | 10,389,232 | 9,025,000 | 9,521,260 | | (11,582) | | | 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 | 101.3190 | 25,954,987 | 25,617,000 | 23,499,330 | | 42,338 | | | 3.625 | 4.138 | FA | 386,923 | 928,616 | 03/22/2018 | 08/01/2046 |
| 313747-AY-3 | FEDERAL REALTY INVESTMEN SR UNSEC | | | 1 | 1FE | 6,459,514 | 103.5670 | 6,784,649 | 6,551,000 | 6,472,971 | | 7,838 | | | 3.250 | 3.430 | JJ | 98,174 | 181,610 | 03/20/2019 | 07/15/2027 |
| 313747-AZ-0 | FEDERAL REALTY INVESTMEN SR UNSEC | | | 2 | 1FE | 9,317,217 | 103.4940 | 9,288,570 | 8,975,000 | 9,306,062 | | (11,154) | | | 3.200 | 2.744 | JD | 12,764 | 149,982 | 08/19/2019 | 06/15/2029 |
| 31428X-AT-3 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 47,776,146 | 96.2120 | 47,059,308 | 48,912,000 | 47,937,058 | | 25,620 | | | 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 | 97.7640 | 29,329,220 | 30,000,000 | 29,750,353 | | 6,054 | | | 4.100 | 4.155 | AO | 259,667 | 1,230,000 | 06/04/2013 | 04/15/2043 |
| 31428X-AY-2 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 17,969,040 | 106.9320 | 19,247,846 | 18,000,000 | 17,986,075 | | 3,116 | | | 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 | 101.7340 | 15,260,082 | 15,000,000 | 14,962,682 | | 1,783 | | | 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 | 96.7870 | 11,614,420 | 12,000,000 | 11,778,308 | | 4,851 | | | 4.100 | 4.220 | FA | 205,000 | 492,000 | 04/12/2016 | 02/01/2045 |
| 31428X-BC-9 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 11,507,136 | 103.6440 | 11,944,962 | 11,525,000 | 11,515,367 | | 1,718 | | | 3.200 | 3.218 | FA | 153,667 | 368,800 | 01/06/2015 | 02/01/2025 |
| 31428X-BG-0 | FEDEX CORP CO.GUARNT | | | 1 | 2FE | 4,978,050 | 102.5670 | 5,128,371 | 5,000,000 | 4,979,511 | | 397 | | | 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 | 100.1720 | 6,010,335 | 6,000,000 | 5,940,056 | | 1,126 | | | 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 | 96.3240 | 20,829,968 | 21,625,000 | 21,534,291 | | 1,700 | | | 4.050 | 4.075 | FA | 330,863 | 875,813 | 01/30/2018 | 02/15/2048 |
| 31620M-AK-2 | FIDELITY NATIONAL INFORM CO.GUARNT | | | 1 | 2FE | 34,263,560 | 104.0510 | 36,118,106 | 34,712,000 | 34,543,098 | | 47,271 | | | 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 | 101.1220 | 16,916,681 | 16,729,000 | 16,725,266 | | 4,596 | | | 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 | 114.1980 | 6,827,900 | 5,979,000 | 5,994,729 | | (2,638) | | | 5.000 | 4.942 | AO | 63,112 | 298,950 | 11/29/2016 | 10/15/2025 |
| 31620M-AT-3 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 41,641,327 | 103.3730 | 44,176,614 | 42,735,000 | 41,840,142 | | 114,660 | | | 3.000 | 3.352 | FA | 484,330 | 1,282,050 | 01/11/2019 | 08/15/2026 |
| 31620M-AY-2 | FIDELITY NATIONAL INFORM SR UNSEC | | | 1 | 2FE | 22,174,216 | 111.8620 | 24,945,236 | 22,300,000 | 22,191,155 | | 10,579 | | | 4.250 | 4.320 | MN | 121,101 | 947,750 | 05/22/2018 | 05/15/2028 |
| 31620M-BJ-4 | FIDELITY NATL INFO SERV SR UNSEC | | | 2 | 2FE | 14,973,900 | 109.3300 | 16,399,525 | 15,000,000 | 14,975,236 | | 1,336 | | | 3.750 | 3.771 | MN | 62,500 | 281,250 | 05/14/2019 | 05/21/2029 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 32055R-A@-6 | FIRST INDUSTRIAL-L.P. | | | | 2FE | 25,000,000 | 106.5840 | 26,646,000 | 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 | 7,946,630 | 102.5400 | 8,148,474 | 7,946,630 | 7,946,630 | | | | | 12.480 | 12.486 | MN | 165,290 | 991,739 | 08/23/1990 | 05/01/2020 |
| 336130-AB-5 | FIRST QUALITY FINANCE CO CO.GUARNT | | | 1 | 4FE | 11,325,000 | 104.0420 | 11,782,757 | 11,325,000 | 11,325,000 | | | | | 5.000 | 5.000 | JJ | 283,125 | 566,250 | 06/20/2017 | 07/01/2025 |
| 337358-BD-6 | WELLS FARGO & CO SUBORD | | | | 1FE | 5,685,000 | 130.7270 | 6,536,349 | 5,000,000 | 5,491,830 | | (18,968) | | | 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 | 124.2740 | 14,390,934 | 11,580,000 | 12,046,027 | | (38,799) | | | 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 | 107.3680 | 24,157,757 | 22,500,000 | 22,570,982 | | (11,154) | | | 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 | 103.6070 | 56,931,790 | 54,950,000 | 54,871,488 | | 26,704 | | | 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 | 106.5990 | 40,507,754 | 38,000,000 | 38,027,486 | | (5,317) | | | 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 | 110.8270 | 47,761,099 | 43,095,000 | 43,077,369 | | 1,869 | | | 4.200 | 4.206 | AO | 452,498 | 1,840,157 | 09/24/2018 | 10/01/2028 |
| 337738-AU-2 | FISERV INC SR UNSEC | | | 2 | 2FE | 16,896,566 | 104.9600 | 17,764,471 | 16,925,000 | 16,897,907 | | 1,341 | | | 3.500 | 3.520 | JJ | 307,706 | | 06/10/2019 | 07/01/2029 |
| 33829T-AA-4 | FIVE CORNERS FUNDING TRS SR UNSEC | | | 1 | 1FE | 78,421,962 | 108.4920 | 85,081,678 | 78,422,000 | 78,421,963 | | 1 | | | 4.419 | 4.419 | MN | 442,810 | 3,465,468 | 11/19/2013 | 11/15/2023 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC | | | | 2FE | 49,315,000 | 95.1650 | 46,930,850 | 49,315,000 | 49,315,000 | | | | | 4.125 | 4.125 | MS | 514,212 | 2,034,244 | 07/12/2016 | 03/31/2038 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION SR UNSEC | | | 4 | 2FE | 8,720,819 | 112.6990 | 9,861,166 | 8,750,000 | 8,740,487 | | 1,084 | | | 9.190 | 9.226 | MN | 134,021 | 804,125 | 12/13/1994 | 11/01/2024 |
| 340711-AT-7 | FLORIDA GAS TRANSMISSION SR UNSEC | | | 1 | 2FE | 16,970,420 | 101.6800 | 17,285,518 | 17,000,000 | 16,997,961 | | 3,639 | | | 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 | 130.1700 | 11,715,322 | 9,000,000 | 9,200,003 | | (10,134) | | | 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 | 131.4830 | 47,708,486 | 36,285,000 | 36,562,934 | | (12,855) | | | 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 | 133.4520 | 5,338,062 | 4,000,000 | 3,558,271 | | 18,277 | | | 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 | 129.6600 | 64,830,031 | 50,000,000 | 50,084,914 | | (3,708) | | | 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 | 124.6640 | 22,333,515 | 17,915,000 | 17,181,520 | | 29,700 | | | 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 | 125.8970 | 12,589,698 | 10,000,000 | 9,777,914 | | 8,650 | | | 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 | 132.9970 | 12,993,821 | 9,770,000 | 8,856,162 | | 27,175 | | | 5.650 | 6.556 | 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 | 132.5600 | 17,232,823 | 13,000,000 | 12,980,375 | | 1,306 | | | 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 | 140.9990 | 119,849,400 | 85,000,000 | 84,951,778 | | 1,309 | | | 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 | 135.6010 | 20,340,118 | 15,000,000 | 14,983,953 | | 416 | | | 5.690 | 5.699 | MS | 284,500 | 853,500 | 02/03/2010 | 03/01/2040 |
| 341081-FD-4 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 19,950,400 | 129.0070 | 25,801,378 | 20,000,000 | 19,957,100 | | 1,091 | | | 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 | 114.3910 | 41,335,123 | 36,135,000 | 36,051,882 | | 2,231 | | | 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 | 113.4170 | 18,068,500 | 15,931,000 | 15,876,014 | | 1,443 | | | 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 | 108.7630 | 5,438,135 | 5,000,000 | 4,809,251 | | 4,959 | | | 3.800 | 4.057 | JD | 8,444 | 190,000 | 05/30/2013 | 12/15/2042 |
| 341081-FL-6 | FLORIDA POWER & LIGHT CO 1ST MORTG | | | 1 | 1FE | 9,967,000 | 113.7080 | 11,370,841 | 10,000,000 | 9,970,575 | | 1,111 | | | 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 | 127.8210 | 8,947,498 | 7,000,000 | 6,957,639 | | 2,067 | | | 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 | 143.9770 | 24,476,131 | 17,000,000 | 16,762,262 | | 6,086 | | | 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 | 100.6050 | 15,010,311 | 14,920,000 | 14,919,745 | | 1,003 | | | 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 | 132.4810 | 52,992,285 | 40,000,000 | 39,861,437 | | 3,576 | | | 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 | 27,663,113 | 97.3100 | 26,918,975 | 27,663,113 | 27,663,113 | | | | | 3.500 | 3.501 | JD | 2,689 | 968,209 | 07/28/2017 | 06/30/2037 |
| 34115#-AB-3 | FLORIDA SOUTHEAST CONNECTION-L SR-SEC | | | 4 | 1PL | 43,380,603 | 105.8050 | 45,898,847 | 43,380,603 | 43,380,603 | | | | | 4.260 | 4.261 | JD | 5,133 | 1,848,014 | 10/10/2018 | 06/30/2037 |
| 343412-AC-6 | FLUOR CORP SR UNSEC | | | 1 | 2FE | 34,175,410 | 102.0310 | 35,200,850 | 34,500,000 | 34,325,846 | | 31,552 | | | 3.500 | 3.612 | JD | 53,667 | 1,207,500 | 11/26/2014 | 12/15/2024 |
| 34489@-AE-7 | NAT FOOTBALL LEAGUE | | | | 1FE | 25,000,000 | 100.0170 | 25,004,250 | 25,000,000 | 25,000,000 | | | | | 3.790 | 3.790 | AO | 218,451 | | 10/08/2019 | 10/05/2039 |
| 345370-CA-6 | FORD MOTOR COMPANY SR UNSEC | | | | 3FE | 13,212,500 | 118.6270 | 14,235,186 | 12,000,000 | 12,879,261 | | (49,902) | | | 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 | 88.4450 | 43,337,885 | 49,000,000 | 47,471,427 | | 30,764 | | | 4.750 | 4.971 | JJ | 1,073,236 | 2,327,500 | 03/13/2018 | 01/15/2043 |
| 345370-CR-9 | FORD MOTOR COMPANY SR UNSEC | LS | | 1 | 3FE | 12,675,000 | 103.2260 | 13,083,841 | 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 | | | | 3FE | 6,370,313 | 100.1870 | 5,635,515 | 5,625,000 | 5,629,260 | | (110,084) | | | 8.125 | 6.074 | JJ | 210,742 | 457,031 | 09/09/2011 | 01/15/2020 |
| 345397-WK-5 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 14,116,905 | 103.9190 | 14,808,391 | 14,250,000 | 14,195,203 | | 13,742 | | | 4.375 | 4.492 | FA | 251,107 | 623,438 | 08/01/2013 | 08/06/2023 |
| 345397-XZ-1 | FORD MOTOR CREDIT CO LLC SR UNSEC | | | | 2FE | 29,550,000 | 99.8610 | 29,508,995 | 29,550,000 | 29,550,000 | | | | | 3.096 | 3.096 | MN | 144,854 | 914,868 | 04/29/2016 | 05/04/2023 |
| 349553-A@-6 | CENTRAL HUDSON GAS & ELECTRIC A-SR-UNSEC | | | 1 | 2 | 40,000,000 | 131.3200 | 52,528,000 | 40,000,000 | 40,000,000 | | | | | 6.600 | 6.600 | MS | 880,000 | 2,640,000 | 09/06/2007 | 09/01/2037 |
| 34959J-AH-1 | FORTIVE CORP SR UNSEC | | | 2 | 2FE | 2,051,094 | 103.2390 | 2,203,124 | 2,134,000 | 2,053,373 | | 1,551 | | | 4.300 | 4.547 | JD | 4,078 | 91,762 | 07/27/2018 | 06/15/2046 |
| 35671D-AZ-8 | FREEPORT-MCMORAN INC CO.GUARNT | | | 1 | 3FE | 16,054,026 | 101.8230 | 19,142,724 | 18,800,000 | 16,057,813 | | 628 | | | 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 | 103.5000 | 15,525,000 | 15,000,000 | 14,939,890 | | 1,260 | | | 5.450 | 5.481 | MS | 240,708 | 817,500 | 02/28/2013 | 03/15/2043 |
| 35802X-AF-0 | FRESENIUS MED CARE II CO.GUARNT | | | 1 | 2FE | 8,641,000 | 106.9680 | 9,243,076 | 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 | LS | | 1 | 2FE | 37,755,060 | 103.7140 | 39,515,182 | 38,100,000 | 38,050,883 | | 41,715 | | | 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 | 105.2960 | 7,370,749 | 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 | 2PL | 67,512,694 | 103.6790 | 69,996,485 | 67,512,694 | 67,512,694 | | | | | 4.130 | 4.128 | JD | 123,923 | 2,788,274 | 08/22/2017 | 12/15/2037 |
| 361448-AL-7 | GATX CORP SR UNSEC | | | 1 | 2FE | 34,969,550 | 103.7900 | 36,326,592 | 35,000,000 | 34,994,962 | | 3,358 | | | 4.850 | 4.861 | JD | 141,458 | 1,697,500 | 09/15/2011 | 06/01/2021 |
| 361448-AQ-6 | GATX CORP SR UNSEC | | | 1 | 2FE | 9,815,230 | 104.3590 | 10,357,621 | 9,925,000 | 9,884,642 | | 11,410 | | | 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 | 114.9590 | 23,353,920 | 20,315,000 | 20,285,047 | | 606 | | | 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 | 103.7540 | 33,201,285 | 32,000,000 | 31,647,559 | | 7,226 | | | 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 | 101.6960 | 15,127,290 | 14,875,000 | 14,718,501 | | 20,410 | | | 3.250 | 3.427 | MS | 142,345 | 483,438 | 10/13/2016 | 09/15/2026 |
| 361448-BC-6 | GATX CORP SR UNSEC | | | 2 | 2FE | 8,639,750 | 109.2680 | 9,560,991 | 8,750,000 | 8,649,006 | | 9,256 | | | 4.550 | 4.711 | MN | 59,719 | 398,125 | 01/10/2019 | 11/07/2028 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 361602-AA-3 | GF ASSETS HLDGS CORP ALL PIK | | | | 5 | 29,077,950 | 100.0000 | 30,735,305 | 30,735,305 | 29,250,386 | | 172,437 | | | 13.250 | 14.732 | MJSD | 11,157 | 3,881,738 | 09/30/2019 | 01/25/2025 |
| 36164Y-AB-7 | GCP APPLIED TECHNOLOGIES CO.GUARNT | | | 1 | 4FE | 13,350,000 | 105.0000 | 14,017,500 | 13,350,000 | 13,350,000 | | | | | 5.500 | 5.500 | AO | 155,008 | 734,250 | 03/26/2018 | 04/15/2026 |
| 361841-AF-6 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 1 | 2FE | 9,269,938 | 108.8080 | 9,738,316 | 8,950,000 | 9,100,993 | | (37,518) | | | 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 | 101.9420 | 3,058,260 | 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 | 110.5400 | 29,845,800 | 27,000,000 | 27,212,725 | | (31,207) | | | 5.375 | 5.221 | 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 | 113.5400 | 28,385,000 | 25,000,000 | 25,000,000 | | | | | 5.750 | 5.750 | JD | 119,792 | 1,437,500 | 05/07/2018 | 06/01/2028 |
| 361841-AN-9 | GLP CAPITAL LP / FIN II CO.GUARNT | | | 2 | 2FE | 7,242,678 | 102.0710 | 7,400,148 | 7,250,000 | 7,243,144 | | 466 | | | 3.350 | 3.372 | MS | 82,308 | | 08/15/2019 | 09/01/2024 |
| 36191*-AA-1 | GFS US HLDG-LLC A-SR-UNSEC | | | 1 | 2 | 20,500,000 | 102.7600 | 21,065,800 | 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 | 104.4950 | 8,359,600 | 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 | 104.2090 | 29,699,565 | 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 | 104.6740 | 20,934,800 | 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 | 105.0280 | 45,162,040 | 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 | 100.2500 | 11,774,363 | 11,745,000 | 11,713,363 | | 17,754 | | | 4.875 | 5.046 | MN | 73,162 | 572,569 | 12/19/2014 | 09/15/2021 |
| 364725-BC-4 | TEGNA INC CO.GUARNT | | | 1 | 3FE | 11,123,350 | 103.5000 | 11,335,320 | 10,952,000 | 10,981,951 | | (12,185) | | | 5.500 | 4.935 | MN | 76,968 | 602,360 | 05/26/2016 | 09/15/2024 |
| 36720#-AC-3 | GAS TRANSMISSION NW CORP C-SR | | | 1 | 1 | 11,000,000 | 101.1120 | 11,122,320 | 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 | 121.3100 | 13,344,100 | 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 | 103.5570 | 51,778,500 | 50,000,000 | 50,000,000 | | | | | 4.230 | 4.230 | AO | 423,000 | 2,115,000 | 10/19/2016 | 10/19/2028 |
| 36740L-AA-0 | GATES GLOBAL LLC SERIES 144A | | | 1 | 4FE | 7,000,000 | 101.7210 | 7,120,470 | 7,000,000 | 7,000,000 | | | | | 6.250 | 6.250 | JJ | 47,396 | | 11/26/2019 | 01/15/2026 |
| 36877*-AA-2 | GENCONN ENERGY LLC SR-SEC | | | 1 | 1PL | 39,849,601 | 109.9670 | 43,821,411 | 39,849,601 | 39,849,601 | | | | | 4.730 | 4.731 | JJ | 869,142 | 1,884,886 | 09/17/2013 | 07/25/2041 |
| 369550-AT-5 | GENERAL DYNAMICS CORP CO.GUARNT | | | 1 | 1FE | 30,100,059 | 112.6670 | 35,974,577 | 31,930,000 | 30,352,449 | | 40,949 | | | 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 | 101.0220 | 10,102,161 | 10,000,000 | 9,968,530 | | 10,467 | | | 2.250 | 2.364 | MN | 28,750 | 225,000 | 11/01/2012 | 11/15/2022 |
| 369604-BF-9 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 2,938,157 | 102.7320 | 2,975,119 | 2,896,000 | 2,932,001 | | (965) | | | 4.125 | 4.040 | AO | 27,210 | 119,460 | 10/19/2012 | 10/09/2042 |
| 36962G-XZ-2 | GENERAL ELECTRIC CO SR UNSEC | | | 1 | 2FE | 11,290,865 | 128.2700 | 14,322,580 | 11,166,000 | 11,246,834 | | (4,192) | | | 6.750 | 6.662 | MS | 221,924 | 753,705 | 07/26/2002 | 03/15/2032 |
| 370334-BM-5 | GENERAL MILLS INC SR UNSEC | | | 1 | 2FE | 49,794,500 | 102.2150 | 51,107,466 | 50,000,000 | 49,954,901 | | 22,025 | | | 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 | 105.0610 | 52,530,292 | 50,000,000 | 49,964,003 | | 7,951 | | | 3.650 | 3.669 | FA | 689,444 | 1,825,000 | 01/21/2014 | 02/15/2024 |
| 37045V-AG-5 | GENERAL MOTORS CO SR UNSEC | | | | 2FE | 14,198,243 | 105.3490 | 15,407,291 | 14,625,000 | 14,289,282 | | 55,487 | | | 4.000 | 4.496 | AO | 146,250 | 585,000 | 05/03/2018 | 04/01/2025 |
| 37045V-AN-0 | GENERAL MOTORS CO SR UNSEC | | | 1 | 2FE | 17,299,359 | 104.4670 | 18,098,984 | 17,325,000 | 17,305,645 | | 2,070 | | | 4.200 | 4.217 | AO | 181,913 | 727,650 | 08/02/2017 | 10/01/2027 |
| 37045X-AL-0 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 29,197,221 | 105.3040 | 32,486,284 | 30,850,000 | 30,158,553 | | 183,104 | | | 4.250 | 4.979 | 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 | 103.5990 | 18,155,768 | 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 | 64,726,400 | 105.0510 | 68,283,262 | 65,000,000 | 64,844,824 | | 27,129 | | | 4.000 | 4.053 | JJ | 1,198,889 | 2,300,000 | 05/20/2019 | 01/15/2025 |
| 37045X-AW-6 | GENERAL MOTORS FINL CO CO.GUARNT | | | 1 | 2FE | 9,586,014 | 102.2480 | 10,224,811 | 10,000,000 | 9,844,921 | | 63,702 | | | 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 | 102.1510 | 25,537,656 | 25,000,000 | 24,995,532 | | 3,663 | | | 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 | 110.9740 | 23,942,578 | 21,575,000 | 21,522,304 | | 7,047 | | | 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 | 103.0570 | 23,007,544 | 22,325,000 | 22,275,922 | | 13,462 | | | 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 | 101.3580 | 26,277,009 | 25,925,000 | 25,909,840 | | 9,619 | | | 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 | | | | 5 | 7,634,097 | 100.0000 | 7,634,097 | 7,634,097 | 7,634,097 | | | | | 11.500 | 11.661 | MJSD | 2,405 | 841,176 | 09/30/2019 | 07/26/2025 |
| 372546-AS-0 | GEORGE WASHINGTON UNIVER UNSEC | | | 1 | 1FE | 63,704,225 | 109.5540 | 69,566,827 | 63,500,000 | 63,680,110 | | (4,361) | | | 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 | 115.9050 | 93,708,905 | 80,850,000 | 81,033,608 | | (4,144) | | | 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 | 102.8650 | 1,028,645 | 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 | 115.0520 | 216,671,172 | 188,325,000 | 188,325,000 | | | | | 4.126 | 4.126 | MS | 2,287,919 | 7,770,290 | 03/27/2018 | 09/15/2048 |
| 37310P-AA-9 | GEORGETOWN UNIVERSITY UNSEC | | | 1 | 1FE | 32,501,475 | 108.7680 | 35,153,768 | 32,320,000 | 32,408,162 | | (18,221) | | | 5.061 | 4.989 | AO | 408,929 | 1,635,715 | 05/06/2014 | 04/01/2044 |
| 37310P-AC-5 | GEORGETOWN UNIVERSITY UNSEC | | | 2 | 1FE | 33,790,000 | 119.2240 | 40,285,720 | 33,790,000 | 33,790,000 | | | | | 4.315 | 4.315 | AO | 364,510 | 1,032,777 | 01/09/2019 | 04/01/2049 |
| 37329B-CF-3 | GEORGIA-PACIFIC LLC SR UNSEC | | | 1 | 1FE | 5,887,500 | 121.4460 | 6,072,312 | 5,000,000 | 5,357,081 | | (76,069) | | | 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 | 102.7710 | 20,554,143 | 20,000,000 | 20,029,467 | | (33,823) | | | 5.400 | 5.217 | 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 | 104.6310 | 41,852,366 | 40,000,000 | 39,933,840 | | 17,106 | | | 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 | 105.5750 | 26,393,775 | 25,000,000 | 24,994,172 | | 1,008 | | | 3.600 | 3.605 | MS | 300,000 | 900,000 | 11/03/2014 | 03/01/2025 |
| 373334-JW-2 | GEORGIA POWER CO SR UNSEC | | | 1 | 2FE | 14,992,350 | 109.4300 | 16,414,574 | 15,000,000 | 14,993,667 | | 168 | | | 4.300 | 4.303 | MS | 189,917 | 645,000 | 02/29/2012 | 03/15/2042 |
| 373334-KL-4 | GEORGIA POWER CO SR UNSEC | | | 2 | 1FE | 19,975,400 | 98.5440 | 19,708,802 | 20,000,000 | 19,976,087 | | 687 | | | 2.650 | 2.664 | MS | 163,417 | | 09/04/2019 | 09/15/2029 |
| 373620-AB-8 | GEORGIA TRANSMISSION CORP A-SR-SEC | | | 1 | 1 | 30,000,000 | 114.4430 | 34,332,900 | 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 | 102.5460 | 35,891,242 | 35,000,000 | 34,954,687 | | 34,497 | | | 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 | 104.3200 | 25,975,687 | 24,900,000 | 24,886,893 | | 6,418 | | | 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 | 105.9760 | 5,934,659 | 5,600,000 | 5,595,851 | | 1,027 | | | 3.700 | 3.719 | AO | 51,800 | 207,200 | 03/04/2014 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 375558-BF-9 | GILEAD SCIENCES INC SR UNSEC | | | 1 | 1FE | 29,878,800 | 107.5350 | 32,260,629 | 30,000,000 | 29,922,853 | | 10,934 | | | 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 | 119.1620 | 11,558,678 | 9,700,000 | 9,672,096 | | 1,189 | | | 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 | 110.4680 | 56,266,747 | 50,935,000 | 49,326,833 | | 64,675 | | | 4.000 | 4.266 | MS | 679,133 | 2,037,400 | 05/03/2018 | 09/01/2036 |
| 377372-AB-3 | GLAXOSMITHKLINE CAP INC CO.GUARNT | | | 1 | 1FE | 33,669,100 | 128.5350 | 44,987,353 | 35,000,000 | 34,096,756 | | 40,013 | | | 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 | 143.2670 | 29,083,273 | 20,300,000 | 20,249,925 | | 1,401 | | | 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 | 102.4220 | 8,833,919 | 8,625,000 | 8,594,299 | | 8,980 | | | 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 | 115.8830 | 34,764,752 | 30,000,000 | 29,294,948 | | 16,971 | | | 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 | 104.2100 | 63,542,304 | 60,975,000 | 61,001,633 | | (7,158) | | | 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 | 104.1300 | 23,168,992 | 22,250,000 | 21,961,220 | | 47,522 | | | 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 | 103.8270 | 41,530,992 | 40,000,000 | 39,699,701 | | 34,915 | | | 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 | 4 | 7,412,844 | 100.1340 | 7,460,077 | 7,450,094 | 7,445,145 | | 3,278 | | | 6.000 | 6.178 | MON | 36,009 | 464,205 | 05/19/2011 | 08/02/2021 |
| 38119#-AD-6 | GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC | | | 1 | 1 | 81,373,146 | 111.7030 | 90,896,245 | 81,373,146 | 81,373,146 | | | | | 4.950 | 4.945 | FA | 1,589,117 | 4,027,969 | 08/11/2011 | 08/10/2041 |
| 38141E-C2-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | 1 | 1FE | 49,934,000 | 105.6810 | 52,840,405 | 50,000,000 | 49,967,036 | | 6,556 | | | 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 | 119.3510 | 9,486,017 | 7,948,000 | 7,938,976 | | 1,005 | | | 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 | 107.3090 | 18,054,770 | 16,825,000 | 16,819,206 | | 2,575 | | | 5.750 | 5.768 | JJ | 421,910 | 967,438 | 01/19/2012 | 01/24/2022 |
| 38141G-VM-3 | GOLDMAN SACHS GROUP INC SR UNSEC | | | | 1FE | 19,939,600 | 106.4830 | 21,296,641 | 20,000,000 | 19,971,861 | | 6,069 | | | 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 | 108.5000 | 26,419,778 | 24,350,000 | 24,245,406 | | 15,525 | | | 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 | 121.7210 | 3,925,491 | 3,225,000 | 3,197,523 | | 529 | | | 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 | 106.1540 | 14,728,855 | 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 | 103.4370 | 8,611,093 | 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 | 105.7520 | 20,833,112 | 19,700,000 | 19,670,038 | | 4,254 | | | 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 | 105.0990 | 14,530,004 | 13,825,000 | 13,799,076 | | 3,276 | | | 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 | 104.8430 | 15,726,481 | 15,000,000 | 14,934,580 | | 11,592 | | | 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 | 106.0520 | 25,081,338 | 23,650,000 | 23,605,435 | | 7,318 | | | 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 | 108.4140 | 19,514,606 | 18,000,000 | 18,001,622 | | (61) | | | 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 | 133.3780 | 4,001,341 | 3,000,000 | 3,036,194 | | (967) | | | 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 | 129.5100 | 12,951,034 | 10,000,000 | 9,998,278 | | 273 | | | 6.800 | 6.802 | JJ | 340,000 | 680,000 | 10/04/2006 | 07/01/2036 |
| 382389-AF-3 | GOODRICH CORP SR UNSEC | | | | 2FE | 19,894,000 | 121.6680 | 24,333,642 | 20,000,000 | 19,960,863 | | 5,983 | | | 7.750 | 7.797 | AO | 327,222 | 1,550,000 | 05/10/1995 | 05/19/2025 |
| 382389-AL-0 | GOODRICH CORP SR UNSEC | | | | 2FE | 29,753,268 | 126.8420 | 38,052,713 | 30,000,000 | 29,881,554 | | 10,862 | | | 7.100 | 7.166 | MN | 272,167 | 2,130,000 | 02/19/1998 | 11/15/2027 |
| 382550-BF-7 | GOODYEAR TIRE & RUBBER CO.GUARNT | LS | | 1 | 3FE | 24,744,820 | 104.0000 | 26,000,000 | 25,000,000 | 24,727,697 | | (19,826) | 462,812 | | 5.000 | 4.822 | MN | 107,639 | 1,250,000 | 01/17/2017 | 05/31/2026 |
| 382550-BG-5 | GOODYEAR TIRE & RUBBER CO.GUARNT | LS | | 1 | 3FE | 20,685,000 | 103.5000 | 22,252,500 | 21,500,000 | 20,798,697 | | 75,000 | | | 4.875 | 5.417 | MS | 308,615 | 1,048,125 | 07/02/2018 | 03/15/2027 |
| 383909-AE-8 | WR GRACE & CO-CONN CO.GUARNT | | | 1 | 3FE | 16,824,375 | 104.2180 | 17,195,970 | 16,500,000 | 16,612,060 | | (60,430) | | | 5.125 | 4.714 | 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 | 110.5000 | 15,514,200 | 14,040,000 | 14,309,463 | | (49,190) | | | 5.625 | 5.162 | AO | 197,438 | 789,750 | 02/14/2017 | 10/01/2024 |
| 384637-AA-2 | GRAHAM HOLDINGS CO CO.GUARNT | | | 1 | 3FE | 25,031,250 | 106.7500 | 26,687,500 | 25,000,000 | 25,023,973 | | (4,660) | | | 5.750 | 5.725 | JD | 119,792 | 1,437,500 | 05/24/2018 | 06/01/2026 |
| 386088-AF-5 | DIAGEO INVESTMENT CORP CO.GUARNT | | | | 1FE | 19,684,351 | 114.9790 | 22,995,811 | 20,000,000 | 19,895,129 | | 33,342 | | | 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 | 102.3750 | 28,795,016 | 28,127,000 | 28,097,757 | | 21,448 | | | 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 | 104.7500 | 7,332,500 | 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 | | | 1 | 3FE | 20,000,000 | 103.7500 | 20,750,000 | 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 | 111.1250 | 2,222,500 | 2,000,000 | 2,000,000 | | | | | 7.000 | 7.000 | MN | 17,889 | 139,611 | 11/01/2018 | 05/15/2027 |
| 389375-AJ-5 | GRAY TELEVISION INC CO.GUARNT | | | 1 | 4FE | 19,268,206 | 106.3750 | 21,014,381 | 19,755,000 | 19,390,464 | | 43,584 | | | 5.875 | 6.221 | JJ | 535,168 | 1,160,606 | 08/20/2018 | 07/15/2026 |
| 389375-AK-2 | GRAY TELEVISION INC CO.GUARNT | | | 1 | 4FE | 18,970,270 | 103.7500 | 20,370,275 | 19,634,000 | 19,176,519 | | 79,056 | | | 5.125 | 5.679 | AO | 212,429 | 1,006,243 | 04/17/2018 | 10/15/2024 |
| 38991#-AA-5 | GREASE MONKEY INTL-LLC SUB-UNSEC | | | | 5GI | 16,364,293 | 100.0000 | 16,364,293 | 16,364,293 | 16,364,293 | | | | | 11.500 | 11.666 | MJSD | 5,227 | 1,900,455 | 09/30/2019 | 04/30/2023 |
| 38991#-AB-3 | GREASE MONKEY INTL-LLC INCREMENTAL SR SUB NOTE | | | | 5GI | 7,500,000 | 100.0000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | 11.500 | 11.663 | MJSD | 2,396 | 543,222 | 10/31/2019 | 05/01/2023 |
| 39071#-AA-6 | GREAT LAKES POWER TRANSMISSION SR | | | 4 | 1PL | 19,047,691 | 115.0800 | 22,915,185 | 19,912,395 | 19,912,395 | | | | 972,137 | 6.600 | 6.600 | JD | 54,759 | 1,285,004 | 05/07/2008 | 06/16/2023 |
| 39121J-A#-7 | GREAT RIVER ENERGY SR-SEC | | | 1 | 1 | 21,000,000 | 129.8130 | 27,260,730 | 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 | 112.7170 | 28,179,250 | 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 | 7,146,072 | 116.8900 | 9,968,313 | 8,527,939 | 7,760,224 | | 25,991 | | | 6.254 | 8.063 | JJ | 266,669 | 533,337 | 11/13/2008 | 07/01/2038 |
| 39121J-AG-5 | GREAT RIVER ENERGY 1ST MORTG | | | 1 | 1FE | 2,090,619 | 125.3140 | 2,619,847 | 2,090,619 | 2,090,619 | | | | | 7.233 | 7.234 | JJ | 75,607 | 151,214 | 04/23/2008 | 07/01/2038 |
| 39121J-AH-3 | GREAT RIVER ENERGY 1ST MORTG | | | 1 | 1FE | 31,021,917 | 111.7900 | 35,312,216 | 31,588,000 | 31,216,209 | | 26,357 | | | 4.478 | 4.619 | JJ | 707,255 | 1,414,511 | 07/23/2014 | 07/01/2030 |
| 391228-AA-7 | GREAT RIVER HYDRO-LLC | | | | 2PL | 55,000,000 | 112.2590 | 61,742,450 | 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 | 4FE | 14,625,010 | 105.3330 | 15,404,961 | 14,625,010 | 14,625,010 | | | | | 7.210 | 7.275 | FMAN | 149,382 | 1,054,463 | 06/10/2003 | 02/10/2024 |
| 393154-J*-1 | GREEN MOUNTAIN POWER CORP SR-SEC | | | 1 | 1 | 8,000,000 | 130.1160 | 10,409,280 | 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 | 108.2200 | 5,411,000 | 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 | 109.5850 | 10,958,500 | 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 | 116.6550 | 17,498,250 | 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 | 107.2490 | 12,869,880 | 12,000,000 | 12,000,000 | | | | | 4.260 | 4.260 | JD | 22,720 | 511,200 | 09/29/2015 | 12/15/2045 |
| 393154-R#-8 | GREEN MOUNTAIN POWER CORP SR-SEC | | | | 1FE | 25,000,000 | 100.0000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | 3.530 | 3.530 | JD | 2,451 | 29,417 | 12/18/2019 | 12/30/2049 |

# 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 |
| 39808C-A*-6 | GRIDIRON FDG LLC | | | 4 | 2PL | 50,000,000 | 101.2940 | 50,647,000 | 50,000,000 | 50,000,000 | | | | | 5.640 | 5.679 | MJSD | 7,833 | 2,820,000 | 05/15/2017 | 06/30/2027 |
| 39813#-AA-9 | GRIDFLEX GENERATION-LLC SR-UNSEC | | | 4 | 2PL | 73,717,103 | 100.0000 | 73,717,103 | 73,717,103 | 73,717,103 | | | | | 5.210 | 5.242 | MJSD | 10,669 | 1,013,508 | 09/26/2019 | 12/31/2030 |
| 39942*-AA-7 | (STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND | | | | 1FE | 21,356,465 | 100.0000 | 21,356,465 | 21,356,465 | 21,356,465 | | | | | 3.988 | 3.988 | MON | 28,390 | | 12/19/2019 | 12/10/2049 |
| 402479-CA-5 | GULF POWER CO SR UNSEC | | | 1 | 1FE | 14,997,600 | 100.6200 | 15,092,974 | 15,000,000 | 14,999,916 | | 284 | | | 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 | 116.2030 | 9,296,262 | 8,000,000 | 7,989,025 | | 242 | | | 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 | 103.1600 | 25,789,882 | 25,000,000 | 24,973,453 | | 10,093 | | | 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 | 104.7500 | 15,712,500 | 15,000,000 | 14,271,204 | | 103,548 | | | 5.625 | 6.669 | MS | 281,250 | 843,750 | 10/31/2018 | 09/01/2025 |
| 404119-BN-8 | HCA INC SR SEC | | | 1 | 2FE | 44,706,250 | 109.2300 | 49,153,565 | 45,000,000 | 44,851,532 | | 30,788 | | | 5.000 | 5.088 | MS | 662,500 | 2,250,000 | 12/11/2014 | 03/15/2024 |
| 404119-BQ-1 | HCA INC SR SEC | | | 1 | 2FE | 25,000,000 | 111.7830 | 27,945,675 | 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 | 110.5830 | 29,470,370 | 26,650,000 | 26,913,315 | | (44,489) | | | 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 | 113.7130 | 17,056,950 | 15,000,000 | 15,000,000 | | | | | 5.875 | 5.875 | FA | 332,917 | 881,250 | 11/09/2015 | 02/15/2026 |
| 404119-BW-8 | HCA INC CO.GUARNT | | | 2 | 3FE | 1,575,000 | 115.6250 | 1,821,094 | 1,575,000 | 1,575,000 | | | | | 5.875 | 5.875 | FA | 38,555 | 46,523 | 01/17/2019 | 02/01/2029 |
| 404121-AC-9 | HCA INC SR SEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 6.500 | 0.000 | FA | | 647,996 | 07/28/2011 | 02/15/2020 |
| 404121-AE-5 | HCA INC SR SEC | | | 1 | 2FE | | 0.0000 | | | | | | | | 5.875 | 0.000 | MS | | 71,806 | 12/17/2013 | 03/15/2022 |
| 404121-AJ-4 | HCA INC CO.GUARNT | | | 2 | 3FE | 33,169,750 | 113.9600 | 37,806,230 | 33,175,000 | 33,170,186 | | 436 | | | 5.625 | 5.627 | MS | 622,031 | 1,907,563 | 01/17/2019 | 09/01/2028 |
| 40414L-AQ-2 | HCP INC SR UNSEC | | | 2 | 2FE | 16,025,834 | 103.6090 | 16,577,413 | 16,000,000 | 16,024,255 | | (1,579) | | | 3.250 | 3.223 | JJ | 254,222 | | 06/24/2019 | 07/15/2026 |
| 40414L-AR-0 | HCP INC HCP Inc 3.5 07/15/2029 | | | 2 | 2FE | 5,675,604 | 104.1650 | 5,937,423 | 5,700,000 | 5,676,563 | | 959 | | | 3.500 | 3.551 | JJ | 91,992 | | 06/20/2019 | 07/15/2029 |
| 40415R-AS-4 | HD SUPPLY INC CO.GUARNT | | | 2 | 3FE | 50,000,000 | 106.0000 | 53,000,000 | 50,000,000 | 50,000,000 | | | | | 5.375 | 5.375 | AO | 567,361 | 2,717,361 | 10/01/2018 | 10/15/2026 |
| 4042Q1-AB-3 | HSBC BANK USA NA SUBORD | | | | 1FE | 39,702,000 | 126.4510 | 50,580,513 | 40,000,000 | 39,786,336 | | 8,323 | | | 5.625 | 5.677 | FA | 850,000 | 2,250,000 | 08/10/2005 | 08/15/2035 |
| 40447@-AF-2 | HMSHOST CORP A-SR | | | 1 | 1PL | 15,000,000 | 101.1860 | 15,177,900 | 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 | 103.2130 | 30,963,900 | 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 | 108.7940 | 32,638,200 | 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 | 2Z | 13,376,928 | 105.9250 | 14,169,511 | 13,376,928 | 13,376,928 | | | | | 4.121 | 4.142 | JAJO | 119,440 | 558,920 | 12/21/2017 | 06/30/2027 |
| 40465@-AA-0 | HSRE CORE HLDG I-LLC | | | | 2 | 15,000,000 | 104.4780 | 15,671,700 | 15,000,000 | 15,000,000 | | | | | 4.130 | 4.130 | JJ | 302,867 | 619,500 | 07/05/2017 | 07/05/2025 |
| 40465@-AB-8 | HSRE CORE HLDG I-LLC | | | | 2 | 15,000,000 | 105.1320 | 15,769,800 | 15,000,000 | 15,000,000 | | | | | 4.230 | 4.230 | JJ | 310,200 | 634,500 | 07/05/2017 | 07/05/2026 |
| 40465@-AC-6 | HSRE CORE HLDG I-LLC | | | | 2 | 10,000,000 | 106.0120 | 10,601,200 | 10,000,000 | 10,000,000 | | | | | 4.300 | 4.300 | AO | 105,111 | 430,000 | 04/05/2017 | 04/03/2027 |
| 40465@-AD-4 | HSRE CORE HLDG I-LLC SR-UNSEC | | | | 2 | 21,000,000 | 106.1060 | 22,282,260 | 21,000,000 | 21,000,000 | | | | | 4.210 | 4.210 | MN | 144,894 | 884,100 | 05/02/2018 | 05/02/2026 |
| 40465@-AE-2 | HSRE CORE HLDG I-LLC B-SR-UNSEC | | | | 2 | 35,000,000 | 106.2000 | 37,170,000 | 35,000,000 | 35,000,000 | | | | | 4.150 | 4.150 | JJ | 693,972 | 1,452,500 | 07/09/2018 | 07/09/2025 |
| 40465@-AF-9 | HSRE CORE HLDG I-LLC C-SR-UNSEC | | | | 2 | 24,000,000 | 106.9840 | 25,676,160 | 24,000,000 | 24,000,000 | | | | | 4.250 | 4.250 | FA | 408,000 | 1,020,000 | 08/07/2018 | 08/07/2026 |
| 40465@-AG-7 | HSRE CORE HLDG I-LLC SR-UNSEC | | | | 2 | 11,000,000 | 108.6730 | 11,954,030 | 11,000,000 | 11,000,000 | | | | | 4.570 | 4.570 | FA | 173,152 | 251,350 | 02/27/2019 | 02/27/2026 |
| 40465@-AH-5 | HSRE CORE HLDG I-LLC SR-UNSEC | | | | 2 | 9,000,000 | 109.9250 | 9,893,250 | 9,000,000 | 9,000,000 | | | | | 4.650 | 4.650 | FA | 144,150 | 209,250 | 02/27/2019 | 02/27/2027 |
| 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 | 3,500,000 | 01/16/2018 | 12/20/2024 |
| 406216-BD-2 | HALLIBURTON CO SR UNSEC | | | 1 | 2FE | 69,836,200 | 103.9540 | 72,767,682 | 70,000,000 | 69,934,469 | | 16,868 | | | 3.500 | 3.528 | FA | 1,020,833 | 2,450,000 | 07/29/2013 | 08/01/2023 |
| 406248-AC-4 | HALLMARK CARDS INC SR | | | | 2 | 66,666,667 | 114.6590 | 76,439,333 | 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 | 105.4580 | 18,270,599 | 17,325,000 | 17,294,452 | | 6,137 | | | 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 | 105.8750 | 54,525,625 | 51,500,000 | 51,674,585 | | (24,408) | | | 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 | 117.5450 | 29,386,126 | 25,000,000 | 24,926,438 | | 7,034 | | | 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 | 103.4110 | 7,987,927 | 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 | 105.1390 | 15,006,979 | 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 | 105.2640 | 15,789,600 | 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 | | | | 1FE | 12,000,000 | 103.5410 | 12,424,920 | 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 | | | | 1FE | 18,000,000 | 103.7280 | 18,671,040 | 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 | | | | 1FE | 35,000,000 | 111.9790 | 39,192,650 | 35,000,000 | 35,000,000 | | | | | 4.230 | 4.230 | JD | 98,700 | 1,739,588 | 10/04/2018 | 06/07/2038 |
| 413086-AH-2 | HARMAN INTL IND SR UNSEC | | | 1 | 2FE | 36,763,822 | 106.5250 | 39,819,109 | 37,380,000 | 37,008,965 | | 59,955 | | | 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 | 136.5170 | 10,921,362 | 8,000,000 | 4,268,304 | | 33,804 | | | 6.100 | 12.300 | AO | 122,000 | 488,000 | 03/31/2009 | 10/01/2041 |
| 416515-BB-9 | HARTFORD FINL SVCS GRP SR UNSEC | | | | 2FE | 35,896,597 | 110.7080 | 39,064,393 | 35,286,000 | 35,888,619 | | (7,979) | | | 4.300 | 4.184 | AO | 320,318 | 973,649 | 06/06/2019 | 04/15/2043 |
| 416515-BD-5 | HARTFORD FINL SVCS GRP SR UNSEC | | | 1 | 2FE | 1,979,940 | 114.9040 | 2,298,080 | 2,000,000 | 1,980,541 | | 339 | | | 4.400 | 4.461 | MS | 25,911 | 88,000 | 03/13/2018 | 03/15/2048 |
| 416515-BF-0 | HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 | | | 2 | 2FE | 16,067,513 | 102.6050 | 16,673,317 | 16,250,000 | 16,068,757 | | 1,244 | | | 3.600 | 3.662 | FA | 214,500 | | 08/08/2019 | 08/19/2049 |
| 41975*-AJ-4 | HAWAII ELECTRIC LIGHT CO-INC. B-SR-UNSEC | | | 1 | 1 | 9,400,000 | 105.9190 | 9,956,386 | 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 | 107.7960 | 8,084,700 | 7,500,000 | 7,500,000 | | | | | 4.380 | 4.380 | MN | 28,288 | 328,500 | 05/30/2018 | 05/30/2028 |
| 41975*-AS-4 | HAWAII ELECTRIC LIGHT CO-INC. SR-UNSEC | | | | 2 | 5,000,000 | 102.6000 | 5,130,000 | 5,000,000 | 5,000,000 | | | | | 4.210 | 4.210 | MN | 26,897 | 106,419 | 05/13/2019 | 05/15/2034 |
| 419866-C#-3 | HAWAIIAN ELECTRIC INDUSTRIES-I C-SR-UNSEC | | | 1 | 1 | 23,500,000 | 105.9160 | 24,890,260 | 23,500,000 | 23,500,000 | | | | | 4.550 | 4.550 | MN | 178,208 | 1,069,250 | 04/19/2012 | 11/01/2023 |
| 419866-C8-5 | HAWAIIAN ELECTRIC INDUSTRIES-I B-SR-UNSEC | | | 1 | 2 | 22,800,000 | 100.0000 | 22,800,000 | 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 | 104.5950 | 17,781,150 | 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 | 107.7960 | 50,664,120 | 47,000,000 | 47,000,000 | | | | | 4.380 | 4.380 | MN | 177,268 | 2,058,600 | 05/30/2018 | 05/30/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 419866-H*-2 | HAWAIIAN ELECTRIC CO-INC. SR-UNSEC | | | | 2 | 25,000,000 | 102.7930 | 25,698,250 | 25,000,000 | 25,000,000 | | | | | 4.210 | 4.210 | MN | 134,486 | 532,097 | 05/13/2019 | 05/15/2034 |
| 421924-BK-6 | ENCOMPASS HEALTH CORP CO.GUARNT | | | 1 | 4FE | 16,425,150 | 101.1250 | 16,517,758 | 16,334,000 | 16,349,547 | | (26,605) | | | 5.750 | 5.575 | MN | 156,534 | 947,034 | 12/10/2018 | 11/01/2024 |
| 421924-BN-0 | ENCOMPASS HEALTH CORP CO.GUARNT | LS | | 1 | 4FE | 7,500,000 | 101.7500 | 7,631,250 | 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 | 104.7500 | 6,567,825 | 6,270,000 | 6,265,977 | | 685 | | | 5.750 | 5.763 | MS | 106,155 | 360,525 | 12/12/2018 | 09/15/2025 |
| 421946-AH-7 | HEALTHCARE REALTY TRUST SR UNSEC | | | 1 | 2FE | 34,864,531 | 103.1970 | 37,702,043 | 36,534,000 | 35,885,919 | | 178,178 | | | 3.750 | 4.332 | 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 | 105.1510 | 37,429,593 | 35,596,000 | 35,461,500 | | 20,593 | | | 3.875 | 3.950 | 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 | 103.5560 | 13,467,479 | 13,005,000 | 12,625,438 | | 38,688 | | | 3.625 | 4.050 | JJ | 217,382 | 471,431 | 10/29/2018 | 01/15/2028 |
| 42217K-BF-2 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 42,079,501 | 107.5650 | 44,669,537 | 41,528,000 | 41,891,731 | | (65,743) | | | 4.000 | 3.805 | 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 | 103.3670 | 36,781,966 | 35,584,000 | 35,288,326 | | 82,013 | | | 3.700 | 3.971 | AO | 277,951 | 1,316,608 | 01/13/2016 | 04/15/2023 |
| 42225U-AD-6 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 1 | 2FE | 38,367,655 | 104.2860 | 40,124,035 | 38,475,000 | 38,400,985 | | 9,823 | | | 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 | 19,645,187 | 105.5000 | 20,935,342 | 19,844,000 | 19,670,214 | | 18,208 | | | 3.750 | 3.883 | JJ | 372,075 | 686,738 | 01/22/2019 | 07/01/2027 |
| 42225U-AG-9 | HEALTHCARE TRUST OF AMER CO.GUARNT | | | 2 | 2FE | 19,931,600 | 99.1630 | 19,832,548 | 20,000,000 | 19,932,999 | | 1,399 | | | 3.100 | 3.139 | FA | 180,833 | | 09/05/2019 | 02/15/2030 |
| 422418-AE-9 | HEARST COMMUNICATIONS-INC. A-SR-UNSEC | | | 1 | 1 | 95,000,000 | 107.8000 | 102,410,000 | 95,000,000 | 95,000,000 | | | | | 3.850 | 3.850 | AO | 914,375 | 3,657,500 | 04/08/2014 | 04/08/2024 |
| 422418-AJ-8 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 10,000,000 | 112.3930 | 11,239,300 | 10,000,000 | 10,000,000 | | | | | 4.020 | 4.020 | JD | 33,500 | 402,000 | 05/31/2018 | 06/01/2028 |
| 422418-AK-5 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 40,000,000 | 114.4130 | 45,765,200 | 40,000,000 | 40,000,000 | | | | | 4.120 | 4.120 | JD | 137,333 | 1,648,000 | 05/31/2018 | 06/01/2030 |
| 422418-AL-3 | HEARST COMMUNICATIONS-INC. SR-UNSEC | | | | 1 | 50,000,000 | 116.9710 | 58,485,500 | 50,000,000 | 50,000,000 | | | | | 4.270 | 4.270 | JD | 177,917 | 2,135,000 | 05/31/2018 | 06/01/2033 |
| 42249#-AB-5 | HEALTHPARTNERS-INC. SR-UNSEC | | | | 1 | 50,000,000 | 118.1400 | 59,070,000 | 50,000,000 | 50,000,000 | | | | | 4.620 | 4.620 | JJ | 1,155,000 | 1,540,000 | 11/01/2018 | 07/01/2048 |
| 42251#-AB-0 | HEB GROCERY CO LP B-SR-UNSEC | | | 1 | 1 | 10,000,000 | 104.8610 | 10,486,100 | 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 | 114.2970 | 8,000,790 | 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 | 111.1750 | 2,223,500 | 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 | 121.1950 | 9,695,600 | 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 | 103.1280 | 12,375,360 | 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 | 105.2740 | 15,791,100 | 15,000,000 | 15,000,000 | | | | | 4.030 | 4.030 | MS | 152,804 | 604,500 | 01/29/2016 | 03/30/2037 |
| 422568-AA-9 | HEARTHSTONE UTILITIES-INC. SR-UNSEC | | | | 2Z | 10,000,000 | 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | 3.600 | 3.601 | AO | 4,000 | | 12/27/2019 | 10/19/2028 |
| 42280#-AD-1 | THE HEICO COS-L.L.C. A-SR | | | 1 | 2 | 1,400,000 | 102.6440 | 1,437,016 | 1,400,000 | 1,400,000 | | | | | 6.050 | 6.050 | JD | 2,353 | 84,700 | 12/21/2010 | 12/21/2020 |
| 42280#-AG-4 | THE HEICO COS-L.L.C. | | | 4 | 2 | 25,000,000 | 101.9270 | 25,481,750 | 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 | 102.7450 | 15,532,951 | 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 | 104.3600 | 4,696,179 | 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 | 115.4180 | 40,396,451 | 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 | 21,625,414 | 100.0000 | 21,625,414 | 21,625,414 | 21,625,414 | | | | | 12.000 | 12.179 | MJSD | 14,417 | 2,118,116 | 12/30/2019 | 02/18/2025 |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC | | | | 5Z | 4,713,799 | 100.0000 | 4,713,799 | 4,713,799 | 4,713,799 | | | | | 14.250 | 14.665 | MJSD | 1,866 | 610,259 | 12/19/2019 | 02/18/2025 |
| 42809H-AC-1 | HESS CORP SR UNSEC | | | 1 | 3FE | 1,334,697 | 117.8930 | 1,585,655 | 1,345,000 | 1,336,482 | | 214 | | | 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 | 116.8260 | 765,207 | 655,000 | 648,283 | | 162 | | | 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 | 102.1580 | 21,989,432 | 21,525,000 | 21,451,606 | | 14,643 | | | 3.500 | 3.582 | JJ | 347,390 | 753,375 | 10/03/2014 | 07/15/2024 |
| 42824C-AG-4 | HP ENTERPRISE CO SR UNSEC | | | 2 | 2FE | 18,221,130 | 101.1320 | 18,431,238 | 18,225,000 | 18,224,309 | | 850 | | | 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 | 105.6100 | 20,329,951 | 19,250,000 | 19,234,096 | | 5,246 | | | 4.400 | 4.432 | AO | 178,811 | 847,000 | 12/27/2016 | 10/15/2022 |
| 42970#-AA-2 | HIGH NOON SOLAR-LLC | | | 4 | 2PL | 41,867,628 | 101.9970 | 42,703,724 | 41,867,628 | 41,867,628 | | | | | 4.110 | 4.111 | JD | 4,780 | 1,720,760 | 08/08/2017 | 12/31/2036 |
| 42981C-AA-6 | HIGH STREET FNDG TRUST I SECURED | | | 1 | 2FE | 19,785,761 | 107.6850 | 21,537,074 | 20,000,000 | 19,813,017 | | 18,852 | | | 4.111 | 4.248 | FA | 310,609 | 822,200 | 07/18/2018 | 02/15/2028 |
| 42981D-AA-4 | HIGH STREET FDG TRUST II SECURED | | | 1 | 2FE | 13,625,000 | 114.1370 | 15,551,125 | 13,625,000 | 13,625,000 | | | | | 4.682 | 4.682 | FA | 240,993 | 637,923 | 03/08/2018 | 02/15/2048 |
| 431116-AB-8 | HIGHMARK INC SR UNSEC | | | 1 | 1FE | 34,324,398 | 102.8600 | 35,332,434 | 34,350,000 | 34,345,827 | | 3,136 | | | 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 | 122.8290 | 17,810,253 | 14,500,000 | 14,417,960 | | 2,402 | | | 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 | 103.2420 | 30,760,836 | 29,795,000 | 29,549,140 | | 73,991 | | | 3.625 | 3.914 | 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 | 101.2630 | 14,683,134 | 14,500,000 | 14,471,070 | | 19,108 | | | 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 | 104.7500 | 25,380,823 | 24,230,000 | 23,996,289 | | 27,568 | | | 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 | 106.9640 | 20,644,107 | 19,300,000 | 19,030,095 | | 26,822 | | | 4.125 | 4.329 | MS | 234,415 | 796,125 | 09/12/2018 | 03/15/2028 |
| 431282-AR-3 | HIGHWOODS REALTY LP SR UNSEC | | | 2 | 2FE | 20,529,502 | 107.4300 | 22,130,630 | 20,600,000 | 20,535,235 | | 5,733 | | | 4.200 | 4.241 | AO | 182,653 | 523,927 | 02/27/2019 | 04/15/2029 |
| 432833-AB-7 | HILTON DOMESTIC OPERATIN CO.GUARNT | | | 2 | 3FE | 10,000,000 | 101.8750 | 10,187,500 | 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 | 102.7500 | 46,237,500 | 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 | 106.2500 | 37,187,500 | 35,000,000 | 35,000,000 | | | | | 4.875 | 4.875 | AO | 426,563 | 1,706,250 | 08/08/2017 | 04/01/2027 |
| 435408-AA-3 | HOLLEY PURCHASER-INC. SUB-UNSEC | | | | 5 | 37,500,000 | 97.7500 | 36,656,250 | 37,500,000 | 37,500,000 | | | | | 10.409 | 10.961 | FMAN | 346,954 | 4,226,612 | 10/26/2018 | 10/26/2026 |
| 436440-AK-7 | HOLOGIC INC CO.GUARNT | | | 1 | 3FE | 9,000,000 | 103.2500 | 9,292,500 | 9,000,000 | 9,000,000 | | | | | 4.375 | 4.375 | AO | 83,125 | 393,750 | 01/16/2018 | 10/15/2025 |
| 436440-AM-3 | HOLOGIC INC CO.GUARNT | | | 1 | 3FE | 20,012,500 | 106.0000 | 21,200,000 | 20,000,000 | 20,010,017 | | (1,397) | | | 4.625 | 4.615 | FA | 385,417 | 925,000 | 01/17/2018 | 02/01/2028 |
| 437076-AT-9 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 10,486,140 | 100.9500 | 10,599,759 | 10,500,000 | 10,498,845 | | 1,610 | | | 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 | 102.3650 | 19,705,225 | 19,250,000 | 19,239,321 | | 3,100 | | | 2.700 | 2.718 | AO | 129,938 | 519,750 | 04/02/2013 | 04/01/2023 |
| 437076-BK-7 | HOME DEPOT INC SR UNSEC | | | 1 | 1FE | 8,837,345 | 106.7490 | 9,447,330 | 8,850,000 | 8,842,271 | | 1,208 | | | 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 | 104.4310 | 11,879,030 | 11,375,000 | 11,327,496 | | 7,311 | | | 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 | 103.7730 | 76,999,878 | 74,200,000 | 71,075,539 | | 37,688 | | | 3.500 | 3.709 | MS | 764,672 | 2,597,000 | 11/16/2016 | 09/15/2056 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 438516-BL-9 | HONEYWELL INTERNATIONAL SR UNSEC | | | 1 | 1FE | 19,017,500 | 101.6330 | 20,326,620 | 20,000,000 | 19,293,281 | | 91,557 | | | 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 | 113.3970 | 56,698,372 | 50,000,000 | 50,334,616 | | (6,918) | | | 3.812 | 3.773 | MN | 211,778 | 1,906,000 | 01/30/2018 | 11/21/2047 |
| 44107H-AB-8 | HOSPITAL SPECIAL SURGERY GOVT GTD. | | | 2 | 1 | 17,255,000 | 102.6040 | 17,704,373 | 17,255,000 | 17,255,000 | | | | | 2.881 | 2.881 | JD | 15,190 | 497,117 | 04/16/2015 | 12/20/2031 |
| 44107T-AT-3 | HOST HOTELS & RESORTS LP SR UNSEC | | | 1 | 2FE | 23,132,500 | 106.6920 | 23,818,985 | 22,325,000 | 22,595,305 | | (85,327) | | | 4.750 | 4.303 | 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 | 106.9910 | 21,184,198 | 19,800,000 | 19,780,747 | | 3,098 | | | 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 | 108.0370 | 5,293,815 | 4,900,000 | 4,889,686 | | 1,442 | | | 4.500 | 4.540 | FA | 91,875 | 220,500 | 10/08/2015 | 02/01/2026 |
| 44107T-AY-2 | HOST HOTELS & RESORTS LP SERIES H | | | 1 | 2FE | 26,803,700 | 100.8900 | 27,240,179 | 27,000,000 | 26,807,104 | | 3,404 | | | 3.375 | 3.460 | JD | 40,500 | 199,969 | 09/26/2019 | 12/15/2029 |
| 44409#-AA-9 | HUDSON PACIFIC PROP-L.P. | | | | 2 | 55,000,000 | 102.2400 | 56,232,000 | 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 | 101.8250 | 15,273,750 | 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 | 25,504,540 | 104.6170 | 26,991,285 | 25,800,000 | 25,531,400 | | 22,657 | | | 3.950 | 4.105 | MN | 169,850 | 1,019,100 | 03/21/2019 | 11/01/2027 |
| 44409M-AB-2 | HUDSON PACIFIC PROPERTIE CO.GUARNT | | | 2 | 2FE | 9,816,969 | 109.9440 | 10,939,418 | 9,950,000 | 9,826,408 | | 9,439 | | | 4.650 | 4.818 | AO | 115,669 | 275,035 | 02/20/2019 | 04/01/2029 |
| 44409M-AC-0 | HUDSON PACIFIC PROPERTIE | | | 1 | 2FE | 14,890,200 | 99.3440 | 14,901,668 | 15,000,000 | 14,891,994 | | 1,794 | | | 3.250 | 3.335 | JJ | 119,167 | | 09/24/2019 | 01/15/2030 |
| 44411*-AB-7 | HUDSON RANCH POWER I-LLC SR-SEC | | | 4 | 3 | 62,206,857 | 123.5990 | 76,887,053 | 62,206,857 | 62,206,857 | | | | | 6.250 | 6.299 | MJSD | 10,800 | 3,887,929 | 08/30/2012 | 03/31/2042 |
| 444859-BA-9 | HUMANA INC SR UNSEC | | | 1 | 2FE | 44,586,581 | 102.5770 | 46,595,741 | 45,425,000 | 45,127,244 | | 94,474 | | | 3.150 | 3.386 | JD | 119,241 | 1,430,888 | 09/16/2014 | 12/01/2022 |
| 444859-BD-3 | HUMANA INC SR UNSEC | | | 1 | 2FE | 29,960,100 | 106.2220 | 31,866,610 | 30,000,000 | 29,979,411 | | 3,875 | | | 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 | 117.8060 | 23,561,164 | 20,000,000 | 19,912,452 | | 1,764 | | | 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 | 116.8590 | 8,647,546 | 7,400,000 | 7,393,275 | | 118 | | | 4.800 | 4.806 | MS | 104,587 | 355,200 | 03/13/2017 | 03/15/2047 |
| 444859-BK-7 | HUMANA INC SR UNSEC | | | 2 | 2FE | 9,090,718 | 101.8640 | 9,269,615 | 9,100,000 | 9,091,019 | | 301 | | | 3.125 | 3.137 | FA | 107,431 | | 08/08/2019 | 08/15/2029 |
| 44569*-BH-3 | HUNT OIL CO A-SR-UNSEC | | | 1 | 4 | 60,000,000 | 100.9870 | 60,592,200 | 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 | 91.0910 | 45,545,500 | 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 | 104.5000 | 40,755,000 | 39,000,000 | 39,191,420 | | (46,490) | | | 5.000 | 4.853 | 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 | 103.9400 | 25,673,180 | 24,700,000 | 24,700,000 | | | | | 3.483 | 3.483 | JD | 71,692 | 860,301 | 06/15/2018 | 12/01/2027 |
| 44891A-AK-3 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | 1 | 2FE | 9,590,650 | 97.0480 | 9,704,849 | 10,000,000 | 9,703,768 | | 37,971 | | | 2.750 | 3.237 | MS | 71,806 | 275,000 | 11/29/2016 | 09/27/2026 |
| 44891A-AR-8 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | | 2FE | 4,999,750 | 101.8780 | 5,093,921 | 5,000,000 | 4,999,859 | | 49 | | | 3.250 | 3.251 | MS | 45,590 | 162,500 | 09/18/2017 | 09/20/2022 |
| 44891A-AZ-0 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | | 2FE | 14,992,650 | 105.2680 | 15,790,235 | 15,000,000 | 14,993,901 | | 1,251 | | | 4.300 | 4.311 | FA | 268,750 | 324,292 | 01/28/2019 | 02/01/2024 |
| 44891A-BB-2 | HYUNDAI CAPITAL AMERICA SR UNSEC | | | | 2FE | 3,717,723 | 101.9580 | 3,772,431 | 3,700,000 | 3,716,313 | | (1,410) | | | 3.400 | 3.293 | JD | 3,844 | 62,900 | 07/19/2019 | 06/20/2024 |
| 449298-AF-1 | ICRE REIT HLDGS A-SR-UNSEC | | | 1 | 2 | 32,000,000 | 107.4920 | 34,397,440 | 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 | 105.4620 | 21,092,400 | 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 | 104.0160 | 12,481,920 | 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 | 103.3630 | 7,235,410 | 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 | 104.7290 | 13,614,770 | 13,000,000 | 13,000,000 | | | | | 3.760 | 3.760 | JJ | 238,969 | 488,800 | 07/05/2017 | 07/05/2029 |
| 449298-AQ-7 | ICRE REIT HLDGS SR-UNSEC | | | | 2 | 15,000,000 | 105.2010 | 15,780,150 | 15,000,000 | 15,000,000 | | | | | 3.850 | 3.850 | MN | 96,250 | 288,750 | 05/01/2019 | 05/01/2028 |
| 449298-AR-5 | ICRE REIT HLDGS SR-UNSEC | | | | 2 | 15,000,000 | 106.5380 | 15,980,700 | 15,000,000 | 15,000,000 | | | | | 4.010 | 4.010 | MN | 100,250 | 300,750 | 05/01/2019 | 05/01/2031 |
| 449934-AD-0 | IQVIA INC CO.GUARNT | | | 1 | 3FE | 37,526,250 | 105.5000 | 39,035,000 | 37,000,000 | 37,336,517 | | (61,369) | | | 5.000 | 4.785 | 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 | 108.9680 | 21,248,760 | 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 | 131.0070 | 33,236,521 | 25,370,000 | 25,022,244 | | 9,770 | | | 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 | 103.4990 | 44,504,570 | 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 | | | | 1 | 25,000,000 | 117.7600 | 29,440,000 | 25,000,000 | 25,000,000 | | | | | 4.320 | 4.320 | MN | 180,000 | 1,080,000 | 11/01/2018 | 11/01/2051 |
| 450320-AA-3 | ITC GREAT PLAINS-LLC SR-SEC | | | 1 | 1 | 30,000,000 | 107.5880 | 32,276,400 | 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 | 95.7790 | 41,184,819 | 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 | 101.9000 | 44,836,000 | 44,000,000 | 44,342,242 | | (299,330) | | | 6.250 | 5.500 | FA | 1,145,833 | 2,750,000 | 02/08/2018 | 02/01/2022 |
| 45138L-AL-7 | IDAHO POWER CO 1ST MORTG | | | 1 | 1FE | 4,848,150 | 126.7200 | 6,336,024 | 5,000,000 | 4,897,104 | | 5,101 | | | 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 | 121.4490 | 26,718,879 | 22,000,000 | 21,858,274 | | 6,932 | | | 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 | 121.4370 | 24,287,326 | 20,000,000 | 19,896,865 | | 4,664 | | | 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 | 125.5060 | 6,275,281 | 5,000,000 | 5,074,107 | | (3,171) | | | 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 | 119.9830 | 11,998,311 | 10,000,000 | 9,951,728 | | 1,938 | | | 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 | 136.7300 | 3,418,241 | 2,500,000 | 2,494,688 | | 159 | | | 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 | 100.4820 | 13,163,134 | 13,100,000 | 13,092,237 | | 9,038 | | | 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 | 117.6430 | 23,822,665 | 20,250,000 | 20,184,329 | | 1,810 | | | 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 | 109.5660 | 5,478,282 | 5,000,000 | 4,997,138 | | 75 | | | 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 | 100.3580 | 20,071,610 | 20,000,000 | 19,964,687 | | 10,285 | | | 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 | 104.2560 | 15,638,364 | 15,000,000 | 14,966,255 | | 864 | | | 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 | 103.6180 | 13,470,400 | 13,000,000 | 12,919,397 | | 1,914 | | | 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 | 110.1400 | 2,202,801 | 2,000,000 | 1,995,188 | | 102 | | | 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 | 102.4450 | 5,122,274 | 5,000,000 | 4,995,759 | | 2,376 | | | 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 | 126.8010 | 22,393,026 | 17,660,000 | 17,444,238 | | 5,428 | | | 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 | 115.4300 | 115,430,075 | 100,000,000 | 99,181,470 | | 21,955 | | | 3.900 | 3.955 | MS | 1,300,000 | 3,900,000 | 08/21/2012 | 09/01/2042 |

# 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 |
| 452308-AT-6 | ILLINOIS TOOL WORKS INC SR UNSEC | | | 1 | 1FE | 14,947,200 | 105.9830 | 15,897,437 | 15,000,000 | 14,975,816 | | 5,291 | | | 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 | 2PL | 47,382,084 | 116.1840 | 55,050,401 | 47,382,084 | 47,382,084 | | | | | 6.000 | 6.001 | JD | 7,897 | 2,842,925 | 12/27/2012 | 06/30/2038 |
| 454889-AM-8 | INDIANA MICHIGAN POWER SR UNSEC | | | 1 | 1FE | 9,943,200 | 130.8100 | 13,080,988 | 10,000,000 | 9,955,611 | | 1,428 | | | 6.050 | 6.092 | MS | 178,139 | 605,000 | 11/09/2006 | 03/15/2037 |
| 454889-AQ-9 | INDIANA MICHIGAN POWER SR UNSEC | | | 1 | 1FE | 12,045,868 | 116.6450 | 14,084,918 | 12,075,000 | 12,047,974 | | 522 | | | 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 | 104.5450 | 21,823,671 | 20,875,000 | 20,708,743 | | 3,461 | | | 3.750 | 3.797 | JJ | 391,406 | 782,813 | 06/27/2017 | 07/01/2047 |
| 455434-BG-4 | INDIANAPOLIS PWR & LIGHT 1ST MORTG | | | | 1FE | 20,600,650 | 133.7070 | 26,741,482 | 20,000,000 | 20,415,034 | | (18,050) | | | 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 | 129.0020 | 19,350,239 | 15,000,000 | 14,926,704 | | 2,461 | | | 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 | 137.6330 | 11,010,620 | 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 | LS | | 1 | 1FE | 969,410 | 114.7330 | 1,147,327 | 1,000,000 | 972,736 | | 616 | | | 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 | 109.1940 | 16,379,155 | 15,000,000 | 15,073,351 | | (40,485) | | | 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 | 4,392,000 | 111.6300 | 5,023,328 | 4,500,000 | 4,460,389 | | 5,757 | | | 7.200 | 7.400 | JD | 27,000 | 324,000 | 06/14/1995 | 06/01/2025 |
| 45687A-AJ-1 | INGERSOLL-RAND GL HLD CO CO.GUARNT | | | 1 | 2FE | 37,313,959 | 107.0620 | 40,041,089 | 37,400,000 | 37,363,177 | | 9,693 | | | 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 | 107.8350 | 10,675,690 | 9,900,000 | 9,866,356 | | 604 | | | 4.300 | 4.321 | FA | 153,725 | 425,700 | 02/13/2018 | 02/21/2048 |
| 457030-AJ-3 | INGLES MARKETS INC SR UNSEC | | | 1 | 3FE | 40,470,000 | 101.8750 | 41,228,813 | 40,470,000 | 40,470,000 | | | | | 5.750 | 5.750 | JD | 103,423 | 2,327,025 | 05/29/2013 | 06/15/2023 |
| 458140-AJ-9 | INTEL CORP SR UNSEC | | | 1 | 1FE | 39,904,800 | 102.7400 | 41,096,180 | 40,000,000 | 39,981,148 | | 10,515 | | | 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 | 102.4240 | 25,605,888 | 25,000,000 | 24,965,439 | | 11,082 | | | 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 | 108.0630 | 46,061,710 | 42,625,000 | 42,586,732 | | 6,070 | | | 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 | 115.0910 | 5,754,545 | 5,000,000 | 5,161,198 | | (3,554) | | | 4.100 | 3.901 | MN | 23,917 | 205,000 | 07/06/2017 | 05/19/2046 |
| 458140-AX-8 | INTEL CORP SR UNSEC | LS | | 1 | 1FE | 14,950,200 | 105.7440 | 15,861,558 | 15,000,000 | 14,961,861 | | 4,527 | | | 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 | 115.7960 | 5,789,777 | 5,000,000 | 5,182,489 | | (3,804) | | | 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 | 110.2160 | 5,510,794 | 5,000,000 | 4,762,129 | | 4,549 | | | 3.734 | 4.019 | JD | 11,928 | 186,700 | 06/14/2018 | 12/08/2047 |
| 45873#-AA-3 | INTERFACE SECURITY SYSS-LLC 11% cash 3% pik | | | | 5GI | 14,073,142 | 100.0000 | 14,073,142 | 14,073,142 | 14,073,142 | | | | | 14.000 | 14.244 | MJSD | 5,473 | 1,884,660 | 09/30/2019 | 07/17/2023 |
| 458830-D#-0 | INTERMOUNTAIN GAS CO B-SR-UNSEC | | | 1 | 2 | 25,000,000 | 106.1620 | 26,540,500 | 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 | 105.1170 | 26,279,250 | 25,000,000 | 25,000,000 | | | | | 4.080 | 4.082 | AO | 172,833 | 1,020,000 | 10/30/2013 | 10/30/2025 |
| 458830-E@-1 | INTERMOUNTAIN GAS CO | | | 1 | 2 | 20,000,000 | 97.4570 | 19,491,400 | 20,000,000 | 20,000,000 | | | | | 4.000 | 4.000 | MN | 115,556 | 800,000 | 11/09/2016 | 11/09/2046 |
| 458830-F*-2 | INTERMOUNTAIN GAS CO SR-UNSEC | | | | 2 | 4,000,000 | 99.8820 | 3,995,280 | 4,000,000 | 4,000,000 | | | | | 3.820 | 3.820 | JD | 7,640 | 76,400 | 06/13/2019 | 06/13/2034 |
| 459200-AR-2 | IBM CORP SR UNSEC | | | 1 | 1FE | 28,817,661 | 124.8540 | 33,329,738 | 26,695,000 | 27,656,830 | | (101,384) | | | 6.220 | 5.623 | FA | 691,845 | 1,660,429 | 06/19/2006 | 08/01/2027 |
| 459200-AS-0 | IBM CORP SR UNSEC | | | 1 | 1FE | 1,820,335 | 127.3390 | 2,266,636 | 1,780,000 | 1,801,513 | | (2,001) | | | 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 | 131.8720 | 7,252,986 | 5,500,000 | 5,615,052 | | (3,149) | | | 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 | 110.2330 | 29,157,806 | 26,451,000 | 24,911,110 | | 39,365 | | | 4.000 | 4.411 | JD | 32,329 | 1,058,040 | 04/14/2014 | 06/20/2042 |
| 459200-HU-8 | IBM CORP SR UNSEC | | | 1 | 1FE | 19,958,400 | 105.9000 | 21,179,951 | 20,000,000 | 19,981,052 | | 4,196 | | | 3.625 | 3.650 | FA | 279,931 | 725,000 | 02/06/2014 | 02/12/2024 |
| 459200-KA-8 | IBM CORP SR UNSEC | | | | 1FE | 62,442,874 | 107.4370 | 67,255,631 | 62,600,000 | 62,451,233 | | 8,359 | | | 3.500 | 3.530 | MN | 279,961 | 1,095,500 | 05/08/2019 | 05/15/2029 |
| 459200-KB-6 | IBM CORP SR UNSEC | | | | 1FE | 61,583,569 | 112.5130 | 69,617,536 | 61,875,000 | 61,589,544 | | 5,976 | | | 4.150 | 4.185 | MN | 328,109 | 1,283,906 | 05/08/2019 | 05/15/2039 |
| 459506-AK-7 | INTL FLAVOR & FRAGRANCES SR UNSEC | | | 2 | 2FE | 14,775,320 | 109.2300 | 16,111,458 | 14,750,000 | 14,772,643 | | (2,129) | | | 4.450 | 4.428 | MS | 173,210 | 656,375 | 09/25/2018 | 09/26/2028 |
| 459506-AL-5 | INTL FLAVOR & FRAGRANCES SR UNSEC | | | 2 | 2FE | 32,568,322 | 113.2000 | 37,073,141 | 32,750,000 | 32,572,042 | | 2,893 | | | 5.000 | 5.036 | MS | 432,118 | 1,637,500 | 10/19/2018 | 09/26/2048 |
| 459745-GN-9 | INTL LEASE FINANCE CORP SR UNSEC | | | | 2FE | 27,187,539 | 108.8970 | 28,418,890 | 26,097,000 | 26,596,528 | | (176,138) | | | 5.875 | 5.081 | 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 | 108.4690 | 8,186,169 | 7,547,000 | 7,545,871 | | 633 | | | 7.500 | 7.510 | FA | 213,832 | 566,025 | 08/03/2009 | 08/15/2021 |
| 460146-CH-4 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 6,424,101 | 124.5100 | 7,999,756 | 6,425,000 | 6,424,201 | | 17 | | | 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 | 42,327,363 | 104.9320 | 44,648,435 | 42,550,000 | 42,440,424 | | 22,218 | | | 3.650 | 3.713 | JD | 69,026 | 1,553,075 | 07/31/2014 | 06/15/2024 |
| 460146-CK-7 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 16,871,750 | 109.5880 | 17,534,011 | 16,000,000 | 16,819,233 | | (18,864) | | | 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 | 106.6290 | 19,312,597 | 18,112,000 | 18,187,226 | | (12,105) | | | 3.800 | 3.716 | JJ | 317,362 | 688,256 | 06/27/2016 | 01/15/2026 |
| 460146-CQ-4 | INTERNATIONAL PAPER CO SR UNSEC | | | 1 | 2FE | 44,563,705 | 106.7800 | 47,517,158 | 44,500,000 | 44,562,637 | | (1,268) | | | 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 | 106.1440 | 21,228,794 | 20,000,000 | 19,980,543 | | 337 | | | 4.350 | 4.356 | FA | 328,667 | 870,000 | 07/31/2017 | 08/15/2048 |
| 46051M-A*-3 | INTL TRANSMISSION CO SR-SEC | | | 1 | 1 | 53,000,000 | 107.9110 | 57,192,830 | 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 | 110.5310 | 105,004,450 | 95,000,000 | 95,000,000 | | | | | 4.000 | 4.000 | MS | 960,556 | 3,800,000 | 03/29/2018 | 03/30/2053 |
| 46051M-AC-6 | INTERNATIONAL TRANSMISSI 1ST MORTG | | | 1 | 1FE | 11,986,800 | 128.8870 | 15,466,432 | 12,000,000 | 11,990,430 | | 336 | | | 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 | 114.7610 | 31,346,913 | 27,315,000 | 27,239,611 | | 1,726 | | | 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 | 103.6700 | 26,487,802 | 25,550,000 | 25,381,704 | | 71,225 | | | 4.000 | 4.317 | MS | 300,922 | 1,022,000 | 05/22/2012 | 03/15/2022 |
| 460690-BK-5 | INTERPUBLIC GROUP COS SR UNSEC | | | 1 | 2FE | 26,247,486 | 104.4630 | 27,473,769 | 26,300,000 | 26,283,297 | | 4,950 | | | 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 | 107.5850 | 17,751,552 | 16,500,000 | 16,485,269 | | 3,070 | | | 4.200 | 4.223 | AO | 146,300 | 693,000 | 03/31/2014 | 04/15/2024 |
| 460690-BP-4 | INTERPUBLIC GROUP COS SR UNSEC | | | 2 | 2FE | 8,122,779 | 112.4370 | 9,163,644 | 8,150,000 | 8,125,705 | | 2,289 | | | 4.650 | 4.692 | AO | 94,744 | 389,502 | 09/18/2018 | 10/01/2028 |
| 461070-AC-8 | INTERSTATE P&L CO SR UNSEC | | | 1 | 2FE | 2,992,975 | 130.2900 | 3,908,691 | 3,000,000 | 2,995,219 | | 210 | | | 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 | 2FE | 15,012,000 | 130.1570 | 19,523,505 | 15,000,000 | 15,008,623 | | (372) | | | 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 | 2FE | 19,882,800 | 114.0410 | 22,808,213 | 20,000,000 | 19,953,828 | | 6,946 | | | 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 | 2FE | 18,134,660 | 132.7980 | 24,235,669 | 18,250,000 | 18,154,296 | | 2,440 | | | 6.250 | 6.297 | JJ | 525,955 | 1,140,625 | 07/07/2009 | 07/15/2039 |
| 461070-AJ-3 | INTERSTATE POWER & LIGHT SR UNSEC | LS | | 1 | 2FE | 4,996,250 | 100.5480 | 5,027,419 | 5,000,000 | 4,999,709 | | 425 | | | 3.650 | 3.659 | MS | 60,833 | 182,500 | 08/23/2010 | 09/01/2020 |
| 461070-AK-0 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 2FE | 19,527,307 | 113.5700 | 21,930,387 | 19,310,000 | 19,519,953 | | (5,779) | | | 4.700 | 4.619 | AO | 191,598 | 907,570 | 06/26/2017 | 10/15/2043 |

# 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 |
| 461070-AL-8 | INTERSTATE POWER & LIGHT SR UNSEC | | | 1 | 2FE | 21,265,384 | 104.0460 | 22,291,831 | 21,425,000 | 21,340,159 | | 15,629 | | | 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 | 103.7110 | 17,164,216 | 16,550,000 | 16,523,985 | | 4,129 | | | 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 | 101.2600 | 42,736,849 | 42,205,000 | 42,129,153 | | 1,004 | | | 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 | 109.5680 | 20,543,943 | 18,750,000 | 18,707,727 | | 3,941 | | | 4.100 | 4.131 | MS | 202,865 | 768,750 | 09/19/2018 | 09/26/2028 |
| 461070-AQ-7 | INTERSTATE POWER & LIGHT SR UNSEC | | | 2 | 2FE | 21,449,312 | 106.3650 | 22,815,286 | 21,450,000 | 21,449,341 | | 29 | | | 3.600 | 3.600 | AO | 193,050 | 386,100 | 03/25/2019 | 04/01/2029 |
| 461070-AR-5 | INTERSTATE POWER & LIGHT | | | 1 | 2FE | 10,992,480 | 97.7810 | 10,753,954 | 10,998,000 | 10,992,617 | | 137 | | | 3.500 | 3.503 | MS | 101,579 | | 11/14/2019 | 09/30/2049 |
| 46121Y-B#-8 | INTREPID POTASH-INC. C-SR-SECURED | | | 1 | 5YE | 11,254,993 | 100.9800 | 12,622,492 | 12,499,993 | 11,647,262 | | 131,900 | | | 4.780 | 6.318 | AO | 124,479 | 597,500 | 10/31/2016 | 04/16/2025 |
| 46284P-AQ-7 | IRON MOUNTAIN INC CO.GUARNT | | | 1 | 3FE | 25,000,000 | 102.1250 | 25,531,250 | 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 | 101.0050 | 8,080,400 | 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 | 103.2500 | 8,595,563 | 8,325,000 | 8,325,000 | | | | | 4.875 | 4.875 | MS | 119,498 | 405,844 | 09/06/2017 | 09/15/2027 |
| 46361*-AU-0 | THE IRVINE CO LLC SR | | | | 1PL | 48,886,560 | 103.6580 | 51,829,000 | 50,000,000 | 49,433,550 | | 107,164 | | | 3.420 | 3.682 | AO | 427,500 | 1,710,000 | 06/30/2014 | 10/01/2024 |
| 46361*-AV-8 | THE IRVINE CO LLC SR | | | | 1PL | 48,349,275 | 105.4640 | 52,732,000 | 50,000,000 | 48,724,799 | | 74,151 | | | 3.950 | 4.211 | AO | 493,750 | 1,975,000 | 06/30/2014 | 10/01/2032 |
| 46361*-AW-6 | THE IRVINE CO LLC SR | | | | 1PL | 57,033,096 | 104.9730 | 62,983,800 | 60,000,000 | 57,673,561 | | 127,037 | | | 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 | 1PL | 75,000,000 | 106.1960 | 79,647,000 | 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 | 104.9230 | 17,417,246 | 16,600,000 | 16,581,205 | | 4,899 | | | 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 | 104.6190 | 9,520,362 | 9,100,000 | 9,085,172 | | 3,010 | | | 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 | 103.0600 | 19,787,428 | 19,200,000 | 19,335,449 | | (19,387) | | | 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 | 144.6050 | 14,460,547 | 10,000,000 | 9,876,808 | | 3,402 | | | 6.400 | 6.516 | MN | 81,778 | 640,000 | 05/21/2008 | 05/15/2038 |
| 46625H-JT-8 | JPMORGAN CHASE & CO SR UNSEC | | | | 1FE | 9,944,200 | 106.9020 | 10,690,232 | 10,000,000 | 9,974,590 | | 5,629 | | | 3.875 | 3.943 | FA | 161,458 | 387,500 | 01/21/2014 | 02/01/2024 |
| 46625H-JY-7 | JPMORGAN CHASE & CO SUBORD | | | | 1FE | 15,032,719 | 106.9780 | 16,134,399 | 15,082,000 | 15,056,206 | | 4,910 | | | 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 | 109.4350 | 38,302,290 | 35,000,000 | 34,957,194 | | 5,208 | | | 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 | 104.3280 | 27,882,647 | 26,726,000 | 26,325,687 | | 71,149 | | | 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 | 107.9130 | 25,467,498 | 23,600,000 | 23,546,461 | | 8,493 | | | 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 | 110.5850 | 18,440,034 | 16,675,000 | 16,634,740 | | 4,292 | | | 4.250 | 4.287 | AO | 177,172 | 708,688 | 09/23/2015 | 10/01/2027 |
| 46625H-QW-3 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 39,952,400 | 105.1630 | 42,065,216 | 40,000,000 | 39,968,680 | | 4,437 | | | 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 | 104.3780 | 20,875,586 | 20,000,000 | 19,994,233 | | 792 | | | 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 | 105.5380 | 26,384,422 | 25,000,000 | 24,967,578 | | 3,474 | | | 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 | 103.2350 | 36,199,454 | 35,065,000 | 35,104,141 | | (38,945) | | | 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 | 105.9240 | 31,088,791 | 29,350,000 | 29,488,982 | | (47,444) | | | 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 | 23,448,389 | 102.5450 | 24,790,270 | 24,175,000 | 23,555,405 | | 62,842 | | | 3.950 | 4.330 | JJ | 448,278 | 954,913 | 06/08/2018 | 01/12/2028 |
| 46647P-AJ-5 | JPMORGAN CHASE & CO SR UNSEC | | | 1 | 1FE | 27,000,000 | 110.4240 | 29,814,474 | 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 | 114.1770 | 13,701,182 | 12,000,000 | 12,257,628 | | (5,156) | | | 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 | 113.1610 | 5,658,059 | 5,000,000 | 5,000,000 | | | | | 3.964 | 3.964 | MN | 25,326 | 198,200 | 11/03/2017 | 11/15/2048 |
| 46647P-AV-8 | JPMORGAN CHASE & CO SR UNSEC | | | 2 | 1FE | 26,985,770 | 111.4810 | 30,099,862 | 27,000,000 | 26,987,282 | | 927 | | | 4.203 | 4.208 | JJ | 498,056 | 1,134,810 | 08/01/2018 | 07/23/2029 |
| 46658*-AA-6 | VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC | | | | 5 | 17,443,765 | 100.0000 | 17,443,765 | 17,443,765 | 17,443,765 | | | | | 11.000 | 11.002 | MJSD | 5,330 | 1,954,817 | 09/30/2019 | 09/22/2021 |
| 46659#-AA-1 | VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik | | | | 5 | 5,027,908 | 100.0000 | 5,027,908 | 5,027,908 | 5,027,908 | | | | | 11.000 | 11.150 | MJSD | 1,536 | 563,457 | 09/30/2019 | 07/31/2022 |
| 46659*-AB-3 | JM FAMILY ENTERPRISES-INC. SR-UNSEC | | | | 2 | 55,000,000 | 103.4600 | 56,903,000 | 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 | 102.0270 | 71,418,900 | 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 | 103.1670 | 1,392,749 | 1,350,000 | 1,346,191 | | 554 | | | 3.050 | 3.101 | AO | 7,091 | 41,175 | 04/25/2016 | 04/29/2026 |
| 46849L-TL-5 | JACKSON NATL LIFE GLOBAL SECURED | LS | | | 1FE | 24,931,500 | 103.0810 | 25,770,148 | 25,000,000 | 24,934,630 | | 3,130 | | | 3.050 | 3.082 | JD | 21,181 | 381,250 | 06/17/2019 | 06/21/2029 |
| 470328-AG-6 | JAMES CAMPBELL CO LLC B-SR-UNSEC | | | 1 | 2 | 13,000,000 | 107.9380 | 14,031,940 | 13,000,000 | 13,000,000 | | | | | 4.480 | 4.483 | JD | 1,618 | 582,400 | 09/26/2014 | 09/30/2024 |
| 470328-AH-4 | JAMES CAMPBELL CO LLC C-SR-UNSEC | | | 1 | 2 | 9,000,000 | 110.2580 | 9,923,220 | 9,000,000 | 9,000,000 | | | | | 4.580 | 4.582 | JD | 1,145 | 412,200 | 09/26/2014 | 09/30/2026 |
| 470328-AJ-0 | JAMES CAMPBELL CO LLC D-SR-UNSEC | | | 1 | 2 | 10,000,000 | 111.3500 | 11,135,000 | 10,000,000 | 10,000,000 | | | | | 4.630 | 4.632 | JD | 1,286 | 463,000 | 09/26/2014 | 09/30/2027 |
| 470328-AM-3 | JAMES CAMPBELL CO LLC Series 2016-b | | | | 2 | 14,000,000 | 105.4560 | 14,763,840 | 14,000,000 | 14,000,000 | | | | | 3.780 | 3.781 | JD | 1,470 | 529,200 | 09/30/2016 | 09/30/2026 |
| 470328-AN-1 | JAMES CAMPBELL CO LLC Series 2016 c | | | | 2 | 19,000,000 | 105.9200 | 20,124,800 | 19,000,000 | 19,000,000 | | | | | 3.830 | 3.831 | JD | 2,021 | 727,700 | 09/30/2016 | 09/30/2027 |
| 470328-AQ-4 | JAMES CAMPBELL CO LLC SERIES 2016-E | | | | 2 | 9,000,000 | 105.4630 | 9,491,670 | 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 7%Cash 7%PIK | | | | 5GI | 3,826,593 | 100.0000 | 3,826,593 | 3,826,593 | 3,826,593 | | | | | 14.000 | 14.237 | MJSD | 2,935 | 1,177,207 | 12/30/2019 | 12/04/2023 |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik | | | | 5GI | 23,001,953 | 100.0000 | 23,090,163 | 23,090,163 | 23,003,119 | | 1,167 | | | 12.000 | 12.340 | MJSD | 7,591 | 2,733,509 | 12/31/2019 | 12/04/2022 |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC | | | | 5GI | 12,105,677 | 100.0000 | 12,404,599 | 12,404,599 | 12,151,790 | | 27,310 | | | 12.000 | 12.710 | MJSD | 4,078 | 1,228,044 | 12/11/2019 | 03/22/2025 |
| 47631*-AA-6 | JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC7%cash & 7% PIK | | | | 5GI | 9,343,289 | 100.0000 | 9,530,147 | 9,530,147 | 9,350,206 | | 6,917 | | | 14.000 | 14.693 | MJSD | 3,655 | 490,890 | 09/30/2019 | 03/22/2026 |
| 476556-CP-8 | JERSEY CENTRAL PWR & LT SR UNSEC | | | 1 | 2FE | 14,909,490 | 127.8970 | 19,184,547 | 15,000,000 | 14,931,279 | | 2,313 | | | 6.400 | 6.446 | MN | 122,667 | 960,000 | 11/29/2006 | 05/15/2036 |
| 476556-DC-6 | JERSEY CENTRAL PWR & LT SR UNSEC | | | 1 | 2FE | 14,952,000 | 108.7870 | 16,318,082 | 15,000,000 | 14,969,262 | | 4,365 | | | 4.300 | 4.339 | JJ | 297,417 | 645,000 | 08/11/2015 | 01/15/2026 |
| 47717#-AA-9 | PROJECT FINANCE - POWER | | | 4 | 2Z | 124,204,834 | 100.0000 | 124,204,834 | 124,204,834 | 124,204,834 | | | | | 5.000 | 4.945 | MJSD | 17,251 | 793,529 | 11/15/2019 | 06/30/2037 |
| 478111-AC-1 | JOHNS HOPKINS HEALTH SYS UNSEC | | | 1 | 1FE | 108,675,150 | 108.5320 | 119,128,154 | 109,763,000 | 108,737,403 | | 21,406 | | | 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 | 115.1610 | 61,519,006 | 53,420,000 | 53,269,410 | | 2,183 | | | 4.083 | 4.099 | JJ | 1,090,569 | 2,181,139 | 05/09/2014 | 07/01/2053 |
| 478160-AJ-3 | JOHNSON & JOHNSON SR UNSEC | LS | | | 1FE | 13,444,515 | 139.2760 | 17,409,519 | 12,500,000 | 13,018,341 | | (37,758) | | | 6.950 | 6.369 | MS | 289,583 | 868,750 | 10/01/2001 | 09/01/2029 |

# 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 |
| 478160-AL-8 | JOHNSON & JOHNSON SR UNSEC | | | | 1FE | 34,984,250 | 124.6640 | 43,632,426 | 35,000,000 | 34,989,929 | | 520 | | | 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 | 141.9930 | 70,996,261 | 50,000,000 | 49,800,451 | | 6,254 | | | 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 | 141.2170 | 3,601,035 | 2,550,000 | 2,550,353 | | 198 | | | 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 | 121.7570 | 28,491,173 | 23,400,000 | 22,995,053 | | 12,263 | | | 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 | 118.2970 | 15,437,726 | 13,050,000 | 12,992,116 | | 2,953 | | | 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 | 109.1910 | 65,405,383 | 59,900,000 | 59,614,067 | | 12,834 | | | 3.550 | 3.589 | MS | 708,817 | 2,126,450 | 03/02/2016 | 03/01/2036 |
| 478160-BV-5 | JOHNSON & JOHNSON SR UNSEC | | | | 1FE | 115,459,946 | 112.6750 | 131,210,468 | 116,450,000 | 115,527,275 | | 20,408 | | | 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 | 8,571,428 | 101.9250 | 8,736,428 | 8,571,428 | 8,571,428 | | | | | 4.040 | 4.042 | AO | 58,676 | 346,286 | 04/30/2012 | 04/30/2022 |
| 48121@-AB-7 | JRD HLDGS-LLC B-SR | | | 1 | 2PL | 40,000,000 | 106.4050 | 42,561,999 | 40,000,000 | 40,000,000 | | | | | 4.650 | 4.653 | AO | 315,167 | 1,860,000 | 04/30/2012 | 04/30/2027 |
| 48121@-AD-3 | JRD HLDGS-LLC B-SR-UNSEC | | | 1 | 2PL | 10,710,000 | 102.9800 | 11,029,158 | 10,710,000 | 10,710,000 | | | | | 4.130 | 4.130 | MS | 115,495 | 442,323 | 03/27/2014 | 03/27/2024 |
| 48238T-AA-7 | KAR AUCTION SERVICES INC CO.GUARNT | | | 1 | 4FE | 30,049,550 | 104.0000 | 31,210,400 | 30,010,000 | 29,995,053 | | (13,461) | | | 5.125 | 5.082 | JD | 128,168 | 1,538,013 | 07/25/2018 | 06/01/2025 |
| 48250N-AB-1 | KFC HLD/PIZZA HUT/TACO CO.GUARNT | | | 1 | 3FE | 6,000,000 | 105.5000 | 6,330,000 | 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 | 3FE | 7,200,000 | 105.2500 | 7,578,000 | 7,200,000 | 7,200,000 | | | | | 4.750 | 4.750 | JD | 28,500 | 342,000 | 06/12/2017 | 06/01/2027 |
| 48305Q-AD-5 | KAISER FOUNDATION HOSPIT CO.GUARNT | | | 1 | 1FE | 128,256,187 | 114.0010 | 147,614,308 | 129,485,000 | 128,313,868 | | 22,508 | | | 4.150 | 4.206 | MN | 895,605 | 5,373,628 | 04/25/2017 | 05/01/2047 |
| 485134-BH-2 | KANSAS CITY POWER & LT MORTGAGE | | | 1 | 1FE | 8,946,114 | 129.8510 | 11,686,631 | 9,000,000 | 8,960,228 | | 1,454 | | | 6.050 | 6.094 | MN | 69,575 | 544,500 | 05/23/2006 | 11/15/2035 |
| 485134-BM-1 | KANSAS CITY POWER & LT MORTGAGE | | | 1 | 1FE | 24,833,150 | 126.1740 | 31,543,509 | 25,000,000 | 24,856,325 | | 3,430 | | | 5.300 | 5.345 | AO | 331,250 | 1,325,000 | 09/05/2013 | 10/01/2041 |
| 485134-BN-9 | KANSAS CITY POWER & LT MORTGAGE | | | 1 | 1FE | 37,922,059 | 103.0160 | 39,326,513 | 38,175,000 | 38,083,127 | | 26,700 | | | 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 | 1FE | 25,160,329 | 106.5700 | 26,759,833 | 25,110,000 | 25,147,155 | | (6,411) | | | 3.650 | 3.618 | FA | 346,239 | 916,515 | 11/17/2016 | 08/15/2025 |
| 485134-BQ-2 | KANSAS CITY POWER & LT SR SEC | | | 1 | 1FE | 9,723,578 | 115.3670 | 11,248,237 | 9,750,000 | 9,724,764 | | 481 | | | 4.200 | 4.216 | JD | 18,200 | 409,500 | 06/13/2017 | 06/15/2047 |
| 485134-BR-0 | KANSAS CITY POWER & LT MORTGAGE | | | 1 | 1FE | 7,193,736 | 114.3330 | 8,231,973 | 7,200,000 | 7,194,061 | | 108 | | | 4.200 | 4.205 | MS | 89,040 | 302,400 | 02/26/2018 | 03/15/2048 |
| 485134-BS-8 | KANSAS CITY POWER & LT GENL REF MORT | | | 2 | 1FE | 2,983,620 | 113.0990 | 3,392,969 | 3,000,000 | 2,983,849 | | 229 | | | 4.125 | 4.157 | AO | 30,938 | 63,250 | 03/18/2019 | 04/01/2049 |
| 485170-AQ-7 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 55,925,547 | 108.8080 | 63,334,971 | 58,208,000 | 56,086,809 | | 48,747 | | | 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 | 103.9240 | 18,758,263 | 18,050,000 | 18,040,927 | | 2,133 | | | 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 | 118.4410 | 36,864,883 | 31,125,000 | 31,047,562 | | 1,474 | | | 4.950 | 4.967 | FA | 582,038 | 1,540,688 | 07/26/2016 | 08/15/2045 |
| 485170-AV-6 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 53,566,922 | 102.2450 | 56,234,877 | 55,000,000 | 54,247,102 | | 206,240 | | | 3.000 | 3.432 | MN | 210,833 | 1,650,000 | 07/26/2016 | 05/15/2023 |
| 485170-BA-1 | KANSAS CITY SOUTHERN CO.GUARNT | | | 1 | 2FE | 8,540,458 | 102.0010 | 8,700,674 | 8,530,000 | 8,537,529 | | (1,202) | | | 3.125 | 3.108 | JD | 22,214 | 266,563 | 09/14/2016 | 06/01/2026 |
| 485260-BM-4 | KANSAS GAS & ELECTRIC CO 1ST MORTG | | | 1 | 1FE | 14,962,050 | 110.9180 | 16,637,652 | 15,000,000 | 14,966,140 | | 765 | | | 4.300 | 4.315 | JJ | 297,417 | 645,000 | 06/25/2014 | 07/15/2044 |
| 48563*-AA-6 | KAR NUT PRODUCTS CO | | | | 5YE | 27,785,610 | 96.5970 | 27,072,363 | 28,026,132 | 27,832,448 | | 46,838 | | | 11.000 | 11.381 | JAJO | 770,719 | 3,041,175 | 10/24/2018 | 09/30/2023 |
| 486606-H@-8 | KAYNE ANDERSON MLP INV CO CC-SR-UNSEC | | | 1 | 1FE | 16,000,000 | 103.7430 | 16,598,880 | 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 | 103.5490 | 7,248,430 | 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 | 103.2970 | 6,197,820 | 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 | 105.6920 | 17,967,640 | 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 | 103.9250 | 22,863,500 | 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 | 101.1290 | 40,451,600 | 40,000,000 | 40,000,000 | | | | | 4.060 | 4.060 | FA | 613,511 | 1,624,000 | 08/16/2013 | 08/15/2033 |
| 487312-AD-2 | KEENAN FT DETRICK ENERGY UNSEC | | | | 1FE | 22,985,000 | 110.5940 | 25,420,105 | 22,985,000 | 22,985,000 | | | | | 4.166 | 4.166 | MN | 122,354 | 569,213 | 04/03/2019 | 11/15/2048 |
| 487836-AT-5 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 15,047,341 | 139.5920 | 20,938,853 | 15,000,000 | 15,031,009 | | (1,752) | | | 7.450 | 7.422 | AO | 279,375 | 1,117,500 | 07/20/2001 | 04/01/2031 |
| 487836-BD-9 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 5,620,077 | 101.8300 | 5,772,747 | 5,669,000 | 5,663,438 | | 5,607 | | | 4.000 | 4.106 | JD | 10,078 | 226,760 | 12/08/2010 | 12/15/2020 |
| 487836-BP-2 | KELLOGG CO SR UNSEC | | | 1 | 2FE | 18,855,370 | 103.9010 | 19,611,319 | 18,875,000 | 18,862,319 | | 1,800 | | | 3.250 | 3.262 | AO | 153,359 | 613,438 | 02/25/2016 | 04/01/2026 |
| 487836-BU-1 | KELLOGG CO SR UNSEC | | | 2 | 2FE | 18,002,877 | 104.3850 | 19,937,454 | 19,100,000 | 18,115,055 | | 95,102 | | | 3.400 | 4.175 | MN | 82,979 | 649,400 | 03/25/2019 | 11/15/2027 |
| 487836-BW-7 | KELLOGG CO SR UNSEC | | | 2 | 2FE | 5,051,950 | 110.6140 | 5,530,695 | 5,000,000 | 5,045,973 | | (4,639) | | | 4.300 | 4.166 | MN | 27,472 | 215,000 | 08/21/2018 | 05/15/2028 |
| 491674-BE-6 | KENTUCKY UTILITIES CO 1ST MORTG | | | 1 | 1FE | 4,982,096 | 100.7340 | 5,036,680 | 5,000,000 | 4,998,187 | | 2,114 | | | 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 | 123.8680 | 44,592,335 | 36,000,000 | 35,764,926 | | 6,093 | | | 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 | 117.7990 | 19,672,415 | 16,700,000 | 16,592,872 | | 2,439 | | | 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 | 104.9890 | 6,010,621 | 5,725,000 | 5,723,496 | | 234 | | | 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 | 116.1530 | 6,214,193 | 5,350,000 | 5,345,916 | | 84 | | | 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 | 126.2880 | 5,051,523 | 4,000,000 | 2,629,863 | | 86,449 | | | 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 | 105.3650 | 52,682,668 | 50,000,000 | 49,931,013 | | 11,441 | | | 3.300 | 3.328 | JD | 137,500 | 1,650,000 | 05/27/2015 | 06/01/2025 |
| 49327V-2A-1 | KEY BANK NA SUBORD | | | | 2FE | 19,951,200 | 104.0550 | 20,811,025 | 20,000,000 | 19,966,966 | | 4,553 | | | 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 | 114.9950 | 19,549,081 | 17,000,000 | 17,725,582 | | (37,547) | | | 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 | 121.2780 | 18,191,706 | 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 | 103.5870 | 1,890,461 | 1,825,000 | 1,828,234 | | (1,054) | | | 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 | 109.0180 | 1,858,764 | 1,705,000 | 1,699,540 | | 450 | | | 4.250 | 4.291 | FA | 27,375 | 72,463 | 03/22/2018 | 08/15/2029 |
| 49427R-AL-6 | KILROY REALTY LP CO.GUARNT | | | 1 | 2FE | 29,018,913 | 108.6960 | 31,619,684 | 29,090,000 | 29,048,877 | | 5,507 | | | 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 | 104.0350 | 13,160,488 | 12,650,000 | 12,638,009 | | 2,182 | | | 3.450 | 3.471 | JD | 19,397 | 436,425 | 11/27/2017 | 12/15/2024 |
| 49427R-AN-2 | KILROY REALTY LP CO.GUARNT | | | 2 | 2FE | 27,797,886 | 113.3360 | 31,620,853 | 27,900,000 | 27,807,456 | | 9,095 | | | 4.750 | 4.796 | JD | 58,900 | 1,384,150 | 11/14/2018 | 12/15/2028 |
| 49427R-AP-7 | KILROY REALTY LP CO.GUARNT | | | | 2FE | 4,867,100 | 98.4780 | 4,923,910 | 5,000,000 | 4,870,063 | | 2,963 | | | 3.050 | 3.355 | FA | 44,056 | | 09/18/2019 | 02/15/2030 |
| 494368-BC-6 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 9,989,267 | 146.9500 | 14,841,970 | 10,100,000 | 10,011,725 | | 2,569 | | | 6.625 | 6.710 | FA | 278,802 | 669,125 | 11/20/2008 | 08/01/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 494368-BG-7 | KIMBERLY-CLARK CORP SR UNSEC | | | 1 | 1FE | 19,784,060 | 132.2030 | 26,440,611 | 20,000,000 | 19,818,262 | | 4,513 | | | 5.300 | 5.372 | MS | 353,333 | 1,060,000 | 02/07/2011 | 03/01/2041 |
| 494368-BH-5 | KIMBERLY-CLARK CORP SR UNSEC | LS | | 1 | 1FE | 13,124,760 | 101.0580 | 13,390,146 | 13,250,000 | 13,220,382 | | 13,132 | | | 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 | 101.4580 | 15,218,709 | 15,000,000 | 14,875,430 | | 34,389 | | | 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 | 106.2220 | 15,933,257 | 15,000,000 | 14,406,190 | | 15,167 | | | 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 | 105.4830 | 32,003,449 | 30,340,000 | 30,262,285 | | 12,469 | | | 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 | 102.4100 | 7,680,735 | 7,500,000 | 7,449,092 | | 13,845 | | | 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 | 101.3930 | 14,194,980 | 14,000,000 | 13,994,208 | | 4,186 | | | 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 | 103.2750 | 10,689,000 | 10,350,000 | 10,319,583 | | 10,037 | | | 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 | 19,203,844 | 100.4130 | 20,301,408 | 20,218,000 | 19,343,477 | | 101,932 | | | 2.800 | 3.516 | AO | 141,526 | 504,812 | 04/15/2019 | 10/01/2026 |
| 49446R-AQ-2 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 24,629,627 | 105.4870 | 26,187,215 | 24,825,000 | 24,641,277 | | 3,645 | | | 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 | 105.6770 | 10,567,710 | 10,000,000 | 9,508,086 | | 56,232 | | | 3.800 | 4.606 | AO | 95,000 | 380,000 | 11/05/2018 | 04/01/2027 |
| 49446R-AT-6 | KIMCO REALTY CORP SR UNSEC | | | 1 | 2FE | 8,432,361 | 109.3770 | 9,242,330 | 8,450,000 | 8,433,758 | | 293 | | | 4.450 | 4.462 | MS | 125,342 | 376,025 | 10/24/2017 | 09/01/2047 |
| 494550-BJ-4 | KINDER MORGAN ENER PART CO.GUARNT | | | 1 | 2FE | 25,977,640 | 103.8350 | 26,997,138 | 26,000,000 | 25,994,697 | | 2,292 | | | 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 | 116.6390 | 40,823,697 | 35,000,000 | 34,852,379 | | 3,404 | | | 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 | 104.1800 | 15,627,012 | 15,000,000 | 14,991,718 | | 2,887 | | | 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 | 103.0900 | 20,618,055 | 20,000,000 | 19,972,997 | | 8,051 | | | 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 | 109.3850 | 10,938,519 | 10,000,000 | 9,939,726 | | 1,404 | | | 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 | 106.0770 | 15,911,589 | 15,000,000 | 14,980,495 | | 4,294 | | | 4.150 | 4.185 | FA | 259,375 | 622,500 | 07/29/2013 | 02/01/2024 |
| 497218-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC | | | | 5GI | 11,461,347 | 92.4550 | 10,959,823 | 11,854,164 | 11,481,647 | | 20,040 | | | 13.750 | 15.006 | MJSD | 4,528 | 1,545,484 | 09/30/2019 | 12/29/2023 |
| 50077L-AK-2 | KRAFT HEINZ FOODS CO CO.GUARNT | | | 1 | 2FE | 19,976,158 | 105.7850 | 21,157,095 | 20,000,000 | 19,984,593 | | 2,442 | | | 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 | 100.1360 | 20,027,179 | 20,000,000 | 19,999,779 | | 5,713 | | | 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 | 105.7070 | 12,684,851 | 12,000,000 | 11,998,002 | | 510 | | | 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 | 101.2790 | 21,597,653 | 21,325,000 | 21,316,599 | | 7,827 | | | 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 | 105.3330 | 15,378,592 | 14,600,000 | 14,577,750 | | 3,225 | | | 3.500 | 3.528 | FA | 212,917 | 511,000 | 01/08/2016 | 02/01/2026 |
| 501044-DJ-7 | KROGER CO SR UNSEC | | | 1 | 2FE | 21,437,345 | 106.9660 | 22,944,260 | 21,450,000 | 21,440,121 | | 1,109 | | | 3.700 | 3.707 | FA | 330,688 | 793,650 | 07/17/2017 | 08/01/2027 |
| 501044-DL-2 | KROGER CO SR UNSEC | LS | | 2 | 2FE | 16,948,559 | 112.3670 | 19,158,629 | 17,050,000 | 16,956,492 | | 7,933 | | | 4.500 | 4.575 | JJ | 353,788 | 385,756 | 01/11/2019 | 01/15/2029 |
| 501797-AL-8 | L BRANDS INC CO.GUARNT | | | 1 | 3FE | 21,000,000 | 89.5000 | 18,795,000 | 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 | 20,256,542 | 100.0000 | 20,256,542 | 20,256,542 | 20,256,542 | | | | | 16.000 | 16.325 | MJSD | 9,003 | 3,181,107 | 09/30/2019 | 01/31/2021 |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC | | | | 5 | 51,808,909 | 86.8890 | 45,812,713 | 52,725,327 | 51,900,034 | | 20,037 | | | 13.500 | 14.126 | MJSD | 19,772 | 6,599,905 | 12/16/2019 | 12/20/2024 |
| 502268-AA-9 | LUMINATOR TECHNOLOGY GROUP-INC All pik | | | | 5GI | 16,050,464 | 95.4250 | 15,554,760 | 16,300,464 | 16,103,302 | | 39,566 | | | 14.000 | 13.917 | MAY | 1,508,698 | 2,026,158 | 05/08/2019 | 08/08/2022 |
| 502431-AA-7 | L3HARRIS TECH INC SR UNSEC | | | 2 | 2FE | 13,342,028 | 102.4440 | 13,246,069 | 12,930,000 | 13,194,353 | | (147,675) | | | 4.950 | 2.568 | FA | 241,791 | 320,018 | 07/02/2019 | 02/15/2021 |
| 502431-AC-3 | L3HARRIS TECH INC SR UNSEC | | | 2 | 2FE | 22,730,080 | 106.1400 | 23,191,491 | 21,850,000 | 22,641,942 | | (88,139) | | | 3.950 | 3.016 | MN | 79,115 | 431,538 | 07/02/2019 | 05/28/2024 |
| 502431-AD-1 | L3HARRIS TECH INC SR UNSEC | | | 2 | 2FE | 6,125,564 | 107.1960 | 6,270,954 | 5,850,000 | 6,108,452 | | (17,112) | | | 3.850 | 3.115 | JD | 10,010 | 112,613 | 07/02/2019 | 12/15/2026 |
| 502431-AE-9 | L3HARRIS TECH INC SR UNSEC | | | 2 | 2FE | 85,231,556 | 111.3530 | 86,855,185 | 78,000,000 | 84,869,126 | | (362,429) | | | 4.400 | 3.173 | JD | 152,533 | 1,716,000 | 07/02/2019 | 06/15/2028 |
| 502431-AF-6 | L3HARRIS TECHNOLOGIES INC | | | 1 | 2FE | 1,770,225 | 101.5870 | 1,803,176 | 1,775,000 | 1,770,251 | | 26 | | | 2.900 | 2.931 | JD | 4,862 | | 11/13/2019 | 12/15/2029 |
| 50512#-AB-8 | LA STADIUM FINANCE CO LLC | | | | 2PL | 22,000,000 | 103.2450 | 22,713,900 | 22,000,000 | 22,000,000 | | | | | 4.210 | 4.210 | MS | 234,123 | 926,200 | 04/13/2017 | 03/31/2032 |
| 50540R-AJ-1 | LABORATORY CORP OF AMER SR UNSEC | | | 1 | 2FE | 46,087,946 | 101.5490 | 47,017,373 | 46,300,000 | 46,277,369 | | 24,901 | | | 4.625 | 4.683 | MN | 273,620 | 2,141,375 | 11/16/2010 | 11/15/2020 |
| 50540R-AL-6 | LABORATORY CORP OF AMER SR UNSEC | | | 1 | 2FE | 9,888,516 | 103.8050 | 10,276,685 | 9,900,000 | 9,896,537 | | 1,224 | | | 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 | 105.1860 | 43,573,460 | 41,425,000 | 41,292,507 | | 23,110 | | | 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 | 103.7500 | 37,469,137 | 36,115,000 | 35,992,482 | | 31,159 | | | 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 | 113.4930 | 15,718,714 | 13,850,000 | 13,773,142 | | 1,757 | | | 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 | 101.5800 | 20,459,171 | 20,141,000 | 20,254,807 | | (15,417) | | | 3.500 | 3.402 | MS | 193,857 | 704,935 | 10/27/2016 | 09/22/2026 |
| 512807-AU-2 | LAM RESEARCH CORP SR UNSEC | | | 2 | 2FE | 2,245,928 | 110.1320 | 2,477,980 | 2,250,000 | 2,246,232 | | 305 | | | 4.000 | 4.022 | MS | 26,500 | 47,750 | 02/25/2019 | 03/15/2029 |
| 513075-BE-0 | LAMAR MEDIA CORP CO.GUARNT | | | 1 | 4FE | 24,659,970 | 101.7500 | 24,827,000 | 24,400,000 | 24,441,000 | | (37,396) | | | 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 | 102.0000 | 10,200,000 | 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 | 105.9900 | 23,005,130 | 21,705,000 | 22,072,141 | | (78,869) | | | 5.750 | 5.283 | FA | 520,016 | 1,248,038 | 07/09/2018 | 02/01/2026 |
| 513272-AA-2 | LAMB WESTON HLD CO.GUARNT | | | 2 | 3FE | 9,273,750 | 106.1250 | 9,805,950 | 9,240,000 | 9,259,790 | | (4,628) | | | 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 | 106.0000 | 36,278,500 | 34,225,000 | 34,456,591 | | (42,504) | | | 4.875 | 4.715 | MN | 278,078 | 1,668,469 | 07/31/2017 | 11/01/2026 |
| 521865-AY-1 | LEAR CORP SR UNSEC | | | 1 | 2FE | 22,943,802 | 100.8940 | 23,256,120 | 23,050,000 | 22,965,878 | | 9,195 | | | 3.800 | 3.855 | MS | 257,904 | 875,900 | 09/14/2017 | 09/15/2027 |
| 524660-AW-7 | LEGGETT & PLATT INC SR UNSEC | | | 1 | 2FE | 14,756,488 | 101.8910 | 15,079,870 | 14,800,000 | 14,787,124 | | 4,617 | | | 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 | 103.8180 | 25,954,512 | 25,000,000 | 24,967,889 | | 5,887 | | | 3.800 | 3.829 | MN | 121,389 | 950,000 | 11/07/2014 | 11/15/2024 |
| 524660-AZ-0 | LEGGETT & PLATT INC SR UNSEC | | | 2 | 2FE | 24,393,914 | 109.2180 | 26,807,629 | 24,545,000 | 24,403,362 | | 9,449 | | | 4.400 | 4.470 | MS | 314,994 | 563,990 | 03/07/2019 | 03/15/2029 |
| 524901-AT-2 | LEGG MASON INC SR UNSEC | | | 1 | 2FE | 28,042,683 | 105.3130 | 29,300,261 | 27,822,000 | 27,933,316 | | (22,082) | | | 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* | | 0.0000 | | 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 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 524ESC-WH-9 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS ESCRO | | | | 6* | | 0.0000 | | 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 | 91,336 | 1.2500 | 62,500 | 5,000,000 | 62,500 | (22,336) | | | | 4.500 | 206.784 | JJ | | 21,027 | 12/16/2013 | 07/26/2042 |
| 525ESC-1H-2 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings ESC | | | | 6* | | 1.2500 | 187,500 | 15,000,000 | | | | | | 5.500 | 2,686.424 | AO | | 95,291 | 04/17/2012 | 04/04/2046 |
| 525ESC-1L-3 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.75 | | | | 6* | | 1.2500 | 62,500 | 5,000,000 | | | | | | 5.750 | 1,237.557 | AO | | 31,694 | 04/17/2012 | 04/25/2042 |
| 525ESC-1U-3 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07 | | | | 6* | 91,348 | 1.2500 | 62,500 | 5,000,000 | 62,500 | (22,348) | | | | 0.000 | 13.790 | JAJO | | 21,002 | 12/16/2013 | 04/18/2042 |
| 525ESC-3F-4 | LEHMAN BROTHERS INC Lehman Brothers Holdings ESC | | | | 6* | | 1.2500 | 312,500 | 25,000,000 | | | | | | 6.625 | 0.000 | JJ | | 156,631 | 04/17/2012 | 01/18/2042 |
| 525ESC-3I-8 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 5.87 | | | | 6* | | 1.2500 | 500,000 | 40,000,000 | | | | | | 5.875 | 0.000 | MN | | 252,865 | 04/17/2012 | 11/17/2042 |
| 525ESC-4J-5 | LEHMAN BROTHERS HOLDINGS INC Lehman Brothers Holdings 4.8 | | | | 6* | | 1.3000 | 195,000 | 15,000,000 | | | | | | 4.800 | 1,486.947 | MS | | 95,260 | 04/17/2012 | 03/13/2044 |
| 526057-BV-5 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 17,055,000 | 107.5000 | 18,275,000 | 17,000,000 | 17,036,186 | | (6,103) | | | 4.750 | 4.703 | MN | | 807,500 | 10/21/2016 | 05/30/2025 |
| 526057-BW-3 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 8,240,000 | 106.8750 | 8,550,000 | 8,000,000 | 8,138,346 | | (33,622) | | | 4.875 | 4.365 | JD | | 17,333 | 11/02/2016 | 12/15/2023 |
| 526057-BX-1 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 27,503,438 | 102.2500 | 28,118,750 | 27,500,000 | 27,500,956 | | (726) | | | 4.750 | 4.747 | AO | | 326,563 | 02/26/2016 | 04/01/2021 |
| 526057-BY-9 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 14,000,000 | 102.5000 | 14,350,000 | 14,000,000 | 14,000,000 | | | | | 4.125 | 4.125 | JJ | | 266,292 | 01/05/2017 | 01/15/2022 |
| 526057-BZ-6 | LENNAR CORP CO.GUARNT | | | 1 | 3FE | 20,000,000 | 105.6250 | 21,125,000 | 20,000,000 | 20,000,000 | | | | | 4.500 | 4.499 | AO | | 152,500 | 04/19/2017 | 04/30/2024 |
| 53079E-AW-4 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 1 | 2FE | 9,968,900 | 106.0310 | 10,603,112 | 10,000,000 | 9,991,306 | | 3,431 | | | 4.950 | 4.990 | MN | | 82,500 | 05/01/2012 | 05/01/2022 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 1 | 2FE | 45,399,990 | 106.1990 | 48,711,269 | 45,868,000 | 45,681,096 | | 48,890 | | | 4.250 | 4.378 | JD | | 86,640 | 2,036,231 | 10/31/2013 | 06/15/2023 |
| 53079E-BF-0 | LIBERTY MUTUAL GROUP INC CO.GUARNT | LS | | 1 | 2FE | 64,796,050 | 114.5020 | 74,426,557 | 65,000,000 | 64,816,963 | | 3,775 | | | 4.850 | 4.870 | FA | | 1,313,542 | 3,152,500 | 10/28/2014 | 08/01/2044 |
| 53079E-BG-8 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | | 2FE | 26,867,286 | 111.6060 | 30,448,294 | 27,282,000 | 26,898,067 | | 30,782 | | | 4.569 | 4.762 | FA | | 519,381 | 633,645 | 01/28/2019 | 02/01/2029 |
| 53079E-BH-6 | LIBERTY MUTUAL GROUP INC CO.GUARNT | | | 2 | 2FE | 9,059,213 | 111.3210 | 10,074,535 | 9,050,000 | 9,059,173 | | (39) | | | 4.500 | 4.494 | JD | | 18,100 | 208,150 | 06/04/2019 | 06/15/2049 |
| 53117C-AN-2 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 25,455,802 | 104.6080 | 26,680,351 | 25,505,000 | 25,491,030 | | 5,302 | | | 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 | 103.8970 | 14,358,625 | 13,820,000 | 13,662,616 | | 41,463 | | | 3.375 | 3.727 | JD | | 20,730 | 466,425 | 07/31/2013 | 06/15/2023 |
| 53117C-AQ-5 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 19,939,800 | 108.0420 | 21,608,334 | 20,000,000 | 19,972,400 | | 5,977 | | | 4.400 | 4.437 | FA | | 332,444 | 880,000 | 09/24/2013 | 02/15/2024 |
| 53117C-AR-3 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 25,484,350 | 106.8360 | 26,709,039 | 25,000,000 | 25,311,364 | | (57,185) | | | 3.750 | 3.473 | AO | | 234,375 | 937,500 | 09/28/2016 | 04/01/2025 |
| 53117C-AS-1 | LIBERTY PROPERTY LP SR UNSEC | | | 1 | 2FE | 13,461,242 | 104.3640 | 14,167,383 | 13,575,000 | 13,494,473 | | 10,458 | | | 3.250 | 3.349 | AO | | 110,297 | 441,188 | 09/13/2016 | 10/01/2026 |
| 53117C-AT-9 | LIBERTY PROPERTY LP SR UNSEC | | | 2 | 2FE | 11,270,846 | 113.6900 | 12,847,012 | 11,300,000 | 11,273,141 | | 2,295 | | | 4.375 | 4.407 | FA | | 205,990 | 255,427 | 01/22/2019 | 02/01/2029 |
| 53154*-AM-5 | LIBERTY UTILITIES FINANCE GP1 SERIES E | | | | 2 | 80,000,000 | 105.7000 | 84,560,000 | 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 | 124.3570 | 6,217,846 | 5,000,000 | 5,049,440 | | (7,302) | | | 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 | 142.8670 | 20,001,384 | 14,000,000 | 14,101,807 | | (3,697) | | | 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 | 120.6360 | 36,190,722 | 30,000,000 | 29,924,266 | | 8,405 | | | 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 | 130.1610 | 19,524,165 | 15,000,000 | 14,929,340 | | 2,392 | | | 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 | 134.4480 | 20,839,398 | 15,500,000 | 15,377,182 | | 3,746 | | | 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 | 108.0950 | 20,646,126 | 19,100,000 | 18,877,976 | | 5,147 | | | 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 | 113.0430 | 6,245,629 | 5,525,000 | 5,496,596 | | 565 | | | 3.950 | 3.981 | MN | | 27,886 | 218,238 | 05/04/2017 | 05/15/2047 |
| 532457-BT-4 | ELI LILLY & CO SR UNSEC | | | 2 | 1FE | 29,831,700 | 115.4450 | 34,633,558 | 30,000,000 | 29,835,074 | | 3,374 | | | 3.950 | 3.982 | MS | | 348,917 | 668,208 | 02/20/2019 | 03/15/2049 |
| 534187-AR-0 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 1,484,871 | 124.8430 | 4,400,733 | 3,525,000 | 1,640,948 | | 26,603 | | | 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 | 106.4050 | 24,765,828 | 23,275,000 | 23,158,192 | | 28,852 | | | 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 | 104.0200 | 20,621,964 | 19,825,000 | 19,807,233 | | 3,081 | | | 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 | 105.5700 | 9,105,453 | 8,625,000 | 8,617,392 | | 989 | | | 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 | 109.8990 | 25,359,157 | 23,075,000 | 22,943,305 | | 2,321 | | | 4.350 | 4.385 | MS | | 334,588 | 1,003,763 | 04/11/2018 | 03/01/2048 |
| 534187-BH-1 | LINCOLN NATIONAL CORP SR UNSEC | | | 1 | 2FE | 12,252,489 | 106.4730 | 12,779,939 | 12,003,000 | 12,236,447 | | (16,174) | | | 3.800 | 3.516 | JD | | 38,010 | 456,114 | 05/07/2019 | 03/01/2028 |
| 534187-BJ-7 | LINCOLN NATIONAL CORP SR UNSEC | | | 2 | 2FE | 16,108,230 | 100.4910 | 16,204,246 | 16,125,000 | 16,108,489 | | 259 | | | 3.050 | 3.062 | JJ | | 180,331 | | 08/12/2019 | 01/15/2030 |
| 535555-A*-7 | LINDSAY CORP SR | | | | 2 | 19,000,000 | 101.0430 | 19,198,170 | 19,000,000 | 19,000,000 | | | | | 3.820 | 3.820 | FA | | 266,127 | 725,800 | 02/19/2015 | 02/19/2030 |
| 536218-AK-2 | LION INDUSTRIAL PROP-L.P. A-SR-UNSEC | | | | 2 | 15,000,000 | 101.7100 | 15,256,500 | 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 | 102.9710 | 41,188,400 | 40,000,000 | 40,000,000 | | | | | 3.700 | 3.700 | JJ | | 678,333 | 1,480,000 | 01/16/2018 | 01/16/2028 |
| 536218-AP-1 | LION INDUSTRIAL PROP-L.P. SR-UNSEC | | | | 2 | 40,000,000 | 109.9020 | 43,960,800 | 40,000,000 | 40,000,000 | | | | | 4.520 | 4.520 | MS | | 577,556 | 1,808,000 | 09/06/2018 | 09/06/2030 |
| 53627N-AA-9 | LIONS GATE CAPITAL HOLD CO.GUARNT | | | 1 | 4FE | 11,357,500 | 101.5000 | 11,165,000 | 11,000,000 | 11,230,202 | | (73,754) | | | 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 | 104.6250 | 22,468,219 | 21,475,000 | 21,666,541 | | (47,769) | | | 5.250 | 4.975 | FA | | 469,766 | 1,127,438 | 07/18/2017 | 08/01/2025 |
| 537008-C8-1 | LITTELFUSE-INC B-SR-UNSEC | | | | 2 | 12,000,000 | 100.7750 | 12,093,000 | 12,000,000 | 12,000,000 | | | | | 3.780 | 3.780 | FA | | 171,360 | 453,600 | 01/16/2018 | 02/15/2030 |
| 538034-AK-5 | LIVE NATION ENTERTAINMEN CO.GUARNT | | | 1 | 4FE | 14,410,000 | 103.5000 | 14,852,250 | 14,350,000 | 14,380,019 | | (9,925) | | | 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 | 106.5000 | 5,325,000 | 5,000,000 | 5,000,000 | | | | | 5.625 | 5.625 | MS | | 82,813 | 281,250 | 03/15/2018 | 03/15/2026 |
| 539830-AY-5 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 1FE | 34,905,500 | 102.5440 | 35,890,378 | 35,000,000 | 34,981,654 | | 10,282 | | | 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 | 1FE | 2,044,930 | 111.2210 | 2,558,085 | 2,300,000 | 2,063,782 | | 4,983 | | | 3.800 | 4.485 | MS | | 29,133 | 87,400 | 12/23/2015 | 03/01/2045 |

# 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 |
| 539830-BH-1 | LOCKHEED MARTIN CORP SR UNSEC | | | 1 | 1FE | 31,309,936 | 107.1860 | 33,441,924 | 31,200,000 | 31,283,336 | | (13,829) | | | 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 | 1FE | 155,436,692 | 116.9210 | 180,962,235 | 154,773,000 | 155,423,789 | | (9,759) | | | 4.090 | 4.066 | MS | 1,863,897 | 6,330,216 | 10/30/2017 | 09/15/2052 |
| 54233*-AE-6 | LONE STAR TRANSMISSION-LLC E-SR-SEC | | | 1 | 1PL | 55,000,000 | 113.2260 | 62,274,300 | 55,000,000 | 55,000,000 | | | | | 4.420 | 4.420 | JD | 108,044 | 2,431,000 | 07/17/2014 | 06/15/2044 |
| 54233*-AF-3 | LONE STAR TRANSMISSION-LLC F-SR-UNSEC | | | | 1FE | 50,000,000 | 100.0000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | 3.440 | 3.440 | JD | 76,444 | 14,333 | 12/12/2019 | 12/15/2049 |
| 543859-AH-5 | LOCKHEED MARTIN CORP SR UNSEC | | | | 1FE | 12,325,478 | 116.0440 | 12,271,603 | 10,575,000 | 11,065,630 | | (116,047) | | | 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 | 107.6270 | 53,813,500 | 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 | 123.3810 | 62,924,425 | 51,000,000 | 50,791,945 | | 5,403 | | | 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 | 117.8600 | 15,616,419 | 13,250,000 | 13,165,004 | | 1,900 | | | 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 | 104.8460 | 7,968,328 | 7,600,000 | 7,598,004 | | 310 | | | 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 | 115.4210 | 9,608,785 | 8,325,000 | 8,318,645 | | 131 | | | 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 | 105.5420 | 21,213,971 | 20,100,000 | 20,033,871 | | 10,312 | | | 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 | 101.6930 | 40,728,060 | 40,050,000 | 39,829,079 | | 4,874 | | | 3.700 | 3.733 | AO | 312,835 | 1,481,850 | 04/12/2016 | 04/15/2046 |
| 548661-DR-5 | LOWE'S COS INC SR UNSEC | | | 2 | 2FE | 23,217,218 | 106.8050 | 24,832,270 | 23,250,000 | 23,219,261 | | 2,043 | | | 3.650 | 3.667 | AO | 202,727 | 424,313 | 04/03/2019 | 04/05/2029 |
| 550284-AA-1 | LUMOS PHOENIX HLDGS INC | | | | 5 | 25,199,564 | 100.0000 | 25,199,564 | 25,199,564 | 25,199,564 | | | | | 13.000 | 13.211 | MJSD | 9,100 | 3,166,690 | 09/30/2019 | 05/31/2024 |
| 552690-C*-8 | MDU RESOURCES GROUP-INC B-SR-UNSEC | | | 1 | 2 | | 0.0000 | | | | | | | | 4.240 | 0.000 | JJ | | 190,800 | 07/15/2014 | 07/15/2024 |
| 552690-C@-6 | MDU RESOURCES GROUP-INC C-SR-UNSEC | | | 1 | 2 | | 0.0000 | | | | | | | | 4.340 | 0.000 | JJ | | 412,300 | 07/15/2014 | 07/15/2026 |
| 55279H-AK-6 | MANUF & TRADERS TRUST CO SR UNSEC | | | 1 | 1FE | 7,966,068 | 102.8690 | 8,203,764 | 7,975,000 | 7,970,125 | | 875 | | | 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 | 105.7200 | 9,488,347 | 8,975,000 | 8,972,582 | | 273 | | | 3.400 | 3.404 | FA | 113,584 | 305,150 | 08/14/2017 | 08/17/2027 |
| 552953-CD-1 | MGM RESORTS INTL CO.GUARNT | | | 1 | 3FE | 20,000,000 | 106.0000 | 21,200,000 | 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 | 105.2500 | 21,050,000 | 20,000,000 | 19,566,924 | | 52,484 | | | 4.500 | 4.879 | MS | 300,000 | 900,000 | 08/02/2018 | 09/01/2026 |
| 55303X-AC-9 | MGM GROWTH/MGM FINANCE CO.GUARNT | | | 2 | 3FE | 8,190,386 | 109.0000 | 8,720,000 | 8,000,000 | 8,131,276 | | (27,808) | | | 5.625 | 5.175 | MN | 75,000 | 450,000 | 12/17/2018 | 05/01/2024 |
| 55303X-AF-2 | MGM GROWTH/MGM FINANCE CO.GUARNT | | | 1 | 3FE | 7,843,750 | 104.5000 | 8,569,000 | 8,200,000 | 7,886,740 | | 29,942 | | | 4.500 | 5.075 | JJ | 170,150 | 369,000 | 07/17/2018 | 01/15/2028 |
| 55336V-AG-5 | MPLX LP SR UNSEC | | | 2 | 2FE | 15,711,000 | 108.6250 | 16,293,712 | 15,000,000 | 15,464,743 | | (88,370) | | | 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 | 104.9310 | 14,926,503 | 14,225,000 | 14,207,505 | | 2,055 | | | 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 | 107.8270 | 9,569,644 | 8,875,000 | 8,816,263 | | 960 | | | 5.200 | 5.246 | MS | 153,833 | 461,500 | 02/07/2017 | 03/01/2047 |
| 55336V-AW-0 | MPLX LP SERIES 144A | | | 2 | 2FE | 4,521,589 | 101.9150 | 4,582,117 | 4,496,000 | 4,515,207 | | (6,382) | | | 6.250 | 5.686 | AO | 59,322 | 140,500 | 09/05/2019 | 10/15/2022 |
| 55336V-BA-7 | MPLX LP SERIES 144A | | | 2 | 2FE | 2,301,684 | 104.5600 | 2,326,464 | 2,225,000 | 2,294,188 | | (7,496) | | | 6.375 | 4.946 | MN | 23,641 | 70,922 | 09/05/2019 | 05/01/2024 |
| 55336V-BC-3 | MPLX LP SERIES 144A | | | 1 | 2FE | 26,236,600 | 104.9430 | 26,235,805 | 25,000,000 | 26,118,648 | | (117,952) | | | 5.250 | 5.334 | JJ | 605,208 | | 09/05/2019 | 01/15/2025 |
| 55342U-AH-7 | MPT OPER PARTNERSP/FINL CO.GUARNT | | | 1 | 3FE | 49,763,750 | 106.0000 | 53,000,000 | 50,000,000 | 49,786,205 | | 15,831 | | | 5.000 | 5.055 | AO | 527,778 | 2,500,000 | 05/02/2018 | 10/15/2027 |
| 55354G-AA-8 | MSCI INC CO.GUARNT | | | 1 | 3FE | 10,205,334 | 102.7380 | 10,307,704 | 10,033,000 | 10,104,171 | | (22,543) | | | 5.250 | 4.981 | MN | 67,305 | 526,733 | 06/16/2015 | 11/15/2024 |
| 55354G-AB-6 | MSCI INC CO.GUARNT | | | 1 | 3FE | 16,000,000 | 104.8750 | 16,780,000 | 16,000,000 | 16,000,000 | | | | | 5.750 | 5.750 | FA | 347,556 | 920,000 | 08/10/2015 | 08/15/2025 |
| 55354G-AD-2 | MSCI INC CO.GUARNT | | | 1 | 3FE | 12,500,000 | 104.7500 | 13,093,750 | 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 | 99.2000 | 29,760,000 | 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 | | 0.0000 | | 29,922,364 | | | (1,928,250) | 1,831,934 | | 13.700 | 0.000 | FA | 1,696,681 | 3,760,184 | 08/05/2019 | 02/05/2022 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC CO.GUARNT | | | 1 | 2FE | 16,999,580 | 99.6310 | 16,992,999 | 17,056,000 | 17,036,835 | | 5,781 | | | 2.875 | 2.913 | FA | 185,247 | 490,360 | 11/15/2012 | 02/15/2023 |
| 55616X-AL-1 | MACYS RETAIL HLDGS INC CO.GUARNT | LS | | 1 | 2FE | 24,974,750 | 100.9500 | 25,237,392 | 25,000,000 | 24,987,839 | | 2,495 | | | 3.625 | 3.637 | JD | 75,521 | 906,250 | 05/20/2014 | 06/01/2024 |
| 55880#-AA-3 | MADRID BIDCO LLC SR-SEC | | | 4 | 2PL | 65,816,837 | 105.4540 | 69,406,488 | 65,816,837 | 65,816,837 | | | | | 4.520 | 4.546 | MJSD | 24,791 | 2,974,921 | 06/28/2018 | 12/31/2030 |
| 55907R-AA-6 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 30,240,706 | 102.4130 | 30,621,433 | 29,900,000 | 29,945,950 | | (40,843) | | | 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 | 126.9530 | 12,695,251 | 10,000,000 | 9,965,814 | | 1,050 | | | 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 | 101.8400 | 686,400 | 674,000 | 663,371 | | 268 | | | 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 | 116.8110 | 29,202,792 | 25,000,000 | 25,691,876 | | (15,542) | | | 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 | 102.1930 | 16,269,065 | 15,920,000 | 15,768,480 | | 25,860 | | | 3.200 | 3.400 | MS | 150,002 | 509,440 | 07/02/2015 | 03/15/2025 |
| 559080-AK-2 | MAGELLAN MIDSTREAM PARTN SR UNSEC | | | 1 | 2FE | 10,087,375 | 112.8170 | 11,394,511 | 10,100,000 | 10,091,524 | | 1,145 | | | 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 | 106.4210 | 7,821,950 | 7,350,000 | 7,264,317 | | 1,679 | | | 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 | 32,888,565 | 102.9060 | 32,796,029 | 31,870,000 | 32,545,221 | | (47,908) | | | 3.300 | 2.925 | MS | 295,063 | 1,051,710 | 02/27/2013 | 03/20/2032 |
| 56081#-BP-4 | MAJOR LEAGUE BASEBALL TRUST SR-UNSEC | | | | 1FE | 8,500,000 | 107.2670 | 9,117,695 | 8,500,000 | 8,500,000 | | | | | 4.010 | 4.010 | JD | 19,883 | 340,850 | 06/11/2018 | 12/10/2038 |
| 56081#-BS-8 | MAJOR LEAGUE BASEBALL TRUST SR-UNSEC | | | | 1FE | 12,000,000 | 100.2520 | 12,030,240 | 12,000,000 | 12,000,000 | | | | | 3.870 | 3.870 | JD | 27,090 | 152,220 | 08/12/2019 | 12/10/2039 |
| 56081*-AB-0 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC | | | 4 | 1PL | 5,250,000 | 103.5950 | 5,438,738 | 5,250,000 | 5,250,000 | | | | | 3.640 | 3.640 | JD | 11,148 | 79,625 | 07/10/2019 | 12/10/2043 |
| 56081*-AC-8 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC | | | 4 | 1PL | 15,000,000 | 103.3150 | 15,497,250 | 15,000,000 | 15,000,000 | | | | | 3.610 | 3.610 | JD | 31,588 | 225,625 | 07/10/2019 | 12/10/2044 |
| 56081*-AD-6 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC | | | 4 | 1FE | 9,750,000 | 98.7450 | 9,627,638 | 9,750,000 | 9,750,000 | | | | | 3.640 | 3.640 | JD | 20,703 | 59,150 | 10/10/2019 | 12/10/2043 |
| 564759-QB-7 | MANUF & TRADERS TRUST CO SUBORD | | | 1 | 1FE | 18,625,550 | 100.0580 | 25,014,484 | 25,000,000 | 23,733,995 | | 625,919 | | | 3.160 | 5.938 | MJSD | 68,033 | 795,154 | 09/30/2008 | 12/01/2021 |
| 565849-AB-2 | MARATHON OIL CORP SR UNSEC | | | 1 | 2FE | 2,331,700 | 126.8150 | 2,536,293 | 2,000,000 | 2,209,746 | | (11,697) | | | 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 | 127.2370 | 43,356,038 | 34,075,000 | 34,766,219 | | (20,760) | | | 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 | 43,344,787 | 101.6320 | 45,734,501 | 45,000,000 | 44,434,784 | | 185,700 | | | 2.800 | 3.266 | MN | 210,000 | 1,260,000 | 09/03/2013 | 11/01/2022 |
| 56585A-AD-4 | MARATHON PETROLEUM CORP SR UNSEC | | | 1 | 2FE | 27,591,621 | 103.5200 | 28,571,636 | 27,600,000 | 27,599,058 | | 765 | | | 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 | 104.9550 | 29,229,900 | 27,850,000 | 27,832,850 | | 2,815 | | | 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 | 109.6320 | 11,401,723 | 10,400,000 | 10,292,546 | | 2,224 | | | 4.750 | 4.822 | MS | 145,456 | 494,000 | 09/02/2014 | 09/15/2044 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 56585A-AZ-5 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 45,778,283 | 101.0040 | 45,681,962 | 45,228,000 | 45,532,499 | | (245,784) | | | 5.375 | 4.393 | AO | 607,751 | 1,215,503 | 05/22/2019 | 10/01/2022 |
| 56585A-BA-9 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 57,646,604 | 108.6010 | 60,816,452 | 56,000,000 | 57,436,405 | | (210,200) | | | 4.750 | 4.014 | JD | 118,222 | 2,660,000 | 05/22/2019 | 12/15/2023 |
| 56585A-BB-7 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 17,120,572 | 102.6570 | 17,299,720 | 16,852,000 | 17,072,192 | | (48,380) | | | 5.125 | 4.507 | AO | 215,916 | 431,833 | 05/22/2019 | 04/01/2024 |
| 56585A-BC-5 | MARATHON PETROLEUM CORP SR UNSEC | | | 2 | 2FE | 48,938,243 | 113.1680 | 53,189,041 | 47,000,000 | 48,800,827 | | (137,416) | | | 5.125 | 4.458 | JD | 107,056 | 2,408,750 | 05/22/2019 | 12/15/2026 |
| 570535-AG-9 | MARKEL CORP SR UNSEC | | | | 2FE | 3,893,344 | 137.4450 | 6,762,286 | 4,920,000 | 4,075,672 | | 25,826 | | | 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 | 106.3430 | 9,916,506 | 9,325,000 | 9,320,893 | | 1,508 | | | 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 | 108.2170 | 29,180,582 | 26,965,000 | 28,015,342 | | (25,154) | | | 5.000 | 4.720 | MS | 340,808 | 1,348,250 | 10/18/2017 | 03/30/2043 |
| 570535-AQ-7 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 28,174,063 | 114.4320 | 31,445,903 | 27,480,000 | 28,141,477 | | (12,933) | | | 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 | 103.4680 | 35,241,211 | 34,060,000 | 33,969,018 | | 9,899 | | | 3.500 | 3.539 | MN | 198,683 | 1,192,100 | 11/29/2017 | 11/01/2027 |
| 570535-AS-3 | MARKEL CORP SR UNSEC | | | 1 | 2FE | 19,683,101 | 104.1930 | 20,525,948 | 19,700,000 | 19,683,792 | | 275 | | | 4.300 | 4.305 | MN | 141,183 | 847,100 | 12/04/2017 | 11/01/2047 |
| 57063#-AA-8 | MARKETCAST HLDGS-LLC 10%cash 1%pik | | | | 5GI | 14,133,826 | 100.0000 | 14,413,826 | 14,413,826 | 14,262,138 | | 33,815 | | | 11.000 | 11.530 | MJSD | 4,404 | 1,601,488 | 09/30/2019 | 05/15/2023 |
| 57169*-AL-1 | MARS-INC. D-SR | | | 1 | 1 | 33,000,000 | 103.2610 | 34,076,130 | 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 | 105.4340 | 52,717,000 | 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 | 108.2520 | 36,805,680 | 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 | 102.1280 | 20,425,600 | 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 | 103.5370 | 37,273,320 | 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 | 104.1780 | 52,089,000 | 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 | 107.2320 | 42,892,800 | 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 | 107.8340 | 48,525,300 | 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 | 108.7990 | 48,959,550 | 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 | 113.6950 | 28,423,750 | 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 | | | | 1FE | 22,425,170 | 130.1680 | 29,938,566 | 23,000,000 | 22,596,618 | | 17,800 | | | 5.875 | 6.063 | 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 | 103.5970 | 20,563,984 | 19,850,000 | 19,844,488 | | 3,374 | | | 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 | 106.3170 | 24,240,309 | 22,800,000 | 22,762,020 | | 9,086 | | | 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 | 104.9720 | 23,983,969 | 22,848,000 | 22,826,644 | | 4,389 | | | 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 | 105.4760 | 20,567,780 | 19,500,000 | 19,417,374 | | 14,191 | | | 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 | 107.3650 | 10,736,453 | 10,000,000 | 9,995,095 | | 689 | | | 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 | 114.8500 | 23,515,564 | 20,475,000 | 20,320,353 | | 2,911 | | | 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 | 113.4620 | 2,269,235 | 2,000,000 | 1,992,139 | | 143 | | | 4.200 | 4.224 | MS | 28,000 | 84,000 | 02/27/2018 | 03/01/2048 |
| 571748-BG-6 | MARSH & MCLENNAN COS INC SR UNSEC | | | 2 | 1FE | 25,176,595 | 113.8620 | 27,953,002 | 24,550,000 | 25,138,211 | | (38,384) | | | 4.375 | 4.051 | MS | 316,252 | 716,042 | 03/20/2019 | 03/15/2029 |
| 571748-BH-4 | MARSH & MCLENNAN COS INC SR UNSEC | | | 2 | 1FE | 699,377 | 120.6140 | 844,300 | 700,000 | 699,478 | | 101 | | | 4.750 | 4.756 | MS | 9,790 | 22,167 | 01/08/2019 | 03/15/2039 |
| 573284-AT-3 | MARTIN MARIETTA MATERIAL SR UNSEC | | | 1 | 2FE | 23,142,000 | 103.7140 | 24,061,562 | 23,200,000 | 23,152,146 | | 5,127 | | | 3.500 | 3.530 | JD | 36,089 | 812,000 | 12/06/2017 | 12/15/2027 |
| 574599-BJ-4 | MASCO CORP SR UNSEC | | | 1 | 2FE | 15,000,000 | 108.8380 | 16,325,721 | 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 | 101.4400 | 4,869,139 | 4,800,000 | 4,795,650 | | 3,346 | | | 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 | 107.9690 | 49,908,492 | 46,225,000 | 46,346,389 | | (17,348) | | | 4.375 | 4.325 | AO | 505,586 | 2,022,344 | 03/16/2016 | 04/01/2026 |
| 575634-AS-9 | MASSACHUSETTS ELECTRIC SR UNSEC | | | 1 | 1FE | 59,799,600 | 133.0980 | 79,859,097 | 60,000,000 | 59,833,177 | | 4,317 | | | 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 | 106.2780 | 19,130,079 | 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 | 112.8300 | 126,087,075 | 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 | 110.2380 | 6,614,254 | 6,000,000 | 5,737,997 | | 1,633 | | | 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 | 120.2370 | 30,059,260 | 25,000,000 | 24,848,827 | | 465 | | | 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 | 101.4030 | 25,350,631 | 25,000,000 | 24,943,108 | | 19,386 | | | 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 | 1 | 7,200,000 | 100.0000 | 7,200,000 | 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 | 1 | 14,100,000 | 105.9380 | 14,937,258 | 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 | 107.7950 | 5,928,725 | 5,500,000 | 5,500,000 | | | | | 4.380 | 4.380 | MN | 20,744 | 240,900 | 05/30/2018 | 05/30/2028 |
| 57736*-AU-5 | MAUI ELECTRIC CO-LTD SR-UNSEC | | | | 2 | 5,000,000 | 102.6000 | 5,130,000 | 5,000,000 | 5,000,000 | | | | | 4.210 | 4.210 | MN | 26,897 | 106,419 | 05/13/2019 | 05/15/2034 |
| 57772K-AD-3 | MAXIM INTEGRATED PRODUCT SR UNSEC | | | 1 | 2FE | 30,658,970 | 102.8700 | 32,095,317 | 31,200,000 | 30,715,844 | | 53,284 | | | 3.450 | 3.684 | JD | 47,840 | 1,076,400 | 11/05/2018 | 06/15/2027 |
| 578454-AB-6 | MAYO CLINIC UNSEC | | | 1 | 1FE | 52,577,077 | 106.7900 | 56,267,505 | 52,690,000 | 52,580,190 | | 2,143 | | | 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 | 112.2820 | 144,731,413 | 128,900,000 | 128,543,243 | | 6,652 | | | 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 | 114.4020 | 58,922,818 | 51,505,000 | 51,929,718 | | (6,305) | | | 4.128 | 4.082 | MN | 271,672 | 2,126,126 | 10/03/2017 | 11/15/2052 |
| 58013M-FK-5 | MCDONALD'S CORP SR UNSEC | | | 2 | 2FE | 18,536,175 | 101.3780 | 19,160,431 | 18,900,000 | 18,538,903 | | 2,728 | | | 3.625 | 3.732 | MS | 264,534 | | 08/07/2019 | 09/01/2049 |
| 581557-AZ-8 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 7,077,110 | 101.2490 | 7,218,073 | 7,129,000 | 7,109,458 | | 6,211 | | | 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 | 105.1700 | 31,025,179 | 29,500,000 | 29,481,374 | | 3,999 | | | 3.796 | 3.812 | MS | 329,725 | 1,119,820 | 03/19/2014 | 03/15/2024 |
| 581557-BJ-3 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 18,646,107 | 106.5620 | 20,633,615 | 19,363,000 | 18,726,272 | | 64,105 | | | 3.950 | 4.437 | FA | 286,814 | 764,839 | 10/11/2018 | 02/16/2028 |
| 581557Q-AG-8 | MCKESSON CORP SR UNSEC | | | 1 | 2FE | 19,328,200 | 101.5070 | 20,301,318 | 20,000,000 | 19,727,420 | | 79,299 | | | 2.850 | 3.302 | MS | 167,833 | 570,000 | 08/07/2014 | 03/15/2023 |
| 582839-AF-3 | MEAD JOHNSON NUTRITION C CO.GUARNT | | | 1 | 1FE | 4,998,650 | 133.1410 | 6,657,048 | 5,000,000 | 4,999,287 | | 19 | | | 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 | 109.1990 | 9,199,974 | 8,425,000 | 8,422,835 | | 320 | | | 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 | 122.5510 | 17,353,181 | 14,160,000 | 14,046,187 | | 5,353 | | | 6.800 | 6.895 | MN | 123,035 | 962,880 | 01/03/2005 | 11/15/2032 |

# 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 |
| 583491-AB-1 | LEONARDO US HOLDINGS INC CO.GUARNT | | | 1 | 3FE | 2,468,200 | 124.2400 | 3,106,000 | 2,500,000 | 2,472,764 | | 603 | | | 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 | 111.5000 | 33,450,000 | 30,000,000 | 29,919,759 | | 1,958 | | | 6.250 | 6.274 | JJ | 864,583 | 1,875,000 | 10/26/2009 | 01/15/2040 |
| 58472#-AA-1 | MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC | | | | 5 | 9,900,935 | 100.0000 | 10,100,935 | 10,100,935 | 9,926,984 | | 22,970 | | | 11.000 | 11.597 | MJSD | 3,086 | 1,121,202 | 09/30/2019 | 04/02/2025 |
| 58472#-AA-3 | MEDICUS HLDGS INC. PFDS-UNSEC | | | | 5 | 16,800,626 | 100.0000 | 17,100,626 | 17,100,626 | 16,800,659 | | (2,728) | | | 13.250 | 13.939 | MJSD | 6,294 | 2,175,730 | 09/30/2019 | 10/02/2025 |
| 58502B-AC-0 | MEDNAX INC CO.GUARNT | | | | 3FE | 24,947,500 | 102.5000 | 25,625,000 | 25,000,000 | 24,952,743 | | 5,072 | | | 6.250 | 6.284 | JJ | 720,486 | 1,050,347 | 12/10/2018 | 01/15/2027 |
| 585055-AZ-9 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 24,691,838 | 102.2740 | 25,312,764 | 24,750,000 | 24,729,374 | | 5,980 | | | 2.750 | 2.777 | AO | 170,156 | 680,625 | 03/19/2013 | 04/01/2023 |
| 585055-BS-4 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 6,450,101 | 107.0930 | 6,970,656 | 6,509,000 | 6,474,446 | | 5,926 | | | 3.500 | 3.613 | MS | 67,079 | 227,815 | 12/01/2014 | 03/15/2025 |
| 585055-BT-2 | MEDTRONIC INC CO.GUARNT | | | 1 | 1FE | 14,869,669 | 118.2390 | 17,735,907 | 15,000,000 | 14,890,012 | | 4,968 | | | 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 | 125.5760 | 63,415,835 | 50,500,000 | 52,980,116 | | (54,623) | | | 4.625 | 4.302 | MS | 687,712 | 2,335,625 | 11/29/2016 | 03/15/2045 |
| 58528#-FU-6 | MEIJER INC | | | 4 | 1 | 25,000,000 | 101.6460 | 25,411,500 | 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 | 125.3210 | 20,051,416 | 16,000,000 | 16,123,226 | | (3,262) | | | 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 | 113.8120 | 81,534,721 | 71,640,000 | 71,510,513 | | 1,582 | | | 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 | 115.6390 | 26,018,778 | 22,500,000 | 22,484,036 | | 189 | | | 4.200 | 4.204 | JJ | 472,500 | 945,000 | 04/28/2017 | 07/01/2055 |
| 58843*-AB-5 | MERCHANTS AUTOMOTIVE GROUP INC Senior-SR-UNSEC | | | | 2PL | 25,000,000 | 104.0680 | 26,017,000 | 25,000,000 | 25,000,000 | | | | | 4.360 | 4.360 | FMAN | 157,444 | 1,090,000 | 05/09/2018 | 05/09/2023 |
| 58843*-AC-3 | MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC | | | | 3PL | 25,000,000 | 100.0000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | 10.000 | 10.000 | FMAN | 361,111 | 625,000 | 08/27/2019 | 05/09/2025 |
| 58843*-AD-1 | MERCHANTS AUTOMOTIVE GROUP INC SR-UNSEC | | | | 2Z | 50,000,000 | 100.0000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | 3.850 | 3.869 | FMAN | 58,819 | | 12/20/2019 | 12/15/2024 |
| 589331-AS-6 | MERCK & CO INC SR UNSEC | | | 1 | 1FE | 32,965,302 | 107.2250 | 37,825,689 | 35,277,000 | 33,265,872 | | 51,203 | | | 3.600 | 3.977 | 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 | 101.5710 | 20,314,195 | 20,000,000 | 19,997,937 | | 729 | | | 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 | 101.9000 | 5,095,008 | 5,000,000 | 4,998,188 | | 1,763 | | | 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 | 103.0410 | 20,608,125 | 20,000,000 | 19,993,560 | | 1,791 | | | 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 | 118.9800 | 16,566,712 | 13,924,000 | 13,834,832 | | 2,155 | | | 4.150 | 4.193 | MN | 69,020 | 577,846 | 08/05/2013 | 05/18/2043 |
| 589433-AB-7 | MEREDITH CORP CO.GUARNT | | | 2 | 4FE | 7,922,663 | 103.9700 | 8,065,993 | 7,758,000 | 7,899,008 | | (23,655) | | | 6.875 | 6.363 | FA | 222,234 | 266,681 | 03/05/2019 | 02/01/2026 |
| 59022C-AJ-2 | BANK OF AMERICA CORP SUBORD | | | 1 | 2FE | 18,745,388 | 134.8990 | 25,293,519 | 18,750,000 | 18,746,454 | | 115 | | | 6.110 | 6.112 | JJ | 483,708 | 1,145,625 | 01/23/2007 | 01/29/2037 |
| 59140C-AA-8 | METAPHARM-INC. SUB | | | | 6* | 1,121,258 | 0.0000 | | 17,812,854 | | (1,121,258) | | 16,691,596 | | 11.500 | 11.666 | MJSD | 5,690 | 2,158,779 | 09/30/2019 | 10/13/2020 |
| 59156R-AE-8 | METLIFE INC SR UNSEC | | | 1 | 1FE | 22,300,200 | 140.7130 | 42,213,941 | 30,000,000 | 23,997,724 | | 234,519 | | | 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 | 142.7880 | 32,127,241 | 22,500,000 | 18,060,612 | | 147,958 | | | 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 | 134.1600 | 46,955,888 | 35,000,000 | 26,129,741 | | 264,944 | | | 5.700 | 8.716 | JD | 88,667 | 1,995,000 | 03/31/2009 | 06/15/2035 |
| 59156R-AY-4 | METLIFE INC SR UNSEC | | | 1 | 1FE | 3,939,760 | 135.8740 | 5,434,971 | 4,000,000 | 3,948,618 | | 1,192 | | | 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 | 108.3660 | 26,739,243 | 24,675,000 | 24,726,917 | | (12,658) | | | 4.368 | 4.329 | MJSD | 47,902 | 1,077,804 | 09/03/2013 | 09/15/2023 |
| 59156R-BD-9 | METLIFE INC SR UNSEC | | | 1 | 1FE | 19,784,048 | 113.7380 | 22,747,558 | 20,000,000 | 19,815,247 | | 4,809 | | | 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 | 103.2650 | 15,489,822 | 15,000,000 | 15,026,578 | | (8,479) | | | 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 | 123.6550 | 24,730,915 | 20,000,000 | 19,888,359 | | 2,419 | | | 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 | 121.7550 | 12,175,532 | 10,000,000 | 10,085,493 | | (1,776) | | | 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 | 115.7460 | 53,821,881 | 46,500,000 | 45,038,622 | | 31,052 | | | 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 | 122.8770 | 18,615,844 | 15,150,000 | 15,094,971 | | 1,051 | | | 4.600 | 4.624 | MN | 92,920 | 696,900 | 11/09/2015 | 05/13/2046 |
| 59156R-BW-7 | METLIFE INC SR UNSEC | | | | 1FE | 19,121,329 | 99.9530 | 19,318,125 | 19,327,228 | 19,327,228 | | | | 205,899 | 0.898 | 0.898 | MN | 18,320 | 86,779 | 05/16/2019 | 05/23/2031 |
| 59156R-BX-5 | METLIFE INC SR UNSEC | | | | 1FE | 40,063,738 | 100.4650 | 40,683,399 | 40,495,145 | 40,495,145 | | | | 431,407 | 1.189 | 1.189 | MN | 50,824 | 240,744 | 05/16/2019 | 05/23/2034 |
| 59156R-BY-3 | METLIFE INC SR UNSEC | | | | 1FE | 40,063,738 | 101.1660 | 40,967,484 | 40,495,145 | 40,495,145 | | | | 431,407 | 1.385 | 1.385 | MN | 59,202 | 280,429 | 05/16/2019 | 05/23/2039 |
| 59217G-AX-7 | MET LIFE GLOB FUNDING I SR SEC | | | | 1FE | 399,796 | 102.8380 | 411,352 | 400,000 | 399,932 | | 21 | | | 3.000 | 3.006 | JJ | 5,700 | 12,000 | 01/03/2013 | 01/10/2023 |
| 59217G-DC-0 | MET LIFE GLOB FUNDING I SECURED | LS | | | 1FE | 14,987,100 | 104.1990 | 15,629,868 | 15,000,000 | 14,987,703 | | 603 | | | 3.050 | 3.060 | JD | 17,792 | 228,750 | 06/11/2019 | 06/17/2029 |
| 592239-AM-9 | METRO OPERA ASSOC INC SR UNSEC | | | 1 | 2FE | 32,475,000 | 100.9720 | 32,790,517 | 32,475,000 | 32,475,000 | | | | | 4.524 | 4.523 | AO | 367,292 | 1,469,169 | 12/13/2012 | 10/01/2042 |
| 592688-A#-2 | METTLER-TOLEDO INTL INC A-SR-UNSEC | | | 1 | 2 | 25,000,000 | 104.8410 | 26,210,250 | 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 | 104.6850 | 49,725,375 | 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 | 106.9120 | 77,511,200 | 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 | 98.2250 | 40,272,250 | 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 | 102.2130 | 29,641,770 | 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 | 108.4570 | 21,691,400 | 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 | 101.7100 | 61,026,000 | 60,000,000 | 60,000,000 | | | | | 3.900 | 3.900 | AO | 422,500 | 2,340,000 | 03/31/2016 | 04/26/2046 |
| 59447#-AJ-2 | MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC | | | | 1 | 18,000,000 | 119.4840 | 21,507,120 | 18,000,000 | 18,000,000 | | | | | 4.650 | 4.650 | JJ | 397,575 | | 07/10/2019 | 07/10/2049 |
| 594918-AD-6 | MICROSOFT CORP SR UNSEC | | | | 1FE | 19,957,200 | 133.6990 | 26,739,855 | 20,000,000 | 19,966,040 | | 992 | | | 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 | 123.6710 | 30,917,647 | 25,000,000 | 24,768,392 | | 6,813 | | | 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 | 108.2000 | 21,953,709 | 20,290,000 | 19,063,975 | | 31,548 | | | 3.500 | 3.895 | MN | 90,741 | 710,150 | 08/01/2014 | 11/15/2042 |
| 594918-AT-1 | MICROSOFT CORP SR UNSEC | LS | | 1 | 1FE | 44,848,800 | 101.6900 | 45,760,674 | 45,000,000 | 44,945,526 | | 15,504 | | | 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 | 112.0460 | 22,409,219 | 20,000,000 | 19,760,752 | | 6,254 | | | 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 | 106.4230 | 21,284,605 | 20,000,000 | 19,956,929 | | 9,943 | | | 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 | 109.9350 | 21,986,993 | 20,000,000 | 19,812,140 | | 9,228 | | | 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 | 105.7640 | 21,152,833 | 20,000,000 | 19,996,771 | | 496 | | | 3.125 | 3.128 | MN | 100,694 | 625,000 | 10/29/2015 | 11/03/2025 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 594918-BK-9 | MICROSOFT CORP SR UNSEC | | | 1 | 1FE | 16,702,765 | 118.6980 | 19,881,946 | 16,750,000 | 16,709,636 | | 1,759 | | | 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 | 124.8360 | 9,425,102 | 7,550,000 | 7,525,855 | | 489 | | | 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 | 109.3250 | 32,797,434 | 30,000,000 | 29,898,433 | | 4,456 | | | 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 | 112.7520 | 16,912,793 | 15,000,000 | 14,842,168 | | 3,400 | | | 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 | 122.3140 | 3,608,269 | 2,950,000 | 2,942,471 | | 146 | | | 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 | 106.9480 | 4,600,891 | 4,302,000 | 4,483,797 | | (47,902) | | | 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 | 105.4030 | 28,334,350 | 26,882,000 | 26,903,222 | | (6,382) | | | 3.750 | 3.723 | 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 | 108.1420 | 49,165,562 | 45,464,000 | 45,377,328 | | 11,516 | | | 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 | 106.0180 | 41,532,485 | 39,175,000 | 39,240,856 | | (8,191) | | | 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 | 110.2560 | 27,564,055 | 25,000,000 | 24,871,762 | | 12,355 | | | 4.200 | 4.273 | JD | 46,667 | 1,050,000 | 05/07/2018 | 06/15/2028 |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS SR UNSEC | | | 2 | 2FE | 13,478,375 | 109.0910 | 13,636,424 | 12,500,000 | 13,441,913 | | (36,462) | | | 3.950 | 2.985 | MS | 145,382 | 257,847 | 08/05/2019 | 03/15/2029 |
| 59523U-AR-8 | MID AMERICA APARTMENTS | | | 1 | 2FE | 2,818,277 | 99.6100 | 2,813,969 | 2,825,000 | 2,818,312 | | 36 | | | 2.750 | 2.777 | MS | 7,553 | | 11/18/2019 | 03/15/2030 |
| 59531#-AF-7 | MID-AMERICA APARTMENTS-L.P. C-SR-UNSEC | | | 1 | 2 | 30,000,000 | 104.5030 | 31,350,900 | 30,000,000 | 30,000,000 | | | | | 4.170 | 4.170 | MN | 107,725 | 1,251,000 | 11/30/2012 | 11/30/2022 |
| 595418-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC | | | 1 | 2 | 49,833,279 | 99.4330 | 49,550,725 | 49,833,279 | 49,833,279 | | | | | 3.930 | 3.930 | JD | 5,440 | 1,958,448 | 02/19/2013 | 12/31/2042 |
| 595620-AE-5 | MIDAMERICAN ENERGY CO 1ST MORTG | | | 1 | 1FE | 25,076,430 | 131.5590 | 32,955,473 | 25,050,000 | 25,069,549 | | (748) | | | 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 | 113.0140 | 14,268,067 | 12,625,000 | 12,842,469 | | (4,529) | | | 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 | 133.0790 | 3,992,380 | 3,000,000 | 2,928,203 | | 2,430 | | | 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 | 24,360,231 | 100.0000 | 24,360,231 | 24,360,231 | 24,360,231 | | | | | 11.500 | 11.664 | MJSD | 7,782 | 2,767,386 | 09/30/2019 | 10/08/2024 |
| 598358-AA-3 | MIDWEST ENERGY-INC. SR-SEC | | | 4 | 1 | 24,266,287 | 106.6010 | 25,868,104 | 24,266,287 | 24,266,287 | | | | | 4.140 | 4.162 | JAJO | 198,134 | 1,006,025 | 08/17/2018 | 07/20/2043 |
| 607418-AA-4 | MOBILE TECH-INC. SR-UNSEC | | | | 5 | 5,440,225 | 85.7130 | 4,663,007 | 5,440,225 | 5,440,225 | | | | | 10.263 | 10.910 | MJSD | 1,551 | 586,142 | 09/30/2019 | 08/06/2021 |
| 608190-AJ-3 | MOHAWK INDUSTRIES INC SR UNSEC | | | 1 | 2FE | 50,979,681 | 104.2000 | 54,160,096 | 51,977,000 | 51,607,236 | | 109,566 | | | 3.850 | 4.097 | 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 | 100.1340 | 9,963,292 | 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 | 103.1340 | 48,679,231 | 47,200,000 | 46,648,515 | | 91,133 | | | 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 | 106.4080 | 50,011,916 | 47,000,000 | 46,977,269 | | 5,027 | | | 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 | 110.4740 | 16,571,074 | 15,000,000 | 14,873,494 | | 12,380 | | | 4.125 | 4.246 | MN | 92,813 | 618,750 | 05/03/2018 | 05/07/2028 |
| 61201#-AC-9 | MONTANA-DAKOTA UTILITIES CO. SERIES C | | | | 1 | 9,000,000 | 106.7750 | 9,609,750 | 9,000,000 | 9,000,000 | | | | | 4.240 | 4.240 | JJ | 175,960 | 190,800 | 01/01/2019 | 07/15/2024 |
| 61201#-AD-7 | MONTANA-DAKOTA UTILITIES CO. SERIES D | | | | 1 | 19,000,000 | 108.4040 | 20,596,760 | 19,000,000 | 19,000,000 | | | | | 4.340 | 4.340 | JJ | 380,232 | 412,300 | 01/01/2019 | 07/15/2026 |
| 61201#-AG-0 | MONTANA-DAKOTA UTILITIES CO. SERIES G | | | | 1 | 50,000,000 | 105.6900 | 52,845,000 | 50,000,000 | 50,000,000 | | | | | 4.030 | 4.030 | JD | 117,542 | 2,015,000 | 01/01/2019 | 12/10/2030 |
| 61201#-AK-1 | MONTANA-DAKOTA UTILITIES CO. SERIES J | | | | 1 | 15,000,000 | 95.4990 | 14,324,850 | 15,000,000 | 15,000,000 | | | | | 3.730 | 3.730 | MS | 155,417 | 559,500 | 01/01/2019 | 03/21/2037 |
| 61237W-AA-4 | MONTEFIORE MEDICAL CENT SECURED | | | 1 | 1FE | 25,523,707 | 102.3380 | 26,096,071 | 25,500,000 | 25,504,301 | | (2,984) | | | 3.896 | 3.883 | MN | 113,146 | 993,480 | 01/30/2013 | 05/20/2027 |
| 617446-7Y-9 | MORGAN STANLEY SUBORD | | | | 2FE | 11,385,698 | 109.2830 | 12,512,894 | 11,450,000 | 11,410,055 | | 5,022 | | | 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 | 108.1270 | 28,356,345 | 26,225,000 | 26,212,002 | | 2,049 | | | 4.000 | 4.010 | JJ | 460,394 | 1,049,000 | 07/20/2015 | 07/23/2025 |
| 617446-8G-7 | MORGAN STANLEY SR UNSEC | | | 2 | 1FE | 11,550,000 | 112.9550 | 13,046,337 | 11,550,000 | 11,550,000 | | | | | 4.431 | 4.431 | JJ | 224,615 | 255,890 | 01/17/2019 | 01/23/2030 |
| 617446-8J-1 | MORGAN STANLEY SR UNSEC | | | 2 | 1FE | 2,826,883 | 101.2110 | 2,859,211 | 2,825,000 | 2,826,726 | | (156) | | | 2.720 | 2.706 | JJ | 33,724 | | 07/18/2019 | 07/22/2025 |
| 61744Y-AL-2 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 35,500,000 | 110.8250 | 39,342,898 | 35,500,000 | 35,500,000 | | | | | 3.971 | 3.971 | JJ | 622,620 | 1,409,705 | 07/19/2017 | 07/22/2038 |
| 61744Y-AP-3 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 3,000,000 | 107.5120 | 3,225,347 | 3,000,000 | 3,000,000 | | | | | 3.772 | 3.772 | JJ | 49,350 | 113,160 | 01/18/2018 | 01/24/2029 |
| 61746B-DQ-6 | MORGAN STANLEY SR UNSEC | | | 1 | 1FE | 17,792,758 | 106.3120 | 19,083,045 | 17,950,000 | 17,874,597 | | 16,084 | | | 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 | 107.3180 | 13,709,888 | 12,775,000 | 12,757,917 | | 2,450 | | | 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 | 106.3630 | 30,871,938 | 29,025,000 | 28,994,171 | | 3,589 | | | 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 | 103.1450 | 35,791,374 | 34,700,000 | 34,536,783 | | 21,986 | | | 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 | 106.1690 | 49,846,576 | 46,950,000 | 46,856,187 | | 17,472 | | | 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 | 107.1730 | 70,894,966 | 66,150,000 | 65,092,708 | | 120,375 | | | 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 | 22,398,398 | 103.3640 | 23,236,126 | 22,480,000 | 22,457,802 | | 8,783 | | | 3.750 | 3.794 | MN | 107,717 | 843,000 | 05/08/2012 | 05/15/2022 |
| 620076-BC-2 | MOTOROLA SOLUTIONS INC SR UNSEC | | | 1 | 2FE | 24,597,793 | 103.2260 | 25,806,490 | 25,000,000 | 24,854,812 | | 42,403 | | | 3.500 | 3.696 | MS | 291,667 | 875,000 | 05/31/2013 | 03/01/2023 |
| 623115-AD-4 | MT SINAI HOSPITAL SECURED | | | 4 | 1FE | 47,844,928 | 101.0690 | 48,715,260 | 48,200,000 | 47,857,153 | | 8,749 | | | 3.981 | 4.028 | JJ | 959,421 | 1,918,842 | 08/14/2018 | 07/01/2048 |
| 62452*-AH-6 | MOUNTAINEER GAS CO SR-UNSEC | | | | 2FE | 40,000,000 | 103.7810 | 41,512,400 | 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 | 103.3840 | 20,676,800 | 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 | 102.7860 | 41,114,400 | 40,000,000 | 40,000,000 | | | | | 4.410 | 4.410 | JD | 53,900 | 1,764,000 | 12/20/2017 | 12/20/2032 |
| 62452*-AL-7 | MOUNTAINEER GAS CO SR-UNSEC | | | | 2FE | 40,000,000 | 100.0000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | 3.500 | 3.500 | JD | 42,778 | | 12/20/2019 | 12/20/2034 |
| 624758-AE-8 | MUELLER WATER PRODUCTS CO.GUARNT | | | 1 | 3FE | 16,899,250 | 105.3750 | 17,808,375 | 16,900,000 | 16,896,023 | | (2,422) | | | 5.500 | 5.486 | JD | 41,311 | 929,500 | 11/07/2018 | 06/15/2026 |
| 626717-AA-0 | MURPHY OIL CORP SR UNSEC | | | 1 | 3FE | 13,974,943 | 109.2500 | 16,169,000 | 14,800,000 | 14,309,751 | | 33,473 | | | 7.050 | 7.541 | MN | 173,900 | 1,043,400 | 01/03/2005 | 05/01/2029 |
| 626717-AH-5 | MURPHY OIL CORP SR UNSEC | | | 1 | 3FE | 37,948,250 | 105.5000 | 37,680,380 | 35,716,000 | 36,833,305 | | (385,602) | | | 6.875 | 5.576 | FA | 927,624 | 2,455,475 | 12/02/2016 | 08/15/2024 |
| 626738-AD-0 | MURPHY OIL USA INC CO.GUARNT | | | 1 | 3FE | 15,123,250 | 107.2500 | 16,060,688 | 14,975,000 | 15,080,628 | | (16,650) | | | 5.625 | 5.471 | MN | 140,391 | 842,344 | 04/21/2017 | 05/01/2027 |
| 62704P-AJ-2 | MURRAY ENERGY CORP | | | | 6FE | 31 | 0.0010 | 31 | 3,109,000 | | | | 1,337,573 | | 11.250 | 0.000 | AO | | 349,762 | 02/20/2018 | 04/15/2021 |
| 62819#-AA-5 | MUSTANG HILLS-LLC A-SR-SEC | | | 1 | 2PL | 49,934,788 | 106.3860 | 53,123,624 | 49,934,788 | 49,934,788 | | | | | 5.150 | 5.150 | MN | 221,447 | 2,571,642 | 09/14/2012 | 11/30/2035 |
| 62845#-AA-3 | MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik | | | | 5GI | 19,743,878 | 100.0000 | 19,743,878 | 19,743,878 | 19,743,878 | | | | | 11.000 | 11.150 | MJSD | 6,033 | 2,163,715 | 09/30/2019 | 01/02/2025 |

# 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 |
| 628530-AV-9 | MYLAN INC CO.GUARNT | | | 1 | 2FE | 33,140,645 | 101.4160 | 34,506,736 | 34,025,000 | 33,691,959 | | 101,311 | | | 3.125 | 3.465 | JJ | 490,291 | 1,063,281 | 01/14/2014 | 01/15/2023 |
| 628530-BD-8 | MYLAN INC CO.GUARNT | | | 1 | 2FE | 19,922,400 | 105.8190 | 21,163,786 | 20,000,000 | 19,965,741 | | 7,894 | | | 4.200 | 4.248 | MN | 74,667 | 840,000 | 11/19/2013 | 11/29/2023 |
| 628530-BK-2 | MYLAN INC CO.GUARNT | | | 2 | 2FE | 7,482,596 | 107.5270 | 8,064,546 | 7,500,000 | 7,484,545 | | 1,949 | | | 4.550 | 4.580 | AO | 72,042 | 341,250 | 01/11/2019 | 04/15/2028 |
| 62886E-AJ-7 | NCR CORP CO.GUARNT | | | 1 | 4FE | 27,978,797 | 101.0630 | 27,747,720 | 27,456,000 | 27,496,109 | | (82,900) | | | 5.000 | 4.681 | JJ | 633,013 | 1,372,800 | 02/14/2013 | 07/15/2022 |
| 62886E-AS-7 | NCR CORP CO.GUARNT | | | 1 | 4FE | 8,000,000 | 102.5000 | 8,200,000 | 8,000,000 | 8,000,000 | | | | | 6.375 | 6.375 | JD | 22,667 | 510,000 | 12/05/2013 | 12/15/2023 |
| 628988-AA-1 | NDC INTERMEDIATE HLDGS-LLC SUB-UNSEC | | | 2 | 5 | 18,500,000 | 96.2110 | 17,798,971 | 18,500,000 | 18,500,000 | | | | | 11.250 | 11.409 | MJSD | 5,702 | 2,080,258 | 03/09/2018 | 08/01/2022 |
| 62927#-AA-4 | NFL VENTURES-L.P. A-SR | | | 1 | 1FE | 7,997,475 | 106.0770 | 8,483,482 | 7,997,475 | 7,997,475 | | | | | 3.860 | 3.825 | OCT | 65,171 | 308,703 | 12/17/2013 | 10/15/2028 |
| 62927#-AC-0 | NFL VENTURES-L.P. C-SR | | | 1 | 1FE | 9,030,655 | 109.6210 | 9,899,494 | 9,030,655 | 9,030,655 | | | | | 4.420 | 4.373 | OCT | 84,266 | 399,155 | 12/17/2013 | 10/15/2040 |
| 62927#-AH-9 | NFL VENTURES-L.P. 2015-A-Tranche E-SR | | | 1 | 1FE | 7,284,448 | 105.5090 | 7,685,748 | 7,284,448 | 7,284,448 | | | | | 3.860 | 3.860 | AO | 59,360 | 281,180 | 08/31/2015 | 04/15/2041 |
| 62927#-AR-7 | NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC | | | | 1FE | 17,000,000 | 98.6510 | 16,770,670 | 17,000,000 | 17,000,000 | | | | | 3.540 | 3.540 | AO | 127,047 | | 10/15/2019 | 04/15/2045 |
| 629278-AA-6 | NHL U.S. FDG LP A-SR-SEC | | | 1 | 2PL | 10,000,000 | 105.7510 | 10,575,100 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.202 | MJSD | 22,061 | 418,000 | 09/29/2014 | 09/29/2024 |
| 629278-AB-4 | NHL U.S. FDG LP B-SR-SEC | | | 1 | 2PL | 35,000,000 | 108.5530 | 37,993,550 | 35,000,000 | 35,000,000 | | | | | 4.330 | 4.354 | MJSD | 79,985 | 1,515,500 | 09/29/2014 | 09/29/2026 |
| 629278-AC-2 | NAT HOCKEY LEAGUE US FDG LP SERIES 3 US | | | 4 | 2PL | 5,364,486 | 105.6740 | 5,668,867 | 5,364,486 | 5,364,486 | | | | | 3.980 | 4.000 | MJSD | 11,268 | 213,507 | 07/12/2018 | 07/12/2025 |
| 629278-AD-0 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 4 US | | | 4 | 2PL | 15,115,385 | 106.9410 | 16,164,544 | 15,115,385 | 15,115,385 | | | | | 4.120 | 4.141 | MJSD | 32,868 | 622,754 | 07/12/2018 | 07/12/2028 |
| 629278-AE-8 | NAT HOCKEY LEAGUE US FDG LP SR-UNSEC SERIES 5 US | | | | 2PL | 36,187,845 | 108.0600 | 39,104,585 | 36,187,845 | 36,187,845 | | | | | 4.220 | 4.242 | MJSD | 80,598 | 1,527,127 | 07/12/2018 | 07/12/2030 |
| 629377-CE-0 | NRG ENERGY INC CO.GUARNT | | | 2 | 3FE | 13,434,064 | 108.5000 | 14,484,750 | 13,350,000 | 13,423,128 | | (9,836) | | | 5.750 | 5.641 | JJ | 353,960 | 767,625 | 10/31/2018 | 01/15/2028 |
| 62937A-A#-2 | NPS LLC C-SR-SEC | | | 1 | 2 | 38,463,104 | 96.8480 | 37,250,747 | 38,463,104 | 38,463,104 | | | | | 3.939 | 3.939 | AO | 378,765 | 1,515,062 | 07/01/2015 | 04/01/2040 |
| 62937A-B*-5 | NPS LLC D-SR-SEC | | | 1 | 2 | 5,000,000 | 97.6310 | 4,881,550 | 5,000,000 | 5,000,000 | | | | | 4.428 | 4.428 | AO | 55,350 | 221,400 | 07/01/2015 | 04/01/2040 |
| 62952E-AC-1 | NYU HOSPITALS CENTER SECURED | | | | 1FE | 5,862,860 | 117.9960 | 6,253,762 | 5,300,000 | 5,853,583 | | (9,277) | | | 4.784 | 4.104 | JJ | 126,776 | 126,776 | 04/03/2019 | 07/01/2044 |
| 62952E-AD-9 | NYU HOSPITALS CENTER SECURED | | | 4 | 1FE | 15,000,000 | 107.2930 | 16,093,917 | 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 | 112.7070 | 105,099,243 | 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 | 3,656,715 | 100.3560 | 6,660,910 | 6,637,281 | 3,656,715 | | | | | 5.030 | 14.194 | JD | 27,821 | 333,855 | 04/20/2011 | 12/01/2026 |
| 631005-BF-1 | NARRAGANSETT ELECTRIC SR UNSEC | | | 1 | 1FE | 5,338,260 | 106.7080 | 6,402,479 | 6,000,000 | 5,411,291 | | 13,687 | | | 4.170 | 4.886 | JD | 14,595 | 250,200 | 01/07/2014 | 12/10/2042 |
| 63636#-AB-2 | NAT HOCKEY LEAGUE US FDG LP | | | | 2PL | 15,000,000 | 103.2710 | 15,490,650 | 15,000,000 | 15,000,000 | | | | | 3.610 | 3.611 | JD | 24,067 | 541,500 | 08/10/2017 | 08/10/2027 |
| 63636#-AC-0 | NAT HOCKEY LEAGUE US FDG LP | | | | 2PL | 27,000,000 | 102.7630 | 27,746,010 | 27,000,000 | 27,000,000 | | | | | 3.710 | 3.711 | JD | 44,520 | 1,001,700 | 08/10/2017 | 08/10/2029 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO I SR UNSEC | | | 1 | 2FE | 7,203,633 | 100.9060 | 7,350,020 | 7,284,000 | 7,257,151 | | 8,689 | | | 2.600 | 2.732 | JD | 15,782 | 189,384 | 06/19/2013 | 12/01/2022 |
| 637071-AK-7 | NATIONAL OILWELL VARCO I SR UNSEC | | | 1 | 2FE | 47,678,474 | 92.9060 | 45,468,190 | 48,940,000 | 47,839,836 | | 27,971 | | | 3.950 | 4.101 | JD | 161,094 | 1,933,130 | 05/07/2014 | 12/01/2042 |
| 637417-AE-6 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 11,044,600 | 104.0440 | 11,652,959 | 11,200,000 | 11,151,353 | | 16,181 | | | 3.800 | 3.966 | AO | 89,849 | 425,600 | 08/13/2012 | 10/15/2022 |
| 637417-AF-3 | NATIONAL RETAIL PROP INC SR UNSEC | | | 1 | 2FE | 33,403,355 | 102.8850 | 36,009,662 | 35,000,000 | 34,382,965 | | 170,784 | | | 3.300 | 3.873 | 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 | 105.8140 | 12,168,600 | 11,500,000 | 11,493,231 | | 1,340 | | | 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 | 107.1890 | 16,560,698 | 15,450,000 | 15,407,875 | | 6,232 | | | 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 | 104.9370 | 15,373,219 | 14,650,000 | 14,531,592 | | 14,657 | | | 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 | 104.3960 | 10,439,635 | 10,000,000 | 9,967,600 | | 3,551 | | | 3.500 | 3.548 | AO | 73,889 | 350,000 | 09/06/2017 | 10/15/2027 |
| 637417-AL-0 | NATIONAL RETAIL PROP INC SR UNSEC | | | 2 | 2FE | 6,999,804 | 110.5360 | 7,792,808 | 7,050,000 | 7,005,142 | | 4,286 | | | 4.300 | 4.388 | AO | 63,998 | 318,308 | 09/18/2018 | 10/15/2028 |
| 637432-NR-2 | NATIONAL RURAL UTIL COOP COLLAT TRST | | | 2 | 1FE | 1,990,100 | 119.7450 | 2,394,906 | 2,000,000 | 1,990,294 | | 166 | | | 4.400 | 4.430 | MN | 14,667 | 88,244 | 10/24/2018 | 11/01/2048 |
| 63902H-AB-5 | NATURE CONSERVANCY -THE SR UNSEC | | | | 1FE | 10,000,000 | 120.2600 | 12,025,995 | 10,000,000 | 10,000,000 | | | | | 4.496 | 4.496 | FA | 187,333 | 211,062 | 02/05/2019 | 02/01/2049 |
| 63918T-AA-3 | NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY | | | 4 | 5GI | 949,208 | 31.8100 | 708,171 | 2,226,253 | 982,578 | | 33,370 | | | 0.000 | 17.786 | JAJO | | | 10/17/2019 | 10/24/2024 |
| 63946B-AH-3 | NBCUNIVERSAL MEDIA LLC CO.GUARNT | | | 1 | 1FE | 3,618,366 | 102.7360 | 3,724,163 | 3,625,000 | 3,622,801 | | 683 | | | 2.875 | 2.896 | JJ | 48,056 | 104,219 | 09/28/2012 | 01/15/2023 |
| 63968#-AA-2 | NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC | | | 4 | 2 | 24,130,000 | 103.9310 | 25,078,550 | 24,130,000 | 24,130,000 | | | | | 4.050 | 4.050 | AO | 244,316 | 977,265 | 03/02/2016 | 10/01/2040 |
| 64072T-AC-9 | CSC HOLDINGS LLC CO.GUARNT | | | 1 | 3FE | 37,473,750 | 106.1250 | 37,143,750 | 35,000,000 | 36,358,197 | | (330,697) | | | 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 | 14,546,796 | 112.9130 | 16,425,224 | 14,546,796 | 14,546,796 | | | | | 6.210 | 6.259 | MJSD | 2,509 | 903,356 | 01/31/2008 | 06/30/2027 |
| 64079*-AD-4 | NEPTUNE REGIONAL TRANSMISSION SR | | | | 1PL | 5,500,000 | 123.5610 | 6,795,855 | 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 | 2PL | 33,467,990 | 102.4090 | 34,274,234 | 33,467,990 | 33,467,990 | | | | | 4.430 | 4.431 | MS | 374,776 | 1,482,632 | 10/02/2017 | 09/30/2041 |
| 64116#-AB-9 | NETRALITY PROP-LP | | | | 2PL | 45,000,000 | 104.6710 | 47,101,950 | 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 | | | | 2PL | 25,000,000 | 106.4230 | 26,605,750 | 25,000,000 | 25,000,000 | | | | | 5.110 | 5.110 | AO | 301,632 | 1,277,500 | 04/06/2017 | 04/06/2023 |
| 64116#-AE-3 | NETRALITY PROP-LP | | | | 2PL | 4,000,000 | 104.2000 | 4,168,000 | 4,000,000 | 4,000,000 | | | | | 4.080 | 4.080 | AO | 37,627 | | 10/08/2019 | 10/08/2024 |
| 64116#-AF-0 | NETRALITY PROP-LP | | | | 2PL | 10,000,000 | 105.0220 | 10,502,200 | 10,000,000 | 10,000,000 | | | | | 4.270 | 4.270 | AO | 98,447 | | 10/08/2019 | 10/08/2026 |
| 641423-BP-2 | NEVADA POWER CO GENL REF MORT | | | 1 | 1FE | 17,445,298 | 138.2620 | 23,711,997 | 17,150,000 | 17,372,706 | | (8,037) | | | 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 | 141.1580 | 28,231,528 | 20,000,000 | 19,995,850 | | 121 | | | 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 | 104.7120 | 15,706,802 | 15,000,000 | 14,969,589 | | 570 | | | 3.800 | 3.812 | JD | 41,167 | 570,000 | 11/30/2017 | 12/05/2047 |
| 645869-F@-2 | NEW JERSEY RESOURCES CORP SR-UNSEC | | | | 1 | 17,000,000 | 101.2640 | 17,214,880 | 17,000,000 | 17,000,000 | | | | | 3.760 | 3.760 | JJ | 291,191 | | 07/17/2019 | 07/17/2049 |
| 646025-C@-3 | NEW JERSEY RESOURCES CORP SR-UNSEC | | | | 2 | 24,000,000 | 107.8630 | 25,887,120 | 24,000,000 | 24,000,000 | | | | | 3.960 | 3.960 | JD | 60,720 | 950,400 | 06/08/2018 | 06/08/2028 |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC | | | | 4 | 15,895,410 | 100.0000 | 16,215,399 | 16,215,399 | 15,942,492 | | 32,110 | | | 11.000 | 11.575 | MJSD | 4,955 | 1,797,317 | 09/30/2019 | 06/05/2025 |
| 647551-B#-6 | NEW MOUNTAIN FINANCE CORP SR-UNSEC | | | | 2PL | 55,000,000 | 106.4200 | 58,531,000 | 55,000,000 | 55,000,000 | | | | | 5.494 | 5.495 | AO | 637,914 | 1,384,946 | 04/30/2019 | 04/30/2024 |
| 647551-B@-8 | NEW MOUNTAIN FINANCE CORP 2018B-SR-UNSEC | | | | 2PL | 50,000,000 | 107.5690 | 53,784,500 | 50,000,000 | 50,000,000 | | | | | 5.360 | 5.360 | JJ | 1,235,778 | 2,754,444 | 07/05/2018 | 06/28/2023 |
| 649322-AA-2 | NY & PRESBYTERIAN HOSPIT UNSEC | | | 1 | 1FE | 92,142,779 | 111.3280 | 106,624,159 | 95,775,000 | 92,429,375 | | 69,380 | | | 4.024 | 4.247 | FA | 1,605,828 | 3,853,986 | 08/31/2015 | 08/01/2045 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 64952W-DG-5 | NEW YORK LIFE GLOBAL FDG SECURED | | | | 1FE | 19,986,200 | 103.0900 | 20,617,994 | 20,000,000 | 19,988,087 | | 1,887 | | | 2.875 | 2.890 | AO | 129,375 | 287,500 | 04/03/2019 | 04/10/2024 |
| 649840-CM-5 | NY STATE ELECTRIC & GAS SR UNSEC | | | 1 | 1FE | 9,821,237 | 108.6620 | 10,866,158 | 10,000,000 | 9,952,223 | | 12,539 | | | 5.750 | 5.910 | 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 | 103.6190 | 46,773,521 | 45,140,000 | 44,945,843 | | 24,577 | | | 3.250 | 3.320 | JD | 122,254 | 1,467,050 | 11/28/2016 | 12/01/2026 |
| 649840-CR-4 | NY STATE ELECTRIC & GAS SR UNSEC | | | | 1FE | 3,889,440 | 95.4800 | 3,819,212 | 4,000,000 | 3,889,653 | | 213 | | | 3.300 | 3.449 | MS | 42,533 | | 12/02/2019 | 09/15/2049 |
| 650119-AR-1 | NEW YORK UNIVERSITY UNSEC | | | 1 | 1FE | 65,000,000 | 102.3210 | 66,508,792 | 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 | LS | | 1 | 3FE | 5,255,450 | 102.5570 | 5,127,867 | 5,000,000 | 5,154,500 | | (30,123) | | | 4.000 | 3.281 | JD | 16,667 | 200,000 | 06/29/2016 | 12/01/2024 |
| 651229-AV-8 | NEWELL BRANDS INC SR UNSEC | | | 1 | 3FE | 20,143,754 | 103.8580 | 20,927,481 | 20,150,000 | 20,146,905 | | 877 | | | 3.850 | 3.855 | AO | 193,944 | 775,775 | 03/18/2016 | 04/01/2023 |
| 651229-AW-6 | NEWELL BRANDS INC SR UNSEC | | | 1 | 3FE | 15,842,933 | 104.1770 | 16,538,137 | 15,875,000 | 15,853,445 | | 2,953 | | | 4.200 | 4.225 | AO | 166,688 | 666,750 | 03/18/2016 | 04/01/2026 |
| 651639-AN-6 | NEWMONT GOLDCORP CORP CO.GUARNT | | | 1 | 2FE | 62,254,785 | 102.6080 | 63,976,016 | 62,350,000 | 62,370,375 | | (15,615) | | | 3.500 | 3.474 | MS | 642,551 | 2,182,250 | 11/23/2016 | 03/15/2022 |
| 651639-AP-1 | NEWMONT GOLDCORP CORP CO.GUARNT | | | 1 | 2FE | 20,716,700 | 116.7840 | 23,356,897 | 20,000,000 | 20,683,769 | | (18,874) | | | 4.875 | 4.620 | MS | 287,083 | 975,000 | 10/02/2017 | 03/15/2042 |
| 651639-AW-6 | NEWMONT GOLDCORP CORP CO.GUARNT | | | | 2FE | 77,743,511 | 128.1070 | 77,530,181 | 60,520,000 | 77,457,344 | | (286,167) | | | 5.875 | 3.492 | AO | 888,888 | 1,777,775 | 08/28/2019 | 04/01/2035 |
| 65339K-BJ-8 | NEXTERA ENERGY CAPITAL CO.GUARNT | | | 2 | 2FE | 11,754,688 | 106.3160 | 12,545,310 | 11,800,000 | 11,757,514 | | 2,826 | | | 3.500 | 3.546 | AO | 103,250 | 203,058 | 03/28/2019 | 04/01/2029 |
| 65339K-BM-1 | NEXTERA ENERGY CAPITAL | | | 1 | 2FE | 3,062,608 | 100.3830 | 3,086,791 | 3,075,000 | 3,062,862 | | 254 | | | 2.750 | 2.796 | MN | 20,671 | | 10/01/2019 | 11/01/2029 |
| 65342Q-AB-8 | NEXTERA ENERGY OPERATING CO.GUARNT | | | 2 | 3FE | 43,680,000 | 104.2500 | 45,609,375 | 43,750,000 | 43,677,550 | | 5,868 | | | 4.500 | 4.522 | MS | 579,688 | 1,968,750 | 05/02/2018 | 09/15/2027 |
| 65364U-AH-9 | NIAGARA MOHAWK POWER SR UNSEC | | | 1 | 1FE | 13,899,861 | 113.2780 | 15,745,596 | 13,900,000 | 13,899,974 | | 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 | 105.1080 | 26,277,064 | 25,000,000 | 24,999,938 | | 12 | | | 3.508 | 3.508 | AO | 219,250 | 877,000 | 09/22/2014 | 10/01/2024 |
| 65409Q-BB-7 | NIELSEN FINANCE LLC/CO CO.GUARNT | | | 1 | 4FE | 60,124,469 | 100.3750 | 60,250,094 | 60,025,000 | 59,990,954 | | (28,828) | | | 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 | 123.6480 | 30,912,086 | 25,000,000 | 25,000,000 | | | | | 7.990 | 7.991 | MS | 588,153 | 1,997,500 | 04/30/1997 | 05/05/2027 |
| 65473P-AH-8 | NISOURCE INC SR UNSEC | | | 2 | 2FE | 14,973,900 | 99.5190 | 14,927,829 | 15,000,000 | 14,974,853 | | 953 | | | 2.950 | 2.970 | MS | 170,854 | | 08/07/2019 | 09/01/2029 |
| 65473Q-B*-3 | NISOURCE FINANCE CORP. D-SR-UNSEC | | | 1 | 2 | 50,000,000 | 115.3010 | 57,650,500 | 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 | 105.0840 | 13,871,124 | 13,200,000 | 13,308,220 | | (13,178) | | | 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 | 110.6070 | 33,182,213 | 30,000,000 | 30,497,046 | | (9,956) | | | 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 | 105.1200 | 26,279,993 | 25,000,000 | 24,974,544 | | 483 | | | 3.950 | 3.956 | MS | 249,618 | 987,500 | 09/05/2017 | 03/30/2048 |
| 65486A-AA-1 | NLV FINANCIAL CORP SR UNSEC | | | 1 | 2FE | 3,064,054 | 134.6530 | 5,485,765 | 4,074,000 | 3,248,587 | | 26,946 | | | 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 | 120.4420 | 24,088,327 | 20,000,000 | 19,886,331 | | 2,595 | | | 6.000 | 6.048 | MS | 400,000 | 1,200,000 | 02/15/2011 | 03/01/2041 |
| 655044-AG-0 | NOBLE ENERGY INC SR UNSEC | | | 1 | 2FE | 28,834,700 | 112.3810 | 32,590,504 | 29,000,000 | 28,851,555 | | 3,047 | | | 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 | 105.6210 | 6,944,596 | 6,575,000 | 6,564,309 | | 1,954 | | | 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 | 111.3360 | 9,741,879 | 8,750,000 | 8,691,194 | | 1,155 | | | 5.050 | 5.098 | MN | 56,462 | 441,875 | 11/04/2014 | 11/15/2044 |
| 655664-AP-5 | NORDSTROM INC SR UNSEC | | | 1 | 2FE | 32,385,394 | 102.6130 | 33,144,156 | 32,300,000 | 32,315,992 | | (9,693) | | | 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 | 137.1450 | 1,371 | 1,000 | 1,096 | | (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 | 116.2910 | 5,814,563 | 5,000,000 | 4,888,183 | | 17,103 | | | 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 | 120.8730 | 24,174,596 | 20,000,000 | 19,213,557 | | 54,279 | | | 5.640 | 6.171 | 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 | 102.1260 | 40,186,590 | 39,350,000 | 39,319,506 | | 14,700 | | | 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 | 102.0420 | 13,265,462 | 13,000,000 | 12,965,275 | | 14,669 | | | 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 | 106.4760 | 10,647,599 | 10,000,000 | 9,999,989 | | | | | 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 | 114.2610 | 10,690,219 | 9,356,000 | 9,286,772 | | 1,541 | | | 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 | 106.0550 | 26,513,828 | 25,000,000 | 24,994,444 | | 1,249 | | | 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 | 115.0950 | 28,773,766 | 25,000,000 | 24,947,131 | | 1,099 | | | 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 | 118.3000 | 5,915,023 | 5,000,000 | 5,538,309 | | (11,993) | | | 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 | 109.7150 | 19,588,524 | 17,854,000 | 17,205,651 | | 8,842 | | | 4.050 | 4.255 | FA | 273,166 | 723,087 | 08/16/2018 | 08/15/2052 |
| 655844-BX-5 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 108,756,611 | 107.0630 | 117,788,194 | 110,018,000 | 108,796,037 | | 23,352 | | | 3.942 | 4.008 | MN | 722,818 | 4,336,910 | 05/23/2018 | 11/01/2047 |
| 655844-BY-3 | NORFOLK SOUTHERN CORP SR UNSEC | | | 1 | 2FE | 19,136,757 | 112.6950 | 21,665,699 | 19,225,000 | 19,136,757 | | | | | 4.150 | 4.178 | FA | 272,594 | 797,838 | 02/13/2018 | 02/28/2048 |
| 655855-FB-5 | NORFOLK SOUTHERN RAIL CO SR UNSEC | | | | 2FE | 2,942,571 | 154.3970 | 3,582,014 | 2,320,000 | 2,839,816 | | (9,905) | | | 7.875 | 6.069 | MN | 23,345 | 182,700 | 01/03/2005 | 05/15/2043 |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC | | | | 5 | 0 | 0.0000 | | | | | | | | 14.000 | 0.000 | MJSD | | (1,618,544) | 12/31/2018 | 10/01/2024 |
| 662352-AA-1 | NORTHWELL HEALTHCARE INC SECURED | | | | 1FE | 8,842,377 | 113.9640 | 9,337,093 | 8,193,000 | 8,808,659 | | (15,648) | | | 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 | 101.4420 | 5,198,881 | 5,125,000 | 5,065,171 | | 16,753 | | | 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 | 103.1100 | 10,233,670 | 9,925,000 | 9,919,504 | | 991 | | | 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 | 110.8900 | 2,772,257 | 2,500,000 | 2,500,000 | | | | | 4.119 | 4.119 | AO | 25,744 | 102,975 | 06/20/2018 | 10/01/2048 |
| 665228-B*-2 | NORTHERN ILLINOIS GAS CO SR-SEC | | | 1 | 1 | 17,500,000 | 125.3260 | 21,932,050 | 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 | 131.7830 | 54,031,030 | 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 | 121.9860 | 3,659,581 | 3,000,000 | 3,138,801 | | (13,018) | | | 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 | 99.9710 | 36,989,270 | 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 | | | | 1 | 7,000,000 | 106.9630 | 7,487,410 | 7,000,000 | 7,000,000 | | | | | 4.080 | 4.080 | FA | 107,100 | 285,600 | 08/16/2018 | 08/16/2039 |
| 665228-F*-8 | NORTHERN ILLINOIS GAS CO SR-SEC | | | | 1 | 43,000,000 | 113.1650 | 48,660,950 | 43,000,000 | 43,000,000 | | | | | 4.190 | 4.190 | FA | 675,638 | 1,426,346 | 11/01/2018 | 08/16/2048 |
| 66550#-AB-7 | NORTHERN NEW ENGLAND ENERGY CO B-SR | | | 1 | 2 | 20,000,000 | 108.0920 | 21,618,400 | 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 | 121.0920 | 24,218,341 | 20,000,000 | 19,989,294 | | 358 | | | 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 | 102.3930 | 10,239,296 | 10,000,000 | 9,999,735 | | 178 | | | 4.250 | 4.252 | JD | 35,417 | 425,000 | 04/15/2011 | 06/01/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 665501-AK-8 | NORTHERN NATURAL GAS CO SR UNSEC | | | 1 | 1FE | 49,913,000 | 105.2660 | 52,632,950 | 50,000,000 | 49,926,615 | | 1,924 | | | 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 | 112.4380 | 13,492,527 | 12,000,000 | 11,997,980 | | 20 | | | 4.300 | 4.301 | JJ | 237,933 | 513,133 | 07/12/2018 | 01/15/2049 |
| 665772-BN-8 | NORTHERN STATES PWR-MINN 1ST MORTG | | | | 1FE | 17,758,450 | 123.3070 | 24,661,435 | 20,000,000 | 18,983,570 | | 135,368 | | | 7.125 | 8.271 | 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 | 126.6340 | 15,381,018 | 12,146,000 | 11,926,973 | | 17,198 | | | 6.500 | 6.774 | 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 | 122.2420 | 22,810,414 | 18,660,000 | 16,572,019 | | 73,983 | | | 5.250 | 6.381 | 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 | 138.1810 | 31,090,792 | 22,500,000 | 22,257,223 | | 7,808 | | | 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 | 131.1340 | 36,061,973 | 27,500,000 | 27,456,701 | | 1,179 | | | 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 | 120.2360 | 24,047,141 | 20,000,000 | 19,953,494 | | 1,288 | | | 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 | 104.3800 | 52,189,788 | 50,000,000 | 49,608,851 | | 11,249 | | | 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 | 114.5510 | 8,247,673 | 7,200,000 | 7,181,312 | | 437 | | | 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 | 116.0940 | 17,472,126 | 15,050,000 | 14,899,378 | | 3,278 | | | 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 | 107.6600 | 30,117,944 | 27,975,000 | 27,819,281 | | 3,474 | | | 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 | 140.7320 | 30,960,969 | 22,000,000 | 21,855,502 | | 3,914 | | | 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 | 103.6460 | 20,729,129 | 20,000,000 | 19,860,065 | | 3,839 | | | 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 | 111.5020 | 11,150,197 | 10,000,000 | 9,963,612 | | 600 | | | 4.200 | 4.222 | MS | 140,000 | 407,167 | 09/05/2018 | 09/01/2048 |
| 665859-AM-6 | NORTHERN TRUST CORP SR UNSEC | | | | 1FE | 4,978,150 | 102.3930 | 5,119,646 | 5,000,000 | 4,995,883 | | 2,395 | | | 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 | 101.2350 | 51,275,671 | 50,650,000 | 50,124,332 | | 190,659 | | | 2.375 | 2.791 | FA | 497,882 | 1,202,938 | 08/20/2013 | 08/02/2022 |
| 665859-AU-8 | NORTHERN TRUST CORP SR UNSEC | | | 2 | 1FE | 19,981,200 | 104.9170 | 20,983,470 | 20,000,000 | 19,982,272 | | 1,072 | | | 3.150 | 3.161 | MN | 101,500 | 315,000 | 04/30/2019 | 05/03/2029 |
| 66621#-AA-4 | NORTHFIELD MOUNTAIN LLC SR-UNSEC | | | | 2PL | 62,000,000 | 103.8960 | 64,415,520 | 62,000,000 | 62,000,000 | | | | | 4.500 | 4.525 | MJSD | 15,500 | 1,278,750 | 07/18/2019 | 07/18/2034 |
| 666807-AW-2 | NORTHROP GRUMMAN SYSTEMS CO.GUARNT | | | 1 | 2FE | 19,196,652 | 143.4980 | 25,829,699 | 18,000,000 | 18,751,018 | | (45,238) | | | 7.750 | 7.187 | FA | 527,000 | 1,395,000 | 10/31/2008 | 02/15/2031 |
| 666807-BD-3 | NORTHROP GRUMMAN CORP SR UNSEC | | | 1 | 2FE | 57,428,700 | 121.2340 | 69,709,610 | 57,500,000 | 57,441,170 | | 1,560 | | | 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 | 104.1880 | 62,512,836 | 60,000,000 | 59,875,163 | | 32,292 | | | 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 | 107.4800 | 21,173,494 | 19,700,000 | 19,596,209 | | 2,346 | | | 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 | 111.5080 | 54,694,776 | 49,050,000 | 47,881,861 | | 21,242 | | | 4.030 | 4.174 | AO | 417,307 | 1,976,715 | 09/18/2018 | 10/15/2047 |
| 667274-AA-2 | NORTHWELL HEALTHCARE INC SECURED | | | 1 | 1FE | 106,026,530 | 102.1420 | 110,396,927 | 108,082,000 | 106,128,879 | | 36,209 | | | 3.979 | 4.088 | MN | 716,764 | 4,300,583 | 03/27/2017 | 11/01/2046 |
| 667274-AB-0 | NORTHWELL HEALTHCARE INC SECURED | LS | | 2 | 1FE | 800,000 | 101.6230 | 812,984 | 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 | 107.2470 | 38,238,879 | 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 | 125.6830 | 12,568,260 | 10,000,000 | 9,964,968 | | 1,861 | | | 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 | 100.2330 | 20,046,693 | 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 | 100.1350 | 10,013,539 | 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 | 103.4080 | 7,755,575 | 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 | 101.7260 | 10,172,641 | 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 | 108.1060 | 8,107,943 | 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 | 103.3370 | 2,583,419 | 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 | 111.3310 | 53,550,076 | 48,100,000 | 48,042,563 | | 1,271 | | | 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 | 103.0030 | 49,441,440 | 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 | 102.9630 | 24,711,120 | 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 | 113.7310 | 15,922,340 | 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 | 107.1250 | 5,356,250 | 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 | 103.2350 | 51,617,500 | 50,000,000 | 50,000,000 | | | | | 4.110 | 4.110 | JJ | 1,027,500 | 2,055,000 | 06/23/2015 | 07/01/2045 |
| 668074-F*-3 | NWERN CORP SR-SEC | | | 1 | 1 | 27,500,000 | 105.0260 | 28,882,150 | 27,500,000 | 27,500,000 | | | | | 4.260 | 4.260 | MS | 299,383 | 1,171,500 | 09/15/2015 | 09/29/2040 |
| 668074-G#-8 | NWERN CORP SR-SEC | | | 1 | 1 | 11,000,000 | 103.4000 | 11,374,000 | 11,000,000 | 11,000,000 | | | | | 3.980 | 3.980 | MS | 126,476 | | 09/17/2019 | 09/17/2049 |
| 668074-G*-2 | NWERN CORP SR-SEC | | | 1 | 1 | 50,000,000 | 107.3760 | 53,688,000 | 50,000,000 | 50,000,000 | | | | | 4.030 | 4.030 | MN | 307,847 | 2,015,000 | 11/06/2017 | 11/06/2047 |
| 668074-G@-0 | NWERN CORP SR-SEC | | | 1 | 1 | 11,000,000 | 114.1160 | 12,552,760 | 11,000,000 | 11,000,000 | | | | | 3.980 | 3.980 | JD | 6,081 | 218,900 | 06/26/2019 | 06/26/2049 |
| 668138-AA-8 | NORTHWESTERN MUTUAL LIFE SUBORD | | | 1 | 1FE | 3,991,480 | 105.0680 | 4,202,722 | 4,000,000 | 3,991,855 | | 162 | | | 3.850 | 3.862 | MS | 38,928 | 154,000 | 09/21/2017 | 09/30/2047 |
| 668444-AA-0 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 30,000,000 | 114.9390 | 34,481,593 | 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 | 124.0660 | 73,956,016 | 59,610,000 | 59,912,670 | | (9,165) | | | 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 | 111.9390 | 16,706,961 | 14,925,000 | 14,408,353 | | 9,966 | | | 3.868 | 4.078 | JD | 48,108 | 577,299 | 09/08/2015 | 12/01/2048 |
| 668444-AP-7 | NORTHWESTERN UNIVERSITY UNSEC | | | 1 | 1FE | 56,880,465 | 102.9940 | 58,602,834 | 56,899,000 | 56,880,707 | | 242 | | | 3.812 | 3.814 | JD | 180,749 | 2,168,990 | 04/16/2019 | 12/01/2050 |
| 66988A-AE-4 | NOVANT HEALTH INC UNSEC | | | 1 | 1FE | 48,682,330 | 113.5700 | 55,667,708 | 49,016,000 | 48,720,835 | | 6,794 | | | 4.371 | 4.411 | MN | 357,082 | 2,142,489 | 02/21/2019 | 11/01/2043 |
| 66989H-AD-0 | NOVARTIS CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 31,259,655 | 100.7680 | 31,741,823 | 31,500,000 | 31,490,979 | | 28,726 | | | 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 | 101.5590 | 25,085,037 | 24,700,000 | 24,643,183 | | 19,923 | | | 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 | 110.3270 | 29,981,270 | 27,175,000 | 27,506,752 | | (9,405) | | | 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 | 105.8160 | 42,326,430 | 40,000,000 | 39,865,571 | | 28,160 | | | 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 | 121.5470 | 18,232,095 | 15,000,000 | 14,891,396 | | 2,434 | | | 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 | 105.0140 | 15,752,146 | 15,000,000 | 14,907,125 | | 14,163 | | | 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 | 115.7860 | 40,524,963 | 35,000,000 | 34,468,227 | | 11,360 | | | 4.000 | 4.096 | MN | 159,444 | 1,400,000 | 12/03/2015 | 11/20/2045 |

# 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 |
| 67021C-AC-1 | NSTAR ELECTRIC CO SR UNSEC | | | 1 | 1FE | 19,788,600 | 128.3000 | 25,660,065 | 20,000,000 | 19,844,112 | | 5,657 | | | 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 | 127.9880 | 14,718,577 | 11,500,000 | 11,356,509 | | 3,745 | | | 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 | 100.8850 | 15,132,713 | 15,000,000 | 14,987,545 | | 4,267 | | | 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 | 115.5600 | 12,653,766 | 10,950,000 | 10,882,326 | | 1,535 | | | 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 | 104.9800 | 20,995,922 | 20,000,000 | 19,939,680 | | 9,161 | | | 3.250 | 3.307 | MN | 83,056 | 650,000 | 11/13/2015 | 11/15/2025 |
| 67021C-AN-7 | NSTAR ELECTRIC CO SR UNSEC | | | 2 | 1FE | 10,227,450 | 105.4530 | 10,808,952 | 10,250,000 | 10,228,641 | | 1,191 | | | 3.250 | 3.276 | MN | 42,566 | 164,712 | 05/14/2019 | 05/15/2029 |
| 67022*-AB-9 | NSTAR GAS CO SR-SEC | | | | 1 | 40,000,000 | 110.6650 | 44,266,000 | 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 | 103.6590 | 5,182,956 | 5,000,000 | 5,039,160 | | (25,435) | | | 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 | 103.9880 | 4,367,515 | 4,200,000 | 4,195,252 | | 1,659 | | | 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 | 104.5700 | 33,739,383 | 32,265,000 | 32,194,671 | | 17,684 | | | 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 | 105.7140 | 34,944,714 | 33,056,000 | 33,391,720 | | (50,396) | | | 3.550 | 3.360 | 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 | 106.6180 | 51,949,706 | 48,725,000 | 48,621,056 | | 11,537 | | | 3.600 | 3.632 | MS | 584,700 | 1,754,100 | 08/16/2017 | 09/01/2027 |
| 67105@-AF-8 | OSI GROUP-LLC SR-SECURED | | | 4 | 2PL | 50,000,000 | 106.2940 | 53,147,000 | 50,000,000 | 50,000,000 | | | | | 4.350 | 4.350 | MS | 598,125 | 2,175,000 | 03/22/2018 | 03/22/2028 |
| 674003-B*-8 | OAKTREE CAPITAL L.P. | | | | 1 | 26,000,000 | 103.7480 | 26,974,480 | 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 | 104.1860 | 57,302,300 | 55,000,000 | 55,000,000 | | | | | 3.780 | 3.780 | JD | 75,075 | 2,079,000 | 12/18/2017 | 12/18/2032 |
| 67457M-AJ-7 | OCCIDENTAL COLLEGE | | | 1 | 1FE | 20,510,000 | 95.2940 | 19,544,821 | 20,510,000 | 20,510,000 | | | | | 3.508 | 3.508 | AO | 149,894 | | 10/08/2019 | 10/01/2049 |
| 674599-BY-0 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 51,304,197 | 101.7270 | 52,202,379 | 51,316,000 | 51,314,911 | | 2,230 | | | 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 | 2FE | 9,809,300 | 101.7460 | 10,174,610 | 10,000,000 | 9,955,909 | | 19,732 | | | 3.125 | 3.342 | FA | 118,056 | 312,500 | 08/15/2011 | 02/15/2022 |
| 674599-CE-3 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 38,302,814 | 100.7390 | 37,928,153 | 37,650,000 | 37,833,051 | | (68,151) | | | 2.700 | 2.504 | FA | 384,030 | 1,016,550 | 07/31/2012 | 02/15/2023 |
| 674599-CH-6 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 17,953,971 | 102.5820 | 18,459,704 | 17,995,000 | 17,967,791 | | 4,052 | | | 3.400 | 3.427 | AO | 129,164 | 611,830 | 03/28/2016 | 04/15/2026 |
| 674599-CJ-2 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 20,663,398 | 100.9790 | 21,028,874 | 20,825,000 | 20,674,233 | | 2,976 | | | 4.400 | 4.447 | AO | 193,441 | 916,300 | 03/28/2016 | 04/15/2046 |
| 674599-CL-7 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 14,966,400 | 96.9200 | 14,538,041 | 15,000,000 | 14,970,716 | | 579 | | | 4.100 | 4.112 | FA | 232,333 | 615,000 | 11/02/2016 | 02/15/2047 |
| 674599-CM-5 | OCCIDENTAL PETROLEUM COR SR UNSEC | | | 1 | 2FE | 24,472,549 | 100.1520 | 25,037,897 | 25,000,000 | 24,615,862 | | 49,572 | | | 3.000 | 3.242 | FA | 283,333 | 750,000 | 11/21/2016 | 02/15/2027 |
| 674599-DD-4 | OCCIDENTAL PETROLEUM COR | | | | 2FE | 13,209,000 | 130.0180 | 13,001,829 | 10,000,000 | 13,146,702 | | (62,298) | | | 7.500 | 4.016 | MN | 125,000 | 375,000 | 09/12/2019 | 05/01/2031 |
| 674599-DJ-1 | OCCIDENTAL PETROLEUM COR | | | | 2FE | 35,678,179 | 119.8920 | 35,943,760 | 29,980,000 | 35,629,957 | | (48,222) | | | 6.200 | 4.740 | MS | 547,302 | | 09/12/2019 | 03/15/2040 |
| 674599-DR-3 | OCCIDENTAL PETROLEUM COR | | | | 2FE | 6,041,300 | 124.1540 | 6,207,718 | 5,000,000 | 6,012,761 | | (28,539) | | | 7.150 | 4.249 | MN | 45,681 | 178,750 | 09/12/2019 | 05/15/2028 |
| 677050-AG-1 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 32,000,000 | 124.6740 | 39,895,665 | 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 | 119.8200 | 46,130,660 | 38,500,000 | 38,405,118 | | 1,186 | | | 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 | 101.2420 | 27,841,420 | 27,500,000 | 27,363,644 | | 3,469 | | | 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 | 104.7390 | 11,730,794 | 11,200,000 | 11,136,279 | | 1,394 | | | 4.550 | 4.589 | JD | 42,467 | 509,600 | 06/09/2014 | 06/01/2044 |
| 677050-AL-0 | OGLETHORPE POWER CORP 1ST MORTG | | | 1 | 2FE | 5,902,200 | 100.2620 | 6,015,702 | 6,000,000 | 5,908,496 | | 1,839 | | | 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 | 120.1410 | 30,035,365 | 25,000,000 | 24,947,162 | | 1,348 | | | 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 | 135.4450 | 10,158,359 | 7,500,000 | 7,477,163 | | 1,065 | | | 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 | 105.9400 | 21,188,071 | 20,000,000 | 19,984,515 | | 8,223 | | | 5.375 | 5.422 | AO | 268,750 | 1,075,000 | 09/21/2009 | 10/01/2021 |
| 677415-CR-0 | OHIO POWER COMPANY SR UNSEC | | | 2 | 1FE | 2,493,900 | 111.9480 | 2,798,698 | 2,500,000 | 2,493,991 | | 91 | | | 4.000 | 4.014 | JD | 8,333 | 52,500 | 05/20/2019 | 06/01/2049 |
| 67755#-AB-8 | OHIO STATE ENERGY PARTNERS | | | | 1PL | 50,000,000 | 100.7510 | 50,375,500 | 50,000,000 | 50,000,000 | | | | | 4.130 | 4.151 | MJSD | 5,736 | 2,065,000 | 07/06/2017 | 07/06/2037 |
| 67755#-AD-4 | OHIO STATE ENERGY PARTNERS SR-UNSEC | | | | 1Z | 19,000,000 | 94.3400 | 17,924,600 | 19,000,000 | 19,000,000 | | | | | 3.820 | 3.839 | MJSD | 2,016 | 110,886 | 11/06/2019 | 11/06/2049 |
| 67755*-AA-4 | OHIO STATE ENERGY PARTNERS HLD | | | | 2PL | 30,000,000 | 108.4550 | 32,536,500 | 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 | | | | 2PL | 70,000,000 | 109.6270 | 76,738,900 | 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 | 125.2700 | 25,053,975 | 20,000,000 | 19,861,293 | | 5,065 | | | 5.750 | 5.817 | JJ | 530,278 | 1,150,000 | 03/21/2006 | 01/15/2036 |
| 678858-BL-4 | OKLAHOMA G&E CO SR UNSEC | | | 1 | 1FE | 12,419,750 | 127.8970 | 15,987,118 | 12,500,000 | 12,432,256 | | 1,680 | | | 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 | 102.2310 | 27,213,879 | 26,620,000 | 26,611,896 | | 210 | | | 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 | 112.9910 | 20,790,305 | 18,400,000 | 18,378,837 | | 465 | | | 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 | 104.7930 | 20,958,518 | 20,000,000 | 19,677,054 | | 7,320 | | | 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 | 114.3000 | 171,450,000 | 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 | | | 1 | 3FE | 16,860,000 | 104.2500 | 17,514,000 | 16,800,000 | 16,841,676 | | (6,839) | | | 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 | 101.5000 | 23,345,000 | 23,000,000 | 21,925,893 | | 77,373 | | | 5.000 | 5.613 | FA | 479,167 | 1,150,000 | 07/20/2018 | 02/01/2030 |
| 68217F-AA-0 | OMNICOM GP/OMNICOM CAP SR UNSEC | | | 1 | 2FE | 49,217,292 | 105.2660 | 50,256,919 | 47,743,000 | 48,757,736 | | (150,080) | | | 3.600 | 3.210 | 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 | 111.6970 | 59,199,312 | 53,000,000 | 52,672,969 | | 107,342 | | | 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 | 140.4240 | 2,808,486 | 2,000,000 | 2,119,648 | | (6,261) | | | 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 | 127.9380 | 50,030,070 | 39,105,000 | 38,980,414 | | 3,237 | | | 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 | 119.4970 | 76,388,571 | 63,925,000 | 64,037,359 | | (3,411) | | | 4.550 | 4.537 | 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 | 108.4010 | 38,287,401 | 35,320,000 | 35,892,332 | | (17,348) | | | 3.750 | 3.641 | 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 | 105.0550 | 13,053,117 | 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 | 118.6170 | 21,706,873 | 18,300,000 | 18,300,970 | | (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 | 118.4900 | 6,516,954 | 5,500,000 | 5,441,248 | | 948 | | | 4.500 | 4.567 | MN | 41,250 | 244,750 | 11/01/2018 | 11/01/2048 |
| 682680-AB-9 | ONEOK INC CO.GUARNT | | | 1 | 2FE | 12,952,420 | 125.3600 | 16,296,808 | 13,000,000 | 12,975,548 | | 1,981 | | | 6.875 | 6.904 | AO | 223,438 | 893,750 | 09/25/1998 | 09/30/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 682680-AN-3 | ONEOK INC CO.GUARNT | | | 1 | 2FE | 9,975,200 | 119.8160 | 11,981,609 | 10,000,000 | 9,982,062 | | 688 | | | 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 | 103.7330 | 15,559,883 | 15,000,000 | 14,998,229 | | 797 | | | 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 | 127.4010 | 3,822,021 | 3,000,000 | 2,956,004 | | 1,377 | | | 6.650 | 6.798 | AO | 49,875 | 199,500 | 08/24/2007 | 10/01/2036 |
| 68268N-AJ-2 | ONEOK PARTNERS LP CO.GUARNT | | | 1 | 2FE | 29,963,965 | 102.8700 | 30,552,318 | 29,700,000 | 29,766,573 | | (30,199) | | | 3.375 | 3.264 | AO | 250,594 | 1,002,375 | 10/25/2012 | 10/01/2022 |
| 68389X-AK-1 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 24,928,630 | 100.9650 | 25,216,039 | 24,975,000 | 24,971,667 | | 6,017 | | | 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 | 101.8070 | 56,782,652 | 55,775,000 | 55,606,827 | | 56,961 | | | 2.500 | 2.612 | AO | 294,368 | 1,394,375 | 09/11/2014 | 10/15/2022 |
| 68389X-AU-9 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 58,891,013 | 105.4890 | 62,264,625 | 59,025,000 | 58,958,798 | | 13,327 | | | 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 | 106.4560 | 28,743,177 | 27,000,000 | 26,760,586 | | 18,929 | | | 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 | 111.3050 | 22,261,019 | 20,000,000 | 19,887,878 | | 5,215 | | | 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 | 109.3970 | 43,758,661 | 40,000,000 | 39,995,038 | | 211 | | | 3.850 | 3.851 | JJ | 710,111 | 1,540,000 | 06/29/2016 | 07/15/2036 |
| 68389X-BL-8 | ORACLE CORP SR UNSEC | | | 2 | 1FE | 20,195,780 | 101.6060 | 20,829,132 | 20,500,000 | 20,244,744 | | 48,964 | | | 2.400 | 2.756 | MS | 144,867 | 246,000 | 03/28/2019 | 09/15/2023 |
| 68389X-BM-6 | ORACLE CORP SR UNSEC | | | 1 | 1FE | 1,992,480 | 102.1930 | 2,043,867 | 2,000,000 | 1,994,875 | | 720 | | | 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 | 109.0310 | 22,951,018 | 21,050,000 | 20,976,879 | | 2,806 | | | 3.800 | 3.827 | MN | 102,209 | 799,900 | 11/07/2017 | 11/15/2037 |
| 686514-AF-7 | ORLANDO HEALTH OBL GRP UNSEC | | | 1 | 1FE | 19,500,000 | 109.5090 | 21,354,259 | 19,500,000 | 19,500,000 | | | | | 4.089 | 4.089 | AO | 199,339 | 797,355 | 01/30/2018 | 10/01/2048 |
| 686514-AG-5 | ORLANDO HEALTH OBL GRP UNSEC | | | 2 | 1FE | 13,802,360 | 114.2500 | 15,755,100 | 13,790,000 | 13,802,130 | | (230) | | | 4.461 | 4.456 | AO | 153,793 | 401,571 | 02/06/2019 | 10/01/2049 |
| 686515-AA-5 | ORLANDO HEALTH OBL GRP UNSEC | | | 1 | 1FE | 16,124,407 | 113.7090 | 18,250,372 | 16,050,000 | 16,118,958 | | (1,528) | | | 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 | 108.1970 | 25,967,280 | 24,000,000 | 23,669,737 | | 111,137 | | | 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 | 110.5790 | 66,347,400 | 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 | 106.7500 | 8,540,000 | 8,000,000 | 7,967,889 | | 7,722 | | | 5.875 | 6.000 | FA | 177,556 | 470,000 | 08/11/2015 | 08/15/2023 |
| 69073T-AS-2 | OWENS-BROCKWAY CO.GUARNT | LS | | | 4FE | 27,500,000 | 109.2500 | 30,043,750 | 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 | 103.7990 | 20,759,800 | 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 | LS | | 1 | 4FE | 17,140,000 | 103.0000 | 17,654,200 | 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 | 126.6670 | 3,800,004 | 3,000,000 | 3,038,841 | | (1,704) | | | 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 | 135.6550 | 17,635,091 | 13,000,000 | 12,969,973 | | 1,313 | | | 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 | 2,997,360 | 100.9450 | 3,028,336 | 3,000,000 | 2,999,223 | | 275 | | | 2.375 | 2.385 | MS | 20,979 | 71,250 | 09/10/2012 | 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 | 104.7720 | 10,477,182 | 10,000,000 | 10,042,955 | | (5,150) | | | 3.150 | 3.084 | MN | 36,750 | 315,000 | 06/19/2017 | 05/19/2027 |
| 693475-AW-5 | PNC FINANCIAL SERVICES SR UNSEC | | | 2 | 1FE | 25,209,600 | 106.5910 | 26,914,148 | 25,250,000 | 25,212,000 | | 2,400 | | | 3.450 | 3.469 | AO | 164,546 | 437,982 | 04/16/2019 | 04/23/2029 |
| 693476-BN-2 | PNC FINANCIAL SERVICES SR UNSEC | | | 1 | 1FE | 24,861,000 | 102.7020 | 25,675,480 | 25,000,000 | 24,965,579 | | 14,923 | | | 3.300 | 3.366 | MS | 258,958 | 825,000 | 03/05/2012 | 03/08/2022 |
| 69349L-AK-4 | PNC BANK NA SUBORD | | | 1 | 1FE | 44,860,100 | 102.3050 | 46,037,173 | 45,000,000 | 44,952,556 | | 14,502 | | | 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 | 109.6520 | 19,243,908 | 17,550,000 | 17,543,228 | | 649 | | | 4.050 | 4.055 | JJ | 306,028 | 710,775 | 07/30/2018 | 07/26/2028 |
| 69349L-AS-7 | PNC BANK NA SERIES BKNT | | | | 1FE | 1,219,892 | 99.7960 | 1,222,495 | 1,225,000 | 1,219,979 | | 87 | | | 2.700 | 2.748 | AO | 6,339 | | 10/17/2019 | 10/22/2029 |
| 69351U-AH-6 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 19,994,600 | 138.2040 | 27,640,774 | 20,000,000 | 19,995,817 | | 125 | | | 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 | 139.6970 | 6,984,836 | 5,000,000 | 4,975,001 | | 647 | | | 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 | 101.5870 | 16,761,923 | 16,500,000 | 16,479,849 | | 11,338 | | | 3.000 | 3.074 | MS | 145,750 | 495,000 | 08/18/2011 | 09/15/2021 |
| 69351U-AQ-6 | PPL ELECTRIC UTILITIES 1ST MORTG | LS | | 1 | 1FE | 22,806,188 | 100.9900 | 23,303,331 | 23,075,000 | 22,990,513 | | 29,887 | | | 2.500 | 2.643 | MS | 192,292 | 576,875 | 06/25/2013 | 09/01/2022 |
| 69351U-AR-4 | PPL ELECTRIC UTILITIES 1ST MORTG | | | 1 | 1FE | 9,638,502 | 120.7960 | 11,717,168 | 9,700,000 | 9,645,579 | | 1,229 | | | 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 | 112.2860 | 33,685,695 | 30,000,000 | 29,685,408 | | 7,269 | | | 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 | 113.0310 | 16,643,789 | 14,725,000 | 14,641,925 | | 1,767 | | | 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 | 111.2290 | 19,465,099 | 17,500,000 | 17,332,152 | | 3,317 | | | 3.950 | 4.008 | JD | 57,604 | 691,250 | 05/08/2017 | 06/01/2047 |
| 69351U-AW-3 | PPL ELECTRIC UTILITIES 1ST MORTG | | | | 1FE | 1,425,655 | 95.2680 | 1,381,385 | 1,450,000 | 1,425,817 | | 162 | | | 3.000 | 3.086 | AO | 13,896 | | 09/03/2019 | 10/01/2049 |
| 69352P-AF-0 | PPL CAPITAL FUNDING INC CO.GUARNT | | | 1 | 2FE | 29,512,680 | 103.1850 | 30,542,844 | 29,600,000 | 29,566,905 | | 8,981 | | | 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 | 105.2410 | 7,261,630 | 6,900,000 | 6,889,422 | | 2,265 | | | 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 | 101.8860 | 14,085,685 | 13,825,000 | 13,813,087 | | 1,665 | | | 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 | 141.9530 | 14,195,252 | 10,000,000 | 9,851,909 | | 6,315 | | | 8.310 | 8.503 | MS | 277,000 | 831,000 | 04/30/2004 | 09/01/2032 |
| 69394*-AA-7 | PPM FINCO LP | | | 1 | 2PL | 50,000,000 | 96.1010 | 48,050,500 | 50,000,000 | 50,000,000 | | | | | 4.476 | 4.501 | MJSD | 6,217 | 2,051,824 | 08/01/2019 | 03/31/2054 |
| 69402#-AA-3 | PMAB LLC 10.5% cash 1% pik | | | | 5GI | 20,471,199 | 100.0000 | 20,471,199 | 20,471,199 | 20,471,199 | | | | | 11.500 | 11.669 | MJSD | 6,450 | 2,248,029 | 06/30/2019 | 08/02/2022 |
| 69418*-AA-9 | PACE LOAN GROUP 2019-1 LLC SR-UNSEC | | | | 1Z | 27,900,000 | 108.1330 | 30,169,107 | 27,900,000 | 27,900,000 | | | | | 4.250 | 4.250 | FA | 220,681 | | 12/20/2019 | 12/15/2051 |
| 694476-AA-0 | PACIFIC LIFE CORP SR UNSEC | | | 1 | 1FE | 50,993,698 | 130.5940 | 65,296,984 | 50,000,000 | 50,675,680 | | (29,012) | | | 6.600 | 6.449 | MS | 971,667 | 3,300,000 | 01/03/2005 | 09/15/2033 |
| 694476-AD-4 | PACIFIC LIFECORP SR UNSEC | | | 1 | 1FE | 40,357,471 | 116.0640 | 47,733,467 | 41,127,000 | 40,447,129 | | 16,987 | | | 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 | 126.8670 | 1,719,047 | 1,355,000 | 1,338,702 | | 680 | | | 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 | 122.7570 | 22,096,261 | 18,000,000 | 17,887,043 | | 4,607 | | | 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 | 134.7270 | 27,147,473 | 20,150,000 | 20,182,800 | | (1,132) | | | 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 | 132.0510 | 19,807,720 | 15,000,000 | 15,000,012 | | | | | 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 | 139.8900 | 6,994,512 | 5,000,000 | 4,943,193 | | 1,556 | | | 6.350 | 6.456 | JJ | 146,403 | 317,500 | 07/28/2008 | 07/15/2038 |
| 695114-CL-0 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 25,123,910 | 136.8160 | 34,614,558 | 25,300,000 | 25,156,853 | | 3,908 | | | 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 | 111.3210 | 16,698,104 | 15,000,000 | 14,958,948 | | 1,123 | | | 4.100 | 4.119 | FA | 256,250 | 615,000 | 01/03/2012 | 02/01/2042 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 695114-CP-1 | PACIFICORP 1ST MORTG | | | 1 | 1FE | 9,830,828 | 101.9230 | 9,937,499 | 9,750,000 | 9,767,383 | | (8,973) | | | 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 | 114.6630 | 57,331,465 | 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 | 114.6370 | 13,756,453 | 12,000,000 | 11,918,524 | | 26,122 | | | 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 | 115.3560 | 57,678,128 | 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 | 105.0490 | 38,132,935 | 36,300,000 | 36,196,432 | | 19,720 | | | 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 | 104.5770 | 20,026,497 | 19,150,000 | 19,098,412 | | 5,550 | | | 3.400 | 3.439 | JD | 28,938 | 651,100 | 12/11/2017 | 12/15/2027 |
| 695156-AU-3 | PACKAGING CORP OF AMERIC | | | 1 | 2FE | 9,212,915 | 100.5130 | 9,272,329 | 9,225,000 | 9,212,984 | | 68 | | | 3.000 | 3.015 | JD | 30,750 | | 11/18/2019 | 12/15/2029 |
| 69764*-AA-9 | PAMLICO PRIZELOGIC HLDGS LLC | | | | 5GI | 30,094,019 | 100.0000 | 30,094,019 | 30,094,019 | 30,094,019 | | | | | 12.750 | 12.953 | MJSD | 10,658 | 3,662,831 | 09/30/2019 | 12/30/2021 |
| 701094-AJ-3 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 2FE | 2,248,041 | 104.2080 | 2,344,686 | 2,250,000 | 2,248,487 | | 184 | | | 3.250 | 3.261 | MS | 24,375 | 73,125 | 12/12/2017 | 03/01/2027 |
| 701094-AL-8 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 2FE | 31,982,230 | 108.7620 | 35,394,363 | 32,543,000 | 32,000,169 | | 10,494 | | | 4.100 | 4.203 | MS | 444,754 | 1,334,263 | 08/14/2018 | 03/01/2047 |
| 701094-AN-4 | PARKER-HANNIFIN CORP SR UNSEC | | | 2 | 2FE | 5,283,411 | 104.3280 | 5,529,371 | 5,300,000 | 5,284,189 | | 778 | | | 3.250 | 3.287 | JD | 8,134 | 86,125 | 06/05/2019 | 06/14/2029 |
| 701094-AP-9 | PARKER-HANNIFIN CORP SR UNSEC | | | 2 | 2FE | 8,939,238 | 107.8030 | 9,783,104 | 9,075,000 | 8,940,528 | | 1,290 | | | 4.000 | 4.087 | JD | 17,142 | 181,500 | 06/05/2019 | 06/14/2049 |
| 70109H-AJ-4 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 2FE | 9,994,600 | 132.1360 | 13,213,570 | 10,000,000 | 9,995,637 | | 124 | | | 6.250 | 6.254 | MN | 79,861 | 625,000 | 05/13/2008 | 05/15/2038 |
| 70109H-AK-1 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 2FE | 24,674,626 | 103.7040 | 25,874,071 | 24,950,000 | 24,877,377 | | 25,102 | | | 3.500 | 3.614 | MS | 257,124 | 873,250 | 09/09/2010 | 09/15/2022 |
| 70109H-AM-7 | PARKER-HANNIFIN CORP SR UNSEC | | | 1 | 2FE | 43,636,233 | 110.5110 | 47,713,072 | 43,175,000 | 43,610,646 | | (21,886) | | | 4.200 | 4.106 | MN | 201,483 | 1,813,350 | 01/07/2019 | 11/21/2034 |
| 70213H-A*-9 | PARTNERS HEALTHCARE SYSS-INC. SR-UNSEC | | | 1 | 1 | 200,000,000 | 110.5760 | 221,152,000 | 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 | 115.2240 | 57,612,000 | 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 | 58,557,104 | 111.5490 | 65,300,868 | 58,540,000 | 58,556,145 | | (185) | | | 4.117 | 4.116 | JJ | 1,205,046 | 2,400,314 | 04/09/2019 | 07/01/2055 |
| 70213H-AD-0 | PARTNERS HEALTHCARE SYST CO.GUARNT | | | 1 | 1FE | 37,429,000 | 104.0180 | 38,932,927 | 37,429,000 | 37,429,000 | | | | | 3.765 | 3.765 | JJ | 704,601 | 1,409,202 | 12/14/2017 | 07/01/2048 |
| 70213H-B*-8 | PARTNERS HEALTHCARE SYSS INC. SR-UNSEC | | | | 1 | 50,000,000 | 119.6850 | 59,842,500 | 50,000,000 | 50,000,000 | | | | | 4.600 | 4.600 | JD | 121,389 | 2,031,667 | 01/24/2019 | 12/21/2049 |
| 70259#-AB-3 | PASHA HAWAII SHIPPING CO LLC SR-SEC | | | 1 | 4 | 24,400,000 | 100.7680 | 24,587,392 | 24,400,000 | 24,400,000 | | | | | 7.250 | 7.360 | MON | 147,417 | 1,769,000 | 12/30/2014 | 12/30/2024 |
| 70344#-AA-2 | PATTERSON COS-INC. SR-UNSEC | | | | 2 | 25,000,000 | 103.8380 | 25,959,500 | 25,000,000 | 25,000,000 | | | | | 3.790 | 3.790 | MS | 239,507 | 947,500 | 03/29/2018 | 03/30/2028 |
| 70432*-AA-9 | PAYCHEX-INC. SR-UNSEC SER A | | | | 2 | 20,000,000 | 107.7010 | 21,540,200 | 20,000,000 | 20,000,000 | | | | | 4.070 | 4.070 | MS | 244,200 | 407,000 | 03/13/2019 | 03/13/2026 |
| 70432*-AB-7 | PAYCHEX-INC. SR-UNSEC SER B | | | | 2 | 20,000,000 | 108.9400 | 21,788,000 | 20,000,000 | 20,000,000 | | | | | 4.250 | 4.250 | MS | 255,000 | 425,000 | 03/13/2019 | 03/13/2029 |
| 708130-AC-3 | JC PENNEY CORP INC CO.GUARNT | | | | 5FE | 7,680,000 | 32.0000 | 7,680,000 | 24,000,000 | 7,680,000 | | | 960,000 | | 6.375 | 17.978 | 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 | 127.6890 | 12,768,912 | 10,000,000 | 9,987,226 | | 1,411 | | | 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 | 129.3950 | 4,399,422 | 3,400,000 | 3,394,008 | | 166 | | | 6.150 | 6.166 | AO | 52,275 | 209,100 | 09/28/2009 | 10/01/2038 |
| 708696-BZ-1 | PENNSYLVANIA ELECTRIC CO SR UNSEC | | | 2 | 2FE | 4,191,978 | 105.1890 | 4,417,947 | 4,200,000 | 4,192,362 | | 384 | | | 3.600 | 3.623 | JD | 12,600 | 74,760 | 05/28/2019 | 06/01/2029 |
| 70959W-AE-3 | PENSKE AUTO GROUP INC CO.GUARNT | | | 1 | 4FE | 28,211,288 | 101.3750 | 28,246,116 | 27,863,000 | 27,907,834 | | (57,159) | | | 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 | 102.8750 | 20,575,000 | 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 | 104.7500 | 14,958,300 | 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 | 101.0000 | 2,525,000 | 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 | 101.8100 | 60,067,900 | 59,000,000 | 59,356,573 | | (9,810) | | | 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 | 96.8710 | 10,849,552 | 11,200,000 | 11,106,379 | | 1,865 | | | 3.650 | 3.698 | JD | 18,169 | 408,800 | 07/31/2018 | 12/15/2046 |
| 711123-C*-8 | PEOPLES GAS LIGHT & COKE CO | | | | 1 | 5,263,250 | 105.1790 | 5,258,950 | 5,000,000 | 5,243,710 | | (6,428) | | | 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 | 109.1230 | 60,017,650 | 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 | 99.6370 | 36,068,594 | 36,200,000 | 35,716,292 | | 9,634 | | | 3.650 | 3.727 | JD | 58,724 | 1,321,300 | 07/31/2018 | 12/15/2046 |
| 713448-BP-2 | PEPSICO INC SR UNSEC | | | 1 | 1FE | 7,419,525 | 133.9270 | 10,044,524 | 7,500,000 | 7,433,502 | | 1,771 | | | 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 | 123.9790 | 6,198,962 | 5,000,000 | 4,992,202 | | 212 | | | 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 | 113.5310 | 11,466,588 | 10,100,000 | 9,764,815 | | 8,950 | | | 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 | 107.2440 | 6,180,454 | 5,763,000 | 5,062,060 | | 17,667 | | | 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 | 102.7190 | 15,407,870 | 15,000,000 | 14,995,014 | | 1,485 | | | 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 | 117.0660 | 4,243,628 | 3,625,000 | 3,620,578 | | 99 | | | 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 | 107.3220 | 32,008,798 | 29,825,000 | 29,741,605 | | 13,386 | | | 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 | 122.4870 | 6,185,578 | 5,050,000 | 5,037,580 | | 244 | | | 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 | 103.7860 | 2,231,402 | 2,150,000 | 2,148,914 | | 160 | | | 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 | 101.5150 | 20,480,640 | 20,175,000 | 19,341,722 | | 109,229 | | | 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 | 105.8180 | 52,909,246 | 50,000,000 | 49,556,707 | | 9,856 | | | 3.450 | 3.501 | AO | 407,292 | 1,725,000 | 10/04/2016 | 10/06/2046 |
| 713448-EP-9 | PEPSICO INC | | | 1 | 1FE | 4,912,900 | 96.3650 | 4,818,245 | 5,000,000 | 4,913,316 | | 416 | | | 2.875 | 2.963 | AO | 32,743 | | 10/07/2019 | 10/15/2049 |
| 717081-CY-7 | PFIZER INC SR UNSEC | | | 1 | 1FE | 24,985,500 | 156.7460 | 39,186,598 | 25,000,000 | 24,987,137 | | 303 | | | 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 | 103.8820 | 29,969,816 | 28,850,000 | 28,777,753 | | 19,683 | | | 3.000 | 3.077 | JD | 38,467 | 865,500 | 06/27/2013 | 06/15/2023 |
| 717081-DR-1 | PFIZER INC SR UNSEC | LS | | 1 | 1FE | 7,136,993 | 101.9210 | 7,287,384 | 7,150,000 | 7,148,241 | | 2,752 | | | 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 | 112.9230 | 33,876,818 | 30,000,000 | 29,957,968 | | 10,170 | | | 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 | 105.0040 | 39,140,215 | 37,275,000 | 37,045,826 | | 30,030 | | | 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 | 113.3160 | 45,043,249 | 39,750,000 | 39,580,456 | | 8,796 | | | 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 | 107.2500 | 48,798,750 | 45,500,000 | 45,907,498 | | (18,142) | | | 6.125 | 6.029 | MS | 820,580 | 2,786,875 | 03/02/2005 | 03/15/2034 |
| 718546-AC-8 | PHILLIPS 66 CO.GUARNT | | | 1 | 1FE | 26,741,094 | 104.9290 | 28,120,994 | 26,800,000 | 26,783,963 | | 6,646 | | | 4.300 | 4.328 | AO | 288,100 | 1,152,400 | 03/12/2012 | 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 |
| 718546-AK-0 | PHILLIPS 66 CO.GUARNT | | | 1 | 1FE | 9,874,400 | 117.3060 | 11,730,598 | 10,000,000 | 9,896,327 | | 4,706 | | | 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 | 120.3800 | 12,038,018 | 10,000,000 | 9,825,984 | | 3,471 | | | 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 | 108.2580 | 4,655,107 | 4,300,000 | 4,115,057 | | 3,636 | | | 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 | 104.6560 | 31,396,806 | 30,000,000 | 29,998,978 | | 100 | | | 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 | 113.3060 | 21,499,883 | 18,975,000 | 18,886,717 | | 1,562 | | | 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 | 125.4970 | 5,019,883 | 4,000,000 | 3,996,299 | | 170 | | | 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 | 112.1070 | 17,107,570 | 15,260,000 | 15,195,000 | | 1,476 | | | 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 | 112.8610 | 16,929,143 | 15,000,000 | 14,978,725 | | 1,046 | | | 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 | 102.6720 | 7,058,718 | 6,875,000 | 6,872,222 | | 434 | | | 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 | 99.1840 | 27,434,356 | 27,660,000 | 27,609,065 | | 1,123 | | | 3.640 | 3.651 | MN | 167,804 | 1,006,824 | 10/11/2016 | 11/01/2046 |
| 72018Q-AC-5 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 14,950,400 | 122.1370 | 18,320,477 | 15,000,000 | 14,983,441 | | 3,288 | | | 8.450 | 8.483 | JJ | 633,750 | 1,267,500 | 09/12/1994 | 09/19/2024 |
| 72018Q-AD-3 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 1,585,575 | 120.8250 | 1,812,377 | 1,500,000 | 1,539,507 | | (5,404) | | | 7.400 | 6.841 | JJ | 55,500 | 111,000 | 12/04/2007 | 10/03/2025 |
| 72018Q-AE-1 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 10,000,000 | 124.2080 | 12,420,770 | 10,000,000 | 10,000,000 | | | | | 7.500 | 7.502 | JJ | 375,000 | 750,000 | 10/04/1996 | 10/09/2026 |
| 72018Q-AG-6 | PIEDMONT NATURAL GAS CO SR UNSEC | | | | 1FE | 15,537,965 | 135.2700 | 20,966,790 | 15,500,000 | 15,522,260 | | (1,290) | | | 7.950 | 7.930 | JJ | 616,125 | 1,232,250 | 10/28/1999 | 09/14/2029 |
| 722844-AA-5 | PINE STREET TRUST I SECURED | | | 2 | 2FE | 15,000,000 | 107.5680 | 16,135,239 | 15,000,000 | 15,000,000 | | | | | 4.572 | 4.572 | FA | 259,080 | 247,650 | 04/02/2019 | 02/15/2029 |
| 72284L-AA-7 | PINE STREET TRUST II SECURED | | | 2 | 2FE | 15,000,000 | 112.1940 | 16,829,080 | 15,000,000 | 15,000,000 | | | | | 5.568 | 5.568 | FA | 315,520 | 301,600 | 04/02/2019 | 02/15/2049 |
| 72352B-AA-9 | PIO PICO HOLDCO ISSUER-LLC | | | 4 | 2PL | 28,697,407 | 107.2400 | 30,775,100 | 28,697,407 | 28,697,407 | | | | | 4.920 | 4.917 | FA | 482,403 | 1,412,044 | 05/01/2017 | 08/31/2041 |
| 723787-AJ-6 | PIONEER NATURAL RESOURCE SR UNSEC | | | 1 | 2FE | 14,932,500 | 100.1660 | 13,522,408 | 13,500,000 | 13,507,843 | | (202,893) | | | 7.500 | 5.929 | 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 | 103.8930 | 2,545,385 | 2,450,000 | 2,446,019 | | 1,462 | | | 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 | 101.2530 | 14,124,861 | 13,950,000 | 13,942,517 | | 6,961 | | | 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 | 109.3740 | 16,406,161 | 15,000,000 | 14,989,775 | | 1,446 | | | 4.450 | 4.463 | JJ | 307,792 | 667,500 | 11/30/2015 | 01/15/2026 |
| 72908B-AA-8 | PLENARY PROP PURDUE-LLC SR-UNSEC | | | 4 | 2 | 47,265,325 | 123.1240 | 58,194,959 | 47,265,325 | 47,265,325 | | | | | 5.300 | 5.335 | JAJO | 424,469 | 1,184,331 | 11/01/2019 | 10/31/2063 |
| 729132-A#-7 | PLEXUS CORP SR-UNSEC | | | | 2 | 15,000,000 | 104.9180 | 15,737,700 | 15,000,000 | 15,000,000 | | | | | 4.220 | 4.220 | JD | 28,133 | 633,000 | 06/15/2018 | 06/15/2028 |
| 729132-A@-9 | PLEXUS CORP SR-UNSEC | | | | 2 | 25,000,000 | 104.4270 | 26,106,750 | 25,000,000 | 25,000,000 | | | | | 4.050 | 4.050 | JD | 45,000 | 1,012,500 | 06/15/2018 | 06/15/2025 |
| 72925P-AD-7 | WEYERHAEUSER CO SR UNSEC | | | 1 | 2FE | 26,176,694 | 102.2060 | 26,941,453 | 26,360,000 | 26,295,909 | | 18,632 | | | 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 | 102.0290 | 10,202,900 | 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 | 99.9250 | 40,969,250 | 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 | 125.9500 | 57,936,872 | 46,000,000 | 45,666,360 | | 21,429 | | | 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 | 107.7610 | 53,640,193 | 49,777,000 | 49,602,133 | | 48,496 | | | 5.250 | 5.371 | MS | 769,469 | 2,613,293 | 09/16/2015 | 03/15/2023 |
| 73557*-AB-0 | PORT WASHINGTON GENERATING STA A-SR-SEC | | | 1 | 1 | 14,284,022 | 117.4050 | 16,770,156 | 14,284,022 | 14,284,022 | | | | | 6.000 | 6.076 | MON | 38,091 | 857,041 | 06/26/2008 | 06/15/2033 |
| 736508-G@-5 | PORTLAND GENERAL ELECTRIC CO B-SR-SEC | | | 1 | 1 | 26,000,000 | 132.4120 | 34,427,120 | 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 | 124.5410 | 18,681,150 | 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 | 113.0600 | 50,877,000 | 45,000,000 | 45,000,000 | | | | | 4.740 | 4.740 | MN | 272,550 | 2,133,000 | 11/15/2013 | 11/15/2042 |
| 736508-L*-1 | PORTLAND GENERAL ELECTRIC CO 2044-SR-SEC | | | 1 | 1 | 37,000,000 | 113.3030 | 41,922,110 | 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 | 111.0570 | 21,100,830 | 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 | 112.0390 | 32,491,310 | 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 | 111.5780 | 50,210,100 | 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 | 104.3810 | 46,971,450 | 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 | 103.8580 | 17,655,860 | 17,000,000 | 17,000,000 | | | | | 3.980 | 3.980 | FA | 280,037 | 676,600 | 08/02/2017 | 08/03/2048 |
| 736508-Q#-2 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | | 1FE | 16,000,000 | 100.8470 | 16,135,520 | 16,000,000 | 16,000,000 | | | | | 3.340 | 3.340 | AO | 97,973 | | 10/25/2019 | 10/25/2049 |
| 736508-Q*-6 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | | 1 | 16,000,000 | 115.8390 | 18,534,240 | 16,000,000 | 16,000,000 | | | | | 4.470 | 4.470 | JD | 35,760 | 715,200 | 12/13/2018 | 12/13/2048 |
| 736508-R*-5 | PORTLAND GENERAL ELECTRIC CO SR-SEC | | | | 1IF | 34,000,000 | 101.1850 | 34,402,900 | 34,000,000 | 34,000,000 | | | | | 3.340 | 3.340 | JJ | 145,104 | | 11/15/2019 | 01/15/2050 |
| 737446-AK-0 | POST HOLDINGS INC CO.GUARNT | | | 1 | 4FE | 15,000,000 | 105.6250 | 15,843,750 | 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 | 104.7500 | 2,618,750 | 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 | 107.2500 | 1,796,438 | 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 | 107.7500 | 2,693,750 | 2,500,000 | 2,500,000 | | | | | 5.625 | 5.624 | JJ | 64,844 | 140,625 | 11/28/2017 | 01/15/2028 |
| 737662-A#-3 | THE POTOMAC EDISON CO | | | 1 | 1 | 53,000,000 | 91.0400 | 48,251,200 | 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 | 1 | 90,000,000 | 99.6730 | 89,705,700 | 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 | 1 | 22,000,000 | 99.4870 | 21,887,140 | 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 | 110.6800 | 7,747,600 | 7,000,000 | 7,000,000 | | | | | 4.270 | 4.270 | JD | 13,284 | 298,900 | 06/21/2018 | 06/15/2048 |
| 737679-B*-0 | POTOMAC ELECTRIC POWER CO SR-SEC | | | | 1 | 10,000,000 | 114.2490 | 11,424,900 | 10,000,000 | 10,000,000 | | | | | 4.310 | 4.310 | MN | 71,833 | 431,000 | 11/01/2018 | 11/01/2048 |
| 737679-CY-4 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 19,984,800 | 125.7970 | 25,159,319 | 20,000,000 | 19,990,387 | | 424 | | | 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 | 120.7470 | 27,168,171 | 22,500,000 | 22,402,736 | | 3,944 | | | 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 | 141.6150 | 11,329,238 | 8,000,000 | 7,801,484 | | 5,607 | | | 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 | 154.9760 | 24,796,239 | 16,000,000 | 16,193,389 | | (4,414) | | | 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 | 102.1390 | 20,427,802 | 20,000,000 | 19,985,356 | | 6,190 | | | 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 | 112.6970 | 16,904,517 | 15,000,000 | 14,949,050 | | 1,281 | | | 4.150 | 4.173 | MS | 183,292 | 622,500 | 03/11/2013 | 03/15/2043 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 737679-DF-4 | POTOMAC ELECTRIC POWER 1ST MORTG | | | 1 | 1FE | 9,925,900 | 119.7900 | 11,978,993 | 10,000,000 | 9,933,506 | | 1,423 | | | 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 | 105.3030 | 15,795,517 | 15,000,000 | 14,990,715 | | 2,008 | | | 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 | 13,398,404 | 100.0000 | 13,398,404 | 13,398,404 | 13,398,404 | | | | | 11.500 | 11.661 | JAJO | 393,764 | 1,562,729 | 10/01/2019 | 06/17/2024 |
| 73937#-AA-1 | POWERSOUTH ENERGY COOP 2018A-SR-SEC | | | 4 | 1 | 26,000,000 | 107.6880 | 27,998,880 | 26,000,000 | 26,000,000 | | | | | 4.050 | 4.050 | AO | 254,475 | 1,053,000 | 04/04/2018 | 04/04/2039 |
| 73943#-AD-5 | PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC | | | 4 | 2FE | 43,209,185 | 97.5790 | 42,163,090 | 43,209,185 | 43,209,185 | | | | | 3.550 | 3.567 | MJSD | 4,261 | 153,393 | 11/25/2019 | 05/01/2039 |
| 73971#-AA-6 | PRAIRIE WIND TRANSMISSION-LLC SR-SEC | | | 1 | 1 | 34,934,833 | 98.6040 | 34,447,143 | 34,934,833 | 34,934,833 | | | | | 3.680 | 3.680 | JD | 107,133 | 1,285,602 | 12/11/2014 | 12/01/2044 |
| 74005P-AZ-7 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 9,917,300 | 102.0060 | 10,200,599 | 10,000,000 | 9,984,394 | | 8,986 | | | 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 | 101.1740 | 20,234,898 | 20,000,000 | 19,981,110 | | 8,564 | | | 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 | 100.8910 | 30,267,405 | 30,000,000 | 29,981,785 | | 6,674 | | | 2.200 | 2.224 | FA | 249,333 | 660,000 | 07/30/2012 | 08/15/2022 |
| 74005P-BD-5 | PRAXAIR INC SR UNSEC | | | 1 | 1FE | 22,628,348 | 103.9720 | 24,490,710 | 23,555,000 | 22,708,087 | | 20,926 | | | 3.550 | 3.782 | MN | 125,430 | 836,203 | 03/27/2019 | 11/07/2042 |
| 740189-AG-0 | PRECISION CASTPARTS CORP SR UNSEC | | | 1 | 1FE | 50,032,396 | 101.7510 | 53,317,780 | 52,400,000 | 51,463,954 | | 289,365 | | | 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 | 108.0720 | 25,072,708 | 23,200,000 | 22,829,201 | | 9,616 | | | 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 | 110.8620 | 27,715,433 | 25,000,000 | 24,873,532 | | 5,691 | | | 4.200 | 4.245 | JD | 46,667 | 1,050,000 | 06/01/2015 | 06/15/2035 |
| 74166M-AC-0 | PRIME SECSRVC BRW/FINANC SR SEC | | | | 3FE | 7,525,000 | 108.6880 | 8,178,772 | 7,525,000 | 7,525,000 | | | | | 5.750 | 5.751 | MS | 127,402 | 193,507 | 03/21/2019 | 04/15/2026 |
| 74170*-AB-5 | PRIME PROPERTY FUND-LLC B-SR-UNSEC | | | 1 | 1 | 11,000,000 | 100.9140 | 11,100,540 | 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 | 110.8210 | 22,164,200 | 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 | | | | 1 | 20,000,000 | 113.9510 | 22,790,200 | 20,000,000 | 20,000,000 | | | | | 4.480 | 4.480 | MN | 131,911 | 896,000 | 11/08/2018 | 11/08/2030 |
| 74251V-AA-0 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 25,759,000 | 129.5100 | 64,754,836 | 50,000,000 | 28,249,811 | | 385,306 | | | 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 | 102.7960 | 20,456,464 | 19,900,000 | 19,769,052 | | 45,251 | | | 3.300 | 3.557 | MS | 193,362 | 656,700 | 04/08/2014 | 09/15/2022 |
| 74251V-AF-9 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 18,250,476 | 116.1740 | 21,637,442 | 18,625,000 | 18,292,468 | | 7,926 | | | 4.625 | 4.754 | MS | 253,636 | 861,406 | 03/07/2016 | 09/15/2042 |
| 74251V-AH-5 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 19,826,663 | 102.5900 | 20,364,019 | 19,850,000 | 19,841,660 | | 2,309 | | | 3.125 | 3.138 | MN | 79,262 | 620,313 | 11/14/2012 | 05/15/2023 |
| 74251V-AJ-1 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 9,974,900 | 110.1340 | 11,013,351 | 10,000,000 | 9,978,200 | | 528 | | | 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 | 103.4410 | 20,558,895 | 19,875,000 | 19,892,238 | | (2,335) | | | 3.100 | 3.085 | MN | 78,727 | 616,125 | 11/04/2016 | 11/15/2026 |
| 74251V-AN-2 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 1 | 1FE | 13,694,628 | 112.8220 | 15,400,136 | 13,650,000 | 13,692,128 | | (860) | | | 4.300 | 4.280 | MN | 74,999 | 586,950 | 11/03/2016 | 11/15/2046 |
| 74251V-AR-3 | PRINCIPAL FINANCIAL GRP CO.GUARNT | | | 2 | 1FE | 10,473,744 | 108.9070 | 11,435,286 | 10,500,000 | 10,475,200 | | 1,456 | | | 3.700 | 3.730 | MN | 49,642 | 199,646 | 05/07/2019 | 05/15/2029 |
| 74256L-AU-3 | PRINCIPAL LFE GLB FND II SR SEC | | | | 1FE | 8,801,526 | 103.3090 | 9,117,036 | 8,825,000 | 8,809,413 | | 2,213 | | | 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 | 133.1570 | 28,628,734 | 21,500,000 | 21,376,352 | | 5,545 | | | 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 | 101.3170 | 30,394,960 | 30,000,000 | 29,951,195 | | 22,431 | | | 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 | 103.8460 | 15,576,900 | 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 | 105.2660 | 13,684,580 | 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 | 138.1600 | 20,724,002 | 15,000,000 | 14,926,556 | | 3,594 | | | 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 | 103.1220 | 15,468,358 | 15,000,000 | 14,996,910 | | 1,790 | | | 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 | 116.7110 | 13,520,981 | 11,585,000 | 11,533,587 | | 1,163 | | | 4.350 | 4.380 | AO | 92,390 | 503,948 | 10/22/2018 | 04/25/2044 |
| 743315-AQ-6 | PROGRESSIVE CORP SR UNSEC | | | 1 | 1FE | 37,304,625 | 106.7270 | 40,022,573 | 37,500,000 | 37,323,869 | | 4,190 | | | 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 | 116.0140 | 5,800,707 | 5,000,000 | 4,994,299 | | 111 | | | 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 | 116.7110 | 29,177,860 | 25,000,000 | 24,673,607 | | 5,936 | | | 4.200 | 4.280 | MS | 309,167 | 1,050,000 | 10/25/2018 | 03/15/2048 |
| 74340*-AE-4 | PROLOGIS TARGETED U.S. LOGISTI SR-UNSEC | | | | 2 | 200,000,000 | 107.6980 | 215,396,000 | 200,000,000 | 200,000,000 | | | | | 4.080 | 4.080 | AO | 1,972,000 | 8,160,000 | 10/04/2018 | 10/04/2028 |
| 74340X-BE-0 | PROLOGIS LP CO.GUARNT | | | 1 | 1FE | 14,012,721 | 108.1750 | 15,252,735 | 14,100,000 | 14,045,160 | | 8,239 | | | 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 | 120.0560 | 16,387,622 | 13,650,000 | 13,492,904 | | 2,581 | | | 4.375 | 4.446 | MS | 175,839 | 597,188 | 06/12/2018 | 09/15/2048 |
| 743674-BE-2 | PROTECTIVE LIFE CORP SERIES 144A | | | 1 | 2FE | 14,953,800 | 101.3600 | 15,204,008 | 15,000,000 | 14,954,343 | | 543 | | | 3.400 | 3.434 | JJ | 143,083 | | 09/13/2019 | 01/15/2030 |
| 743756-AC-2 | PROV ST JOSEPH HLTH OBL UNSEC | | | 1 | 1FE | 92,078,997 | 106.1140 | 102,277,733 | 96,385,000 | 92,315,105 | | 80,672 | | | 3.744 | 3.999 | AO | 902,164 | 3,608,654 | 12/21/2016 | 10/01/2047 |
| 743820-AA-0 | PROV ST JOSEPH HLTH OBL SERIES 19A | | | 1 | 1FE | 4,550,000 | 98.0460 | 4,461,107 | 4,550,000 | 4,550,000 | | | | | 2.532 | 2.531 | AO | 28,802 | | 09/24/2019 | 10/01/2029 |
| 74432Q-AY-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 3,046,484 | 107.3380 | 3,304,929 | 3,079,000 | 3,047,571 | | 607 | | | 3.905 | 3.966 | JD | 8,016 | 120,235 | 05/03/2018 | 12/07/2047 |
| 74432Q-BA-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 31,547,548 | 108.8120 | 34,614,095 | 31,811,000 | 31,555,658 | | 4,361 | | | 3.935 | 3.981 | JD | 83,451 | 1,251,763 | 05/03/2018 | 12/07/2049 |
| 74432Q-AC-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 26,401,089 | 128.8220 | 68,662,301 | 53,300,000 | 30,487,564 | | 634,970 | | | 5.750 | 12.330 | JJ | 1,413,190 | 3,064,750 | 03/31/2009 | 07/15/2033 |
| 74432Q-AH-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 10,560,880 | 120.0910 | 26,419,943 | 22,000,000 | 11,998,869 | | 219,933 | | | 5.400 | 11.900 | JD | 59,400 | 1,188,000 | 03/31/2009 | 06/13/2035 |
| 74432Q-AK-1 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 7,506,600 | 126.2090 | 18,931,371 | 15,000,000 | 8,325,852 | | 126,722 | | | 5.900 | 12.296 | MS | 260,583 | 885,000 | 03/31/2009 | 03/17/2036 |
| 74432Q-AQ-8 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | | 1FE | 9,608,200 | 135.3860 | 27,077,241 | 20,000,000 | 10,635,136 | | 159,479 | | | 5.700 | 12.360 | JD | 53,833 | 1,140,000 | 03/31/2009 | 12/14/2036 |
| 74432Q-BM-6 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 24,847,500 | 101.5660 | 25,391,618 | 25,000,000 | 24,990,856 | | 18,717 | | | 5.375 | 5.455 | JD | 37,326 | 1,343,750 | 06/16/2010 | 06/21/2020 |
| 74432Q-BP-9 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 1 | 1FE | 9,923,800 | 102.2340 | 10,223,408 | 10,000,000 | 9,991,904 | | 8,915 | | | 4.500 | 4.596 | MN | 57,500 | 450,000 | 11/15/2010 | 11/15/2020 |
| 74432Q-CE-3 | PRUDENTIAL FINANCIAL INC SR UNSEC | | | 2 | 1FE | 44,943,232 | 114.9140 | 51,768,834 | 45,050,000 | 44,944,653 | | 1,422 | | | 4.350 | 4.364 | FA | 685,886 | 979,838 | 02/20/2019 | 02/25/2050 |
| 744331-AF-6 | PRUDENTIAL FUNDING LLC SR UNSEC | | | | 1FE | 1,344,040 | 114.4520 | 2,861,298 | 2,500,000 | 1,962,399 | | 103,465 | | | 6.750 | 14.459 | MS | 49,688 | 168,750 | 03/31/2009 | 09/15/2023 |
| 744448-BZ-3 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 18,065,671 | 140.2750 | 25,530,034 | 18,200,000 | 18,094,815 | | 3,169 | | | 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 | 143.5820 | 4,422,322 | 3,080,000 | 2,972,182 | | 2,732 | | | 6.500 | 6.833 | FA | 83,417 | 200,200 | 11/17/2008 | 08/01/2038 |
| 744448-CC-3 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | | 0.0000 | | | | | | | | 5.125 | 0.000 | JD | | 352,771 | 06/10/2009 | 06/01/2019 |
| 744448-CE-9 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 12,087,291 | 117.8600 | 13,954,612 | 11,840,000 | 12,046,233 | | (5,769) | | | 4.750 | 4.619 | FA | 212,462 | 562,400 | 08/11/2011 | 08/15/2041 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 744448-CG-4 | PUBLIC SERVICE COLORADO 1ST MORTG | | | 1 | 1FE | 74,740,500 | 106.0760 | 79,556,831 | 75,000,000 | 74,780,942 | | 6,128 | | | 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 | 116.6310 | 6,881,256 | 5,900,000 | 5,880,617 | | 446 | | | 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 | 103.8840 | 15,582,596 | 15,000,000 | 14,855,008 | | 3,233 | | | 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 | 115.0420 | 1,035,377 | 900,000 | 897,603 | | 44 | | | 4.100 | 4.116 | JD | 1,640 | 36,900 | 06/14/2018 | 06/15/2048 |
| 744482-BK-5 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 9,973,900 | 102.0680 | 10,206,794 | 10,000,000 | 9,995,652 | | 2,926 | | | 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 | 105.0070 | 14,595,983 | 13,900,000 | 13,946,075 | | (12,198) | | | 3.500 | 3.399 | MN | 81,083 | 486,500 | 10/06/2014 | 11/01/2023 |
| 744482-BM-1 | PUB SVC NEW HAMP 1ST MORTG | | | 2 | 1FE | 5,137,795 | 106.5140 | 5,485,466 | 5,150,000 | 5,137,924 | | 130 | | | 3.600 | 3.613 | JJ | 94,245 | | 06/24/2019 | 07/01/2049 |
| 744516-G@-8 | PUBLIC SERVICE CO OF NORTH CAR SR-UNSEC | | | | 2 | 24,000,000 | 107.8360 | 25,880,640 | 24,000,000 | 24,000,000 | | | | | 4.330 | 4.330 | JD | 46,187 | 1,039,200 | 06/15/2018 | 06/15/2028 |
| 744533-D#-4 | PUBLIC SERVICE CO OF OKLAHOMA SR-UNSEC | | | | 1 | 55,000,000 | 103.9680 | 57,182,400 | 55,000,000 | 55,000,000 | | | | | 4.110 | 4.110 | JD | 188,375 | 1,180,483 | 05/23/2019 | 06/01/2034 |
| 744538-AC-3 | PUB SVC NEW HAMP 1ST MORTG | | | 1 | 1FE | 21,588,666 | 101.3250 | 22,012,855 | 21,725,000 | 21,698,913 | | 14,976 | | | 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 | 111.6010 | 36,828 | 33,000 | 39,998 | | (289) | | | 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 | 109.6140 | 1,644,212 | 1,500,000 | 1,542,775 | | (27,790) | | | 9.250 | 7.095 | JD | 11,563 | 138,750 | 07/21/2008 | 06/01/2021 |
| 74456Q-AP-1 | PUBLIC SERVICE EL & GAS SR SEC | | | 1 | 1FE | 24,921,250 | 122.0570 | 30,514,249 | 25,000,000 | 24,944,823 | | 2,256 | | | 5.250 | 5.271 | JJ | 656,250 | 1,312,500 | 06/22/2005 | 07/01/2035 |
| 74456Q-AQ-9 | PUB SVC ELEC & GAS 1ST REF MORT | | | 1 | 1FE | 16,500,919 | 129.4160 | 21,813,018 | 16,855,000 | 16,576,771 | | 9,073 | | | 5.700 | 5.853 | JD | 80,061 | 960,735 | 03/10/2009 | 12/01/2036 |
| 74456Q-AR-7 | PUBLIC SERVICE ELECTRIC SR SEC | | | 1 | 1FE | 11,976,600 | 132.1560 | 15,858,700 | 12,000,000 | 11,981,792 | | 596 | | | 5.800 | 5.814 | MN | 116,000 | 696,000 | 05/07/2007 | 05/01/2037 |
| 74456Q-AU-0 | PUB SVC ELEC & GAS 1ST REF MORT | | | 1 | 1FE | 21,435,828 | 130.0150 | 27,563,201 | 21,200,000 | 21,394,533 | | (5,514) | | | 5.375 | 5.299 | MN | 189,917 | 1,139,500 | 11/09/2010 | 11/01/2039 |
| 74456Q-AV-8 | PUBLIC SERVICE ELECTRIC 1ST REF MORT | | | 1 | 1FE | 14,928,150 | 132.2950 | 19,844,268 | 15,000,000 | 14,940,293 | | 1,578 | | | 5.500 | 5.533 | MS | 275,000 | 825,000 | 03/02/2010 | 03/01/2040 |
| 74456Q-AZ-9 | PUBLIC SERVICE ELECTRIC 1ST REF MORT | | | 1 | 1FE | 53,496,867 | 110.6560 | 59,695,584 | 53,947,000 | 53,561,951 | | 10,461 | | | 3.950 | 3.999 | MN | 355,151 | 2,130,907 | 06/02/2014 | 05/01/2042 |
| 74456Q-BA-3 | PUBLIC SERVICE ELECTRIC SECURED | | | 1 | 1FE | 10,679,032 | 106.5890 | 12,898,364 | 12,101,000 | 10,857,098 | | 31,528 | | | 3.650 | 4.369 | MS | 147,229 | 441,687 | 09/12/2014 | 09/01/2042 |
| 74456Q-BB-1 | PUBLIC SERVICE ELECTRIC SECURED | | | 1 | 1FE | 39,745,200 | 109.2400 | 43,695,862 | 40,000,000 | 39,781,283 | | 5,840 | | | 3.800 | 3.836 | JJ | 760,000 | 1,520,000 | 01/07/2013 | 01/01/2043 |
| 74456Q-BF-2 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 34,266,595 | 110.0730 | 38,321,756 | 34,815,000 | 34,324,907 | | 11,453 | | | 4.000 | 4.092 | JD | 116,050 | 1,392,600 | 06/04/2014 | 06/01/2044 |
| 74456Q-BL-9 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 9,268,400 | 103.7910 | 9,756,368 | 9,400,000 | 9,322,565 | | 13,022 | | | 3.000 | 3.168 | MN | 36,033 | 282,000 | 08/19/2015 | 05/15/2025 |
| 74456Q-BM-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 14,992,850 | 111.0600 | 16,659,038 | 15,000,000 | 14,993,589 | | 104 | | | 4.050 | 4.052 | MN | 101,250 | 607,500 | 08/21/2015 | 05/01/2045 |
| 74456Q-BQ-8 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 41,985,588 | 109.9600 | 46,513,271 | 42,300,000 | 42,008,629 | | 6,351 | | | 3.800 | 3.842 | MS | 535,800 | 1,607,400 | 03/04/2016 | 03/01/2046 |
| 74456Q-BV-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 1 | 1FE | 1,987,620 | 114.6700 | 2,293,392 | 2,000,000 | 1,987,977 | | 222 | | | 4.050 | 4.086 | MN | 13,500 | 81,000 | 05/02/2018 | 05/01/2048 |
| 74456Q-BZ-8 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 2 | 1FE | 1,999,660 | 112.2730 | 2,245,457 | 2,000,000 | 1,999,660 | | | | | 3.850 | 3.851 | MN | 12,833 | 37,003 | 05/06/2019 | 05/01/2049 |
| 74456Q-CA-2 | PUBLIC SERVICE ELECTRIC 1ST MORTG | | | 2 | 1FE | 347,463 | 100.6970 | 352,438 | 350,000 | 347,480 | | 17 | | | 3.200 | 3.238 | FA | 4,324 | | 08/08/2019 | 08/01/2049 |
| 74531E-AA-0 | PUGET SOUND ENERGY INC SR SEC | | | 1 | 1FE | 13,107,310 | 127.7870 | 18,529,083 | 14,500,000 | 13,761,990 | | 65,149 | | | 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 | 130.5430 | 14,686,110 | 11,250,000 | 10,621,131 | | 45,317 | | | 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 | 123.0210 | 27,636,561 | 22,465,000 | 22,443,408 | | 869 | | | 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 | 139.4860 | 27,897,291 | 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 | 134.9960 | 16,199,484 | 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 | 132.2700 | 42,987,758 | 32,500,000 | 32,410,686 | | 2,366 | | | 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 | 114.1660 | 22,833,284 | 20,000,000 | 19,917,373 | | 1,762 | | | 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 | 114.8800 | 4,595,191 | 4,000,000 | 4,000,000 | | | | | 4.223 | 4.223 | JD | 7,508 | 168,920 | 06/04/2018 | 06/15/2048 |
| 745332-CJ-3 | PUGET SOUND ENERGY INC SR SEC | | | 2 | 1FE | 13,785,229 | 99.2950 | 13,777,133 | 13,875,000 | 13,785,896 | | 667 | | | 3.250 | 3.284 | MS | 151,565 | | 08/19/2019 | 09/15/2049 |
| 745867-AW-1 | PULTEGROUP INC CO.GUARNT | LS | | 1 | 3FE | 51,448,750 | 111.7500 | 56,992,500 | 51,000,000 | 51,300,144 | | (41,613) | | | 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 | 108.9000 | 38,115,000 | 35,000,000 | 34,815,642 | | 20,760 | | | 5.000 | 5.089 | JJ | 806,944 | 1,750,000 | 07/10/2018 | 01/15/2027 |
| 747262-AK-9 | QVC INC SR SEC | | | 1 | 2FE | 2,924,198 | 103.1610 | 3,017,464 | 2,925,000 | 2,924,718 | | 80 | | | 4.375 | 4.378 | MS | 37,680 | 127,969 | 03/04/2013 | 03/15/2023 |
| 747316-BW-8 | QUAD GRAPHICS INC. C-SR-SEC | | | 1 | 3 | 3,108,450 | 99.9430 | 2,998,290 | 3,000,000 | 3,017,948 | | (13,485) | | | 7.810 | 6.750 | AO | 52,718 | 234,300 | 06/05/2013 | 04/10/2021 |
| 747316-CA-5 | QUAD GRAPHICS INC. C4-SR-SEC | | | 1 | 3 | 4,500,000 | 101.2520 | 4,556,340 | 4,500,000 | 4,500,000 | | | | | 7.900 | 7.900 | JD | 13,825 | 355,500 | 12/17/2001 | 12/17/2021 |
| 748250-AA-8 | QUEENS HEALTH SYSTEMS SECURED | | | 1 | 1FE | 42,690,000 | 110.1340 | 47,015,999 | 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 | 131.4610 | 6,573,039 | 5,000,000 | 4,955,622 | | 1,503 | | | 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 | 100.1780 | 11,269,976 | 11,250,000 | 11,248,373 | | 20,318 | | | 4.750 | 4.938 | JJ | 224,141 | 534,375 | 11/12/2009 | 01/30/2020 |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 66,317,182 | 105.2680 | 69,792,973 | 66,300,000 | 66,329,668 | | (7,205) | | | 3.500 | 3.487 | MS | 586,571 | 1,970,500 | 04/05/2019 | 03/30/2025 |
| 74834L-AZ-3 | QUEST DIAGNOSTICS INC SR UNSEC | | | 1 | 2FE | 11,418,284 | 104.9710 | 12,019,129 | 11,450,000 | 11,428,476 | | 2,945 | | | 3.450 | 3.483 | JD | 32,919 | 395,025 | 05/23/2016 | 06/01/2026 |
| 74834L-BA-7 | QUEST DIAGNOSTICS INC CO.GUARNT | | | 2 | 2FE | 24,926,750 | 110.4790 | 27,619,727 | 25,000,000 | 24,930,187 | | 3,437 | | | 4.200 | 4.236 | JD | 2,917 | 840,000 | 03/07/2019 | 06/30/2029 |
| 74840L-AB-8 | QUICKEN LOANS INC CO.GUARNT | | | 1 | 3FE | 32,183,775 | 103.5000 | 33,637,500 | 32,500,000 | 32,237,700 | | 25,489 | | | 5.250 | 5.375 | JJ | 786,771 | 1,706,250 | 12/05/2017 | 01/15/2028 |
| 74949L-AC-6 | RELX CAPITAL INC CO.GUARNT | | | 2 | 2FE | 36,101,164 | 108.4710 | 39,483,315 | 36,400,000 | 36,120,575 | | 19,411 | | | 4.000 | 4.101 | MS | 416,578 | 728,000 | 03/12/2019 | 03/18/2029 |
| 749838-AA-2 | RS COGEN LLC B-SR-SEC | | | 1 | 6 | 52,875,000 | 105.7500 | 55,915,313 | 52,875,000 | 52,875,000 | | | | | 8.730 | 8.823 | MJSD | 25,644 | 4,680,085 | 08/30/2002 | 10/15/2022 |
| 749868-AX-9 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1 | 18,000,000 | 110.9590 | 19,972,620 | 18,000,000 | 18,000,000 | | | | | 4.140 | 4.143 | FA | 254,610 | 745,200 | 08/31/2018 | 08/31/2029 |
| 749868-AY-7 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1 | 19,000,000 | 111.5110 | 21,187,090 | 19,000,000 | 19,000,000 | | | | | 4.190 | 4.193 | FA | 272,001 | 796,100 | 08/31/2018 | 08/31/2030 |
| 749868-AZ-4 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1 | 13,000,000 | 110.9220 | 14,419,860 | 13,000,000 | 13,000,000 | | | | | 4.190 | 4.190 | AO | 102,888 | 544,700 | 10/23/2018 | 10/23/2029 |
| 749868-BA-8 | RREEF AMERICA REIT II-INC. SR-UNSEC | | | | 1 | 12,000,000 | 111.4690 | 13,376,280 | 12,000,000 | 12,000,000 | | | | | 4.240 | 4.240 | AO | 96,107 | 508,800 | 10/23/2018 | 10/23/2030 |
| 750008-AA-8 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC | | | | 2Z | 25,000,000 | 100.0000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | 4.150 | 4.150 | JD | 11,528 | | 12/27/2019 | 12/27/2029 |
| 75144*-AM-1 | RAMCO-GERSHENSON PROP-L.P. | | | | 2 | 37,500,000 | 101.1850 | 37,944,375 | 37,500,000 | 37,500,000 | | | | | 3.640 | 3.640 | MN | 117,542 | 1,365,000 | 11/30/2016 | 11/30/2028 |
| 75144*-AP-4 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC | | | | 2 | 5,000,000 | 107.0020 | 5,350,100 | 5,000,000 | 5,000,000 | | | | | 4.570 | 4.570 | JD | 6,347 | 228,500 | 12/21/2017 | 12/21/2027 |

# 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 |
| 75281A-AS-8 | RANGE RESOURCES CORP CO.GUARNT | LS | | 1 | 3FE | 15,623,429 | 85.5000 | 14,535,000 | 17,000,000 | 16,088,186 | | 136,231 | | | 4.875 | 6.042 | MN | 105,896 | 828,750 | 04/21/2016 | 05/15/2025 |
| 75281A-BA-6 | RANGE RESOURCES CORP CO.GUARNT | LS | | 1 | 4FE | 10,668,466 | 91.9820 | 10,118,020 | 11,000,000 | 10,793,145 | | 57,312 | | | 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 | 46,305,000 | 118.0500 | 54,663,053 | 46,305,000 | 46,305,000 | | | | | 8.560 | 8.650 | MJSD | 220,206 | 4,018,760 | 01/30/2001 | 09/12/2026 |
| 755111-BR-1 | RAYTHEON COMPANY SR UNSEC | | | 1 | 1FE | 23,462,830 | 100.2250 | 23,552,768 | 23,500,000 | 23,499,512 | | 4,631 | | | 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 | 100.9570 | 44,420,992 | 44,000,000 | 43,978,647 | | 26,382 | | | 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 | 125.0500 | 12,504,987 | 10,000,000 | 9,277,089 | | 18,346 | | | 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 | 103.2230 | 41,289,216 | 40,000,000 | 39,934,055 | | 22,210 | | | 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 | 108.1630 | 21,632,502 | 20,000,000 | 19,981,696 | | 4,589 | | | 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 | 103.1730 | 5,416,582 | 5,250,000 | 4,866,532 | | 45,926 | | | 3.000 | 4.210 | JJ | 72,625 | 157,500 | 06/22/2018 | 01/15/2027 |
| 756109-AU-8 | REALTY INCOME CORP SR UNSEC | | | 1 | 1FE | 13,120,807 | 107.7250 | 14,165,800 | 13,150,000 | 13,126,411 | | 3,332 | | | 3.650 | 3.676 | JJ | 221,322 | 479,975 | 11/29/2017 | 01/15/2028 |
| 758202-AK-1 | RELX CAPITAL INC CO.GUARNT | | | 1 | 2FE | 51,707,187 | 102.9970 | 53,558,588 | 52,000,000 | 51,900,490 | | 32,520 | | | 3.125 | 3.195 | AO | 343,056 | 1,625,000 | 06/04/2013 | 10/15/2022 |
| 75884R-AT-0 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 22,706,026 | 104.9880 | 23,574,990 | 22,455,000 | 22,580,460 | | (27,262) | | | 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 | 106.4550 | 25,522,518 | 23,975,000 | 23,972,246 | | (656) | | | 3.900 | 3.898 | MN | 155,838 | 935,025 | 09/23/2016 | 11/01/2025 |
| 75884R-AV-5 | REGENCY CENTERS LP CO.GUARNT | | | 1 | 2FE | 25,515,131 | 104.8310 | 26,705,748 | 25,475,000 | 25,506,612 | | (4,059) | | | 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 | 112.9240 | 44,751,811 | 39,630,000 | 39,679,878 | | (1,325) | | | 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 | 108.3630 | 8,560,701 | 7,900,000 | 7,889,129 | | 1,091 | | | 4.125 | 4.145 | MS | 95,952 | 325,875 | 02/28/2018 | 03/15/2028 |
| 75884R-AY-9 | REGENCY CENTERS LP CO.GUARNT | | | 2 | 2FE | 14,949,150 | 117.3510 | 17,602,623 | 15,000,000 | 14,950,011 | | 861 | | | 4.650 | 4.671 | MS | 205,375 | 366,188 | 02/25/2019 | 03/15/2049 |
| 75884R-AZ-6 | REGENCY CENTERS LP CO.GUARNT | | | 2 | 2FE | 2,997,090 | 99.7940 | 2,993,822 | 3,000,000 | 2,997,203 | | 113 | | | 2.950 | 2.961 | MS | 32,204 | | 08/13/2019 | 09/15/2029 |
| 75886A-AK-4 | ENRGY TRANS PT/REG FIN CO.GUARNT | | | 1 | 2FE | 15,200,000 | 101.4090 | 15,414,230 | 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. A11 PIK | | | 5 | | 19,159,043 | 100.0000 | 19,159,043 | 19,159,043 | 19,159,043 | | | | | 13.750 | 13.988 | JAJO | 447,482 | 2,112,316 | 10/31/2019 | 12/20/2026 |
| 759351-AN-9 | REINSURANCE GRP OF AMER SR UNSEC | | | 2 | 2FE | 37,049,457 | 106.5570 | 39,479,279 | 37,050,000 | 37,049,463 | | 6 | | | 3.900 | 3.900 | MN | 184,633 | 722,475 | 05/09/2019 | 05/15/2029 |
| 759468-AA-9 | RELIANCE HOLDINGS USA CO.GUARNT | | | 1 | 2FE | 10,565,350 | 101.5240 | 11,167,610 | 11,000,000 | 10,949,741 | | 60,077 | | | 4.500 | 5.093 | AO | 99,000 | 495,000 | 07/16/2012 | 10/19/2020 |
| 759468-AC-5 | RELIANCE HOLDINGS USA CO.GUARNT | | | | 2FE | 20,036,815 | 105.6890 | 21,137,890 | 20,000,000 | 20,009,428 | | (4,133) | | | 5.400 | 5.376 | FA | 411,000 | 1,080,000 | 05/21/2012 | 02/14/2022 |
| 75951A-AK-4 | RELIANCE STAND LIFE II SECURED | | | | 1FE | 8,321,670 | 101.3500 | 8,437,398 | 8,325,000 | 8,322,146 | | 476 | | | 2.625 | 2.639 | JJ | 96,518 | | 07/15/2019 | 07/22/2022 |
| 75975#-AD-1 | RELADYNE INC. | | | | 5 | 32,865,008 | 100.0000 | 32,920,000 | 32,920,000 | 32,885,468 | | 9,014 | | | 10.750 | 10.934 | MJSD | 19,661 | 3,907,116 | 07/28/2017 | 01/17/2023 |
| 75975#-AL-3 | RELADYNE INC. SR-UNSEC | | | | 5 | 9,850,000 | 100.0000 | 10,000,000 | 10,000,000 | 9,895,175 | | 27,478 | | | 11.409 | 12.411 | MJSD | 6,339 | 1,207,962 | 04/19/2018 | 01/17/2023 |
| 76009X-AB-4 | RENSSELAER POLYTECHNIC I UNSEC | | | 2 | 2FE | 4,000,000 | 117.2970 | 4,691,900 | 4,000,000 | 4,000,000 | | | | | 5.246 | 5.247 | MS | 69,947 | 148,054 | 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 | 2,230,555 | 07/19/2017 | 01/17/2024 |
| 760719-AR-5 | HSBC USA INC SUBORD | | | | 1FE | 4,997,782 | 108.8290 | 5,441,449 | 5,000,000 | 4,999,207 | | 521 | | | 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 | 109.3540 | 2,187,072 | 2,000,000 | 2,009,885 | | (6,288) | | | 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 | 126.5650 | 56,162,107 | 44,374,000 | 44,554,498 | | (7,189) | | | 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 | 100.4440 | 25,110,993 | 25,000,000 | 25,000,628 | | (3,727) | | | 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 | 135.5050 | 41,870,963 | 30,900,000 | 30,947,337 | | (1,182) | | | 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 | 107.6220 | 26,905,501 | 25,000,000 | 24,977,658 | | 5,970 | | | 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 | 129.2880 | 19,910,287 | 15,400,000 | 15,324,672 | | 1,761 | | | 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 | 103.2720 | 22,773,438 | 22,052,000 | 21,997,227 | | 21,284 | | | 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 | 103.9500 | 41,554,917 | 39,976,000 | 39,922,724 | | 9,151 | | | 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 | 102.3390 | 9,065,157 | 8,858,000 | 8,805,639 | | 7,132 | | | 2.900 | 3.000 | JJ | 128,441 | 256,882 | 11/29/2016 | 07/01/2026 |
| 760761-AD-8 | REPUBLIC SERVICES INC SR UNSEC | | | 1 | 2FE | 34,297,942 | 106.0430 | 36,372,739 | 34,300,000 | 34,300,171 | | (85) | | | 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 | 107.4630 | 59,104,650 | 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 | 24,000,000 | 102.5550 | 24,613,200 | 24,000,000 | 24,000,000 | | | | | 5.130 | 5.130 | JJ | 516,420 | 1,231,200 | 08/07/2012 | 07/31/2022 |
| 76169#-AJ-2 | REYES HLDGS-L.L.C. | | | 4 | 2PL | 50,000,000 | 105.9340 | 52,967,000 | 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 | | | | 2PL | 5,000,000 | 106.0440 | 5,302,200 | 5,000,000 | 5,000,000 | | | | | 4.220 | 4.220 | JD | 10,550 | 211,000 | 12/13/2018 | 12/13/2023 |
| 76169#-AL-7 | REYES HLDGS-L.L.C. SR-UNSEC | | | | 2PL | 7,000,000 | 108.5400 | 7,597,800 | 7,000,000 | 7,000,000 | | | | | 4.410 | 4.410 | JD | 15,435 | 308,700 | 12/13/2018 | 12/13/2025 |
| 76169#-AN-3 | REYES HLDGS-L.L.C. | | | | 2PL | 25,000,000 | 110.2820 | 27,570,500 | 25,000,000 | 25,000,000 | | | | | 4.600 | 4.600 | JJ | 546,250 | 575,000 | 01/10/2019 | 01/10/2029 |
| 76169#-AR-4 | REYES HLDGS-L.L.C. | | | | 2PL | 25,000,000 | 110.7660 | 27,691,500 | 25,000,000 | 25,000,000 | | | | | 4.700 | 4.700 | JJ | 558,125 | 587,500 | 01/10/2019 | 01/10/2031 |
| 771196-AU-6 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 24,319,500 | 156.4740 | 39,118,566 | 25,000,000 | 24,426,420 | | 14,428 | | | 7.000 | 7.223 | MS | 583,333 | 1,750,000 | 02/18/2009 | 03/01/2039 |
| 771196-BE-1 | ROCHE HOLDINGS INC CO.GUARNT | | | 1 | 1FE | 23,939,280 | 105.8650 | 25,407,677 | 24,000,000 | 23,968,676 | | 6,006 | | | 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 | 116.4240 | 2,328,484 | 2,000,000 | 1,971,744 | | 644 | | | 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 | 100.7610 | 37,966,737 | 37,680,000 | 36,089,357 | | 201,386 | | | 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 | 131.3410 | 11,820,702 | 9,000,000 | 8,958,559 | | 1,822 | | | 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 | 133.5120 | 17,356,567 | 13,000,000 | 13,002,595 | | (133) | | | 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 | 154.9620 | 10,847,334 | 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 | 103.2000 | 17,543,928 | 17,000,000 | 17,001,472 | | (255) | | | 3.100 | 3.098 | JD | 43,917 | 527,000 | 06/09/2017 | 06/01/2027 |
| 772739-AL-2 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 13,269,355 | 105.3160 | 13,880,586 | 13,180,000 | 13,205,192 | | (10,817) | | | 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 | | 0.0000 | | | | | | | | 3.500 | 0.000 | MS | | 86,537 | 12/18/2014 | 03/01/2020 |
| 772739-AQ-1 | WESTROCK RKT LLC CO.GUARNT | | | 1 | 2FE | 8,907,642 | 104.3700 | 9,393,301 | 9,000,000 | 8,966,502 | | 9,701 | | | 4.000 | 4.127 | MS | 120,000 | 360,000 | 09/04/2012 | 03/01/2023 |

# 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 |
| 773903-AB-5 | ROCKWELL AUTOMATION INC SR UNSEC | | | 1 | 1FE | 14,999,247 | 125.2880 | 18,793,268 | 15,000,000 | 14,999,857 | | 13 | | | 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 | 136.3640 | 10,909,159 | 8,000,000 | 8,002,082 | | (106) | | | 6.250 | 6.247 | JD | 41,667 | 500,000 | 10/15/2009 | 12/01/2037 |
| 773903-AJ-8 | ROCKWELL AUTOMATION SR UNSEC | | | 2 | 1FE | 18,367,915 | 116.4490 | 20,378,527 | 17,500,000 | 18,355,967 | | (11,948) | | | 4.200 | 3.914 | MS | 245,000 | 367,500 | 03/25/2019 | 03/01/2049 |
| 774341-AC-5 | ROCKWELL COLLINS INC SR UNSEC | | | 1 | 2FE | 22,053,050 | 101.6920 | 22,423,053 | 22,050,000 | 22,049,883 | | (410) | | | 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 | 105.3480 | 13,958,550 | 13,250,000 | 13,233,084 | | 3,900 | | | 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 | 119.9790 | 19,916,433 | 16,600,000 | 16,539,065 | | 1,329 | | | 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 | 117.4050 | 16,495,385 | 14,050,000 | 13,992,112 | | 1,085 | | | 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 | 102.4430 | 20,488,592 | 20,000,000 | 19,995,112 | | 1,602 | | | 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 | 107.6900 | 32,306,918 | 30,000,000 | 30,920,069 | | (144,350) | | | 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 | 107.3760 | 30,779,249 | 28,665,000 | 28,524,987 | | 16,329 | | | 3.800 | 3.878 | JD | 48,412 | 1,089,270 | 12/11/2018 | 12/15/2026 |
| 776743-AF-3 | ROPER TECHNOLOGIES INC SR UNSEC | | | 2 | 2FE | 31,765,656 | 109.4600 | 34,808,342 | 31,800,000 | 31,770,092 | | 3,124 | | | 4.200 | 4.213 | MS | 393,260 | 1,398,670 | 08/14/2018 | 09/15/2028 |
| 776768#-AA-3 | ROSALES SOLAR HLDGS-LLC SR-UNSEC | | | 4 | 2FE | 63,000,000 | 100.0000 | 63,000,000 | 63,000,000 | 63,000,000 | | | | | 4.190 | 4.190 | JD | 7,333 | 73,325 | 12/20/2019 | 12/31/2049 |
| 77775*-BU-4 | ROSENTHAL & ROSENTHAL-INC. SR-UNSEC | | | 4 | 2PL | 40,000,000 | 104.2020 | 41,680,800 | 40,000,000 | 40,000,000 | | | | | 4.380 | 4.380 | JJ | 807,867 | 1,752,000 | 01/18/2018 | 01/15/2025 |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL-INC. SR-UNSEC | | | 4 | 2PL | 35,000,000 | 111.4710 | 39,014,850 | 35,000,000 | 35,000,000 | | | | | 5.320 | 5.320 | JJ | 781,006 | 931,000 | 01/31/2019 | 01/31/2026 |
| 78349A-A*-4 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1 | 5,000,000 | 110.7070 | 5,535,350 | 5,000,000 | 5,000,000 | | | | | 4.040 | 4.040 | JJ | 101,000 | 108,294 | 12/18/2018 | 07/01/2029 |
| 78349A-A@-2 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1 | 8,000,000 | 112.6650 | 9,013,200 | 8,000,000 | 8,000,000 | | | | | 4.170 | 4.170 | JJ | 166,800 | 178,847 | 12/18/2018 | 07/01/2034 |
| 78349A-AB-9 | RWJ BARNABAS HEALTH SR UNSEC | | | 2 | 1FE | 11,693,978 | 105.6850 | 13,633,386 | 12,900,000 | 11,757,580 | | 21,988 | | | 3.949 | 4.526 | JJ | 254,711 | 509,421 | 12/16/2016 | 07/01/2046 |
| 78349A-B*-3 | RWJBARNABAS HEALTH-INC. SR-UNSEC | | | | 1IF | 57,000,000 | 114.4320 | 65,226,240 | 57,000,000 | 57,000,000 | | | | | 4.400 | 4.400 | JJ | 1,254,000 | 1,344,567 | 12/18/2018 | 07/01/2044 |
| 78355H-BG-3 | RYDER SYSTEM INC SR UNSEC | | | | 2FE | 12,930,995 | 102.7190 | 20,543,758 | 20,000,000 | 19,285,640 | | 572,050 | | | 5.000 | 8.340 | JD | 83,333 | 1,000,000 | 02/28/1995 | 02/25/2021 |
| 78396*-AA-6 | STONEBRIAR COMMERICAL FINANCE SR-UNSEC | | | | 2Z | 60,000,000 | 107.3600 | 64,416,000 | 60,000,000 | 60,000,000 | | | | | 4.750 | 4.750 | AO | 593,750 | | 10/16/2019 | 10/16/2024 |
| 78408L-A*-8 | SC JOHNSON & SON-INC. SR-UNSEC | | | | 1 | 102,948,245 | 112.3170 | 116,537,030 | 103,757,250 | 103,757,250 | | | | (2,224,716) | 2.180 | 2.180 | FA | 841,932 | 2,261,961 | 02/17/2016 | 02/17/2031 |
| 78454L-AH-3 | SM ENERGY CO SR UNSEC | | | 1 | 4FE | 25,000,000 | 95.2500 | 23,812,500 | 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 | 104.1250 | 21,684,031 | 20,825,000 | 20,803,142 | | 4,029 | | | 5.625 | 5.651 | FA | 442,531 | 1,171,406 | 08/15/2018 | 08/15/2024 |
| 78469X-AE-7 | SPX FLOW INC CO.GUARNT | | | 1 | 4FE | 18,225,000 | 105.7500 | 19,167,188 | 18,125,000 | 18,187,998 | | (11,655) | | | 5.875 | 5.788 | FA | 402,274 | 1,064,844 | 08/08/2016 | 08/15/2026 |
| 78488@-AH-8 | SVF HLDG R/E INV TRUST SR-UNSEC | | | | 1 | 10,000,000 | 110.0590 | 11,005,900 | 10,000,000 | 10,000,000 | | | | | 4.240 | 4.240 | FA | 160,178 | 424,000 | 08/15/2018 | 08/15/2028 |
| 78488@-AJ-4 | SVF HLDG R/E INV TRUST SR-UNSEC | | | | 1 | 36,000,000 | 111.7270 | 40,221,720 | 36,000,000 | 36,000,000 | | | | | 4.340 | 4.340 | FA | 590,240 | 1,397,480 | 11/01/2018 | 08/15/2030 |
| 78501@-AA-6 | SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik | | | | 5GI | 14,937,367 | 100.0000 | 14,937,367 | 14,937,367 | 14,937,367 | | | | | 11.500 | 11.663 | MJSD | 9,543 | 1,739,772 | 09/30/2019 | 07/03/2026 |
| 785592-AJ-5 | SABINE PASS LIQUEFACTION SR SEC | | | 1 | 2FE | 10,107,500 | 111.4840 | 11,148,407 | 10,000,000 | 10,057,519 | | (11,883) | | | 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 | 112.5290 | 18,286,027 | 16,250,000 | 16,301,025 | | (8,839) | | | 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 | 109.9660 | 43,986,591 | 40,000,000 | 39,767,040 | | 26,067 | | | 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 | 102.4500 | 10,245,000 | 10,000,000 | 10,089,451 | | (65,994) | | | 5.375 | 4.650 | AO | 113,472 | 537,500 | 08/04/2016 | 04/15/2023 |
| 78573N-AB-8 | SABRE GLBL INC SR SEC | | | 1 | 3FE | 25,173,750 | 102.6250 | 25,656,250 | 25,000,000 | 25,059,807 | | (29,737) | | | 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 | 2PL | 100,000,000 | 108.6950 | 108,695,000 | 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 | 45,476,148 | 109.5720 | 50,320,752 | 45,925,000 | 45,541,173 | | 38,702 | | | 3.700 | 3.819 | AO | 377,606 | 1,699,225 | 04/24/2018 | 04/11/2028 |
| 79585T-AS-2 | SALVATION ARMY UNSEC | | | 2 | 1FE | 35,000,000 | 106.5390 | 37,288,699 | 35,000,000 | 35,000,000 | | | | | 4.528 | 4.528 | MS | 528,267 | 1,624,420 | 08/16/2018 | 09/01/2048 |
| 797440-BF-0 | SAN DIEGO G & E 1ST MORTG | | | 1 | 1FE | 14,773,100 | 117.0610 | 17,559,087 | 15,000,000 | 14,838,454 | | 6,467 | | | 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 | 118.5450 | 11,854,477 | 10,000,000 | 9,490,291 | | 61,064 | | | 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 | 125.4120 | 3,762,348 | 3,000,000 | 2,992,619 | | 225 | | | 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 | 127.9720 | 10,557,694 | 8,250,000 | 8,219,091 | | 821 | | | 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 | 117.6700 | 13,885,035 | 11,800,000 | 11,786,929 | | 347 | | | 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 | 112.5920 | 47,569,979 | 42,250,000 | 41,152,426 | | 30,641 | | | 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 | 101.3550 | 5,067,770 | 5,000,000 | 4,995,289 | | 2,792 | | | 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 | 101.1730 | 11,002,521 | 10,875,000 | 10,913,534 | | (1,103) | | | 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 | 107.2740 | 16,091,137 | 15,000,000 | 14,934,053 | | 1,733 | | | 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 | 107.8680 | 26,023,060 | 24,125,000 | 24,339,131 | | (24,799) | | | 4.400 | 4.256 | JJ | 495,367 | 1,061,500 | 03/01/2018 | 07/13/2027 |
| 80282K-AS-5 | SANTANDER HOLDINGS USA SR UNSEC | | | 2 | 2FE | 5,106,712 | 102.4730 | 5,328,595 | 5,200,000 | 5,126,022 | | 19,310 | | | 3.400 | 3.900 | JJ | 80,051 | 88,400 | 02/21/2019 | 01/18/2023 |
| 80282K-AW-6 | SANTANDER HOLDINGS USA SR UNSEC | | | 2 | 2FE | 15,111,993 | 102.8020 | 15,548,800 | 15,125,000 | 15,113,361 | | 1,368 | | | 3.500 | 3.519 | JD | 35,292 | 264,688 | 06/04/2019 | 06/07/2024 |
| 80386W-AB-1 | SASOL FINANCING USA LLC CO.GUARNT | | | 2 | 2FE | 5,018,417 | 111.1060 | 5,583,092 | 5,025,000 | 5,019,036 | | 493 | | | 6.500 | 6.518 | MS | 85,285 | 326,625 | 09/20/2018 | 09/27/2028 |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC | | | | 5 | 12,899,301 | 100.0000 | 12,899,301 | 12,899,301 | 12,899,301 | | | | | 12.000 | 12.162 | MJSD | 12,723 | 1,624,951 | 08/02/2019 | 03/26/2023 |
| 808513-BA-2 | CHARLES SCHWAB CORP SR UNSEC | | | 2 | 1FE | 6,975,710 | 105.7340 | 7,401,402 | 7,000,000 | 6,976,977 | | 1,267 | | | 3.250 | 3.291 | MN | 24,646 | 113,750 | 05/20/2019 | 05/22/2029 |
| 80874Y-AW-0 | SCIENTIFIC GAMES INTERNA SR SEC | | | 1 | 4FE | 3,175,000 | 104.7500 | 3,325,813 | 3,175,000 | 3,175,000 | | | | | 5.000 | 5.000 | AO | 33,514 | 158,750 | 01/31/2018 | 10/15/2025 |
| 811054-AG-0 | EW SCRIPPS CO CO.GUARNT | | | 1 | 4FE | 21,088,344 | 102.2500 | 21,063,500 | 20,600,000 | 20,897,485 | | (79,925) | | | 5.125 | 4.656 | MN | 134,901 | 1,055,750 | 08/07/2017 | 05/15/2025 |
| 81211K-AU-4 | SEALED AIR CORP CO.GUARNT | | | 1 | 3FE | 7,200,000 | 106.5000 | 7,668,000 | 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 | 107.7500 | 7,542,500 | 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 | 110.0000 | 21,450,000 | 19,500,000 | 19,599,757 | | (15,429) | | | 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 | 9,123,967 | 108.4490 | 9,894,851 | 9,123,967 | 9,123,967 | | | | | 5.570 | 5.570 | JD | 4,235 | 508,205 | 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 | 124.6350 | 18,695,250 | 15,000,000 | 15,000,000 | | | | | 6.030 | 6.030 | JD | 7,538 | 904,500 | 12/28/2005 | 12/28/2033 |
| 81708#-AA-9 | SENECA GENERATION-LLC SR-SEC | | | 1 | 2PL | 75,000,000 | 106.6600 | 79,995,000 | 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 | 122.0000 | 2,976,800 | 2,440,000 | 2,542,647 | | (10,655) | | | 7.500 | 6.756 | AO | 45,750 | 183,000 | 10/15/2013 | 04/01/2027 |
| 817565-CB-8 | SERVICE CORP INTL SR UNSEC | | | 1 | 3FE | 21,419,849 | 103.0000 | 22,042,000 | 21,400,000 | 21,407,077 | | (2,735) | | | 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 | 104.2500 | 20,850,000 | 20,000,000 | 20,093,468 | | (13,460) | | | 4.625 | 4.534 | JD | 41,111 | 925,000 | 01/08/2018 | 12/15/2027 |
| 817610-AA-6 | SERVICEMASTER COMPANY LL CO.GUARNT | | | 1 | 4FE | 39,000,000 | 103.7500 | 40,462,500 | 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 | 107.5280 | 96,775,463 | 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 | 105.9160 | 51,141,389 | 48,285,000 | 47,210,491 | | 120,309 | | | 3.450 | 3.792 | JD | 138,819 | 1,665,833 | 10/12/2018 | 06/01/2027 |
| 824348-AX-4 | SHERWIN-WILLIAMS CO SR UNSEC | | | 1 | 2FE | 25,564,500 | 113.2760 | 28,319,041 | 25,000,000 | 25,534,064 | | (11,555) | | | 4.500 | 4.359 | JD | 93,750 | 1,125,000 | 10/12/2018 | 06/01/2047 |
| 826418-BE-4 | SIERRA PACIFIC POWER CO GENL REF MORT | | | 1 | 1FE | 19,994,600 | 139.5150 | 27,903,013 | 20,000,000 | 19,995,850 | | 121 | | | 6.750 | 6.752 | JJ | 675,000 | 1,350,000 | 06/25/2007 | 07/01/2037 |
| 827048-AU-3 | SILGAN HOLDINGS INC SR UNSEC | | | 1 | 3FE | 19,906,250 | 102.2500 | 20,450,000 | 20,000,000 | 19,922,767 | | 12,512 | | | 4.750 | 4.834 | MS | 279,722 | 950,000 | 08/31/2018 | 03/15/2025 |
| 828807-CN-5 | SIMON PROPERTY GROUP LP SR UNSEC | | | 1 | 1FE | 27,659,738 | 101.9350 | 28,896,518 | 28,348,000 | 28,081,876 | | 80,385 | | | 2.750 | 3.070 | 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 | 105.2360 | 10,523,604 | 10,000,000 | 9,990,014 | | 2,106 | | | 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 | 106.3010 | 26,575,284 | 25,000,000 | 24,900,819 | | 15,506 | | | 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 | 105.1330 | 20,816,297 | 19,800,000 | 19,762,379 | | 4,774 | | | 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 | 105.7220 | 17,444,072 | 16,500,000 | 16,421,455 | | 9,094 | | | 3.375 | 3.448 | JD | 24,750 | 556,875 | 05/22/2017 | 06/15/2027 |
| 82922T-AA-7 | SINAI HEALTH SYSTEM SECURED | | | 1 | 1FE | 38,227,614 | 103.8040 | 39,969,731 | 38,505,000 | 38,287,723 | | 10,075 | | | 3.034 | 3.078 | JJ | 522,464 | 1,168,242 | 06/20/2013 | 01/20/2036 |
| 82967N-AW-8 | SIRIUS XM RADIO INC CO.GUARNT | | | 1 | 3FE | 8,100,000 | 106.2190 | 8,603,719 | 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 | 20,050,000 | 105.5000 | 21,100,000 | 20,000,000 | 20,036,979 | | (5,626) | | | 5.000 | 4.962 | FA | 416,667 | 1,000,000 | 06/26/2017 | 08/01/2027 |
| 83001A-AB-8 | SIX FLAGS ENTERTAINMENT CO.GUARNT | | | 1 | 3FE | 12,000,000 | 103.6250 | 12,435,000 | 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 | 106.6250 | 47,981,250 | 45,000,000 | 45,000,000 | | | | | 5.500 | 5.500 | AO | 522,500 | 2,475,000 | 03/30/2017 | 04/15/2027 |
| 831748-AA-2 | SMART MARKETS FUND REIT-LLC SR-UNSEC | | | | 2 | 50,000,000 | 109.2190 | 54,609,500 | 50,000,000 | 50,000,000 | | | | | 4.390 | 4.390 | JD | 182,917 | 2,195,000 | 08/20/2018 | 06/19/2028 |
| 832696-AB-4 | JM SMUCKER CO SR UNSEC | | | 1 | 2FE | 27,547,008 | 102.5520 | 28,304,409 | 27,600,000 | 27,589,109 | | 5,802 | | | 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 | 105.1570 | 15,105,874 | 14,365,000 | 14,362,996 | | 345 | | | 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 | 109.0670 | 27,266,750 | 25,000,000 | 25,000,000 | | | | | 4.340 | 4.340 | MS | 352,625 | 1,085,000 | 03/04/2014 | 03/04/2029 |
| 83416W-AB-9 | SOLAR STAR FUNDING LLC SR SEC | | | 1 | 2FE | 6,101,494 | 96.6290 | 5,895,806 | 6,101,494 | 6,101,494 | | | | | 3.950 | 3.950 | JD | 669 | 241,009 | 03/04/2015 | 06/30/2035 |
| 83545G-BC-5 | SONIC AUTOMOTIVE INC CO.GUARNT | | | 1 | 4FE | 4,200,000 | 104.2500 | 4,378,500 | 4,200,000 | 4,200,000 | | | | | 6.125 | 6.125 | MS | 75,746 | 257,250 | 07/14/2017 | 03/15/2027 |
| 837004-BV-1 | DOMINION ENERGY SOUTH 1ST MORTG | | | 1 | 1FE | 6,944,070 | 135.4310 | 9,480,203 | 7,000,000 | 6,964,396 | | 1,867 | | | 6.625 | 6.687 | FA | 193,229 | 463,750 | 01/24/2002 | 02/01/2032 |
| 837004-BX-7 | DOMINION ENERGY SOUTH 1ST MORTG | LS | | 1 | 1FE | 41,124,813 | 125.5350 | 53,603,617 | 42,700,000 | 41,573,813 | | 51,711 | | | 5.300 | 5.574 | MN | 289,174 | 2,263,100 | 06/18/2009 | 05/15/2033 |
| 837004-BZ-2 | DOMINION ENERGY SOUTH 1ST MORTG | | | 1 | 1FE | 11,847,450 | 115.0970 | 14,387,166 | 12,500,000 | 12,032,632 | | 19,044 | | | 5.250 | 5.619 | MS | 218,750 | 656,250 | 07/15/2009 | 03/01/2035 |
| 837004-CB-4 | DOMINION ENERGY SOUTH 1ST MORTG | | | 1 | 1FE | 78,404,760 | 135.9020 | 106,683,404 | 78,500,000 | 78,426,845 | | 1,921 | | | 6.050 | 6.058 | JJ | 2,189,932 | 4,749,250 | 03/10/2009 | 01/15/2038 |
| 837004-CD-0 | DOMINION ENERGY SOUTH 1ST MORTG | LS | | 1 | 1FE | 31,744,400 | 126.0280 | 40,329,098 | 32,000,000 | 31,789,536 | | 5,655 | | | 5.500 | 5.555 | JD | 78,222 | 1,760,000 | 03/09/2011 | 12/15/2039 |
| 837004-CE-8 | DOMINION ENERGY SOUTH 1ST MORTG | | | 1 | 1FE | 11,209,975 | 129.7740 | 14,599,534 | 11,250,000 | 11,216,173 | | 838 | | | 5.450 | 5.474 | FA | 255,469 | 613,125 | 01/26/2011 | 02/01/2041 |
| 837004-CF-5 | DOMINION ENERGY SOUTH 1ST MORTG | LS | | 1 | 1FE | 42,014,221 | 112.3400 | 49,137,321 | 43,740,000 | 42,118,072 | | 14,296 | | | 4.350 | 4.597 | FA | 792,788 | 1,902,690 | 11/13/2013 | 02/01/2042 |
| 837004-CG-3 | DOMINION ENERGY SOUTH 1ST MORTG | | | 1 | 1FE | 14,925,000 | 118.4340 | 17,765,075 | 15,000,000 | 14,933,910 | | 1,535 | | | 4.600 | 4.631 | JD | 30,667 | 690,000 | 06/10/2013 | 06/15/2043 |
| 84055*-AA-6 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC | | | 1 | 1 | 26,470,567 | 110.2210 | 29,176,123 | 26,470,567 | 26,470,567 | | | | | 5.410 | 5.411 | JJ | 716,029 | 1,432,058 | 11/19/2009 | 01/01/2028 |
| 84055*-AD-0 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC | | | 1 | 1 | 75,000,000 | 101.5600 | 76,170,000 | 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 | 14,500,000 | 107.1040 | 15,530,080 | 14,500,000 | 14,500,000 | | | | | 4.160 | 4.160 | FA | 227,876 | 603,200 | 08/15/2018 | 08/15/2048 |
| 842400-ES-8 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 40,107,542 | 122.9490 | 49,179,751 | 40,000,000 | 40,072,726 | | (3,300) | | | 6.000 | 5.981 | 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 | 121.7830 | 60,891,735 | 50,000,000 | 49,947,875 | | 2,083 | | | 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 | 119.6870 | 14,362,430 | 12,000,000 | 11,858,603 | | 5,278 | | | 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 | 2FE | 47,681,900 | 117.0080 | 56,819,318 | 48,560,000 | 47,882,698 | | 24,768 | | | 5.350 | 5.480 | 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 | 120.6010 | 23,366,492 | 19,375,000 | 19,052,645 | | 10,864 | | | 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 | 2FE | 6,967,800 | 126.5770 | 8,860,422 | 7,000,000 | 6,974,679 | | 761 | | | 5.950 | 5.983 | FA | 173,542 | 416,500 | 01/14/2008 | 02/01/2038 |
| 842400-FL-2 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 2FE | 36,895,332 | 130.1660 | 48,421,876 | 37,200,000 | 36,949,787 | | 6,706 | | | 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 | 123.2010 | 43,120,503 | 35,000,000 | 34,650,655 | | 9,153 | | | 5.500 | 5.583 | MS | 566,806 | 1,925,000 | 03/08/2010 | 03/15/2040 |
| 842400-FW-8 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 2FE | 3,663,866 | 102.2700 | 3,840,246 | 3,755,000 | 3,671,899 | | 2,125 | | | 3.900 | 4.048 | MS | 43,120 | 146,445 | 01/25/2016 | 03/15/2043 |
| 842400-GE-7 | SOUTHERN CAL EDISON 1ST REF MORT | | | 1 | 1FE | 19,381,735 | 98.6720 | 20,059,076 | 20,329,000 | 19,463,238 | | 19,714 | | | 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 | 124.7810 | 32,443,022 | 26,000,000 | 25,937,096 | | 2,350 | | | 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 | 122.0570 | 54,925,515 | 45,000,000 | 44,908,425 | | 2,403 | | | 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 | 104.5220 | 23,883,376 | 22,850,000 | 22,336,877 | | 13,163 | | | 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 | 112.2680 | 27,842,451 | 24,800,000 | 24,684,451 | | 2,599 | | | 4.450 | 4.482 | MS | 324,949 | 1,103,600 | 03/10/2014 | 03/15/2044 |
| 8426EP-AB-4 | SOUTHERN CO GAS CAPITAL CO.GUARNT | | | 1 | 2FE | 22,547,540 | 103.1380 | 23,283,332 | 22,575,000 | 22,549,450 | | 556 | | | 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 | 58,571,431 | 115.0460 | 67,384,088 | 58,571,431 | 58,571,431 | | | | | 5.750 | 5.750 | JD | 149,683 | 3,367,857 | 07/01/2010 | 06/15/2040 |
| 843452-AZ-6 | SOUTHERN NATURAL GAS SR UNSEC | | | 1 | 2FE | 1,583,490 | 144.6990 | 2,297,825 | 1,588,000 | 1,584,956 | | 143 | | | 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 | 113.6290 | 5,681,435 | 5,000,000 | 4,986,446 | | 237 | | | 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 | 108.3670 | 5,851,820 | 5,400,000 | 5,392,440 | | 1,105 | | | 4.150 | 4.177 | JD | 18,675 | 224,100 | 11/12/2015 | 12/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 844895-AL-6 | SOUTHWEST GAS CORP SR UNSEC | | | | 1FE | 21,230,020 | 129.3320 | 27,159,644 | 21,000,000 | 21,100,473 | | (11,369) | | | 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 | 101.2370 | 15,995,469 | 15,800,000 | 15,796,784 | | 3,369 | | | 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 | 103.1990 | 15,221,918 | 14,750,000 | 14,748,734 | | 528 | | | 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 | 101.0000 | 15,402,474 | 15,250,000 | 15,262,168 | | (287) | | | 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 | 128.7480 | 12,874,796 | 10,000,000 | 10,000,000 | | | | | 7.920 | 7.922 | AO | 198,000 | 792,000 | 05/30/1997 | 06/04/2027 |
| 845011-AB-1 | SOUTHWEST GAS CORP SR UNSEC | | | 2 | 1FE | 1,998,980 | 108.5560 | 2,171,113 | 2,000,000 | 1,998,993 | | 13 | | | 4.150 | 4.153 | JD | 6,917 | 41,731 | 05/28/2019 | 06/01/2049 |
| 845331-C#-2 | SOUTHWEST WATER CO G-SR-UNSEC | | | | 2PL | 13,000,000 | 108.1880 | 14,064,440 | 13,000,000 | 13,000,000 | | | | | 4.500 | 4.500 | MN | 71,500 | 585,000 | 05/17/2018 | 05/17/2043 |
| 845331-C@-4 | SOUTHWEST WATER CO F-SR-UNSEC | | | | 2PL | 5,000,000 | 107.8760 | 5,393,800 | 5,000,000 | 5,000,000 | | | | | 4.380 | 4.380 | MN | 26,767 | 219,000 | 05/17/2018 | 05/17/2033 |
| 845437-BN-1 | SOUTHWESTERN ELEC POWER SR UNSEC | | | 1 | 2FE | 9,910,800 | 104.3020 | 10,430,207 | 10,000,000 | 9,919,028 | | 1,841 | | | 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 | 125.2520 | 18,787,727 | 15,000,000 | 15,047,760 | | (2,601) | | | 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 | 126.2910 | 12,629,091 | 10,000,000 | 9,712,414 | | 9,480 | | | 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 | 116.5990 | 39,900,306 | 34,220,000 | 33,795,912 | | 11,281 | | | 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 | 105.0130 | 3,964,248 | 3,775,000 | 3,754,303 | | 464 | | | 3.700 | 3.732 | FA | 52,766 | 139,675 | 08/02/2017 | 08/15/2047 |
| 84611#-AF-8 | SOVRAN SELF STORAGE-INC. | | | | 2 | 50,000,000 | 103.2060 | 51,603,000 | 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 CO.GUARNT | | | 1 | 2FE | 9,976,500 | 108.8110 | 10,881,121 | 10,000,000 | 9,989,092 | | 2,289 | | | 4.750 | 4.779 | MS | 139,861 | 475,000 | 09/16/2013 | 03/15/2024 |
| 84756N-AF-6 | SPECTRA ENERGY PARTNERS CO.GUARNT | | | 1 | 2FE | 19,916,400 | 104.5750 | 20,915,088 | 20,000,000 | 19,952,918 | | 8,091 | | | 3.500 | 3.550 | MS | 206,111 | 700,000 | 03/09/2015 | 03/15/2025 |
| 84756N-AG-4 | SPECTRA ENERGY PARTNERS CO.GUARNT | | | 1 | 2FE | 37,373,735 | 110.0230 | 40,626,046 | 36,925,000 | 37,346,438 | | (9,254) | | | 4.500 | 4.424 | MS | 489,256 | 1,661,625 | 10/07/2016 | 03/15/2045 |
| 84756N-AH-2 | SPECTRA ENERGY PARTNERS CO.GUARNT | | | 1 | 2FE | 30,345,664 | 103.4360 | 31,418,702 | 30,375,000 | 30,353,965 | | 2,693 | | | 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 | 1 | 39,130,000 | 100.6570 | 39,387,084 | 39,130,000 | 39,130,000 | | | | | 3.500 | 3.500 | JJ | 631,515 | 1,369,550 | 02/17/2015 | 01/15/2030 |
| 852348-AA-5 | ST. CHARLES HEALTH SYS-INC. SR-SEC | | | 1 | 1 | 56,476,522 | 108.3260 | 61,178,757 | 56,476,522 | 56,476,522 | | | | | 4.420 | 4.420 | JJ | 1,248,131 | 2,496,262 | 06/30/2015 | 01/01/2038 |
| 85253#-AG-6 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC | | | | 2 | 12,500,000 | 105.5020 | 13,187,750 | 12,500,000 | 12,500,000 | | | | | 4.100 | 4.100 | JD | 25,625 | 512,500 | 06/13/2018 | 06/13/2025 |
| 85253#-AH-4 | STAG INDUSTRIAL OPERATING PTNS SR-UNSEC | | | | 2 | 25,000,000 | 107.3810 | 26,845,250 | 25,000,000 | 25,000,000 | | | | | 4.270 | 4.270 | JD | 53,375 | 1,067,500 | 06/13/2018 | 06/13/2028 |
| 853496-AB-3 | STANDARD INDUSTRIES INC SR UNSEC | | | 1 | 3FE | 14,547,063 | 101.6250 | 14,735,625 | 14,500,000 | 14,511,688 | | (9,860) | | | 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 | 104.2500 | 6,932,625 | 6,650,000 | 6,650,000 | | | | | 5.000 | 5.000 | FA | 125,611 | 332,500 | 02/02/2017 | 02/15/2027 |
| 855244-AT-6 | STARBUCKS CORP SR UNSEC | | | 2 | 2FE | 55,873,440 | 108.3290 | 60,664,297 | 56,000,000 | 55,877,933 | | 4,493 | | | 3.550 | 3.577 | FA | 751,022 | 508,044 | 05/02/2019 | 08/15/2029 |
| 857477-AL-7 | STATE STREET CORP SUBORD | | | | 1FE | 4,642,467 | 103.1230 | 4,795,225 | 4,650,000 | 4,647,197 | | 776 | | | 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 | 106.4980 | 14,430,479 | 13,550,000 | 13,535,936 | | 3,304 | | | 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 | 107.4450 | 21,999,394 | 20,475,000 | 20,458,373 | | 2,623 | | | 3.550 | 3.566 | FA | 268,535 | 726,863 | 08/13/2015 | 08/18/2025 |
| 858119-AZ-3 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 2FE | 17,494,181 | 101.9430 | 17,687,051 | 17,350,000 | 17,378,919 | | (21,273) | | | 5.250 | 5.114 | AO | 192,296 | 910,875 | 06/18/2013 | 04/15/2023 |
| 858119-BC-3 | STEEL DYNAMICS INC CO.GUARNT | | | 1 | 2FE | 5,000,000 | 100.0600 | 5,003,001 | 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 | 2FE | 25,187,969 | 106.3180 | 26,579,419 | 25,000,000 | 25,130,922 | | (22,878) | | | 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 | 2FE | 5,000,000 | 102.7360 | 5,136,816 | 5,000,000 | 5,000,000 | | | | | 4.125 | 4.125 | MS | 60,729 | 206,250 | 01/25/2018 | 09/15/2025 |
| 858271-A*-0 | STEELRIVER TRANSMISSION CO LLC | | | 1 | 2PL | 39,558,870 | 98.7380 | 39,059,637 | 39,558,870 | 39,558,870 | | | | | 3.820 | 3.837 | MJSD | 4,198 | 1,511,149 | 06/29/2017 | 06/30/2047 |
| 862121-A#-7 | STORE CAPITAL CORP SR-UNSEC | | | | 2FE | 35,000,000 | 109.5000 | 38,325,000 | 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 | 105.8960 | 35,311,050 | 33,345,000 | 33,226,643 | | 18,018 | | | 3.375 | 3.443 | 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 | 102.7500 | 30,311,250 | 29,500,000 | 29,412,733 | | 16,790 | | | 5.500 | 5.576 | JD | 135,208 | 1,622,500 | 06/26/2018 | 06/01/2024 |
| 864486-AJ-4 | SUBURBAN PROPANE PARTNRS SR UNSEC | | | 1 | 4FE | 6,822,000 | 102.7500 | 6,987,000 | 6,800,000 | 6,809,865 | | (2,773) | | | 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 | 104.0000 | 11,856,000 | 11,400,000 | 11,434,710 | | (5,618) | | | 5.875 | 5.806 | MS | 223,250 | 669,750 | 02/08/2017 | 03/01/2027 |
| 864577-C*-0 | SUBURBAN WATER SYSS D-SR-SEC | | | 1 | 1 | 15,000,000 | 112.4580 | 16,868,700 | 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 | 102.2520 | 1,866,099 | 1,825,000 | 1,825,000 | | | | | 4.875 | 4.875 | JJ | 41,024 | 88,969 | 11/12/2018 | 01/15/2023 |
| 86765L-AL-1 | SUNOCO LP/FINANCE CORP CO.GUARNT | | | 2 | 3FE | 17,629,330 | 103.7500 | 18,156,250 | 17,500,000 | 17,598,554 | | (27,729) | | | 5.500 | 5.302 | FA | 363,611 | 962,500 | 11/12/2018 | 02/15/2026 |
| 86765L-AN-7 | SUNOCO LP/FINANCE CORP CO.GUARNT | | | 2 | 3FE | 13,093,398 | 106.1810 | 13,803,465 | 13,000,000 | 13,082,083 | | (10,225) | | | 5.875 | 5.752 | MS | 224,882 | 763,750 | 11/12/2018 | 03/15/2028 |
| 86787E-AN-7 | SUNTRUST BANK SR UNSEC | | | 1 | 1FE | 36,453,020 | 101.7050 | 37,529,192 | 36,900,000 | 36,648,989 | | 62,643 | | | 2.750 | 2.966 | MN | 169,125 | 1,014,750 | 04/18/2019 | 05/01/2023 |
| 86787E-BE-6 | SUNTRUST BANK SR UNSEC | | | 2 | 1FE | 24,987,250 | 101.8620 | 25,465,463 | 25,000,000 | 24,989,816 | | 2,566 | | | 2.800 | 2.818 | MN | 85,556 | 350,000 | 05/14/2019 | 05/17/2022 |
| 86787G-AJ-1 | SUNTRUST BANK SUBORD | | | 1 | 1FE | 31,274,146 | 104.0750 | 32,336,239 | 31,070,000 | 31,213,812 | | (20,558) | | | 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 | 27,643,349 | 100.0000 | 28,193,349 | 28,193,349 | 27,742,949 | | 50,302 | | | 11.500 | 12.087 | JAJO | 810,559 | 3,212,064 | 10/01/2019 | 02/01/2025 |
| 87089H-AA-1 | SWISS RE TREASURY -US CO.GUARNT | | | 1 | 1FE | 27,104,017 | 101.6070 | 28,310,894 | 27,863,000 | 27,590,237 | | 86,819 | | | 2.875 | 3.227 | 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 | 115.2270 | 73,745,582 | 64,000,000 | 63,129,206 | | 21,776 | | | 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 | 102.1270 | 15,293,586 | 14,975,000 | 15,055,036 | | (32,435) | | | 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 | 102.2470 | 13,624,401 | 13,325,000 | 13,318,962 | | 3,545 | | | 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 | 106.6460 | 36,675,664 | 34,390,000 | 34,403,655 | | (3,250) | | | 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 | 105.3390 | 11,692,591 | 11,100,000 | 11,071,537 | | 3,835 | | | 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 | 104.6910 | 10,416,713 | 9,950,000 | 9,908,515 | | 4,771 | | | 3.250 | 3.313 | JJ | 149,112 | 323,375 | 06/19/2017 | 07/15/2027 |
| 872287-AL-1 | TCI COMMUNICATIONS INC SR UNSEC | | | | 1FE | 15,216,750 | 132.5110 | 19,876,641 | 15,000,000 | 15,107,287 | | (9,527) | | | 7.125 | 7.008 | FA | 403,750 | 1,068,750 | 04/16/1998 | 02/15/2028 |
| 872649-AQ-1 | NORTHROP GRUMMAN SYSTEMS CO.GUARNT | | | 1 | 2FE | 21,437,674 | 124.5520 | 26,791,095 | 21,510,000 | 21,476,460 | | 3,172 | | | 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 | 102.8770 | 6,841,321 | 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 | 103.3330 | 15,370,784 | 14,875,000 | 14,883,601 | | (2,889) | | | 6.375 | 6.351 | MS | 316,094 | 948,281 | 08/27/2015 | 03/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 87264A-AP-0 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 5,450,000 | 107.2210 | 5,361,050 | 5,000,000 | 5,235,164 | | (66,667) | | | 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 | 103.2500 | 26,504,275 | 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 | 106.5000 | 37,275,000 | 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 | 102.5000 | 9,071,250 | 8,850,000 | 8,850,000 | | | | | 4.500 | 4.500 | FA | 165,938 | 398,250 | 01/22/2018 | 02/01/2026 |
| 87264A-AV-7 | T-MOBILE USA INC CO.GUARNT | | | 1 | 3FE | 14,020,000 | 104.7810 | 14,721,731 | 14,050,000 | 14,024,674 | | 2,494 | | | 4.750 | 4.777 | FA | 278,073 | 667,375 | 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 | 12.155 | MJSD | 4,754 | 1,721,716 | 11/03/2017 | 11/05/2022 |
| 87305Q-CB-5 | TTX CO SR UNSEC | | | 1 | 1FE | 29,760,900 | 128.5650 | 38,569,601 | 30,000,000 | 29,796,539 | | 4,820 | | | 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 | 103.0530 | 25,763,358 | 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 | 102.2600 | 35,791,070 | 35,000,000 | 34,962,740 | | 12,222 | | | 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 | 105.9690 | 29,777,200 | 28,100,000 | 28,099,981 | | 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 | 106.3370 | 25,467,689 | 23,950,000 | 23,926,038 | | 5,340 | | | 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 | 112.9040 | 32,883,169 | 29,125,000 | 29,047,409 | | 1,674 | | | 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 | 105.3640 | 16,542,206 | 15,700,000 | 15,699,260 | | 132 | | | 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 | 106.8720 | 22,838,588 | 21,370,000 | 21,086,879 | | 6,233 | | | 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 | 112.4870 | 22,497,439 | 20,000,000 | 19,980,970 | | 385 | | | 4.200 | 4.206 | JJ | 420,000 | 840,000 | 06/06/2016 | 07/01/2046 |
| 875127-AW-2 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 1FE | 14,583,900 | 131.5400 | 19,730,957 | 15,000,000 | 14,673,809 | | 10,011 | | | 6.150 | 6.358 | MN | 117,875 | 922,500 | 06/12/2007 | 05/15/2037 |
| 875127-BA-9 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 1FE | 21,138,629 | 108.6860 | 22,796,884 | 20,975,000 | 21,113,067 | | (3,892) | | | 4.100 | 4.054 | JD | 38,221 | 859,975 | 06/14/2012 | 06/15/2042 |
| 875127-BB-7 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 1FE | 14,881,822 | 101.4290 | 15,112,979 | 14,900,000 | 14,894,571 | | 1,911 | | | 2.600 | 2.614 | MS | 114,068 | 387,400 | 09/19/2012 | 09/15/2022 |
| 875127-BC-5 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 1FE | 14,989,950 | 113.3800 | 17,007,016 | 15,000,000 | 14,990,994 | | 204 | | | 4.350 | 4.354 | MN | 83,375 | 652,500 | 05/12/2014 | 05/15/2044 |
| 875127-BD-3 | TAMPA ELECTRIC CO SR UNSEC | | | 1 | 1FE | 16,271,833 | 109.0750 | 17,828,308 | 16,345,000 | 16,278,016 | | 1,448 | | | 4.200 | 4.226 | MN | 87,718 | 686,490 | 06/02/2015 | 05/15/2045 |
| 875127-BG-6 | TAMPA ELECTRIC CO SR UNSEC | | | 2 | 1FE | 9,704,546 | 105.1800 | 10,333,949 | 9,825,000 | 9,705,204 | | 658 | | | 3.625 | 3.692 | JD | 15,829 | 139,495 | 07/22/2019 | 06/15/2050 |
| 87612B-BB-7 | TARGA RESOURCES PARTNERS CO.GUARNT | | | 1 | 3FE | 9,000,000 | 103.7500 | 9,337,500 | 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 | 103.7500 | 41,500,000 | 40,000,000 | 40,040,818 | | (6,834) | | | 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 | 101.0700 | 30,321,038 | 30,000,000 | 29,994,471 | | 9,982 | | | 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 | 105.9810 | 18,016,770 | 17,000,000 | 16,987,891 | | (3,721) | | | 4.625 | 4.606 | MN | 100,465 | 786,250 | 12/10/2018 | 11/15/2027 |
| 88033G-CS-7 | TENET HEALTHCARE CORP SR SEC | | | 1 | 3FE | 8,000,000 | 102.3750 | 8,190,000 | 8,000,000 | 8,000,000 | | | | | 4.625 | 4.625 | JJ | 170,611 | 370,000 | 07/14/2017 | 07/15/2024 |
| 88033G-DA-5 | TENET HEALTHCARE CORP SR SEC | | | 2 | 3FE | 20,000,000 | 105.6250 | 21,125,000 | 20,000,000 | 20,000,000 | | | | | 5.125 | 5.125 | MN | 355,903 | | 08/12/2019 | 11/01/2027 |
| 880451-AV-1 | TENNESSEE GAS PIPELINE CO.GUARNT | | | 1 | 2FE | 9,864,100 | 127.8030 | 12,780,292 | 10,000,000 | 9,929,045 | | 5,644 | | | 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 | 2PL | 26,297,584 | 102.5580 | 26,970,276 | 26,297,584 | 26,297,584 | | | | | 4.590 | 4.616 | MJSD | 3,353 | 1,207,059 | 06/06/2018 | 08/31/2040 |
| 88104B-AA-6 | TERRAFORM FALCON 1-LLC | | | 4 | 3PL | 34,230,566 | 96.6840 | 33,095,480 | 34,230,566 | 34,230,566 | | | | | 4.640 | 4.666 | MJSD | 4,412 | 1,590,574 | 09/28/2018 | 12/31/2032 |
| 88104L-AE-3 | TERRAFORM POWER OPERATIN CO.GUARNT | | | 1 | 3FE | 20,029,688 | 105.7310 | 21,146,200 | 20,000,000 | 20,024,889 | | (2,650) | | | 5.000 | 4.980 | JJ | 419,444 | 1,000,000 | 11/29/2017 | 01/31/2028 |
| 88105*-AA-7 | TERRAFORM OSPREY I-LLC SR-UNSEC | | | | 2PL | 65,353,502 | 93.8680 | 61,346,025 | 65,353,502 | 65,353,502 | | | | | 3.190 | 3.203 | MJSD | 5,791 | 696,813 | 08/30/2019 | 07/02/2032 |
| 88150*-AD-5 | TERRENO REALTY LLC | | | | 2 | 50,000,000 | 103.2150 | 51,607,500 | 50,000,000 | 50,000,000 | | | | | 3.750 | 3.750 | JJ | 869,792 | 1,875,000 | 07/14/2017 | 07/14/2024 |
| 881685-BB-6 | TEXACO CAPITAL INC CO.GUARNT | | | | 1FE | 1,566,350 | 154.3000 | 1,928,754 | 1,250,000 | 1,468,272 | | (11,346) | | | 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 | 101.4020 | 4,563,108 | 4,500,000 | 4,497,840 | | 2,269 | | | 4.125 | 4.179 | JD | 15,469 | 185,625 | 12/01/2010 | 12/01/2020 |
| 882389-CC-1 | TEXAS EASTERN TRANSMISSI SR UNSEC | | | 1 | 2FE | 22,133,539 | 133.9610 | 29,471,466 | 22,000,000 | 22,087,900 | | (4,633) | | | 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 | 118.2350 | 17,735,269 | 15,000,000 | 16,145,250 | | (117,217) | | | 7.250 | 5.977 | JJ | 501,458 | 1,087,500 | 03/31/2004 | 07/15/2027 |
| 882484-AB-4 | TEXAS HEALTH RESOURCES SERIES 2019 | | | 4 | 1FE | 35,000,000 | 97.1750 | 34,011,262 | 35,000,000 | 35,000,000 | | | | | 3.372 | 3.372 | MN | 150,803 | 186,865 | 09/11/2019 | 11/15/2051 |
| 882508-AW-4 | TEXAS INSTRUMENTS INC SR UNSEC | | | 1 | 1FE | 48,840,354 | 101.2010 | 50,398,286 | 49,800,000 | 49,453,144 | | 98,603 | | | 2.250 | 2.469 | MN | 186,750 | 1,120,500 | 05/01/2013 | 05/01/2023 |
| 882508-BD-5 | TEXAS INSTRUMENTS INC SR UNSEC | LS | | 1 | 1FE | 24,889,000 | 118.5400 | 29,634,928 | 25,000,000 | 24,892,428 | | 1,952 | | | 4.150 | 4.176 | MN | 132,569 | 1,037,500 | 04/30/2018 | 05/15/2048 |
| 88307*-AA-3 | TEXOMA WIND-LLC | | | 4 | 2PL | 91,431,863 | 103.1970 | 94,354,940 | 91,431,863 | 91,431,863 | | | | | 4.120 | 4.120 | JD | 10,464 | 3,766,993 | 02/08/2017 | 06/30/2034 |
| 883203-BT-7 | TEXTRON INC SR UNSEC | | | 1 | 2FE | 7,986,880 | 101.8020 | 8,144,190 | 8,000,000 | 7,997,654 | | 1,934 | | | 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 | 107.2570 | 10,752,523 | 10,025,000 | 10,015,924 | | 1,946 | | | 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 | 105.9160 | 43,849,423 | 41,400,000 | 41,465,278 | | (12,422) | | | 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 | 106.5110 | 718,946 | 675,000 | 671,592 | | 473 | | | 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 | 102.5620 | 13,774,105 | 13,430,000 | 13,411,914 | | 1,889 | | | 3.375 | 3.394 | MS | 151,088 | 453,263 | 10/12/2017 | 03/01/2028 |
| 883556-BF-8 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 17,541,228 | 107.0850 | 18,820,230 | 17,575,000 | 17,560,310 | | 3,235 | | | 4.150 | 4.172 | FA | 303,901 | 729,363 | 12/19/2013 | 02/01/2024 |
| 883556-BM-3 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 5,417,297 | 106.8070 | 5,794,266 | 5,425,000 | 5,420,108 | | 723 | | | 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 | 102.7320 | 54,473,749 | 53,025,000 | 52,283,185 | | 96,588 | | | 2.950 | 3.182 | MS | 443,201 | 1,564,238 | 08/14/2018 | 09/19/2026 |
| 883556-BX-9 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 16,651,368 | 104.5220 | 17,533,497 | 16,775,000 | 16,677,262 | | 11,114 | | | 3.200 | 3.287 | FA | 202,791 | 536,800 | 08/10/2017 | 08/15/2027 |
| 883556-BY-7 | THERMO FISHER SCIENTIFIC SR UNSEC | | | 1 | 2FE | 32,193,450 | 113.0250 | 37,298,267 | 33,000,000 | 32,219,819 | | 14,416 | | | 4.100 | 4.245 | FA | 511,133 | 1,353,000 | 06/13/2018 | 08/15/2047 |
| 88579Y-AF-8 | 3M COMPANY SR UNSEC | | | | 1FE | 49,257,500 | 100.3420 | 50,170,827 | 50,000,000 | 49,800,410 | | 77,391 | | | 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 | 106.4630 | 53,231,426 | 50,000,000 | 48,634,686 | | 32,198 | | | 3.875 | 4.052 | JD | 86,111 | 1,937,500 | 05/29/2014 | 06/15/2044 |
| 88732J-AJ-7 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 19,871,200 | 122.4200 | 24,483,968 | 20,000,000 | 19,898,147 | | 3,074 | | | 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 | 126.7160 | 24,899,638 | 19,650,000 | 19,173,004 | | 11,299 | | | 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 | 114.5090 | 17,176,420 | 15,000,000 | 14,743,511 | | 6,029 | | | 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 | 111.4390 | 2,507,383 | 2,250,000 | 2,215,318 | | 803 | | | 5.500 | 5.624 | MS | 41,250 | 123,750 | 09/07/2011 | 09/01/2041 |

# 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 |
| 88732J-BD-9 | TIME WARNER CABLE LLC SR SEC | | | 1 | 2FE | 9,439,255 | 101.9680 | 9,686,960 | 9,500,000 | 9,448,081 | | 1,284 | | | 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 | 104.0510 | 36,157,789 | 34,750,000 | 34,555,454 | | 37,163 | | | 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 | 1FE | 1,676,690 | 101.4260 | 1,703,950 | 1,680,000 | 1,679,860 | | 403 | | | 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 | 108.0000 | 10,800,000 | 10,000,000 | 9,328,834 | | 73,054 | | | 4.875 | 6.037 | MS | 143,542 | 487,500 | 12/13/2018 | 03/15/2027 |
| 88947E-AT-7 | TOLL BROS FINANCE CORP CO.GUARNT | | | 2 | 3FE | 3,648,750 | 104.2500 | 4,170,000 | 4,000,000 | 3,684,409 | | 29,995 | | | 4.350 | 5.568 | FA | 65,733 | 174,000 | 12/19/2018 | 02/15/2028 |
| 89054X-AB-1 | TOPAZ SOLAR FARMS LLC SR SEC | | | 1 | 5FE | 5,459,762 | 103.7520 | 5,664,612 | 5,459,762 | 5,459,762 | | | | | 4.875 | 4.875 | MS | 67,280 | 266,163 | 04/10/2013 | 09/30/2039 |
| 89147L-E*-7 | TORTOISE ENERGY INFRAST CORP O-SR-UNSEC | | | 1 | 1FE | 6,000,000 | 101.1120 | 6,066,720 | 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 | 106.8130 | 6,408,780 | 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 | 106.4020 | 5,320,100 | 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 | 106.2140 | 2,124,280 | 2,000,000 | 2,068,516 | | (16,299) | | | 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 | 104.8690 | 8,389,520 | 8,000,000 | 8,216,558 | | (74,530) | | | 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 | 111.1610 | 16,674,177 | 15,000,000 | 14,972,808 | | 3,643 | | | 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 | 101.9480 | 29,616,001 | 29,050,000 | 29,032,823 | | 13,174 | | | 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 | 109.4540 | 34,861,171 | 31,850,000 | 31,724,117 | | 12,037 | | | 4.450 | 4.507 | JD | 118,110 | 1,417,325 | 10/09/2018 | 06/01/2028 |
| 89233P-5F-9 | TOYOTA MOTOR CREDIT CORP SR UNSEC | | | 1 | 1FE | 49,874,000 | 102.5680 | 51,283,926 | 50,000,000 | 49,975,416 | | 13,770 | | | 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 | 102.8190 | 51,409,364 | 50,000,000 | 49,957,218 | | 20,043 | | | 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 | 117.4890 | 41,121,098 | 35,000,000 | 34,806,864 | | 4,603 | | | 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 | 105.0840 | 9,378,734 | 8,925,000 | 8,903,038 | | 554 | | | 4.450 | 4.467 | FA | 165,484 | 397,163 | 07/13/2012 | 08/01/2042 |
| 893647-AX-5 | TRANSDIGM INC CO.GUARNT | | | 1 | 4FE | 5,062,500 | 103.1350 | 5,156,750 | 5,000,000 | 5,018,097 | | (10,892) | | | 6.500 | 6.249 | JJ | 149,861 | 325,000 | 06/08/2015 | 07/15/2024 |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC | | | | 5 | 27,576,577 | 94.5730 | 26,580,059 | 28,105,327 | 27,648,717 | | 49,270 | | | 11.000 | 11.556 | MJSD | 8,588 | 3,304,602 | 09/30/2019 | 08/30/2025 |
| 89389D-A@-4 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC | | | | 3Z | 8,848,007 | 99.5240 | 8,805,851 | 8,848,007 | 8,848,007 | | | | | 13.750 | 13.994 | MJSD | 3,379 | 1,164,787 | 09/30/2019 | 06/18/2026 |
| 89417E-AD-1 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 11,837,760 | 139.3510 | 16,722,082 | 12,000,000 | 11,873,236 | | 3,884 | | | 6.250 | 6.351 | JD | 33,333 | 750,000 | 05/23/2007 | 06/15/2037 |
| 89417E-AG-4 | TRAVELERS COS INC SR UNSEC | | | 1 | 1FE | 7,992,800 | 101.5830 | 8,126,679 | 8,000,000 | 7,999,290 | | 824 | | | 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 | 130.9260 | 36,659,268 | 28,000,000 | 27,909,268 | | 2,149 | | | 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 | 120.9180 | 44,497,847 | 36,800,000 | 36,716,074 | | 1,936 | | | 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 | 116.0930 | 15,939,526 | 13,730,000 | 13,635,577 | | 1,974 | | | 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 | 108.8760 | 35,672,110 | 32,764,000 | 33,324,847 | | (13,125) | | | 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 | 112.9970 | 30,142,002 | 26,675,000 | 27,304,497 | | (13,313) | | | 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 | 113.7230 | 1,137,228 | 1,000,000 | 993,845 | | 115 | | | 4.050 | 4.087 | MS | 12,825 | 40,500 | 02/28/2018 | 03/07/2048 |
| 89417E-AP-4 | TRAVELERS COS INC SR UNSEC | | | 2 | 1FE | 2,988,690 | 114.8110 | 3,444,327 | 3,000,000 | 2,988,852 | | 162 | | | 4.100 | 4.122 | MS | 39,975 | 61,500 | 02/27/2019 | 03/04/2049 |
| 89420G-AE-9 | TRAVELERS PPTY CASUALTY CO.GUARNT | | | 1 | 1FE | 48,140,105 | 137.7980 | 66,630,704 | 48,354,000 | 48,210,861 | | 6,414 | | | 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 | 130.6220 | 40,492,914 | 31,000,000 | 30,477,187 | | 12,536 | | | 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 | 104.8510 | 11,717,133 | 11,175,000 | 11,172,994 | | 372 | | | 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 | 114.1430 | 26,481,225 | 23,200,000 | 24,236,993 | | (23,625) | | | 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 | 107.1450 | 26,411,280 | 24,650,000 | 24,463,034 | | 3,749 | | | 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 | 113.7510 | 113,751,000 | 100,000,000 | 100,000,000 | | | | | 4.450 | 4.450 | AO | 1,112,500 | 4,450,000 | 10/31/2014 | 10/01/2045 |
| 896517-AA-7 | TRINITY HEALTH CORP SERIES 2019 | | | 4 | 1FE | 37,240,000 | 98.8170 | 36,799,292 | 37,240,000 | 37,240,000 | | | | | 3.434 | 3.434 | JD | 46,180 | | 12/05/2019 | 12/01/2048 |
| 896678-AD-1 | AEROQUIP-VICKERS INC SR UNSEC | | | | 1FE | 32,622,900 | 127.6380 | 42,120,630 | 33,000,000 | 32,835,729 | | 18,961 | | | 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 | 19,873,125 | 103.0200 | 21,119,100 | 20,500,000 | 19,933,930 | | 60,805 | | | 6.500 | 7.042 | AO | 281,306 | 1,332,500 | 02/12/2019 | 04/15/2026 |
| 898361-AM-2 | AMHERST COLLEGE UNSEC | | | 1 | 1FE | 13,002,680 | 106.4200 | 13,834,600 | 13,000,000 | 13,001,952 | | (78) | | | 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 | 108.5750 | 3,257,236 | 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 | 120.6140 | 84,429,605 | 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 | 111.0530 | 11,660,572 | 10,500,000 | 10,478,396 | | 585 | | | 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 | 107.2700 | 33,048,869 | 30,809,000 | 30,287,940 | | 12,996 | | | 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 | 122.5390 | 14,949,718 | 12,200,000 | 12,732,162 | | (11,174) | | | 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 | 111.0350 | 4,441,412 | 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 | 111.5810 | 83,127,772 | 74,500,000 | 74,439,999 | | 1,180 | | | 3.993 | 3.998 | JJ | 1,487,393 | 2,974,785 | 01/31/2017 | 07/01/2047 |
| 89838Q-AA-1 | BOSTON UNIVERSITY SECURED | | | 2 | 1FE | 16,900,000 | 114.4320 | 19,338,978 | 16,900,000 | 16,900,000 | | | | | 4.061 | 4.061 | AO | 171,577 | 770,191 | 08/15/2018 | 10/01/2048 |
| 90131H-AE-5 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 1FE | | 0.0000 | | | | | | | | 3.700 | 0.000 | MS | | 1,747 | 09/10/2014 | 09/15/2024 |
| 90131H-AP-0 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 1FE | | 0.0000 | | | | | | | | 5.650 | 0.000 | FA | | 307,611 | 09/01/2009 | 08/15/2020 |
| 90131H-AR-6 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 1FE | | 0.0000 | | | | | | | | 3.000 | 0.000 | MS | | 8,333 | 10/02/2012 | 09/15/2022 |
| 90131H-AY-1 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 1FE | | 0.0000 | | | | | | | | 7.430 | 0.000 | AO | | 244,158 | 09/26/1996 | 10/01/2026 |
| 90131H-AZ-8 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 1FE | | 0.0000 | | | | | | | | 7.125 | 0.000 | AO | | 480,425 | 03/29/2004 | 04/08/2028 |
| 90131H-BD-6 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 1FE | | 0.0000 | | | | | | | | 6.550 | 0.000 | MS | | 17,948 | 01/03/2005 | 03/15/2033 |
| 90131H-BF-1 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | | 1FE | | 0.0000 | | | | | | | | 6.200 | 0.000 | JD | | 1,125,332 | 04/18/2005 | 12/15/2034 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 1FE | | 0.0000 | | | | | | | | 6.400 | 0.000 | JD | | 135,111 | 06/15/2006 | 12/15/2035 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA CO.GUARNT | | | 1 | 1FE | | 0.0000 | | | | | | | | 3.700 | 0.000 | AO | | 78,060 | 01/12/2016 | 10/15/2025 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO A-SR-SEC | | | 1 | 1PL | 32,255,634 | 106.1300 | 34,232,905 | 32,255,634 | 32,255,634 | | | | | 3.850 | 3.883 | MON | 3,450 | 1,248,326 | 01/13/2015 | 05/31/2029 |
| 902494-AX-1 | TYSON FOODS INC SR UNSEC | | | 1 | 2FE | 19,216,404 | 107.1450 | 20,652,150 | 19,275,000 | 19,245,164 | | 5,770 | | | 3.950 | 3.987 | FA | 287,626 | 761,363 | 08/05/2014 | 08/15/2024 |
| 902494-AZ-6 | TYSON FOODS INC SR UNSEC | | | 1 | 2FE | 2,899,594 | 118.6580 | 3,441,073 | 2,900,000 | 2,899,696 | | 14 | | | 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 | 106.2940 | 32,313,339 | 30,400,000 | 30,497,826 | | (11,987) | | | 3.550 | 3.498 | JD | 86,936 | 1,079,200 | 06/16/2017 | 06/02/2027 |
| 902494-BK-8 | TYSON FOODS INC SR UNSEC | | | 2 | 2FE | 20,996,220 | 113.2090 | 23,773,953 | 21,000,000 | 20,996,806 | | 586 | | | 4.350 | 4.352 | MS | 304,500 | 487,200 | 02/13/2019 | 03/01/2029 |
| 902691-A#-1 | UGI UTILITIES-INC. SERIES B | | | 1 | 1 | 20,000,000 | 108.2290 | 21,645,800 | 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 | 105.4820 | 12,657,840 | 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 | 130.9330 | 27,862,479 | 21,280,000 | 21,526,084 | | (21,590) | | | 7.000 | 6.815 | JJ | 686,871 | 1,489,600 | 01/03/2005 | 07/15/2028 |
| 90310#-AB-8 | UNLV STUDENT HOUSING PHASE I-L | | | 4 | 2PL | 101,047,185 | 100.3310 | 101,381,651 | 101,047,185 | 101,047,185 | | | | | 5.500 | 5.563 | MON | 247,004 | 5,375,882 | 11/15/2019 | 08/15/2054 |
| 904764-AH-0 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 75,144,055 | 136.0410 | 102,722,127 | 75,508,000 | 75,221,122 | | 13,631 | | | 5.900 | 5.942 | MN | 569,246 | 4,454,972 | 02/19/2009 | 11/15/2032 |
| 904764-AM-9 | UNILEVER CAPITAL CORP CO.GUARNT | | | 1 | 1FE | 29,649,148 | 102.6640 | 30,542,593 | 29,750,000 | 29,736,605 | | 11,562 | | | 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 | 104.6630 | 22,921,302 | 21,900,000 | 21,798,639 | | 16,338 | | | 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 | 104.3240 | 31,297,238 | 30,000,000 | 29,647,574 | | 42,129 | | | 2.900 | 3.080 | MN | 135,333 | 870,000 | 05/02/2017 | 05/05/2027 |
| 904764-BH-9 | UNILEVER CAPITAL CORP CO.GUARNT | | | | 1FE | 990,990 | 96.9940 | 969,943 | 1,000,000 | 991,250 | | 260 | | | 2.125 | 2.226 | MS | 6,788 | | 09/03/2019 | 09/06/2029 |
| 906548-BY-7 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 23,731,920 | 123.4710 | 29,633,122 | 24,000,000 | 23,822,591 | | 8,007 | | | 5.500 | 5.576 | MS | 388,667 | 1,320,000 | 03/05/2003 | 03/15/2034 |
| 906548-CJ-9 | UNION ELECTRIC CO SR SEC | | | 1 | 1FE | 19,728,394 | 108.7730 | 21,781,695 | 20,025,000 | 19,764,546 | | 6,881 | | | 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 | 105.5360 | 15,867,397 | 15,035,000 | 14,683,701 | | 7,709 | | | 3.650 | 3.792 | AO | 115,853 | 548,778 | 06/08/2015 | 04/15/2045 |
| 906548-CQ-3 | UNION ELECTRIC CO | | | 1 | 1FE | 9,965,700 | 98.9660 | 9,896,555 | 10,000,000 | 9,965,871 | | 171 | | | 3.250 | 3.268 | AO | 81,250 | | 09/23/2019 | 10/01/2049 |
| 907818-BY-3 | UNION PACIFIC CORP SR UNSEC | | | | 1FE | 6,015,608 | 131.0360 | 6,551,790 | 5,000,000 | 5,497,612 | | (47,562) | | | 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 | 130.3850 | 65,022,958 | 49,870,000 | 50,905,503 | | (83,276) | | | 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 | 40,991,908 | 123.2510 | 51,541,014 | 41,818,000 | 41,265,233 | | 26,547 | | | 5.375 | 5.514 | JD | 187,310 | 2,247,718 | 11/15/2006 | 06/01/2033 |
| 907818-CX-4 | UNION PACIFIC CORP SR UNSEC | LS | | 1 | 1FE | 9,956,200 | 133.2780 | 13,327,781 | 10,000,000 | 9,966,259 | | 1,063 | | | 6.150 | 6.182 | MN | 102,500 | 615,000 | 04/13/2007 | 05/01/2037 |
| 907818-DG-0 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 29,857,500 | 101.7640 | 30,529,143 | 30,000,000 | 29,982,356 | | 15,616 | | | 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 | 18,282,782 | 117.0690 | 21,833,324 | 18,650,000 | 18,339,963 | | 7,893 | | | 4.750 | 4.875 | MS | 260,841 | 885,875 | 08/04/2011 | 09/15/2041 |
| 907818-DL-9 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,791,976 | 112.0800 | 7,621,455 | 6,800,000 | 6,793,182 | | 177 | | | 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 | 102.4450 | 6,249,136 | 6,100,000 | 6,098,937 | | 330 | | | 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 | 119.2010 | 41,660,739 | 34,950,000 | 34,939,920 | | 222 | | | 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 | 106.0200 | 7,209,371 | 6,800,000 | 6,776,711 | | 5,007 | | | 3.750 | 3.839 | MS | 75,083 | 255,000 | 01/07/2014 | 03/15/2024 |
| 907818-DX-3 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 6,757,364 | 121.1160 | 8,235,907 | 6,800,000 | 6,761,415 | | 805 | | | 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 | 103.4200 | 24,150,668 | 23,352,000 | 22,774,645 | | 27,930 | | | 3.375 | 3.587 | FA | 328,388 | 788,130 | 05/13/2015 | 02/01/2035 |
| 907818-EJ-3 | UNION PACIFIC CORP SR UNSEC | | | 1 | 1FE | 12,335,250 | 109.4670 | 13,683,375 | 12,500,000 | 12,346,868 | | 3,200 | | | 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 | 104.0840 | 6,193,014 | 5,950,000 | 5,944,572 | | 216 | | | 3.600 | 3.607 | MS | 63,070 | 214,200 | 09/12/2017 | 09/15/2037 |
| 907818-FF-0 | UNION PACIFIC CORP SERIES 144A | | | 1 | 2FE | 17,604,148 | 101.0710 | 18,192,859 | 18,000,000 | 17,604,359 | | 212 | | | 3.839 | 3.949 | MS | 78,699 | | 11/18/2019 | 03/20/2060 |
| 90964*-AG-0 | UNITED BOTTLING MGMT CO-LLC | | | | 2PL | 21,000,000 | 104.1860 | 21,879,060 | 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 | 103.1320 | 35,064,880 | 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 AIRLINES HOLDINGS CO.GUARNT | LS | | | 3FE | 2,556,250 | 106.7300 | 2,668,250 | 2,500,000 | 2,538,165 | | (8,318) | | | 5.000 | 4.586 | FA | 52,083 | 125,000 | 09/27/2017 | 02/01/2024 |
| 910047-AJ-8 | UNITED AIRLINES HOLDINGS CO.GUARNT | | | | 3FE | 10,850,000 | 104.5000 | 11,338,250 | 10,850,000 | 10,850,000 | | | | | 4.250 | 4.250 | AO | 115,281 | 461,125 | 09/27/2017 | 10/01/2022 |
| 910637-T@-6 | THE UNITED ILLUMINATING CO F-SR-UNSEC | | | 1 | 1 | 17,000,000 | 104.1170 | 17,699,890 | 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 | | | | 1 | 20,000,000 | 106.3860 | 21,277,200 | 20,000,000 | 20,000,000 | | | | | 4.070 | 4.070 | AO | 196,717 | 814,000 | 10/04/2018 | 10/04/2028 |
| 911312-AN-6 | UNITED PARCEL SERVICE SR UNSEC | | | 1 | 1FE | 46,308,190 | 119.1140 | 55,983,539 | 47,000,000 | 46,424,865 | | 15,410 | | | 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 | 101.5490 | 29,042,995 | 28,600,000 | 28,588,629 | | 3,947 | | | 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 | 101.9950 | 29,833,663 | 29,250,000 | 29,044,702 | | 5,680 | | | 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 | 99.4810 | 30,839,095 | 31,000,000 | 30,724,325 | | 6,145 | | | 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 | 107.4520 | 26,862,876 | 25,000,000 | 23,385,076 | | 30,357 | | | 3.750 | 4.143 | MN | 119,792 | 937,500 | 08/28/2018 | 11/15/2047 |
| 911365-BE-3 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 3,825,000 | 107.2750 | 4,103,269 | 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 | 107.1270 | 12,319,605 | 11,500,000 | 11,531,229 | | (4,742) | | | 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 | 104.1230 | 23,948,290 | 23,000,000 | 23,013,601 | | (1,898) | | | 4.875 | 4.864 | JJ | 517,021 | 1,121,250 | 12/07/2017 | 01/15/2028 |
| 911365-BH-6 | UNITED RENTALS NORTH AM CO.GUARNT | | | 1 | 3FE | 3,325,000 | 102.8100 | 3,418,433 | 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 | 109.9060 | 16,485,938 | 15,000,000 | 15,000,000 | | | | | 6.500 | 6.500 | JD | 43,333 | 1,096,875 | 10/25/2018 | 12/15/2026 |
| 91159H-HG-8 | US BANCORP SR UNSEC | | | 1 | 1FE | 13,710,177 | 106.3190 | 14,592,306 | 13,725,000 | 13,718,291 | | 1,497 | | | 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 | 103.9990 | 14,507,880 | 13,950,000 | 13,942,841 | | 1,009 | | | 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 | 100.2060 | 19,843,726 | 19,803,000 | 18,875,398 | | 125,394 | | | 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 | 104.9910 | 10,499,056 | 10,000,000 | 10,076,316 | | (9,271) | | | 3.150 | 3.032 | AO | 56,000 | 315,000 | 06/19/2017 | 04/27/2027 |
| 91159H-HW-3 | US BANCORP SUBORD | | | 2 | 1FE | 24,997,750 | 103.2140 | 25,803,464 | 25,000,000 | 24,997,820 | | 70 | | | 3.000 | 3.001 | JJ | 314,583 | | 07/24/2019 | 07/30/2029 |
| 91159J-AA-4 | US BANCORP SUBORD | | | 1 | 1FE | 22,506,110 | 102.2850 | 23,167,526 | 22,650,000 | 22,607,128 | | 15,976 | | | 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 | 129.7840 | 12,978,412 | 10,000,000 | 10,101,227 | | (8,555) | | | 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 | 141.1100 | 1,411,097 | 1,000,000 | 1,075,081 | | (5,417) | | | 7.500 | 6.447 | MS | 22,083 | 75,000 | 02/15/2002 | 09/15/2029 |

# 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 |
| 913017-BJ-7 | UNITED TECHNOLOGIES CORP SR UNSEC | | | 1 | 2FE | 58,199,450 | 128.3930 | 77,035,877 | 60,000,000 | 58,662,656 | | 53,497 | | | 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 | 138.6490 | 3,466,227 | 2,500,000 | 2,494,504 | | 156 | | | 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 | 134.3630 | 47,027,126 | 35,000,000 | 34,937,410 | | 1,603 | | | 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 | 119.5580 | 38,991,295 | 32,613,000 | 32,365,864 | | 6,229 | | | 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 | 114.3180 | 47,859,070 | 41,865,000 | 42,357,723 | | (13,038) | | | 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 | 108.5900 | 45,309,359 | 41,725,000 | 41,501,209 | | 4,745 | | | 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 | 101.0120 | 15,151,848 | 15,000,000 | 14,995,284 | | 5,791 | | | 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 | 102.4040 | 20,480,775 | 20,000,000 | 19,976,653 | | 11,878 | | | 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 | 118.9690 | 47,587,456 | 40,000,000 | 39,557,923 | | 11,369 | | | 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 | 101.9140 | 50,956,798 | 50,000,000 | 50,339,145 | | (166,558) | | | 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 | 115.4430 | 40,404,914 | 35,000,000 | 34,858,799 | | 3,650 | | | 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 | 101.9460 | 9,863,270 | 9,675,000 | 9,669,837 | | 1,562 | | | 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 | 109.7960 | 52,090,417 | 47,443,000 | 46,106,602 | | 34,315 | | | 3.950 | 4.141 | AO | 395,622 | 1,873,999 | 10/25/2016 | 10/15/2042 |
| 91324P-CC-4 | UNITEDHEALTH GROUP INC SR UNSEC | | | 1 | 1FE | 14,938,950 | 102.6670 | 15,400,120 | 15,000,000 | 14,978,634 | | 6,265 | | | 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 | 113.8600 | 11,385,962 | 10,000,000 | 9,882,218 | | 2,897 | | | 4.250 | 4.331 | MS | 125,139 | 425,000 | 02/25/2013 | 03/15/2043 |
| 91324P-CP-5 | UNITEDHEALTH GROUP INC SR UNSEC | LS | | 1 | 1FE | 14,660,163 | 107.9130 | 15,863,273 | 14,700,000 | 14,676,004 | | 3,827 | | | 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 | 104.6280 | 23,829,095 | 22,775,000 | 22,755,369 | | 3,271 | | | 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 | 114.9560 | 18,565,377 | 16,150,000 | 16,036,343 | | 2,213 | | | 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 | 106.6210 | 26,655,253 | 25,000,000 | 25,326,132 | | (38,286) | | | 3.375 | 3.173 | AO | 178,125 | 843,750 | 05/03/2017 | 04/15/2027 |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC SR UNSEC | | | 2 | 1FE | 26,783,828 | 104.7420 | 28,332,834 | 27,050,000 | 26,788,091 | | 4,263 | | | 3.500 | 3.569 | FA | 410,258 | | 07/23/2019 | 08/15/2039 |
| 91324P-DU-3 | UNITEDHEALTH GROUP INC SR UNSEC | LS | | 2 | 1FE | 2,491,400 | 107.1200 | 2,678,001 | 2,500,000 | 2,491,505 | | 105 | | | 3.700 | 3.719 | FA | 40,083 | | 07/23/2019 | 08/15/2049 |
| 91412N-AH-3 | UNIVERSITY OF CHICAGO UNSEC | | | 1 | 1FE | 41,521,052 | 103.6800 | 41,720,651 | 40,240,000 | 41,328,060 | | (29,119) | | | 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 | 102.0610 | 120,564,507 | 118,130,000 | 116,881,107 | | 24,175 | | | 4.151 | 4.217 | AO | 1,225,894 | 4,903,576 | 08/24/2018 | 10/01/2045 |
| 91412N-AK-6 | UNIVERSITY OF CHICAGO UNSEC | | | 1 | 1FE | 68,069,052 | 106.3670 | 72,324,182 | 67,995,000 | 68,061,886 | | 5,907 | | | 4.411 | 4.404 | AO | 749,815 | 2,999,259 | 09/24/2018 | 10/01/2044 |
| 91417#-AA-0 | UNIVERSITY OF CHICAGO MEDICAL | | | | 1 | 30,000,000 | 113.6330 | 34,089,900 | 30,000,000 | 30,000,000 | | | | | 4.440 | 4.440 | MN | 170,200 | 1,332,000 | 02/23/2017 | 11/15/2046 |
| 91481C-AB-6 | UNIVERSITY OF PENNSYLVAN SECURED | | | 1 | 1FE | 142,500,000 | 103.8850 | 148,036,112 | 142,500,000 | 142,500,000 | | | | | 4.008 | 4.008 | FA | 2,157,640 | 5,711,400 | 11/29/2017 | 08/15/2047 |
| 914906-AR-3 | UNIVISION COMMUNICATIONS SR SEC | | | 1 | 4FE | 30,257,750 | 99.7500 | 30,698,063 | 30,775,000 | 30,558,714 | | 55,123 | | | 5.125 | 5.350 | MN | 201,534 | 1,577,219 | 10/29/2013 | 05/15/2023 |
| 916308-AB-1 | UPPER PENINSULA POWER HLDG CO B-SR-SEC | | | 1 | 3PL | 20,000,000 | 112.3660 | 22,473,200 | 20,000,000 | 20,000,000 | | | | | 5.200 | 5.200 | MS | 303,333 | 1,038,889 | 09/16/2014 | 09/16/2029 |
| 916308-AC-9 | UPPER PENINSULA POWER HLDG CO C-SR-SEC | | | 1 | 3PL | 30,000,000 | 114.3650 | 34,309,500 | 30,000,000 | 30,000,000 | | | | | 5.430 | 5.430 | MS | 475,125 | 1,627,333 | 09/16/2014 | 09/16/2034 |
| 91740P-AF-5 | USA COM PART USA COM FIN SERIES WI | | | 1 | 4FE | 3,950,000 | 104.1600 | 4,114,320 | 3,950,000 | 3,950,000 | | | | | 6.875 | 6.875 | MS | 90,521 | | 12/17/2019 | 09/01/2027 |
| 91803*-AQ-1 | UTILITIES-INC. SR-UNSEC | | | | 2 | 60,000,000 | 109.0380 | 65,422,800 | 60,000,000 | 60,000,000 | | | | | 4.370 | 4.370 | AO | 633,650 | 2,622,000 | 10/04/2018 | 10/04/2033 |
| 91913Y-AS-9 | VALERO ENERGY CORP SR UNSEC | | | 1 | 2FE | 49,854,500 | 106.2330 | 53,116,386 | 50,000,000 | 49,917,802 | | 14,066 | | | 3.650 | 3.685 | MS | 537,361 | 1,825,000 | 03/10/2015 | 03/15/2025 |
| 91927#-AA-3 | VALLEY 2016 LEASE TRUST-VALLEY | | | 4 | 1 | 25,774,084 | 106.3690 | 27,415,635 | 25,774,084 | 25,774,084 | | | | | 4.030 | 4.064 | MON | 80,787 | 1,064,865 | 10/25/2016 | 02/18/2043 |
| 919451-AA-2 | VALLEY CHILDREN'S HOSP SECURED | | | 2 | 1FE | 44,625,000 | 112.8100 | 50,341,325 | 44,625,000 | 44,625,000 | | | | | 4.399 | 4.399 | MS | 578,010 | 1,963,054 | 07/17/2018 | 03/15/2048 |
| 921814-AA-7 | VANDERBILT UNIV MED CNTR UNSEC | | | 2 | 1FE | 3,000,000 | 108.1910 | 3,245,718 | 3,000,000 | 3,000,000 | | | | | 4.172 | 4.172 | JJ | 62,580 | 125,160 | 07/12/2017 | 07/01/2037 |
| 92203#-AP-3 | THE VANGUARD GROUP-INC. B-SR | | | 1 | 1 | 40,000,000 | 100.4530 | 40,181,200 | 40,000,000 | 40,000,000 | | | | | 5.260 | 5.260 | FA | 753,933 | 2,104,000 | 02/22/2010 | 02/22/2020 |
| 92239M-AG-6 | VECTREN UTILITY HOLDINGS CO.GUARNT | | | 1 | 2FE | 1,995,580 | 121.8040 | 2,436,071 | 2,000,000 | 1,996,779 | | 117 | | | 6.100 | 6.116 | JD | 10,167 | 122,000 | 11/16/2005 | 12/01/2035 |
| 92239M-D*-9 | VECTREN UTILITY HLDGS-INC | | | | 2 | 26,307,500 | 107.8050 | 26,951,250 | 25,000,000 | 26,243,773 | | (26,698) | | | 4.360 | 4.049 | JD | 48,444 | 1,090,000 | 08/03/2017 | 12/15/2045 |
| 92277G-AD-9 | VENTAS REALTY LP CO.GUARNT | | | 1 | 2FE | 9,930,400 | 104.9590 | 10,495,866 | 10,000,000 | 9,966,768 | | 6,920 | | | 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 | 104.3400 | 15,650,999 | 15,000,000 | 14,972,332 | | 4,885 | | | 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 | 107.0250 | 9,027,586 | 8,435,000 | 8,393,576 | | 5,908 | | | 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 | 107.1250 | 16,068,714 | 15,000,000 | 14,903,029 | | 9,803 | | | 4.000 | 4.094 | MS | 200,000 | 600,000 | 02/13/2018 | 03/01/2028 |
| 92277G-AU-1 | VENTAS REALTY LP CO.GUARNT | | | 2 | 2FE | 14,303,988 | 98.9950 | 14,230,521 | 14,375,000 | 14,305,876 | | 1,888 | | | 3.000 | 3.056 | JJ | 155,729 | | 08/12/2019 | 01/15/2030 |
| 92343E-AF-9 | VERISIGN INC SR UNSEC | | | 1 | 3FE | 39,826,758 | 101.6000 | 40,436,800 | 39,800,000 | 39,781,055 | | (8,214) | | | 4.625 | 4.606 | MN | 306,792 | 1,840,750 | 06/26/2013 | 05/01/2023 |
| 92343E-AL-6 | VERISIGN INC SR UNSEC | | | 1 | 2FE | 10,000,000 | 105.5000 | 10,550,000 | 10,000,000 | 10,000,000 | | | | | 4.750 | 4.750 | JJ | 219,028 | 475,000 | 09/20/2017 | 07/15/2027 |
| 92343V-BG-8 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | 17,275,607 | 107.6970 | 18,631,567 | 17,300,000 | 17,279,095 | | 562 | | | 3.850 | 3.858 | MN | 111,008 | 666,050 | 11/02/2012 | 11/01/2042 |
| 92343V-CQ-5 | VERIZON COMMUNICATIONS SR UNSEC | | | 1 | 2FE | 12,409,500 | 115.7010 | 14,462,571 | 12,500,000 | 12,425,911 | | 3,460 | | | 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 | 112.6750 | 28,563,036 | 25,350,000 | 25,257,202 | | 1,876 | | | 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 | 116.6850 | 39,672,862 | 34,000,000 | 33,914,475 | | 4,464 | | | 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 | 105.8200 | 22,660,390 | 21,414,000 | 21,180,940 | | 40,731 | | | 3.376 | 3.611 | FA | 273,109 | 722,937 | 01/19/2018 | 02/15/2025 |
| 92343V-ER-1 | VERIZON COMMUNICATIONS SR UNSEC | | | | 2FE | 16,515,144 | 113.3430 | 18,890,867 | 16,667,000 | 16,533,547 | | 14,292 | | | 4.329 | 4.441 | MS | 200,421 | 901,893 | 10/23/2018 | 09/21/2028 |
| 92343V-ES-9 | VERIZON COMMUNICATIONS SR UNSEC | LS | | 2 | 2FE | 7,286,203 | 110.2750 | 8,050,041 | 7,300,000 | 7,287,235 | | 1,032 | | | 3.875 | 3.898 | FA | 112,364 | 141,438 | 02/05/2019 | 02/08/2029 |
| 92345Y-AD-8 | VERISK ANALYTICS INC SR UNSEC | | | 1 | 2FE | 63,159,005 | 107.5800 | 68,313,421 | 63,500,000 | 63,300,000 | | 32,140 | | | 4.000 | 4.065 | JD | 112,889 | 2,540,000 | 05/11/2015 | 06/15/2025 |
| 92345Y-AF-3 | VERISK ANALYTICS INC SR UNSEC | | | 2 | 2FE | 11,595,004 | 109.6760 | 12,749,788 | 11,625,000 | 11,597,096 | | 2,092 | | | 4.125 | 4.157 | MS | 141,195 | 251,754 | 02/27/2019 | 03/15/2029 |
| 925524-AX-8 | VIACOM INC SR UNSEC | | | 1 | 2FE | 113,390 | 133.6340 | 200,450 | 150,000 | 119,102 | | 785 | | | 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 | 102.5060 | 21,013,731 | 20,500,000 | 19,902,120 | | 75,742 | | | 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 | 132.6820 | 19,902,334 | 15,000,000 | 14,977,024 | | 833 | | | 6.000 | 6.015 | JJ | 415,000 | 900,000 | 01/10/2006 | 01/15/2036 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 927804-FE-9 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 10,703,910 | 138.5020 | 14,542,705 | 10,500,000 | 10,664,404 | | (4,901) | | | 6.350 | 6.204 | MN | 57,415 | 666,750 | 01/07/2009 | 11/30/2037 |
| 927804-FL-3 | VIRGINIA ELEC & POWER CO SR UNSEC | | | 1 | 2FE | 19,959,840 | 110.2660 | 22,097,219 | 20,040,000 | 19,971,122 | | 1,789 | | | 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 | 119.2800 | 19,919,794 | 16,700,000 | 16,692,903 | | 162 | | | 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 | 114.0230 | 34,206,770 | 30,000,000 | 29,902,386 | | 2,116 | | | 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 | 110.0220 | 10,479,560 | 9,525,000 | 9,482,979 | | 855 | | | 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 | 107.8970 | 512,511 | 475,000 | 482,446 | | (156) | | | 3.800 | 3.708 | MS | 5,315 | 18,050 | 01/16/2018 | 09/15/2047 |
| 92826C-AC-6 | VISA INC SR UNSEC | | | 1 | 1FE | 19,972,200 | 102.8510 | 20,570,282 | 20,000,000 | 19,987,615 | | 3,970 | | | 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 | 105.6120 | 42,746,366 | 40,475,000 | 40,381,265 | | 14,086 | | | 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 | 117.6990 | 17,007,516 | 14,450,000 | 14,433,261 | | 727 | | | 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 | 112.7280 | 3,720,029 | 3,300,000 | 3,286,860 | | 269 | | | 3.650 | 3.673 | MS | 35,466 | 120,450 | 09/06/2017 | 09/15/2047 |
| 92840V-AA-0 | VISTRA OPERATIONS CO LLC CO.GUARNT | | | 2 | 3FE | 24,917,500 | 106.0000 | 26,606,000 | 25,100,000 | 24,937,147 | | 18,630 | | | 5.500 | 5.609 | MS | 460,167 | 1,415,013 | 12/14/2018 | 09/01/2026 |
| 92840V-AB-8 | VISTRA OPERATIONS CO LLC SR UNSEC | | | 2 | 3FE | 15,700,000 | 105.3750 | 16,543,875 | 15,700,000 | 15,700,000 | | | | | 5.625 | 5.625 | FA | 333,625 | 463,641 | 01/22/2019 | 02/15/2027 |
| 92840V-AG-7 | VISTRA OPERATIONS CO LLC SERIES 144A | | | 1 | 2FE | 9,978,900 | 99.2570 | 9,925,748 | 10,000,000 | 9,978,953 | | 53 | | | 3.700 | 3.732 | JJ | 47,278 | | 11/06/2019 | 01/30/2027 |
| 928668-AZ-5 | VOLKSWAGEN GROUP AMERICA SERIES 144A | | | | 2FE | 1,724,362 | 101.0890 | 1,743,788 | 1,725,000 | 1,724,417 | | 55 | | | 2.700 | 2.713 | MS | 12,291 | | 09/19/2019 | 09/26/2022 |
| 928668-BB-7 | VOLKSWAGEN GROUP AMERICA SERIES 144A | | | 1 | 2FE | 9,993,800 | 102.4470 | 10,244,653 | 10,000,000 | 9,994,012 | | 212 | | | 3.200 | 3.210 | MS | 84,444 | | 09/19/2019 | 09/26/2026 |
| 92929Q-AQ-0 | WASTE MNGMT HOLDINGS CO.GUARNT | | | | 2FE | 21,126,792 | 125.6650 | 23,876,323 | 19,000,000 | 19,935,075 | | (112,048) | | | 7.100 | 6.179 | FA | 562,083 | 1,349,000 | 01/03/2005 | 08/01/2026 |
| 92940P-AE-4 | WRKCO INC CO.GUARNT | | | 2 | 2FE | 1,449,652 | 106.0620 | 1,537,896 | 1,450,000 | 1,449,688 | | 36 | | | 3.900 | 3.903 | JD | 4,713 | 30,003 | 05/16/2019 | 06/01/2028 |
| 92940P-AF-1 | WRKCO INC CO.GUARNT | | | 2 | 2FE | 3,717,669 | 109.5250 | 4,085,295 | 3,730,000 | 3,718,167 | | 498 | | | 4.200 | 4.233 | JD | 13,055 | 83,117 | 05/22/2019 | 06/01/2032 |
| 929903-AM-4 | WELLS FARGO & CO SUBORD | | | | 1FE | 11,968,560 | 127.3430 | 15,281,176 | 12,000,000 | 11,977,657 | | 886 | | | 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 | 101.0080 | 15,151,200 | 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 | 107.3620 | 39,095,972 | 36,415,000 | 36,422,606 | | (174) | | | 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 | 102.1080 | 20,421,518 | 20,000,000 | 19,983,763 | | 4,687 | | | 2.550 | 2.576 | AO | 113,333 | 510,000 | 04/04/2013 | 04/11/2023 |
| 931142-DV-2 | WALMART INC SR UNSEC | | | 2 | 1FE | 14,935,405 | 103.1690 | 15,475,301 | 15,000,000 | 14,943,349 | | 7,944 | | | 2.650 | 2.732 | JD | 17,667 | 397,500 | 04/10/2019 | 12/15/2024 |
| 931142-EN-9 | WALMART INC SR UNSEC | | | 2 | 1FE | 52,350,698 | 107.1790 | 56,134,813 | 52,375,000 | 52,350,545 | | (152) | | | 3.250 | 3.256 | JJ | 817,996 | 354,622 | 04/17/2019 | 07/08/2029 |
| 931422-AK-5 | WALGREEN CO CO.GUARNT | | | 1 | 2FE | 9,859,290 | 99.2280 | 10,418,894 | 10,500,000 | 9,907,875 | | 14,130 | | | 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 | 104.1290 | 20,409,270 | 19,600,000 | 19,492,807 | | 4,945 | | | 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 | 103.9510 | 26,585,409 | 25,575,000 | 25,565,632 | | 1,453 | | | 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 | 101.6440 | 51,482,786 | 50,650,000 | 51,224,306 | | (83,476) | | | 3.450 | 3.245 | JD | 145,619 | 1,747,425 | 09/21/2016 | 06/01/2026 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE SR UNSEC | | | 1 | 2FE | 4,291,092 | 100.2910 | 4,337,590 | 4,325,000 | 4,293,121 | | 600 | | | 4.650 | 4.699 | JD | 16,759 | 201,113 | 05/26/2016 | 06/01/2046 |
| 93884P-CJ-7 | WASHINGTON GAS LIGHT CO SR UNSEC | | | | 1FE | 1,106,630 | 120.0010 | 1,200,015 | 1,000,000 | 1,050,997 | | (5,959) | | | 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 | 113.1870 | 18,109,993 | 16,000,000 | 15,980,379 | | 443 | | | 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 | 107.5750 | 40,878,557 | 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 | 103.9840 | 50,388,614 | 48,458,000 | 47,522,532 | | 19,210 | | | 3.796 | 3.912 | MS | 541,620 | 1,839,466 | 09/13/2017 | 09/15/2046 |
| 93884P-DY-3 | WASHINGTON GAS LIGHT CO SERIES MTN | | | 1 | 1FE | 9,949,400 | 100.2820 | 10,028,182 | 10,000,000 | 9,949,692 | | 292 | | | 3.650 | 3.678 | MS | 109,500 | | 09/10/2019 | 09/15/2049 |
| 93933V-AS-7 | WASHINGTON MUTUAL BANK N SUBORD | | | | 6* | | 0.0140 | 2,800 | 20,000,000 | | | | | | 5.500 | 0.000 | JJ | | | 06/30/2012 | 01/15/2099 |
| 93933V-BA-5 | WASHINGTON MUTUAL BK NV SUBORD | | | | 6* | | 0.0140 | 1,680 | 12,000,000 | | | | | | 5.950 | 0.000 | MN | | | 06/30/2012 | 05/20/2020 |
| 93933V-BB-3 | WASHINGTON MUTUAL BANK N SUBORD | | | | 6* | | 0.0140 | 2,100 | 15,000,000 | | | | | | 0.000 | 0.000 | FMAN | | | 03/31/2014 | 05/20/2020 |
| 93933W-AA-4 | WASHINGTON MUTUAL BANK F SUBORD | | | | 6* | | 0.0140 | 3,360 | 24,000,000 | | | | | | 6.875 | 0.000 | JD | | | 03/31/2014 | 06/15/2020 |
| 93933W-AC-0 | WASHINGTON MUTUAL BANK F SUBORD | | | | 6* | | 0.0140 | 3,276 | 23,400,000 | | | | | | 5.125 | 0.000 | JJ | | | 06/30/2012 | 01/16/2020 |
| 939653-AL-5 | WASHINGTON REIT SR UNSEC | | | 1 | 2FE | 17,203,943 | 100.6390 | 17,360,217 | 17,250,000 | 17,241,312 | | 4,501 | | | 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 | 102.4500 | 13,861,517 | 13,530,000 | 13,525,464 | | 3,703 | | | 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 | 133.7270 | 19,336,922 | 14,460,000 | 15,420,520 | | (75,909) | | | 7.375 | 6.402 | 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 | 144.7440 | 14,474,445 | 10,000,000 | 9,970,122 | | 1,396 | | | 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 | 134.4590 | 9,008,722 | 6,700,000 | 6,670,268 | | 745 | | | 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 | 101.2780 | 23,268,624 | 22,975,000 | 22,966,455 | | 16,677 | | | 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 | 105.1210 | 25,491,897 | 24,250,000 | 24,220,770 | | 6,079 | | | 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 | 110.0080 | 45,770,836 | 41,607,000 | 40,748,466 | | 38,801 | | | 3.900 | 4.081 | 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 | 112.0620 | 38,599,920 | 34,445,000 | 33,256,653 | | 24,710 | | | 4.100 | 4.323 | MS | 470,748 | 1,412,245 | 10/25/2018 | 03/01/2045 |
| 94106L-BG-3 | WASTE MANAGEMENT INC CO.GUARNT | | | 2 | 2FE | 12,225,990 | 106.9450 | 13,100,733 | 12,250,000 | 12,227,467 | | 1,477 | | | 3.450 | 3.473 | JD | 18,783 | 238,314 | 05/14/2019 | 06/15/2029 |
| 94106L-BJ-7 | WASTE MANAGEMENT INC CO.GUARNT | | | 2 | 2FE | 9,889,704 | 111.7680 | 11,064,984 | 9,900,000 | 9,890,569 | | 865 | | | 4.000 | 4.007 | JJ | 240,900 | | 05/14/2019 | 07/15/2039 |
| 94106L-BK-4 | WASTE MANAGEMENT INC CO.GUARNT | | | 2 | 2FE | 11,734,960 | 114.0730 | 13,403,534 | 11,750,000 | 11,735,968 | | 1,008 | | | 4.150 | 4.157 | JJ | 296,639 | | 05/14/2019 | 07/15/2049 |
| 94107J-AA-1 | WASTE PRO USA INC SR UNSEC | | | 1 | 4FE | 18,873,573 | 104.2500 | 21,010,545 | 20,154,000 | 19,036,834 | | 145,027 | | | 5.500 | 6.616 | FA | 418,755 | 1,108,470 | 11/26/2018 | 02/15/2026 |
| 94115#-AA-9 | WATER EXPLORATION CO.-LTD. SR-UNSEC | | | | 2Z | 50,250,000 | 96.2580 | 48,369,645 | 50,250,000 | 50,250,000 | | | | | 4.470 | 4.470 | JJL | 942,146 | | 07/30/2019 | 07/30/2039 |
| 94115#-AB-7 | WATER EXPLORATION CO.-LTD. SR-UNSEC | | | | 2Z | 7,923,077 | 100.0000 | 7,923,077 | 7,923,077 | 7,923,077 | | | | | 4.440 | 4.440 | JJL | 51,791 | | 11/08/2019 | 07/30/2040 |
| 94115#-AC-5 | WATER EXPLORATION CO.-LTD. SR-UNSEC | | | | 2Z | 16,432,692 | 100.0000 | 16,432,692 | 16,432,692 | 16,432,692 | | | | | 4.440 | 4.440 | JJL | 22,294 | | 12/20/2019 | 07/30/2039 |
| 941848-E@-8 | WATERS CORP WATERS CORP-SR-UNSEC | | | | 2 | 40,000,000 | 102.4630 | 40,985,200 | 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 | 102.1600 | 38,437,835 | 37,625,000 | 37,553,756 | | 24,329 | | | 3.250 | 3.323 | AO | 305,703 | 1,222,813 | 03/08/2013 | 10/01/2022 |

# 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 |
| 948741-AH-6 | WEINGARTEN REALTY INVEST SR UNSEC | | | 1 | 2FE | 30,464,250 | 102.3550 | 31,265,297 | 30,546,000 | 30,521,376 | | 8,223 | | | 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 | 102.3730 | 28,357,428 | 27,700,000 | 27,585,899 | | 32,026 | | | 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 | 105.8880 | 12,494,784 | 11,800,000 | 11,778,865 | | 4,674 | | | 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 | 104.2590 | 25,038,784 | 24,016,000 | 23,932,265 | | 13,098 | | | 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 | 100.4160 | 23,750,379 | 23,652,000 | 23,304,448 | | 44,597 | | | 3.250 | 3.496 | FA | 290,394 | 768,690 | 09/13/2018 | 08/15/2026 |
| 94946T-AD-8 | WELLCARE HEALTH PLANS SR UNSEC | | | 2 | 3FE | 6,675,000 | 106.5000 | 7,108,875 | 6,675,000 | 6,675,000 | | | | | 5.375 | 5.375 | FA | 135,540 | 360,774 | 08/08/2018 | 08/15/2026 |
| 94948Q-AQ-3 | WELLESLEY COLLEGE UNSEC | | | 1 | 1FE | 15,000,000 | 110.9850 | 16,647,763 | 15,000,000 | 15,000,000 | | | | | 4.046 | 4.046 | JJ | 303,450 | 606,900 | 03/28/2012 | 07/01/2033 |
| 94948Q-AR-1 | WELLESLEY COLLEGE UNSEC | | | 1 | 1FE | 45,363,610 | 112.6620 | 50,968,182 | 45,240,000 | 45,344,740 | | (2,853) | | | 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 | 101.4280 | 21,299,815 | 21,000,000 | 20,997,709 | | 3,561 | | | 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 | 102.2960 | 43,475,898 | 42,500,000 | 42,473,457 | | 15,567 | | | 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 | 102.4670 | 7,685,027 | 7,500,000 | 7,489,803 | | 4,075 | | | 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 | 112.5460 | 3,376,366 | 3,000,000 | 2,861,210 | | 3,324 | | | 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 | 103.4130 | 31,023,833 | 30,000,000 | 29,721,346 | | 84,832 | | | 3.300 | 3.625 | JJ | 456,500 | 990,000 | 10/01/2013 | 01/15/2023 |
| 94973V-BB-2 | ANTHEM INC SR UNSEC | | | 1 | 2FE | 53,954,800 | 112.5200 | 61,885,911 | 55,000,000 | 54,086,893 | | 21,209 | | | 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 | 119.3510 | 29,241,013 | 24,500,000 | 24,469,673 | | 632 | | | 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 | 113.0330 | 28,258,187 | 25,000,000 | 24,952,780 | | 1,008 | | | 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 | 127.9950 | 31,998,639 | 25,000,000 | 24,979,578 | | 859 | | | 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 | 131.4140 | 4,059,381 | 3,089,000 | 3,372,798 | | (6,049) | | | 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 | 102.7230 | 15,408,442 | 15,000,000 | 14,965,779 | | 4,849 | | | 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 | 101.1660 | 15,174,887 | 15,000,000 | 14,995,817 | | 3,838 | | | 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 | 107.7500 | 35,449,670 | 32,900,000 | 32,879,834 | | 2,692 | | | 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 | 113.0710 | 28,267,741 | 25,000,000 | 24,924,054 | | 1,727 | | | 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 | 132.8930 | 26,578,516 | 20,000,000 | 19,972,772 | | 936 | | | 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 | 106.1960 | 1,725,692 | 1,625,000 | 1,625,000 | | | | | 3.584 | 3.584 | MN | 6,309 | 58,240 | 05/15/2017 | 05/22/2028 |
| 95000U-2D-4 | WELLS FARGO & COMPANY SR UNSEC | | | 2 | 1FE | 21,861,018 | 111.2520 | 24,364,291 | 21,900,000 | 21,864,030 | | 3,012 | | | 4.150 | 4.172 | JJ | 396,360 | 454,425 | 01/16/2019 | 01/24/2029 |
| 950402-AC-8 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 24,822,179 | 108.7920 | 26,735,702 | 24,575,000 | 24,745,880 | | (26,746) | | | 4.250 | 4.110 | AO | 261,109 | 1,044,438 | 09/29/2016 | 04/01/2026 |
| 950402-AD-6 | WELLTOWER INC SR UNSEC | | | 1 | 2FE | 14,745,404 | 109.5570 | 16,214,441 | 14,800,000 | 14,752,255 | | 4,683 | | | 4.250 | 4.297 | AO | 132,789 | 629,000 | 08/09/2018 | 04/15/2028 |
| 950402-AF-1 | WELLTOWER INC SR UNSEC | | | 2 | 2FE | 9,957,900 | 119.7310 | 11,973,071 | 10,000,000 | 9,959,036 | | 730 | | | 4.950 | 4.977 | MS | 165,000 | 515,625 | 08/09/2018 | 09/01/2048 |
| 950402-AH-7 | WELLTOWER INC SR UNSEC | | | 2 | 2FE | 19,911,000 | 108.8580 | 21,771,555 | 20,000,000 | 19,918,140 | | 7,140 | | | 4.125 | 4.179 | MS | 242,917 | 481,250 | 02/13/2019 | 03/15/2029 |
| 950402-AJ-3 | WELLTOWER INC SR UNSEC | | | 2 | 2FE | 14,548,182 | 101.1200 | 14,738,202 | 14,575,000 | 14,548,758 | | 576 | | | 3.100 | 3.121 | JJ | 165,669 | | 08/08/2019 | 01/15/2030 |
| 955278-B*-6 | WEST PENN POWER CO SR-SEC | | | 2 | 1 | 25,000,000 | 110.4830 | 27,620,750 | 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 | 101.0170 | 17,172,890 | 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 | 110.8850 | 83,163,750 | 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 | 3Z | 25,201,798 | 100.0100 | 25,204,318 | 25,201,798 | 25,201,798 | | | | | 5.400 | 5.399 | JD | 3,780 | 1,360,897 | 12/21/2017 | 12/30/2033 |
| 95709T-AD-2 | WESTAR ENERGY INC 1ST MORTG | | | 1 | 1FE | 19,820,050 | 101.5750 | 20,315,009 | 20,000,000 | 19,990,895 | | 16,278 | | | 5.100 | 5.187 | JJ | 470,333 | 1,020,000 | 08/23/2005 | 07/15/2020 |
| 95709T-AH-3 | WESTAR ENERGY INC 1ST MORTG | | | 1 | 1FE | 37,850,567 | 110.9550 | 42,140,608 | 37,980,000 | 37,869,690 | | 2,772 | | | 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 | 110.9470 | 47,751,538 | 43,040,000 | 42,220,092 | | 20,089 | | | 4.100 | 4.229 | AO | 441,160 | 1,764,640 | 05/12/2014 | 04/01/2043 |
| 95709T-AQ-3 | WESTAR ENERGY INC SR SEC | | | 2 | 1FE | 10,879,079 | 98.1760 | 10,774,859 | 10,975,000 | 10,879,824 | | 745 | | | 3.250 | 3.296 | MS | 130,785 | | 08/12/2019 | 09/01/2049 |
| 957674-AD-6 | WESTERN ATLAS INC SR UNSEC | LS | | | 1FE | 24,342,876 | 123.6920 | 30,304,587 | 24,500,000 | 24,385,133 | | 20,309 | | | 8.550 | 8.609 | JD | 93,100 | 2,094,750 | 07/14/1994 | 06/15/2024 |
| 958254-AE-4 | WESTERN MIDSTREAM OPERAT SR UNSEC | | | 1 | 2FE | 14,508,452 | 100.8970 | 15,123,456 | 14,989,000 | 14,663,309 | | 52,165 | | | 3.950 | 4.405 | JD | 49,339 | 592,066 | 11/21/2016 | 06/01/2025 |
| 958254-AF-1 | WESTERN MIDSTREAM OPERAT SR UNSEC | | | 1 | 2FE | 54,743,977 | 102.3030 | 54,041,404 | 52,825,000 | 54,184,219 | | (187,184) | | | 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 | 105.3970 | 26,349,250 | 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 | 126.6800 | 11,401,245 | 9,000,000 | 8,978,112 | | 912 | | | 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 | 134.0840 | 26,816,894 | 20,000,000 | 19,924,389 | | 2,189 | | | 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 | 101.8240 | 33,092,651 | 32,500,000 | 32,442,013 | | 32,403 | | | 3.500 | 3.609 | MS | 334,931 | 1,137,500 | 09/13/2011 | 09/15/2021 |
| 96145D-AD-7 | WRKCO INC CO.GUARNT | | | 2 | 2FE | 27,839,743 | 102.3840 | 28,513,933 | 27,850,000 | 27,841,164 | | 1,421 | | | 3.375 | 3.380 | MS | 276,759 | 939,938 | 02/15/2019 | 09/15/2027 |
| 96145D-AH-8 | WRKCO INC CO.GUARNT | | | 2 | 2FE | 13,728,209 | 107.4870 | 14,779,449 | 13,750,000 | 13,730,344 | | 2,136 | | | 4.000 | 4.021 | MS | 161,944 | 550,000 | 02/15/2019 | 03/15/2028 |
| 961548-AY-0 | WESTROCK MWV LLC CO.GUARNT | | | 1 | 2FE | 2,826,797 | 137.7260 | 3,443,160 | 2,500,000 | 2,707,416 | | (12,101) | | | 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 | 100.7500 | 21,736,813 | 21,575,000 | 21,521,730 | | 8,264 | | | 4.750 | 4.802 | FA | 427,005 | 1,024,813 | 03/13/2013 | 02/01/2023 |
| 962166-AW-4 | WEYERHAEUSER CO SR UNSEC | | | | 2FE | 12,337,650 | 126.3880 | 16,430,430 | 13,000,000 | 12,659,744 | | 31,514 | | | 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 | 138.4760 | 16,617,125 | 12,000,000 | 11,868,234 | | 6,409 | | | 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 | 132.4310 | 6,621,528 | 5,000,000 | 5,137,937 | | (5,895) | | | 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 | 107.5590 | 16,133,776 | 15,000,000 | 14,993,464 | | 1,581 | | | 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 | 105.8710 | 28,770,537 | 27,175,000 | 27,174,808 | | 39 | | | 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 | 105.5530 | 21,110,578 | 20,000,000 | 19,988,512 | | 1,913 | | | 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 | 104.1600 | 6,740,221 | 6,471,000 | 6,506,135 | | (10,304) | | | 3.700 | 3.517 | MS | 79,809 | 239,427 | 12/18/2014 | 03/01/2023 |
| 969133-AG-2 | WEYERHAEUSER CO SR UNSEC | | | | 2FE | 23,644,230 | 110.5520 | 26,200,716 | 23,700,000 | 23,691,574 | | 4,267 | | | 9.000 | 9.022 | AO | 533,250 | 2,133,000 | 10/02/1991 | 10/01/2021 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 96926G-AC-7 | RICE UNIVERSITY UNSEC | | | 1 | 1FE | 21,256,414 | 106.4840 | 24,682,958 | 23,180,000 | 21,439,940 | | 43,790 | | | 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 | 103.5190 | 19,901,537 | 19,225,000 | 19,206,933 | | 5,517 | | | 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 | 100.5870 | 33,495,536 | 33,300,000 | 33,299,692 | | 1,478 | | | 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 | 123.7830 | 28,965,139 | 23,400,000 | 23,291,322 | | 2,579 | | | 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 | 101.1860 | 15,177,964 | 15,000,000 | 14,999,871 | | 143 | | | 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 | 102.4110 | 20,482,201 | 20,000,000 | 19,998,529 | | 528 | | | 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 | 119.0530 | 53,573,729 | 45,000,000 | 45,000,000 | | | | | 4.813 | 4.813 | MS | 721,950 | 1,840,973 | 10/18/2018 | 09/01/2048 |
| 97164#-AJ-3 | WILMINGTON INVS-INC. 2012-SR | | | 1 | 2 | 45,000,000 | 107.1570 | 48,220,650 | 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 | 107.1790 | 21,435,800 | 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 | 108.8930 | 16,333,950 | 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 | 31,111,112 | 104.7640 | 32,593,246 | 31,111,112 | 31,111,112 | | | | | 3.670 | 3.687 | MJSD | 3,172 | 1,141,778 | 12/18/2014 | 12/18/2034 |
| 97658W-AA-8 | WISCONSIN ALUM RESEARCH SERIES 2019 | | | 1 | 1FE | 31,980,000 | 99.5240 | 31,827,835 | 31,980,000 | 31,980,000 | | | | | 3.564 | 3.564 | AO | 44,324 | | 12/10/2019 | 10/01/2049 |
| 976656-BL-1 | WISC ELEC POWER SR UNSEC | LS | | | 1FE | 5,853,050 | 155.9010 | 7,795,039 | 5,000,000 | 5,847,419 | | (597) | | | 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 | 128.3770 | 41,080,716 | 32,000,000 | 32,688,936 | | (35,300) | | | 5.625 | 5.394 | MN | 230,000 | 1,800,000 | 05/11/2007 | 05/15/2033 |
| 976656-BZ-0 | WISCONSIN ELECTRIC POWER SR UNSEC | | | 1 | 1FE | 20,003,950 | 131.4990 | 26,299,790 | 20,000,000 | 20,003,847 | | (133) | | | 5.700 | 5.698 | JD | 95,000 | 1,140,000 | 11/02/2006 | 12/01/2036 |
| 976656-CE-6 | WISC ELEC POWER SR UNSEC | | | 1 | 1FE | 27,569,314 | 101.2730 | 28,751,381 | 28,390,000 | 27,672,146 | | 18,120 | | | 3.650 | 3.812 | 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 | 111.8940 | 25,623,718 | 22,900,000 | 22,882,188 | | 381 | | | 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 | 113.6760 | 20,575,436 | 18,100,000 | 18,050,070 | | 1,028 | | | 4.300 | 4.318 | JD | 34,591 | 778,300 | 11/17/2015 | 12/15/2045 |
| 976656-CL-0 | WISCONSIN ELECTRIC POWER | | | 1 | 1FE | 649,877 | 99.9550 | 649,709 | 650,000 | 649,878 | | 1 | | | 2.050 | 2.054 | JD | 777 | | 12/03/2019 | 12/15/2024 |
| 976657-AL-0 | WEC ENERGY GROUP INC SR UNSEC | | | 1 | 2FE | 14,176,358 | 106.0800 | 15,116,399 | 14,250,000 | 14,206,666 | | 7,064 | | | 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 | 125.7660 | 20,122,621 | 16,000,000 | 15,972,169 | | 1,030 | | | 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 | 136.7110 | 34,177,766 | 25,000,000 | 24,938,345 | | 1,845 | | | 6.375 | 6.399 | FA | 602,083 | 1,593,750 | 08/09/2007 | 08/15/2037 |
| 976826-BH-9 | WISCONSIN POWER & LIGHT SR UNSEC | | | 1 | 1FE | 14,974,950 | 101.1020 | 15,165,279 | 15,000,000 | 14,998,601 | | 2,987 | | | 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 | 100.4050 | 1,355,467 | 1,350,000 | 1,314,700 | | 11,552 | | | 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 | 108.7500 | 24,376,252 | 22,415,000 | 22,306,770 | | 2,461 | | | 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 | 103.6930 | 2,333,100 | 2,250,000 | 2,244,747 | | 588 | | | 3.050 | 3.084 | AO | 14,488 | 68,625 | 10/02/2017 | 10/15/2027 |
| 976843-BE-1 | WISCONSIN PUBLIC SERVICE SR UNSEC | | | 1 | 1FE | 2,485,525 | 126.3860 | 3,159,641 | 2,500,000 | 2,489,145 | | 378 | | | 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 | 104.0660 | 35,726,006 | 34,330,000 | 34,215,912 | | 2,960 | | | 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 | 121.9750 | 24,395,087 | 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 | 27,333,336 | 112.6550 | 30,792,369 | 27,333,336 | 27,333,336 | | | | | 5.040 | 5.040 | MN | 118,627 | 1,377,600 | 05/20/2010 | 05/31/2040 |
| 97806*-AF-9 | WOLVERINE POWER SUPPLY COOP-IN A-SR-SEC | | | 1 | 1 | 120,000,012 | 105.9240 | 127,108,812 | 120,000,012 | 120,000,012 | | | | | 4.210 | 4.210 | JD | 406,967 | 5,052,000 | 12/02/2013 | 12/02/2043 |
| 97806*-AG-7 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC | | | | 1 | 17,333,335 | 100.3420 | 17,392,615 | 17,333,335 | 17,333,335 | | | | | 3.830 | 3.830 | MS | 204,692 | 663,867 | 06/10/2015 | 09/10/2045 |
| 97806*-AH-5 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC | | | 4 | 1 | 49,166,667 | 103.7390 | 51,005,008 | 49,166,667 | 49,166,667 | | | | | 3.870 | 3.870 | MN | 211,417 | 951,375 | 05/21/2019 | 05/21/2049 |
| 980745-D#-7 | WOODWARD-INC. I-SR-UNSEC | | | 1 | 2 | 5,000,000 | 104.3550 | 5,217,750 | 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 | 104.2450 | 10,424,500 | 10,000,000 | 10,000,000 | | | | | 4.180 | 4.181 | AO | 104,500 | 418,000 | 11/15/2013 | 11/15/2025 |
| 980745-E@-8 | WOODWARD-INC. K-SR-UNSEC | | | 1 | 2 | 25,000,000 | 103.3520 | 25,838,000 | 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 | 109.3430 | 10,934,300 | 10,000,000 | 10,000,000 | | | | | 4.350 | 4.350 | MN | 37,458 | 435,000 | 05/31/2018 | 05/30/2027 |
| 980745-F@-7 | WOODWARD-INC. P-SR-UNSEC | | | | 2 | 8,000,000 | 107.5480 | 8,603,840 | 8,000,000 | 8,000,000 | | | | | 4.270 | 4.270 | MN | 29,416 | 341,600 | 05/31/2018 | 05/30/2025 |
| 980745-G#-4 | WOODWARD-INC. T-SR-UNSEC | | | | 2 | 8,000,000 | 113.0160 | 9,041,280 | 8,000,000 | 8,000,000 | | | | | 4.610 | 4.610 | MN | 31,758 | 368,800 | 05/31/2018 | 05/30/2033 |
| 980745-G*-8 | WOODWARD-INC. R-SR-UNSEC | | | | 2 | 18,000,000 | 110.6450 | 19,916,100 | 18,000,000 | 18,000,000 | | | | | 4.410 | 4.410 | MN | 68,355 | 793,800 | 05/31/2018 | 05/30/2029 |
| 980745-G@-6 | WOODWARD-INC. S-SR-UNSEC | | | | 2 | 5,000,000 | 111.3820 | 5,569,100 | 5,000,000 | 5,000,000 | | | | | 4.460 | 4.460 | MN | 19,203 | 223,000 | 05/31/2018 | 05/30/2030 |
| 98138K-AA-2 | WORCESTER POLY INSTITUTE UNSEC | | | 1 | 1FE | 29,465,515 | 99.0620 | 29,129,197 | 29,405,000 | 29,462,867 | | (643) | | | 4.338 | 4.327 | MS | 425,196 | 1,275,589 | 06/20/2016 | 09/01/2056 |
| 983024-AN-0 | WYETH LLC CO.GUARNT | | | 1 | 1FE | 34,446,800 | 136.8330 | 47,891,462 | 35,000,000 | 34,563,196 | | 14,141 | | | 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 | 104.7310 | 30,371,990 | 29,000,000 | 28,866,527 | | 34,774 | | | 4.250 | 4.395 | 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 | 107.1250 | 18,211,250 | 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 | 103.2300 | 7,226,100 | 7,000,000 | 7,011,576 | | (5,819) | | | 6.125 | 6.019 | MS | 142,917 | 428,750 | 12/13/2018 | 09/01/2023 |
| 98385X-AM-8 | XTO ENERGY INC CO.GUARNT | | | 1 | 1FE | 5,008,950 | 146.5140 | 7,325,705 | 5,000,000 | 5,007,643 | | (222) | | | 6.750 | 6.735 | FA | 140,625 | 337,500 | 08/21/2007 | 08/01/2037 |
| 98385X-AQ-9 | XTO ENERGY INC CO.GUARNT | LS | | 1 | 1FE | 39,847,900 | 142.8050 | 57,122,047 | 40,000,000 | 39,873,578 | | 3,497 | | | 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 | 104.3380 | 24,284,635 | 23,275,000 | 23,349,284 | | (13,888) | | | 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 | 104.8560 | 33,711,147 | 32,150,000 | 32,146,688 | | 193 | | | 3.350 | 3.351 | JD | 89,752 | 1,077,025 | 12/01/2016 | 12/01/2026 |
| 98419M-AJ-9 | XYLEM INC SR UNSEC | | | 1 | 2FE | 30,422,155 | 103.4320 | 31,236,588 | 30,200,000 | 30,356,949 | | (21,061) | | | 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 | 108.6920 | 11,405,079 | 10,493,000 | 10,511,361 | | (697) | | | 4.375 | 4.361 | 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 | 108.9220 | 28,319,722 | 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 | 106.0030 | 51,930,902 | 48,990,000 | 49,227,319 | | (6,942) | | | 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 | 112.3950 | 44,958,000 | 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 | 100.4740 | 9,143,167 | 9,100,000 | 9,099,114 | | 2,655 | | | 4.000 | 4.031 | AO | 62,689 | 364,000 | 04/24/2015 | 04/29/2020 |
| 98877D-AB-1 | ZF NA CAPITAL CO.GUARNT | | | 1 | 2FE | 18,165,025 | 103.0490 | 18,935,327 | 18,375,000 | 18,290,844 | | 33,126 | | | 4.500 | 4.709 | AO | 142,406 | 826,875 | 12/11/2015 | 04/29/2022 |

# 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 |
| 98877D-AC-9 | ZF NA CAPITAL CO.GUARNT | | | 1 | 2FE | 31,246,315 | 105.1170 | 33,322,066 | 31,700,000 | 31,420,192 | | 44,634 | | | 4.750 | 4.941 | AO | 259,324 | 1,505,750 | 04/07/2016 | 04/29/2025 |
| 98956P-AB-8 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 5,305,752 | 118.9070 | 6,319,907 | 5,315,000 | 5,307,482 | | 198 | | | 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 | 102.0560 | 10,205,600 | 10,000,000 | 10,010,107 | | (5,620) | | | 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 | 105.3610 | 77,466,356 | 73,525,000 | 73,350,691 | | 26,585 | | | 3.550 | 3.596 | AO | 652,534 | 2,610,138 | 09/17/2018 | 04/01/2025 |
| 98956P-AG-7 | ZIMMER BIOMET HOLDINGS SR UNSEC | | | 1 | 2FE | 28,805,176 | 101.4240 | 29,465,821 | 29,052,000 | 28,834,093 | | 9,579 | | | 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 | 107.2980 | 5,364,888 | 5,000,000 | 4,962,954 | | 758 | | | 4.450 | 4.499 | FA | 84,056 | 222,500 | 03/10/2015 | 08/15/2045 |
| 98971D-AB-6 | ZIONS BANCORP NA | | | 1 | 2FE | 19,538,652 | 98.0560 | 19,218,925 | 19,600,000 | 19,539,567 | | 915 | | | 3.250 | 3.287 | AO | 109,706 | | 10/24/2019 | 10/29/2029 |
| 98978V-AB-9 | ZOETIS INC SR UNSEC | | | 1 | 2FE | 70,484,483 | 102.8930 | 74,082,755 | 72,000,000 | 71,351,140 | | 190,812 | | | 3.250 | 3.555 | FA | 975,000 | 2,340,000 | 12/04/2015 | 02/01/2023 |
| 98978V-AK-9 | ZOETIS INC SR UNSEC | | | 1 | 2FE | 10,974,590 | 110.6530 | 12,171,818 | 11,000,000 | 10,983,742 | | 2,369 | | | 4.500 | 4.529 | MN | 66,000 | 495,000 | 11/09/2015 | 11/13/2025 |
| G4989#-AB-2 | JACKSON SQUARE AVIATION IRELAN SR-UNSEC | | | | 2PL | 22,000,000 | 102.7130 | 22,596,860 | 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 | | | | 2PL | 15,000,000 | 104.1740 | 15,626,100 | 15,000,000 | 15,000,000 | | | | | 3.840 | 3.839 | JD | 17,600 | 576,000 | 09/28/2017 | 09/28/2027 |
| G4989#-AD-8 | JACKSON SQUARE AVIATION IRELAN SR-UNSEC | | | | 2PL | 30,000,000 | 104.4060 | 31,321,800 | 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 | 101.4490 | 20,289,800 | 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 | 100.1230 | 10,012,300 | 10,000,000 | 10,000,000 | | | | | 4.030 | 4.030 | FA | 138,811 | 403,000 | 02/27/2017 | 02/27/2029 |
| G8967#-AJ-2 | TRITON CONTAINER INTL LTD A-2-SR-SEC | | | 1 | 2 | 36,000,000 | 104.2050 | 37,513,800 | 36,000,000 | 36,000,000 | | | | | 5.150 | 5.150 | JD | 5,150 | 1,854,000 | 06/27/2011 | 06/30/2023 |
| G8967#-AN-3 | TRITON CONTAINER INTL LTD A-2-SR-SEC | | | 1 | 2PL | 40,000,000 | 106.3970 | 42,558,800 | 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 | | | 1 | 2PL | 20,000,000 | 107.9540 | 21,590,800 | 20,000,000 | 20,000,000 | | | | | 4.260 | 4.260 | JD | 2,367 | 852,000 | 06/12/2014 | 06/30/2026 |
| G9523#-AF-5 | WEIR GROUP PLC-THE B-SR | | | 1 | 2 | 40,000,000 | 103.8530 | 41,541,200 | 40,000,000 | 40,000,000 | | | | | 4.270 | 4.270 | FA | 640,500 | 1,708,000 | 02/16/2012 | 02/16/2022 |
| JK3458-64-9 | STRYKER CORP SR UNSEC | | | 1 | 1FE | 29,875,565 | 106.4500 | 31,636,983 | 29,720,000 | 29,830,516 | | (17,410) | | | 3.500 | 3.427 | 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 | 111.3740 | 24,985,576 | 22,434,000 | 23,695,411 | | (185,236) | | (512,818) | 2.750 | 1.795 | MAY | 407,919 | 615,998 | 05/19/2017 | 05/04/2026 |
| L2289#-AA-9 | DH JAPAN FINANCE SA | | | | 1 | 68,615,438 | 95.4680 | 68,884,921 | 72,154,985 | 72,154,985 | | | | 625,402 | 0.300 | 0.300 | MN | 30,065 | 214,724 | 05/11/2017 | 05/11/2027 |
| L2289#-AB-7 | DH JAPAN FINANCE SA | | | | 1 | 73,516,541 | 92.4100 | 71,441,166 | 77,308,913 | 77,308,913 | | | | 670,073 | 0.650 | 0.650 | MN | 69,793 | 498,466 | 05/11/2017 | 05/11/2032 |
| N8502#-AB-3 | TELEDYNE NETHERLANDS B.V. | | | | 2 | 34,348,769 | 101.4220 | 36,404,818 | 35,894,400 | 35,894,400 | | | | (769,631) | 1.090 | 1.090 | AO | 79,337 | 390,125 | 04/18/2017 | 04/18/2024 |
| Z00068-59-5 | POINTER HLDGS INC. SUB-UNSEC PIK | | | | 4Z | 22,181,250 | 97.5000 | 22,181,250 | 22,750,000 | 21,579,696 | | (601,554) | | | 12.000 | 12.696 | MAT | 1,440,833 | | 06/25/2019 | 12/26/2025 |
| Z00068-79-3 | SUMTER ELECTRIC COOP-INC. SR-UNSEC | | | 4 | 5GI | 10,237,186 | 102.5750 | 10,500,794 | 10,237,186 | 10,237,186 | | | | | 3.400 | 3.415 | MJSD | 10,635 | 136,325 | 07/12/2019 | 09/20/2036 |
| Z00068-80-1 | SUMTER ELECTRIC COOP-INC. SR-UNSEC | | | 4 | 5GI | 9,204,081 | 102.7670 | 9,458,758 | 9,204,081 | 9,204,081 | | | | | 3.450 | 3.465 | MJSD | 9,703 | 124,370 | 07/12/2019 | 03/20/2039 |
| Z00071-28-4 | MOBILE TECH-INC. SR-UNSEC | | | | 4Z | 192,271 | 100.0000 | 192,271 | 192,271 | 192,271 | | | | | 10.263 | 10.681 | MJSD | 55 | 1,629 | 12/02/2019 | 08/06/2021 |
| Z00071-95-3 | AERO 3-INC. SUB-UNSEC | | | | 4Z | 7,200,000 | 100.0000 | 7,200,000 | 7,200,000 | 7,200,000 | | | | | 12.000 | 12.179 | MJSD | 2,400 | 19,200 | 12/23/2019 | 06/23/2025 |
| 008916-AC-2 | AGRIUM INC SR UNSEC | | A | 1 | 2FE | 13,804,660 | 123.1020 | 17,234,222 | 14,000,000 | 13,902,655 | | 9,719 | | | 7.800 | 7.929 | FA | 455,000 | 1,092,000 | 08/01/2001 | 02/01/2027 |
| 012873-AK-1 | ENCANA CORP CO.GUARNT | | A | 1 | 2FE | 27,232,262 | 121.8140 | 30,453,534 | 25,000,000 | 26,376,730 | | (79,721) | | | 7.375 | 6.675 | 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 | 140.5960 | 14,059,637 | 10,000,000 | 9,952,371 | | 2,667 | | | 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 | 135.5940 | 36,610,460 | 27,000,000 | 27,217,415 | | (10,074) | | | 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 | 128.8300 | 23,189,363 | 18,000,000 | 17,749,798 | | 9,624 | | | 5.750 | 5.888 | JD | 86,250 | 1,035,000 | 10/13/2005 | 06/01/2035 |
| 06367W-JM-6 | BANK OF MONTREAL SR UNSEC | | A | | 1FE | 9,974,600 | 101.9140 | 10,191,408 | 10,000,000 | 9,980,884 | | 6,284 | | | 2.900 | 2.989 | MS | 76,528 | 145,000 | 03/21/2019 | 03/26/2022 |
| 06368B-GS-1 | BANK OF MONTREAL SUBORD | | A | 1 | 2FE | 21,000,000 | 104.2950 | 21,901,950 | 21,000,000 | 21,000,000 | | | | | 3.803 | 3.803 | JD | 35,495 | 798,630 | 12/07/2017 | 12/15/2032 |
| 067901-AA-6 | BARRICK GOLD CORP SR UNSEC | | A | 1 | 2FE | 24,929,474 | 114.2230 | 28,555,794 | 25,000,000 | 24,950,902 | | 2,011 | | | 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 | 2 | 2FE | 26,864,120 | 114.2230 | 30,840,257 | 27,000,000 | 26,905,091 | | 3,912 | | | 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 | 33,189,675 | 109.7080 | 44,379,380 | 40,452,273 | 40,452,273 | | | | 1,974,908 | 6.924 | 6.984 | MJSD | 7,780 | 2,754,035 | 09/12/2002 | 03/31/2024 |
| 12201P-AB-2 | BURLINGTON RESOURCES LLC CO.GUARNT | | A | 1 | 1FE | 8,187,421 | 141.8230 | 10,140,314 | 7,150,000 | 7,786,450 | | (36,806) | | | 7.200 | 6.117 | FA | 194,480 | 514,800 | 11/20/2008 | 08/15/2031 |
| 124765-D#-2 | CAE INC C-SR-UNSEC | | A | 1 | 2PL | 62,000,000 | 104.8690 | 65,018,780 | 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 | 139.4030 | 89,217,930 | 64,000,000 | 64,528,580 | | (22,425) | | | 6.250 | 6.163 | 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 | 140.1830 | 44,858,515 | 32,000,000 | 31,893,872 | | 3,614 | | | 6.200 | 6.233 | 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 | 101.4390 | 42,503,026 | 41,900,000 | 41,829,534 | | 34,541 | | | 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 | 103.9160 | 30,915,016 | 29,750,000 | 29,597,588 | | 4,269 | | | 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 | 116.8100 | 13,024,319 | 11,150,000 | 10,973,692 | | 3,994 | | | 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 | 102.3530 | 5,117,645 | 5,000,000 | 4,987,613 | | 1,814 | | | 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 | 101.7680 | 20,353,506 | 20,000,000 | 18,006,568 | | 42,314 | | | 3.200 | 3.796 | FA | 264,889 | 640,000 | 06/12/2018 | 08/02/2046 |
| 136375-CV-2 | CANADIAN NATL RAILWAY SR UNSEC | | A | 2 | 1FE | 9,998,600 | 124.4850 | 12,448,510 | 10,000,000 | 9,999,963 | | 1,363 | | | 4.450 | 4.450 | JJ | 199,014 | 312,736 | 10/31/2018 | 01/20/2049 |
| 136385-AC-5 | CANADIAN NATL RESOURCES SR UNSEC | | A | 1 | 2FE | 35,840,790 | 133.5930 | 48,093,521 | 36,000,000 | 35,895,298 | | 5,303 | | | 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 | 127.6800 | 33,835,287 | 26,500,000 | 27,002,009 | | (24,441) | | | 6.450 | 6.236 | 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 | 122.9600 | 39,347,350 | 32,000,000 | 32,220,649 | | (9,065) | | | 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 | 102.4710 | 12,296,577 | 12,000,000 | 11,989,865 | | 5,152 | | | 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 | 105.6500 | 5,388,170 | 5,100,000 | 5,099,000 | | 211 | | | 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 | 106.5550 | 15,983,291 | 15,000,000 | 14,989,034 | | 1,914 | | | 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 | 124.6080 | 47,413,533 | 38,050,000 | 37,500,455 | | 26,788 | | | 5.750 | 5.909 | MS | 644,208 | 2,187,875 | 01/28/2004 | 03/15/2033 |
| 13645R-AF-1 | CANADIAN PACIFIC RAILWAY SR UNSEC | | A | 1 | 2FE | 24,566,350 | 134.3210 | 33,580,188 | 25,000,000 | 24,664,354 | | 10,658 | | | 5.950 | 6.076 | MN | 190,069 | 1,487,500 | 05/15/2007 | 05/15/2037 |
| 13645R-AS-3 | CANADIAN PACIFIC RAILWAY SR UNSEC | | A | 1 | 2FE | 38,477,935 | 102.6170 | 39,507,695 | 38,500,000 | 38,487,965 | | 2,162 | | | 2.900 | 2.907 | FA | 465,208 | 1,116,500 | 02/06/2015 | 02/01/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 13645R-AT-1 | CANADIAN PACIFIC RR CO SR UNSEC | | A | 1 | 2FE | 7,864,629 | 106.3990 | 8,240,581 | 7,745,000 | 7,819,919 | | (11,334) | | | 3.700 | 3.516 | FA | 119,402 | 286,565 | 10/16/2015 | 02/01/2026 |
| 13645R-AU-8 | CANADIAN PACIFIC RAILWAY SR UNSEC | | A | 1 | 2FE | 24,853,294 | 123.7400 | 31,151,594 | 25,175,000 | 24,876,820 | | 5,738 | | | 4.800 | 4.881 | FA | 503,500 | 1,208,400 | 09/16/2015 | 08/01/2045 |
| 13645R-AV-6 | CANADIAN PACIFIC RAILWAY SR UNSEC | | A | 1 | 2FE | 25,597,386 | 118.8840 | 29,346,580 | 24,685,000 | 25,543,191 | | (39,664) | | | 4.800 | 4.478 | MS | 348,881 | 1,184,880 | 06/26/2018 | 09/15/2035 |
| 15135U-AG-4 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2FE | 19,701,889 | 101.3500 | 20,143,240 | 19,875,000 | 19,824,315 | | 18,281 | | | 3.000 | 3.102 | FA | 225,250 | 596,250 | 08/14/2012 | 08/15/2022 |
| 15135U-AJ-8 | CENOVUS ENERGY INC SR UNSEC | | A | 1 | 2FE | 19,822,400 | 103.4000 | 20,680,012 | 20,000,000 | 19,926,919 | | 17,981 | | | 3.800 | 3.907 | MS | 223,778 | 760,000 | 08/12/2013 | 09/15/2023 |
| 15135U-AM-1 | CENOVUS ENERGY INC SR UNSEC | LS | A | 1 | 2FE | 19,994,814 | 105.8320 | 21,166,407 | 20,000,000 | 19,996,579 | | 392 | | | 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 | | 4 | | 2FE | 33,447,127 | 103.8000 | 35,841,032 | 34,528,933 | 34,528,933 | | | | 1,685,726 | 4.087 | 4.085 | MS | 356,719 | 1,109,417 | 12/10/2018 | 09/30/2034 |
| 218493-AB-0 | CORDELIO AMALCO LP I B-SR-UNSEC | | 4 | | 2FE | 33,718,591 | 103.7420 | 36,111,737 | 34,809,177 | 34,809,177 | | | | 1,699,408 | 4.087 | 4.086 | JD | 3,952 | 1,494,289 | 12/10/2018 | 06/30/2034 |
| 292505-AD-6 | ENCANA CORP CO.GUARNT | | A | 1 | 2FE | 19,404,485 | 117.3570 | 22,884,547 | 19,500,000 | 19,432,370 | | 2,693 | | | 6.500 | 6.537 | FA | 478,833 | 1,267,500 | 07/12/2006 | 08/15/2034 |
| 292505-AE-4 | ENCANA CORP CO.GUARNT | | A | 1 | 2FE | 19,920,250 | 120.8840 | 24,176,758 | 20,000,000 | 19,936,510 | | 1,844 | | | 6.625 | 6.656 | FA | 500,556 | 1,325,000 | 08/09/2007 | 08/15/2037 |
| 292505-AJ-3 | ENCANA CORP CO.GUARNT | | A | 1 | 2FE | 29,994,900 | 102.3620 | 30,708,638 | 30,000,000 | 29,998,898 | | 557 | | | 3.900 | 3.902 | MN | 149,500 | 1,170,000 | 11/08/2011 | 11/15/2021 |
| 29250N-AZ-8 | ENBRIDGE INC | | | | 2FE | 3,996,920 | 101.0940 | 4,043,767 | 4,000,000 | 3,996,954 | | 34 | | | 3.125 | 3.134 | MN | 15,972 | | 11/13/2019 | 11/15/2029 |
| 318069-A#-8 | FINNING INTL INC C-SR-UNSEC | | A | 1 | 2FE | 6,000,000 | 104.0880 | 6,245,280 | 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 | 106.7600 | 20,284,400 | 19,000,000 | 19,064,205 | | (13,557) | | | 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 | 108.0860 | 24,859,780 | 23,000,000 | 23,753,568 | | (87,810) | | | 4.530 | 4.005 | AO | 254,687 | 1,041,900 | 06/03/2015 | 04/03/2027 |
| 349553-AM-9 | FORTIS INC SR UNSEC | | A | 1 | 2FE | 76,059,313 | 102.0360 | 78,006,251 | 76,450,000 | 76,154,593 | | 38,469 | | | 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 | 26,759,895 | 105.8320 | 27,724,047 | 26,196,279 | 26,196,279 | | | | 1,278,920 | 3.926 | 3.923 | JJ | 433,928 | 1,015,933 | 06/09/2016 | 01/31/2035 |
| 390730-AK-5 | GREAT LAKES POWER LTD 3-SUB-SEC | | | 1 | 2PL | 16,972,620 | 106.8650 | 15,636,171 | 14,631,705 | 14,631,705 | | | | 714,330 | 4.960 | 4.960 | JD | 30,239 | 709,600 | 03/24/2014 | 06/16/2023 |
| 390730-AL-3 | GREAT LAKES POWER LTD 4-SR-SEC | | | | 1PL | 38,321,550 | 101.8850 | 39,230,295 | 38,504,486 | 38,504,486 | | | | 1,879,815 | 3.236 | 3.235 | JD | 54,611 | 1,218,119 | 03/16/2016 | 06/16/2023 |
| 448055-AD-5 | HUSKY ENERGY INC SR UNSEC | | A | 1 | 2FE | 32,314,139 | 129.9460 | 41,777,479 | 32,150,000 | 32,278,116 | | (4,092) | | | 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 | 105.5020 | 30,595,564 | 29,000,000 | 28,971,714 | | 5,927 | | | 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 | 123.0000 | 1,230,000 | 1,000,000 | 996,959 | | 142 | | | 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 | 109.3260 | 36,202,056 | 33,113,858 | 33,113,858 | | | | 1,616,641 | 5.556 | 5.556 | JAJO | 434,399 | 1,797,472 | 09/30/2005 | 10/06/2025 |
| 554783-AK-6 | WEYERHAEUSER CO SR UNSEC | | A | | 2FE | 9,774,990 | 123.1360 | 12,110,380 | 9,835,000 | 9,809,717 | | 3,123 | | | 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 | 105.1540 | 46,157,537 | 43,895,000 | 43,869,474 | | 5,188 | | | 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 | 108.2780 | 14,265,681 | 13,175,000 | 13,143,034 | | 4,996 | | | 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 | | 2PL | 1,635,514 | 105.4640 | 1,724,878 | 1,635,514 | 1,635,514 | | | | | 3.980 | 4.000 | MJSD | 3,435 | 65,093 | 07/12/2018 | 07/12/2025 |
| 629288-AB-3 | NHL CANADA FDG LP SR-UNSEC SERIES 4 CANADIAN | | A | | 2PL | 2,884,615 | 106.4340 | 3,070,211 | 2,884,615 | 2,884,615 | | | | | 4.120 | 4.141 | MJSD | 6,272 | 118,846 | 07/12/2018 | 07/12/2028 |
| 629288-AC-1 | NHL CANADA FDG LP SR-UNSEC SERIES 5 CANADIAN | | A | | 2PL | 13,812,155 | 107.3190 | 14,823,067 | 13,812,155 | 13,812,155 | | | | | 4.220 | 4.242 | MJSD | 30,763 | 582,873 | 07/12/2018 | 07/12/2030 |
| 65334H-AE-2 | CNOOC INTERNATIONAL LTD CO.GUARNT | | A | 1 | 1FE | 13,706,840 | 127.7230 | 19,158,435 | 15,000,000 | 14,028,235 | | 35,994 | | | 5.875 | 6.552 | MS | 271,719 | 881,250 | 02/15/2008 | 03/10/2035 |
| 66815P-AA-8 | NIAGARA HYDRO AQUISITION CO II L SR-UNSEC | | | | 1FE | 36,854,575 | 105.8170 | 39,929,406 | 37,734,396 | 37,734,396 | | | | 879,821 | 3.877 | 3.877 | DEC | 3,997 | 1,167,947 | 03/13/2019 | 12/31/2036 |
| 66816D-AA-4 | NIAGARA HYDRO AQUISITION CO III SR-UNSEC | | | | 1FE | 37,606,709 | 106.7380 | 41,098,918 | 38,504,486 | 38,504,486 | | | | 897,777 | 3.940 | 3.940 | DEC | 4,145 | 1,211,149 | 03/13/2019 | 12/31/2038 |
| 669771-AS-6 | NOVA GAS TRANSMISSION SR UNSEC | LS | A | | 2FE | 4,593,400 | 116.2050 | 5,810,225 | 5,000,000 | 4,892,739 | | 27,494 | | | 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 | 102.7500 | 90,676,875 | 88,250,000 | 88,233,057 | | 1,733 | | | 5.250 | 5.253 | JD | 386,094 | 4,633,125 | 07/26/2017 | 06/01/2027 |
| 67077M-AB-4 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 42,477,220 | 100.6520 | 41,519,128 | 41,250,000 | 41,405,888 | | (626,488) | | | 4.875 | 4.304 | MS | 508,320 | 2,010,938 | 04/10/2018 | 03/30/2020 |
| 67077M-AC-2 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 29,842,172 | 104.3770 | 31,313,170 | 30,000,000 | 29,885,097 | | 24,778 | | | 3.625 | 3.724 | MS | 320,208 | 1,087,500 | 04/10/2018 | 03/15/2024 |
| 67077M-AF-5 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 29,925,480 | 118.7440 | 30,873,508 | 26,000,000 | 29,688,023 | | (140,764) | | | 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 | 35,554,899 | 102.1280 | 36,765,902 | 36,000,000 | 35,718,838 | | 95,817 | | | 3.150 | 3.450 | AO | 283,500 | 1,134,000 | 04/10/2018 | 10/01/2022 |
| 67077M-AK-4 | NUTRIEN LTD SR UNSEC | | A | 1 | 2FE | 22,137,312 | 103.1800 | 22,957,524 | 22,250,000 | 22,173,360 | | 20,719 | | | 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 | 104.4150 | 10,441,519 | 10,000,000 | 9,706,550 | | 13,313 | | | 4.125 | 4.392 | MS | 121,458 | 412,500 | 04/10/2018 | 03/15/2035 |
| 67077M-AP-3 | NUTRIEN LTD SR UNSEC | | A | | 2FE | 12,760,200 | 130.2770 | 13,027,668 | 10,000,000 | 12,588,209 | | (101,673) | | | 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 | 112.3870 | 9,552,893 | 8,500,000 | 8,747,509 | | (5,919) | | | 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 | 117.6280 | 2,352,551 | 2,000,000 | 2,155,546 | | (3,315) | | | 5.250 | 4.712 | JJ | 48,417 | 105,000 | 04/10/2018 | 01/15/2045 |
| 682142-AA-2 | OMERS FINANCE TRUST CO.GUARNT | | A | | 1FE | 50,816,906 | 102.2220 | 52,235,519 | 51,100,000 | 50,852,498 | | 35,592 | | | 2.500 | 2.619 | MN | 209,368 | 638,750 | 04/25/2019 | 05/02/2024 |
| 683715-AA-4 | OPEN TEXT CORP CO.GUARNT | | A | 1 | 3FE | 18,346,250 | 101.7500 | 18,467,625 | 18,150,000 | 18,188,436 | | (35,149) | | | 5.625 | 5.412 | JJ | 470,766 | 1,020,938 | 01/13/2015 | 01/15/2023 |
| 683715-AB-2 | OPEN TEXT CORP CO.GUARNT | | A | 1 | 3FE | 28,807,125 | 107.0000 | 30,548,500 | 28,550,000 | 28,714,803 | | (32,215) | | | 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 | 122.9950 | 68,889,568 | 56,010,000 | 54,798,517 | | 57,471 | | | 5.350 | 5.578 | 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 | 127.7780 | 39,930,765 | 31,250,000 | 31,189,232 | | 6,979 | | | 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 | 129.1480 | 12,914,760 | 10,000,000 | 9,922,099 | | 6,117 | | | 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 | 129.6230 | 6,481,150 | 5,000,000 | 4,776,307 | | 8,347 | | | 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 | 118.4190 | 40,262,569 | 34,000,000 | 34,475,233 | | (23,388) | | | 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 | 128.3470 | 29,519,847 | 23,000,000 | 23,509,585 | | (19,035) | | | 6.450 | 6.226 | AO | 313,183 | 1,483,500 | 03/09/2005 | 10/15/2035 |
| 767744-AA-3 | RITCHIE BROS AUCTIONEERS CO.GUARNT | | A | 1 | 3FE | 20,873,750 | 104.2500 | 21,475,500 | 20,600,000 | 20,747,939 | | (43,976) | | | 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 | 146.8120 | 7,340,607 | 5,000,000 | 4,972,543 | | 1,194 | | | 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 | 145.7490 | 3,643,719 | 2,500,000 | 2,492,799 | | 173 | | | 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 | 102.4300 | 45,786,068 | 44,700,000 | 44,161,523 | | 155,384 | | | 3.000 | 3.399 | 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 | 111.3890 | 19,075,301 | 17,125,000 | 16,983,638 | | 3,370 | | | 4.500 | 4.558 | MS | 226,906 | 770,625 | 02/28/2013 | 03/15/2043 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 775109-BB-6 | ROGERS COMMUNICATIONS IN CO.GUARNT | | A | 1 | 2FE | 14,289,264 | 120.8580 | 17,403,525 | 14,400,000 | 14,300,115 | | 2,070 | | | 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 | 106.5510 | 26,637,686 | 25,000,000 | 24,815,576 | | 27,133 | | | 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 | 101.7780 | 25,444,488 | 25,000,000 | 24,704,899 | | 37,973 | | | 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 | 111.0690 | 39,012,825 | 35,125,000 | 34,867,535 | | 4,595 | | | 4.300 | 4.345 | FA | 570,586 | 1,510,375 | 03/13/2018 | 02/15/2048 |
| 867224-AA-5 | SUNCOR ENERGY INC SR UNSEC | | A | 1 | 1FE | 9,799,456 | 106.0400 | 10,471,442 | 9,875,000 | 9,834,511 | | 7,381 | | | 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 | 138.8940 | 41,668,075 | 30,000,000 | 29,842,488 | | 4,292 | | | 6.500 | 6.549 | JD | 86,667 | 1,950,000 | 09/19/2007 | 06/15/2038 |
| 884903-AY-1 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | 30,926,353 | 112.5910 | 36,630,363 | 32,534,000 | 31,346,291 | | 44,169 | | | 5.500 | 5.856 | FA | 675,984 | 1,789,370 | 09/25/2006 | 08/15/2035 |
| 884903-BH-7 | THOMSON REUTERS CORP SR UNSEC | | A | 1 | 2FE | 34,184,800 | 118.6110 | 41,513,679 | 35,000,000 | 34,314,975 | | 16,877 | | | 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 | 107.2440 | 10,831,644 | 10,100,000 | 10,072,435 | | 6,360 | | | 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 | 104.5010 | 85,088,823 | 81,424,000 | 81,027,429 | | 21,236 | | | 3.625 | 3.670 | MS | 869,088 | 2,951,620 | 11/16/2016 | 09/15/2031 |
| 893526-8Z-9 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 6,444,620 | 149.7270 | 9,732,253 | 6,500,000 | 6,453,020 | | 1,064 | | | 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 | 123.8660 | 42,114,474 | 34,000,000 | 33,864,298 | | 6,057 | | | 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 | 2FE | 26,182,538 | 101.3000 | 26,591,202 | 26,250,000 | 26,244,056 | | 7,683 | | | 3.800 | 3.831 | AO | 249,375 | 997,500 | 09/20/2010 | 10/01/2020 |
| 893526-DM-2 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 9,992,100 | 101.0190 | 10,101,900 | 10,000,000 | 9,997,765 | | 827 | | | 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 | 124.2490 | 50,321,020 | 40,500,000 | 40,372,162 | | 4,607 | | | 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 | 130.2980 | 26,059,583 | 20,000,000 | 19,931,762 | | 2,051 | | | 6.200 | 6.232 | AO | 261,778 | 1,240,000 | 10/02/2007 | 10/15/2037 |
| 89352H-AK-5 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 14,085,839 | 105.4870 | 14,952,833 | 14,175,000 | 14,137,329 | | 9,064 | | | 3.750 | 3.826 | AO | 110,742 | 531,563 | 10/02/2013 | 10/16/2023 |
| 89352H-AL-3 | TRANSCANADA PIPELINES SR UNSEC | | A | 1 | 2FE | 24,822,750 | 115.5200 | 28,880,064 | 25,000,000 | 24,841,755 | | 3,382 | | | 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 | 114.1890 | 26,720,325 | 23,400,000 | 23,315,836 | | 4,110 | | | 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 | 121.5880 | 6,079,400 | 5,000,000 | 4,987,281 | | 352 | | | 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 | 104.5770 | 34,928,763 | 33,400,000 | 33,390,562 | | 4,889 | | | 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 | 104.7030 | 10,470,259 | 10,000,000 | 9,991,770 | | 2,695 | | | 4.250 | 4.281 | AO | 77,917 | 425,000 | 10/18/2012 | 10/25/2022 |
| C0237#-AA-6 | ALTIMA DENTAL CANADA HLDGS-INC | | | | 5GI | 24,503,158 | 95.9840 | 24,412,785 | 25,434,292 | 25,418,666 | | 3,338 | | 1,236,283 | 11.250 | 11.431 | FMAN | 266,537 | 2,416,211 | 11/29/2019 | 06/15/2023 |
| C0237#-AB-4 | ALTIMA DENTAL CANADA HLDGS-INC SUB-UNSEC | | | | 5GI | 2,919,090 | 95.9840 | 2,771,853 | 2,887,836 | 2,887,836 | | | | 140,986 | 11.250 | 11.395 | FMAN | 28,483 | 328,701 | 05/15/2018 | 06/16/2023 |
| C0237#-AC-2 | ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL | | | | 5GI | 671,565 | 95.9840 | 665,245 | 693,081 | 693,081 | | | | 32,679 | 11.250 | 11.409 | FMAN | 6,836 | 67,762 | 02/01/2019 | 06/16/2023 |
| C0445#-AM-8 | ARC RESOURCES LTD H-SR-UNSEC | | A | 1 | 2 | 40,000,000 | 101.9270 | 40,770,800 | 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 | | | 4 | 2PL | 49,117,588 | 112.2390 | 55,971,808 | 49,868,413 | 49,868,413 | | | | 2,434,610 | 4.113 | 4.112 | JD | 5,619 | 2,028,499 | 11/15/2018 | 12/31/2033 |
| C1465*-AL-7 | CGI GROUP INC. E-SR | | A | 1 | 2 | 75,000,000 | 106.8000 | 80,100,000 | 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 | 115.3990 | 29,326,302 | 25,412,961 | 25,412,961 | | | | 1,240,678 | 7.800 | 7.800 | JD | 82,592 | 1,938,148 | 05/07/2008 | 06/16/2023 |
| C4111@-AB-9 | GREAT LAKES POWER LTD SR | | | 4 | 1PL | 41,904,920 | 113.1160 | 49,553,031 | 43,807,269 | 43,807,269 | | | | 2,138,701 | 6.600 | 6.600 | JD | 120,470 | 2,827,009 | 05/07/2008 | 06/16/2023 |
| C4335*-AA-3 | HEICO CANADA HLDG CO C-SR | | A | 1 | 2 | 4,600,000 | 102.6440 | 4,721,624 | 4,600,000 | 4,600,000 | | | | | 6.050 | 6.050 | JD | 7,731 | 278,300 | 12/21/2010 | 12/21/2020 |
| C4861*-AD-9 | IRVING OIL LTD K-SR-UNSEC | | A | 1 | 2PL | 50,000,000 | 104.4960 | 52,248,000 | 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 | 106.3700 | 25,528,800 | 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 | 108.3070 | 21,661,400 | 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 | 105.0550 | 23,112,100 | 22,000,000 | 22,000,000 | | | | | 4.190 | 4.190 | JD | 30,727 | 921,800 | 06/19/2014 | 06/19/2024 |
| C4931*-AU-7 | KEYERA PTNSP P-SR-UNSEC | | A | | 2 | 40,000,000 | 107.0180 | 42,807,200 | 40,000,000 | 40,000,000 | | | | | 4.750 | 4.750 | MN | 216,389 | 1,900,000 | 11/20/2013 | 11/20/2025 |
| C5291#-AA-8 | AMENITY HEALTHCARE MANITOBA SUB-UNSEC | | | | 5GI | 8,123,791 | 115.0240 | 9,300,747 | 8,085,942 | 8,085,942 | | | | 394,761 | 11.750 | 10.969 | JAN | 1,676,338 | | 03/28/2018 | 03/29/2026 |
| C5793#-AK-9 | MCCAIN FOODS LTD SR-UNSEC | | | | 1FE | 16,079,756 | 104.5270 | 16,099,034 | 15,401,794 | 15,401,794 | | | | 751,926 | 3.680 | 3.680 | AO | 107,060 | 554,923 | 10/23/2018 | 10/23/2030 |
| C5793#-AL-7 | MCCAIN FOODS LTD SR-UNSEC | | | | 1FE | 26,531,597 | 103.8660 | 26,395,426 | 25,412,961 | 25,412,961 | | | | 1,240,678 | 3.790 | 3.790 | AO | 181,929 | 942,993 | 10/23/2018 | 10/23/2032 |
| C5864@-AG-4 | MULLEN GROUP LTD. G-SR-UNSEC | | A | 1 | 3 | 8,345,200 | 96.9420 | 9,694,200 | 10,000,000 | 8,345,200 | | | | | 3.840 | 6.317 | AO | 73,600 | 384,000 | 12/30/2015 | 10/22/2024 |
| C7208#-AH-1 | PENGROWTH CORP B-SR-UNSEC | | A | 1 | 5 | 32,594,000 | 100.5520 | 32,773,919 | 32,594,000 | 32,594,000 | | | | | 7.980 | 7.980 | MN | 361,250 | 2,601,001 | 05/11/2010 | 05/11/2020 |
| C8973@-AC-5 | ENERGIR INC. C-SR-SEC | | A | 1 | 1 | 97,009,300 | 104.6570 | 104,657,000 | 100,000,000 | 97,335,045 | | 62,284 | | | 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 | 113.3890 | 25,569,206 | 22,550,000 | 22,391,513 | | 39,509 | | | 7.750 | 7.992 | MN | 223,308 | 1,747,625 | 10/31/2000 | 05/15/2023 |
| 00101J-AF-3 | PERTAMINA PERSERO PT SR SEC | | C | 1 | 3FE | 50,922,548 | 101.8130 | 50,906,500 | 50,000,000 | 50,280,902 | | (104,950) | | | 3.500 | 3.267 | JJ | 806,944 | 1,750,000 | 10/26/2012 | 07/15/2022 |
| 00110#-AB-9 | AES PUERTO RICO LTD PTNSP SR-SEC | | D | 1 | 6 | 24,794,524 | 109.2610 | 27,090,744 | 24,794,524 | 24,794,524 | | | | | 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 | 102.8210 | 27,761,670 | 27,000,000 | 27,000,000 | | | | | 3.760 | 3.760 | JD | 64,860 | 1,015,200 | 12/08/2016 | 12/08/2028 |
| 00135T-AB-0 | AIB GROUP PLC SR UNSEC | | D | 2 | 2FE | 19,789,844 | 105.8470 | 20,899,504 | 19,745,000 | 19,784,035 | | (5,809) | | | 4.263 | 4.212 | AO | 189,389 | 420,865 | 04/12/2019 | 04/10/2025 |
| 00182E-BC-2 | ANZ NEW ZEALAND INTL/LDN CO.GUARNT | | D | | 1FE | 1,491,735 | 101.6010 | 1,524,022 | 1,500,000 | 1,493,803 | | 2,068 | | | 2.875 | 3.083 | JJ | 18,688 | 21,563 | 04/16/2019 | 01/25/2022 |
| 00182E-BK-4 | ANZ NEW ZEALAND INTL/LDN CO.GUARNT | | D | | 1FE | 15,123,639 | 104.1800 | 15,757,229 | 15,125,000 | 15,123,838 | | 199 | | | 3.400 | 3.402 | MS | 145,704 | 257,125 | 03/12/2019 | 03/19/2024 |
| 00185A-AB-0 | AON PLC CO.GUARNT | | D | 1 | 2FE | 18,041,446 | 107.2970 | 20,085,944 | 18,720,000 | 18,119,394 | | 14,636 | | | 4.250 | 4.474 | JD | 41,990 | 795,600 | 06/30/2017 | 12/12/2042 |
| 00185A-AC-8 | AON PLC CO.GUARNT | | D | 1 | 2FE | 32,781,335 | 109.3930 | 35,755,201 | 32,685,000 | 32,787,003 | | (2,281) | | | 4.450 | 4.428 | MN | 149,488 | 1,393,295 | 06/14/2019 | 05/24/2043 |
| 00185A-AD-6 | AON PLC CO.GUARNT | | D | 1 | 2FE | 19,929,800 | 105.8160 | 21,163,124 | 20,000,000 | 19,969,236 | | 7,135 | | | 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 | 104.8010 | 44,257,516 | 42,230,000 | 42,199,376 | | 4,996 | | | 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 | 117.6000 | 17,640,013 | 15,000,000 | 14,905,373 | | 1,874 | | | 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 | 107.5220 | 76,646,966 | 71,285,000 | 73,501,070 | | (348,280) | | | 3.875 | 3.273 | 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 | 102.8720 | 51,795,969 | 50,350,000 | 50,508,036 | | (32,846) | | | 3.750 | 3.672 | 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 | 21,110,471 | 103.5900 | 22,090,611 | 21,325,000 | 21,191,657 | | 20,267 | | | 3.875 | 3.998 | MS | 213,472 | 826,344 | 09/21/2015 | 09/28/2025 |

# 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 |
| 00205G-AD-9 | APT PIPELINES LTD CO.GUARNT | | D | 1 | 2FE | 6,827,219 | 107.3920 | 7,383,218 | 6,875,000 | 6,837,789 | | 4,093 | | | 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 | 106.4620 | 9,187,705 | 8,630,000 | 8,660,542 | | (14,484) | | | 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 | 102.6700 | 12,397,403 | 12,075,000 | 11,978,403 | | 29,435 | | | 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 | 104.6250 | 26,156,250 | 25,000,000 | 24,898,425 | | 20,985 | | | 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 | 108.6250 | 4,426,469 | 4,075,000 | 4,046,664 | | 3,694 | | | 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 | 114.1580 | 7,991,032 | 7,000,000 | 6,997,192 | | 205 | | | 4.875 | 4.880 | AO | 64,458 | 341,250 | 04/16/2018 | 04/23/2030 |
| 00401M-AA-4 | ABU DHABI CRUDE OIL SR SEC | | D | | 1FE | 4,350,000 | 107.3980 | 4,671,813 | 4,350,000 | 4,350,000 | | | | | 3.650 | 3.650 | JD | 441 | 158,775 | 10/26/2017 | 11/02/2029 |
| 00401M-AB-2 | ABU DHABI CRUDE OIL SR SEC | | D | 4 | 1FE | 14,650,000 | 115.5000 | 16,920,750 | 14,650,000 | 14,650,000 | | | | | 4.600 | 4.599 | JD | 1,872 | 673,900 | 10/26/2017 | 11/02/2047 |
| 00507U-AF-8 | ALLERGAN FUNDING SCS CO.GUARNT | | D | 1 | 2FE | 20,611,446 | 104.9590 | 21,700,316 | 20,675,000 | 20,642,815 | | 6,497 | | | 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 | 104.9920 | 41,471,949 | 39,500,000 | 40,375,146 | | (161,525) | | | 3.800 | 3.308 | 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 | 109.0800 | 65,448,116 | 60,000,000 | 62,536,331 | | (123,840) | | | 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 | 108.6060 | 980,713 | 903,000 | 898,666 | | 87 | | | 4.750 | 4.783 | MS | 12,629 | 42,893 | 03/03/2015 | 03/15/2045 |
| 00652M-AC-6 | ADANI PORTS AND SPECIAL SR UNSEC | LS | D | | 2FE | 15,466,520 | 102.3890 | 15,870,358 | 15,500,000 | 15,485,478 | | 6,673 | | | 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 | 100.5950 | 21,074,659 | 20,950,000 | 20,806,612 | | 17,059 | | | 4.000 | 4.106 | JJ | 351,494 | 838,000 | 06/22/2017 | 07/30/2027 |
| 00652M-AE-2 | ADANI PORTS AND SPECIAL SR UNSEC | | D | | 2FE | 11,166,736 | 103.5210 | 11,594,314 | 11,200,000 | 11,168,063 | | 1,327 | | | 4.375 | 4.412 | JJ | 242,278 | | 06/26/2019 | 07/03/2029 |
| 00652M-AF-9 | ADANI PORTS AND SPECIAL SR UNSEC | | D | | 2FE | 28,130,858 | 100.4730 | 28,283,073 | 28,150,000 | 28,132,409 | | 1,551 | | | 3.375 | 3.390 | JJ | 414,333 | | 07/16/2019 | 07/24/2024 |
| 00652X-AB-4 | ADANI TRANSMISSION LTD SERIES 144A | LS | D | 4 | 2FE | 13,200,000 | 101.0130 | 13,333,676 | 13,200,000 | 13,200,000 | | | | | 4.250 | 4.249 | MN | 62,333 | | 11/14/2019 | 05/21/2036 |
| 00653M-AA-9 | ADCB FINANCE CAYMAN LTD CO.GUARNT | | D | | 1FE | 9,967,100 | 104.3000 | 10,430,000 | 10,000,000 | 9,977,929 | | 6,240 | | | 4.000 | 4.073 | MS | 102,222 | 400,000 | 03/23/2018 | 03/29/2023 |
| 00654A-AA-4 | ADANI GREEN ENERGY UP SR SEC | | D | 2 | 3FE | 3,396,125 | 107.4700 | 3,546,510 | 3,300,000 | 3,388,686 | | (7,439) | | | 6.250 | 5.559 | JD | 12,031 | 103,125 | 07/19/2019 | 12/10/2024 |
| 00687Y-AA-3 | ADIENT GLOBAL HOLDINGS CO.GUARNT | | D | 1 | 4FE | 47,516,925 | 89.2500 | 41,947,500 | 47,000,000 | 47,160,652 | | (111,218) | | | 4.875 | 4.615 | 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 | 103.1930 | 17,929,821 | 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 | 104.8250 | 18,711,220 | 17,850,000 | 17,850,000 | | | | | 5.000 | 5.000 | AO | 223,125 | 892,500 | 09/24/2014 | 10/01/2021 |
| 00774M-AB-1 | AERCAP IRELAND CAP/GLOBA CO.GUARNT | | D | 2 | 2FE | 19,057,989 | 102.9280 | 20,673,031 | 20,085,000 | 19,126,926 | | 68,937 | | | 3.650 | 4.399 | JJ | 325,823 | 366,551 | 05/09/2019 | 07/21/2027 |
| 00802#-AA-4 | AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC | | D | 1 | 3FE | 13,603,415 | 103.2280 | 14,042,533 | 13,603,415 | 13,603,415 | | | | | 5.750 | 5.750 | MS | 215,104 | 782,196 | 03/22/2013 | 03/22/2035 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE CO.GUARNT | | D | 1 | 1FE | 38,248,216 | 103.3600 | 39,731,509 | 38,440,000 | 38,255,838 | | 3,457 | | | 3.500 | 3.527 | MS | 351,299 | 1,318,013 | 03/25/2019 | 09/27/2046 |
| 009279-AA-8 | AIRBUS SE SR UNSEC | | D | 1 | 1FE | 14,985,900 | 103.7910 | 15,568,684 | 15,000,000 | 14,989,319 | | 1,286 | | | 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 | 110.4850 | 5,524,271 | 5,000,000 | 4,941,518 | | 1,162 | | | 3.950 | 4.021 | AO | 44,438 | 197,500 | 04/05/2017 | 04/10/2047 |
| 00971Y-AF-7 | AKBANK TAS SR UNSEC | LS | D | | 4FE | 14,546,120 | 97.7840 | 14,667,630 | 15,000,000 | 14,717,474 | | 44,626 | | | 5.125 | 5.541 | MS | 194,323 | 768,750 | 12/21/2015 | 03/31/2025 |
| 00972B-AA-7 | AKBANK TAS SR UNSEC | LS | D | | 4FE | 7,928,554 | 100.0300 | 8,002,400 | 8,000,000 | 7,999,000 | | 15,785 | | | 4.000 | 4.204 | JJ | 139,556 | 320,000 | 03/09/2015 | 01/24/2020 |
| 00972B-AB-5 | AKBANK TAS SUBORD | | D | 1 | 5FE | 5,200,000 | 97.4000 | 5,064,800 | 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 | 108.2500 | 10,283,750 | 9,500,000 | 9,524,966 | | (3,146) | | | 6.125 | 6.074 | MN | 74,351 | 581,875 | 05/14/2018 | 05/15/2028 |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC | | D | 2 | 6* | 622 | 101.2500 | 625 | 617 | 617 | | | | | 6.961 | 4.715 | MJSD | | 58 | 02/12/2018 | 02/12/2023 |
| 02364W-AJ-4 | AMERICA MOVIL SAB DE CV CO.GUARNT | | D | 1 | 1FE | 20,855,971 | 133.7040 | 28,478,952 | 21,300,000 | 20,969,754 | | 12,289 | | | 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 | 112.3250 | 16,848,742 | 15,000,000 | 15,589,559 | | (15,659) | | | 4.375 | 4.106 | JJ | 300,781 | 656,250 | 07/30/2012 | 07/16/2042 |
| 032523-AA-0 | ANADOLU EFES SR UNSEC | LS | D | | 4FE | 32,255,744 | 99.8500 | 35,066,322 | 35,119,000 | 34,005,185 | | 357,960 | | | 3.375 | 4.578 | 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 | 103.9690 | 20,065,937 | 19,300,000 | 19,254,116 | | 15,489 | | | 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 | 109.7790 | 15,423,954 | 14,050,000 | 13,944,166 | | 16,711 | | | 4.875 | 5.037 | 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 | 100.7460 | 26,750,128 | 26,552,000 | 26,537,100 | | 49,905 | | | 5.375 | 5.577 | 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 | 105.8030 | 36,951,698 | 34,925,000 | 34,741,149 | | 64,182 | | | 5.125 | 5.345 | FA | 745,794 | 1,789,906 | 03/09/2015 | 08/01/2022 |
| 03835V-AD-8 | APTIV PLC CO.GUARNT | | D | 2 | 2FE | 15,236,964 | 107.5520 | 16,455,514 | 15,300,000 | 15,247,596 | | 7,501 | | | 4.250 | 4.315 | JJ | 299,838 | 650,250 | 08/16/2018 | 01/15/2026 |
| 03835V-AG-1 | APTIV PLC CO.GUARNT | | D | 2 | 2FE | 18,196,182 | 108.3720 | 19,658,663 | 18,140,000 | 18,192,634 | | (3,548) | | | 4.350 | 4.311 | MS | 232,343 | 396,737 | 03/20/2019 | 03/15/2029 |
| 03845E-AA-0 | ARAB PETROLEUM INVST SR UNSEC | LS | D | | 1FE | 10,007,958 | 106.1810 | 10,644,607 | 10,025,000 | 10,012,023 | | 3,166 | | | 4.125 | 4.163 | MS | 118,316 | 413,531 | 09/11/2018 | 09/18/2023 |
| 039238-AA-4 | ARCADIS NORTH AMERICA A-SR-UNSEC | | D | 1 | 2PL | 28,065,533 | 103.4550 | 30,001,950 | 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 | 101.8000 | 23,159,500 | 22,750,000 | 22,037,981 | | 190,200 | | | 5.000 | 6.069 | AO | 278,056 | 1,137,500 | 07/19/2016 | 04/03/2023 |
| 04363U-AB-2 | PACIFIC NATIONAL FINANCE CO.GUARNT | | D | 1 | 2FE | 29,931,000 | 101.5000 | 30,449,978 | 30,000,000 | 29,993,871 | | 8,126 | | | 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 | 109.4700 | 27,367,450 | 25,000,000 | 24,955,442 | | 11,991 | | | 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 | 110.9540 | 12,204,897 | 11,000,000 | 10,959,557 | | 3,606 | | | 4.000 | 4.049 | JJ | 200,444 | 403,333 | 08/14/2018 | 01/17/2029 |
| 04965D-A*-7 | ATRESMEDIA CORP. DE MEDIOS DE SUB-UNSEC | | D | | 2 | 23,000,000 | 105.5440 | 24,275,120 | 23,000,000 | 23,000,000 | | | | | 4.480 | 4.480 | JJ | 486,578 | 1,030,400 | 07/11/2018 | 07/11/2023 |
| 052113-AB-3 | AUSGRID FINANCE PTY LTD SR SEC | | D | 1 | 2FE | 14,986,050 | 108.8320 | 16,324,841 | 15,000,000 | 14,987,166 | | 1,111 | | | 4.350 | 4.362 | FA | 271,875 | 652,500 | 04/23/2018 | 08/01/2028 |
| 052528-AH-9 | AUST & NZ BANKING GROUP SUBORD | | D | | 2FE | 14,686,940 | 106.3960 | 15,623,155 | 14,684,000 | 14,686,323 | | (462) | | | 4.500 | 4.496 | MS | 187,221 | 660,780 | 10/10/2018 | 03/19/2024 |
| 052528-AK-2 | AUST & NZ BANKING GROUP SUBORD | | D | | 2FE | 26,474,926 | 106.4910 | 27,863,351 | 26,165,000 | 26,448,778 | | (26,147) | | | 4.400 | 4.204 | MN | 134,314 | 1,151,260 | 04/22/2019 | 05/19/2026 |
| 05252A-AN-1 | AUST & NZ BANKING GROUP SR UNSEC | | D | | 1FE | 19,969,000 | 100.0910 | 20,018,167 | 20,000,000 | 19,999,873 | | 3,845 | | | 5.100 | 5.120 | JJ | 476,000 | 1,020,000 | 01/06/2010 | 01/13/2020 |
| 05253J-AL-5 | AUST & NZ BANKING GRP NY SR UNSEC | | D | | 1FE | 29,988,028 | 107.5620 | 32,376,201 | 30,100,000 | 30,029,275 | | 10,574 | | | 3.700 | 3.745 | MN | 139,213 | 1,113,700 | 11/09/2015 | 11/16/2025 |
| 05253J-AS-0 | AUST & NZ BANKING GRP NY SR UNSEC | | D | | 1FE | 2,081,751 | 101.5260 | 2,132,037 | 2,100,000 | 2,085,747 | | 3,996 | | | 2.625 | 2.922 | MN | 6,431 | 55,125 | 04/17/2019 | 05/19/2022 |
| 05330G-AA-2 | AUTORIDAD CANAL DE PANAM SR UNSEC | | D | 1 | 1FE | 29,598,574 | 116.5010 | 34,210,519 | 29,365,000 | 29,569,013 | | (10,561) | | | 4.950 | 4.879 | JJ | 613,729 | 1,453,568 | 06/27/2016 | 07/29/2035 |
| 05530Q-AL-4 | BAT INTL FINANCE PLC CO.GUARNT | | D | 1 | 2FE | 14,986,200 | 102.6980 | 15,404,691 | 15,000,000 | 14,994,776 | | 2,004 | | | 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 | | 2FE | 24,717,403 | 106.3760 | 26,540,812 | 24,950,000 | 24,826,584 | | 25,556 | | | 4.375 | 4.503 | AO | 245,602 | 1,091,563 | 02/10/2016 | 04/10/2024 |

# 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 |
| 05541V-AE-6 | BG ENERGY CAPITAL PLC CO.GUARNT | | D | 1 | 1FE | 39,063,938 | 103.2680 | 40,661,793 | 39,375,000 | 39,309,893 | | 34,414 | | | 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 | 121.7570 | 19,712,485 | 16,190,000 | 16,557,474 | | (47,957) | | | 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 | 101.9020 | 19,732,331 | 19,364,000 | 19,320,459 | | 19,363 | | | 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 | 113.7000 | 50,937,570 | 44,800,000 | 44,024,431 | | 20,753 | | | 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 | 127.7080 | 27,073,999 | 21,200,000 | 21,197,159 | | 61 | | | 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 | 107.2750 | 14,267,607 | 13,300,000 | 13,283,958 | | 2,140 | | | 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 | 103.0920 | 2,577,307 | 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 | 101.7850 | 6,107,087 | 6,000,000 | 5,837,257 | | 53,433 | | | 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 | 106.8230 | 15,703,008 | 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 | 106.6770 | 20,802,045 | 19,500,000 | 19,500,000 | | | | | 3.814 | 3.814 | FA | 291,294 | 743,730 | 02/05/2014 | 02/10/2024 |
| 05578A-AN-8 | BPCE SA SERIES 144A | | D | | 1FE | 22,838,310 | 99.0460 | 22,780,538 | 23,000,000 | 22,841,863 | | 3,553 | | | 2.700 | 2.781 | AO | 155,250 | | 09/25/2019 | 10/01/2029 |
| 05578Q-AB-9 | BPCE SA SUBORD | | D | | 2FE | 5,168,144 | 109.6750 | 5,483,725 | 5,000,000 | 5,146,173 | | (21,971) | | | 5.150 | 4.434 | JJ | 114,444 | 128,750 | 03/19/2019 | 07/21/2024 |
| 05578Q-AC-7 | BPCE SA SUBORD | | D | | 2FE | 2,520,925 | 107.5270 | 2,688,175 | 2,500,000 | 2,518,263 | | (2,662) | | | 4.625 | 4.445 | JJ | 54,601 | 57,813 | 03/15/2019 | 07/11/2024 |
| 05578Q-AD-5 | BPCE SA SUBORD | | D | | 2FE | 39,243,967 | 107.6890 | 42,075,212 | 39,071,000 | 39,224,800 | | (19,166) | | | 4.500 | 4.414 | MS | 517,691 | 879,098 | 03/29/2019 | 03/15/2025 |
| 05581K-AA-9 | BNP PARIBAS SUBORD | | D | | 2FE | 30,784,800 | 107.6260 | 32,287,913 | 30,000,000 | 30,537,906 | | (81,691) | | | 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 | 103.3390 | 51,669,410 | 50,000,000 | 49,825,114 | | 19,093 | | | 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 | 112.1110 | 28,027,649 | 25,000,000 | 24,869,225 | | 11,911 | | | 4.625 | 4.699 | MS | 350,087 | 1,156,250 | 09/05/2018 | 09/12/2028 |
| 05591F-2D-1 | BNG BANK NV SR UNSEC | | D | | 1FE | 7,923,050 | 103.1470 | 8,200,168 | 7,950,000 | 7,927,359 | | 4,309 | | | 2.625 | 2.698 | FA | 71,881 | 104,344 | 02/20/2019 | 02/27/2024 |
| 05890M-AA-1 | BANC CREDITO INVERSIONES SR UNSEC | | D | | 1FE | 9,876,900 | 102.1090 | 10,210,928 | 10,000,000 | 9,900,547 | | 10,863 | | | 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 | 111.8760 | 13,872,624 | 12,400,000 | 12,383,401 | | 1,844 | | | 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 | 105.8760 | 14,769,702 | 13,950,000 | 13,800,701 | | 16,141 | | | 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 | LS | D | 1 | 1FE | 18,879,288 | 103.3300 | 20,304,272 | 19,650,000 | 19,350,867 | | 87,051 | | | 4.000 | 4.528 | FA | 305,667 | 786,000 | 02/04/2014 | 02/11/2023 |
| 05957A-AA-7 | BANCO DEL ESTADO -CHILE SR UNSEC | | D | 1 | 1FE | 3,011,250 | 101.2470 | 3,037,404 | 3,000,000 | 3,001,119 | | (1,412) | | | 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 | 105.0010 | 20,895,199 | 19,900,000 | 19,279,169 | | 65,721 | | | 4.125 | 4.611 | FA | 328,350 | 820,875 | 12/06/2018 | 08/07/2027 |
| 059613-AC-3 | BANCO NAL COSTA RICA SR UNSEC | | D | | 4FE | 4,317,898 | 102.2510 | 4,424,401 | 4,327,000 | 4,324,346 | | 1,887 | | | 5.875 | 5.924 | AO | 46,605 | 254,211 | 04/21/2016 | 04/25/2021 |
| 05964H-AF-2 | BANCO SANTANDER SA SR UNSEC | | D | | 1FE | 34,253,216 | 105.1500 | 36,171,714 | 34,400,000 | 34,278,567 | | 12,476 | | | 3.800 | 3.851 | FA | 464,782 | 1,307,200 | 10/18/2017 | 02/23/2028 |
| 05965M-AA-1 | BANCO DEL ESTADO -CHILE SR UNSEC | LS | D | 1 | 1FE | 11,066,574 | 102.8510 | 11,416,473 | 11,100,000 | 11,094,040 | | 2,447 | | | 3.875 | 3.901 | FA | 170,855 | 430,125 | 04/09/2013 | 02/08/2022 |
| 05968D-AB-6 | BANCO INTERNAC DEL PERU SR UNSEC | LS | D | 2 | 2FE | 1,964,000 | 100.8750 | 2,017,500 | 2,000,000 | 1,971,508 | | 7,508 | | | 3.375 | 3.875 | JJ | 30,563 | 33,750 | 02/20/2019 | 01/18/2023 |
| 05968D-AC-4 | BANCO INTERNAC DEL PERU SERIES 144A | | D | | 2FE | 4,984,500 | 100.0010 | 5,000,050 | 5,000,000 | 4,984,983 | | 483 | | | 3.250 | 3.300 | AO | 39,271 | | 09/25/2019 | 10/04/2026 |
| 05968L-AG-7 | BANCOLOMBIA SA SR UNSEC | | D | 1 | 2FE | 21,262,684 | 105.0000 | 21,945,000 | 20,900,000 | 20,993,954 | | (62,213) | | | 5.950 | 5.615 | JD | 96,721 | 1,243,550 | 12/30/2015 | 06/03/2021 |
| 05968L-AK-8 | BANCOLOMBIA SA SUBORD | LS | D | 2 | 3FE | 4,736,809 | 102.1500 | 5,107,500 | 5,000,000 | 4,773,010 | | 22,647 | | | 4.875 | 5.602 | AO | 49,427 | 243,750 | 05/18/2018 | 10/18/2027 |
| 05968L-AL-6 | BANCOLOMBIA SA | | D | 2 | 3FE | 8,475,000 | 101.3750 | 8,591,531 | 8,475,000 | 8,475,000 | | | | | 4.625 | 2.945 | JD | 14,154 | | 12/10/2019 | 12/18/2029 |
| 05969B-AA-1 | BANCO SANTANDER MEXICO SR UNSEC | | D | 1 | 2FE | 28,300,054 | 103.8760 | 30,124,040 | 29,000,000 | 28,752,264 | | 79,062 | | | 4.125 | 4.446 | 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 | 106.0010 | 25,281,239 | 23,850,000 | 23,812,754 | | 5,534 | | | 4.375 | 4.406 | AO | 223,180 | 1,043,438 | 10/07/2015 | 10/14/2025 |
| 05971K-AC-3 | BANCO SANTANDER SA Banco Santander SA 3.306 06/27 | | D | | 1FE | 2,666,117 | 102.9150 | 2,660,347 | 2,585,000 | 2,664,774 | | (1,343) | | | 3.306 | 2.931 | JD | 950 | 42,730 | 10/18/2019 | 06/27/2029 |
| 059895-AN-2 | BANGKOK BANK PCL/HK SR UNSEC | | D | 1 | 2FE | 21,862,940 | 103.7840 | 22,832,386 | 22,000,000 | 21,957,043 | | 14,573 | | | 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 | 108.5590 | 10,855,853 | 10,000,000 | 9,998,307 | | 400 | | | 5.000 | 5.005 | AO | 122,222 | 500,000 | 09/24/2013 | 10/03/2023 |
| 059895-AS-1 | BANGKOK BANK PCL/HK SR UNSEC | | D | | 2FE | 16,092,590 | 110.5740 | 17,691,911 | 16,000,000 | 16,086,496 | | (6,744) | | | 4.450 | 4.374 | MS | 201,733 | 712,000 | 02/13/2019 | 09/19/2028 |
| 059895-AT-9 | BANGKOK BANK PCL/HK SERIES 144A | | D | 2 | 2FE | 9,000,000 | 101.0940 | 9,098,497 | 9,000,000 | 9,000,000 | | | | | 3.733 | 3.683 | MS | 89,592 | | 09/16/2019 | 09/25/2034 |
| 05990G-AA-3 | BANCO DE CREDITO DEL PER SR UNSEC | LS | D | | 2FE | 3,054,000 | 105.3750 | 3,161,250 | 3,000,000 | 3,043,442 | | (10,558) | | | 4.250 | 3.772 | AO | 31,875 | 127,500 | 02/20/2019 | 04/01/2023 |
| 064255-AR-3 | MUFG BANK LTD SR UNSEC | | D | | 1FE | 29,883,000 | 106.4850 | 31,945,531 | 30,000,000 | 29,951,207 | | 11,994 | | | 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 | 105.6240 | 10,562,369 | 10,000,000 | 9,990,009 | | 2,159 | | | 3.750 | 3.776 | MS | 115,625 | 375,000 | 03/04/2014 | 03/10/2024 |
| 08860H-AA-2 | BHARTI AIRTEL LTD SR UNSEC | | D | 1 | 2FE | 15,226,158 | 101.7390 | 15,769,570 | 15,500,000 | 15,284,831 | | 29,242 | | | 4.375 | 4.666 | JD | 39,557 | 623,438 | 10/30/2019 | 06/10/2025 |
| 08861J-AA-7 | BHARTI AIRTEL INTERNATIO CO.GUARNT | LS | D | 1 | 2FE | 53,386,928 | 104.9750 | 57,474,010 | 54,750,000 | 54,178,003 | | 154,770 | | | 5.125 | 5.480 | 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 | 106.1090 | 5,093,216 | 4,800,000 | 4,797,969 | | 401 | | | 5.350 | 5.361 | MN | 29,247 | 256,800 | 05/12/2014 | 05/20/2024 |
| 09659T-2A-8 | BNP PARIBAS SUBORD | LS | D | 2 | 2FE | 19,935,800 | 107.8800 | 21,575,980 | 20,000,000 | 19,941,598 | | 3,209 | | | 4.375 | 4.404 | MS | 291,667 | 875,000 | 02/22/2018 | 03/01/2033 |
| 09659W-2C-7 | BNP PARIBAS SR UNSEC | LS | D | | 1FE | 40,469,752 | 104.4060 | 43,015,114 | 41,200,000 | 40,591,015 | | 64,794 | | | 3.500 | 3.717 | MN | 180,250 | 1,442,000 | 03/13/2018 | 11/16/2027 |
| 09659W-2G-8 | BNP PARIBAS SR UNSEC | | D | 2 | 1FE | 40,954,450 | 108.2410 | 43,296,512 | 40,000,000 | 40,820,039 | | (134,411) | | | 4.705 | 4.144 | JJ | 893,950 | 941,000 | 04/11/2019 | 01/10/2025 |
| 111013-AK-4 | SKY LTD CO.GUARNT | | D | 1 | 1FE | 22,773,447 | 102.7270 | 23,754,488 | 23,124,000 | 23,008,383 | | 37,338 | | | 3.125 | 3.307 | MN | 70,255 | 722,625 | 03/22/2013 | 11/26/2022 |
| 111013-AL-2 | SKY LTD CO.GUARNT | | D | 1 | 1FE | 14,943,000 | 107.0270 | 16,054,071 | 15,000,000 | 14,970,510 | | 5,614 | | | 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 | 153.5840 | 86,006,969 | 56,000,000 | 58,672,956 | | (140,174) | | | 9.625 | 8.932 | JD | 239,556 | 5,390,000 | 08/06/2002 | 12/15/2030 |
| 11778B-AB-8 | SKY GROUP FINANCE PLC CO.GUARNT | | D | 1 | 1FE | 9,502,392 | 135.9550 | 12,711,792 | 9,350,000 | 9,465,347 | | (4,140) | | | 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 | 99.0770 | 14,861,596 | 15,000,000 | 14,903,865 | | 12,718 | | | 2.750 | 2.855 | AO | 100,833 | 412,500 | 09/28/2016 | 10/03/2026 |
| 12674T-AB-2 | C&W SENIOR FINANCING DAC SR UNSEC | | D | 2 | 3FE | 4,500,000 | 108.2860 | 4,872,870 | 4,500,000 | 4,500,000 | | | | | 7.500 | 7.500 | AO | 71,250 | 341,250 | 10/04/2018 | 10/15/2026 |
| 12686L-AA-7 | CABLE ONDA SA SERIES 144A | | D | 1 | 3FE | 3,885,554 | 105.3000 | 4,133,025 | 3,925,000 | 3,885,896 | | 343 | | | 4.500 | 4.625 | JJ | 29,438 | | 10/28/2019 | 01/30/2030 |
| 12687@-AA-1 | DHL-ZERO COUPON SR | | D | 2 | 2 | 65,508,381 | 102.1730 | 66,931,878 | 65,508,381 | 65,508,381 | | | | | 4.640 | 4.685 | MON | 135,093 | 2,975,040 | 11/15/2019 | 03/15/2027 |
| 13323A-AB-6 | CAMEELOT FINANCE SA SERIES 144A | | D | 1 | 4FE | 2,050,000 | 102.7500 | 2,106,375 | 2,050,000 | 2,050,000 | | | | | 4.500 | 4.500 | MN | 15,631 | | 10/25/2019 | 11/01/2026 |

# 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 |
| 151191-AZ-6 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 13,795,876 | 104.7510 | 14,612,765 | 13,950,000 | 13,869,025 | | 15,515 | | | 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 | 100.3760 | 18,544,466 | 18,475,000 | 18,244,478 | | 24,514 | | | 3.875 | 4.063 | MN | 117,329 | 715,906 | 06/04/2018 | 11/02/2027 |
| 151191-BD-4 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 1 | 2FE | 3,240,585 | 103.8000 | 3,373,500 | 3,250,000 | 3,240,972 | | 135 | | | 5.500 | 5.520 | MN | 29,295 | 178,750 | 06/04/2018 | 11/02/2047 |
| 151191-BE-2 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 2 | 2FE | 14,399,660 | 101.5000 | 14,717,500 | 14,500,000 | 14,405,149 | | 5,489 | | | 4.250 | 4.336 | AO | 104,420 | 308,125 | 04/25/2019 | 04/30/2029 |
| 151191-BG-7 | CELULOSA ARAUCO CONSTITU SR UNSEC | | D | 2 | 2FE | 2,940,336 | 103.7510 | 3,091,780 | 2,980,000 | 2,940,691 | | 355 | | | 5.500 | 5.592 | AO | 27,772 | 81,950 | 04/25/2019 | 04/30/2049 |
| 151191-BJ-1 | CELULOSA ARAUCO CONSTITU SERIES 144A | | D | 1 | 2FE | 4,596,826 | 100.3000 | 4,613,800 | 4,600,000 | 4,596,826 | | | | | 4.200 | 4.209 | JJ | 33,273 | | 10/24/2019 | 01/29/2030 |
| 151290-BM-4 | CEMEX SAB DE CV SR SEC | LS | D | 1 | 3FE | 31,655,750 | 102.7510 | 33,907,830 | 33,000,000 | 32,120,750 | | 138,047 | | | 5.700 | 6.308 | JJ | 888,250 | 1,881,000 | 12/21/2018 | 01/11/2025 |
| 151290-BS-1 | CEMEX SAB DE CV SR SEC | | D | 1 | 3FE | 1,424,715 | 103.7510 | 1,478,452 | 1,425,000 | 1,424,999 | | 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 | | D | 1 | 3FE | 4,899,314 | 108.7500 | 5,328,750 | 4,900,000 | 4,899,994 | | 680 | | | 7.750 | 7.750 | AO | 79,115 | 379,750 | 03/09/2016 | 04/16/2026 |
| 151290-BV-4 | CEMEX SAB DE CV SERIES 144A | | D | 1 | 3FE | 2,009,000 | 104.5000 | 2,090,000 | 2,000,000 | 2,008,915 | | (85) | | | 5.450 | 5.380 | MN | 12,717 | | 11/22/2019 | 11/19/2029 |
| 156830-AA-9 | KALLPA GENERACION SA CO.GUARNT | | D | 2 | 2FE | 7,998,375 | 101.8760 | 8,150,080 | 8,000,000 | 7,998,669 | | 127 | | | 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 | 103.6240 | 47,984,129 | 46,306,000 | 46,218,879 | | 35,982 | | | 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 | 4FE | 3,375,000 | 101.6500 | 3,430,688 | 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 | 105.9070 | 8,737,358 | 8,250,000 | 8,191,746 | | 11,314 | | | 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 | 104.1260 | 10,881,167 | 10,450,000 | 10,426,461 | | 2,534 | | | 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 | 102.5010 | 8,251,331 | 8,050,000 | 8,134,935 | | (37,107) | | | 6.875 | 6.327 | FA | 222,912 | 553,438 | 06/15/2018 | 02/06/2024 |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC | | D | 1 | 2FE | 21,754,050 | 108.7500 | 24,158,078 | 22,214,325 | 21,777,575 | | 14,414 | | | 6.375 | 6.578 | AO | 263,564 | 1,416,163 | 06/18/2018 | 04/24/2035 |
| 200447-AB-6 | COMISION FED DE ELECTRIC SR UNSEC | | D | 1 | 2FE | 15,465,329 | 103.0010 | 15,697,352 | 15,240,000 | 15,278,874 | | (26,342) | | | 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 | 111.5010 | 14,829,633 | 13,300,000 | 12,849,051 | | 9,333 | | | 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 | 107.5010 | 17,092,659 | 15,900,000 | 15,857,989 | | 9,186 | | | 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 | 118.0010 | 8,260,070 | 7,000,000 | 6,496,328 | | 7,356 | | | 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 | 105.5010 | 8,334,579 | 7,900,000 | 7,925,084 | | (2,911) | | | 4.750 | 4.697 | FA | 133,422 | 375,250 | 10/12/2016 | 02/23/2027 |
| 2027A0-HR-3 | COMMONWEALTH BANK AUST SUBORD | | D | | 2FE | 21,202,025 | 108.0400 | 22,865,673 | 21,164,000 | 21,203,621 | | (1,932) | | | 4.500 | 4.463 | JD | 58,201 | 952,380 | 03/12/2019 | 12/09/2025 |
| 2027A0-JX-8 | COMMONWEALTH BANK AUST SR UNSEC | | D | | 1FE | 8,482,849 | 104.1650 | 8,645,661 | 8,300,000 | 8,449,479 | | (33,370) | | | 3.450 | 2.858 | MS | 83,519 | 143,175 | 03/27/2019 | 03/16/2023 |
| 20557#-AF-8 | COMPUTERSHARE LTD SR-UNSEC | | D | | 2 | 35,000,000 | 107.5070 | 37,627,450 | 35,000,000 | 35,000,000 | | | | | 4.220 | 4.220 | MN | 168,214 | 1,477,000 | 11/20/2018 | 11/20/2025 |
| 20557#-AG-6 | COMPUTERSHARE LTD SR-UNSEC | | D | | 2 | 40,000,000 | 109.1050 | 43,642,000 | 40,000,000 | 40,000,000 | | | | | 4.360 | 4.360 | MN | 198,622 | 1,744,000 | 11/20/2018 | 11/20/2028 |
| 210314-AB-6 | TRANSMANTARO SR UNSEC | | D | 4 | 2FE | 4,890,000 | 109.8760 | 5,372,936 | 4,890,000 | 4,890,000 | | | | | 4.700 | 4.700 | AO | 47,881 | 114,915 | 04/11/2019 | 04/16/2034 |
| 21684A-AC-0 | COOPERATIEVE RABOBANK UA CO.GUARNT | | D | | 2FE | 35,906,756 | 108.4140 | 38,047,963 | 35,095,000 | 35,661,736 | | (90,089) | | | 4.375 | 4.046 | FA | 626,958 | 1,535,406 | 08/01/2017 | 08/04/2025 |
| 21684A-AF-3 | COOPERATIEVE RABOBANK UA CO.GUARNT | | D | | 2FE | 78,437,637 | 104.0790 | 82,196,607 | 78,975,000 | 78,538,531 | | 52,827 | | | 3.750 | 3.845 | JJ | 1,316,250 | 2,661,563 | 07/15/2019 | 07/21/2026 |
| 21987B-AK-4 | CODELCO INC SR UNSEC | | D | | 1FE | 35,522,264 | 124.8990 | 45,213,597 | 36,200,000 | 35,710,985 | | 18,646 | | | 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 | 133.0560 | 34,394,908 | 25,850,000 | 25,686,127 | | 5,348 | | | 6.150 | 6.211 | AO | 295,875 | 1,589,775 | 03/02/2010 | 10/24/2036 |
| 21987B-AR-9 | CODELCO INC SR UNSEC | | D | | 1FE | 12,138,036 | 104.1500 | 14,705,980 | 14,120,000 | 12,328,567 | | 39,283 | | | 4.250 | 5.199 | JJ | 273,379 | 600,100 | 08/28/2015 | 07/17/2042 |
| 21987B-AS-7 | CODELCO INC SR UNSEC | | D | | 1FE | 19,972,800 | 106.0210 | 21,204,166 | 20,000,000 | 19,988,739 | | 2,806 | | | 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 | 114.1000 | 7,587,638 | 6,650,000 | 6,564,162 | | 1,724 | | | 4.875 | 4.966 | MN | 51,330 | 324,188 | 10/28/2014 | 11/04/2044 |
| 21987B-AV-0 | CODELCO INC SR UNSEC | LS | D | | 1FE | 24,403,365 | 107.9500 | 26,987,416 | 25,000,000 | 24,622,207 | | 56,112 | | | 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 | 103.8360 | 9,007,734 | 8,675,000 | 8,553,874 | | 13,521 | | | 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 | 109.0420 | 70,877,203 | 65,000,000 | 63,256,678 | | 30,549 | | | 4.500 | 4.674 | FA | 1,218,750 | 2,925,000 | 07/26/2017 | 08/01/2047 |
| 21987B-AY-4 | CODELCO INC SR UNSEC | | D | 2 | 1FE | 11,538,696 | 106.9540 | 13,262,246 | 12,400,000 | 11,550,670 | | 11,974 | | | 4.375 | 4.815 | FA | 220,014 | 271,250 | 01/28/2019 | 02/05/2049 |
| 21987B-AZ-1 | CODELCO INC SERIES 144A | | D | 1 | 1FE | 4,992,300 | 98.4380 | 4,921,904 | 5,000,000 | 4,992,470 | | 170 | | | 3.000 | 3.018 | MS | 37,917 | | 09/23/2019 | 09/30/2029 |
| 22303Q-AN-0 | COVIDIEN INTL FINANCE SA CO.GUARNT | | D | 1 | 1FE | 24,748,539 | 102.6920 | 25,493,250 | 24,825,000 | 24,804,064 | | 8,070 | | | 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 | 102.7960 | 37,952,153 | 36,920,000 | 36,685,774 | | 62,987 | | | 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 | 107.2080 | 21,441,505 | 20,000,000 | 19,889,308 | | 18,435 | | | 4.375 | 4.495 | MS | 252,778 | 875,000 | 10/20/2015 | 03/17/2025 |
| 225313-AK-1 | CREDIT AGRICOLE SA SUBORD | | D | 2 | 2FE | 14,062,412 | 105.4200 | 14,916,969 | 14,150,000 | 14,071,164 | | 4,516 | | | 4.000 | 4.055 | JJ | 268,850 | 566,000 | 01/03/2018 | 01/10/2033 |
| 22534P-AA-1 | CREDIT AGRICOLE LONDON SERIES 144A | | D | | 1FE | 14,945,850 | 99.8060 | 14,970,974 | 15,000,000 | 14,947,523 | | 1,673 | | | 2.375 | 2.449 | JJ | 68,281 | | 10/15/2019 | 01/22/2025 |
| 22535W-AA-5 | CREDIT AGRICOLE LONDON SR UNSEC | | D | | 1FE | 19,989,000 | 102.2920 | 20,458,305 | 20,000,000 | 19,995,323 | | 2,196 | | | 3.375 | 3.387 | JJ | 320,625 | 675,000 | 01/03/2017 | 01/10/2022 |
| 22535W-AB-3 | CREDIT AGRICOLE LONDON SR UNSEC | LS | D | | 1FE | 27,859,440 | 107.9500 | 30,226,083 | 28,000,000 | 27,895,368 | | 12,571 | | | 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 | 103.5650 | 18,641,612 | 18,000,000 | 17,953,617 | | 8,854 | | | 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 | 102.6960 | 6,854,926 | 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 | 108.6920 | 19,401,611 | 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 | 106.4340 | 2,128,688 | 2,000,000 | 2,000,000 | | | | | 3.869 | 3.869 | JJ | 36,326 | 77,380 | 01/05/2018 | 01/12/2029 |
| 225433-AC-5 | CRED SUIS GP FUN LTD CO.GUARNT | | D | | 2FE | 14,043,491 | 105.7510 | 14,884,471 | 14,075,000 | 14,056,125 | | 3,201 | | | 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 | 104.0610 | 27,367,980 | 26,300,000 | 26,281,683 | | 6,307 | | | 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 | 104.6280 | 22,861,178 | 21,850,000 | 21,817,490 | | 8,690 | | | 3.800 | 3.847 | JD | 48,434 | 830,300 | 11/17/2016 | 06/09/2023 |
| 22546Q-AF-4 | CREDIT SUISSE NEW YORK SR UNSEC | | D | | 1FE | 29,961,600 | 101.4070 | 30,422,241 | 30,000,000 | 29,997,223 | | 4,515 | | | 4.375 | 4.391 | FA | 532,292 | 1,312,500 | 08/02/2010 | 08/05/2020 |
| 23291K-AH-8 | DH EUROPE FINANCE II | | D | 1 | 2FE | 2,197,866 | 99.4840 | 2,188,644 | 2,200,000 | 2,197,893 | | 27 | | | 2.600 | 2.611 | MN | 8,580 | | 10/29/2019 | 11/15/2029 |
| 23291K-AJ-4 | DH EUROPE FINANCE II | | D | 1 | 2FE | 29,393,751 | 100.5220 | 29,603,866 | 29,450,000 | 29,394,067 | | 316 | | | 3.250 | 3.263 | MN | 143,569 | | 10/29/2019 | 11/15/2039 |
| 23291K-AK-1 | DH EUROPE FINANCE II | | D | 1 | 2FE | 16,509,618 | 101.5330 | 16,803,762 | 16,550,000 | 16,509,751 | | 133 | | | 3.400 | 3.413 | MN | 84,405 | | 10/29/2019 | 11/15/2049 |

# 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 |
| 23330J-AA-9 | DP WORLD PLC SR UNSEC | | D | | 2FE | 37,510,945 | 131.3850 | 49,663,681 | 37,800,000 | 37,561,305 | | 6,346 | | | 6.850 | 6.911 | JJ | 1,287,458 | 2,589,300 | 11/19/2015 | 07/02/2037 |
| 23330J-AB-7 | DP WORLD PLC SR UNSEC | | D | | 2FE | 12,765,400 | 115.4600 | 15,154,125 | 13,125,000 | 12,770,932 | | 5,063 | | | 5.625 | 5.819 | MS | 196,875 | 738,281 | 12/19/2018 | 09/25/2048 |
| 23330J-AC-5 | DP WORLD PLC SERIES 144A | | D | 2 | 2FE | 5,000,000 | 100.5000 | 5,025,000 | 5,000,000 | 5,000,000 | | | | | 4.700 | 4.700 | MS | 59,403 | | 09/24/2019 | 09/30/2049 |
| 235822-AA-1 | DANA FINANCING LUX SARL CO.GUARNT | | D | 1 | 3FE | 14,950,000 | 106.8750 | 15,977,813 | 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 | 104.5000 | 9,405,000 | 9,000,000 | 9,000,000 | | | | | 5.750 | 5.750 | AO | 109,250 | 517,500 | 03/21/2017 | 04/15/2025 |
| 23636A-AP-6 | DANSKE BANK A/S SR UNSEC | | D | | 2FE | 6,889,470 | 103.7740 | 7,264,168 | 7,000,000 | 6,906,199 | | 16,729 | | | 3.875 | 4.271 | MS | 82,128 | 135,625 | 04/11/2019 | 09/12/2023 |
| 23636A-AS-0 | DANSKE BANK A/S SR UNSEC | | D | | 2FE | 3,207,031 | 104.9620 | 3,280,061 | 3,125,000 | 3,185,596 | | (21,435) | | | 5.000 | 3.996 | JJ | 73,351 | 76,389 | 03/22/2019 | 01/12/2022 |
| 23636A-AV-3 | DANSKE BANK A/S SERIES 144A | | D | 2 | 2FE | 10,000,000 | 101.1140 | 10,111,385 | 10,000,000 | 10,000,000 | | | | | 3.244 | 3.245 | JD | 9,912 | 81,100 | 09/16/2019 | 12/20/2025 |
| 24023M-AA-2 | DBS GROUP HOLDINGS LTD SUBORD | | D | 2 | 1FE | 18,046,838 | 106.3490 | 19,116,214 | 17,975,000 | 18,029,334 | | (12,382) | | | 4.520 | 4.435 | JD | 45,137 | 812,470 | 07/17/2018 | 12/11/2028 |
| 247158-AQ-7 | DELOITTE LLP-UK B-SR-UNSEC | | D | 1 | 1YE | 65,000,000 | 106.4250 | 69,176,250 | 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 | 130.4940 | 6,524,676 | 5,000,000 | 4,758,171 | | 18,743 | | | 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 | 100.9810 | 15,147,134 | 15,000,000 | 14,993,043 | | 2,270 | | | 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 | 28,120,985 | 101.4130 | 30,412,770 | 29,989,000 | 28,563,433 | | 282,761 | | | 3.700 | 4.912 | MN | 95,548 | 1,109,593 | 06/01/2018 | 05/30/2024 |
| 25156P-AC-7 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | | 2FE | 100,527,634 | 146.7680 | 142,585,358 | 97,150,000 | 99,281,849 | | (126,685) | | | 8.750 | 8.427 | 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 | 158.8450 | 7,942,227 | 5,000,000 | 5,096,054 | | (4,084) | | | 9.250 | 8.990 | JD | 38,542 | 462,500 | 05/24/2002 | 06/01/2032 |
| 25156P-BA-0 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | D | 1 | 2FE | 24,968,750 | 105.2020 | 26,300,561 | 25,000,000 | 24,976,840 | | 2,837 | | | 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 | 134.1910 | 33,547,724 | 25,000,000 | 24,731,209 | | 9,076 | | | 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 | 102.0710 | 71,855,269 | 70,397,000 | 69,680,160 | | 197,456 | | | 2.625 | 2.943 | 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 | 109.5350 | 17,963,672 | 16,400,000 | 16,347,775 | | 5,170 | | | 3.875 | 3.920 | MN | 75,907 | 635,500 | 05/15/2018 | 05/18/2028 |
| 256853-AB-8 | DOLPHIN ENERGY LTD SR SEC | | D | | 1FE | 12,238,750 | 105.7470 | 12,901,134 | 12,200,000 | 12,209,316 | | (4,411) | | | 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 | 101.6160 | 47,746,094 | 46,987,000 | 46,559,107 | | 120,349 | | | 2.700 | 2.991 | AO | 260,778 | 1,268,649 | 10/11/2013 | 04/17/2023 |
| 268317-AD-6 | ELECTRICITE DE FRANCE SA SR UNSEC | | D | | 1FE | 29,869,200 | 100.1680 | 30,050,383 | 30,000,000 | 29,998,861 | | 15,890 | | | 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 | 114.4890 | 46,654,163 | 40,750,000 | 39,547,931 | | 25,072 | | | 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 | 106.0430 | 57,263,075 | 54,000,000 | 53,715,950 | | 43,228 | | | 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 | 104.1350 | 20,826,962 | 20,000,000 | 20,038,565 | | (26,447) | | | 6.000 | 5.851 | 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 | 110.6470 | 41,381,978 | 37,400,000 | 37,279,171 | | 28,180 | | | 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 | 117.8750 | 12,730,500 | 10,800,000 | 10,235,660 | | 7,594 | | | 5.875 | 6.277 | MN | 58,163 | 634,500 | 11/15/2016 | 05/28/2045 |
| 279158-AK-5 | ECOPETROL SA SR UNSEC | | D | 1 | 2FE | 11,286,114 | 105.0010 | 11,970,114 | 11,400,000 | 11,337,992 | | 10,817 | | | 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 | 112.0010 | 11,200,100 | 10,000,000 | 9,955,695 | | 5,559 | | | 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 | 9,245,374 | 102.0010 | 9,537,094 | 9,350,000 | 9,274,830 | | 9,490 | | | 3.875 | 4.012 | AO | 85,546 | 362,313 | 09/29/2016 | 10/06/2026 |
| 29081P-AE-5 | EMBOTELLADORA ANDINA SA SR UNSEC | | D | 1 | 2FE | 16,567,630 | 106.6720 | 17,707,574 | 16,600,000 | 16,585,959 | | 3,322 | | | 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 | 17,063,444 | 109.7510 | 19,206,425 | 17,500,000 | 17,306,688 | | 44,982 | | | 5.696 | 6.032 | MS | 290,733 | 996,800 | 10/31/2013 | 09/16/2023 |
| 29135E-AA-4 | EMIRATES SEMBCORP WATER SR SEC | | D | 4 | 1FE | 10,000,000 | 109.1040 | 10,910,400 | 10,000,000 | 10,000,000 | | | | | 4.450 | 4.450 | FA | 185,417 | 445,000 | 11/29/2017 | 08/01/2035 |
| 29244T-AB-7 | ENDESA SA/CAYMAN ISLANDS SR UNSEC | | D | | 2FE | 6,894,006 | 114.8600 | 7,195,951 | 6,265,000 | 6,761,115 | | (15,431) | | | 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 | 101.7480 | 7,071,497 | 6,950,000 | 6,945,863 | | 6,524 | | | 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 | 103.7390 | 6,506,505 | 6,272,000 | 6,247,487 | | 11,824 | | | 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 | 105.2820 | 15,792,257 | 15,000,000 | 14,945,806 | | 9,847 | | | 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 | 102.1300 | 5,106,476 | 5,000,000 | 4,942,163 | | 7,539 | | | 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 | 12,646,105 | 101.8180 | 13,215,964 | 12,980,000 | 12,659,737 | | 6,144 | | | 4.500 | 4.658 | MS | 173,608 | 493,875 | 12/09/2019 | 09/14/2047 |
| 29245J-AL-6 | EMPRESA NACIONAL DEL PET SR UNSEC | | D | 2 | 2FE | 9,741,713 | 111.9390 | 10,914,061 | 9,750,000 | 9,742,378 | | 578 | | | 5.250 | 5.260 | MN | 78,203 | 511,875 | 10/30/2018 | 11/06/2029 |
| 29245V-AA-3 | EMPRESA NACIONAL DE TELE SR UNSEC | | D | 1 | 2FE | 24,670,348 | 106.0480 | 26,511,906 | 25,000,000 | 24,803,897 | | 44,590 | | | 4.875 | 5.100 | AO | 206,510 | 1,218,750 | 12/17/2018 | 10/30/2024 |
| 29245V-AB-1 | ENTEL CHILE SA SR UNSEC | LS | D | 1 | 2FE | 24,248,290 | 105.7580 | 25,381,828 | 24,000,000 | 24,158,901 | | (22,429) | | | 4.750 | 4.623 | FA | 475,000 | 1,140,000 | 07/13/2016 | 08/01/2026 |
| 29246B-AE-8 | EMPRESAS PUBLIC MEDELLIN SR UNSEC | | D | 2 | 2FE | 24,047,748 | 103.9210 | 25,044,841 | 24,100,000 | 24,049,656 | | 1,908 | | | 4.250 | 4.277 | JJ | 463,758 | | 07/12/2019 | 07/18/2029 |
| 29246Q-AB-1 | EMPRESA DE TRANSPORTE ME SR UNSEC | | D | 1 | 1FE | 5,618,095 | 113.5010 | 6,526,308 | 5,750,000 | 5,623,997 | | 2,110 | | | 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 | 105.2810 | 6,816,918 | 6,475,000 | 6,443,172 | | 6,607 | | | 4.250 | 4.377 | AO | 58,095 | 275,188 | 04/10/2014 | 04/15/2024 |
| 29247Q-AA-2 | EMPRESA DE TRANSMISION SR UNSEC | | D | 4 | 2FE | 3,775,000 | 113.7510 | 4,294,100 | 3,775,000 | 3,775,000 | | | | | 5.125 | 5.125 | MN | 31,707 | 96,734 | 04/25/2019 | 05/02/2049 |
| 29266M-AE-9 | IBERDROLA INTL BV CO.GUARNT | | D | 1 | 2FE | 2,495,770 | 129.3690 | 3,234,229 | 2,500,000 | 2,497,195 | | 121 | | | 6.750 | 6.763 | MS | 49,688 | 168,750 | 01/03/2005 | 09/15/2033 |
| 29274F-AF-1 | ENEL AMERICAS SA SR UNSEC | | D | 1 | 2FE | 17,959,059 | 103.5010 | 18,630,180 | 18,000,000 | 17,997,589 | | 12,073 | | | 4.000 | 3.997 | AO | 132,000 | 600,000 | 12/09/2019 | 10/25/2026 |
| 29278D-AA-3 | ENEL CHILE SA SR UNSEC | | D | | 2FE | 24,854,236 | 110.5000 | 27,790,750 | 25,150,000 | 24,891,166 | | 24,064 | | | 4.875 | 5.026 | JD | 64,709 | 1,226,063 | 06/07/2018 | 06/12/2028 |
| 29278G-AA-6 | ENEL FINANCE INTL NV CO.GUARNT | | D | | 2FE | 20,319,683 | 103.4960 | 22,078,725 | 21,333,000 | 20,401,329 | | 81,647 | | | 3.625 | 4.321 | MN | 77,332 | 773,321 | 03/22/2019 | 05/25/2027 |
| 29278G-AF-5 | ENEL FINANCE INTL NV CO.GUARNT | | D | | 2FE | 7,454,080 | 102.2430 | 8,179,403 | 8,000,000 | 7,492,609 | | 38,529 | | | 3.500 | 4.425 | AO | 66,111 | 280,000 | 03/22/2019 | 04/06/2028 |
| 29441W-AC-9 | EQUATE PETROCHEMICAL BV CO.GUARNT | | D | | 2FE | 34,986,181 | 106.8740 | 38,073,934 | 35,625,000 | 35,156,523 | | 57,011 | | | 4.250 | 4.475 | MN | 243,932 | 1,514,063 | 11/30/2016 | 11/03/2026 |
| 29446M-AC-6 | EQUINOR ASA | | D | 1 | 1FE | 1,919,093 | 100.8310 | 1,966,213 | 1,950,000 | 1,919,166 | | 73 | | | 3.250 | 3.334 | MN | 7,570 | | 11/13/2019 | 11/18/2049 |
| 302149-AE-4 | EXPORT CREDIT BANK OF TU SR UNSEC | | D | | 4FE | 9,949,300 | 101.3810 | 10,138,060 | 10,000,000 | 9,985,815 | | 7,672 | | | 5.000 | 5.087 | MS | 136,111 | 500,000 | 09/16/2014 | 09/23/2021 |
| 302154-AW-9 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 9,868,019 | 101.5170 | 10,100,942 | 9,950,000 | 9,944,903 | | 9,974 | | | 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 | 102.0890 | 10,208,879 | 10,000,000 | 9,901,340 | | 87,208 | | | 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 | 103.9840 | 18,717,120 | 18,000,000 | 17,980,157 | | 10,968 | | | 4.375 | 4.443 | MS | 231,875 | 787,500 | 09/08/2011 | 09/15/2021 |

# 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 |
| 302154-BC-2 | EXPORT-IMPORT BANK KOREA SR UNSEC | | D | | 1FE | 10,150,995 | 106.5030 | 10,851,569 | 10,189,000 | 10,178,608 | | 4,204 | | | 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 | 106.9180 | 10,691,809 | 10,000,000 | 9,974,210 | | 5,769 | | | 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 | 103.0170 | 5,150,859 | 5,000,000 | 4,985,996 | | 2,535 | | | 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 | 100.7870 | 5,039,341 | 5,000,000 | 4,992,965 | | 995 | | | 2.625 | 2.649 | MN | 12,760 | 131,250 | 05/18/2016 | 05/26/2026 |
| 30216H-AD-1 | EXPORT-IMPORT BANK CHINA SR UNSEC | LS | D | | 1FE | 18,853,510 | 105.3600 | 20,018,420 | 19,000,000 | 18,926,181 | | 14,524 | | | 3.625 | 3.718 | JJ | 288,892 | 688,750 | 07/24/2014 | 07/31/2024 |
| 30216J-AA-3 | EXPORT-IMPORT BK INDIA SR UNSEC | | D | | 2FE | 35,143,928 | 101.6340 | 36,334,271 | 35,750,000 | 35,270,189 | | 58,766 | | | 3.375 | 3.602 | FA | 489,328 | 1,139,063 | 02/11/2019 | 08/05/2026 |
| 30216J-AC-9 | EXPORT-IMPORT BK INDIA SR UNSEC | | D | | 2FE | 19,963,800 | 104.4840 | 20,896,738 | 20,000,000 | 19,969,700 | | 3,133 | | | 3.875 | 3.897 | FA | 322,917 | 775,000 | 01/25/2018 | 02/01/2028 |
| 30251G-AW-7 | FMG RESOURCES AUG 2006 CO.GUARNT | LS | D | 1 | 3FE | 8,000,000 | 106.2500 | 8,500,000 | 8,000,000 | 8,000,000 | | | | | 5.125 | 5.125 | MN | 52,389 | 410,000 | 05/10/2017 | 05/15/2024 |
| 30251G-AY-3 | FMG RESOURCES AUG 2006 CO.GUARNT | | D | 1 | 3FE | 12,000,000 | 105.6250 | 12,675,000 | 12,000,000 | 12,000,000 | | | | | 5.125 | 5.125 | MS | 181,083 | 615,000 | 03/01/2018 | 03/15/2023 |
| 31572U-AE-6 | FIBRIA OVERSEAS FINANCE SR UNSEC | | D | 1 | 2FE | 5,709,865 | 108.2510 | 6,224,433 | 5,750,000 | 5,729,880 | | 3,994 | | | 5.250 | 5.341 | MN | 41,089 | 301,875 | 05/07/2014 | 05/12/2024 |
| 31572U-AF-3 | FIBRIA OVERSEAS FINANCE SR UNSEC | | D | | 2FE | 7,977,771 | 109.3760 | 8,859,456 | 8,100,000 | 8,007,072 | | 10,458 | | | 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 | 113.0000 | 11,300,000 | 10,000,000 | 9,844,445 | | 13,405 | | | 6.750 | 7.000 | JJ | 311,250 | 673,125 | 06/30/2016 | 01/15/2034 |
| 33938E-AS-6 | FLEX LTD SR UNSEC | | D | 1 | 2FE | 40,000,000 | 106.8260 | 42,730,348 | 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 | 108.8000 | 17,166,538 | 15,778,000 | 16,012,446 | | (40,766) | | | 4.750 | 4.419 | 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 | 100.8580 | 5,042,882 | 5,000,000 | 4,862,149 | | 37,823 | | | 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 | 110.2490 | 29,590,749 | 26,840,000 | 25,573,486 | | 27,047 | | | 4.375 | 4.702 | 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 | 154.6830 | 77,341,745 | 50,000,000 | 50,378,997 | | (20,662) | | | 9.000 | 8.889 | 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 | 103.6090 | 20,721,895 | 20,000,000 | 19,959,419 | | 22,524 | | | 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 | 108.3760 | 22,162,892 | 20,450,000 | 20,408,353 | | 9,315 | | | 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 | 37,264,355 | 101.4780 | 38,181,081 | 37,625,000 | 37,513,096 | | 38,096 | | | 2.875 | 2.988 | AO | 243,387 | 1,081,719 | 03/07/2013 | 10/10/2022 |
| 36164Q-NA-2 | GE CAPITAL INTL FUNDING CO.GUARNT | | D | | 2FE | 67,327,031 | 106.4780 | 95,437,991 | 89,632,000 | 69,557,386 | | 689,857 | | | 4.418 | 6.736 | MN | 505,993 | 3,959,942 | 07/05/2016 | 11/15/2035 |
| 36251B-AB-1 | GTH FINANCE BV CO.GUARNT | LS | D | 2 | 3FE | 10,025,798 | 112.5210 | 11,252,100 | 10,000,000 | 10,013,372 | | (3,687) | | | 7.250 | 7.202 | AO | 130,903 | 725,000 | 04/21/2016 | 04/26/2023 |
| 36294B-AJ-3 | GS CALTEX CORP SR UNSEC | | D | | 2FE | 4,191,894 | 101.1700 | 4,249,160 | 4,200,000 | 4,192,768 | | 874 | | | 3.000 | 3.042 | JD | 9,450 | 63,000 | 05/29/2019 | 06/04/2024 |
| 368266-AA-0 | GAZPROM -GAZ CAPITAL SA SR UNSEC | | D | | 2FE | 10,688,750 | 150.0000 | 16,500,000 | 11,000,000 | 10,758,922 | | 7,927 | | | 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 | 108.5000 | 13,020,000 | 12,000,000 | 12,007,443 | | (3,086) | | | 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 | 140.0180 | 11,201,408 | 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 | 105.7530 | 15,862,950 | 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 | 20,956,250 | 111.4230 | 23,398,830 | 21,000,000 | 20,965,507 | | 3,372 | | | 4.950 | 4.975 | FA | 418,688 | 1,039,500 | 03/16/2017 | 02/06/2028 |
| 377373-AD-7 | GLAXOSMITHKLINE CAPITAL CO.GUARNT | | D | 1 | 1FE | 49,660,000 | 102.1570 | 51,078,551 | 50,000,000 | 49,910,936 | | 36,049 | | | 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 | 647,378 | 101.5040 | 658,761 | 649,000 | 648,674 | | 408 | | | 4.875 | 4.943 | AO | 7,382 | 31,639 | 09/12/2016 | 10/07/2020 |
| 38060A-AB-0 | GOLD FIELDS OROGEN HOLD CO.GUARNT | | D | 2 | 3FE | 3,550,000 | 106.8000 | 3,791,400 | 3,550,000 | 3,550,000 | | | | | 5.125 | 5.125 | MN | 23,248 | 90,969 | 05/08/2019 | 05/15/2024 |
| 398186-AA-4 | GRIFFIN COAL MINING CO SR UNSEC | | D | 1 | 6 | | 0.0000 | | 5,923,711 | | | | | | 9.500 | 0.000 | JD | | | 12/03/2010 | 12/01/2020 |
| 40049J-AV-9 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 32,030,312 | 116.5360 | 38,048,999 | 32,650,000 | 32,400,699 | | 38,633 | | | 6.625 | 6.802 | MS | 618,876 | 2,163,063 | 09/01/2005 | 03/18/2025 |
| 40049J-AZ-0 | GRUPO TELEVISA SAB SR UNSEC | | D | 1 | 2FE | 5,463,500 | 124.4430 | 6,222,137 | 5,000,000 | 5,408,201 | | (10,422) | | | 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 | 104.1260 | 27,853,601 | 26,750,000 | 25,775,740 | | 17,670 | | | 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 | 106.9850 | 2,781,616 | 2,600,000 | 2,589,787 | | 1,421 | | | 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 | 120.1280 | 7,057,504 | 5,875,000 | 5,923,548 | | (792) | | | 6.125 | 6.061 | JJ | 150,934 | 359,844 | 11/24/2015 | 01/31/2046 |
| 40049J-BE-6 | GRUPO TELEVISA SAB SR UNSEC | | D | 2 | 2FE | 2,563,288 | 107.8750 | 2,804,749 | 2,600,000 | 2,563,596 | | 308 | | | 5.250 | 5.345 | MN | 14,029 | 68,250 | 05/21/2019 | 05/24/2049 |
| 40052V-AB-0 | GRUPO BIMBO SAB DE CV CO.GUARNT | | D | 1 | 2FE | 41,149,617 | 103.9170 | 42,252,829 | 40,660,000 | 40,788,876 | | (58,995) | | | 4.500 | 4.337 | 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 | 106.6700 | 10,666,984 | 10,000,000 | 9,837,047 | | 3,344 | | | 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 | 104.3950 | 9,395,550 | 9,000,000 | 8,980,535 | | 333 | | | 4.700 | 4.714 | MN | 59,925 | 423,000 | 11/07/2017 | 11/10/2047 |
| 40052X-AB-6 | GRUPO INVERSIONES SURAME SR UNSEC | | D | 1 | 2FE | 14,829,900 | 111.5010 | 16,725,150 | 15,000,000 | 14,881,776 | | 15,144 | | | 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 | 136.2990 | 4,088,970 | 3,000,000 | 3,000,148 | | (7) | | | 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 | 106.8540 | 5,342,694 | 5,000,000 | 4,976,784 | | 3,568 | | | 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 | 108.8000 | 28,369,581 | 26,075,000 | 26,049,756 | | 3,486 | | | 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 | 104.2590 | 20,851,846 | 20,000,000 | 19,996,177 | | 1,039 | | | 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 | 106.5650 | 12,654,539 | 11,875,000 | 11,846,336 | | 3,866 | | | 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 | 108.2380 | 40,778,761 | 37,675,000 | 37,752,217 | | (9,439) | | | 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 | 106.8780 | 15,898,037 | 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 | 102.2780 | 46,076,169 | 45,050,000 | 44,281,614 | | 181,209 | | | 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 | 102.9220 | 59,180,189 | 57,500,000 | 57,582,399 | | (34,928) | | | 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 | 102.0020 | 43,697,506 | 42,840,000 | 42,370,729 | | 133,851 | | | 2.750 | 3.105 | 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 | 106.8490 | 26,553,076 | 24,851,000 | 23,382,293 | | 36,858 | | | 4.000 | 4.414 | AO | 248,510 | 994,040 | 05/21/2018 | 10/01/2042 |
| 423012-AF-0 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 36,456,068 | 105.8610 | 38,583,196 | 36,447,000 | 36,473,277 | | 313 | | | 3.500 | 3.488 | JJ | 538,606 | 1,075,323 | 03/26/2019 | 01/29/2028 |
| 423012-AG-8 | HEINEKEN NV SR UNSEC | | D | 1 | 2FE | 48,899,969 | 111.7930 | 51,956,012 | 46,475,000 | 48,798,681 | | (47,961) | | | 4.350 | 4.041 | MS | 516,647 | 2,021,663 | 10/25/2017 | 03/29/2047 |
| 43474T-AB-9 | HOLCIM CAPITAL CORP CO.GUARNT | | D | 1 | 2FE | 17,685,345 | 124.9900 | 21,562,044 | 17,251,000 | 17,626,525 | | (9,131) | | | 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 | 107.3560 | 27,161,047 | 25,300,000 | 25,224,441 | | 18,570 | | | 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 | 109.3600 | 14,490,200 | 13,250,000 | 13,279,752 | | (9,560) | | | 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 | 104.6060 | 8,420,791 | 8,050,000 | 8,045,086 | | 1,077 | | | 3.625 | 3.641 | AO | 49,446 | 291,813 | 10/28/2014 | 10/31/2024 |
| 44920U-AL-2 | HYUNDAI CAPITAL SERVICES SR UNSEC | | D | | 2FE | 12,376,875 | 101.6970 | 12,712,142 | 12,500,000 | 12,401,736 | | 9,302 | | | 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 | 109.2420 | 16,386,300 | 15,000,000 | 15,066,127 | | (11,802) | | | 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 | 16,991,700 | 105.4460 | 17,925,820 | 17,000,000 | 16,992,541 | | 841 | | | 4.000 | 4.008 | MS | 226,667 | 640,000 | 04/03/2019 | 03/01/2026 |
| 44962L-AG-2 | IHS MARKIT LTD SR UNSEC | | D | 2 | 2FE | 8,175,974 | 106.2570 | 8,713,074 | 8,200,000 | 8,182,412 | | 4,485 | | | 4.125 | 4.190 | FA | 140,938 | 345,767 | 07/19/2018 | 08/01/2023 |
| 44962L-AH-0 | IHS MARKIT LTD SR UNSEC | | D | 2 | 2FE | 9,719,385 | 103.9050 | 10,130,738 | 9,750,000 | 9,723,669 | | 4,284 | | | 3.625 | 3.693 | MN | 58,906 | 199,299 | 04/03/2019 | 05/01/2024 |
| 44962L-AJ-6 | IHS MARKIT LTD SR UNSEC | | D | 2 | 2FE | 34,560,284 | 107.7620 | 37,393,414 | 34,700,000 | 34,569,754 | | 9,470 | | | 4.250 | 4.299 | MN | 245,792 | 831,595 | 05/02/2019 | 05/01/2029 |
| 45112E-AF-6 | ICICI BANK LTD/DUBAI SR UNSEC | | D | | 2FE | 4,982,650 | 100.1810 | 5,009,054 | 5,000,000 | 4,999,272 | | 3,380 | | | 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 | 103.8790 | 20,152,462 | 19,400,000 | 19,254,036 | | 20,071 | | | 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 | 102.6920 | 68,136,429 | 66,350,000 | 65,948,510 | | 41,473 | | | 3.800 | 3.888 | JD | 119,061 | 2,521,300 | 04/05/2018 | 12/14/2027 |
| 456472-AB-5 | INDUSTRIAS PENOLES SAB D SR UNSEC | | D | 2 | 2FE | 7,639,443 | 103.2500 | 7,898,625 | 7,650,000 | 7,639,706 | | 263 | | | 4.150 | 4.167 | MS | 96,124 | | 09/05/2019 | 09/12/2029 |
| 45662N-A#-0 | INFINEON TECHNOLOGIES AG C-SR-UNSEC | | D | | 2 | 31,000,000 | 107.4920 | 33,322,520 | 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 | 106.5820 | 73,541,580 | 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 | 105.9180 | 52,959,000 | 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 | 103.3930 | 62,035,800 | 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 | 104.1580 | 21,873,180 | 21,000,000 | 21,000,000 | | | | | 4.130 | 4.130 | JJ | 402,331 | 867,300 | 01/04/2018 | 01/14/2028 |
| 456837-AH-6 | ING GROEP NV SR UNSEC | | D | | 1FE | 24,717,578 | 107.5600 | 26,620,995 | 24,750,000 | 24,725,293 | | 2,889 | | | 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 | 47,908,340 | 113.3260 | 54,396,594 | 48,000,000 | 47,919,082 | | 8,146 | | | 4.550 | 4.574 | AO | 539,933 | 2,184,000 | 01/24/2019 | 10/02/2028 |
| 456837-AP-8 | ING GROEP NV SR UNSEC | | D | | 1FE | 5,766,338 | 104.6520 | 6,043,644 | 5,775,000 | 5,767,509 | | 1,172 | | | 3.550 | 3.583 | AO | 46,697 | 102,506 | 04/02/2019 | 04/09/2024 |
| 456837-AQ-6 | ING GROEP NV SR UNSEC | | D | | 1FE | 26,790,656 | 109.7310 | 29,325,683 | 26,725,000 | 26,786,858 | | (3,797) | | | 4.050 | 4.020 | AO | 246,538 | 541,181 | 04/11/2019 | 04/09/2029 |
| 45685N-AA-4 | ING GROEP NV SR UNSEC | | D | | 1FE | 23,910,916 | 111.1320 | 26,399,317 | 23,755,000 | 23,896,730 | | (14,186) | | | 4.625 | 4.510 | JJ | 534,075 | 704,979 | 02/12/2019 | 01/06/2026 |
| 456873-AB-4 | INGERSOLL-RAND LUX FINAN CO.GUARNT | | D | 1 | 2FE | 52,647,914 | 104.8600 | 55,103,885 | 52,550,000 | 52,631,185 | | (17,314) | | | 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 | 112.7630 | 30,660,208 | 27,190,000 | 28,630,958 | | (33,494) | | | 4.650 | 4.295 | MN | 210,723 | 1,264,335 | 11/09/2016 | 11/01/2044 |
| 458652-AB-0 | INTERCORP PERU LTD SR UNSEC | | D | 2 | 2FE | 9,762,357 | 99.0010 | 9,825,849 | 9,925,000 | 9,768,052 | | 5,694 | | | 3.875 | 4.075 | FA | 162,384 | | 07/25/2019 | 08/15/2029 |
| 45866E-AA-5 | INTERCORP FIN SER INC SR UNSEC | LS | D | 1 | 2FE | 12,462,385 | 102.0000 | 12,979,500 | 12,725,000 | 12,504,298 | | 22,931 | | | 4.125 | 4.388 | 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 | 105.5000 | 25,056,250 | 23,750,000 | 23,771,458 | | (12,253) | | | 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 | 112.2500 | 26,659,375 | 23,750,000 | 23,784,997 | | (6,337) | | | 6.500 | 6.463 | 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 | 112.5000 | 10,800,000 | 9,600,000 | 9,600,000 | | | | | 6.250 | 6.250 | JJ | 276,667 | 481,667 | 09/17/2018 | 01/15/2027 |
| 461127-E*-9 | INTERTEK FINANCE PLC C-SR-UNSEC | | D | | 2 | 15,000,000 | 106.3170 | 15,947,550 | 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 | 99.9950 | 34,998,114 | 35,000,000 | 34,940,969 | | 6,620 | | | 3.875 | 3.901 | JJ | 629,149 | 1,356,250 | 07/10/2017 | 07/14/2027 |
| 46115H-BD-8 | INTESA SANPAOLO SPA SR UNSEC | LS | D | | 2FE | 2,480,350 | 100.3200 | 2,508,003 | 2,500,000 | 2,483,636 | | 1,700 | | | 3.875 | 3.971 | JJ | 45,477 | 96,875 | 01/05/2018 | 01/12/2028 |
| 46128M-AF-8 | INVERSIONES CMPC CI CO.GUARNT | | D | 1 | 2FE | 9,971,362 | 103.4360 | 10,343,607 | 10,000,000 | 9,988,540 | | 2,926 | | | 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 | 105.9090 | 10,590,918 | 10,000,000 | 9,988,827 | | 2,066 | | | 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 | 33,265,298 | 104.9920 | 34,910,002 | 33,250,000 | 33,288,378 | | 7,285 | | | 4.375 | 4.355 | AO | 351,549 | 1,323,438 | 10/31/2019 | 04/04/2027 |
| 46131N-AD-6 | INVERSIONES CMPC CI CO.GUARNT | | D | 1 | 2FE | 23,168,791 | 103.2270 | 24,244,832 | 23,487,000 | 23,377,221 | | 43,856 | | | 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 | 102.7590 | 61,397,332 | 59,749,000 | 59,606,771 | | 45,605 | | | 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 | 106.2200 | 14,870,740 | 14,000,000 | 13,955,742 | | 9,783 | | | 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 | 73,785,499 | 107.7340 | 79,492,070 | 73,785,499 | 73,785,499 | | | | | 5.350 | 5.348 | MS | 997,846 | 3,947,524 | 09/27/2017 | 03/31/2033 |
| 465077-AK-1 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2FE | 14,854,650 | 109.8800 | 16,482,000 | 15,000,000 | 14,920,180 | | 14,111 | | | 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 | 108.7870 | 39,217,714 | 36,050,000 | 35,741,092 | | 28,938 | | | 4.250 | 4.370 | FA | 583,059 | 1,532,125 | 02/12/2018 | 08/14/2028 |
| 46507M-AE-2 | ISRAEL ELECTRIC CORP LTD SR SEC | | D | 1 | 2FE | 15,000,000 | 113.3650 | 17,004,750 | 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 | 131.7110 | 19,756,650 | 15,000,000 | 14,254,177 | | 62,423 | | | 7.750 | 8.623 | 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 | 131.7110 | 11,195,435 | 8,500,000 | 9,176,932 | | (63,370) | | | 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 | 105.7890 | 25,971,200 | 24,550,000 | 24,054,543 | | 130,732 | | | 4.400 | 5.058 | 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 | 103.7500 | 13,781,113 | 13,283,000 | 13,368,527 | | (30,042) | | | 4.750 | 4.488 | JJ | 290,935 | 630,943 | 07/13/2018 | 01/15/2025 |
| 47032F-AB-5 | JAMES HARDIE INTL FIN CO.GUARNT | | D | 1 | 3FE | 23,650,500 | 105.0000 | 24,622,500 | 23,450,000 | 23,598,282 | | (24,413) | | | 5.000 | 4.862 | JJ | 540,653 | 1,172,500 | 07/18/2018 | 01/15/2028 |
| 478375-AD-0 | JOHNSON CONTROLS INTL PL SR UNSEC | | D | | 2FE | 17,896,885 | 100.6410 | 16,756,790 | 16,650,000 | 16,747,121 | | (391,674) | | | 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 | 4,197,877 | 102.8380 | 4,092,971 | 3,980,000 | 4,043,435 | | (52,756) | | | 4.250 | 2.848 | MS | 56,383 | 169,150 | 12/29/2016 | 03/01/2021 |
| 478375-AF-5 | JOHNSON CONTROLS INTL PL SR UNSEC | | D | 1 | 2FE | 587,891 | 103.2900 | 587,719 | 569,000 | 576,049 | | (4,057) | | | 3.750 | 2.984 | JD | 1,778 | 21,338 | 12/29/2016 | 12/01/2021 |
| 479142-D#-5 | JOHNSON MATTHEY PLC SR-UNSEC | | B | | 1 | 29,015,492 | 105.9870 | 32,289,787 | 30,465,800 | 30,465,800 | | | | 1,150,005 | 2.540 | 2.540 | JD | 25,794 | 750,113 | 12/19/2018 | 12/19/2025 |
| 48667Q-AN-5 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 19,804,000 | 109.8000 | 21,960,000 | 20,000,000 | 19,848,056 | | 16,949 | | | 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 | 115.7700 | 11,113,920 | 9,600,000 | 9,600,000 | | | | | 5.375 | 5.375 | AO | 96,033 | 516,000 | 04/17/2018 | 04/24/2030 |
| 48667Q-AS-4 | KAZMUNAYGAS NATIONAL CO SR UNSEC | | D | | 2FE | 5,222,514 | 128.5580 | 6,781,435 | 5,275,000 | 5,223,516 | | 605 | | | 6.375 | 6.450 | AO | 62,586 | 336,281 | 04/17/2018 | 10/24/2048 |
| 48668N-AA-9 | KAZTRANSGAS JSC CO.GUARNT | | D | | 2FE | 18,862,011 | 104.8430 | 19,815,251 | 18,900,000 | 18,869,238 | | 3,270 | | | 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 | 106.6260 | 13,221,624 | 12,400,000 | 12,360,647 | | 7,451 | | | 5.250 | 5.329 | JJ | 298,375 | 651,000 | 09/11/2014 | 07/16/2024 |
| 49836A-AA-2 | KLABIN AUSTRIA GMBH CO.GUARNT | | D | 2 | 3FE | 5,180,500 | 106.5010 | 5,538,052 | 5,200,000 | 5,181,604 | | 1,104 | | | 5.750 | 5.800 | AO | 73,089 | 149,500 | 03/27/2019 | 04/03/2029 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 49989A-AB-5 | KOC HOLDING AS SR UNSEC | | D | 1 | 4FE | 13,581,560 | 102.3530 | 14,022,361 | 13,700,000 | 13,640,320 | | 16,621 | | | 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 | 99.9130 | 14,986,896 | 15,000,000 | 14,988,126 | | 14,487 | | | 2.125 | 2.225 | AO | 61,979 | 318,750 | 10/14/2015 | 10/21/2020 |
| 500630-BX-5 | KOREA DEVELOPMENT BANK SR UNSEC | LS | D | | 1FE | 8,248,214 | 102.5780 | 8,565,227 | 8,350,000 | 8,319,324 | | 10,706 | | | 3.000 | 3.143 | MS | 74,454 | 250,500 | 09/05/2012 | 09/14/2022 |
| 500630-CD-8 | KOREA DEVELOPMENT BANK SR UNSEC | | D | | 1FE | 4,999,000 | 100.0890 | 5,004,472 | 5,000,000 | 4,999,963 | | 191 | | | 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 | 105.9460 | 21,189,241 | 20,000,000 | 19,982,517 | | 2,729 | | | 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 | 128.4600 | 19,269,001 | 15,000,000 | 14,612,179 | | 40,247 | | | 7.000 | 7.477 | FA | 437,500 | 1,050,000 | 05/12/1999 | 02/01/2027 |
| 500634-AA-4 | KOREA ELECTRIC POWER BANK GTD. | | D | | 1FE | 869,300 | 126.9930 | 1,269,931 | 1,000,000 | 935,359 | | 6,028 | | | 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 | 103.7390 | 17,013,252 | 16,400,000 | 16,369,585 | | 18,532 | | | 4.750 | 4.877 | 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 | 102.1280 | 14,257,086 | 13,960,000 | 13,705,286 | | 86,989 | | | 3.000 | 3.711 | 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 | 104.9450 | 3,856,741 | 3,675,000 | 3,658,259 | | 4,298 | | | 3.750 | 3.888 | JJ | 59,719 | 137,813 | 07/18/2018 | 07/25/2023 |
| 5006EP-AJ-0 | KOREA EAST-WEST POWER CO SR UNSEC | LS | D | | 1FE | 2,761,292 | 105.2770 | 2,921,449 | 2,775,000 | 2,764,997 | | 2,575 | | | 3.875 | 3.985 | JJ | 48,389 | 107,531 | 07/12/2018 | 07/19/2023 |
| 50247V-AA-7 | LYB INTL FINANCE BV CO.GUARNT | | D | 1 | 2FE | 7,598,206 | 105.7090 | 8,139,562 | 7,700,000 | 7,659,101 | | 10,521 | | | 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 | 117.8060 | 11,191,593 | 9,500,000 | 9,244,766 | | 5,246 | | | 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 | 112.3710 | 33,711,325 | 30,000,000 | 29,684,794 | | 6,629 | | | 4.875 | 4.950 | MS | 430,625 | 1,462,500 | 02/25/2014 | 03/15/2044 |
| 532522-AB-5 | LIMA METRO LINE 2 FIN LT SR SEC | | D | | 2FE | 9,685,000 | 105.8750 | 10,253,994 | 9,685,000 | 9,685,000 | | | | | 4.350 | 4.374 | JAJO | 100,643 | 74,897 | 07/18/2019 | 04/05/2036 |
| 53566T-AA-9 | LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC | | D | 4 | 2FE | 12,400,153 | 108.9200 | 13,506,211 | 12,400,153 | 12,400,153 | | | | | 4.737 | 4.765 | JAJO | 132,164 | 341,016 | 03/11/2019 | 01/10/2033 |
| 53566T-AB-7 | LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC | | D | 4 | 2FE | 9,744,746 | 109.0810 | 10,629,672 | 9,744,746 | 9,744,746 | | | | | 4.737 | 4.765 | JAJO | 103,862 | 267,989 | 03/11/2019 | 04/10/2033 |
| 536576-AD-3 | LISTRINDO CAPITAL BV CO.GUARNT | | D | 1 | 3FE | 14,577,000 | 101.3850 | 15,283,789 | 15,075,000 | 14,654,792 | | 47,956 | | | 4.950 | 5.436 | MS | 221,791 | 746,213 | 07/11/2018 | 09/14/2026 |
| 539439-AK-5 | LLOYDS BANKING GROUP PLC SR UNSEC | | D | | 1FE | 4,896,374 | 101.5530 | 4,976,087 | 4,900,000 | 4,898,843 | | 736 | | | 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 | 104.3410 | 52,170,700 | 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 | 109.9380 | 10,773,924 | 9,800,000 | 9,777,831 | | 8,105 | | | 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 | 106.0000 | 26,500,000 | 25,000,000 | 24,931,927 | | 18,327 | | | 4.563 | 4.652 | 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 | 110.7870 | 18,972,308 | 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 | 106.2040 | 13,153,354 | 12,385,000 | 12,835,619 | | (263,553) | | | 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 | 112.7620 | 112,761,858 | 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 | 104.8780 | 11,379,292 | 10,850,000 | 10,679,444 | | 1,873 | | | 4.625 | 4.717 | FA | 174,240 | 501,813 | 02/26/2015 | 02/26/2055 |
| 55300R-AB-7 | MGM CHINA HOLDINGS LTD SR UNSEC | | D | 2 | 3FE | 2,943,438 | 106.0000 | 3,100,500 | 2,925,000 | 2,941,388 | | (2,050) | | | 5.875 | 5.728 | MN | 21,958 | 85,445 | 05/09/2019 | 05/15/2026 |
| 55377X-AA-4 | MTN MAURITIUS INVSTMENTS CO.GUARNT | | D | | 3FE | 27,302,700 | 102.5000 | 28,700,000 | 28,000,000 | 27,572,984 | | 73,042 | | | 4.755 | 5.106 | MN | 184,917 | 1,331,820 | 02/24/2016 | 11/11/2024 |
| 55377X-AB-2 | MTN MAURITIUS INVSTMENTS CO.GUARNT | | D | 1 | 3FE | 22,760,500 | 110.5000 | 25,138,750 | 22,750,000 | 22,759,307 | | (1,009) | | | 6.500 | 6.492 | AO | 320,396 | 1,478,750 | 06/28/2018 | 10/13/2026 |
| 55608J-AK-4 | MACQUARIE GROUP LTD SR UNSEC | | D | 1 | 1FE | 25,250,000 | 104.4980 | 26,385,745 | 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 | | D | 2 | 1FE | 20,000,000 | 113.8870 | 22,777,425 | 20,000,000 | 20,000,000 | | | | | 5.033 | 5.033 | JJ | 464,154 | 754,950 | 10/04/2018 | 01/15/2030 |
| 55608P-BC-7 | MACQUARIE BANK LTD SERIES 144A | | D | | 1FE | 19,992,000 | 100.2610 | 20,052,146 | 20,000,000 | 19,992,539 | | 539 | | | 2.100 | 2.114 | AO | 86,333 | | 10/08/2019 | 10/17/2022 |
| 56068T-AD-9 | MAJAPAHIT HOLDING BV CO.GUARNT | | D | | 2FE | 675,000 | 144.7500 | 2,171,250 | 1,500,000 | 711,355 | | 6,698 | | | 7.875 | 17.674 | JD | 984 | 118,125 | 12/31/2008 | 06/29/2037 |
| 59284B-AE-8 | MEXICHEM SAB DE CV CO.GUARNT | | D | 1 | 2FE | 14,673,350 | 105.3760 | 15,806,400 | 15,000,000 | 14,695,678 | | 5,129 | | | 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 | 102.0310 | 4,897,464 | 4,800,000 | 4,768,372 | | 3,396 | | | 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 | 104.5010 | 3,649,175 | 3,492,000 | 3,495,909 | | (398) | | | 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 | 103.1260 | 5,853,432 | 5,676,000 | 5,645,339 | | 1,107 | | | 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 | 102.1260 | 9,215,850 | 9,024,000 | 8,979,550 | | 5,099 | | | 3.875 | 3.945 | AO | 59,251 | 349,680 | 09/13/2017 | 04/30/2028 |
| 59284M-AD-6 | MEXICO CITY ARPT TRUST SR SEC | | D | 2 | 2FE | 7,181,506 | 103.1260 | 7,450,854 | 7,225,000 | 7,182,399 | | 643 | | | 5.500 | 5.542 | JJ | 166,677 | 397,375 | 09/13/2017 | 07/31/2047 |
| 600814-AM-9 | MILLICOM INTL CELLULAR SR UNSEC | LS | D | 1 | 3FE | 8,906,250 | 103.7500 | 9,830,313 | 9,475,000 | 9,107,937 | | 55,617 | | | 6.000 | 6.888 | 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 | 104.8510 | 11,219,057 | 10,700,000 | 10,700,000 | | | | | 5.125 | 5.125 | JJ | 252,862 | 548,375 | 09/13/2017 | 01/15/2028 |
| 600814-AP-2 | MILLICOM INTL CELLULAR SR UNSEC | | D | 2 | 3FE | 2,270,000 | 110.7300 | 2,513,571 | 2,270,000 | 2,270,000 | | | | | 6.625 | 6.625 | AO | 31,748 | 149,970 | 10/11/2018 | 10/15/2026 |
| 600814-AQ-0 | MILLICOM INTL CELLULAR SR UNSEC | | D | 2 | 3FE | 3,550,000 | 110.2990 | 3,915,615 | 3,550,000 | 3,550,000 | | | | | 6.250 | 6.250 | MS | 59,167 | 110,938 | 03/14/2019 | 03/25/2029 |
| 602736-AA-8 | MINEJESA CAPITAL BV SR SEC | | D | 4 | 2FE | 6,725,000 | 103.4590 | 6,957,636 | 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 | 108.5890 | 8,687,127 | 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 | 101.0640 | 5,853,655 | 5,792,000 | 5,789,033 | | 2,463 | | | 2.950 | 2.995 | MS | 56,955 | 170,864 | 02/23/2016 | 03/01/2021 |
| 606822-AN-4 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 2,500,000 | 106.3920 | 2,659,798 | 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 | 108.9520 | 3,268,551 | 3,000,000 | 3,000,000 | | | | | 3.961 | 3.961 | MS | 39,280 | 118,830 | 02/26/2018 | 03/02/2028 |
| 606822-BE-3 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 15,000,000 | 114.5830 | 17,187,440 | 15,000,000 | 15,000,000 | | | | | 4.153 | 4.153 | MS | 197,268 | 311,475 | 02/26/2019 | 03/07/2039 |
| 606822-BK-9 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 30,150,000 | 109.3420 | 32,966,670 | 30,150,000 | 30,150,000 | | | | | 3.751 | 3.751 | JJ | 512,058 | | 07/11/2019 | 07/18/2039 |
| 606822-BM-5 | MITSUBISHI UFJ FIN GRP SR UNSEC | | D | | 1FE | 2,000,000 | 103.4980 | 2,069,953 | 2,000,000 | 2,000,000 | | | | | 3.195 | 3.195 | JJ | 28,933 | | 07/11/2019 | 07/18/2029 |
| 60687Y-AT-6 | MIZUHO FINANCIAL GROUP SR UNSEC | | D | 2 | 1FE | 39,600,000 | 110.5800 | 43,789,487 | 39,600,000 | 39,600,000 | | | | | 4.254 | 4.254 | MS | 514,734 | 1,684,584 | 09/05/2018 | 09/11/2029 |
| 60687Y-AX-7 | MIZUHO FINANCIAL GROUP SR UNSEC | | D | 2 | 1FE | 35,000,000 | 102.0860 | 35,730,039 | 35,000,000 | 35,000,000 | | | | | 3.153 | 3.153 | JJ | 505,794 | | 07/09/2019 | 07/16/2030 |
| 606880-AD-7 | MIZUHO BANK LTD CO.GUARNT | | D | | 1FE | 43,672,104 | 102.0000 | 44,675,811 | 43,800,000 | 43,760,410 | | 13,390 | | | 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 | 103.4150 | 9,307,350 | 9,000,000 | 8,997,826 | | 626 | | | 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 | 891,779 | 101.9760 | 909,623 | 892,000 | 891,950 | | 50 | | | 3.750 | 3.756 | JD | 1,487 | 33,450 | 02/01/2017 | 12/15/2020 |
| 62854A-AM-6 | MYLAN NV CO.GUARNT | | D | 1 | 2FE | 19,155,513 | 101.2920 | 19,422,795 | 19,175,000 | 19,168,380 | | 4,381 | | | 3.150 | 3.174 | JD | 26,845 | 604,013 | 02/01/2017 | 06/15/2021 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 62854A-AN-4 | MYLAN NV CO.GUARNT | | D | 1 | 2FE | 75,118,628 | 104.1500 | 76,904,696 | 73,840,000 | 74,750,486 | | (131,003) | | | 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 | 101.6090 | 8,738,391 | 8,600,000 | 8,603,075 | | (5,392) | | | 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 | 111.0100 | 10,127,406 | 9,123,000 | 9,108,963 | | 2,100 | | | 5.500 | 5.533 | 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 | 108.9400 | 16,340,970 | 15,000,000 | 14,962,842 | | 3,826 | | | 4.850 | 4.889 | JJ | 353,646 | 727,500 | 06/28/2018 | 07/06/2027 |
| 62877P-AA-2 | NBK SPC LTD CO.GUARNT | | D | | 1FE | 9,949,100 | 100.6670 | 10,066,720 | 10,000,000 | 9,974,548 | | 10,049 | | | 2.750 | 2.860 | MN | 23,681 | 275,000 | 05/22/2017 | 05/30/2022 |
| 62944B-AR-5 | BNG BANK NV SR UNSEC | | D | | 1FE | 19,905,000 | 101.1360 | 20,227,185 | 20,000,000 | 19,980,672 | | 14,162 | | | 2.625 | 2.700 | AO | 91,875 | 525,000 | 04/16/2014 | 04/28/2021 |
| 62944B-BG-8 | BNG BANK NV SR UNSEC | LS | D | | 1FE | 16,734,648 | 102.5030 | 17,220,504 | 16,800,000 | 16,757,617 | | 6,248 | | | 2.375 | 2.419 | MS | 116,375 | 399,000 | 03/08/2016 | 03/16/2026 |
| 62947Q-AT-5 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 1 | 2FE | 32,000,000 | 105.3550 | 33,713,719 | 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 | 106.8400 | 12,927,615 | 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 | 112.9420 | 22,588,457 | 20,000,000 | 20,125,447 | | (17,941) | | | 5.350 | 5.228 | MS | 356,667 | 787,639 | 12/12/2018 | 03/01/2026 |
| 62947Q-AZ-1 | NXP BV/NXP FUNDING LLC CO.GUARNT | | D | 2 | 2FE | 5,898,289 | 108.9830 | 6,429,990 | 5,900,000 | 5,898,309 | | (107) | | | 4.875 | 4.883 | MS | 95,875 | 211,724 | 12/03/2018 | 03/01/2024 |
| 62954H-AA-6 | NXP BV/NXP FDG/NXP USA CO.GUARNT | | D | 2 | 2FE | 9,996,400 | 105.9640 | 10,596,379 | 10,000,000 | 9,996,644 | | 244 | | | 3.875 | 3.881 | JD | 13,993 | 193,750 | 06/11/2019 | 06/18/2026 |
| 62954H-AB-4 | NXP BV/NXP FDG/NXP USA CO.GUARNT | | D | 2 | 2FE | 9,965,400 | 107.9910 | 10,799,123 | 10,000,000 | 9,966,909 | | 1,509 | | | 4.300 | 4.343 | JD | 15,528 | 215,000 | 06/11/2019 | 06/18/2029 |
| 62983P-AA-3 | NAKILAT INC SR SEC | | D | 1 | 1FE | 10,000,000 | 121.5000 | 12,150,000 | 10,000,000 | 10,000,000 | | | | | 6.067 | 6.067 | JD | 1,685 | 606,700 | 12/07/2006 | 12/31/2033 |
| 62983P-AB-1 | NAKILAT INC SECURED | | D | 1 | 1FE | 7,553,825 | 119.2700 | 9,009,447 | 7,553,825 | 7,553,825 | | | | | 6.267 | 6.266 | JD | 1,315 | 473,398 | 12/07/2006 | 12/31/2033 |
| 632525-AS-0 | NATIONAL AUSTRALIA BANK SUBORD | | D | 2 | 2FE | 75,000,000 | 103.7920 | 77,843,849 | 75,000,000 | 75,000,000 | | | | | 3.933 | 3.933 | FA | 1,220,869 | | 07/29/2019 | 08/02/2034 |
| 63250D-DJ-7 | NATIONAL AUSTRALIA BANK SR UNSEC | | D | | 1FE | 26,973,000 | 106.0210 | 28,625,749 | 27,000,000 | 26,980,077 | | 2,461 | | | 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 | 104.5010 | 23,721,727 | 22,700,000 | 22,951,792 | | (9,537) | | | 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 | 7,425,000 | 103.3760 | 7,675,668 | 7,425,000 | 7,425,000 | | | | | 4.750 | 4.750 | JJ | 154,791 | 352,688 | 01/11/2018 | 01/23/2025 |
| 656531-AC-4 | EQUINOR ASA CO.GUARNT | | D | | 1FE | 31,584,608 | 118.4180 | 37,147,818 | 31,370,000 | 31,416,948 | | (11,701) | | | 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 | 128.9860 | 60,623,242 | 47,000,000 | 46,650,675 | | 31,046 | | | 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 | 132.3640 | 26,803,679 | 20,250,000 | 20,249,223 | | (2,461) | | | 7.250 | 7.240 | MS | 399,656 | 1,468,125 | 05/07/2009 | 09/23/2027 |
| 67091G-AA-1 | OCI NV SR SEC | | D | 1 | 3FE | 8,287,500 | 104.2500 | 8,340,000 | 8,000,000 | 8,188,180 | | (75,183) | | | 6.625 | 5.515 | AO | 111,889 | 530,000 | 09/05/2018 | 04/15/2023 |
| 67091T-AA-3 | OFFICE CHERIFIEN DES PHO SR UNSEC | | D | | 2FE | 21,792,980 | 110.5150 | 24,313,388 | 22,000,000 | 21,896,238 | | 20,628 | | | 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 | 127.0980 | 635,490 | 500,000 | 521,752 | | (360) | | | 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 | 106.9420 | 25,559,234 | 23,900,000 | 23,517,658 | | 54,568 | | | 4.500 | 4.815 | AO | 206,138 | 1,075,500 | 06/02/2017 | 10/22/2025 |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC | | D | 1 | 5FE | 4,202,724 | 98.0010 | 4,785,913 | 4,883,535 | 4,486,937 | | 190,783 | | | 6.720 | 13.373 | MJSD | 27,348 | 328,174 | 01/08/2018 | 12/01/2022 |
| 67576G-AD-9 | ODBRCHT OFFSHRE DRLL FIN SR SEC | | D | 1 | 6* | 5,799,247 | 24.5010 | 5,224,427 | 21,323,322 | 5,224,427 | 216,521 | | 1,305,440 | | 7.720 | 32.436 | MJSD | 137,180 | 1,252,279 | 09/01/2019 | 12/01/2026 |
| 67576J-AB-7 | ODEBRECHT OIL & FINANCE CO.GUARNT | | D | | 6* | 893 | 0.7500 | 22,864 | 3,048,589 | 893 | | | | | 0.000 | 0.000 | JD | | 3,508 | 01/08/2018 | 01/01/9999 |
| 680617-AB-3 | OLEODUCTO CENTRAL SA SR UNSEC | | D | 1 | 2FE | 9,150,865 | 101.7510 | 9,335,654 | 9,175,000 | 9,169,822 | | 3,662 | | | 4.000 | 4.043 | MN | 55,050 | 367,000 | 06/17/2014 | 05/07/2021 |
| 68217J-AA-2 | OMGRID FUNDING LTD CO.GUARNT | | D | | 3FE | 10,100,000 | 102.8950 | 10,392,395 | 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 | 105.4170 | 5,270,850 | 5,000,000 | 4,964,252 | | 4,772 | | | 3.750 | 3.876 | JD | 4,688 | 187,500 | 06/15/2016 | 06/22/2026 |
| 69033C-AC-3 | OVERSEA-CHINESE BANKING SUBORD | | D | | 1FE | 22,910,910 | 106.3100 | 24,451,191 | 23,000,000 | 22,956,902 | | 8,443 | | | 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 | | 3FE | 2,372,136 | 106.6250 | 2,559,000 | 2,400,000 | 2,379,775 | | 4,605 | | | 5.625 | 5.875 | AO | 25,125 | 135,000 | 04/17/2018 | 10/24/2023 |
| 692733-AB-4 | OZTEL HOLDINGS SPC LTD SR SEC | | D | | 3FE | 11,332,392 | 106.1250 | 12,098,250 | 11,400,000 | 11,348,350 | | 8,521 | | | 6.625 | 6.695 | AO | 140,560 | 655,875 | 07/18/2019 | 04/24/2028 |
| 69342N-AA-9 | PKO BNK POLSKI -PKO FIN SR UNSEC | | D | | 1FE | 44,597,868 | 105.1230 | 46,595,681 | 44,325,000 | 44,426,301 | | (34,323) | | | 4.630 | 4.540 | MS | 541,565 | 2,052,248 | 09/11/2014 | 09/26/2022 |
| 693483-AD-1 | POSCO SR UNSEC | | D | | 2FE | 6,640,357 | 104.5190 | 6,976,664 | 6,675,000 | 6,649,466 | | 6,485 | | | 4.000 | 4.116 | FA | 111,250 | 267,000 | 07/25/2018 | 08/01/2023 |
| 69367C-AB-1 | PTT PCL SR UNSEC | | D | | 2FE | 11,488,990 | 126.6400 | 15,196,791 | 12,000,000 | 11,625,477 | | 13,903 | | | 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 | 108.5900 | 41,264,313 | 38,000,000 | 37,841,038 | | 31,264 | | | 5.125 | 5.233 | 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 | 105.3980 | 13,280,113 | 12,600,000 | 12,542,501 | | 15,251 | | | 4.300 | 4.446 | MN | 61,705 | 541,800 | 12/12/2014 | 05/20/2023 |
| 69369E-AF-6 | PERTAMINA PERSERO PT SR UNSEC | | D | | 2FE | 26,091,250 | 116.5460 | 32,195,913 | 27,625,000 | 26,207,787 | | 25,023 | | | 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 | 115.0000 | 17,250,000 | 15,000,000 | 14,450,439 | | 9,343 | | | 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 | 106.0000 | 10,600,000 | 10,000,000 | 9,743,053 | | 41,238 | | | 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 | 128.3840 | 19,257,538 | 15,000,000 | 14,099,567 | | 13,213 | | | 6.450 | 6.961 | MN | 83,313 | 967,500 | 11/09/2015 | 05/30/2044 |
| 69370P-AD-3 | PERTAMINA PERSERO PT SR UNSEC | LS | D | | 2FE | 6,000,000 | 104.7140 | 6,282,815 | 6,000,000 | 6,000,000 | | | | | 3.650 | 3.650 | JJ | 91,858 | | 07/23/2019 | 07/30/2029 |
| 69370P-AE-1 | PERTAMINA PERSERO PT SR UNSEC | | D | | 2FE | 3,125,000 | 106.3710 | 3,324,099 | 3,125,000 | 3,125,000 | | | | | 4.700 | 4.700 | JJ | 61,606 | | 07/23/2019 | 07/30/2049 |
| 69370T-AA-1 | PELABUHAN INDONESIA III SR UNSEC | | D | | 2FE | 7,415,495 | 108.3010 | 8,068,425 | 7,450,000 | 7,431,523 | | 3,371 | | | 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 | 105.6500 | 5,282,500 | 5,000,000 | 4,918,066 | | 22,275 | | | 4.500 | 5.040 | MN | 36,875 | 225,000 | 12/18/2018 | 05/02/2023 |
| 69371E-AA-3 | SAKA ENERGI INDONESIA PT SR UNSEC | | D | | 3FE | 13,250,000 | 101.3640 | 13,430,746 | 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 | 2 | 2FE | 8,208,750 | 106.5400 | 8,549,835 | 8,025,000 | 8,116,704 | | (34,009) | | | 5.250 | 4.768 | FA | 159,162 | 421,313 | 01/20/2017 | 08/15/2022 |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS CO.GUARNT | | D | | 2FE | 9,623,438 | 109.7910 | 10,567,384 | 9,625,000 | 9,600,389 | | 4,416 | | | 5.500 | 5.561 | FA | 199,986 | 529,375 | 12/21/2018 | 02/15/2024 |
| 70014L-AC-4 | PARK AEROSPACE HOLDINGS CO.GUARNT | | D | 2 | 2FE | 1,890,000 | 104.7000 | 2,094,000 | 2,000,000 | 1,914,213 | | 23,816 | | | 4.500 | 5.992 | MS | 26,500 | 90,000 | 12/21/2018 | 03/15/2023 |
| 706451-BG-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 40,393,666 | 102.4500 | 41,236,125 | 40,250,000 | 40,378,447 | | (6,495) | | | 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 | 99.8500 | 9,460,788 | 9,475,000 | 9,423,545 | | 1,181 | | | 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 | 104.6560 | 99,286,860 | 94,870,000 | 95,734,451 | | (649,469) | | | 5.750 | 4.996 | 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 | 104.5760 | 32,366,264 | 30,950,000 | 30,930,924 | | 8,750 | | | 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 | 123.2180 | 15,402,281 | 12,500,000 | 12,352,233 | | 3,342 | | | 5.500 | 5.594 | JJ | 317,014 | 687,500 | 01/05/2012 | 01/15/2042 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 714264-AM-0 | PERNOD RICARD SA SR UNSEC | LS | D | 1 | 2FE | 13,200,926 | 103.7500 | 13,772,794 | 13,275,000 | 13,224,596 | | 6,918 | | | 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 | 102.6950 | 54,823,847 | 53,385,000 | 53,531,946 | | (28,582) | | | 3.900 | 3.834 | JD | 92,534 | 2,082,015 | 11/10/2016 | 12/15/2024 |
| 71429M-AA-3 | PERRIGO FINANCE UNLIMITE CO.GUARNT | LS | D | 1 | 2FE | 4,167,163 | 100.9240 | 4,209,540 | 4,171,000 | 4,170,022 | | 781 | | | 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 | 103.1450 | 29,071,402 | 28,185,000 | 28,832,173 | | (94,518) | | | 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 | 3FE | 12,000,000 | 98.5010 | 11,820,120 | 12,000,000 | 12,000,000 | | | | | 5.375 | 5.375 | MS | 177,375 | 645,000 | 03/15/2018 | 03/22/2030 |
| 71568P-AA-7 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 8,315,969 | 105.7500 | 8,460,000 | 8,000,000 | 8,072,651 | | (35,982) | | | 5.500 | 4.989 | MN | 47,667 | 440,000 | 05/29/2012 | 11/22/2021 |
| 71568P-AB-5 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 52,326,967 | 112.0000 | 58,576,000 | 52,300,000 | 52,372,909 | | (3,247) | | | 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 | 105.3750 | 6,348,844 | 6,025,000 | 5,977,761 | | 5,351 | | | 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 | 111.9500 | 20,822,700 | 18,600,000 | 18,334,233 | | 4,213 | | | 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 | 115.0000 | 6,871,250 | 5,975,000 | 5,955,127 | | 1,820 | | | 5.450 | 5.500 | MN | 36,182 | 325,638 | 05/15/2018 | 05/21/2028 |
| 71568P-AF-6 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 9,932,300 | 126.1500 | 12,615,000 | 10,000,000 | 9,933,637 | | 843 | | | 6.150 | 6.200 | MN | 68,333 | 615,000 | 05/15/2018 | 05/21/2048 |
| 71568P-AG-4 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 9,900,400 | 115.1500 | 11,515,000 | 10,000,000 | 9,911,707 | | 10,609 | | | 5.375 | 5.500 | JJ | 232,917 | 403,125 | 10/18/2018 | 01/25/2029 |
| 71568P-AJ-8 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 10,336,040 | 104.2500 | 10,842,000 | 10,400,000 | 10,338,449 | | 2,409 | | | 3.875 | 3.950 | JJ | 183,589 | | 07/10/2019 | 07/17/2029 |
| 71568P-AK-5 | PERUSAHAAN LISTRIK NEGAR SR UNSEC | | D | | 2FE | 2,717,935 | 108.2500 | 2,976,875 | 2,750,000 | 2,718,152 | | 217 | | | 4.875 | 4.950 | JJ | 61,073 | | 07/10/2019 | 07/17/2049 |
| 71645W-AQ-4 | PETROBRAS GLOBAL FINANCE CO.GUARNT | LS | D | 1 | 3FE | 5,788,978 | 117.1760 | 6,889,949 | 5,880,000 | 5,801,433 | | 1,757 | | | 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 | 116.0130 | 5,800,650 | 5,000,000 | 4,968,916 | | 650 | | | 6.750 | 6.806 | JJ | 144,375 | 337,500 | 01/20/2011 | 01/27/2041 |
| 71647N-AA-7 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | 1 | 3FE | 3,710,000 | 105.9500 | 5,297,500 | 5,000,000 | 3,760,608 | | 17,815 | | | 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 | 121.3000 | 2,122,750 | 1,750,000 | 1,800,684 | | (785) | | | 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 | 112.0640 | 10,085,760 | 9,000,000 | 9,027,940 | | (5,728) | | | 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 | 128.4000 | 15,408,000 | 12,000,000 | 11,789,002 | | 23,104 | | | 8.750 | 9.117 | 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 | 122.0000 | 23,912,000 | 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 | 114.0250 | 11,402,500 | 10,000,000 | 9,162,279 | | 73,915 | | | 5.999 | 7.396 | JJ | 256,624 | 599,900 | 09/21/2018 | 01/27/2028 |
| 71647N-AZ-2 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 21,116,192 | 112.8000 | 24,928,800 | 22,100,000 | 21,222,912 | | 67,115 | | | 5.750 | 6.321 | FA | 529,479 | 1,270,750 | 06/28/2018 | 02/01/2029 |
| 71647N-BD-0 | PETROBRAS GLOBAL FINANCE CO.GUARNT | | D | | 3FE | 5,761,500 | 117.3000 | 6,744,750 | 5,750,000 | 5,761,500 | | | | | 6.900 | 6.884 | MS | 112,413 | 198,375 | 05/28/2019 | 03/19/2049 |
| 71654Q-AZ-5 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 17,058,765 | 99.3000 | 16,816,455 | 16,935,000 | 17,046,129 | | (2,420) | | | 6.500 | 6.443 | JD | 88,674 | 1,100,775 | 09/30/2013 | 06/02/2041 |
| 71654Q-BE-1 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 16,765,527 | 89.7000 | 14,473,095 | 16,135,000 | 16,705,037 | | (11,858) | | | 5.500 | 5.239 | JD | 9,860 | 887,425 | 03/28/2016 | 06/27/2044 |
| 71654Q-BR-2 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 5,806,590 | 96.1900 | 5,627,115 | 5,850,000 | 5,810,198 | | 628 | | | 6.375 | 6.430 | JJ | 163,678 | 372,938 | 01/15/2014 | 01/23/2045 |
| 71654Q-BX-9 | PETROLEOS MEXICANOS CO.GUARNT | | D | 1 | 2FE | 4,964,231 | 89.1900 | 4,459,500 | 5,000,000 | 4,966,606 | | 551 | | | 5.625 | 5.674 | JJ | 123,438 | 281,250 | 03/28/2016 | 01/23/2046 |
| 71654Q-CC-4 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 6,549,514 | 100.1880 | 6,687,549 | 6,675,000 | 6,552,068 | | 1,449 | | | 6.750 | 6.900 | MS | 125,156 | 450,563 | 03/23/2018 | 09/21/2047 |
| 71654Q-CK-6 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 13,175,000 | 99.5000 | 13,109,125 | 13,175,000 | 13,175,000 | | | | | 5.350 | 5.350 | FA | 272,155 | 704,863 | 12/21/2018 | 02/12/2028 |
| 71654Q-CL-4 | PETROLEOS MEXICANOS CO.GUARNT | | D | | 2FE | 13,025,000 | 96.5000 | 12,569,125 | 13,025,000 | 13,025,000 | | | | | 6.350 | 6.350 | FA | 319,348 | 827,088 | 12/18/2018 | 02/12/2048 |
| 716564-AA-7 | PETROLEOS DEL PERU SA SR UNSEC | | D | | 2FE | 18,000,000 | 109.5000 | 19,710,000 | 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 | 3FE | 5,784,576 | 100.7500 | 5,847,698 | 5,804,167 | 5,798,266 | | 1,792 | | | 6.000 | 6.073 | MN | 51,270 | 348,250 | 08/27/2015 | 05/08/2022 |
| 716708-AF-9 | PETROLIAM NASIONAL BHD SR UNSEC | | D | | 1FE | 5,214,000 | 130.0810 | 6,504,058 | 5,000,000 | 5,100,984 | | (11,165) | | | 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 | 112.7790 | 5,356,981 | 4,750,000 | 4,804,140 | | (20,026) | | | 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 | 104.7230 | 15,708,376 | 15,000,000 | 14,801,890 | | 33,683 | | | 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 | 118.9890 | 11,898,925 | 10,000,000 | 9,887,039 | | 2,344 | | | 4.500 | 4.576 | MS | 128,750 | 450,000 | 03/11/2015 | 03/18/2045 |
| 73928Q-AA-6 | POWER FINANCE CORP LTD SR UNSEC | | D | | 2FE | 6,656,136 | 115.2090 | 7,678,681 | 6,665,000 | 6,656,849 | | 667 | | | 6.150 | 6.168 | JD | 28,465 | 409,898 | 11/28/2018 | 12/06/2028 |
| 74445P-AC-6 | INDONESIA ASAHAN ALUMINI SR UNSEC | | D | | 2FE | 3,657,525 | 122.5650 | 4,596,181 | 3,750,000 | 3,665,130 | | 6,750 | | | 6.530 | 6.875 | MN | 31,290 | 244,875 | 11/07/2018 | 11/15/2028 |
| 74733D-A@-9 | QIAGEN N.V. B-SR-UNSEC | | D | 1 | 2 | 70,000,000 | 103.0840 | 72,158,800 | 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 | 107.1250 | 27,316,875 | 25,500,000 | 24,476,347 | | 101,320 | | | 3.875 | 4.466 | JJ | 414,464 | 988,125 | 08/14/2018 | 01/31/2028 |
| 74977R-DF-8 | COOPERATIEVE RABOBANK UA SR UNSEC | | D | | 1FE | 4,140,165 | 101.0990 | 4,195,589 | 4,150,000 | 4,140,985 | | 820 | | | 2.625 | 2.676 | JJ | 48,114 | | 07/15/2019 | 07/22/2024 |
| 75625Q-AE-9 | RECKITT BENCKISER TSY CO.GUARNT | | D | 2 | 1FE | 19,352,400 | 102.3670 | 20,473,413 | 20,000,000 | 19,405,054 | | 52,654 | | | 3.000 | 3.455 | JD | 8,333 | 600,000 | 03/29/2019 | 06/26/2027 |
| 759470-AQ-0 | RELIANCE INDUSTRIES LTD SR UNSEC | | D | 1 | 2FE | 17,819,640 | 105.5880 | 19,005,806 | 18,000,000 | 17,899,076 | | 17,479 | | | 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 | 130.3620 | 19,554,265 | 15,000,000 | 15,011,450 | | (301) | | | 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 | 2FE | 48,311,075 | 103.1460 | 50,567,341 | 49,025,000 | 48,574,016 | | 68,172 | | | 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 | | 2FE | 4,300,000 | 106.9380 | 4,277,520 | 4,000,000 | 4,093,859 | | (41,437) | | | 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 | 102.1700 | 70,507,698 | 69,010,000 | 69,061,488 | | (16,010) | | | 3.600 | 3.574 | 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 | 124.1860 | 26,078,966 | 21,000,000 | 20,838,349 | | 15,733 | | | 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 | 103.6380 | 2,331,849 | 2,250,000 | 2,248,652 | | 377 | | | 3.750 | 3.770 | AO | 17,578 | 84,375 | 04/10/2018 | 04/16/2023 |
| 78462Q-AD-1 | SP POWERASSETS LTD SR UNSEC | | D | | 1FE | 49,877,000 | 105.3040 | 52,651,792 | 50,000,000 | 49,922,709 | | 11,697 | | | 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 | 103.0000 | 3,089,992 | 3,000,000 | 2,966,491 | | 3,764 | | | 3.000 | 3.164 | MS | 23,750 | 90,000 | 01/05/2018 | 09/26/2027 |
| 78467K-A#-4 | SSE PLC C-SR | | D | 1 | 2 | 30,000,000 | 103.4440 | 31,033,200 | 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 | 2 | 30,000,000 | 105.9010 | 31,770,300 | 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 | 107.0010 | 10,700,100 | 10,000,000 | 9,957,588 | | 4,828 | | | 4.375 | 4.444 | AO | 97,222 | 437,500 | 04/06/2017 | 04/11/2027 |
| 78520L-AB-6 | SABIC CAPITAL II BV CO.GUARNT | | D | | 1FE | 9,909,750 | 111.4660 | 11,118,773 | 9,975,000 | 9,916,260 | | 5,322 | | | 4.500 | 4.582 | AO | 100,997 | 448,875 | 10/03/2018 | 10/10/2028 |
| 786584-A#-9 | SAFRAN C-SR-UNSEC | | D | 1 | 1 | 20,000,000 | 108.8460 | 21,769,200 | 20,000,000 | 20,000,000 | | | | | 4.430 | 4.430 | FA | 349,478 | 886,000 | 02/09/2012 | 02/09/2024 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 786584-A@-1 | SAFRAN B-SR-UNSEC | | D | 1 | 1 | 55,000,000 | 104.7350 | 57,604,250 | 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 | 65.2500 | 5,383,125 | 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 | 67.5000 | 6,142,500 | 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 | 67.5000 | 3,645,000 | 5,400,000 | 1,998,000 | | | | | 5.375 | 21.678 | MS | | | 11/30/2015 | 09/26/2024 |
| 80007R-AE-5 | SANDS CHINA LTD SR UNSEC | | D | 2 | 2FE | 16,377,434 | 112.7180 | 18,626,650 | 16,525,000 | 16,389,017 | | 11,583 | | | 5.400 | 5.520 | FA | 354,461 | 889,871 | 01/23/2019 | 08/08/2028 |
| 80105N-AG-0 | SANOFI SR UNSEC | | D | 1 | 1FE | 69,283,200 | 102.6860 | 71,880,089 | 70,000,000 | 69,894,390 | | 81,212 | | | 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 | 103.1000 | 15,465,000 | 15,000,000 | 14,839,576 | | 50,872 | | | 4.500 | 4.904 | MN | 88,125 | 675,000 | 11/21/2016 | 11/14/2022 |
| 80414L-2E-4 | SAUDI ARABIAN OIL CO SR UNSEC | | D | | 1FE | 12,473,558 | 106.8560 | 13,570,749 | 12,700,000 | 12,478,598 | | 5,040 | | | 4.250 | 4.385 | AO | 112,448 | 269,875 | 04/26/2019 | 04/16/2039 |
| 80627D-AA-4 | IHO VERWALTUNGS GMBH SR SEC | | D | 1 | 3FE | | 0.0000 | | | | | | | | 4.125 | 0.000 | MN | | 7,820 | 09/08/2016 | 09/15/2021 |
| 80627D-AC-0 | IHO VERWALTUNGS GMBH SR SEC | | D | 1 | 3FE | 40,114,933 | 102.0000 | 40,637,820 | 39,841,000 | 39,976,936 | | (45,578) | | | 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 | 100.8260 | 32,692,936 | 32,425,000 | 32,409,654 | | 5,688 | | | 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 | 105.7380 | 21,147,690 | 20,000,000 | 19,970,357 | | 6,913 | | | 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 | 102.2980 | 59,353,387 | 58,020,000 | 57,817,949 | | 69,011 | | | 2.950 | 3.083 | 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 | 114.9670 | 74,728,416 | 65,000,000 | 64,988,374 | | 1,862 | | | 5.810 | 5.814 | MS | 1,111,969 | 3,776,500 | 03/15/2005 | 03/15/2025 |
| 81725W-AG-8 | SENSATA TECHNOLOGIES BV CO.GUARNT | | D | | 3FE | 32,696,835 | 106.5000 | 35,209,965 | 33,061,000 | 32,898,531 | | 37,500 | | | 4.875 | 5.018 | 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 | 111.2500 | 8,343,750 | 7,500,000 | 7,525,445 | | (4,484) | | | 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 | 108.6250 | 21,725,000 | 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 | 145.6170 | 123,774,561 | 85,000,000 | 85,425,262 | | (12,237) | | | 6.375 | 6.328 | JD | 240,833 | 5,418,750 | 02/05/2009 | 12/15/2038 |
| 822582-AM-4 | SHELL INTERNATIONAL FIN CO.GUARNT | | D | 1 | 1FE | 39,811,200 | 100.5280 | 40,211,136 | 40,000,000 | 39,994,677 | | 22,556 | | | 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 | 135.4910 | 33,872,768 | 25,000,000 | 24,900,413 | | 2,619 | | | 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 | 104.7620 | 15,714,297 | 15,000,000 | 14,987,367 | | 3,231 | | | 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 | 121.8180 | 16,201,742 | 13,300,000 | 13,220,036 | | 1,847 | | | 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 | 105.7430 | 16,416,603 | 15,525,000 | 15,497,717 | | 4,581 | | | 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 | 116.7710 | 23,354,214 | 20,000,000 | 19,860,610 | | 6,354 | | | 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 | 119.4200 | 23,286,974 | 19,500,000 | 19,464,430 | | 753 | | | 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 | 113.7780 | 48,782,483 | 42,875,000 | 42,154,115 | | 14,953 | | | 4.000 | 4.105 | MN | 242,958 | 1,715,000 | 05/05/2016 | 05/10/2046 |
| 822582-CE-0 | SHELL INTERNATIONAL FIN | | D | 1 | 1FE | 2,461,650 | 98.4230 | 2,460,563 | 2,500,000 | 2,461,766 | | 116 | | | 3.125 | 3.205 | MN | 11,719 | | 11/04/2019 | 11/07/2049 |
| 82460C-AJ-3 | SHINHAN BANK SUBORD | | D | | 2FE | 10,866,399 | 104.0960 | 11,346,446 | 10,900,000 | 10,877,851 | | 3,075 | | | 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 | 105.3100 | 9,820,125 | 9,325,000 | 9,284,188 | | 9,634 | | | 3.875 | 3.999 | MN | 56,209 | 361,344 | 10/29/2018 | 11/05/2023 |
| 82460C-AN-4 | SHINHAN BANK SUBORD | LS | D | | 2FE | 12,073,120 | 105.0770 | 12,819,378 | 12,200,000 | 12,080,335 | | 7,215 | | | 4.000 | 4.128 | AO | 92,178 | 244,000 | 04/15/2019 | 04/23/2029 |
| 82460P-2A-2 | SHINHAN FINANCIAL GROUP SUBORD | | D | 2 | 2FE | 8,250,000 | 101.2870 | 8,356,169 | 8,250,000 | 8,250,000 | | | | | 3.340 | 3.340 | FA | 111,751 | | 07/29/2019 | 02/05/2030 |
| 82481L-AD-1 | SHIRE ACQ INV IRELAND DA CO.GUARNT | | D | 1 | 2FE | 99,955,997 | 102.9520 | 102,952,440 | 100,000,000 | 99,968,118 | | 3,762 | | | 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 | 122.0440 | 91,532,840 | 75,000,000 | 75,096,144 | | (11,639) | | | 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 | 105.2840 | 21,056,709 | 20,000,000 | 19,970,513 | | 4,909 | | | 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 | 118.5870 | 35,576,020 | 30,000,000 | 29,795,600 | | 4,276 | | | 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 | 100.9530 | 71,676,847 | 71,000,000 | 69,665,620 | | 29,760 | | | 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 | 104.6260 | 20,925,200 | 20,000,000 | 19,972,389 | | 3,736 | | | 4.125 | 4.150 | MN | 135,208 | 825,000 | 04/25/2016 | 05/02/2026 |
| 82650N-AA-0 | SIGMA FINANCE NL CO.GUARNT | | D | 1 | 2FE | 9,305,884 | 107.8760 | 10,140,344 | 9,400,000 | 9,315,737 | | 8,085 | | | 4.875 | 5.009 | MS | 119,654 | 458,250 | 01/23/2019 | 03/27/2028 |
| 82929R-AC-0 | SINGAPORE TELECOMMUNICAT SR UNSEC | | D | 1 | 1FE | 68,444,430 | 142.0360 | 95,164,024 | 67,000,000 | 67,933,768 | | (45,225) | | | 7.375 | 7.198 | JD | 411,771 | 4,941,250 | 01/23/2002 | 12/01/2031 |
| 83051G-AK-4 | SKANDINAVISKA ENSKILDA SR UNSEC | | D | | 1FE | 9,991,800 | 102.0380 | 10,203,801 | 10,000,000 | 9,993,834 | | 2,034 | | | 3.050 | 3.079 | MS | 81,333 | 152,500 | 03/18/2019 | 03/25/2022 |
| 833636-AH-6 | SOCIEDAD QUIMICA Y MINER SR UNSEC | | D | 2 | 2FE | 9,923,412 | 106.1300 | 10,533,403 | 9,925,000 | 9,923,496 | | 84 | | | 4.250 | 4.252 | MN | 63,272 | 210,906 | 05/02/2019 | 05/07/2029 |
| 83367T-BJ-7 | SOCIETE GENERALE SUBORD | | D | | 2FE | 12,304,875 | 104.9950 | 13,124,424 | 12,500,000 | 12,386,317 | | 18,681 | | | 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 | 108.2880 | 32,486,413 | 30,000,000 | 29,926,770 | | 10,511 | | | 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 | 102.0260 | 10,202,600 | 10,000,000 | 9,989,270 | | 5,030 | | | 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 | 106.3440 | 21,268,734 | 20,000,000 | 19,899,426 | | 12,124 | | | 4.000 | 4.083 | JJ | 375,556 | 800,000 | 01/05/2017 | 01/12/2027 |
| 83368R-AT-9 | SOCIETE GENERALE SR UNSEC | | D | | 2FE | 29,981,100 | 105.0900 | 31,527,062 | 30,000,000 | 29,983,751 | | 2,651 | | | 3.875 | 3.889 | MS | 300,313 | 581,250 | 03/21/2019 | 03/28/2024 |
| 83545*-AC-2 | SONIC HEALTHCARE INVS GP A-SR-UNSECURED | | D | 1 | 2 | 25,000,000 | 102.8160 | 25,704,000 | 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 | | D | 1 | 3FE | 9,200,000 | 105.7620 | 9,730,058 | 9,200,000 | 9,200,000 | | | | | 6.750 | 6.750 | AO | 115,575 | 621,000 | 04/17/2018 | 04/24/2033 |
| 85628U-AF-3 | STATE BANK INDIA/LONDON SR UNSEC | | D | | 2FE | 12,917,310 | 107.2200 | 13,938,564 | 13,000,000 | 12,959,223 | | 8,274 | | | 4.875 | 4.957 | AO | 130,271 | 633,750 | 04/25/2014 | 04/17/2024 |
| 85628U-AJ-5 | STATE BANK INDIA/LONDON SR UNSEC | | D | | 2FE | 14,108,050 | 105.3060 | 14,874,478 | 14,125,000 | 14,110,955 | | 2,905 | | | 4.375 | 4.402 | JJ | 269,503 | 308,984 | 01/16/2019 | 01/24/2024 |
| 857004-AC-9 | STATE GRID OVERSEAS INV CO.GUARNT | | D | 1 | 1FE | 14,836,500 | 106.7990 | 16,019,865 | 15,000,000 | 14,920,399 | | 16,322 | | | 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 | 104.5610 | 12,024,501 | 11,500,000 | 11,494,796 | | 611 | | | 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 | 110.5680 | 5,528,407 | 5,000,000 | 4,984,709 | | 1,496 | | | 4.250 | 4.294 | MN | 34,826 | 212,500 | 04/24/2018 | 05/02/2028 |
| 85771P-AK-8 | EQUINOR ASA CO.GUARNT | | D | 1 | 1FE | 30,040,402 | 102.4970 | 30,851,481 | 30,100,000 | 30,075,914 | | 5,577 | | | 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 | 111.2770 | 46,736,510 | 42,000,000 | 41,789,635 | | 5,267 | | | 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 | 106.5230 | 10,652,284 | 10,000,000 | 9,996,540 | | 754 | | | 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 | 105.7500 | 7,402,500 | 7,000,000 | 6,994,329 | | 1,483 | | | 4.500 | 4.526 | JD | 14,000 | 315,000 | 12/09/2016 | 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 | C o d e | F o r e i g n | Bond Char | NAIC Desig-nation and Admini-strative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | 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 | Rate of | Effective Rate of | When Paid | Admitted Amount Due and Accrued | Amount Received During Year | Acquired | Stated Contractual Maturity Date |
| 85812R-AA-7 | OJSC NOVO-STEEL FUNDING SR UNSEC | | D | | 2FE | 9,000,000 | 105.0000 | 9,450,000 | 9,000,000 | 9,000,000 | | | | | 4.000 | 4.000 | MS | 100,000 | 360,000 | 09/14/2017 | 09/21/2024 |
| 864250-AA-6 | SURA ASSET MANAGEMENT CO.GUARNT | | D | 1 | 2FE | 14,840,424 | 107.5010 | 15,990,774 | 14,875,000 | 14,858,220 | | 3,426 | | | 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 | 105.4330 | 30,970,830 | 29,375,000 | 29,359,588 | | 3,969 | | | 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 | 106.1130 | 15,917,019 | 15,000,000 | 14,978,450 | | 4,845 | | | 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 | 106.2590 | 15,752,960 | 14,825,000 | 14,792,496 | | 5,177 | | | 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 | 106.8190 | 3,204,559 | 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 | 102.3640 | 20,472,854 | 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 | | D | | 1FE | 25,000,000 | 111.7090 | 27,927,361 | 25,000,000 | 25,000,000 | | | | | 4.306 | 4.306 | AO | 224,271 | 1,076,500 | 10/10/2018 | 10/16/2028 |
| 86562M-BP-4 | SUMITOMO MITSUI FINL GRP SR UNSEC | | D | | 1FE | 49,988,900 | 101.8980 | 50,948,884 | 50,000,000 | 49,989,340 | | 440 | | | 3.040 | 3.043 | JJ | 696,667 | | 07/09/2019 | 07/16/2029 |
| 86964W-AB-8 | SUZANO AUSTRIA GMBH CO.GUARNT | | D | 2 | 2FE | 3,513,549 | 117.6260 | 4,058,097 | 3,450,000 | 3,513,039 | | (510) | | | 7.000 | 6.850 | MS | 70,438 | 241,500 | 11/06/2018 | 03/16/2047 |
| 86964W-AF-9 | SUZANO AUSTRIA GMBH CO.GUARNT | | D | 2 | 2FE | 1,557,358 | 112.7500 | 1,691,250 | 1,500,000 | 1,555,570 | | (1,789) | | | 6.000 | 5.464 | JJ | 41,500 | | 08/14/2019 | 01/15/2029 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH CO.GUARNT | | D | 2 | 2FE | 4,927,565 | 105.1220 | 5,256,100 | 5,000,000 | 4,930,381 | | 2,816 | | | 5.000 | 5.179 | JJ | 147,222 | | 08/14/2019 | 01/15/2030 |
| 87124V-AD-1 | SYDNEY AIRPORT FINANCE SR SEC | | D | 1 | 2FE | 61,084,576 | 104.8040 | 63,317,431 | 60,415,000 | 60,672,208 | | (73,918) | | | 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 | 103.2980 | 30,217,743 | 29,253,000 | 29,099,684 | | 26,218 | | | 3.375 | 3.485 | AO | 167,291 | 987,289 | 05/28/2015 | 04/30/2025 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL SERIES WI | | D | 1 | 2FE | 35,051,473 | 116.3610 | 40,726,226 | 35,000,000 | 35,051,290 | | (183) | | | 5.000 | 4.977 | MN | 170,139 | | 12/13/2019 | 11/26/2028 |
| 87938W-AC-7 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 3,223,470 | 139.6950 | 4,190,845 | 3,000,000 | 3,171,606 | | (5,708) | | | 7.045 | 6.475 | JD | 6,458 | 211,350 | 01/05/2007 | 06/20/2036 |
| 87938W-AM-5 | TELEFONICA EMISIONES SAU CO.GUARNT | | D | 1 | 2FE | 42,000,000 | 100.9470 | 42,397,530 | 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 | 103.7710 | 4,410,282 | 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 | 40,791,635 | 108.1320 | 43,225,676 | 39,975,000 | 40,673,320 | | (68,782) | | | 4.103 | 3.822 | MS | 514,832 | 1,158,072 | 04/30/2019 | 03/08/2027 |
| 87946F-A@-9 | TELEPERFORMANCE SA B-SR-UNSEC | | D | 1 | 2 | 50,000,000 | 104.8490 | 52,424,500 | 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 | 123.1560 | 17,241,829 | 14,000,000 | 14,264,294 | | (35,538) | | | 7.500 | 7.098 | MN | 175,000 | 1,050,000 | 11/25/2003 | 11/01/2025 |
| 88032W-AM-8 | TENCENT HOLDINGS LTD SR UNSEC | | D | 2 | 1FE | 6,999,580 | 103.6530 | 7,255,714 | 7,000,000 | 6,999,619 | | 39 | | | 3.575 | 3.576 | AO | 55,611 | 125,125 | 04/03/2019 | 04/11/2026 |
| 88034Q-AA-5 | TENGIZCHEVROIL FIN CO IN SR SEC | | D | 4 | 2FE | 38,537,086 | 104.8680 | 40,898,442 | 39,000,000 | 38,672,455 | | 43,364 | | | 4.000 | 4.150 | FA | 589,333 | 1,560,000 | 11/15/2016 | 08/15/2026 |
| 88167A-AF-8 | TEVA PHARMACEUTICALS NE CO.GUARNT | | D | 1 | 3FE | 11,398,820 | 72.0000 | 9,360,000 | 13,000,000 | 11,466,801 | | 27,674 | | | 4.100 | 4.895 | AO | 133,250 | 533,000 | 08/04/2017 | 10/01/2046 |
| 88167A-AK-7 | TEVA PHARMACEUTICALS NE CO.GUARNT | LS | D | 1 | 3FE | 12,494,331 | 101.5210 | 12,639,365 | 12,450,000 | 12,489,358 | | (3,563) | | | 6.750 | 6.699 | MS | 280,125 | 840,375 | 05/17/2018 | 03/01/2028 |
| 88556L-AC-0 | THREE GORGES FIN I KY CO.GUARNT | LS | D | 1 | 1FE | 4,990,200 | 102.0350 | 5,101,750 | 5,000,000 | 4,993,362 | | 918 | | | 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 | 104.4810 | 52,240,721 | 50,000,000 | 49,889,781 | | 52,919 | | | 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 | 102.4370 | 7,682,740 | 7,500,000 | 7,492,763 | | 6,461 | | | 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 | 102.1380 | 35,748,200 | 35,000,000 | 35,029,850 | | (13,443) | | | 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 | 102.1270 | 15,319,005 | 15,000,000 | 14,989,477 | | 3,249 | | | 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 | 106.2540 | 21,250,898 | 20,000,000 | 19,977,703 | | 5,027 | | | 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 | 107.0230 | 36,816,044 | 34,400,000 | 34,281,803 | | 28,181 | | | 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 | 102.3760 | 10,237,600 | 10,000,000 | 9,911,999 | | 7,952 | | | 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 | 101.4000 | 32,711,640 | 32,260,000 | 31,742,913 | | 183,252 | | | 4.000 | 4.666 | JJ | 555,589 | 1,290,400 | 08/21/2015 | 07/26/2022 |
| 89387Y-AC-5 | TRANSPRTDRA DE GAS INTL SR UNSEC | | D | | 2FE | 17,250,000 | 114.3760 | 19,729,860 | 17,250,000 | 17,250,000 | | | | | 5.550 | 5.550 | MN | 159,563 | 957,375 | 10/17/2018 | 11/01/2028 |
| 89388A-AA-0 | TRANSPORT DE GAS PERU SR UNSEC | | D | 1 | 2FE | 40,820,525 | 106.8760 | 44,968,077 | 42,075,000 | 41,324,729 | | 98,216 | | | 4.250 | 4.574 | 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 | 105.5660 | 30,832,781 | 29,207,000 | 29,049,998 | | 22,177 | | | 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 | 100.9230 | 27,128,103 | 26,880,000 | 26,860,223 | | 2,164 | | | 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 | 105.6260 | 5,809,430 | 5,500,000 | 5,432,036 | | 8,334 | | | 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 | 107.3250 | 32,090,243 | 29,900,000 | 29,834,779 | | 16,126 | | | 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 | LS | D | 1 | 4FE | 10,000,000 | 100.0000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | 5.375 | 5.373 | MN | 86,597 | 537,500 | 08/15/2017 | 09/01/2025 |
| 900111-AB-1 | TURKCELL ILETISIM HIZMET SR UNSEC | | D | 1 | 3FE | 3,764,492 | 99.6750 | 3,837,488 | 3,850,000 | 3,775,835 | | 6,707 | | | 5.800 | 6.100 | AO | 49,622 | 223,300 | 04/05/2018 | 04/11/2028 |
| 90011Q-AB-6 | TURK TELEKOMUNIKASYON AS SR UNSEC | | D | | 3FE | 24,359,146 | 99.5000 | 25,372,500 | 25,500,000 | 24,844,308 | | 125,864 | | | 4.875 | 5.532 | JD | 41,438 | 1,243,125 | 04/21/2016 | 06/19/2024 |
| 90011Q-AC-4 | TURK TELEKOMUNIKASYON AS SR UNSEC | LS | D | | 3FE | 3,180,672 | 106.7500 | 3,416,000 | 3,200,000 | 3,182,934 | | 2,262 | | | 6.875 | 7.000 | FA | 75,167 | 110,000 | 02/21/2019 | 02/28/2025 |
| 900148-AA-5 | TURKIYE GARANTI BANKASI SR UNSEC | | D | | 4FE | 9,908,600 | 102.8750 | 10,287,500 | 10,000,000 | 9,984,653 | | 10,983 | | | 6.250 | 6.375 | AO | 123,264 | 625,000 | 04/14/2011 | 04/20/2021 |
| 900148-AD-9 | TURKIYE GARANTI BANKASI SR UNSEC | | D | | 4FE | 8,846,513 | 101.6500 | 9,300,975 | 9,150,000 | 8,992,475 | | 52,293 | | | 5.250 | 5.951 | MS | 144,113 | 480,375 | 01/26/2017 | 09/13/2022 |
| 90014T-AC-5 | TC ZIRAAT BANKASI AS SR UNSEC | | D | | 4FE | 6,975,000 | 98.1800 | 6,848,055 | 6,975,000 | 6,975,000 | | | | | 5.125 | 5.125 | MS | 91,353 | 357,469 | 09/25/2017 | 09/29/2023 |
| 900151-AH-4 | TURKIYE IS BANKASI A.S SR UNSEC | LS | D | | 4FE | 10,949,400 | 100.9500 | 11,104,500 | 11,000,000 | 10,982,141 | | 9,401 | | | 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 | | D | | 4FE | 1,150,000 | 101.0400 | 1,161,960 | 1,150,000 | 1,150,000 | | | | | 5.500 | 5.500 | AO | 12,299 | 63,250 | 10/17/2016 | 04/21/2022 |
| 90015L-AA-5 | EXPORT CREDIT BANK OF TU SR UNSEC | | D | | 4FE | 7,965,440 | 101.5000 | 8,120,000 | 8,000,000 | 7,991,561 | | 7,234 | | | 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 | LS | D | | 4FE | 14,972,400 | 99.4470 | 14,917,020 | 15,000,000 | 14,983,710 | | 3,751 | | | 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 | 97.7900 | 5,622,925 | 5,750,000 | 5,728,180 | | 7,411 | | | 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 | 101.1000 | 2,805,525 | 2,775,000 | 2,761,168 | | 2,696 | | | 6.125 | 6.258 | MN | 27,384 | 169,969 | 04/26/2018 | 05/03/2024 |
| 90016A-AB-6 | TURK SISE VE CAM FABRIKA CO.GUARNT | LS | D | 2 | 4FE | 9,837,600 | 105.5400 | 10,554,000 | 10,000,000 | 9,852,362 | | 14,762 | | | 6.950 | 7.250 | MS | 206,569 | 347,500 | 03/07/2019 | 03/14/2026 |
| 90016B-AE-8 | TURKIYE IS BANKASI A.S SR UNSEC | LS | D | | 4FE | 21,767,278 | 99.8000 | 21,631,650 | 21,675,000 | 21,739,715 | | (12,865) | | | 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 | 102.8140 | 55,057,006 | 53,550,000 | 53,543,897 | | 2,350 | | | 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 | 104.7090 | 12,355,696 | 11,800,000 | 11,776,002 | | 4,748 | | | 3.450 | 3.498 | FA | 169,625 | 407,100 | 07/31/2014 | 08/01/2024 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 902133-AT-4 | TYCO ELECTRONICS GROUP S CO.GUARNT | | D | 1 | 1FE | 6,309,630 | 105.6630 | 6,683,164 | 6,325,000 | 6,315,039 | | 1,424 | | | 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 | 102.8850 | 6,687,545 | 6,500,000 | 6,459,017 | | 4,674 | | | 3.125 | 3.219 | FA | 76,736 | 203,125 | 07/31/2017 | 08/15/2027 |
| 902613-AA-6 | UBS GROUP AG SR UNSEC | | D | 2 | 1FE | 14,275,000 | 101.7280 | 14,521,619 | 14,275,000 | 14,275,000 | | | | | 3.126 | 3.126 | FA | 171,057 | | 08/06/2019 | 08/13/2030 |
| 90261X-GD-8 | UBS AG STAMFORD CT SR UNSEC | | D | | 1FE | 49,890,500 | 101.6980 | 50,849,123 | 50,000,000 | 49,991,944 | | 13,105 | | | 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 | 124.8860 | 7,149,733 | 5,725,000 | 5,701,329 | | 402 | | | 4.500 | 4.526 | JD | 3,578 | 257,625 | 06/20/2018 | 06/26/2048 |
| 90351D-AB-3 | UBS GROUP FUNDING SWITZE CO.GUARNT | | D | | 1FE | 19,962,600 | 108.6890 | 21,737,779 | 20,000,000 | 19,976,728 | | 3,527 | | | 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 | 108.6520 | 32,188,162 | 29,625,000 | 29,581,114 | | 6,516 | | | 4.125 | 4.152 | AO | 257,984 | 1,222,031 | 03/29/2016 | 04/15/2026 |
| 91127K-AA-0 | UNITED OVERSEAS BANK LTD SR UNSEC | | D | | 1FE | 6,991,670 | 101.4720 | 7,103,075 | 7,000,000 | 6,996,270 | | 2,746 | | | 3.200 | 3.242 | AO | 42,311 | 224,000 | 04/16/2018 | 04/23/2021 |
| 91127K-AC-6 | UNITED OVERSEAS BANK LTD SUBORD | | D | 2 | 1FE | 10,364,328 | 103.7660 | 10,791,649 | 10,400,000 | 10,366,456 | | 2,128 | | | 3.750 | 3.792 | AO | 82,333 | 195,000 | 04/08/2019 | 04/15/2029 |
| 91911T-AE-3 | VALE OVERSEAS LIMITED CO.GUARNT | | D | | 2FE | 3,251,400 | 140.3750 | 4,211,250 | 3,000,000 | 3,186,849 | | (7,304) | | | 8.250 | 7.524 | JJ | 112,750 | 247,500 | 05/23/2006 | 01/17/2034 |
| 91911T-AH-6 | VALE OVERSEAS LIMITED CO.GUARNT | | D | 1 | 2FE | 6,463,090 | 130.0000 | 9,100,000 | 7,000,000 | 6,567,376 | | 12,393 | | | 6.875 | 7.527 | MN | 53,472 | 481,250 | 02/04/2008 | 11/21/2036 |
| 91911T-AK-9 | VALE OVERSEAS LIMITED CO.GUARNT | | D | 1 | 2FE | 16,164,496 | 130.2500 | 21,361,000 | 16,400,000 | 16,199,115 | | 4,576 | | | 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 | 107.3530 | 9,420,226 | 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 | 103.0000 | 4,686,500 | 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 | 102.8750 | 7,201,250 | 7,000,000 | 7,000,000 | | | | | 5.750 | 5.750 | JJ | 185,597 | 402,500 | 01/13/2015 | 01/15/2025 |
| 92857W-AB-6 | VODAFONE GROUP PLC SR UNSEC | | D | 1 | 2FE | 44,974,436 | 127.7130 | 55,108,163 | 43,150,000 | 44,331,405 | | (61,708) | | | 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 | 128.8690 | 2,577,375 | 2,000,000 | 1,990,572 | | 302 | | | 6.150 | 6.195 | FA | 42,367 | 123,000 | 02/20/2007 | 02/27/2037 |
| 92857W-BK-5 | VODAFONE GROUP PLC SR UNSEC | | D | | 2FE | 13,818,140 | 110.7360 | 15,502,982 | 14,000,000 | 13,841,869 | | 15,125 | | | 4.375 | 4.538 | MN | 52,743 | 612,500 | 05/23/2018 | 05/30/2028 |
| 92857W-BL-3 | VODAFONE GROUP PLC SR UNSEC | | D | | 2FE | 6,867,280 | 115.5350 | 8,087,457 | 7,000,000 | 6,873,606 | | 4,039 | | | 5.000 | 5.153 | MN | 30,139 | 350,000 | 05/23/2018 | 05/30/2038 |
| 92857W-BS-8 | VODAFONE GROUP PLC SR UNSEC | | D | | 2FE | 9,825,100 | 115.6090 | 11,560,896 | 10,000,000 | 9,826,483 | | 1,383 | | | 4.875 | 4.988 | JD | 16,250 | 243,750 | 06/12/2019 | 06/19/2049 |
| 928670-AB-4 | VOLKSWAGEN INTL FIN NV CO.GUARNT | | D | 1 | 2FE | 24,776,250 | 101.1770 | 25,294,136 | 25,000,000 | 24,983,506 | | 26,030 | | | 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 | 131.2170 | 13,121,704 | 10,000,000 | 9,988,386 | | 542 | | | 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 | 124.9100 | 32,476,584 | 26,000,000 | 25,235,994 | | 57,074 | | | 7.375 | 7.838 | JD | 85,222 | 1,917,500 | 10/23/2001 | 12/15/2028 |
| 92936M-AF-4 | WPP FINANCE 2010 CO.GUARNT | | D | 1 | 2FE | 47,045,299 | 105.4380 | 50,130,673 | 47,545,000 | 47,328,133 | | 40,319 | | | 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 | 105.7820 | 74,423,056 | 70,355,000 | 69,902,359 | | 25,364 | | | 4.322 | 4.388 | MN | 320,967 | 3,040,743 | 09/20/2018 | 11/23/2031 |
| 961214-EF-6 | WESTPAC BANKING CORP SUBORD | | D | 2 | 2FE | 11,400,000 | 104.6770 | 11,933,167 | 11,400,000 | 11,400,000 | | | | | 4.110 | 4.110 | JJ | 204,336 | | 07/16/2019 | 07/24/2034 |
| 961214-EG-4 | WESTPAC BANKING CORP SUBORD | | D | | 2FE | 9,500,000 | 109.7320 | 10,424,584 | 9,500,000 | 9,500,000 | | | | | 4.421 | 4.421 | JJ | 183,164 | | 07/16/2019 | 07/24/2039 |
| 97063P-AB-0 | WILLIS TOWERS WATSON PLC CO.GUARNT | | D | 1 | 2FE | 19,819,000 | 104.2070 | 20,841,459 | 20,000,000 | 19,972,304 | | 21,592 | | | 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 | 103.5120 | 34,314,388 | 33,150,000 | 33,141,013 | | 1,548 | | | 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 | 104.0480 | 36,416,702 | 35,000,000 | 35,059,481 | | (8,066) | | | 3.700 | 3.670 | MS | 381,306 | 1,295,000 | 09/28/2016 | 09/15/2026 |
| 980236-AQ-6 | WOODSIDE FINANCE LTD CO.GUARNT | | D | 2 | 2FE | 1,996,340 | 109.4800 | 2,189,604 | 2,000,000 | 1,996,585 | | 245 | | | 4.500 | 4.523 | MS | 29,250 | 45,000 | 02/25/2019 | 03/04/2029 |
| 984245-AQ-3 | YPF SOCIEDAD ANONIMA SR UNSEC | LS | D | | 5FE | 3,725,000 | 89.0000 | 3,315,250 | 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 | LS | D | 1 | 5FE | 5,450,000 | 79.0000 | 4,305,500 | 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 | 98.2500 | 7,074,000 | 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 | 101.2500 | 10,125,000 | 10,000,000 | 10,000,000 | | | | | 6.100 | 6.100 | MS | 177,917 | 610,000 | 03/12/2018 | 03/16/2023 |
| 984851-AD-7 | YARA INTERNATIONAL ASA SR UNSEC | | D | 1 | 2FE | 29,688,389 | 102.1640 | 30,204,643 | 29,565,000 | 29,647,919 | | (12,122) | | | 3.800 | 3.747 | JD | 78,019 | 1,123,470 | 06/21/2016 | 06/06/2026 |
| AM7711-86-5 | LIBERTY MUTUAL FIN EU CO.GUARNT | | B | | 2FE | 10,848,491 | 105.2910 | 11,810,447 | 11,217,000 | 11,206,092 | | 2,378 | | (240,146) | 1.750 | 1.766 | MAR | 150,173 | 196,892 | 03/20/2017 | 03/27/2024 |
| B95508-AA-9 | UMICORE SA/NV SR-UNSEC | | B | | 2 | 47,102,047 | 101.3050 | 45,453,527 | 44,868,000 | 44,868,000 | | | | (962,039) | 1.840 | 1.840 | JD | 55,038 | 823,695 | 12/07/2017 | 12/07/2027 |
| B95508-AB-7 | UMICORE SA/NV SR-UNSEC | | B | | 2 | 76,540,826 | 101.2120 | 73,794,175 | 72,910,500 | 72,910,500 | | | | (1,563,314) | 2.050 | 2.050 | JD | 99,644 | 1,491,268 | 12/07/2017 | 12/07/2029 |
| B95508-AD-3 | UMICORE SA/NV SR-UNSEC | | B | | 2IF | 76,590,500 | 99.1900 | 77,882,996 | 78,519,000 | 78,519,000 | | | | 1,928,500 | 1.770 | 1.770 | MS | 366,749 | | 09/26/2019 | 09/26/2029 |
| B95508-AE-1 | UMICORE SA/NV SR-UNSEC | | B | | 2IF | 32,760,033 | 97.6900 | 32,873,662 | 33,651,000 | 33,651,000 | | | | 890,967 | 1.950 | 1.950 | MS | 173,162 | | 09/26/2019 | 09/26/2031 |
| C2617@-AC-0 | COMPUTERSHARE INVESTOR SERVICE C-SR-UNSEC | | D | 1 | 2 | 23,000,000 | 103.2940 | 23,757,620 | 23,000,000 | 23,000,000 | | | | | 4.270 | 4.270 | FA | 387,384 | 982,100 | 02/09/2012 | 02/09/2022 |
| D2736#-AW-9 | FRITZ DRAXLMAIER GMBH & CO. KG SR-UNSEC | | D | | 2PL | 30,000,000 | 101.2000 | 30,360,000 | 30,000,000 | 30,000,000 | | | | | 4.680 | 4.680 | AO | 296,400 | | 10/15/2019 | 10/15/2027 |
| D5472#-AF-7 | MOLKEREI ALOIS MULLER GMBH & C F-SR-UNSEC | | D | 1 | 2 | 31,500,000 | 103.0960 | 32,475,240 | 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 | 0.0000 | | 86,000,000 | | | | | | 6.625 | 0.000 | AUG | | | 01/13/2012 | 08/13/2049 |
| F0405#-AA-9 | SERVIER S.A.S. SR-UNSEC | | D | | 2 | 75,000,000 | 103.8460 | 77,884,500 | 75,000,000 | 75,000,000 | | | | | 4.220 | 4.220 | JD | 96,708 | 1,582,500 | 06/20/2019 | 06/20/2026 |
| F0933*-AA-4 | BELLON S.A. A-SR-SEC | | D | 1 | 2 | 23,648,431 | 102.0050 | 24,122,582 | 23,648,431 | 23,648,431 | | | | | 5.200 | 5.201 | FA | 464,560 | 1,229,718 | 06/26/2012 | 02/15/2022 |
| F1840#-AB-8 | CHANEL SAS PRIN AT MAT | | B | | 1 | 81,589,200 | 109.2720 | 91,927,802 | 84,127,500 | 84,127,500 | | | | (1,803,824) | 2.044 | 2.044 | MS | 434,668 | 1,695,464 | 02/29/2016 | 03/30/2028 |
| F4113N-CE-7 | ORANGE SA SR UNSEC | | B | | 2FE | 23,879,679 | 184.2690 | 41,338,907 | 22,434,000 | 23,725,453 | | (56,591) | | (510,944) | 8.125 | 7.289 | JAN | 1,687,928 | 1,857,122 | 03/12/2003 | 01/28/2033 |
| F5309#-AC-1 | IPSOS SA B-SR-UNSEC | | D | 1 | 2PL | 40,000,000 | 101.8280 | 40,731,200 | 40,000,000 | 40,000,000 | | | | | 5.180 | 5.180 | MS | 535,267 | 2,072,000 | 09/28/2010 | 09/28/2020 |
| F84938-AE-9 | SODEXO B-SR | | D | 1 | 1 | 35,400,000 | 103.0590 | 36,482,886 | 35,400,000 | 35,400,000 | | | | | 4.850 | 4.850 | MS | 438,763 | 1,716,900 | 03/29/2011 | 03/29/2021 |
| F84938-AF-6 | SODEXO C-SR | | D | 1 | 1 | 8,260,000 | 106.9200 | 8,831,592 | 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 | 103.7000 | 21,777,000 | 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 | 106.7200 | 52,292,800 | 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 | 167.4590 | 18,783,831 | 11,217,000 | 11,257,202 | | (2,035) | | (241,187) | 6.125 | 5.996 | NOV | 69,455 | 675,802 | 02/05/2004 | 11/25/2033 |
| G02491-AB-7 | AMBER CIRCLE FUNDING LTD CO.GUARNT | | D | | 1FE | 9,651,700 | 102.2760 | 10,227,560 | 10,000,000 | 9,879,674 | | 38,287 | | | 3.250 | 3.688 | JD | 24,375 | 325,000 | 05/31/2013 | 12/04/2022 |
| G0566*-AA-7 | ARQIVA PP FINANCING PLC 2-SR-SEC | | D | 1 | 2FE | 17,900,000 | 105.5710 | 18,897,209 | 17,900,000 | 17,900,000 | | | | | 4.101 | 4.100 | JD | 2,198 | 791,180 | 06/27/2013 | 06/30/2025 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| G0566*-AB-5 | ARQIVA PP FINANCING PLC 2-SR-SEC | | B | 1 | 2FE | 38,247,863 | 106.3450 | 35,300,666 | 33,194,476 | 33,194,476 | | | | 1,253,006 | 4.101 | 4.101 | JD | 3,781 | 1,326,417 | 06/27/2013 | 06/30/2025 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC | | B | 4 | 2FE | 43,555,208 | 104.8690 | 48,796,325 | 46,530,743 | 46,530,743 | | | | 1,756,415 | 3.051 | 3.050 | JD | 3,890 | 1,431,149 | 11/23/2016 | 12/31/2029 |
| G0805#-AF-3 | AGGREKO PLC | | D | | 1 | 30,000,000 | 104.6560 | 31,396,800 | 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 | 105.1710 | 42,068,400 | 40,000,000 | 40,000,000 | | | | | 3.740 | 3.740 | JD | 8,311 | 1,496,000 | 06/29/2017 | 06/29/2029 |
| G1591#-AN-2 | BRITVIC PLC C-SR | | D | 1 | 2 | 9,000,000 | 101.3980 | 9,125,820 | 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 | 105.8150 | 22,221,150 | 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 | 106.0670 | 21,213,400 | 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 | 106.4550 | 22,355,550 | 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 | 104.7330 | 15,709,950 | 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 | 2PL | 22,000,000 | 103.0040 | 22,660,880 | 22,000,000 | 22,000,000 | | | | | 5.220 | 5.220 | MS | 290,290 | 1,148,400 | 03/31/2011 | 03/28/2021 |
| G1710#-AC-2 | CHRISTIE'S INTL PLC A-SR-UNSEC | | C | | 2PL | 20,000,000 | 106.0930 | 21,218,600 | 20,000,000 | 20,000,000 | | | | | 4.340 | 4.340 | MN | 110,911 | 434,000 | 05/15/2019 | 05/15/2026 |
| G1710#-AD-0 | CHRISTIE'S INTL PLC B-SR-UNSEC | | C | | 2PL | 10,000,000 | 107.9290 | 10,792,900 | 10,000,000 | 10,000,000 | | | | | 4.540 | 4.540 | MN | 58,011 | 227,000 | 05/15/2019 | 05/15/2029 |
| G1737@-AB-5 | BUUK INFRAST ISSUER PLC SR-UNSEC | | B | | 2FE | 30,729,690 | 104.9650 | 30,588,061 | 29,141,200 | 29,141,200 | | | | 1,100,005 | 2.830 | 2.830 | MS | 245,118 | 799,605 | 03/14/2018 | 03/14/2032 |
| G1745*-AA-9 | BROOKFIELD UTILITIES ISSUER UK A-SR-SEC | | D | 1 | 2FE | 43,000,000 | 105.6310 | 45,421,330 | 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 | 111.9640 | 51,907,630 | 46,361,000 | 46,361,000 | | | | 1,750,008 | 4.260 | 4.260 | AO | 405,968 | 1,926,709 | 04/17/2013 | 04/17/2025 |
| G1745*-AM-3 | BROOKFIELD UTILITIES ISSUER UK B-SR-SEC | | B | | 2FE | 11,872,657 | 118.8840 | 11,023,162 | 9,272,200 | 9,272,200 | | | | 350,002 | 4.510 | 4.510 | JD | 18,586 | 409,249 | 06/17/2014 | 06/15/2029 |
| G1745*-AR-2 | BROOKFIELD UTILITIES ISSUER UK | | B | | 2FE | 12,544,533 | 104.3690 | 13,824,718 | 13,246,000 | 13,246,000 | | | | 500,002 | 2.620 | 2.620 | MN | 49,165 | 337,986 | 11/10/2016 | 11/10/2026 |
| G1910#-AP-1 | COBHAM PLC C-SR-UNSEC | | D | 1 | 3 | 9,900,000 | 102.8160 | 10,178,784 | 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 | 104.2040 | 13,067,182 | 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 | 106.0860 | 53,043,000 | 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 | 106.2480 | 90,310,800 | 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 | | 1 | 21,641,274 | 105.4330 | 20,948,483 | 19,869,000 | 19,869,000 | | | | 750,003 | 3.460 | 3.460 | MN | 108,849 | 676,970 | 05/06/2016 | 05/04/2028 |
| G2730#-AD-4 | DERWENT LONDON PLC SR-UNSEC | | B | | 1 | 64,923,823 | 106.1400 | 63,266,870 | 59,607,000 | 59,607,000 | | | | 2,250,010 | 3.570 | 3.570 | MN | 336,929 | 2,095,476 | 05/06/2016 | 05/04/2031 |
| G2765*-AC-8 | DIONYSUS AVIATION DESIGNATED A | | D | | 2PL | 50,000,000 | 105.6850 | 52,842,500 | 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 | | 2PL | 50,000,000 | 106.0500 | 53,025,000 | 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 | 4 | 1FE | 42,344,558 | 105.0880 | 46,736,254 | 44,473,445 | 44,473,445 | | | | 1,678,758 | 2.740 | 2.737 | JD | 56,755 | 1,371,245 | 12/17/2018 | 06/15/2032 |
| G2956@-AE-1 | ABP ACQUISITIONS UK LTD SR-SEC | | D | 1 | 2 | 10,000,000 | 105.1040 | 10,510,400 | 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 | 107.0350 | 69,572,750 | 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 | 100.8750 | 15,131,250 | 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 | 12/02/2020 |
| G3663#-AC-5 | FORTH PORTS FINANCE PLC SR-UNSEC | | B | | 2IF | 25,004,063 | 105.8810 | 28,049,995 | 26,492,000 | 26,492,000 | | | | 1,487,937 | 2.970 | 2.970 | MS | 227,301 | | 09/17/2019 | 09/17/2029 |
| G3663#-AE-1 | FORTH PORTS FINANCE PLC SR-UNSEC | | B | | 2IF | 25,004,063 | 107.9170 | 28,589,372 | 26,492,000 | 26,492,000 | | | | 1,487,937 | 3.030 | 3.030 | MS | 231,893 | | 09/17/2019 | 09/17/2031 |
| G41205-AA-6 | PCCW-HKT CAPITAL NO5 LTD CO.GUARNT | | D | | 2FE | 21,907,490 | 102.7310 | 23,628,179 | 23,000,000 | 22,578,343 | 119,300 | | | | 3.750 | 4.369 | MS | 270,729 | 862,500 | 10/02/2013 | 03/08/2023 |
| G4273*-AJ-4 | HAMMERSON PLC | | D | | 2 | 37,000,000 | 102.6380 | 37,976,060 | 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 | 103.1790 | 38,192,842 | 37,016,100 | 37,016,100 | | | | (793,682) | 1.790 | 1.790 | JJ | 312,889 | 671,020 | 01/11/2017 | 01/11/2028 |
| G4588#-BB-6 | INTERMEDIATE CAPITAL GROUP-INC B-SR | | D | 1 | 2 | 30,000,000 | 110.3600 | 33,108,000 | 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 | 100.6940 | 25,173,500 | 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 | 105.1810 | 26,295,250 | 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 | 110.2200 | 27,555,000 | 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 | 102.6160 | 6,156,960 | 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 | 106.8200 | 10,682,000 | 10,000,000 | 10,000,000 | | | | | 4.660 | 4.660 | MS | 119,089 | 466,000 | 09/29/2016 | 09/29/2024 |
| G4588#-BQ-3 | INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC | | D | | 2 | 7,000,000 | 104.8820 | 7,341,740 | 7,000,000 | 7,000,000 | | | | | 4.760 | 4.760 | AO | 62,012 | 166,600 | 04/24/2019 | 04/24/2024 |
| G4588#-BR-1 | INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC | | D | | 2 | 15,000,000 | 107.7870 | 16,168,050 | 15,000,000 | 15,000,000 | | | | | 4.990 | 4.990 | MS | 197,521 | 374,250 | 03/26/2019 | 03/26/2026 |
| G4691#-AJ-4 | IMI GROUP LTD SR-UNSEC | | D | | 2 | 25,000,000 | 104.6270 | 26,156,750 | 25,000,000 | 25,000,000 | | | | | 3.920 | 3.920 | AO | 236,833 | 980,000 | 04/04/2018 | 04/05/2027 |
| G4R026-AB-6 | HKT CAPITAL NO 2 LTD CO.GUARNT | | D | | 2FE | 14,936,260 | 102.6710 | 15,913,968 | 15,500,000 | 15,171,136 | 55,030 | | | | 3.625 | 4.078 | AO | 138,908 | 561,875 | 06/10/2015 | 04/02/2025 |
| G5147*-AD-8 | JOHNSON MATTHEY PLC D-SR-UNSEC | | D | 1 | 1 | 60,000,000 | 104.2140 | 62,528,400 | 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 | 102.4800 | 40,992,000 | 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 | | 3 | 42,673,687 | 116.2930 | 42,190,573 | 36,279,546 | 41,968,031 | (101,669) | | | 1,589,208 | 8.000 | 6.671 | MS | 733,653 | 2,336,849 | 10/31/2017 | 03/31/2043 |
| G6031#-AC-3 | MERSEY LINK LTD Mezzanine Note | | B | | 3 | 34,613,738 | 116.2930 | 34,260,234 | 29,460,272 | 34,086,351 | (79,478) | | | 1,290,547 | 8.300 | 6.941 | MS | 618,093 | 1,934,854 | 10/31/2017 | 03/31/2043 |
| G6043#-AG-0 | THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT | | B | | 1Z | 96,547,500 | 129.9950 | 129,143,533 | 99,345,000 | 99,345,000 | | | | 2,797,500 | 2.570 | 2.570 | JD | 85,106 | | 12/19/2019 | 12/19/2031 |
| G6363#-AB-3 | NAC AVIATION 29 DESIGNATED ACT | | D | | 2PL | 50,000,000 | 106.1240 | 53,062,000 | 50,000,000 | 50,000,000 | | | | | 4.530 | 4.530 | JD | 12,583 | 2,423,958 | 06/29/2017 | 06/29/2024 |
| G6363#-AC-1 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2PL | 15,000,000 | 105.1850 | 15,777,750 | 15,000,000 | 15,000,000 | | | | | 5.450 | 5.450 | FA | 292,938 | 746,800 | 02/22/2018 | 02/22/2023 |
| G6363#-AD-9 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2PL | 35,000,000 | 107.6290 | 37,670,150 | 35,000,000 | 35,000,000 | | | | | 5.700 | 5.700 | FA | 714,875 | 1,826,105 | 02/22/2018 | 02/22/2025 |
| G6363#-AG-2 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2PL | 50,000,000 | 110.2840 | 55,142,000 | 50,000,000 | 50,000,000 | | | | | 5.580 | 5.580 | MS | 829,250 | 1,395,000 | 03/14/2019 | 03/14/2024 |
| G6363#-AH-0 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC | | D | | 2PL | 25,000,000 | 114.3930 | 28,598,250 | 25,000,000 | 25,000,000 | | | | | 5.830 | 5.830 | MS | 433,201 | 728,750 | 03/14/2019 | 03/14/2026 |
| G6596#-AA-4 | NORTH WEST ELECTRICITY NETWORK 1-SR-SEC | | B | 1 | 2 | 18,805,830 | 116.5350 | 18,523,471 | 15,895,200 | 15,895,200 | | | | 600,003 | 4.070 | 4.070 | JD | 19,767 | 628,877 | 12/18/2014 | 12/20/2029 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| G6750*-AD-4 | THE 1887 CO LTD D-SR-SEC | | B | | 2 | 30,808,001 | 104.5600 | 27,700,035 | 26,492,000 | 26,492,000 | | | | 1,000,004 | 2.910 | 2.910 | AO | 132,769 | 750,604 | 04/29/2015 | 04/29/2027 |
| G6970*-AQ-9 | PEEL PORTS GROUP LTD SR-UNSEC | | B | | 2FE | 74,504,700 | 129.9950 | 98,149,085 | 75,502,200 | 75,502,200 | | | | 997,500 | 2.840 | 2.841 | AO | 77,432 | | 12/18/2019 | 12/18/2026 |
| G7000#-AB-0 | ONE HOUSING GROUP LTD B-SR-UNSEC | | B | | 1Z | 25,749,000 | 100.4580 | 26,613,405 | 26,492,000 | 26,492,000 | | | | 743,000 | 2.870 | 2.870 | MN | 116,160 | | 11/06/2019 | 11/06/2031 |
| G7000#-AC-8 | ONE HOUSING GROUP LTD C-SR-UNSEC | | B | | 1Z | 38,623,500 | 100.4580 | 39,920,107 | 39,738,000 | 39,738,000 | | | | 1,114,500 | 3.110 | 3.110 | MN | 188,811 | | 11/06/2019 | 11/06/2034 |
| G7332#-AB-9 | RRPF ENGINE LEASING LIMITED Se B-SR-SEC | | D | 1 | 2FE | 40,000,000 | 104.7420 | 41,896,800 | 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 | 2FE | 55,000,000 | 103.4940 | 56,921,700 | 55,000,000 | 55,000,000 | | | | | 3.300 | 1.645 | FA | 722,070 | 2,042,910 | 10/30/2013 | 10/30/2025 |
| G7334@-AA-1 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 5,000,000 | 108.5920 | 5,429,600 | 5,000,000 | 5,000,000 | | | | | 4.030 | 4.031 | FA | 78,361 | 201,500 | 06/13/2018 | 06/13/2028 |
| G7334@-AB-9 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 11,000,000 | 109.7590 | 12,073,490 | 11,000,000 | 11,000,000 | | | | | 4.130 | 4.131 | FA | 176,672 | 454,300 | 06/13/2018 | 06/13/2030 |
| G7334@-AC-7 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 23,000,000 | 111.0850 | 25,549,550 | 23,000,000 | 23,000,000 | | | | | 4.230 | 4.231 | FA | 378,350 | 972,900 | 06/13/2018 | 06/13/2033 |
| G7334@-AF-0 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 31,000,000 | 101.6290 | 31,504,990 | 31,000,000 | 31,000,000 | | | | | 3.300 | 3.276 | FA | 406,389 | 1,141,271 | 06/13/2018 | 06/13/2030 |
| G7334@-AG-8 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 30,000,000 | 97.7010 | 29,310,300 | 30,000,000 | 30,000,000 | | | | | 3.120 | 3.096 | FA | 371,830 | 1,125,689 | 06/13/2018 | 06/13/2033 |
| G7334@-AL-7 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 6,000,000 | 110.5830 | 6,634,980 | 6,000,000 | 6,000,000 | | | | | 4.350 | 4.351 | FA | 101,500 | 130,500 | 02/11/2019 | 06/13/2026 |
| G7334@-AV-5 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 7,000,000 | 109.7510 | 7,682,570 | 7,000,000 | 7,000,000 | | | | | 4.460 | 4.461 | FA | 121,411 | 104,067 | 04/11/2019 | 06/13/2028 |
| G7334@-AW-3 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC | | D | | 2FE | 7,000,000 | 111.9440 | 7,836,080 | 7,000,000 | 7,000,000 | | | | | 4.610 | 4.610 | FA | 125,494 | 107,567 | 04/11/2019 | 02/11/2031 |
| G7605#-AA-1 | TANK & RAST GRUPPE GMBH CO KG | | B | | 2FE | 23,600,000 | 105.6220 | 23,695,239 | 22,434,000 | 22,434,000 | | | | (481,020) | 2.290 | 2.290 | AO | 104,175 | 512,262 | 10/17/2017 | 10/18/2032 |
| G7605#-AB-9 | TANK & RAST GRUPPE GMBH CO KG | | B | | 2FE | 47,200,000 | 111.8690 | 50,193,383 | 44,868,000 | 44,868,000 | | | | (962,039) | 2.760 | 2.760 | AO | 251,111 | 1,234,798 | 10/17/2017 | 10/18/2036 |
| G7737#-AC-8 | SCOTIA GAS NETWORKS LTD 3-SR-UNSEC | | B | | 2PL | 15,364,845 | 105.7840 | 15,413,364 | 14,570,600 | 14,570,600 | | | | 550,002 | 2.900 | 2.900 | MS | 125,590 | 409,692 | 03/14/2018 | 03/14/2030 |
| G7737#-AD-6 | SCOTIA GAS NETWORKS LTD 4-SR-UNSEC | | B | | 2PL | 26,539,278 | 106.7060 | 26,855,126 | 25,167,400 | 25,167,400 | | | | 950,004 | 3.020 | 3.020 | MS | 225,905 | 736,931 | 03/14/2018 | 03/14/2033 |
| G7996#-AD-2 | SEGRO PLC SR-UNSEC | | B | | 1PL | 36,270,000 | 104.4880 | 36,333,299 | 34,772,700 | 34,772,700 | | | | (745,580) | 1.820 | 1.820 | AO | 138,878 | 630,043 | 10/12/2018 | 10/12/2028 |
| G8401*-AE-1 | SSP FINANCING LTD SR-UNSEC | | D | | 2PL | 9,000,000 | 107.3400 | 9,660,600 | 9,000,000 | 9,000,000 | | | | | 4.350 | 4.350 | AO | 82,650 | 391,500 | 10/15/2018 | 10/15/2025 |
| G8401*-AF-8 | SSP FINANCING LTD SR-UNSEC | | D | | 2PL | 9,000,000 | 108.7840 | 9,790,560 | 9,000,000 | 9,000,000 | | | | | 4.500 | 4.500 | AO | 85,500 | 405,000 | 10/15/2018 | 10/15/2028 |
| G8401*-AK-7 | SSP FINANCING LTD SR-UNSEC | | D | | 2PL | 14,000,000 | 103.4580 | 14,484,120 | 14,000,000 | 14,000,000 | | | | | 4.060 | 4.060 | JJ | 262,096 | | 07/15/2019 | 07/15/2026 |
| G8401*-AL-5 | SSP FINANCING LTD 2B-SR-UNSEC | | D | | 2PL | 15,000,000 | 100.0000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | 4.250 | 4.250 | JD | 26,563 | | 12/16/2019 | 12/16/2027 |
| G8401*-AM-3 | SSP FINANCING LTD 2C-SR-UNSEC | | D | | 2PL | 13,000,000 | 100.0000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | 4.350 | 4.350 | JD | 23,563 | | 12/16/2019 | 12/16/2029 |
| G9006@-AK-2 | TRANSMISSION FINANCE DAC Corporate Bond | | B | 1 | 2 | 74,116,306 | 109.3990 | 79,763,358 | 72,910,500 | 72,910,500 | | | | (1,563,314) | 1.930 | 1.930 | MN | 222,802 | 1,402,246 | 05/05/2016 | 05/04/2029 |
| G9059Z-AA-4 | TRINITY ACQUISITION PLC CO.GUARNT | | B | 1 | 2FE | 23,507,597 | 104.0360 | 23,339,495 | 22,434,000 | 22,906,369 | | (214,999) | | (495,348) | 2.125 | 1.127 | MAY | 286,555 | 476,361 | 05/18/2017 | 05/26/2022 |
| K3752#-AG-3 | COPENHAGEN AIRPORTS A/S SR-UNSEC | | D | 1 | 2 | 18,000,000 | 103.7690 | 18,678,420 | 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 | 105.5910 | 21,118,200 | 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 | 107.2720 | 26,818,000 | 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 | 107.1530 | 13,394,125 | 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 | 108.5000 | 3,255,000 | 3,000,000 | 2,917,799 | | 33,263 | | | 6.510 | 7.903 | MS | 61,845 | 195,300 | 07/24/2008 | 03/07/2022 |
| LW9258-40-8 | TEVA PHARMACEUTICALS NE CO.GUARNT | | D | 1 | 3FE | 44,427,776 | 83.2500 | 37,545,750 | 45,100,000 | 44,611,801 | | 61,798 | | | 3.150 | 3.327 | 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 | 4 | 20,000,000 | 101.4200 | 20,284,000 | 20,000,000 | 20,000,000 | | | | | 4.440 | 4.440 | MN | 76,467 | 888,000 | 05/30/2013 | 05/30/2023 |
| M5920A-AF-6 | ISRAEL CHEMICALS LIMITED SR UNSEC | | D | 1 | 2FE | 17,719,538 | 105.8860 | 18,794,765 | 17,750,000 | 17,733,596 | | 2,821 | | | 4.500 | 4.521 | JD | 64,344 | 798,750 | 01/30/2015 | 12/02/2024 |
| M5R07D-AG-5 | ISRAEL CHEMICALS LIMITED SR UNSEC | | D | 1 | 2FE | 8,000,000 | 119.0170 | 9,521,360 | 8,000,000 | 8,000,000 | | | | | 6.375 | 6.375 | MN | 43,917 | 510,000 | 05/23/2018 | 05/31/2038 |
| N2557F-DK-7 | DEUTSCHE TELEKOM INT FIN CO.GUARNT | | B | | 3FE | 23,349,500 | 175.5990 | 39,393,969 | 22,434,000 | 23,337,535 | | (40,852) | | (502,005) | 7.500 | 6.900 | JAN | 1,576,526 | 1,696,430 | 03/12/2003 | 01/24/2033 |
| N3166#-AE-5 | FERRING BV B-SR | | D | 1 | 2 | 20,000,000 | 103.8690 | 20,773,800 | 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 | 101.2910 | 30,387,300 | 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 | 104.3190 | 41,727,600 | 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 | 10.3160 | 5,660,081 | 54,867,224 | 5,047,785 | | | | | 7.250 | 185.062 | JD | | | 08/31/2015 | 02/28/2020 |
| N4445#-AV-8 | IMTECH CAPITAL B.V. SUB | | D | | 6* | 779,319 | 10.3160 | 873,850 | 8,470,857 | 779,319 | | | | | 7.250 | 185.062 | JD | | | 08/31/2015 | 07/15/2020 |
| N6587*-AA-1 | ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC | | | | 2 | 16,748,922 | 101.5300 | 17,082,930 | 16,825,500 | 16,825,500 | | | | 76,578 | 1.550 | 1.550 | MN | 22,457 | 128,073 | 05/28/2019 | 05/31/2029 |
| N6587*-AB-9 | ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC | | | | 2 | 26,798,276 | 101.4250 | 27,304,421 | 26,920,800 | 26,920,800 | | | | 122,524 | 1.740 | 1.740 | MN | 40,336 | 230,035 | 05/28/2019 | 05/31/2031 |
| N6777#-AG-4 | OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC | | D | 1 | 3PL | 18,750,000 | 101.8800 | 19,102,500 | 18,750,000 | 18,750,000 | | | | | 6.000 | 6.002 | JD | 3,125 | 1,153,125 | 03/30/2012 | 03/30/2024 |
| N7338@-AB-7 | RED ELECTRICA DE ESPANA B.V. B-SR-UNSEC | | D | 1 | 1 | 23,500,000 | 101.9690 | 25,492,250 | 25,000,000 | 24,835,351 | | 196,057 | | | 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 | 111.9710 | 16,795,650 | 15,000,000 | 14,328,634 | | 93,418 | | | 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 | 2PL | 83,197,729 | 110.2420 | 84,087,747 | 76,275,600 | 76,275,600 | | | | (1,635,467) | 2.470 | 2.470 | JD | 5,233 | 1,895,807 | 04/05/2018 | 03/31/2036 |
| N9061@-AF-7 | VTTI B.V. SR-UNSEC | | D | | 2 | 12,000,000 | 101.7610 | 12,211,320 | 12,000,000 | 12,000,000 | | | | | 3.800 | 3.800 | JD | 20,267 | 456,000 | 12/13/2017 | 12/15/2024 |
| N9061@-AG-5 | VTTI B.V. SR-UNSEC | | D | | 2 | 24,000,000 | 100.7130 | 24,171,120 | 24,000,000 | 24,000,000 | | | | | 4.050 | 4.050 | JD | 43,200 | 972,000 | 12/13/2017 | 12/15/2027 |
| P3143N-AG-9 | CODELCO INC SR UNSEC | LS | | | 1FE | 2,345,060 | 125.4330 | 3,135,825 | 2,500,000 | 2,381,184 | | 4,390 | | | 5.625 | 6.099 | MS | 39,063 | 140,625 | 10/16/2009 | 09/21/2035 |
| P3596@-AA-3 | EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC | | D | | 2PL | 40,000,000 | 121.5880 | 48,635,200 | 40,000,000 | 40,000,000 | | | | | 6.020 | 6.020 | JD | 6,689 | 2,201,194 | 09/30/2019 | 12/31/2040 |
| P3753#-AA-0 | ERGON PERU SAC SR-UNSEC | | D | 4 | 2PL | 29,308,824 | 104.6050 | 30,658,496 | 29,308,824 | 29,308,824 | | | | | 4.870 | 4.870 | JJ | 646,268 | | 12/31/2019 | 06/30/2034 |
| P4000*-AE-5 | CORPORACI?N INMOBILIARIA VESTA SR-UNSEC | | D | | 2FE | 50,000,000 | 105.7220 | 52,861,000 | 50,000,000 | 50,000,000 | | | | | 5.180 | 5.180 | JD | 122,306 | 1,215,861 | 06/25/2019 | 06/14/2029 |
| P4000@-AA-1 | ELETRANS SA SR-SEC | | D | 4 | 1PL | 26,506,500 | 106.2340 | 28,158,915 | 26,506,500 | 26,506,500 | | | | | 4.060 | 4.060 | JD | 8,968 | 1,076,007 | 01/10/2018 | 12/28/2037 |
| P7354P-AA-2 | OI SA CO.GUARNT | | D | | 4FE | 16,428,132 | 89.5000 | 13,123,385 | 14,663,000 | 16,164,057 | | (182,672) | | | 10.000 | 7.706 | FA | 594,666 | 2,199,450 | 07/31/2018 | 07/27/2025 |
| P8334#-AA-7 | TE CREEMOS HLDG S.A.P.I. DE C. SR-UNSEC | | D | | 4 | 27,500,000 | 100.0000 | 27,500,000 | 27,500,000 | 27,500,000 | | | | | 10.000 | 10.123 | FMAN | 328,472 | 2,788,194 | 11/16/2018 | 11/16/2023 |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC | | D | 4 | 2FE | 56,151,837 | 100.9160 | 56,666,188 | 56,151,837 | 56,151,837 | | | | | 4.090 | 4.091 | JD | 102,072 | 771,869 | 08/14/2019 | 12/15/2026 |

# 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 |
| P9798*-AB-6 | VIRUTEX ILKO S.A. SR-UNSEC | | D | | 3PL | 30,000,000 | 104.4890 | 31,346,700 | 30,000,000 | 30,000,000 | | | | | 6.250 | 6.250 | MS | 593,750 | 1,875,000 | 09/06/2018 | 03/07/2025 |
| Q0455#-AK-4 | APT PIPELINES LTD F-SR | | D | 1 | 2 | 100,000,000 | 107.2760 | 107,276,000 | 100,000,000 | 100,000,000 | | | | | 6.140 | 6.140 | MN | 784,556 | 6,140,000 | 05/15/2007 | 05/15/2022 |
| Q0697#-AC-0 | AUSGRID FINANCE PTY LTD | | D | | 2FE | 75,000,000 | 100.5650 | 75,423,750 | 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 | 106.7150 | 69,364,750 | 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 | 106.9910 | 24,002,361 | 22,434,000 | 22,434,000 | | | | (481,020) | 1.930 | 1.930 | NOV | 59,150 | 425,083 | 11/12/2014 | 11/12/2024 |
| Q1297#-AG-3 | CSL FINANCE PTY LTD C-SR | | B | 1 | 1 | 24,862,943 | 109.2460 | 24,508,248 | 22,434,000 | 22,434,000 | | | | (481,020) | 2.100 | 2.100 | NOV | 64,360 | 462,525 | 11/12/2014 | 11/12/2026 |
| Q1297#-AJ-7 | CSL FINANCE PTY LTD SR | | B | | 1 | 51,366,345 | 104.4330 | 53,953,813 | 51,663,567 | 51,663,567 | | | | 793,692 | 0.955 | 0.955 | OCT | 113,753 | 480,818 | 10/07/2015 | 10/08/2025 |
| Q1629#-AA-5 | BRISBANE AIRPORT CORP PTY LTD A-SR-SEC | | D | 1 | 2 | 16,000,000 | 103.5750 | 16,572,000 | 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 | 108.3440 | 42,254,160 | 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 | 102.7390 | 10,273,900 | 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 | 102.3500 | 15,352,500 | 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 | 101.1650 | 10,116,500 | 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 | 102.6350 | 40,027,650 | 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 | 102.9710 | 15,445,650 | 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 | 102.7310 | 17,464,270 | 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 | 103.4010 | 6,721,065 | 6,500,000 | 6,500,000 | | | | | 4.640 | 4.640 | JJ | 138,233 | 301,600 | 07/16/2014 | 07/16/2024 |
| Q2308#-AA-1 | CHARTER HALL INV MGMT LTD | | D | | 2FE | 15,000,000 | 105.2930 | 15,793,950 | 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 | 105.7070 | 19,027,260 | 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 | 101.3610 | 17,231,370 | 17,000,000 | 17,000,000 | | | | | 3.550 | 3.550 | JJ | 266,546 | 603,500 | 07/22/2015 | 07/22/2027 |
| Q2308*-AB-3 | CHARTER HALL RETAIL MGMT LTD SR-UNSEC | | D | | 2 | 32,000,000 | 104.3050 | 33,377,600 | 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 | 2PL | 35,000,000 | 103.2200 | 36,127,000 | 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 | | 2PL | 20,000,000 | 107.0610 | 21,412,200 | 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 | 105.6390 | 21,127,800 | 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 | 101.2000 | 60,720,000 | 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 | 104.3340 | 19,823,460 | 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 | 106.5980 | 27,715,480 | 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 | 108.9490 | 21,789,800 | 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 | 112.5630 | 45,025,200 | 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 | 104.1170 | 20,823,400 | 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 | 104.9180 | 10,491,800 | 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 | 106.3080 | 56,343,240 | 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 | 2PL | 75,000,000 | 103.5940 | 77,695,500 | 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 | 2PL | 50,000,000 | 105.0730 | 52,536,500 | 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 | 112.7390 | 95,828,150 | 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 | 0.0000 | | | | | | | | | 11.900 | 0.000 | JAJO | | 554,496 | 10/02/2018 | 09/25/2022 |
| Q3973#-AC-9 | GPT FUNDS MGMT LTD C-SR-UNSEC | | D | | 1 | 29,000,000 | 113.3480 | 32,870,920 | 29,000,000 | 29,000,000 | | | | | 4.400 | 4.400 | FA | 510,400 | 638,000 | 02/07/2019 | 02/07/2032 |
| Q4352*-AA-6 | GROWTHPOINT PROP AUSTRALIA LTD SR-SEC | | D | | 2 | 30,000,000 | 107.2330 | 32,169,900 | 30,000,000 | 30,000,000 | | | | | 4.430 | 4.430 | MN | 140,283 | 664,500 | 05/23/2019 | 05/23/2029 |
| Q4352*-AB-4 | GROWTHPOINT PROP AUSTRALIA LTD SER A GUARANTEED SEN SEC | | D | | 2 | 33,000,000 | 105.9360 | 34,958,880 | 33,000,000 | 33,000,000 | | | | | 4.230 | 4.230 | JD | 62,040 | 697,950 | 08/26/2019 | 06/15/2027 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SR-SEC | | D | 1 | 2FE | 13,351,506 | 103.5590 | 13,826,686 | 13,351,506 | 13,351,506 | | | | | 3.780 | 3.798 | MJSD | 5,608 | 504,687 | 05/27/2015 | 06/27/2027 |
| Q4436#-AB-0 | HALLETT HILL NO. 2 PTY LTD SR-SEC | | B | 1 | 2FE | 7,451,032 | 112.2220 | 7,710,669 | 6,870,907 | 6,870,907 | | | | (25,451) | 4.876 | 4.906 | MJSD | 3,723 | 332,412 | 05/27/2015 | 06/27/2027 |
| Q5601@-AA-0 | LLITST FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 18,000,000 | 108.5060 | 19,531,080 | 18,000,000 | 18,000,000 | | | | | 4.300 | 4.300 | AO | 176,300 | 387,000 | 04/09/2019 | 04/09/2029 |
| Q5601@-AB-8 | LLITST FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 9,000,000 | 109.4420 | 9,849,780 | 9,000,000 | 9,000,000 | | | | | 4.400 | 4.400 | AO | 90,200 | 198,000 | 04/09/2019 | 04/09/2031 |
| Q5664#-AA-2 | LONSDALE FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 23,000,000 | 107.0780 | 24,627,940 | 23,000,000 | 23,000,000 | | | | | 4.190 | 4.190 | AO | 240,925 | 961,023 | 10/02/2018 | 10/01/2028 |
| Q5664#-AB-0 | LONSDALE FINANCE PTY LTD SR-SEC | | D | | 2FE | 22,000,000 | 108.1760 | 23,798,720 | 22,000,000 | 22,000,000 | | | | | 4.270 | 4.270 | AO | 234,850 | 936,791 | 10/02/2018 | 10/01/2030 |
| Q5664#-AH-7 | LONSDALE FINANCE PTY LTD 2019-SR-UNSEC | | D | | 2FE | 83,000,000 | 102.7090 | 85,248,470 | 83,000,000 | 83,000,000 | | | | | 3.850 | 3.851 | AO | 798,875 | 727,864 | 07/09/2019 | 07/09/2031 |
| Q6235#-AM-4 | MIRVAC GROUP FINANCE LTD L-SR-UNSEC | | D | 1 | 1 | 40,000,000 | 106.7330 | 42,693,200 | 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 | 1 | 50,000,000 | 106.4940 | 53,247,000 | 50,000,000 | 50,000,000 | | | | | 3.630 | 3.630 | MS | 519,292 | 1,815,000 | 09/20/2016 | 09/18/2028 |
| Q6235#-AT-9 | MIRVAC GROUP FINANCE LTD SR-UNSEC | | D | | 1PL | 27,000,000 | 105.1600 | 28,393,200 | 27,000,000 | 27,000,000 | | | | | 4.080 | 4.080 | MS | 315,180 | 275,400 | 06/18/2019 | 09/18/2030 |
| Q6235#-AU-6 | MIRVAC GROUP FINANCE LTD SR-UNSEC | | D | | 1PL | 20,000,000 | 105.2720 | 21,054,400 | 20,000,000 | 20,000,000 | | | | | 4.160 | 4.160 | MS | 238,044 | 208,000 | 06/18/2019 | 09/18/2032 |
| Q6518#-AA-8 | NSW PORTS FINANCE CO PTY LTD SR-SEC | | D | | 2 | 13,000,000 | 100.4270 | 13,055,510 | 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 | | 2FE | 17,000,000 | 99.6210 | 16,935,570 | 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 | 2PL | 91,992,089 | 116.8690 | 98,415,385 | 84,210,000 | 84,210,000 | | | | (311,923) | 4.870 | 4.900 | JAJO | 1,025,257 | 4,063,479 | 12/19/2017 | 09/30/2039 |
| Q6568@-AE-1 | NETWORK FINANCE CO PTY LTD E-SR-SEC | | B | | 2Z | 59,482,266 | 83.4510 | 43,921,304 | 52,631,250 | 52,631,250 | | | | (194,952) | 0.935 | 1.706 | JAJO | 121,340 | 1,724,784 | 02/14/2018 | 02/14/2030 |
| Q6568@-AH-4 | NETWORK FINANCE CO PTY LTD SR-SEC | | B | | 2FE | 49,322,000 | 112.4850 | 51,308,627 | 45,613,750 | 45,613,750 | | | | (168,958) | 4.360 | 4.361 | AO | 486,141 | 1,571,772 | 12/13/2018 | 12/13/2028 |
| Q6646*-AA-7 | NEW TERMINAL FINANCING CO PTY A-SR-SEC | | D | 1 | 2 | 3,000,000 | 102.4060 | 3,072,180 | 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 | 102.4120 | 17,410,040 | 17,000,000 | 17,000,000 | | | | | 3.830 | 3.830 | MS | 193,521 | 651,100 | 05/05/2015 | 09/14/2027 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 06993#-AB-0 | NOVION RE LTD B-SR-UNSEC | | D | 1 | 1FE | 15,000,000 | 106.5510 | 15,982,650 | 15,000,000 | 15,000,000 | | | | | 3.790 | 3.790 | JD | 18,950 | 568,500 | 12/19/2014 | 12/19/2027 |
| 06993#-AC-8 | NOVION RE LTD C-SR-UNSEC | | D | 1 | 1FE | 15,000,000 | 107.7070 | 16,156,050 | 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 | 108.3510 | 20,586,690 | 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 | 108.4010 | 13,008,120 | 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 | 108.7170 | 17,394,720 | 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 | | 2PL | 5,000,000 | 102.6060 | 5,130,300 | 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 | 103.6200 | 5,181,000 | 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 | 105.9180 | 47,663,100 | 45,000,000 | 45,198,121 | | (38,702) | | | 4.570 | 4.462 | 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 | 100.4880 | 23,112,240 | 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 | 145,375,029 | 110.0100 | 146,417,087 | 133,094,343 | 133,094,343 | | | | (492,996) | 3.950 | 0.000 | JAJO | 1,296,302 | 5,131,953 | 10/19/2016 | 07/02/2040 |
| Q7724#-AE-8 | POWERCO LTD B-SR-SEC | | D | 1 | 2 | 40,000,000 | 105.8640 | 42,345,600 | 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 | 110.0780 | 16,511,700 | 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 | 122.4200 | 41,206,572 | 33,660,000 | 33,660,000 | | | | 100,025 | 6.620 | 6.620 | AO | 470,417 | 2,160,523 | 10/15/2014 | 04/15/2027 |
| Q7795#-AA-0 | QIC FINANCE-SHOPPING CENTRE FU | | D | | 1 | 35,000,000 | 106.7330 | 37,356,550 | 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 | 107.6290 | 16,144,350 | 15,000,000 | 15,000,000 | | | | | 3.960 | 3.960 | JJ | 280,500 | 594,000 | 07/11/2017 | 07/11/2029 |
| Q7795*-AA-4 | QIC FINANCE-PROPERTY FUND PTY SR-UNSEC | | D | | 1IF | 50,000,000 | 100.9160 | 50,458,000 | 50,000,000 | 50,000,000 | | | | | 3.670 | 3.670 | FA | 734,000 | | 08/07/2019 | 08/07/2029 |
| Q8501*-AD-1 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC | | D | | 2FE | 10,308,400 | 102.1810 | 10,218,100 | 10,000,000 | 10,296,388 | | (12,012) | | | 4.410 | 4.003 | MS | 133,525 | 220,500 | 07/24/2019 | 09/12/2028 |
| Q8501*-AE-9 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC | | D | | 2FE | 24,157,560 | 111.5940 | 26,782,560 | 24,000,000 | 24,153,311 | | (4,249) | | | 4.610 | 4.538 | MS | 334,993 | 1,014,200 | 07/24/2019 | 09/12/2031 |
| Q8501*-AF-6 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC | | D | | 2FE | 30,000,000 | 112.4570 | 33,737,100 | 30,000,000 | 30,000,000 | | | | | 4.710 | 4.710 | MS | 427,825 | 1,413,000 | 09/12/2018 | 09/12/2033 |
| Q8773#-AN-6 | STOCKLAND FINANCE PTY LTD G-SR | | D | 1 | 1FE | 10,000,000 | 101.3790 | 10,137,900 | 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 | 103.4280 | 31,028,400 | 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 | 105.8570 | 31,757,100 | 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 | 104.6810 | 31,404,300 | 30,000,000 | 30,000,000 | | | | | 3.730 | 3.730 | JJ | 512,875 | 1,119,000 | 01/16/2018 | 01/16/2030 |
| Q8773#-AT-5 | STOCKLAND TRUST MGMT LTD SR-UNSEC | | D | | 1 | 27,000,000 | 106.3790 | 28,722,330 | 27,000,000 | 27,000,000 | | | | | 3.810 | 3.810 | AO | 174,308 | 514,350 | 04/30/2019 | 04/30/2029 |
| Q8773#-AU-2 | STOCKLAND TRUST MGMT LTD SR-UNSEC | | D | | 1 | 34,000,000 | 106.8990 | 36,345,660 | 34,000,000 | 34,000,000 | | | | | 3.910 | 3.910 | AO | 225,259 | 664,700 | 04/30/2019 | 04/30/2031 |
| Q8806#-AB-3 | TABCORP FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 75,000,000 | 108.9520 | 81,714,000 | 75,000,000 | 75,000,000 | | | | | 4.720 | 4.720 | JD | 186,833 | 3,540,000 | 06/12/2018 | 06/12/2028 |
| Q8806#-AC-1 | TABCORP FINANCE PTY LTD SR-UNSEC | | D | | 2FE | 89,338,200 | 109.1690 | 98,252,100 | 90,000,000 | 89,389,761 | | 42,685 | | | 4.820 | 4.903 | JD | 228,950 | 4,338,000 | 10/23/2018 | 06/12/2030 |
| Q8852#-AA-8 | TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE | | B | | 6* | 25,871,143 | 233.5060 | 88,695,514 | 37,984,200 | 24,946,702 | | | | 74,132 | 6.720 | 10.944 | MJSD | 34,966 | 1,510,925 | 03/31/2013 | 12/24/2034 |
| Q8852#-AB-8 | TATTS GROUP LTD B-SR | | D | 1 | 2FE | 50,000,000 | 102.3270 | 51,163,500 | 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 | 106.0480 | 51,182,676 | 48,263,688 | 48,450,482 | | (91,994) | | | 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 | 2 | 18,525,414 | 116.4650 | 21,191,724 | 18,195,787 | 18,379,277 | | (20,997) | | | 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 | 104.9460 | 5,247,300 | 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 | 106.1470 | 31,844,100 | 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 | 100.9770 | 10,097,700 | 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 | 101.7210 | 15,258,150 | 15,000,000 | 15,000,000 | | | | | 3.550 | 3.550 | JD | 16,271 | 532,500 | 12/20/2016 | 12/20/2028 |
| Q9194*-AL-3 | TRANSURBAN QUEENSLAND FINANCE SR-UNSEC | | D | | 2FE | 24,000,000 | 105.1660 | 25,239,840 | 24,000,000 | 24,000,000 | | | | | 3.960 | 3.960 | MN | 121,440 | 475,200 | 05/15/2019 | 05/15/2029 |
| Q9194*-AM-1 | TRANSURBAN QUEENSLAND FINANCE SR-UNSEC | | D | | 2FE | 23,000,000 | 105.4420 | 24,251,660 | 23,000,000 | 23,000,000 | | | | | 4.060 | 4.060 | MN | 119,319 | 466,900 | 05/15/2019 | 05/15/2031 |
| Q9396#-AE-1 | VICTORIA POWER NETWORKS PTY LT SR-UNSEC | | D | | 1 | 85,056,000 | 100.8920 | 80,713,600 | 80,000,000 | 80,492,631 | | (1,147,314) | | | 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 | 102.9130 | 42,194,330 | 41,000,000 | 41,000,000 | | | | | 4.000 | 4.000 | MS | 492,000 | 1,640,000 | 09/13/2012 | 09/13/2022 |
| R17207-AR-3 | STATOIL-DEN NORSK STATS OLJESE SR | | D | 1 | 1 | 24,346,274 | 115.3540 | 27,685,057 | 24,000,000 | 24,078,337 | | (22,923) | | | 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 | 107.6470 | 72,836,576 | 67,662,430 | 67,662,430 | | | | (3,843,107) | 2.780 | 2.780 | FA | 642,680 | 1,859,348 | 10/26/2016 | 10/26/2028 |
| W2710#-AF-7 | ELLEVIO AB | | D | 1 | 2FE | 25,000,000 | 99.0520 | 24,763,000 | 25,000,000 | 25,000,000 | | | | | 3.440 | 3.440 | FA | 293,833 | 860,000 | 10/25/2016 | 10/27/2031 |
| X5151*-AD-2 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 12,000,000 | 102.2750 | 12,273,000 | 12,000,000 | 12,000,000 | | | | | 4.010 | 4.010 | MS | 151,043 | 481,200 | 03/08/2018 | 03/08/2022 |
| X5151*-AE-0 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 16,000,000 | 103.3700 | 16,539,200 | 16,000,000 | 16,000,000 | | | | | 4.120 | 4.120 | MS | 206,916 | 659,200 | 03/08/2018 | 03/08/2023 |
| X5151*-AF-7 | LANDSVIRKJUN SR-UNSEC | | D | | 2FE | 3,000,000 | 104.4610 | 3,133,830 | 3,000,000 | 3,000,000 | | | | | 4.300 | 4.300 | MS | 40,492 | 129,000 | 03/08/2018 | 03/08/2025 |
| Y6426N-AA-3 | 1MDB GLOBAL INVESTMENTS SR UNSEC | | D | | 1FE | 18,582,810 | 97.2320 | 18,474,030 | 19,000,000 | 18,807,374 | | 53,274 | | | 4.400 | 4.742 | MS | 260,089 | 836,000 | 04/14/2015 | 03/09/2023 |
| Y68851-AK-3 | PETROLIAM NASIONAL BHD SR UNSEC | | D | | 1FE | 5,092,300 | 130.0810 | 6,504,058 | 5,000,000 | 5,044,103 | | (4,834) | | | 7.625 | 7.457 | AO | 80,486 | 381,250 | 03/27/2003 | 10/15/2026 |
| Y8158K-AB-7 | STATE OIL CO OF THE AZER SR UNSEC | | D | | 3FE | 2,874,000 | 105.1000 | 3,153,000 | 3,000,000 | 2,934,033 | | 18,364 | | | 4.750 | 5.510 | MS | 42,750 | 142,500 | 07/08/2016 | 03/13/2023 |
| Y8158K-AC-5 | STATE OIL CO OF THE AZER SR UNSEC | | D | | 3FE | 7,842,750 | 122.6830 | 9,814,624 | 8,000,000 | 7,874,108 | | 6,510 | | | 6.950 | 7.151 | MS | 159,078 | 556,000 | 12/09/2016 | 03/18/2030 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 95,381,749,801 | XXX | 104,299,665,799 | 96,434,382,405 | 95,421,562,224 | 7,982,134 | 13,857,349 | 67,217,647 | 34,983,664 | XXX | XXX | XXX | 1,000,254,720 | 4,026,499,632 | XXX | XXX |
| 00077B-3U-5 | AMAC 2002-9 A4 RTL NAS | | | 4 | 1FM | 929,039 | 102.7600 | 934,818 | 909,708 | 913,029 | | (426) | | | 5.750 | 5.640 | MON | 4,359 | 52,308 | 11/08/2002 | 12/25/2032 |
| 000780-AD-8 | AMAC 2003-3 A4 RTL SSNR NAS | | | 4 | 1FM | 973,994 | 102.7600 | 980,800 | 954,457 | 962,833 | | (191) | | | 5.750 | 5.597 | MON | 4,573 | 54,881 | 02/21/2003 | 02/25/2033 |
| 000780-HD-1 | AMAC 2003-6 1A27 PAC-11 RTL SSNR AS | | | 4 | 1FM | 1,533,084 | 102.4480 | 1,583,673 | 1,545,825 | 1,534,083 | | 203 | | | 5.500 | 5.773 | MON | 7,085 | 77,935 | 05/02/2003 | 05/25/2033 |
| 00253C-HK-6 | AMT 2001-4 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 766,711 | 99.9360 | 1,076,331 | 1,077,025 | 995,886 | | 82,154 | | | 7.150 | 6.513 | MON | 6,417 | 70,192 | 03/31/2010 | 01/25/2032 |
| 00253C-HX-8 | AMT 2002-2 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 329,106 | 103.1180 | 339,487 | 329,222 | 328,253 | | (139) | | | 6.150 | 6.131 | MON | 1,687 | 20,247 | 12/06/2002 | 03/25/2033 |

# 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 |
| 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 | 97.1540 | 8,468,077 | 8,716,123 | 8,503,455 | | 16,948 | | | 2.472 | 2.906 | MON | 3,591 | 260,674 | 06/18/2014 | 07/25/2033 |
| 004421-EX-7 | ACE 2004-OP1 M2 MEZ FLT STEP | | | 4 | 1FM | 528,133 | 99.0340 | 578,470 | 584,115 | 549,532 | | 5,965 | | | 3.367 | 6.024 | MON | 328 | 22,771 | 12/16/2013 | 04/25/2034 |
| 004421-MW-0 | ACE 2005-SN1W A2 STEP AFC | | | 4 | 1FM | 5,165,149 | 98.3330 | 5,478,136 | 5,571,003 | 5,379,233 | | 18,758 | | | 5.630 | 6.077 | MON | 26,137 | 328,414 | 12/31/2011 | 11/25/2039 |
| 007036-HA-7 | ARMT 2005-2 6M2 MEZ FLT STEP AFC IR | | | 4 | 1FM | 5,124,403 | 100.7760 | 5,665,455 | 5,621,841 | 5,464,487 | | 29,695 | | | 2.772 | 3.887 | MON | 2,597 | 130,071 | 09/03/2015 | 06/25/2035 |
| 00760F-AA-4 | AEGIS SECURITIZED ASSETS INC ASSET BACKED I/O | | | 4 | 6* | | 0.0000 | | | | | | | | 2.900 | 0.000 | MON | | 98 | 06/30/1993 | 05/20/2049 |
| 021470-AE-2 | CWALT 2006-19CB A5 SSNR NAS | | | 4 | 1FM | 5,386,340 | 86.5850 | 11,055,138 | 12,768,032 | 4,875,544 | | (322,142) | | | 6.000 | 32.079 | MON | 63,840 | 766,043 | 12/31/2011 | 08/25/2036 |
| 02148F-AW-5 | CWALT 2007-4CB 1A10 SEQ AS | | | 4 | 1FM | 2,573,048 | 98.2520 | 6,472,096 | 6,587,250 | 2,370,458 | | (159,639) | | | 5.750 | 46.731 | MON | 31,564 | 378,623 | 11/30/2010 | 04/25/2037 |
| 02148Y-AD-6 | CWALT 2006-42 1A4 SSNR NAS | | | 4 | 1FM | 1,931,987 | 87.8000 | 7,472,132 | 8,510,445 | 1,485,919 | | (207,850) | | | 6.000 | 84.947 | MON | 42,552 | 511,035 | 02/28/2011 | 01/25/2047 |
| 02149F-AH-7 | CWALT 2006-43CB 1A8 FLT AS | | | 4 | 1FM | 1,575,002 | 57.9080 | 2,448,682 | 4,228,592 | 1,358,703 | | (141,063) | | | 2.242 | 25.994 | MON | 1,317 | 115,071 | 02/28/2015 | 02/25/2037 |
| 02149H-AK-6 | CWALT 2007-2CB 1A10 SSNR NAS | | | 4 | 1FM | 1,576,706 | 84.4500 | 6,048,047 | 7,161,686 | 1,342,098 | | (223,254) | | | 5.750 | 102.275 | MON | 34,316 | 410,840 | 11/30/2010 | 03/25/2037 |
| 02151C-BD-7 | CWALT 2007-15CB A19 EXCH SSNR AS | | | 4 | 1FM | 4,293,688 | 87.7820 | 7,520,246 | 8,566,989 | 4,146,993 | | (238,526) | | | 5.750 | 20.144 | MON | 41,050 | 492,460 | 11/30/2010 | 07/25/2037 |
| 02151F-AD-1 | CWALT 2007-21CB 1A4 SSNR NAS | | | 4 | 1FM | 5,391,361 | 98.7030 | 9,103,457 | 9,223,071 | 5,130,830 | | (247,223) | | | 6.000 | 22.121 | MON | 46,115 | 551,675 | 12/31/2011 | 09/25/2037 |
| 02151N-BA-9 | CWALT 2007-18CB 2A18 EXCH SSNR NAS | | | 4 | 1FM | 996,254 | 91.8080 | 4,190,746 | 4,564,661 | 966,403 | | (92,887) | | | 6.000 | 89.727 | MON | 22,823 | 273,272 | 11/30/2010 | 08/25/2037 |
| 02639M-AK-2 | AGFMT 2006-1 A4 AFC AS | | | 4 | 1FM | 8,740,107 | 103.8710 | 10,680,516 | 10,282,479 | 9,715,440 | | 36,009 | | | 5.750 | 6.830 | MON | 49,270 | 590,830 | 02/29/2008 | 12/25/2035 |
| 02660T-BN-2 | AHM 2004-3 4A XRESET FLT DLY AFC A | | | 4 | 1FM | 4,856,775 | 100.2310 | 5,025,026 | 5,013,445 | 4,884,547 | | 3,550 | | | 3.420 | 5.003 | MON | 14,286 | 198,326 | 12/10/2013 | 10/25/2034 |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS | | | 4 | 1FM | 1,604,296 | 99.5520 | 1,865,444 | 1,873,843 | 1,873,843 | | | | | 2.512 | 2.525 | MON | 785 | 56,805 | 03/23/2016 | 02/25/2045 |
| 02660T-FG-3 | AHM 2005-2 4A2 XRESET FLT DLY AFC | | | 4 | 1FM | 2,979,897 | 100.8490 | 3,195,489 | 3,168,583 | 2,984,077 | | 7,162 | | | 3.395 | 8.117 | MON | 8,666 | 120,714 | 09/09/2013 | 09/25/2045 |
| 028909-AC-3 | .AMRES 1994-1 .AMRES 1994-1 | | | 4 | 6* | | 0.0000 | | 39,000 | | | | | | 7.085 | 0.000 | MON | 230 | 2,746 | 12/31/2008 | 02/18/2024 |
| 02928#-AN-1 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B | | | 4 | 6* | 70,769 | 0.0000 | | 70,771 | | (65,463) | | | | 7.095 | 7.065 | MON | 418 | 4,890 | 05/25/1993 | 05/18/2023 |
| 02928#-AQ-4 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 | | | 4 | 6* | 92,487 | 0.0000 | | 93,766 | | (86,733) | | | | 6.500 | 6.339 | MON | 508 | 6,095 | 11/04/1993 | 12/18/2023 |
| 03072S-QP-3 | AMSI 2004-FR1 A6 STEP AFC AS | | | 4 | 1FM | 7,935,221 | 101.5370 | 8,057,194 | 7,935,221 | 7,935,221 | | | | | 4.343 | 4.273 | MON | 28,721 | 349,322 | 04/02/2004 | 05/25/2034 |
| 03072S-UQ-6 | AMSI 2004-R9 M3 MEZ FLT STEP | | | 4 | 1FM | 1,698,719 | 100.1660 | 1,903,145 | 1,900,000 | 1,814,823 | | 32,869 | | | 2.812 | 4.423 | MON | 890 | 63,377 | 05/24/2016 | 10/25/2034 |
| 040104-FG-1 | ARSI 2004-W1 AV1 FLT STEP PT AS | | | 4 | 1FM | | 96.3950 | | | | | | | | 2.292 | 2.303 | MON | | | 07/01/2014 | 03/25/2034 |
| 040104-JB-8 | ARSI 2004-W7 M1 MEZ FLT STEP NAS | | | 4 | 1FM | 5,711,503 | 99.8030 | 7,775,251 | 7,790,627 | 6,852,215 | | 62,700 | | | 2.617 | 4.916 | MON | 3,398 | 244,465 | 02/03/2012 | 05/25/2034 |
| 040104-LH-2 | ARSI 2004-W9 A1 FLT STEP PT AS | | | 4 | 1FM | 4,726,294 | 96.3250 | 4,865,829 | 5,051,483 | 4,840,411 | | 15,505 | | | 2.272 | 3.000 | MON | 1,913 | 140,843 | 06/18/2014 | 06/26/2034 |
| 042858-AD-2 | ARRW 2019-2 M1 MEZ AFC | | | 4 | 1FM | 18,054,677 | 101.6670 | 18,356,008 | 18,055,000 | 18,050,060 | | (4,617) | | | 4.760 | 4.775 | MON | 71,618 | 501,327 | 05/16/2019 | 04/25/2049 |
| 04541G-EL-2 | ABSHE 2003-HE3 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,755,609 | 100.0360 | 2,913,190 | 2,912,136 | 2,912,136 | | | | | 2.985 | 3.003 | MON | 3,863 | 100,516 | 10/28/2015 | 06/15/2033 |
| 04542B-BN-1 | ABFC 2002-OPT1 M3 MEZ FLT STEP IRC | | | 4 | 1FM | 43,641 | 100.8280 | 141,357 | 140,197 | 45,926 | | 5,125 | | | 3.892 | 42.102 | MON | 91 | 6,212 | 12/16/2013 | 03/25/2032 |
| 054900-AJ-7 | BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D | | | 4 | 1FM | 10,506,740 | 100.5070 | 12,068,619 | 12,007,703 | 11,084,230 | | 67,012 | | | 3.085 | 6.360 | MON | 29,843 | 400,209 | 07/20/2016 | 05/26/2046 |
| 05530V-AA-7 | BCAP 2007-AA3 1A1A FLT STEP IRC SSN | | | 4 | 1FM | 987,538 | 98.3190 | 1,090,943 | 1,109,593 | 1,020,519 | | 1,551 | | | 2.002 | 5.282 | MON | 370 | 28,081 | 07/17/2015 | 04/25/2037 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B FLT STEP IRC SSN | | | 4 | 1FM | 2,720,679 | 97.7230 | 2,987,347 | 3,056,943 | 2,811,646 | | 4,284 | | | 1.932 | 5.203 | MON | 984 | 75,173 | 07/17/2015 | 04/25/2037 |
| 05946X-BH-5 | BAFC 2002-2 A3 Z SSNR AS | | | 4 | 1FM | 1,049,349 | 108.0400 | 1,209,697 | 1,119,679 | 1,064,547 | | 2,887 | | | 6.000 | 7.139 | MON | 5,598 | 67,181 | 11/04/2002 | 11/25/2032 |
| 05946X-BJ-1 | BAFC 2002-2 A4 SSNR NAS | | | 4 | 1FM | 2,400,006 | 108.0400 | 2,556,705 | 2,366,450 | 2,394,711 | | (2,271) | | | 6.000 | 5.719 | MON | 11,832 | 141,987 | 11/04/2002 | 11/25/2032 |
| 05946X-KR-3 | BAFC 2004-4 1A3 SEQ AS | | | 4 | 1FM | 3,278,701 | 107.5090 | 3,603,553 | 3,351,866 | 3,282,851 | | 2,728 | | | 5.500 | 5.923 | MON | 15,363 | 184,353 | 11/09/2004 | 11/25/2034 |
| 05946X-L9-2 | BAFC 2005-6 1A1 SSNR NAS | | | 4 | 2FM | 2,049,747 | 94.3180 | 2,167,862 | 2,298,469 | 2,112,705 | | (14,292) | | | 5.500 | 8.459 | MON | 10,535 | 126,315 | 11/30/2010 | 10/25/2035 |
| 05948K-B6-5 | BOAA 2005-5 5CB1 NAS | | | 4 | 1FM | 1,592,642 | 100.8500 | 2,141,540 | 2,123,494 | 1,693,313 | | 6,750 | | | 5.500 | 11.550 | MON | 9,733 | 116,792 | 05/31/2013 | 06/25/2035 |
| 05948K-P3-7 | BOAA 2005-9 4A1 SSNR NAS | | | 4 | 1FM | 1,327,850 | 96.8170 | 2,038,900 | 2,105,937 | 1,414,492 | | 13,304 | | | 5.500 | 12.223 | MON | 9,652 | 115,835 | 02/29/2012 | 10/25/2035 |
| 05948X-YR-6 | BOAMS 2003-J B1 SUB CSTR NAS | | | 4 | 1FM | 2,572,372 | 94.9100 | 2,628,732 | 2,769,714 | 2,600,228 | | 9,191 | | | 4.138 | 6.728 | MON | 9,550 | 125,825 | 11/18/2016 | 11/25/2033 |
| 05949A-LK-4 | BOAMS 2004-G 3A1 CSTR PT SSNR AS | | | 4 | 1FM | 7,781,096 | 78.9990 | 7,440,682 | 9,418,698 | 6,610,351 | | (434,427) | | | 4.574 | 8.129 | MON | 35,903 | 432,930 | 11/05/2015 | 08/25/2034 |
| 05949A-XG-0 | BOAMS 2004-K 2A1 CSTR PT AS | | | 4 | 1FM | 2,070,123 | 100.8990 | 2,136,819 | 2,117,773 | 2,076,414 | | 1,457 | | | 3.741 | 4.517 | MON | 6,602 | 92,034 | 06/10/2013 | 12/25/2034 |
| 05949C-GN-0 | BOAMS 2005-8 A1 SSNR NAS | | | 4 | 3FM | 1,935,149 | 97.2800 | 2,045,168 | 2,102,354 | 2,111,343 | | 35,075 | | | 5.500 | 3.635 | MON | 9,636 | 115,640 | 08/31/2014 | 09/25/2035 |
| 05949Q-BB-0 | BAFC 2006-2 2A20 SEQ AS | | | 4 | 1FM | 2,689,704 | 97.8860 | 3,833,389 | 3,916,194 | 2,173,631 | | (23,033) | | | 5.750 | 21.505 | MON | 18,765 | 225,167 | 07/06/2011 | 03/25/2036 |
| 05949T-BF-5 | BAFC 2006-1 3A1 PT SSNR AS | | | 4 | 1FM | 822,797 | 100.9660 | 1,289,211 | 1,276,877 | 705,417 | | (37,891) | | | 5.500 | 20.586 | MON | 5,852 | 70,142 | 11/30/2012 | 01/25/2036 |
| 05949Y-AC-2 | BOAMS 2006-1 A3 Z SEQ SSNR AS | | | 4 | 1FM | 1,405,791 | 98.2520 | 1,999,098 | 2,034,654 | 1,448,588 | | (2,077) | | | 6.000 | 12.854 | MON | 10,173 | 122,102 | 02/29/2012 | 05/25/2036 |
| 05949Y-AF-5 | BOAMS 2006-1 A6 SSNR NAS | | | 4 | 1FM | 1,262,543 | 98.2650 | 2,505,329 | 2,549,575 | 1,229,946 | | (25,901) | | | 6.000 | 28.109 | MON | 12,748 | 153,003 | 01/11/2013 | 05/25/2036 |
| 05950M-AF-7 | BAFC 2006-G 2A5 FLT STEP AFC IRC PT | | | 4 | 1FM | 2,294,225 | 99.9740 | 2,466,277 | 2,466,909 | 2,379,120 | | 30,448 | | | 2.325 | 6.959 | MON | 1,912 | 68,046 | 10/27/2015 | 07/20/2036 |
| 05950N-BK-3 | BAFC 2006-5 4A2 SSNR NAS | | | 4 | 2FM | 5,500,252 | 103.9750 | 5,758,698 | 5,538,546 | 5,501,387 | | 355 | | | 6.000 | 6.154 | MON | 27,693 | 332,313 | 10/10/2006 | 09/25/2036 |
| 05950R-AK-5 | BAFC 2006-6 1A10 SSNR NAS | | | 4 | 3FM | 4,926,254 | 98.6460 | 5,162,758 | 5,233,639 | 5,074,374 | | (14,150) | | | 6.000 | 7.080 | MON | 26,168 | 313,968 | 02/28/2013 | 08/25/2036 |
| 05951K-AK-9 | BAFC 2006-7 1A9 PAC-11 AS | | | 4 | 1FM | 399,568 | 98.7130 | 1,454,448 | 1,473,406 | 136,455 | | (16,080) | | | 6.000 | 308.814 | MON | 7,367 | 88,404 | 09/13/2011 | 09/25/2036 |
| 05951V-AA-7 | BAFC 2006-I 1A1 CSTR SSNR AS | | | 4 | 1FM | 6,683,361 | 101.6510 | 7,107,053 | 6,991,652 | 6,695,364 | | 7,237 | | | 4.254 | 5.826 | MON | 24,783 | 310,942 | 10/16/2013 | 12/20/2036 |
| 06051G-AA-7 | BAFC 2002-1 A1 NAS | | | 4 | 1FM | 13,211 | 102.1660 | 13,160 | 12,881 | 12,881 | | | | | 7.000 | 7.017 | MON | 75 | 902 | 05/16/2002 | 04/20/2032 |
| 06051G-BR-9 | BAFC 2004-2 2A1 PT AS | | | 4 | 1FM | 585,516 | 107.0720 | 651,352 | 608,329 | 587,800 | | 826 | | | 6.500 | 7.525 | MON | 3,295 | 39,233 | 01/28/2009 | 07/20/2032 |
| 06051G-BZ-1 | BAFC 2004-2 3A6 SEQ AS | | | 4 | 1FM | 1,358,600 | 102.9200 | 1,443,306 | 1,402,353 | 1,362,337 | | 1,183 | | | 5.500 | 6.512 | MON | 6,427 | 77,053 | 08/26/2004 | 09/20/2034 |
| 06051G-DQ-9 | BAFC 2005-D B1 SUB CSTR NAS | | | 4 | 1FM | 1,453,795 | 99.5370 | 1,525,233 | 1,532,327 | 1,459,564 | | 814 | | | 4.675 | 6.861 | MON | 5,970 | 72,327 | 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 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted 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 |
| 07325N-DA-7 | BAYV 2006-A M3 MEZ FLT STEP IRC NAS | | | 4 | 1FM | 1,968,750 | 98.9800 | 2,474,499 | 2,500,000 | 2,224,434 | | 77,965 | | | 2.455 | 6.863 | MON | 341 | 74,351 | 05/17/2016 | 02/28/2041 |
| 07325N-DB-5 | BAYV 2006-A M4 MEZ FLT STEP IRC NAS | | | 4 | 1FM | 6,068,160 | 99.3280 | 8,371,344 | 8,428,000 | 6,894,382 | | 254,958 | | | 2.555 | 7.592 | MON | 1,196 | 259,245 | 05/25/2016 | 02/28/2041 |
| 07384M-K2-7 | BSARM 2004-1 21A1 CSTR AS | | | 4 | 1FM | 1,199,558 | 102.2850 | 1,231,202 | 1,203,696 | 1,199,709 | | 13 | | | 4.311 | 4.360 | MON | 4,324 | 53,885 | 02/19/2015 | 04/25/2034 |
| 07384M-Q8-8 | BSARM 2004-3 2A CSTR AS | | | 4 | 1FM | 7,141,028 | 101.8090 | 7,265,645 | 7,136,568 | 7,135,375 | | (314) | | | 4.201 | 4.165 | MON | 24,983 | 294,498 | 02/05/2014 | 07/25/2034 |
| 07386H-KU-4 | BALTA 2004-8 M1 MEZ FLT STEP AFC | | | 4 | 1FM | 6,451,345 | 100.8340 | 7,721,277 | 7,657,383 | 6,984,498 | | 100,310 | | | 2.707 | 9.197 | MON | 3,455 | 247,226 | 02/03/2015 | 09/25/2034 |
| 07386H-ME-8 | BALTA 2004-10 M1 MEZ FLT STEP AFC IR | | | 4 | 1FM | 3,589,062 | 100.2060 | 4,154,769 | 4,146,208 | 3,755,143 | | 60,031 | | | 2.705 | 9.982 | MON | 2,156 | 133,144 | 12/01/2016 | 09/25/2034 |
| 073879-KC-1 | BSABS 2004-HE9 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 16,386,023 | 99.9550 | 18,694,346 | 18,702,727 | 17,421,011 | | 101,103 | | | 2.767 | 4.230 | MON | 8,625 | 615,323 | 11/01/2013 | 11/25/2034 |
| 073879-QE-1 | BSABS 2005-AC1 A CSTR STEP AFC | | | 4 | 1FM | 10,528,581 | 103.6320 | 13,911,010 | 13,423,485 | 9,841,209 | | 70,828 | | | 6.000 | 16.038 | MON | 67,117 | 809,213 | 09/16/2010 | 02/25/2035 |
| 073879-SL-3 | BSABS 2005-AC2 1A STEP AFC | | | 4 | 1FM | 5,021,721 | 98.3860 | 6,128,436 | 6,228,977 | 4,447,738 | | (48,242) | | | 5.750 | 12.871 | MON | 29,847 | 330,014 | 01/12/2011 | 04/25/2035 |
| 07387A-GZ-2 | BSARM 2006-1 A1 XRESET FLT DLY AFC S | | | 4 | 1FM | 2,901,072 | 102.3090 | 3,095,872 | 3,025,990 | 2,956,837 | | 601 | | | 4.800 | 5.730 | MON | 11,700 | 110,636 | 02/16/2010 | 02/25/2036 |
| 07387V-AA-7 | BSABS 2007-HE7 1A1 FLT IRC SSNR | | | 4 | 1FM | 2,532,544 | 100.3370 | 2,759,417 | 2,750,147 | 2,636,465 | | 25,863 | | | 2.792 | 4.934 | MON | 1,280 | 91,182 | 05/03/2016 | 10/25/2037 |
| 07400N-AA-8 | BSMF 2007-AR5 1A1A FLT STEP AFC SSN | | | 4 | 1FM | 3,293,918 | 96.6720 | 3,830,732 | 3,962,608 | 3,350,497 | | 15,621 | | | 1.962 | 6.007 | MON | 1,502 | 99,868 | 11/04/2016 | 06/25/2047 |
| 07400N-AS-9 | BSMF 2007-AR5 2A1 FLT STEP AFC IRC | | | 4 | 1FM | 11,829,355 | 96.7240 | 12,912,222 | 13,349,590 | 12,042,761 | | 52,840 | | | 1.972 | 4.218 | MON | 4,388 | 332,734 | 10/28/2014 | 06/25/2037 |
| 07402L-AC-6 | BSSP 2007-EMX1 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,615,963 | 99.8760 | 3,101,136 | 3,105,000 | 2,874,560 | | 48,903 | | | 3.792 | 7.209 | MON | 1,962 | 63,199 | 03/29/2016 | 03/25/2037 |
| 07402L-AD-4 | BSSP 2007-EMX1 M2 MEZ FLT STEP IRC | | | 4 | 4FM | 5,950,000 | 96.4220 | 6,749,537 | 7,000,000 | 6,308,228 | | 81,396 | | | 3.792 | 6.338 | MON | 4,424 | 97,604 | 09/23/2016 | 03/25/2037 |
| 1248RH-AA-5 | CBASS 2007-CB6 A1 FLT STEP IRC | | | 4 | 1FM | 907,708 | 65.7560 | 1,167,594 | 1,775,651 | 854,960 | | (33,316) | | | 1.912 | 9.932 | MON | 566 | 42,920 | 03/31/2014 | 07/25/2037 |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 STEP AFC SEQ | | | 4 | 1FM | 3,618,821 | 92.0550 | 3,892,357 | 4,228,318 | 3,720,120 | | 32,021 | | | 3.319 | 5.018 | MON | 11,304 | 161,234 | 03/31/2015 | 12/25/2036 |
| 125433-AD-4 | CWHL 2006-J3 A4 SEQ NAS | | | 4 | 1FM | 1,655,984 | 102.0160 | 2,600,937 | 2,549,540 | 1,135,123 | | 18,199 | | | 5.500 | 28.343 | MON | 11,685 | 140,225 | 09/28/2011 | 05/25/2036 |
| 12543T-AD-7 | CWHL 2006-13 1A4 SSNR NAS | | | 4 | 1FM | 1,122,722 | 76.1530 | 1,666,613 | 2,188,497 | 1,068,565 | | (31,313) | | | 6.250 | 18.286 | MON | 11,398 | 136,356 | 05/31/2011 | 09/25/2036 |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS | | | 4 | 1FM | 5,779,814 | 78.8830 | 8,305,810 | 10,529,266 | 5,720,988 | | (209,976) | | | 6.250 | 13.637 | MON | 54,840 | 712,687 | 05/31/2012 | 10/25/2036 |
| 12543U-AE-2 | CWHL 2006-15 A5 NAS | | | 4 | 1FM | 3,043,920 | 78.8830 | 4,166,262 | 5,281,565 | 3,002,994 | | (106,065) | | | 6.250 | 12.362 | MON | 27,508 | 357,487 | 05/31/2012 | 10/25/2036 |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS | | | 4 | 1FM | 3,522,428 | 84.8780 | 5,958,434 | 7,019,971 | 3,045,194 | | (312,103) | | | 6.000 | 31.029 | MON | 35,100 | 420,952 | 11/30/2012 | 01/25/2037 |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS | | | 4 | 1FM | 5,784,233 | 78.9370 | 7,262,978 | 9,200,974 | 5,391,220 | | (343,253) | | | 6.000 | 12.168 | MON | 46,005 | 551,596 | 02/29/2012 | 02/25/2037 |
| 12544A-BB-0 | CWHL 2006-20 1A26 EXCH NAS | | | 4 | 1FM | 1,611,086 | 78.9370 | 3,084,823 | 3,907,953 | 852,025 | | (144,787) | | | 6.000 | 72.515 | MON | 19,540 | 234,281 | 08/02/2011 | 02/25/2037 |
| 12544A-BJ-3 | CWHL 2006-20 1A33 EXCH AS | | | 4 | 1FM | | 78.9370 | 584,469 | 740,425 | | | | | | 6.000 | 0.000 | MON | 3,702 | 44,388 | 03/31/2010 | 02/25/2037 |
| 12544D-AK-5 | CWHL 2007-14 A10 SSNR NAS | | | 4 | 1FM | 3,156,878 | 83.2730 | 4,240,996 | 5,092,894 | 2,960,579 | | (182,705) | | | 6.000 | 15.683 | MON | 25,464 | 304,879 | 12/31/2011 | 09/25/2037 |
| 12544D-AQ-2 | CWHL 2007-14 A15 SSNR AS | | | 4 | 1FM | 2,441,911 | 86.8040 | 3,174,208 | 3,656,741 | 2,315,108 | | (126,291) | | | 6.500 | 13.887 | MON | 19,807 | 237,148 | 12/31/2011 | 09/25/2037 |
| 12544L-AK-7 | CWHL 2007-11 A10 SSNR NAS | | | 4 | 1FM | 4,885,092 | 78.7730 | 5,669,855 | 7,197,747 | 4,502,937 | | (291,071) | | | 6.000 | 9.541 | MON | 35,989 | 431,279 | 02/28/2013 | 08/25/2037 |
| 12544R-AL-2 | CWHL 2007-4 1A11 NAS | | | 4 | 1FM | 781,673 | 75.4760 | 1,779,845 | 2,358,147 | 762,166 | | (83,833) | | | 5.750 | 33.189 | MON | 11,299 | 135,584 | 12/31/2011 | 05/25/2037 |
| 12545C-AU-4 | CWHL 2007-10 A19 SSNR NAS | | | 4 | 1FM | 3,751,792 | 80.8450 | 6,569,459 | 8,125,988 | 3,618,099 | | (262,086) | | | 6.000 | 20.469 | MON | 40,630 | 487,482 | 11/30/2012 | 07/25/2037 |
| 12558M-BD-3 | CITHE 2002-2 MV2 MEZ FLT STEP | | | 4 | 1FM | 67,411 | 107.9680 | 735,769 | 681,468 | 48,583 | | 6,095 | | | 3.682 | 1,094.785 | MON | 418 | 32,085 | 12/16/2013 | 11/25/2031 |
| 12558M-BN-1 | CITHE 2003-1 M2 MEZ STEP AFC | | | 4 | 1FM | 12,990,896 | 98.4870 | 13,485,900 | 13,693,122 | 13,439,938 | | 22,107 | | | 5.560 | 6.265 | MON | 63,445 | 761,338 | 12/31/2009 | 09/20/2032 |
| 12566R-AG-6 | CMALT 2006-A6 1A7 SSNR NAS | | | 4 | 1FM | 7,278,590 | 100.9000 | 10,464,374 | 10,371,040 | 7,910,075 | | 269,167 | | | 6.000 | 9.765 | MON | 51,855 | 621,461 | 11/30/2013 | 11/25/2036 |
| 12566X-AE-8 | CMALT 2007-A7 1A5 SSNR NAS | | | 4 | 1FM | 5,729,191 | 100.8460 | 9,318,801 | 9,240,607 | 5,908,077 | | (112,412) | | | 6.250 | 19.279 | MON | 48,128 | 577,538 | 08/31/2011 | 07/25/2037 |
| 12566X-AG-3 | CMALT 2007-A7 1A7 SSNR AS | | | 4 | 1FM | 2,694,609 | 100.8460 | 4,497,527 | 4,459,788 | 2,978,086 | | 72,174 | | | 6.250 | 16.373 | MON | 23,228 | 278,737 | 08/31/2011 | 07/25/2037 |
| 125925-ER-4 | CMC4 1997-2 IA1 PZ W CPT AS | | | 4 | 1FM | | 0.0000 | 623 | | | | | | | 0.000 | 0.000 | MON | | 1,527 | 07/20/2011 | 11/25/2027 |
| 126378-AH-1 | CSMC 2007-1 1A4 AFC SSNR AS | | | 4 | 1FM | 4,041,113 | 46.3820 | 4,998,048 | 10,775,909 | 3,633,606 | | (319,954) | | | 6.131 | 11.609 | MON | 55,053 | 283,043 | 06/30/2014 | 02/25/2037 |
| 126384-AR-7 | CSMC 2007-2 3A5 SEQ AS | | | 4 | 1FM | 968,827 | 84.7440 | 1,202,318 | 1,418,765 | 678,457 | | (70,225) | | | 5.500 | 18.985 | MON | 6,503 | 77,986 | 02/10/2012 | 03/25/2037 |
| 12646X-AK-8 | CSMC 2013-IVR3 A4 EXCH CSTR SSNR | | | 4 | 1FM | 9,012,535 | 99.3340 | 9,933,446 | 10,000,039 | 9,045,026 | | 32,491 | | | 3.000 | 5.125 | MON | 25,000 | 225,001 | 03/04/2019 | 05/25/2043 |
| 12648F-AK-5 | CSMC 2014-SAF1 A8 AFC | | | 4 | 1FM | 13,543,838 | 102.0310 | 13,905,871 | 13,629,019 | 13,545,678 | | 1,704 | | | 4.000 | 4.143 | MON | 45,430 | 545,161 | 10/26/2018 | 03/25/2044 |
| 126670-CL-0 | CWL 2005-11 AF6 AFC NAS | | | 4 | 1FM | | 100.3320 | 792,786 | 790,162 | | | | | | 5.050 | 3,695.666 | MON | 3,325 | 34,339 | 09/30/2011 | 02/25/2036 |
| 126670-GR-3 | CWL 2005-13 AF4 AFC AS | | | 4 | 1FM | 3,739,462 | 88.8560 | 5,209,487 | 5,862,818 | 4,365,364 | | 474,143 | | | 5.805 | 21.288 | MON | 28,361 | 270,018 | 09/30/2011 | 04/25/2036 |
| 126670-QT-8 | CWL 2005-17 1AF3 AFC | | | 4 | 1FM | 471,566 | 101.3250 | 2,016,157 | 1,989,795 | 468,843 | | 24,361 | | | 5.711 | 100.706 | MON | 9,470 | 84,787 | 09/30/2011 | 05/25/2036 |
| 126670-QU-5 | CWL 2005-17 1AF4 STEP AFC | | | 4 | 1FM | 3,199,440 | 100.6610 | 12,925,415 | 12,840,516 | 3,623,725 | | 376,895 | | | 6.047 | 19.817 | MON | 64,706 | 547,146 | 09/30/2011 | 05/25/2036 |
| 126671-3T-1 | CWL 2004-2 1A FLT STEP | | | 4 | 1FM | 20,336,818 | 98.1220 | 21,943,555 | 22,363,510 | 21,150,460 | | 108,847 | | | 2.232 | 3.243 | MON | 8,319 | 614,457 | 01/16/2014 | 07/25/2034 |
| 126671-3X-2 | CWL 2004-2 3A3 FLT STEP | | | 4 | 1FM | 8,091,040 | 97.7520 | 8,655,729 | 8,854,764 | 8,404,691 | | 39,889 | | | 2.492 | 3.454 | MON | 3,678 | 266,635 | 11/13/2013 | 07/25/2034 |
| 126671-4B-9 | CWL 2004-2 M3 MEZ FLT STEP | | | 4 | 1FM | 104,213 | 99.8790 | 152,209 | 152,393 | 126,723 | | 16,281 | | | 3.142 | 50.905 | MON | 80 | 5,593 | 12/16/2013 | 04/25/2034 |
| 126671-TV-8 | CWL 2002-5 MF2 MEZ NAS | | | 4 | 1FM | | 90.8810 | 20,642 | 22,713 | | | | | | 5.887 | 0.000 | MON | 111 | 704 | 12/31/2010 | 01/25/2033 |
| 126671-TW-6 | CWL 2002-5 BF SUB NAS | | | 4 | 1FM | | 54.1090 | 326,993 | 604,322 | | | | | | 6.829 | 0.000 | MON | 3,439 | 18,129 | 12/31/2010 | 10/25/2032 |
| 126671-Z2-5 | CWL 2004-1 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,493,786 | 100.4160 | 1,954,399 | 1,946,301 | 1,682,180 | | 40,176 | | | 2.542 | 7.079 | MON | 825 | 59,594 | 03/02/2012 | 03/25/2034 |
| 126673-AW-2 | CWL 2004-6 1A1 FLT STEP IRC | | | 4 | 1FM | 2,498,387 | 99.7430 | 2,637,001 | 2,643,796 | 2,561,369 | | 7,780 | | | 2.332 | 3.004 | MON | 1,028 | 75,321 | 06/17/2014 | 12/25/2034 |
| 126673-CB-6 | CWL 2004-BC3 M2 MEZ FLT STEP IRC | | | 4 | 1FM | 864,888 | 100.0430 | 935,366 | 934,967 | 893,783 | | 8,663 | | | 2.692 | 4.080 | MON | 419 | 30,050 | 12/16/2013 | 06/25/2034 |
| 126673-FZ-0 | CWL 2004-9 AF5 STEP AFC AS | | | 4 | 1FM | 1,384,622 | 100.1340 | 1,386,544 | 1,384,687 | 1,380,602 | | (1,219) | | | 5.797 | 5.653 | MON | 6,689 | 75,039 | 09/14/2004 | 02/25/2035 |
| 126673-JA-1 | CWL 2004-10 AF5A STEP AFC AS | | | 4 | 1FM | 1,687,555 | 99.9130 | 1,686,126 | 1,687,598 | 1,684,159 | | (848) | | | 4.615 | 4.578 | MON | 6,491 | 78,660 | 09/22/2004 | 02/25/2035 |
| 126673-N9-9 | CWL 2005-4 AF6 AFC NAS | | | 4 | 1FM | 402,598 | 101.1040 | 482,131 | 476,866 | 422,373 | | 11,280 | | | 4.740 | 12.088 | MON | 1,884 | 21,430 | 06/18/2013 | 10/25/2035 |
| 126673-ND-0 | CWL 2004-12 AF5 STEP AFC AS | | | 4 | 1FM | 3,985,605 | 100.1720 | 4,059,313 | 4,052,352 | 4,037,017 | | 6,436 | | | 5.676 | 5.718 | MON | 19,168 | 198,526 | 07/14/2010 | 04/25/2035 |
| 126673-NE-8 | CWL 2004-12 AF6 AFC NAS | | | 4 | 1FM | 20,501 | 100.7350 | 21,915 | 21,756 | 21,353 | | 179 | | | 4.634 | 5.985 | MON | 84 | 1,008 | 06/29/2010 | 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 |
| 126673-QX-3 | CWL 2004-13 AF6 AFC NAS | | | 4 | 1FM | 18,062 | 100.6760 | 22,234 | 22,085 | 20,535 | | 679 | | | 4.581 | 12.122 | MON | 84 | 1,012 | 09/22/2009 | 04/25/2035 |
| 126673-SN-3 | CWL 2004-13 AF5B STEP AFC AS | | | 4 | 1FM | 2,635,207 | 100.7480 | 2,797,776 | 2,776,998 | 2,699,521 | | 29,842 | | | 5.103 | 7.593 | MON | 11,809 | 131,197 | 05/28/2008 | 05/25/2035 |
| 126673-TW-2 | CWL 2004-15 AF6 AFC | | | 4 | 1FM | 7,845 | 100.4330 | 8,472 | 8,435 | 8,224 | | 67 | | | 4.613 | 6.673 | MON | 32 | 389 | 04/22/2010 | 04/25/2035 |
| 126673-Y9-7 | CWL 2005-7 AF6 AFC NAS | | | 4 | 1FM | 140,402 | 100.8970 | 160,980 | 159,548 | 150,968 | | 2,781 | | | 4.693 | 9.674 | MON | 624 | 7,488 | 01/20/2010 | 10/25/2035 |
| 126673-ZF-2 | CWL 2005-2 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 9,448,537 | 100.4260 | 10,524,812 | 10,480,180 | 9,994,595 | | 91,725 | | | 2.857 | 4.887 | MON | 4,990 | 350,657 | 02/03/2016 | 08/25/2035 |
| 126673-ZU-9 | CWL 2005-3 AF6 AFC NAS | | | 4 | 1FM | 171,566 | 100.5510 | 189,053 | 188,017 | 179,243 | | 1,739 | | | 5.219 | 7.347 | MON | 818 | 8,474 | 06/11/2008 | 08/25/2035 |
| 12667F-2J-3 | CWALT 2005-1CB 1A3 Z SSNR AS | | | 4 | 1FM | 15,943,670 | 100.9720 | 18,387,850 | 18,210,844 | 16,377,326 | | (44,195) | | | 5.500 | 8.489 | MON | 83,466 | 1,001,596 | 11/30/2012 | 03/25/2035 |
| 12667F-4N-2 | CWALT 2005-7CB 2A3 NAS | | | 4 | 1FM | 2,231,028 | 97.9670 | 2,701,733 | 2,757,809 | 2,324,655 | | 4,683 | | | 5.500 | 11.667 | MON | 12,640 | 151,335 | 11/30/2012 | 04/25/2035 |
| 12667F-5J-0 | CWALT 2005-6CB 1A7 SSNR NAS | | | 4 | 2FM | 5,504,192 | 101.4990 | 5,846,734 | 5,760,383 | 5,696,326 | | 27,847 | | | 5.500 | 6.928 | MON | 26,402 | 316,821 | 11/30/2012 | 04/25/2035 |
| 12667F-5Z-4 | CWALT 2005-J2 1A4 SSNR NAS | | | 4 | 1FM | 5,555,671 | 101.7280 | 6,519,131 | 6,408,386 | 5,513,568 | | (30,346) | | | 5.500 | 8.928 | MON | 29,372 | 352,716 | 12/31/2011 | 04/25/2035 |
| 12667F-7D-1 | CWALT 2005-4 1A6 SSNR NAS | | | 4 | 1FM | 5,353,728 | 84.9330 | 5,621,169 | 6,618,337 | 5,435,014 | | 50,139 | | | 5.500 | 5.616 | MON | 30,334 | 358,163 | 11/30/2014 | 04/25/2035 |
| 12667F-AQ-8 | CWALT 2004-2CB 1A9 Z AS | | | 4 | 1FM | 36,300,185 | 102.7480 | 41,127,876 | 40,028,006 | 38,790,507 | | 29,256 | | | 5.750 | 6.506 | MON | 191,801 | 2,301,611 | 05/29/2008 | 03/25/2034 |
| 12667F-CG-8 | CWALT 2004-4CB 1A6 Z AS | | | 4 | 1FM | 18,660,903 | 102.4790 | 19,902,008 | 19,420,591 | 19,206,700 | | 5,640 | | | 5.500 | 5.774 | MON | 89,011 | 1,068,133 | 10/28/2004 | 04/25/2034 |
| 12667F-E6-8 | CWALT 2004-J12 A4 NAS | | | 4 | 1FM | 2,906,174 | 101.6960 | 4,307,330 | 4,235,505 | 2,404,961 | | 21,948 | | | 5.500 | 19.549 | MON | 19,413 | 222,001 | 09/17/2010 | 01/25/2035 |
| 12667F-G4-1 | CWALT 2004-30CB 1A6 Z AS | | | 4 | 1FM | 55,235,281 | 100.2710 | 57,409,926 | 57,254,737 | 56,503,352 | | 18,885 | | | 5.500 | 5.797 | MON | 262,418 | 3,149,010 | 11/19/2004 | 02/25/2035 |
| 12667F-HU-2 | CWALT 2004-9T1 A11 SSNR NAS | | | 4 | 1FM | 2,171,275 | 102.4730 | 2,262,437 | 2,207,842 | 2,173,520 | | 917 | | | 5.500 | 5.973 | MON | 10,119 | 121,431 | 04/27/2004 | 07/25/2034 |
| 12667F-KJ-3 | CWALT 2004-13CB A3 SEQ AS | | | 4 | 1FM | 14,275,643 | 102.9420 | 14,211,583 | 13,805,397 | 13,942,927 | | (7,340) | | | 6.000 | 5.681 | MON | 69,027 | 828,324 | 01/19/2005 | 07/25/2034 |
| 12667F-LM-5 | CWALT 2004-J5 M2 MEZ FLT STEP AFC NA | | | 4 | 1FM | 2,959,224 | 96.1470 | 3,337,500 | 3,471,230 | 3,026,618 | | 9,464 | | | 3.442 | 9.077 | MON | 2,315 | 137,956 | 08/01/2016 | 08/25/2034 |
| 12667F-MU-6 | CWALT 2004-14T2 A8 SEQ SSNR AS | | | 4 | 1FM | 3,141,871 | 101.5290 | 3,362,426 | 3,311,776 | 3,150,999 | | 5,735 | | | 5.500 | 7.465 | MON | 15,179 | 171,346 | 06/04/2004 | 08/25/2034 |
| 12667F-N8-4 | CWALT 2004-34T1 A4 SSNR NAS | | | 4 | 2FM | 3,350,922 | 99.2770 | 3,308,585 | 3,332,697 | 3,333,484 | | (574) | | | 5.500 | 5.479 | MON | 15,275 | 121,248 | 12/20/2004 | 02/25/2035 |
| 12667F-QQ-1 | CWALT 2004-18CB 2A8 Z AS | | | 4 | 1FM | 26,678,398 | 101.6950 | 27,570,390 | 27,110,768 | 26,850,367 | | 5,882 | | | 6.000 | 6.269 | MON | 135,554 | 1,626,440 | 08/18/2004 | 09/25/2034 |
| 12667F-RY-3 | CWALT 2004-22CB 1A1 SEQ AS | | | 4 | 1FM | 1,104,445 | 102.1740 | 1,391,360 | 1,361,757 | 1,112,098 | | 5,631 | | | 6.000 | 11.672 | MON | 6,809 | 81,705 | 04/18/2012 | 10/25/2034 |
| 12667F-VN-2 | CWALT 2004-24CB 1A1 SEQ AS | | | 4 | 1FM | 1,962,075 | 103.0080 | 2,428,603 | 2,357,684 | 1,994,624 | | 5,563 | | | 6.000 | 10.370 | MON | 11,788 | 141,461 | 12/13/2011 | 11/25/2034 |
| 12667F-WJ9-2 | CWALT 2005-3CB 1A3 SEQ AS | | | 4 | 1FM | 96,609 | 95.7050 | 313,787 | 327,868 | 96,852 | | 71,820 | | | 5.500 | 52.884 | MON | 1,503 | 18,030 | 05/31/2011 | 03/25/2035 |
| 12667F-X9-1 | CWALT 2005-3CB 1A11 SEQ AS | | | 4 | 1FM | 18,440 | 95.7050 | 44,543 | 46,542 | 6,417 | | 88 | | | 5.500 | 193.146 | MON | 213 | 2,559 | 05/21/2012 | 03/25/2035 |
| 12667F-YZ-2 | CWALT 2004-28CB M SUB CSTR NAS | | | 4 | 6FM | | 0.0010 | 25 | 2,498,957 | | | | | | 5.685 | 0.000 | MON | 11,838 | 110,063 | 08/31/2013 | 01/25/2035 |
| 12667F-ZH-1 | CWALT 2004-29CB A3 SSNR NAS | | | 4 | 1FM | 18,744,677 | 102.4710 | 19,541,448 | 19,070,241 | 18,863,093 | | 4,054 | | | 5.500 | 5.758 | MON | 87,405 | 1,048,863 | 11/30/2012 | 01/25/2035 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS | | | 4 | 1FM | 15,247,509 | 101.5080 | 16,198,281 | 15,957,699 | 15,833,125 | | 2,463 | | | 5.500 | 5.691 | MON | 73,139 | 877,673 | 07/10/2013 | 01/25/2035 |
| 12667G-AC-7 | CWALT 2005-13CB A3 SEQ AS | | | 4 | 1FM | 695,764 | 99.3930 | 1,471,370 | 1,480,349 | 413,173 | | (29,349) | | | 5.500 | 47.244 | MON | 6,785 | 81,336 | 10/26/2011 | 05/25/2035 |
| 12667G-BA-0 | CWALT 2005-10CB 1A5 SSNR NAS | | | 4 | 1FM | 18,147,359 | 96.7000 | 18,981,647 | 19,629,471 | 17,970,897 | | (9,974) | | | 5.500 | 5.895 | MON | 89,968 | 1,079,621 | 11/30/2015 | 05/25/2035 |
| 12667G-EK-5 | CWALT 2005-9CB 1A1 FLT IRC AS | | | 4 | 1FM | 2,578,472 | 91.6470 | 3,132,183 | 3,417,674 | 2,502,233 | | (3,769) | | | 2.292 | 8.552 | MON | 1,088 | 94,678 | 03/14/2011 | 05/25/2035 |
| 12667G-EP-4 | CWALT 2005-9CB 1A5 FLT IRC AS | | | 4 | 1FM | 1,224,097 | 91.6470 | 1,550,758 | 1,692,106 | 1,233,123 | | 6,565 | | | 2.292 | 10.606 | MON | 539 | 46,875 | 03/16/2011 | 05/25/2035 |
| 12667G-FB-4 | CWALT 2005-18CB A5 SSNR NAS | | | 4 | 1FM | 16,571,839 | 100.4720 | 18,364,724 | 18,278,482 | 16,471,245 | | (72,743) | | | 5.500 | 7.578 | MON | 83,776 | 1,005,317 | 11/30/2012 | 05/25/2035 |
| 12667G-FT-5 | CWALT 2005-9CB 1A7 SEQ AS | | | 4 | 1FM | 4,520,898 | 101.3320 | 6,295,404 | 6,212,668 | 4,635,312 | | (28,471) | | | 5.500 | 14.729 | MON | 28,475 | 341,499 | 11/30/2012 | 05/25/2035 |
| 12667G-JF-1 | CWALT 2005-11CB 2A3 SSNR NAS | | | 4 | 1FM | 910,704 | 100.9640 | 1,443,881 | 1,430,096 | 741,340 | | (24,053) | | | 5.500 | 26.718 | MON | 6,555 | 78,655 | 08/31/2011 | 06/25/2035 |
| 12667G-JG-9 | CWALT 2005-11CB 2A4 SSNR NAS | | | 4 | 1FM | 3,878,752 | 100.9640 | 4,215,406 | 4,175,162 | 4,031,606 | | 28,498 | | | 5.500 | 7.694 | MON | 19,136 | 229,634 | 05/31/2012 | 06/25/2035 |
| 12667G-JJ-3 | CWALT 2005-11CB 2A6 AD AS | | | 4 | 1FM | 2,444,060 | 99.4000 | 4,834,735 | 4,863,899 | 1,780,790 | | (78,037) | | | 5.500 | 46.677 | MON | 22,293 | 267,302 | 07/27/2010 | 06/25/2035 |
| 12667G-JR-5 | CWALT 2005-11CB 3A1 Z SSNR NAS | | | 4 | 1FM | 15,533,054 | 94.9540 | 16,758,829 | 17,649,437 | 15,523,359 | | (308,125) | | | 5.500 | 6.499 | MON | 80,893 | 970,719 | 12/31/2011 | 06/25/2035 |
| 12667G-KE-2 | CWALT 2005-21CB A5 NAS | | | 4 | 1FM | 2,983,209 | 98.0230 | 4,000,419 | 4,081,116 | 3,049,017 | | (887) | | | 5.500 | 10.903 | MON | 18,705 | 224,439 | 11/30/2012 | 06/25/2035 |
| 12667G-LE-1 | CWALT 2005-23CB A4 SSNR NAS | | | 4 | 1FM | 7,125,635 | 100.2910 | 7,812,288 | 7,789,619 | 7,459,538 | | 71,419 | | | 5.500 | 8.552 | MON | 35,702 | 428,429 | 11/30/2012 | 07/25/2035 |
| 12667G-PT-4 | CWALT 2005-20CB 1A1 SEQ AS | | | 4 | 1FM | 625,539 | 95.5790 | 1,390,075 | 1,454,372 | 339,911 | | (32,940) | | | 5.500 | 67.394 | MON | 6,666 | 79,980 | 07/15/2010 | 07/25/2035 |
| 12667G-QA-4 | CWALT 2005-20CB 2A4 SSNR NAS | | | 4 | 1FM | 4,274,590 | 88.9980 | 5,228,411 | 5,874,779 | 4,164,826 | | (172,814) | | | 5.500 | 12.140 | MON | 26,926 | 323,113 | 02/29/2012 | 07/25/2035 |
| 12667G-TM-5 | CWALT 2005-26CB A1 FLT IRC AS | | | 4 | 1FM | 1,425,724 | 80.2060 | 2,351,222 | 2,931,465 | 1,371,218 | | (31,556) | | | 2.292 | 21.829 | MON | 933 | 81,202 | 05/24/2011 | 07/25/2035 |
| 12667G-TS-2 | CWALT 2005-26CB A6 NAS | | | 4 | 1FM | 1,056,342 | 93.3460 | 1,940,451 | 2,078,761 | 764,518 | | (34,108) | | | 5.500 | 36.567 | MON | 9,528 | 114,260 | 06/23/2011 | 07/25/2035 |
| 12667G-UG-6 | CWALT 2005-29CB A4 AD AS | | | 4 | 1FM | 439,991 | 85.5290 | 953,672 | 1,115,033 | 392,006 | | (36,074) | | | 5.000 | 41.586 | MON | 4,646 | 55,669 | 11/30/2012 | 07/25/2035 |
| 12667G-W7-4 | CWALT 2005-34CB 1A4 SSNR NAS | | | 4 | 2FM | 4,306,618 | 92.2420 | 4,345,324 | 4,710,783 | 4,209,689 | | (141,014) | | | 5.500 | 4.444 | MON | 21,591 | 259,093 | 11/30/2012 | 09/25/2035 |
| 12667G-WF-6 | CWALT 2005-36 2A1A FLT STEP AFC SSNR | | | 4 | 1FM | 1,182,166 | 88.9710 | 2,831,888 | 3,182,943 | 870,820 | | (44) | | | 2.102 | 50.470 | MON | 1,115 | 86,295 | 11/30/2012 | 08/25/2035 |
| 12667G-WY-5 | CWALT 2005-28CB 1A9 FLT AS | | | 4 | 1FM | 2,416,146 | 82.3710 | 2,888,643 | 3,506,887 | 2,310,562 | | (4,241) | | | 2.342 | 10.998 | MON | 1,141 | 98,947 | 03/30/2011 | 08/25/2035 |
| 12668A-AG-0 | CWALT 2005-47CB A7 SEQ SSNR AS | | | 4 | 1FM | 1,794,271 | 87.0260 | 3,124,574 | 3,590,384 | 1,748,842 | | (85,452) | | | 5.500 | 24.489 | MON | 16,456 | 197,391 | 11/30/2012 | 10/25/2035 |
| 12668A-BN-4 | CWALT 2005-J10 1A16 PAC-11 AS | | | 4 | 1FM | 2,019,597 | 93.4560 | 9,867,006 | 10,557,952 | 1,912,342 | | (66,844) | | | 5.500 | 108.813 | MON | 48,391 | 580,221 | 05/04/2011 | 10/25/2035 |
| 12668A-MH-5 | CWALT 2005-49CB A3 SSNR NAS | | | 4 | 1FM | 5,032,181 | 95.6110 | 5,365,256 | 5,611,564 | 5,025,154 | | (117,882) | | | 5.500 | 5.428 | MON | 25,720 | 308,636 | 02/28/2015 | 11/25/2035 |
| 12668A-SQ-9 | CWALT 2005-J12 1A2 STEP AFC AS | | | 4 | 1FM | 3,462,665 | 72.8000 | 4,314,719 | 5,926,831 | 3,340,558 | | (75,014) | | | 5.765 | 12.897 | MON | 28,473 | 264,238 | 12/31/2011 | 11/25/2035 |
| 12668A-SR-7 | CWALT 2005-J12 1A3 STEP AFC AS | | | 4 | 1FM | 1,700,733 | 72.7750 | 2,237,287 | 3,074,250 | 1,495,396 | | (119,087) | | | 6.074 | 14.761 | MON | 15,561 | 137,723 | 12/31/2012 | 11/25/2035 |
| 126694-AG-3 | CWHL 2005-19 1A7 Z AS | | | 4 | 1FM | 4,921,313 | 93.1610 | 6,319,388 | 6,783,294 | 5,157,239 | | (42,899) | | | 5.500 | 10.475 | MON | 31,090 | 372,190 | 11/30/2014 | 08/25/2035 |
| 126694-AJ-7 | CWHL 2005-19 1A9 SSNR NAS | | | 4 | 1FM | 2,027,153 | 93.1650 | 2,221,399 | 2,384,372 | 2,049,050 | | (5,313) | | | 5.500 | 7.004 | MON | 10,928 | 130,787 | 05/31/2012 | 08/25/2035 |
| 126694-CE-6 | CWHL 2005-21 A2 SSNR AS | | | 4 | 1FM | 2,466,300 | 90.2890 | 4,390,982 | 4,863,249 | 2,205,273 | | (169,854) | | | 5.500 | 30.044 | MON | 22,290 | 266,524 | 11/02/2011 | 10/25/2035 |
| 126694-HK-7 | CWHL 2005-25 A6 SSNR NAS | | | 4 | 2FM | 2,525,559 | 88.9660 | 2,603,721 | 2,926,639 | 2,502,181 | | (59,531) | | | 5.500 | 4.673 | MON | 13,414 | 160,767 | 08/31/2012 | 11/25/2035 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 126694-JS-8 | CWHL 2005-24 A2 SEQ AS | | | 4 | 1FM | 4,657,121 | 90.0040 | 6,037,831 | 6,708,368 | 4,571,525 | | (153,615) | | | 5.500 | 10.929 | MON | 30,747 | 367,779 | 05/31/2014 | 11/25/2035 |
| 126694-RG-5 | CWHL 2005-27 1A7 AD SSNR AS | | | 4 | 1FM | 1,482,726 | 94.8670 | 2,224,219 | 2,344,558 | 1,405,419 | | (51,481) | | | 5.500 | 19.684 | MON | 10,746 | 128,951 | 02/28/2013 | 12/25/2035 |
| 126694-RP-5 | CWHL 2005-J4 A6 SEQ AS | | | 4 | 1FM | 2,354,174 | 95.7930 | 2,672,331 | 2,789,707 | 2,349,595 | | (19,168) | | | 5.500 | 9.284 | MON | 12,786 | 156,551 | 09/22/2011 | 11/25/2035 |
| 126694-TU-2 | CWHL 2005-30 A5 SSNR AS | | | 4 | 1FM | 1,277,666 | 90.2690 | 1,431,070 | 1,585,344 | 1,095,258 | | (52,585) | | | 5.500 | 11.466 | MON | 7,266 | 87,219 | 08/23/2011 | 01/25/2036 |
| 126694-TW-8 | CWHL 2005-30 A7 SSNR AS | | | 4 | 1FM | 4,254,204 | 90.2690 | 4,824,984 | 5,345,134 | 4,302,186 | | (105,952) | | | 5.500 | 7.079 | MON | 24,499 | 294,068 | 11/30/2014 | 01/25/2036 |
| 126694-W6-1 | CWHL 2006-9 A5 Z PAC-11 AS | | | 4 | 1FM | 4,236,897 | 81.7170 | 5,725,973 | 7,007,059 | 4,294,026 | | (80,205) | | | 6.000 | 10.256 | MON | 35,035 | 416,024 | 11/30/2014 | 05/25/2036 |
| 126694-XQ-6 | CWHL 2006-J1 1A2 SEQ AS | | | 4 | 1FM | 1,705,818 | 78.9940 | 4,779,259 | 6,050,127 | 1,394,013 | | (239,935) | | | 5.750 | 83.110 | MON | 28,990 | 347,813 | 02/29/2012 | 02/25/2036 |
| 12669C-7T-1 | CWHL 2002-18 A8 SSNR NAS | | | 4 | 1FM | 2,202,274 | 103.0050 | 2,213,202 | 2,148,642 | 2,154,641 | | (548) | | | 6.000 | 5.889 | MON | 10,743 | 128,663 | 09/18/2002 | 11/25/2032 |
| 12669D-BA-5 | CWHL 2002-19 1A1 NAS | | | 4 | 2FM | 760,893 | 100.6940 | 766,176 | 760,893 | 760,893 | | | | | 6.250 | 6.207 | MON | 3,963 | 47,745 | 06/25/2008 | 11/25/2032 |
| 12669E-P8-3 | CWHL 2003-44 A10 SSNR NAS | | | 4 | 1FM | 4,455,366 | 101.8110 | 4,755,713 | 4,671,106 | 4,467,717 | | 6,779 | | | 5.000 | 6.178 | MON | 19,463 | 233,555 | 08/19/2003 | 10/25/2033 |
| 12669F-K2-8 | CWHL 2004-13 2A3 PAC-11 SSNR AS | | | 4 | 1FM | 1,508,076 | 102.5210 | 1,564,111 | 1,525,650 | 1,508,616 | | 349 | | | 5.750 | 6.094 | MON | 7,310 | 80,600 | 07/09/2004 | 08/25/2034 |
| 12669F-S2-0 | CWHL 2004-13 2A18 SEQ SSNR AS | | | 4 | 1FM | 1,563,518 | 102.7530 | 1,611,278 | 1,568,108 | 1,563,394 | | (49) | | | 6.000 | 6.038 | MON | 7,841 | 86,445 | 08/16/2004 | 08/25/2034 |
| 12669F-WP-4 | CWHL 2004-5 2A19 PAC-11 AS | | | 4 | 1FM | 1,369,749 | 102.5330 | 1,441,969 | 1,406,341 | 1,371,569 | | 983 | | | 5.250 | 5.792 | MON | 6,153 | 72,434 | 04/30/2004 | 05/25/2034 |
| 12669F-ZL-0 | CWHL 2004-8 1A4 NAS | | | 4 | 1FM | 2,837,262 | 100.2740 | 3,070,530 | 3,062,138 | 2,852,580 | | 5,952 | | | 5.250 | 7.313 | MON | 13,397 | 160,762 | 05/19/2008 | 07/25/2034 |
| 12669G-3M-1 | CWHL 2005-16 A19 SEQ AS | | | 4 | 1FM | | 91.4910 | 474,489 | 518,618 | | | | | | 5.500 | 0.000 | MON | | 28,511 | 02/12/2010 | 09/25/2035 |
| 12669G-4K-4 | CWHL 2005-J3 1A2 PAC-11 AS | | | 4 | 1FM | 551,662 | 93.6010 | 985,986 | 1,053,396 | 335,294 | | (34,091) | | | 5.500 | 58.323 | MON | 4,828 | 57,811 | 11/16/2011 | 09/25/2035 |
| 12669G-5U-1 | CWHL 2005-17 1A8 SSNR NAS | | | 4 | 1FM | 605,455 | 99.9650 | 972,909 | 973,253 | 654,052 | | (7,256) | | | 5.500 | 26.239 | MON | 4,461 | 53,187 | 08/31/2010 | 09/25/2035 |
| 12669G-BA-8 | CWHL 2004-HYB6 A2 CSTR PT SSNR AS | | | 4 | 1FM | 2,280,422 | 102.2930 | 2,652,411 | 2,592,957 | 2,154,893 | | 18,909 | | | 3.939 | 9.889 | MON | 8,512 | 108,264 | 09/21/2012 | 11/20/2034 |
| 12669G-CP-4 | CWHL 2004-24 A1 SEQ AS | | | 4 | 1FM | 5,923,048 | 100.8290 | 6,814,752 | 6,758,753 | 6,114,112 | | 30,932 | | | 5.500 | 7.614 | MON | 30,978 | 363,547 | 02/28/2013 | 12/25/2034 |
| 12669G-FJ-5 | CWHL 2004-J9 2A4 SEQ SSNR AS | | | 4 | 1FM | 7,098,877 | 102.4550 | 7,363,731 | 7,187,285 | 7,102,621 | | 2,355 | | | 5.500 | 5.701 | MON | 32,942 | 241,276 | 11/18/2004 | 01/25/2035 |
| 12669G-U2-5 | CWHL 2005-J2 2A1 FLT PAC-11 AS | | | 4 | 1FM | 731,219 | 78.5070 | 799,367 | 1,018,214 | 668,139 | | (26,920) | | | 2.192 | 7.443 | MON | 310 | 27,104 | 11/30/2014 | 08/25/2035 |
| 12669G-W4-9 | CWHL 2005-J2 3A13 SEQ AS | | | 4 | 1FM | 1,631,513 | 88.9070 | 2,045,845 | 2,301,110 | 1,340,095 | | (51,765) | | | 6.000 | 16.797 | MON | 11,506 | 138,061 | 08/16/2012 | 08/25/2035 |
| 12669G-WU-1 | CWHL 2005-HYB2 2A CSTR PT AS | | | 4 | 1FM | 6,200,923 | 101.9960 | 6,735,318 | 6,603,503 | 6,248,842 | | 34,325 | | | 4.357 | 7.732 | MON | 23,977 | 288,027 | 01/16/2014 | 05/20/2035 |
| 12669G-XM-8 | CWHL 2005-12 1A4 SSNR NAS | | | 4 | 1FM | 2,636,202 | 98.7070 | 3,651,728 | 3,699,569 | 2,157,441 | | 16,737 | | | 5.250 | 20.871 | MON | 16,186 | 194,227 | 01/26/2011 | 05/25/2035 |
| 12669G-YM-7 | CWHL 2005-10 A2 SEQ AS | | | 4 | 1FM | 3,111,545 | 93.9080 | 4,185,228 | 4,456,740 | 2,711,531 | | (28,701) | | | 5.500 | 18.275 | MON | 20,427 | 245,074 | 01/05/2011 | 05/25/2035 |
| 12669Y-AC-6 | CWHL 2006-J4 A3 SEQ AS | | | 4 | 1FM | 363,959 | 73.6020 | 589,031 | 800,290 | 161,189 | | (41,733) | | | 6.250 | 80.730 | MON | 4,168 | 50,857 | 04/08/2011 | 09/25/2036 |
| 12669Y-AE-2 | CWHL 2006-J4 A5 NAS | | | 4 | 1FM | | 73.6020 | 2,130,387 | 2,894,461 | | | | | | 6.250 | 0.000 | MON | 15,075 | 183,980 | 07/20/2010 | 09/25/2036 |
| 12669Y-AF-9 | CWHL 2006-J4 A6 SEQ SSNR AS | | | 4 | 1FM | 1,136,116 | 71.6170 | 3,039,524 | 4,244,141 | 788,320 | | (186,592) | | | 6.000 | 82.485 | MON | 21,221 | 258,978 | 02/29/2012 | 09/25/2036 |
| 12669Y-AH-5 | CWHL 2006-J4 A8 SEQ AS | | | 4 | 1FM | 675,660 | 75.6240 | 2,349,891 | 3,107,318 | 431,438 | | (110,438) | | | 6.500 | 135.693 | MON | 16,831 | 205,410 | 08/31/2011 | 09/25/2036 |
| 12669Y-AX-0 | CWHL 2006-J4 A12 NAS | | | 4 | 1FM | 669,760 | 73.6020 | 2,199,555 | 2,988,437 | 432,900 | | (110,817) | | | 6.250 | 124.346 | MON | 15,565 | 189,953 | 12/31/2011 | 09/25/2036 |
| 12670A-AF-8 | CWHL 2006-14 A6 SEQ AS | | | 4 | 1FM | 5,795,855 | 83.1460 | 9,477,212 | 11,398,339 | 5,318,654 | | (338,305) | | | 6.250 | 20.199 | MON | 59,366 | 710,668 | 08/31/2012 | 09/25/2036 |
| 15132E-DD-7 | CDMC 2003-4 1A5 SEQ RTL AS | | | 4 | 1FM | 2,455,044 | 103.6460 | 2,609,801 | 2,517,994 | 2,496,219 | | 299 | | | 5.500 | 5.775 | MON | 11,541 | 138,481 | 04/24/2003 | 05/25/2033 |
| 15132E-EA-2 | CDMC 2003-6 A4 RTL NAS | | | 4 | 1FM | 1,133,914 | 101.5900 | 1,116,023 | 1,098,555 | 1,118,188 | | (1,187) | | | 5.500 | 5.188 | MON | 5,035 | 60,421 | 05/27/2003 | 07/25/2033 |
| 152314-EL-0 | CXHE 2002-A AF6 NAS | | | 4 | 1FM | 5,453 | 101.2850 | 5,814 | 5,741 | 5,529 | | 17 | | | 5.540 | 6.232 | MON | 27 | 334 | 11/20/2008 | 01/25/2032 |
| 152314-JP-6 | CXHE 2004-B AF5 STEP AFC AS | | | 4 | 1FM | 6,351,888 | 102.3870 | 6,503,533 | 6,351,888 | 6,351,888 | | | | | 5.409 | 5.407 | 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 | 341,717 | 99.0280 | 368,858 | 372,478 | 352,623 | | 3,006 | | | 2.437 | 3.768 | MON | 151 | 11,008 | 12/16/2013 | 03/25/2034 |
| 152314-KJ-8 | CXHE 2004-C AF5 STEP AFC IRC AS | | | 4 | 1FM | 9,087,192 | 98.6130 | 8,961,954 | 9,087,964 | 9,077,842 | | (1,866) | | | 5.197 | 5.212 | MON | 39,356 | 472,657 | 06/03/2004 | 06/25/2034 |
| 152314-LE-8 | CXHE 2004-D AF5 STEP AFC IRC AS | | | 4 | 1FM | 2,521,231 | 101.0750 | 2,549,162 | 2,522,041 | 2,516,094 | | (1,208) | | | 5.850 | 5.806 | MON | 12,295 | 130,609 | 09/08/2004 | 09/25/2034 |
| 152314-LQ-1 | CXHE 2004-D MV1 MEZ FLT STEP IRC NA | | | 4 | 1FM | 2,797,049 | 100.2400 | 3,108,067 | 3,100,611 | 2,881,470 | | 19,144 | | | 2.412 | 3.504 | MON | 1,246 | 88,701 | 09/21/2015 | 09/25/2034 |
| 152314-MC-1 | CXHE 2005-A AF5 STEP AFC IRC AS | | | 4 | 1FM | 2,226,621 | 99.8280 | 2,223,909 | 2,227,730 | 2,221,033 | | (1,805) | | | 5.780 | 5.706 | MON | 10,730 | 128,763 | 01/05/2005 | 01/25/2035 |
| 160762-AC-4 | CHMAC 2004-1 A3 Z AS | | | 4 | 1FM | 416,486 | 102.1000 | 535,936 | 524,913 | 482,624 | | 1,099 | | | 5.250 | 9.508 | MON | 2,296 | 27,558 | 06/10/2004 | 08/25/2034 |
| 160762-AD-2 | CHMAC 2004-1 A4 NAS | | | 4 | 1FM | 268,287 | 102.1000 | 273,921 | 268,287 | 268,287 | | | | | 5.250 | 5.191 | MON | 1,174 | 14,085 | 06/28/2004 | 08/25/2034 |
| 160762-AF-7 | CHMAC 2004-1 A6 Z AS | | | 4 | 1FM | 445,505 | 102.4780 | 546,144 | 532,940 | 493,984 | | 909 | | | 5.500 | 7.804 | MON | 2,443 | 29,312 | 06/10/2004 | 08/25/2034 |
| 160762-AG-5 | CHMAC 2004-1 A7 NAS | | | 4 | 1FM | 738,733 | 102.4780 | 757,035 | 738,733 | 738,733 | | | | | 5.500 | 5.440 | MON | 3,386 | 40,630 | 06/28/2004 | 08/25/2034 |
| 161546-DZ-6 | CFAB 2003-1 1A5 STEP AS | | | 4 | 1FM | 2,008,355 | 102.8490 | 2,065,720 | 2,008,490 | 2,006,073 | | (558) | | | 5.914 | 5.921 | MON | 9,899 | 118,585 | 01/23/2003 | 10/25/2032 |
| 161546-EG-7 | CFAB 2003-1 2M1 MEZ FLT STEP NAS | | | 4 | 1FM | 20,809 | 100.0060 | 23,290 | 23,288 | 23,276 | | 70 | | | 2.767 | 2.970 | MON | 11 | 766 | 12/16/2013 | 09/25/2032 |
| 161546-ES-1 | CFAB 2003-2 1M1 MEZ NAS | | | 4 | 3FM | 1,745,184 | 96.8550 | 1,690,359 | 1,745,256 | 1,740,625 | | (1,023) | | | 5.239 | 5.275 | MON | 7,620 | 7,620 | 04/08/2003 | 07/25/2032 |
| 161546-FF-8 | CFAB 2003-3 1A5 STEP AFC AS | | | 4 | 1FM | 2,172,005 | 101.6100 | 2,207,051 | 2,172,081 | 2,169,857 | | (559) | | | 5.160 | 5.122 | MON | 9,340 | 106,746 | 05/20/2003 | 03/25/2033 |
| 161546-FJ-0 | CFAB 2003-3 1M2 MEZ NAS | | | 4 | 6FM | 549,985 | 63.8240 | 570,738 | 894,233 | 550,145 | | | | | 4.885 | 19.205 | MON | 3,640 | 16,142 | 12/31/2011 | 05/25/2032 |
| 161546-FV-3 | CFAB 2003-4 1A5 STEP AFC SEQ AS | | | 4 | 1FM | 6,916,249 | 102.1980 | 7,068,624 | 6,916,576 | 6,910,785 | | (1,237) | | | 5.123 | 5.129 | MON | 29,528 | 359,410 | 07/23/2003 | 05/25/2033 |
| 161546-FY-7 | CFAB 2003-4 1M2 MEZ AFC NAS | | | 4 | 1FM | | 73.2180 | 1,027,625 | 1,403,516 | | | | | | 5.123 | 0.000 | MON | 5,992 | 5,998 | 03/31/2010 | 06/25/2032 |
| 161546-GK-6 | CFAB 2003-5 1A5 STEP AFC AS | | | 4 | 1FM | 9,534,177 | 102.2410 | 9,748,013 | 9,534,352 | 9,526,106 | | (2,182) | | | 6.145 | 6.152 | MON | 48,824 | 489,404 | 09/12/2003 | 06/25/2033 |
| 161546-GN-0 | CFAB 2003-5 1M2 MEZ AFC NAS | | | 4 | 1FM | 98,207 | 96.6140 | 516,270 | 534,366 | 10 | | | | | 5.641 | 337.181 | MON | 2,512 | | 06/30/2010 | 09/25/2032 |
| 161546-HA-7 | CFAB 2003-6 1A5 STEP AFC SEQ AS | | | 4 | 1FM | 12,631,537 | 104.2590 | 13,313,138 | 12,769,289 | 12,644,829 | | 6,073 | | | 5.025 | 5.214 | MON | 53,468 | 654,562 | 11/20/2003 | 11/25/2034 |
| 161546-HS-8 | CFAB 2004-1 1A5 STEP AFC AS | | | 4 | 1FM | 7,890,401 | 102.7510 | 8,107,926 | 7,890,835 | 7,881,770 | | (2,660) | | | 5.638 | 5.625 | MON | 37,074 | 438,652 | 02/12/2004 | 11/25/2033 |
| 161546-HW-9 | CFAB 2004-1 1M2 MEZ AFC NAS | | | 4 | 1FM | 233,388 | 90.1490 | 1,016,693 | 1,127,794 | 261,755 | | | | | 5.023 | 41.937 | MON | 4,721 | 4,721 | 06/30/2012 | 01/25/2033 |
| 161546-JH-0 | CFAB 2004-2 1A5 STEP AFC SEQ | | | 4 | 1FM | 7,211,600 | 99.9480 | 7,292,901 | 7,296,704 | 7,224,351 | | 7,985 | | | 5.700 | 5.984 | MON | 34,659 | 420,228 | 06/18/2004 | 02/26/2035 |

# 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 |
| 161546-JL-1 | CFAB 2004-2 1M2 MEZ AFC NAS | | | 4 | 1FM | 517,863 | 101.4600 | 558,573 | 550,536 | 531,350 | | (4,588) | | | 5.700 | 4.461 | MON | 2,615 | 2,615 | 03/31/2011 | 02/26/2035 |
| 161546-JP-2 | CFAB 2004-2 2M1 MEZ FLT STEP IRC NA | | | 4 | 1FM | 1,139,851 | 96.4220 | 1,230,276 | 1,275,933 | 1,209,305 | | 20,307 | | | 2.617 | 4.696 | MON | 557 | 45,903 | 12/16/2013 | 02/26/2035 |
| 161629-AH-3 | CHASE 2007-S4 A8 SSNR NAS | | | 4 | 1FM | 1,888,875 | 75.5530 | 2,756,099 | 3,647,888 | 1,365,214 | | (102,767) | | | 6.000 | 22.918 | MON | 18,239 | 220,405 | 09/13/2011 | 06/25/2037 |
| 16162W-GJ-2 | CHASE 2004-S2 1A4 NAS | | | 4 | 1FM | 630,566 | 102.0820 | 645,103 | 631,948 | 630,503 | | (23) | | | 5.250 | 5.283 | MON | 2,765 | 33,177 | 01/14/2004 | 02/25/2034 |
| 16162W-GN-3 | CHASE 2004-S2 2A3 Z AS | | | 4 | 1FM | 2,580,494 | 101.1780 | 2,881,983 | 2,848,424 | 2,718,651 | | 4,212 | | | 5.500 | 7.368 | MON | 13,055 | 156,663 | 01/05/2004 | 02/25/2034 |
| 16162W-PB-9 | CHASE 2005-A1 1A1 CSTR SSNR AS | | | 4 | 1FM | 389,593 | 94.6940 | 1,100,447 | 1,162,105 | 58,890 | | 5,516 | | | 3.690 | 1,686.650 | MON | 3,574 | 48,083 | 05/18/2010 | 12/25/2035 |
| 16162W-PG-8 | CHASE 2005-A1 2A4 CSTR SEQ SSNR AS | | | 4 | 1FM | 4,453,012 | 99.8840 | 5,974,638 | 5,981,600 | 3,583,215 | | (164,484) | | | 3.784 | 16.343 | MON | 18,861 | 251,099 | 07/29/2011 | 12/25/2035 |
| 16162Y-AH-8 | CHASE 2006-S4 A8 NAS | | | 4 | 1FM | 2,004,518 | 72.2780 | 3,634,274 | 5,028,212 | 1,646,336 | | (236,941) | | | 6.000 | 26.406 | MON | 25,141 | 298,484 | 09/13/2011 | 12/25/2036 |
| 16162Y-AQ-8 | CHASE 2006-S4 A15 SEQ AS | | | 4 | 1FM | 1,971,753 | 72.2780 | 3,032,401 | 4,195,489 | 1,300,113 | | (178,788) | | | 6.000 | 31.269 | MON | 20,977 | 249,052 | 09/08/2011 | 12/25/2036 |
| 161630-AC-2 | CHASE 2007-A1 1A3 CSTR SSNR AS | | | 4 | 1FM | 546,814 | 101.8550 | 561,521 | 551,294 | 547,208 | | 96 | | | 4.574 | 4.823 | MON | 2,101 | 25,842 | 10/28/2015 | 02/25/2037 |
| 161630-AL-2 | CHASE 2007-A1 3A1 CSTR SSNR AS | | | 4 | 1FM | 1,768,687 | 101.6230 | 1,805,326 | 1,776,495 | 1,768,778 | | 52 | | | 4.511 | 4.604 | MON | 6,678 | 80,157 | 01/30/2015 | 02/25/2037 |
| 161631-AV-8 | CHASE 2007-S5 1A20 SSNR NAS | | | 4 | 1FM | 6,444,175 | 78.4010 | 8,281,117 | 10,562,450 | 6,160,152 | | (288,982) | | | 6.000 | 10.205 | MON | 52,812 | 628,592 | 05/31/2012 | 07/25/2037 |
| 16163B-AP-9 | CHASE 2006-S2 1A14 SSNR AS | | | 4 | 3FM | 7,961,905 | 73.1110 | 7,832,046 | 10,712,518 | 8,101,334 | | | | | 6.250 | 5.423 | MON | 55,794 | 668,659 | 08/31/2015 | 10/25/2036 |
| 16163B-BC-7 | CHASE 2006-S2 2A7 AS | | | 4 | 1FM | 6,093,624 | 74.2590 | 8,328,230 | 11,215,163 | 7,033,234 | | 531,512 | | | 6.000 | 48.056 | MON | 56,076 | 676,134 | 09/08/2011 | 10/25/2036 |
| 16163L-AA-0 | CHASE 2007-A2 1A1 CSTR SSNR AS | | | 4 | 1FM | 4,614,361 | 102.1820 | 4,738,005 | 4,636,840 | 4,691,030 | | (3,047) | | | 4.792 | 4.373 | MON | 18,518 | 214,933 | 09/24/2013 | 07/25/2037 |
| 16163L-AQ-5 | CHASE 2007-A2 7A1 CSTR SEQ SSNR AS | | | 4 | 1FM | 65,754 | 90.3580 | 734,506 | 812,888 | 11,053 | | 662 | | | 3.797 | 6.268 | MON | 2,572 | 30,399 | 04/22/2010 | 07/25/2037 |
| 16165L-AG-5 | CFLX 2006-1 A5 AFC SSNR NAS | | | 4 | 1FM | 646,756 | 93.3950 | 711,160 | 761,457 | 664,112 | | 11,654 | | | 6.160 | 7.629 | MON | 3,909 | 28,241 | 06/30/2011 | 06/25/2036 |
| 16165T-BJ-1 | CFLX 2005-2 5A1 NAS | | | 4 | 1FM | 1,645,712 | 89.3310 | 2,631,962 | 2,946,308 | 1,708,771 | | (46,637) | | | 5.500 | 14.081 | MON | 13,504 | 161,791 | 11/30/2014 | 06/25/2035 |
| 16678R-DL-8 | CCMFC 2005-2A A2 FLT STEP AS | | | 4 | 1FM | 5,065,278 | 96.0380 | 5,509,043 | 5,736,305 | 5,032,388 | | 27,827 | | | 2.022 | 6.278 | MON | 1,933 | 161,032 | 09/01/2015 | 05/25/2036 |
| 170255-AS-2 | CWHL 2007-1 A8 SSNR NAS | | | 4 | 1FM | 2,029,233 | 82.7220 | 2,722,510 | 3,291,171 | 1,930,194 | | (114,077) | | | 6.000 | 13.585 | MON | 16,456 | 196,609 | 11/30/2012 | 03/25/2037 |
| 17025A-AB-8 | CWHL 2006-17 A2 SSNR NAS | | | 4 | 1FM | 318,569 | 74.9840 | 2,907,387 | 3,877,329 | 35,009 | | | | | 6.000 | 9.114 | MON | 19,387 | 232,730 | 12/31/2011 | 12/25/2036 |
| 17025T-AV-3 | CWHL 2007-15 1A20 EXCH SSNR AS | | | 4 | 1FM | 3,585,968 | 85.8310 | 5,082,153 | 5,921,104 | 3,413,840 | | (119,974) | | | 6.250 | 16.763 | MON | 30,839 | 369,426 | 11/30/2012 | 09/25/2037 |
| 172973-2W-8 | CMSI 2005-6 1A10 SEQ AS | | | 4 | 1FM | 4,027,286 | 102.4940 | 4,396,814 | 4,289,814 | 4,179,929 | | 2,814 | | | 5.500 | 6.332 | MON | 19,662 | 235,500 | 11/30/2010 | 09/25/2035 |
| 172973-W6-2 | CMSI 2005-4 1A7 SSUP NAS | | | 4 | 1FM | 76,008 | 100.7920 | 84,553 | 83,889 | 78,763 | | 152 | | | 5.500 | 7.039 | MON | 384 | 4,614 | 12/31/2009 | 07/25/2035 |
| 172973-WX-3 | CMSI 2004-3 A3 Z AS | | | 4 | 1FM | 4,266,516 | 102.0920 | 5,338,372 | 5,228,974 | 4,869,201 | | 12,604 | | | 5.250 | 7.586 | MON | 22,877 | 274,359 | 07/07/2004 | 05/25/2034 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C STEP AFC AS | | | 4 | 1FM | 402,622 | 68.5590 | 704,776 | 1,027,981 | 399,613 | | (34,876) | | | 4.865 | 16.372 | MON | 4,168 | 24,969 | 03/31/2014 | 03/25/2036 |
| 17307G-NS-3 | CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC | | | 4 | 1FM | 532,976 | 97.8300 | 582,583 | 595,503 | 552,704 | | 4,556 | | | 2.452 | 4.600 | MON | 243 | 17,690 | 03/13/2015 | 02/25/2035 |
| 17307G-VK-1 | CMLTI 2005-WF2 AF5 STEP AFC AS | | | 4 | 1FM | 0.0000 | | | | | | | | | 5.197 | 0.000 | MON | | 6,597 | 09/25/2017 | 08/25/2035 |
| 17307G-WE-4 | CMLTI 2005-4 A CSTR AS | | | 4 | 1FM | 1,167,904 | 102.4150 | 1,342,996 | 1,311,331 | 1,197,711 | | 10,149 | | | 4.609 | 9.660 | MON | 5,036 | 59,609 | 09/08/2008 | 08/25/2035 |
| 17308F-AE-9 | CMALT 2005-A1 1A5 IRC SSNR NAS | | | 4 | 1FM | 1,922,683 | 95.7360 | 2,145,625 | 2,241,194 | 1,846,475 | | 16,655 | | | 5.500 | 9.729 | MON | 10,272 | 123,266 | 02/10/2011 | 07/25/2035 |
| 17309A-AA-7 | CMALT 2006-A1 1A1 SEQ SSNR AS | | | 4 | 1FM | 1,638,480 | 97.7540 | 3,084,428 | 3,155,310 | 1,415,778 | | 14,693 | | | 5.750 | 30.405 | MON | 15,119 | 181,430 | 06/08/2011 | 04/25/2036 |
| 173100-AD-0 | CMSI 2006-6 A4 SSNR NAS | | | 4 | 1FM | 2,489,613 | 102.9950 | 3,531,556 | 3,428,865 | 2,701,075 | | 70,699 | | | 6.000 | 14.886 | MON | 17,144 | 205,732 | 09/09/2008 | 11/25/2036 |
| 173105-AA-5 | CMSI 2007-1 1A1 SSNR NAS | | | 4 | 1FM | 8,028,945 | 98.8070 | 10,004,278 | 10,125,120 | 7,927,600 | | (84,850) | | | 6.000 | 11.329 | MON | 50,626 | 605,795 | 05/31/2012 | 01/25/2037 |
| 17310A-AR-7 | CMSI 2006-2 1A16 SEQ AS | | | 4 | 3FM | 7,468,411 | 101.2980 | 7,966,572 | 7,864,476 | 7,828,076 | | 238 | | | 5.750 | 5.838 | MON | 37,684 | 452,030 | 05/31/2011 | 04/25/2036 |
| 17310E-AE-8 | CRMSI 2006-2 A5 STEP AFC AS | | | 4 | 1FM | 20,078,319 | 101.9500 | 24,715,211 | 24,242,596 | 21,352,938 | | 680,051 | | | 5.351 | 14.632 | MON | 108,102 | 1,295,920 | 07/17/2012 | 09/25/2036 |
| 17312D-AA-6 | CMSI 2007-8 1A1 AS | | | 4 | 1FM | | 102.9810 | 553,601 | 537,576 | | | | | | 6.000 | 0.000 | MON | 2,688 | 32,225 | 04/12/2010 | 09/25/2037 |
| 17312F-AD-5 | CMSI 2007-3 1A4 SSNR NAS | | | 4 | 1FM | 2,013,741 | 100.6490 | 2,232,750 | 2,218,358 | 2,062,744 | | 15,779 | | | 6.000 | 6.931 | MON | 11,092 | 133,102 | 05/31/2015 | 04/25/2037 |
| 17312K-AB-8 | CMSI 2007-5 1A2 PAC-11 AS | | | 4 | 1FM | | 101.8010 | 138,152 | 135,709 | | | | | | 6.000 | 0.000 | MON | 679 | 8,143 | 10/25/2011 | 06/25/2037 |
| 204012-AE-8 | CPLT 1987-A A5 SEQ | | | 4 | 1FM | 4,054,297 | 100.0500 | 6,501,076 | 6,497,821 | 5,576,845 | | 42,749 | | | 4.500 | 8.092 | AO | 73,100 | 292,402 | 01/26/1993 | 04/01/2029 |
| 204012-AF-5 | CPLT 1987-A B SUB | | | 4 | 6* | 247,674 | 100.0060 | 396,030 | 396,004 | 328,871 | | 2,911 | | | 4.500 | 8.677 | AO | 4,455 | 17,755 | 06/30/1996 | 10/01/2029 |
| 20846Q-KN-7 | CNFHE 2002-C MV2 MEZ FLT AFC | | | 4 | 1FM | 170,463 | 98.8140 | 186,520 | 188,760 | 179,616 | | 1,406 | | | 3.890 | 5.136 | MON | 326 | 8,472 | 12/16/2013 | 05/15/2032 |
| 21075W-BA-2 | CONHE 1995-1 A5 SEQ | | | 4 | 1FM | | 0.0000 | | 1,189,838 | | | | 31,959 | | 4.710 | 0.000 | MON | 4,670 | 66,112 | 09/30/2013 | 06/15/2025 |
| 21075W-CJ-2 | CONHE 1996-1 A7 SEQ | | | 4 | 1FM | 110,641 | 56.1120 | 214,512 | 382,293 | 107,334 | | | | | 7.000 | 55.603 | MON | 2,230 | 26,033 | 03/31/2015 | 03/15/2027 |
| 22540A-LG-1 | CSFB 1999-1R B SC CSTR | | | 4 | 1FM | | 0.0000 | | 1,435 | | | | | | 6.730 | 0.000 | MON | 8 | 89 | 06/30/1999 | 11/30/2027 |
| 22540V-HN-5 | CSFB 2001-MH29 M2 MEZ AFC | | | 4 | 1FE | 679,309 | 100.9390 | 695,570 | 689,102 | 686,523 | | (1,227) | | | 7.110 | 6.957 | MON | 4,083 | 48,995 | 12/31/2009 | 09/25/2031 |
| 22540V-VE-9 | CSFB 2002-MH3 M1 MEZ AFC | | | 4 | 1FE | 2,218,165 | 101.8680 | 2,259,715 | 2,218,276 | 2,207,767 | | (1,489) | | | 7.617 | 7.665 | MON | 14,081 | 168,966 | 04/01/2002 | 12/25/2031 |
| 22541Q-4L-3 | CSFB 2003-29 DB1 SUB CSTR NAS | | | 4 | 1FM | 8,200,499 | 98.8190 | 7,904,507 | 7,998,963 | 7,998,963 | | | | | 6.054 | 6.011 | MON | 40,353 | 483,668 | 02/10/2004 | 12/25/2033 |
| 22541S-5S-3 | CSFB 2005-FIX1 A3 STEP AFC AS | | | 4 | 1FM | | 0.0000 | | | | | | | | 4.800 | 0.000 | MON | | 57 | 02/02/2005 | 05/25/2035 |
| 22541S-5T-1 | CSFB 2005-FIX1 A4 STEP AFC AS | | | 4 | 1FM | 3,503,957 | 103.6660 | 3,942,142 | 3,802,729 | 3,621,774 | | 15,091 | | | 5.510 | 6.835 | MON | 17,461 | 203,737 | 12/31/2011 | 05/25/2035 |
| 22541S-D5-4 | CSFB 2004-CF2 1M1 MEZ STEP AFC NAS | | | 4 | 1FM | 2,725,551 | 104.7640 | 2,706,532 | 2,583,461 | 2,651,442 | | (27,790) | | | 5.250 | 2.840 | MON | 11,303 | 136,108 | 12/15/2017 | 01/25/2043 |
| 22541S-EH-7 | CSFB 2004-AR3 CB1 SUB CSTR NAS | | | 4 | 1FM | 7,458,865 | 100.1230 | 7,746,435 | 7,736,911 | 7,488,062 | | 6,469 | | | 4.448 | 5.616 | MON | 28,678 | 352,118 | 03/17/2015 | 04/25/2034 |
| 22541S-JV-1 | CSFB 2004-AR5 CB1 SUB CSTR NAS | | | 4 | 1FM | 4,220,964 | 101.4860 | 4,502,467 | 4,436,553 | 4,246,278 | | 4,222 | | | 4.348 | 5.782 | MON | 16,074 | 194,465 | 07/27/2015 | 06/25/2034 |
| 22541S-UX-4 | CSFB 2004-4 3A11 SEQ SSNR AS | | | 4 | 1FM | 1,889,505 | 107.1310 | 2,068,017 | 1,930,364 | 1,891,174 | | 853 | | | 5.500 | 6.175 | MON | 8,848 | 106,024 | 09/24/2004 | 08/25/2034 |
| 22541S-VA-3 | CSFB 2004-4 5A2 SEQ AS | | | 4 | 1FM | 7,351,404 | 103.9880 | 7,580,652 | 7,289,896 | 7,289,896 | | | | | 6.000 | 5.963 | MON | 36,449 | 437,394 | 10/08/2004 | 08/25/2034 |
| 22541S-X4-5 | CSFB 2004-8 8A1 SEQ AS | | | 4 | 1FM | 945,307 | 103.3100 | 980,424 | 949,014 | 945,312 | | 2 | | | 5.750 | 5.822 | MON | 4,547 | 54,568 | 11/17/2004 | 12/25/2034 |
| 225458-AX-6 | CSFB 2005-1 1A22 SSNR NAS | | | 4 | 1FM | 1,707,506 | 102.2580 | 1,777,442 | 1,738,196 | 1,714,228 | | 647 | | | 5.500 | 5.797 | MON | 7,967 | 95,757 | 01/13/2006 | 02/25/2035 |
| 225458-BV-9 | CSFB 2005-1 3A5 Z SSNR AS | | | 4 | 1FM | 2,663,748 | 100.8490 | 2,847,582 | 2,823,623 | 2,769,179 | | 3,032 | | | 5.250 | 6.031 | MON | 12,353 | 147,436 | 01/14/2005 | 02/25/2035 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 2254W0-GV-1 | CSFB 2004-6 1A2 SEQ SSNR AS | | | 4 | 1FM | 6,998,563 | 102.4680 | 7,353,723 | 7,176,619 | 7,006,097 | | 3,784 | | | 5.500 | 6.142 | MON | 32,893 | 394,564 | 09/09/2004 | 10/25/2034 |
| 2254W0-JS-5 | CSFB 2004-7 1A2 SEQ SSNR AS | | | 4 | 1FM | 4,020,791 | 101.0720 | 4,186,087 | 4,141,704 | 4,026,071 | | 2,994 | | | 5.250 | 5.769 | MON | 18,120 | 217,074 | 10/22/2004 | 11/25/2034 |
| 2254W0-KY-0 | CSFB 2004-7 1A4 SSNR NAS | | | 4 | 1FM | 1,879,801 | 103.0840 | 1,963,238 | 1,904,500 | 1,884,324 | | 409 | | | 5.250 | 5.440 | MON | 8,332 | 99,818 | 11/24/2004 | 11/25/2034 |
| 24763L-BM-1 | DELHE 1997-2 A5 SEQ AS | | | 4 | 1FM | 142,142 | 93.2600 | 832,276 | 892,429 | 344,904 | | 57,838 | | | 7.370 | 44.431 | MON | 5,481 | 37,138 | 09/30/2014 | 06/25/2027 |
| 251510-CV-3 | DBALT 2005-1 1A1 FLT AS | | | 4 | 1FM | 1,121,176 | 96.4840 | 1,556,579 | 1,613,295 | 997,037 | | 12,352 | | | 2.292 | 19.095 | MON | 514 | 44,719 | 07/19/2012 | 02/25/2035 |
| 251510-ET-6 | DBALT 2005-3 M MEZ CSTR NAS | | | 4 | 1FM | | 8.4950 | 251,587 | 2,961,720 | | | | | | 5.091 | 0.000 | MON | 12,564 | 78,605 | 12/31/2011 | 06/25/2035 |
| 251511-AC-5 | DBALT 2006-AB2 A3 AFC SEQ SSNR AS | | | 4 | 1FM | 2,885,845 | 96.5470 | 5,224,952 | 5,411,836 | 3,096,807 | | 20,089 | | | 5.178 | 16.489 | MON | 23,352 | 289,264 | 12/31/2011 | 06/25/2036 |
| 251513-AY-3 | DBALT 2006-AB4 A4A STEP AFC SEQ AS | | | 4 | 1FM | 7,938,525 | 103.1690 | 8,175,836 | 7,924,693 | 7,924,693 | | | | | 6.000 | 5.974 | MON | 39,623 | 441,692 | 09/27/2006 | 10/25/2036 |
| 251563-BM-3 | DMSI 2003-1 1A8 SEQ SSUP NAS | | | 4 | 1FM | 60,460 | 101.9300 | 61,704 | 60,536 | 60,443 | | (8) | | | 5.500 | 5.509 | MON | 277 | 3,330 | 04/29/2003 | 04/25/2033 |
| 251563-BS-0 | DMSI 2003-1 M MEZ CSTR NAS | | | 4 | 1FM | 243,375 | 99.3600 | 243,328 | 244,896 | 243,655 | | 20 | | | 5.500 | 5.599 | MON | 1,122 | 13,469 | 04/02/2003 | 04/25/2033 |
| 251563-BT-8 | DMSI 2003-1 B1 SUB CSTR NAS | | | 4 | 1FM | 109,399 | 95.6770 | 106,785 | 111,609 | 110,527 | | 40 | | | 5.500 | 5.719 | MON | 512 | 6,139 | 04/02/2003 | 04/25/2033 |
| 251563-BU-5 | DMSI 2003-1 B2 SUB CSTR NAS | | | 4 | 1FM | 59,576 | 94.0120 | 59,525 | 63,316 | 61,840 | | 73 | | | 5.500 | 6.076 | MON | 290 | 3,011 | 04/02/2003 | 04/25/2033 |
| 251563-CX-8 | DMSI 2003-1 B3 SUB CSTR NAS | | | 4 | 6* | 32,132 | 71.5600 | 28,042 | 39,187 | 28,042 | (84) | 319 | | | 5.500 | 10.264 | MON | 180 | 3,772 | 04/02/2003 | 04/25/2033 |
| 25157T-AA-2 | DMSI 2007-WM1 A1 SC CSTR SSNR | | | 4 | 1FM | 18,731,787 | 102.4790 | 19,131,110 | 18,668,276 | 18,867,172 | | (4,648) | | | 3.804 | 3.513 | MON | 59,175 | 607,530 | 03/09/2016 | 06/27/2037 |
| 291701-CN-8 | EFLOT 1998-2 A5 STEP AS | | | 4 | 1FM | | 23.9010 | 150,812 | 630,976 | | | | | | 7.460 | 0.000 | MON | 3,923 | 43,969 | 09/30/2010 | 06/25/2024 |
| 291701-CS-7 | EFLOT 1998-2 M2 MEZ STEP NAS | | | 4 | 6FM | | 0.0000 | | 357,395 | | | | | | 7.930 | 0.000 | MON | | | 09/30/2010 | 06/25/2024 |
| 294751-AW-2 | EQABS 2002-3 M2 MEZ AFC | | | 4 | 4FM | 943,157 | 101.3680 | 989,903 | 976,548 | 979,006 | | | | | 6.460 | 2.825 | MON | 5,257 | 8,345 | 12/31/2014 | 11/25/2032 |
| 294751-BQ-4 | EQABS 2002-5 M2 MEZ AFC | | | 4 | 1FM | 290,232 | 75.5130 | 597,524 | 791,281 | 356,627 | | 46,632 | | | 6.337 | 14.569 | MON | 4,179 | 35,422 | 03/31/2014 | 11/25/2032 |
| 294751-BY-7 | EQABS 2003-1 M2 MEZ CSTR | | | 4 | 1FM | 898,623 | 57.8640 | 1,299,750 | 2,246,216 | 1,193,607 | | 173,813 | | | 5.789 | 9.812 | MON | 10,836 | 42,566 | 03/31/2014 | 08/25/2033 |
| 294751-EV-0 | EQABS 2004-3 AF5 STEP AFC AS | | | 4 | 1FM | 5,469,412 | 100.7750 | 5,537,746 | 5,495,170 | 5,474,756 | | 621 | | | 4.457 | 4.532 | MON | 20,408 | 247,662 | 07/15/2004 | 07/25/2034 |
| 294751-FB-3 | EQABS 2004-3 M3 MEZ STEP AFC NAS | | | 4 | 1FM | 1,003,883 | 93.5390 | 4,231,719 | 4,524,022 | 1,051,691 | | (17,707) | | | 4.440 | 22.021 | MON | 16,738 | 146,596 | 03/31/2010 | 07/25/2034 |
| 294751-FC-1 | EQABS 2004-3 M4 MEZ STEP AFC NAS | | | 4 | 1FM | | 9.3140 | 129,313 | 1,388,391 | | | | | | 4.440 | 0.000 | MON | 5,137 | 39,305 | 12/31/2011 | 07/25/2034 |
| 32027N-ED-9 | FFML 2003-FFH1 M1 MEZ FLT STEP | | | 4 | 1FM | 6,789,336 | 99.5500 | 7,267,475 | 7,300,361 | 6,910,397 | | 24,282 | | | 2.842 | 4.179 | MON | 3,458 | 245,744 | 05/27/2016 | 09/25/2033 |
| 32027N-KJ-9 | FFML 2004-FF6 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 794,961 | 100.1530 | 1,333,898 | 1,331,857 | 728,847 | | 92,269 | | | 2.722 | 97.924 | MON | 604 | 43,211 | 09/16/2011 | 07/25/2034 |
| 32051G-2H-7 | FHASI 2006-1 1A10 AD SSNR AS | | | 4 | 1FM | 1,304,662 | 79.0630 | 1,318,646 | 1,667,833 | 1,173,402 | | (96,065) | | | 6.000 | 7.724 | MON | 8,339 | 100,058 | 12/31/2011 | 05/25/2036 |
| 32051G-2J-3 | FHASI 2006-1 1A11 Z SSNR AS | | | 4 | 1FM | 5,206,491 | 79.0630 | 5,344,604 | 6,759,894 | 4,675,448 | | (388,773) | | | 6.000 | 8.086 | MON | 33,799 | 405,545 | 11/30/2015 | 05/25/2036 |
| 32051G-AA-3 | FHAMS 2004-AA4 A1 CSTR AS | | | 4 | 1FM | 4,713,944 | 100.3770 | 5,010,773 | 4,991,935 | 4,752,986 | | 22,570 | | | 3.966 | 5.967 | MON | 16,497 | 212,789 | 01/16/2014 | 10/25/2034 |
| 32052U-AB-9 | FHASI 2006-4 1A2 NAS | | | 4 | 1FM | 6,381,067 | 75.9310 | 6,810,465 | 8,969,257 | 5,126,240 | | (348,164) | | | 5.750 | 10.956 | MON | 42,978 | 515,732 | 11/15/2010 | 02/25/2037 |
| 337925-CA-7 | FPLUS 1997-3 M1 MEZ | | | 4 | 6FE | | 0.0000 | | 428,945 | | | | | | 7.320 | 0.000 | MON | 2,617 | 44,381 | 12/01/2019 | 11/10/2023 |
| 337925-CP-4 | FPLUS 1997-4 M2 MEZ STEP | | | 4 | 1FM | | 20.1530 | 50,929 | 252,714 | | | | | | 7.830 | 0.000 | MON | 1,649 | 19,788 | 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 | | 0.0000 | | 1,213,930 | | | | | | 4.400 | 0.000 | MON | 7,901 | 88,604 | 09/30/2010 | 12/10/2024 |
| 337937-AK-2 | FPLUS 1998-3 B1 SUB STEP | | | 4 | 6* | | 0.0040 | 22 | 555,930 | | | | | | 8.600 | 0.000 | MON | | 18,189 | 09/30/2010 | 05/10/2024 |
| 33851L-AE-4 | FSMT 2018-4 A5 AFC SEQ SSNR AS | | | 4 | 1FM | 45,069,032 | 101.5750 | 45,993,133 | 45,280,000 | 45,103,727 | | 27,496 | | | 4.000 | 4.129 | MON | 150,933 | 1,811,200 | 06/21/2018 | 07/25/2048 |
| 35563K-AH-3 | STACR 2019-DNA1 M2 EXCH FLT | | | 4 | 4FE | 48,546,712 | 101.8150 | 48,967,737 | 48,095,000 | 48,493,792 | | (52,919) | | | 4.442 | 3.831 | MON | 41,541 | 2,120,722 | 03/04/2019 | 01/25/2049 |
| 35563T-AB-7 | STACR 2018-DNA2 M2 EXCH MEZ FLT | | | 4 | 4FE | 60,683,190 | 100.9710 | 61,467,021 | 60,875,964 | 60,715,334 | | 30,616 | | | 3.942 | 4.068 | MON | 46,661 | 1,608,730 | 12/04/2019 | 12/25/2030 |
| 35563T-AV-3 | STACR 2018-DNA2 B1 SUB FLT | | | 4 | 4FE | 3,125,625 | 106.1520 | 3,184,554 | 3,000,000 | 3,121,183 | | (4,442) | | | 5.492 | 4.907 | MON | 3,204 | 57,147 | 08/27/2019 | 12/25/2030 |
| 35563X-AH-5 | STACR 2018-HQA2 M2 EXCH MEZ FLT | | | 4 | 4FE | 86,551,919 | 101.2870 | 89,045,312 | 87,913,904 | 86,741,356 | | 184,159 | | | 4.092 | 4.610 | MON | 69,950 | 3,515,955 | 12/04/2019 | 10/25/2048 |
| 35564A-BF-7 | STACR 2018-HRP2 M3 EXCH MEZ FLT | | | 4 | 2FE | 41,708,574 | 102.3790 | 42,487,372 | 41,500,000 | 41,696,723 | | (11,851) | | | 4.192 | 4.043 | MON | 33,827 | 1,752,366 | 08/27/2019 | 02/25/2047 |
| 35564L-AH-0 | STACR 2019-DNA2 M2 EXCH FLT | | | 4 | 4FE | 10,600,336 | 100.8780 | 10,693,440 | 10,600,336 | 10,600,336 | | | | | 4.242 | 4.280 | MON | 8,744 | 376,053 | 03/19/2019 | 03/25/2049 |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 | | | 4 | 6* | | 0.0000 | | 20,078 | | | | | | 6.446 | 0.000 | MON | 108 | 1,104 | 11/30/2013 | 06/25/2024 |
| 36157T-JG-7 | GECMSI GECMSI 1995-01A | | | 4 | 6* | | 0.0000 | | 126,886 | | | | | | 8.014 | 0.000 | MON | 847 | 9,786 | 09/30/2011 | 12/25/2024 |
| 361856-DX-2 | GMACM 2004-HE5 A5 CSTR STEP AFC AS | | | 4 | 1FM | 1,111,247 | 101.4720 | 1,127,602 | 1,111,247 | 1,111,247 | | | | | 5.865 | 5.792 | MON | 5,431 | 65,175 | 11/18/2004 | 09/25/2034 |
| 36185M-AJ-1 | GMACM 2005-AF1 A2 FLT AFC AD AS | | | 4 | 1FM | 6,580,877 | 83.0830 | 6,576,036 | 7,915,060 | 6,411,071 | | (86,489) | | | 2.392 | 5.017 | MON | 3,137 | 227,312 | 11/30/2014 | 07/25/2035 |
| 36185M-EG-3 | GMACM 2006-J1 A6 SSNR NAS | | | 4 | 1FM | 2,787,662 | 100.2610 | 3,171,393 | 3,163,133 | 2,862,958 | | 8,451 | | | 5.750 | 6.566 | MON | 15,157 | 181,837 | 02/28/2013 | 04/25/2036 |
| 36228F-3P-9 | GSAA 2004-3 AF4 STEP AFC AS | | | 4 | 1FM | 5,728,453 | 102.5630 | 5,973,649 | 5,824,366 | 5,736,262 | | 3,752 | | | 6.220 | 6.617 | MON | 30,190 | 287,446 | 05/25/2004 | 04/25/2034 |
| 36228F-6P-6 | GSAMP 2004-AR1 M1 MEZ FLT STEP | | | 4 | 1FM | 1,199,970 | 99.2850 | 1,252,453 | 1,261,467 | 1,220,902 | | 4,830 | | | 2.767 | 3.575 | MON | 582 | 41,493 | 07/14/2015 | 06/25/2034 |
| 36228F-H6-6 | GSR 2004-3F 2A11 NAS | | | 4 | 1FM | 1,440,382 | 103.7000 | 1,459,909 | 1,407,826 | 1,427,880 | | (545) | | | 5.500 | 5.183 | MON | 6,453 | 77,430 | 03/25/2004 | 02/25/2034 |
| 36228F-TX-4 | GSR 2003-7F 1A5 NAS | | | 4 | 1FM | 641,231 | 102.0750 | 675,719 | 661,984 | 642,227 | | 588 | | | 5.250 | 5.936 | MON | 2,896 | 34,754 | 08/22/2003 | 06/25/2033 |
| 36228F-UC-8 | GSR 2003-7F 2A5 NAS | | | 4 | 1FM | 465,213 | 102.0900 | 495,257 | 485,117 | 466,225 | | 608 | | | 5.250 | 6.274 | MON | 2,122 | 25,469 | 08/22/2003 | 06/25/2033 |
| 36228F-VA-1 | GSR 2003-7F B1 SUB CSTR NAS | | | 4 | 1FM | 2,168,910 | 99.0250 | 2,169,456 | 2,190,824 | 2,169,624 | | 418 | | | 5.893 | 6.075 | MON | 10,758 | 128,820 | 08/26/2003 | 06/25/2033 |
| 36228F-VB-9 | GSR 2003-7F B2 SUB CSTR NAS | | | 4 | 4FM | 694,063 | 96.3490 | 679,531 | 705,283 | 694,513 | | 264 | | | 5.893 | 6.182 | MON | 3,463 | 41,470 | 08/26/2003 | 06/25/2033 |
| 3622EC-AK-2 | GSAA 2007-5 1F4A CSTR STEP AFC AS | | | 4 | 1FM | 5,849,445 | 61.0260 | 6,349,284 | 10,404,183 | 5,851,178 | | (26,481) | | | 6.032 | 15.013 | MON | 52,295 | 233,236 | 03/31/2010 | 05/25/2037 |
| 3622EL-AD-8 | GSAA 2006-18 AF4A STEP AFC AS | | | 4 | 1FM | 13,876,464 | 51.7300 | 14,027,389 | 27,116,489 | 13,022,267 | | (742,747) | | | 5.923 | 5.058 | MON | 133,840 | 647,215 | 12/31/2011 | 11/25/2036 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 EXCH SEQ AS | | | 4 | 1FM | 550,972 | 93.6680 | 949,270 | 1,013,440 | 345,269 | | (35,318) | | | 6.000 | 49.994 | MON | 5,067 | 60,261 | 06/20/2011 | 01/25/2037 |
| 3622MP-BE-7 | GSR 2007-1F 3A15 EXCH SEQ AS | | | 4 | 2FM | 8,246,976 | 93.6500 | 8,669,452 | 9,257,275 | 8,151,519 | | (214,926) | | | 6.000 | 5.298 | MON | 46,286 | 550,711 | 02/28/2013 | 01/25/2037 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 3622MW-AR-4 | GSR 2007-3F 3A5 EXCH SEQ AS | | | 4 | 1FM | 796,505 | 90.7350 | 1,960,619 | 2,160,831 | 718,116 | | (58,233) | | | 6.000 | 55.987 | MON | 10,804 | 129,591 | 03/14/2012 | 05/25/2037 |
| 3622N6-AC-3 | GSR 2007-AR2 2A1 CSTR SSNR AS | | | 4 | 1FM | 1,002,277 | 86.5640 | 1,918,576 | 2,216,371 | 534,155 | | (67,241) | | | 4.314 | 70.639 | MON | 7,967 | 98,761 | 07/19/2012 | 05/25/2037 |
| 362334-AA-2 | GSAA 2006-2 2A4 FLT STEP | | | 4 | 1FM | 12,376,154 | 99.0010 | 13,933,182 | 14,073,807 | 13,210,911 | | 160,076 | | | 2.412 | 4.272 | MON | 5,658 | 390,898 | 10/09/2015 | 12/25/2035 |
| 362334-JU-9 | GSR 2006-3F 2A6 SEQ AS | | | 4 | 1FM | 434,523 | 107.3660 | 783,983 | 730,197 | 362,864 | | (11,182) | | | 5.750 | 26.105 | MON | 3,499 | 41,944 | 08/10/2012 | 03/25/2036 |
| 362334-ME-1 | GSAA 2006-6 AF3 AFC AS | | | 4 | 1FM | 7,153,115 | 46.7860 | 7,597,927 | 16,239,651 | 6,506,748 | | (572,114) | | | 5.734 | 6.284 | MON | 77,603 | 331,573 | 06/30/2012 | 03/25/2036 |
| 362334-NC-4 | GSAA 2006-7 AF3 STEP AFC AS | | | 4 | 1FM | 3,814,084 | 62.3320 | 4,478,798 | 7,185,383 | 3,459,681 | | (303,735) | | | 6.220 | 9.557 | MON | 37,244 | 234,999 | 06/30/2012 | 03/25/2046 |
| 362334-QC-1 | GSAA 2006-7 AF5A STEP AFC NAS | | | 4 | 1FM | 829,561 | 98.9740 | 977,525 | 987,662 | 885,881 | | 3,487 | | | 6.205 | 17.913 | MON | 5,107 | 32,293 | 06/30/2012 | 03/25/2046 |
| 362341-B9-9 | GSAMP 2005-AHL2 A1B FLT STEP | | | 4 | 1FM | 5,710,187 | 98.4690 | 7,505,070 | 7,621,733 | 6,542,987 | | 195,013 | | | 2.102 | 7.992 | MON | 2,670 | 196,593 | 06/20/2017 | 12/25/2035 |
| 362341-MQ-9 | GSR 2005-7F 2A5 Z AS | | | 4 | 1FM | 1,540,584 | 105.0870 | 1,725,443 | 1,641,922 | 1,586,903 | | 1,952 | | | 5.500 | 6.406 | MON | 7,525 | 90,306 | 01/05/2007 | 09/25/2035 |
| 362341-MX-4 | GSR 2005-7F 3A5 SSNR NAS | | | 4 | 1FM | 1,250,649 | 106.4740 | 1,336,369 | 1,255,110 | 1,250,544 | | (19) | | | 6.000 | 6.064 | MON | 6,276 | 75,307 | 10/26/2005 | 09/25/2035 |
| 362341-Q3-6 | GSR 2005-9F 1A1 EXCH PT | | | 4 | 1FM | 626,133 | 96.3340 | 2,776,971 | 2,882,656 | 78,503 | | (4,406) | | | 5.500 | 3,656.585 | MON | 13,212 | 158,546 | 05/20/2010 | 12/25/2035 |
| 362341-Q8-5 | GSR 2005-9F 1A6 EXCH SEQ AS | | | 4 | 1FM | 2,181,321 | 98.5160 | 3,699,244 | 3,754,977 | 2,046,340 | | (97,372) | | | 5.500 | 24.808 | MON | 17,210 | 206,524 | 04/12/2011 | 12/25/2035 |
| 362341-QK-8 | GSAA 2005-11 3A5 FLT STEP | | | 4 | 1FM | 4,272,407 | 99.0670 | 4,603,761 | 4,647,130 | 4,443,270 | | 41,945 | | | 2.162 | 4.858 | MON | 1,675 | 140,386 | 02/01/2016 | 10/25/2035 |
| 362341-S7-5 | GSR 2005-9F 2A6 SSNR NAS | | | 4 | 1FM | 1,438,877 | 78.2880 | 2,005,256 | 2,561,399 | 915,632 | | (138,412) | | | 6.000 | 33.244 | MON | 12,807 | 153,684 | 08/06/2010 | 01/25/2036 |
| 362341-SS-9 | GSAA 2005-12 AF4 AFC | | | 4 | 1FM | 2,322,702 | 86.8140 | 2,485,078 | 2,862,535 | 2,087,498 | | (41,549) | | | 5.344 | 8.555 | MON | 12,748 | 107,561 | 01/09/2014 | 09/25/2035 |
| 362341-UD-9 | GSAA 2005-MTR1 A5 FLT STEP | | | 4 | 1FM | 3,150,000 | 99.2270 | 3,969,083 | 4,000,000 | 3,551,542 | | 112,118 | | | 2.212 | 4.696 | MON | 1,475 | 117,703 | 06/01/2016 | 10/25/2035 |
| 362375-AD-9 | GSAA 2006-10 AF4 STEP AFC AS | | | 4 | 1FM | 4,588,727 | 43.5530 | 4,671,589 | 10,726,191 | 4,134,342 | | (350,604) | | | 6.295 | 7.293 | MON | 56,272 | 212,882 | 12/31/2014 | 06/25/2036 |
| 36242D-4T-7 | GSR 2005-AR3 3A1 CSTR SSNR AS | | | 4 | 2FM | 3,486,148 | 88.7110 | 3,391,074 | 3,822,608 | 3,422,376 | | (13,404) | | | 4.513 | 5.062 | MON | 14,377 | 172,389 | 03/04/2016 | 05/25/2035 |
| 36242D-4W-0 | GSR 2005-AR3 6A1 CSTR SSNR AS | | | 4 | 1FM | 4,737,100 | 96.9680 | 5,259,867 | 5,424,358 | 4,690,562 | | (11,308) | | | 4.337 | 6.125 | MON | 19,605 | 235,094 | 05/29/2013 | 05/25/2035 |
| 36242D-BU-6 | GSR 2004-9 5A7 CSTR SSNR AS | | | 4 | 1FM | 662,679 | 100.8870 | 819,055 | 811,858 | 740,369 | | 6,224 | | | 4.224 | 9.435 | MON | 2,858 | 33,755 | 11/04/2009 | 08/25/2034 |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS | | | 4 | 1FM | 1,602,356 | 101.7400 | 1,687,004 | 1,658,160 | 1,605,280 | | 5,455 | | | 4.438 | 5.395 | MON | 6,133 | 70,653 | 04/26/2019 | 09/25/2034 |
| 36242D-KK-8 | GSAMP 2004-WF M1 MEZ FLT STEP | | | 4 | 1FM | 1,188,816 | 99.0090 | 1,320,553 | 1,333,768 | 1,244,532 | | 10,717 | | | 2.662 | 4.076 | MON | 592 | 42,461 | 09/28/2015 | 10/25/2034 |
| 36242D-LF-8 | GSR 2004-12 3A6 CSTR AS | | | 4 | 1FM | 1,883,129 | 101.3360 | 1,939,801 | 1,914,235 | 1,914,235 | | | | | 4.132 | 4.067 | MON | 6,592 | 83,332 | 02/08/2016 | 12/25/2034 |
| 36242D-NC-3 | GSAA 2004-10 AF4 STEP AFC AS | | | 4 | 1FM | 1,894,899 | 99.8680 | 1,892,441 | 1,894,947 | 1,893,532 | | (355) | | | 4.488 | 4.152 | MON | 7,086 | 85,174 | 11/04/2004 | 08/25/2034 |
| 36242D-QV-8 | GSR 2004-15F 1A3 NAS | | | 4 | 2FM | 2,291,774 | 107.2940 | 2,456,642 | 2,289,628 | 2,289,628 | | | | | 5.500 | 5.464 | MON | 10,494 | 125,929 | 12/06/2004 | 12/25/2034 |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS | | | 4 | 1FM | 1,128,237 | 99.7650 | 1,125,581 | 1,128,237 | 1,128,237 | | | | | 5.619 | 5.628 | MON | 5,283 | 57,019 | 09/30/2010 | 11/25/2034 |
| 36242D-VJ-9 | GSR 2005-1F 3A3 Z SUP AS | | | 4 | 1FM | 2,897,358 | 103.4340 | 3,846,541 | 3,718,835 | 2,799,210 | | (64,513) | | | 6.000 | 12.505 | MON | 18,594 | 223,130 | 04/28/2011 | 01/25/2035 |
| 36242D-W7-4 | GSR 2005-4F 4A4 PAC-1-11 AS | | | 4 | 1FM | 4,130,364 | 100.9170 | 4,284,209 | 4,245,286 | 4,210,584 | | 685 | | | 5.500 | 5.685 | MON | 19,458 | 233,491 | 09/20/2005 | 05/25/2035 |
| 36242D-YG-2 | GSR 2005-2F 2A3 Z SUP AS | | | 4 | 1FM | 6,952,956 | 91.5700 | 8,018,728 | 8,756,957 | 7,154,578 | | (214,490) | | | 6.000 | 7.819 | MON | 43,785 | 525,448 | 08/31/2014 | 03/25/2035 |
| 36249B-AB-6 | GSAA 2007-7 1A2 FLT STEP IRC | | | 4 | 1FM | 1,223,274 | 97.0010 | 1,412,611 | 1,456,279 | 1,320,324 | | 21,637 | | | 1.972 | 7.092 | MON | 479 | 36,174 | 02/23/2016 | 07/25/2037 |
| 362669-AK-9 | GSR 2007-4F 3A1 SSNR AS | | | 4 | 1FM | 1,270,835 | 87.4450 | 2,526,699 | 2,889,458 | 524,488 | | (69,909) | | | 6.000 | 117.464 | MON | 14,447 | 173,303 | 04/18/2012 | 07/25/2037 |
| 362669-AQ-6 | GSR 2007-4F 3A6 SSNR NAS | | | 4 | 1FM | 1,451,289 | 87.4450 | 1,581,783 | 1,808,880 | 1,371,818 | | (52,999) | | | 6.000 | 9.226 | MON | 9,044 | 108,492 | 05/31/2012 | 07/25/2037 |
| 41161P-LD-3 | HVMLT 2005-1 2A1A FLT STEP AFC SSNR | | | 4 | 1FM | 3,165,934 | 99.3270 | 3,659,963 | 3,684,759 | 3,218,893 | | 30,539 | | | 2.304 | 8.321 | MON | 3,066 | 105,421 | 09/21/2015 | 03/19/2035 |
| 41161P-SX-2 | HVMLT 2005-9 B3 SUB FLT STEP NAS | | | 4 | 4FM | 2,872,888 | 100.0150 | 2,997,909 | 2,997,462 | 2,881,959 | | 3,791 | | | 2.465 | 3.489 | MON | 2,463 | 97,508 | 08/22/2017 | 06/20/2035 |
| 41161P-XH-1 | HVMLT 2005-15 2A11 FLT STEP AFC IRC | | | 4 | 1FM | 2,109,981 | 99.3260 | 2,467,406 | 2,484,157 | 2,153,066 | | 14,825 | | | 2.035 | 6.828 | MON | 1,685 | 70,805 | 06/03/2016 | 10/20/2045 |
| 43739E-BS-5 | HMBT 2005-4 A1 FLT STEP AFC IRC SSN | | | 4 | 1FM | 724,520 | 101.2130 | 793,570 | 784,060 | 752,259 | | 8,474 | | | 2.062 | 6.018 | MON | 269 | 22,337 | 09/21/2015 | 10/25/2035 |
| 43739E-BT-3 | HMBT 2005-4 A2 FLT STEP AFC IRC SSU | | | 4 | 1FM | 305,389 | 101.5860 | 335,726 | 330,485 | 317,073 | | 3,571 | | | 2.122 | 6.084 | MON | 117 | 9,818 | 09/21/2015 | 10/25/2035 |
| 449670-EP-9 | IMCHE 1998-3 A7 STEP AFC AS | | | 4 | 1FM | 957,702 | 102.6340 | 1,007,048 | 981,204 | 961,334 | | 1,760 | | | 6.720 | 7.199 | MON | 5,495 | 54,035 | 09/28/1999 | 08/20/2029 |
| 449670-FA-1 | IMCHE 1998-5 M1 MEZ STEP AFC NAS | | | 4 | 1FM | 900,913 | 100.0220 | 901,115 | 900,913 | 900,913 | | | | | 7.180 | 7.166 | MON | 5,390 | 41,354 | 06/30/2010 | 12/20/2029 |
| 45071K-AU-8 | IXIS 2005-HE1 M4 MEZ FLT STEP | | | 4 | 1FM | 2,120,953 | 96.7920 | 2,242,100 | 2,316,400 | 2,201,665 | | 17,387 | | | 2.842 | 5.327 | MON | 1,097 | 77,971 | 09/09/2016 | 06/25/2035 |
| 45073D-AA-6 | IXIS 2007-HE1 A1 FLT STEP IRC | | | 4 | 1FM | 69,574 | 34.8540 | 95,622 | 274,347 | 51,018 | | (3,268) | | | 1.852 | 14.592 | MON | 85 | 4,113 | 12/16/2013 | 05/25/2037 |
| 45254N-LL-9 | IMM 2004-10 2A FLT STEP AFC | | | 4 | 1FM | 6,841,759 | 96.0670 | 8,015,458 | 8,343,609 | 6,974,851 | | 33,572 | | | 2.432 | 7.223 | MON | 3,382 | 236,830 | 11/09/2012 | 03/25/2035 |
| 45254N-MB-0 | IMM 2004-11 2A1 FLT STEP AFC SSNR | | | 4 | 1FM | 2,561,416 | 100.0180 | 2,618,157 | 2,617,697 | 2,567,805 | | 3,594 | | | 2.452 | 3.159 | MON | 1,070 | 77,762 | 09/13/2013 | 03/25/2035 |
| 45254N-NP-8 | IMM 2005-3 A1 FLT STEP AFC SSNR | | | 4 | 1FM | 4,393,001 | 97.7650 | 4,974,715 | 5,088,426 | 4,309,682 | | (45,541) | | | 2.272 | 5.984 | MON | 1,927 | 141,873 | 11/15/2013 | 08/25/2035 |
| 45254N-PA-9 | IMM 2005-4 1A1A FLT STEP AFC IRC S | | | 4 | 1FM | 12,416,714 | 99.5800 | 20,373,859 | 20,459,823 | 12,917,462 | | 215,529 | | | 2.332 | 27.044 | MON | 7,952 | 582,896 | 05/30/2012 | 05/25/2035 |
| 45254N-PU-5 | IMM 2005-5 A1 FLT STEP AFC IRC SSN | | | 4 | 1FM | 8,134,239 | 99.6710 | 13,462,268 | 13,506,744 | 8,300,516 | | 48,995 | | | 2.432 | 18.703 | MON | 5,475 | 398,498 | 05/30/2012 | 08/25/2035 |
| 45254N-PW-1 | IMM 2005-5 A3W FLT STEP AFC IRC AS | | | 4 | 1FM | 1,578,468 | 99.1710 | 1,826,479 | 1,841,747 | 1,640,760 | | 4,816 | | | 2.292 | 5.538 | MON | 704 | 51,724 | 03/03/2016 | 08/25/2035 |
| 45254N-RG-4 | IMM 2005-8 1A FLT STEP AFC IRC SSN | | | 4 | 1FM | 10,153,455 | 98.5460 | 12,646,999 | 12,833,640 | 11,165,077 | | 36,829 | | | 2.312 | 5.910 | MON | 4,945 | 362,840 | 11/22/2013 | 02/25/2036 |
| 45254T-QV-9 | IMSA 2004-4 M4 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 2,595,000 | 99.4470 | 2,983,407 | 3,000,000 | 2,780,615 | | 60,311 | | | 3.217 | 5.973 | MON | 1,609 | 95,970 | 08/26/2016 | 02/25/2035 |
| 45660L-PD-5 | RAST 2005-A6CB A3 SEQ SSNR AS | | | 4 | 1FM | 4,606,595 | 90.2000 | 5,392,861 | 5,978,790 | 4,585,194 | | (104,105) | | | 5.500 | 7.211 | MON | 27,403 | 328,703 | 11/30/2012 | 06/25/2035 |
| 45660L-RE-1 | INDX 2005-AR13 4A1 CSTR SSNR AS | | | 4 | 1FM | 2,200,021 | 91.8420 | 5,384,237 | 5,862,477 | 1,938,287 | | (188,390) | | | 3.843 | 44.038 | MON | 18,775 | 234,152 | 05/17/2012 | 08/25/2035 |
| 45667W-AA-6 | INDX 2006-FLX1 A1 FLT STEP AFC IRC | | | 4 | 1FM | 5,796,195 | 97.0830 | 6,474,964 | 6,669,481 | 5,890,684 | | 22,122 | | | 2.002 | 3.429 | MON | 2,225 | 165,414 | 01/30/2015 | 11/25/2036 |
| 45670A-AA-9 | INDX 2007-FLX3 A1 FLT STEP IRC SSNR | | | 4 | 1FM | 22,530,809 | 95.9230 | 22,763,507 | 23,731,075 | 22,642,183 | | 30,262 | | | 2.032 | 2.555 | MON | 8,037 | 603,911 | 03/11/2015 | 06/25/2037 |
| 464120-AD-9 | IRWHE 2006-2 2A3 STEP AFC AS | | | 4 | 1FM | 1,648,716 | 87.5380 | 4,138,958 | 4,728,200 | 1,307,426 | | (116,524) | | | 6.900 | 41.883 | MON | 27,187 | 326,246 | 03/31/2010 | 02/25/2036 |
| 465964-AN-4 | JPMMT 2018-LTV1 A13 EXCH AFC SSUP | | | 4 | 1FM | 21,883,642 | 102.4120 | 22,359,006 | 21,832,472 | 21,861,746 | | (20,841) | | | 4.500 | 4.050 | MON | 81,872 | 973,852 | 11/28/2018 | 04/25/2049 |
| 466247-A3-7 | JPMMT 2005-S3 1A14 NAS | | | 4 | 1FM | 1,251,993 | 78.4130 | 2,018,127 | 2,573,722 | 819,498 | | (125,377) | | | 5.500 | 43.974 | MON | 11,796 | 141,541 | 05/18/2010 | 01/25/2036 |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS | | | 4 | 1FM | 104,984 | 100.4250 | 106,313 | 105,863 | 105,863 | | 585 | | | 4.750 | 3.466 | MON | 419 | 4,313 | 11/01/2019 | 01/25/2020 |

# 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 |
| 466247-J9-5 | JPMMT 2006-A2 3A1 CSTR SSNR AS | | | 4 | 1FM | 8,889 | 91.5090 | 297,228 | 324,806 | 11,332 | | 2,795 | | | 4.202 | 8.888.000 | MON | 1,137 | 14,064 | 08/01/2008 | 04/25/2036 |
| 466247-JJ-3 | JPMMT 2004-S2 2A12 SEQ AS | | | 4 | 1FM | 3,135,231 | 102.2790 | 3,240,243 | 3,168,056 | 3,136,277 | | 538 | | | 5.750 | 6.042 | MON | 15,180 | 183,040 | 10/27/2004 | 11/25/2034 |
| 466247-QM-8 | JPMMT 2005-A3 6A5 CSTR SSNR AS | | | 4 | 1FM | 3,043,446 | 101.7800 | 3,669,592 | 3,605,402 | 2,950,461 | | 8,438 | | | 4.513 | 12.269 | MON | 13,558 | 157,379 | 07/06/2011 | 06/25/2035 |
| 466247-VH-3 | JPMMT 2005-S2 2A15 SEQ AS | | | 4 | 1FM | 1,007,481 | 96.1840 | 1,711,518 | 1,779,419 | 713,054 | | (54,930) | | | 6.000 | 35.286 | MON | 8,897 | 106,447 | 07/19/2010 | 09/25/2035 |
| 466247-WK-5 | JPMMT 2005-A7 1A3 CSTR SSNR AS | | | 4 | 1FM | 2,982,328 | 102.4400 | 5,007,122 | 4,887,879 | 3,025,525 | | 30,627 | | | 4.113 | 29.743 | MON | 16,754 | 210,756 | 08/03/2012 | 10/25/2035 |
| 466247-ZQ-9 | JPMMT 2005-S3 1A3 PAC-1-11 AS | | | 4 | 1FM | 3,039,848 | 75.8520 | 3,851,177 | 5,077,253 | 2,102,780 | | (249,401) | | | 5.750 | 24.526 | MON | 24,329 | 291,923 | 04/18/2012 | 01/25/2036 |
| 46628S-AG-8 | JPMAC 2006-WF1 A4 STEP AFC AS | | | 4 | 1FM | 5,476,487 | 48.5580 | 7,531,331 | 15,509,989 | 5,006,387 | | (431,532) | | | 6.130 | 13.583 | MON | 79,230 | 268,553 | 09/30/2011 | 07/25/2036 |
| 46628Y-BK-5 | JPMMT 2006-S2 3A8 SEQ SSNR AS | | | 4 | 1FM | 6,715,867 | 73.2510 | 7,775,454 | 10,614,841 | 5,912,843 | | (751,632) | | | 6.250 | 9.388 | MON | 55,286 | 667,772 | 11/30/2012 | 07/25/2036 |
| 46628Y-BP-4 | JPMMT 2006-S2 3A12 SEQ SSNR AS | | | 4 | 4FM | 4,476,121 | 69.5430 | 4,505,216 | 6,478,277 | 4,690,505 | | | | | 6.500 | 5.790 | MON | 35,091 | 423,056 | 02/01/2019 | 07/25/2036 |
| 46629Q-AY-2 | JPMAC 2006-CH2 MV2 MEZ FLT STEP NAS | | | 4 | 6FE | | 0.0000 | | | | | | | | 2.062 | 0.000 | MON | | 1,377 | 12/16/2013 | 10/25/2036 |
| 46630W-AL-4 | JPMMT 2007-S2 1A11 PAC-11 SSNR AS | | | 4 | 1FM | 1,164,370 | 74.0220 | 1,378,534 | 1,862,341 | 864,438 | | (79,600) | | | 6.000 | 17.237 | MON | 9,312 | 111,740 | 02/23/2011 | 06/25/2037 |
| 46648U-AZ-7 | JPMMT 2017-4 B2 SUB CSTR | | | 4 | 1FM | 2,469,210 | 101.0010 | 2,470,958 | 2,446,465 | 2,461,873 | | (3,729) | | | 3.952 | 3.703 | MON | 8,058 | 96,891 | 10/18/2017 | 11/25/2048 |
| 46648U-BA-1 | JPMMT 2017-4 B3 SUB CSTR | | | 4 | 1FM | 7,891,129 | 91.8190 | 7,374,593 | 8,031,683 | 7,922,447 | | 14,882 | | | 3.952 | 4.337 | MON | 26,453 | 318,084 | 10/18/2017 | 11/25/2048 |
| 46649H-AZ-5 | JPMMT 2017-6 B2 SUB CSTR | | | 4 | 1FM | 6,891,847 | 99.8130 | 6,843,134 | 6,855,960 | 6,884,087 | | (5,834) | | | 3.826 | 3.672 | MON | 21,860 | 263,219 | 12/14/2017 | 12/25/2048 |
| 46649H-BA-9 | JPMMT 2017-6 B3 SUB CSTR | | | 4 | 1FM | 6,515,145 | 91.6980 | 6,101,023 | 6,653,411 | 6,532,566 | | 13,153 | | | 3.826 | 4.300 | MON | 21,214 | 255,443 | 12/14/2017 | 12/25/2048 |
| 46650H-AE-8 | JPMMT 2019-1 A5 EXCH AFC SEQ SSNR | | | 4 | 1FM | 19,343,232 | 102.2720 | 20,309,919 | 19,858,700 | 19,370,376 | | 27,145 | | | 4.000 | 5.767 | MON | 66,196 | 720,123 | 01/18/2019 | 05/25/2049 |
| 52518R-BE-5 | LSSC 2002-GE1 A SC CSTR | | | 4 | 6* | | 0.0000 | | 89,212 | | | | | | 0.000 | 0.000 | MON | | | 06/30/2006 | 07/26/2024 |
| 52521R-AS-0 | LMT 2007-5 2A3 FLT SSNR AS | | | 4 | 1FM | 173,711 | 20.9080 | 191,404 | 915,479 | 112,536 | | (37,758) | | | 2.122 | 36.886 | MON | 322 | 22,900 | 11/30/2012 | 06/25/2037 |
| 525221-QM-7 | LXS 2005-4 2A4 STEP AS | | | 4 | 1FM | 14,643,037 | 102.2330 | 23,142,019 | 22,636,508 | 15,939,938 | | 837,971 | | | 5.310 | 8.725 | MON | 100,167 | 1,230,763 | 06/30/2013 | 10/25/2035 |
| 525221-QF-1 | LXS 2005-6 3A2A STEP AFC AS | | | 4 | 1FM | | 0.0000 | | | | | | | | 4.959 | 0.000 | MON | | 45,366 | 09/30/2013 | 11/25/2035 |
| 52522H-AL-6 | LXS 2006-8 3A3 STEP AFC AS | | | 4 | 1FM | 3,000,768 | 100.6750 | 7,160,764 | 7,112,740 | 3,483,450 | | 509,526 | | | 4.833 | 101.675 | MON | 28,649 | 350,798 | 09/30/2010 | 06/25/2036 |
| 52523K-AH-7 | LXS 2006-17 WF42 STEP AFC AS | | | 4 | 1FM | 5,184,497 | 90.5770 | 7,353,153 | 8,118,120 | 5,803,466 | | 149,246 | | | 5.790 | 14.311 | MON | 39,170 | 405,864 | 09/30/2011 | 11/25/2036 |
| 542514-FX-7 | LBMLT 2004-2 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,391,387 | 99.0270 | 1,725,002 | 1,741,956 | 1,477,574 | | 24,351 | | | 2.587 | 5.883 | MON | 751 | 54,132 | 08/19/2010 | 06/25/2034 |
| 542514-GM-0 | LBMLT 2004-3 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 929,302 | 97.6260 | 1,205,632 | 1,234,953 | 1,029,722 | | 13,743 | | | 2.647 | 5.455 | MON | 545 | 39,128 | 07/30/2010 | 07/25/2034 |
| 542514-HU-1 | LBMLT 2004-4 M2 MEZ FLT STEP | | | 4 | 1FM | 2,515,494 | 99.5470 | 2,642,455 | 2,654,474 | 2,570,206 | | 15,705 | | | 2.767 | 4.032 | MON | 1,224 | 82,696 | 10/22/2019 | 10/25/2034 |
| 55265K-3V-9 | MASTR 2003-12 3A9 Z SEQ SSNR AS | | | 4 | 1FM | 2,570,585 | 102.0900 | 3,008,358 | 2,946,757 | 2,796,714 | | 5,102 | | | 5.250 | 6.677 | MON | 12,892 | 154,689 | 12/23/2003 | 12/25/2033 |
| 55265K-6P-9 | MASTR 2004-1 5A13 SSNR NAS | | | 4 | 1FM | 2,099,485 | 102.0870 | 2,135,961 | 2,092,293 | 2,091,998 | | (181) | | | 5.250 | 5.236 | MON | 9,154 | 109,426 | 01/23/2004 | 02/25/2034 |
| 55291K-AC-1 | MABS 2006-WMC3 A3 FLT STEP IRC | | | 4 | 1FM | 1,162,014 | 45.8630 | 1,127,583 | 2,458,590 | 1,040,810 | | (27,858) | | | 1.892 | 5.773 | MON | 775 | 41,530 | 12/16/2013 | 08/25/2036 |
| 576433-D4-5 | MARM 2005-7 2A1 CSTR PT SSNR AS | | | 4 | 1FM | 1,054,274 | 97.5480 | 1,503,424 | 1,541,219 | 916,037 | | 19,427 | | | 3.887 | 24.975 | MON | 4,993 | 62,217 | 10/10/2012 | 09/25/2035 |
| 576433-XB-7 | MARM 2005-1 4A1 CSTR PT AS | | | 4 | 1FM | 6,640,288 | 95.1700 | 6,878,469 | 7,227,524 | 6,686,297 | | 10,585 | | | 3.785 | 6.089 | MON | 22,795 | 285,773 | 06/21/2016 | 02/25/2035 |
| 576433-XE-1 | MARM 2005-1 7A1 CSTR PT AS | | | 4 | 1FM | 1,474,741 | 100.1280 | 1,547,298 | 1,545,322 | 1,476,485 | | 2,564 | | | 3.907 | 5.466 | MON | 5,032 | 63,880 | 10/24/2013 | 02/25/2035 |
| 576434-E8-3 | MALT 2005-1 6A5 Z AS | | | 4 | 1FM | 4,667,374 | 107.4520 | 6,115,106 | 5,690,991 | 4,667,374 | | | | | 5.500 | 8.039 | MON | 26,084 | 312,808 | 09/16/2011 | 02/25/2035 |
| 576434-GR-9 | MALT 2003-6 B2 SUB CSTR NAS | | | 4 | 1FM | | 38.8280 | 150,026 | 386,390 | | | | | | 5.667 | 0.000 | MON | 1,825 | 19,454 | 03/31/2010 | 09/25/2033 |
| 576434-JM-7 | MALT 2003-7 B2 SUB CSTR NAS | | | 4 | 1FM | | 0.0010 | 14 | 1,428,378 | | | | | | 5.919 | 0.000 | MON | 7,045 | 52,311 | 11/30/2014 | 12/25/2033 |
| 576434-L9-3 | MALT 2005-3 1A1 PT AS | | | 4 | 1FM | 12,106 | 102.1910 | 12,705 | 12,433 | 12,130 | | 8 | | | 5.500 | 6.180 | MON | 57 | 684 | 08/31/2007 | 04/25/2035 |
| 576434-N4-2 | MALT 2005-3 6A3 SEQ AS | | | 4 | 1FM | 779,236 | 101.5560 | 1,289,735 | 1,269,972 | 716,537 | | 7,818 | | | 5.500 | 22.843 | MON | 5,821 | 69,849 | 07/14/2010 | 04/25/2035 |
| 576438-AA-3 | MARM 2006-2 1A1 CSTR PT SSNR AS | | | 4 | 1FM | 541,464 | 101.5550 | 1,270,436 | 1,250,978 | 31,860 | | | | | 4.733 | 5.295 | MON | 4,934 | 58,898 | 03/29/2012 | 04/25/2036 |
| 57643L-CJ-3 | MABS 2004-OPT1 M2 MEZ FLT STEP | | | 4 | 1FM | 631,227 | 100.6330 | 796,792 | 791,778 | 691,274 | | 16,182 | | | 3.442 | 10.310 | MON | 454 | 24,987 | 12/16/2013 | 02/25/2034 |
| 57643L-LC-8 | MABS 2005-AB1 A4 STEP AS | | | 4 | 1FM | 8,250,929 | 99.5570 | 8,928,613 | 8,968,373 | 8,461,208 | | 118,230 | | | 5.648 | 10.572 | MON | 42,211 | 249,054 | 09/30/2014 | 11/25/2035 |
| 57643M-BK-9 | MASTR 2004-5 1A3 SEQ SSNR AS | | | 4 | 1FM | 1,464,777 | 102.4790 | 1,600,869 | 1,562,143 | 1,469,269 | | 2,080 | | | 5.500 | 7.917 | MON | 7,160 | 85,918 | 05/26/2004 | 05/25/2034 |
| 57643M-CY-8 | MASTR 2004-6 2A11 SC Z SSNR AS | | | 4 | 1FM | 550,474 | 102.0960 | 737,219 | 722,081 | 652,893 | | 2,361 | | | 5.250 | 9.236 | MON | 3,159 | 37,909 | 06/25/2004 | 06/26/2034 |
| 57643M-FM-1 | MASTR 2004-9 3A5 SC Z SSNR AS | | | 4 | 1FM | 1,370,535 | 102.0830 | 1,592,129 | 1,559,644 | 1,478,354 | | 2,425 | | | 5.250 | 6.119 | MON | 6,823 | 81,881 | 11/03/2004 | 07/25/2034 |
| 57643M-MH-4 | MASTR 2006-1 1A11 SEQ SSNR AS | | | 4 | 1FM | 2,632,393 | 90.5250 | 2,758,398 | 3,047,118 | 2,649,999 | | (45,498) | | | 5.750 | 6.138 | MON | 14,601 | 175,464 | 02/28/2015 | 05/25/2036 |
| 585525-BM-9 | MRFC 1998-2 A11 PZ CPT | | | 4 | 1FM | | 2.1870 | 4 | 177 | | | | | | 6.750 | 0.000 | MON | 1 | 5 | 06/29/1998 | 06/25/2028 |
| 59020U-L3-7 | MLCC 2005-3 1A CSTR FLT | | | 4 | 1FM | 2,495,706 | 102.2990 | 2,693,600 | 2,633,060 | 2,473,880 | | 2,231 | | | 4.372 | 6.993 | MON | 1,919 | 121,287 | 09/18/2013 | 11/25/2035 |
| 59020U-UK-9 | MLCC 2005-1 2A1 CSTR | | | 4 | 1FM | 564,592 | 98.9610 | 578,239 | 584,313 | 566,257 | | 381 | | | 4.005 | 4.986 | MON | 1,950 | 24,629 | 02/10/2016 | 04/25/2035 |
| 61744C-DH-6 | MSAC 2004-HE3 M1 MEZ FLT STEP | | | 4 | 1FM | 4,371,927 | 98.1930 | 4,530,775 | 4,614,171 | 4,452,177 | | 21,148 | | | 2.647 | 3.745 | MON | 2,036 | 146,193 | 08/20/2014 | 03/25/2034 |
| 61744C-FB-7 | MSAC 2004-HE6 M1 MEZ FLT STEP | | | 4 | 1FM | 3,660,459 | 99.7340 | 4,990,325 | 5,003,617 | 4,497,530 | | 67,458 | | | 2.617 | 5.544 | MON | 2,182 | 157,010 | 03/30/2012 | 08/25/2034 |
| 61744W-AA-0 | .MS MTGE CAP 97-P .MS MTGE CAP 97-P | | | 4 | 6* | | 0.0000 | 32,966 | | | | | | | 7.823 | 0.000 | MON | 215 | 1,009 | 05/28/1997 | 04/25/2027 |
| 61746R-DX-6 | MSAC 2003-NC10 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,370,802 | 99.3350 | 1,452,465 | 1,462,189 | 1,405,165 | | 8,831 | | | 2.812 | 3.913 | MON | 685 | 48,773 | 12/16/2013 | 10/25/2033 |
| 61748H-DM-0 | MSM 2004-4 1A15 SEQ SSNR AS | | | 4 | 1FM | 9,369,521 | 101.1940 | 9,651,516 | 9,537,635 | 9,377,536 | | 4,700 | | | 5.500 | 5.912 | MON | 43,714 | 524,257 | 10/15/2004 | 08/25/2034 |
| 61748H-FD-8 | MSM 2004-10AR 2A1 CSTR PT AS | | | 4 | 1FM | 1,805,977 | 101.0230 | 1,830,586 | 1,812,049 | 1,806,035 | | 13 | | | 4.126 | 4.179 | MON | 6,231 | 79,599 | 10/29/2013 | 11/25/2034 |
| 61748H-FV-8 | MSM 2004-9 3A1 SSNR NAS | | | 4 | 1FM | 2,167,235 | 102.3820 | 2,231,064 | 2,179,152 | 2,167,597 | | 131 | | | 5.500 | 5.593 | MON | 9,988 | 119,853 | 11/29/2004 | 11/25/2034 |
| 61748H-GA-3 | MSM 2004-9 3A6 SEQ SSNR AS | | | 4 | 1FM | 5,250,403 | 104.6230 | 5,643,030 | 5,393,672 | 5,324,007 | | 2,314 | | | 5.500 | 5.734 | MON | 24,721 | 296,652 | 11/04/2004 | 11/25/2034 |
| 61749E-AE-7 | MSM 2006-12XS A4 STEP AFC AS | | | 4 | 1FM | 6,328,635 | 40.6540 | 5,737,490 | 14,112,916 | 6,439,001 | | | | | 6.012 | 4.177 | MON | 70,705 | 265,345 | 06/30/2012 | 10/25/2036 |
| 61749W-AH-0 | MSM 2006-11 1A2 AFC SEQ AS | | | 4 | 1FM | 1,472,523 | 35.8320 | 1,379,379 | 3,849,534 | 1,263,684 | | (147,771) | | | 6.354 | 6.288 | MON | 20,383 | 72,154 | 06/30/2011 | 08/25/2036 |
| 61749W-AJ-6 | MSM 2006-11 1A3 STEP AFC SEQ AS | | | 4 | 1FM | 1,014,617 | 35.7850 | 962,983 | 2,691,033 | 870,423 | | (102,427) | | | 6.424 | 6.574 | MON | 14,406 | 50,438 | 06/30/2011 | 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 |
| 61750Y-AF-6 | MSM 2006-15XS A4B STEP AFC AS | | | 4 | 1FM | 11,268,225 | 42.2360 | 10,810,046 | 25,594,310 | 9,969,765 | | (949,664) | | | 6.120 | 6.013 | MON | 130,531 | 1,267,865 | 09/30/2011 | 11/25/2036 |
| 61752J-AF-7 | MSM 2007-1XS 2A4A STEP AFC AS | | | 4 | 1FM | 3,112,917 | 48.7280 | 3,599,120 | 7,386,118 | 2,599,951 | | (299,601) | | | 6.084 | 9.246 | MON | 37,449 | 113,868 | 03/31/2015 | 09/25/2046 |
| 61753N-AC-4 | MSAC 2007-NC2 A2A FLT STEP IRC | | | 4 | 1FM | 85,302 | 59.4760 | 113,836 | 191,397 | 75,921 | | (690) | | | 1.902 | 11.106 | MON | 70 | 4,475 | 12/16/2013 | 02/25/2037 |
| 61913P-AZ-5 | MHL 2005-4 A1 FLT STEP AFC | | | 4 | 1FM | 10,550,080 | 100.0560 | 11,091,931 | 11,085,766 | 10,666,693 | | 42,181 | | | 2.072 | 4.063 | MON | 3,802 | 313,938 | 03/07/2016 | 10/25/2035 |
| 61915R-AL-0 | MHL 2005-3 A2 FLT STEP AFC IRC SSU | | | 4 | 1FM | 2,691,335 | 98.8220 | 2,890,901 | 2,925,364 | 2,741,833 | | 15,546 | | | 2.492 | 5.460 | MON | 1,013 | 86,939 | 11/02/2015 | 08/25/2035 |
| 61915R-AM-8 | MHL 2005-3 M1 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 1,633,547 | 97.9650 | 1,815,956 | 1,853,670 | 1,679,225 | | 14,205 | | | 2.497 | 7.081 | MON | 767 | 55,182 | 11/05/2015 | 08/25/2035 |
| 61915R-AW-6 | MHL 2005-5 M1 MEZ FLT STEP AFC IRC | | | 4 | 1FM | 3,071,913 | 98.4660 | 3,511,637 | 3,566,337 | 3,164,795 | | 28,077 | | | 2.467 | 7.997 | MON | 1,466 | 106,494 | 03/08/2016 | 12/25/2035 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 STEP AFC AS | | | 4 | 1FM | 1,916,692 | 42.9040 | 2,625,169 | 6,118,760 | 1,699,112 | | (181,833) | | | 5.076 | 13.704 | MON | 25,883 | 139,002 | 06/30/2010 | 10/25/2036 |
| 64352V-EE-7 | NCHET 2003-5 A16A STEP AFC SEQ AS | | | 4 | 1FM | 15,384,648 | 101.1830 | 15,911,111 | 15,725,053 | 15,427,552 | | 18,447 | | | 5.043 | 5.380 | MON | 66,090 | 795,375 | 10/07/2003 | 11/25/2033 |
| 64352V-KX-8 | NCHET 2005-2 M5 MEZ FLT STEP | | | 4 | 1FM | 1,506,522 | 95.3100 | 1,617,873 | 1,697,489 | 1,547,738 | | 21,663 | | | 2.767 | 5.079 | MON | 913 | 52,501 | 11/17/2017 | 06/25/2035 |
| 64352V-LY-5 | NCHET 2005-A A4 STEP AFC AS | | | 4 | 1FM | 7,073,360 | 100.7110 | 7,978,612 | 7,922,289 | 7,383,389 | | 151,772 | | | 4.671 | 10.062 | MON | 30,837 | 370,830 | 09/30/2014 | 08/25/2035 |
| 64352V-MP-3 | NCHET 2005-A A5W STEP AFC AS | | | 4 | 1FM | 14,999,004 | 102.1140 | 15,317,154 | 15,000,000 | 14,986,329 | | (2,669) | | | 4.671 | 4.688 | MON | 58,386 | 702,259 | 06/16/2005 | 08/25/2035 |
| 64352V-NZ-0 | NCHET 2005-C M1 MEZ FLT STEP IRC | | | 4 | 1FM | 9,239,730 | 94.7110 | 12,412,858 | 13,106,000 | 10,822,422 | | 409,643 | | | 2.222 | 6.488 | MON | 4,854 | 358,770 | 08/31/2016 | 12/25/2035 |
| 64828J-AD-6 | NRZT 2018-NQM1 M1 MEZ AFC SEQ | | | 4 | 1FM | 8,653,730 | 101.2610 | 8,607,165 | 8,500,000 | 8,646,375 | | (7,356) | | | 4.621 | 4.220 | MON | 32,732 | 84,718 | 11/14/2019 | 11/25/2048 |
| 64829G-AJ-8 | NRZT 2016-2A B1 SUB AFC | | | 4 | 1FE | 2,478,205 | 105.0400 | 2,487,742 | 2,368,378 | 2,442,325 | | (5,973) | | | 4.500 | 3.463 | MON | 8,881 | 106,577 | 05/25/2016 | 11/26/2035 |
| 64829Y-AD-2 | NRZT 2019-NQM1 M1 SUB AFC SEQ | | | 4 | 1FM | 13,847,997 | 103.0980 | 14,277,024 | 13,848,000 | 13,840,823 | | (7,174) | | | 4.634 | 4.604 | MON | 53,480 | 588,277 | 01/11/2019 | 01/25/2049 |
| 655356-DF-7 | NASC 1994-3 A6 PZ W CPT AS | | | 4 | 1FM | 99,229 | 103.9330 | 106,879 | 102,834 | 102,070 | | 164 | | | 1.463 | 1.740 | MON | 125 | 7,311 | 07/28/1994 | 07/25/2024 |
| 68383N-BA-0 | OPMAC 2005-2 M5 MEZ FLT STEP IRC | | | 4 | 1FM | 2,674,791 | 101.9050 | 3,378,157 | 3,315,000 | 2,993,429 | | 77,486 | | | 2.767 | 6.941 | MON | 1,529 | 99,186 | 05/10/2016 | 04/25/2035 |
| 68383N-BR-3 | OPMAC 2005-3 M3 MEZ FLT STEP IRC | | | 4 | 1FM | 6,929,550 | 94.3120 | 7,511,920 | 7,965,000 | 7,293,705 | | 90,279 | | | 2.292 | 5.300 | MON | 3,550 | 243,880 | 11/17/2016 | 07/25/2035 |
| 68383N-BS-1 | OPMAC 2005-3 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 4,393,134 | 90.6260 | 5,520,050 | 6,091,000 | 5,567,130 | | 54,466 | | | 2.442 | 4.745 | MON | 2,479 | 200,395 | 01/14/2016 | 07/25/2035 |
| 69121P-DE-0 | OWNIT 2006-2 A2B STEP | | | 4 | 1FM | 870,911 | 101.0090 | 879,701 | 870,911 | 870,911 | | | | | 5.633 | 5.469 | MON | 4,088 | 18,423 | 03/01/2006 | 01/25/2037 |
| 693360-AF-9 | PHHMC 2007-4 A6 CSTR AD AS | | | 4 | 1FM | 26,905 | 99.9930 | 27,959 | 27,961 | 27,782 | | 641 | | | 5.948 | 6.166 | MON | 139 | 1,653 | 06/05/2007 | 07/18/2037 |
| 693360-AG-7 | PHHMC 2007-4 A7 CSTR Z NAS | | | 4 | 1FM | 189,930 | 99.9930 | 195,945 | 195,959 | 195,100 | | 1,972 | | | 5.948 | 6.084 | MON | 971 | 11,585 | 06/05/2007 | 07/18/2037 |
| 69337N-AC-2 | PHHMC 2007-3 A3 CSTR SUP AD AS | | | 4 | 1FM | 407,298 | 100.8340 | 454,195 | 450,440 | 413,725 | | 3,914 | | | 4.779 | 7.561 | MON | 1,794 | 22,170 | 08/20/2008 | 06/18/2037 |
| 70069F-AE-7 | PPSI 2004-WCW1 M3 MEZ FLT STEP | | | 4 | 1FM | 12,201,590 | 100.1660 | 12,825,092 | 12,803,828 | 12,191,828 | | 87,874 | | | 3.680 | 5.050 | MON | 7,815 | 475,104 | 03/10/2016 | 09/25/2034 |
| 73316P-GH-7 | POPLR 2005-5 AF4 STEP AFC AS | | | 4 | 1FM | 7,681,287 | 100.7470 | 7,770,227 | 7,712,604 | 7,704,876 | | 1,044 | | | 3.954 | 3.954 | MON | 25,413 | 296,470 | 03/03/2016 | 11/25/2035 |
| 73316P-GJ-3 | POPLR 2005-5 AF5 STEP AFC AS | | | 4 | 1FM | 14,828,431 | 100.5570 | 18,070,032 | 17,970,000 | 15,171,243 | | 198,800 | | | 3.954 | 6.174 | MON | 59,211 | 690,762 | 04/19/2016 | 11/25/2035 |
| 74160M-KV-3 | PRIME 2005-4 2A10 SSNR NAS | | | 4 | 2FM | 3,690,401 | 99.6680 | 3,719,401 | 3,731,800 | 3,697,912 | | 928 | | | 5.500 | 5.867 | MON | 17,104 | 205,249 | 09/27/2005 | 10/25/2035 |
| 74436G-BL-6 | PSI 16 I IO NTL PAC-1-11 | | | 4 | 6* | 0.0000 | | | 301 | | | | | | 6,801.250 | 0.000 | MON | 1,705 | 20,012 | 01/02/2004 | 10/25/2021 |
| 74919P-AD-1 | RAAC 2006-SP2 M1 MEZ FLT STEP AFC I | | | 4 | 1FM | 1,945,105 | 100.0630 | 2,207,027 | 2,205,647 | 2,136,973 | | 19,071 | | | 2.132 | 4.088 | MON | 784 | 58,366 | 10/28/2015 | 02/25/2036 |
| 74924P-AE-2 | RASC 2004-KS1 A15 STEP AFC AS | | | 4 | 1FM | 2,487,349 | 101.5030 | 2,524,800 | 2,487,420 | 2,482,891 | | (936) | | | 5.721 | 5.710 | MON | 11,859 | 131,880 | 01/14/2004 | 02/25/2034 |
| 74924P-AJ-1 | RASC 2004-KS1 MI3 MEZ AFC NAS | | | 4 | 1FM | | 18.4570 | 52,375 | 283,769 | | | | | | 5.517 | 0.000 | MON | 1,305 | 15,042 | 06/30/2011 | 02/25/2034 |
| 74924P-AM-4 | RASC 2004-KS1 MII1 MEZ FLT STEP IRC | | | 4 | 1FM | 2,475,120 | 99.7950 | 2,660,997 | 2,666,463 | 2,545,653 | | 15,653 | | | 2.617 | 3.824 | MON | 1,163 | 83,672 | 12/16/2013 | 02/25/2034 |
| 74924P-AP-7 | RASC 2004-KS1 MII3 MEZ FLT STEP IRC | | | 4 | 1FM | | 92.2840 | 77,386 | 83,856 | | | | | | 4.417 | 0.000 | MON | 62 | 4,162 | 09/30/2008 | 02/25/2034 |
| 74928X-CN-9 | RBSSP 2009-6 12A1 SC PT | | | 4 | 1FM | 1,829,142 | 101.7300 | 2,215,231 | 2,177,550 | 2,143,942 | | 15,110 | | | 5.500 | 6.554 | MON | 9,980 | 119,765 | 05/12/2009 | 05/26/2035 |
| 749577-AL-6 | RFMSI 2006-S9 A11 RTL AS | | | 4 | 1FM | 2,616,432 | 97.0090 | 3,953,952 | 4,075,882 | 2,623,318 | | (5,299) | | | 6.250 | 15.036 | MON | 21,229 | 248,593 | 12/31/2011 | 09/25/2036 |
| 74957E-AE-7 | RFMSI 2006-S5 A5 SEQ SSNR AS | | | 4 | 1FM | 2,807,822 | 97.6510 | 3,904,842 | 3,998,758 | 2,898,266 | | (9,606) | | | 6.000 | 12.407 | MON | 19,994 | 239,468 | 02/29/2012 | 06/25/2036 |
| 74957E-AF-4 | RFMSI 2006-S5 A6 SSNR NAS | | | 4 | 1FM | 5,877,313 | 97.6330 | 7,838,108 | 8,028,110 | 6,053,134 | | (13,292) | | | 6.000 | 11.140 | MON | 40,141 | 480,768 | 02/29/2012 | 06/25/2036 |
| 74957V-AQ-2 | RFMSI 2006-S6 A15 SSNR NAS | | | 4 | 1FM | 2,767,965 | 98.9440 | 3,840,648 | 3,881,642 | 2,897,409 | | 45,425 | | | 6.000 | 10.089 | MON | 19,408 | 232,899 | 02/29/2012 | 07/25/2036 |
| 74957X-AF-2 | RFMSI 2006-S8 A6 SSNR NAS | | | 4 | 1FM | 5,117,784 | 92.3540 | 6,450,771 | 6,984,842 | 5,377,746 | | 74,745 | | | 6.000 | 8.707 | MON | 34,924 | 419,886 | 11/30/2012 | 09/25/2036 |
| 749583-AH-3 | RFMSI 2007-S2 A8 SEQ AS | | | 4 | 1FM | 1,332,031 | 93.8140 | 2,167,993 | 2,310,937 | 1,412,401 | | 9,621 | | | 6.000 | 15.633 | MON | 11,555 | 138,390 | 12/31/2011 | 02/25/2037 |
| 74958A-AD-6 | RFMSI 2006-S7 A4 SSNR NAS | | | 4 | 1FM | 4,420,649 | 95.8450 | 6,722,405 | 7,013,835 | 4,310,233 | | (63,864) | | | 6.250 | 16.965 | MON | 36,530 | 438,365 | 11/30/2012 | 08/25/2036 |
| 74958A-AH-7 | RFMSI 2006-S7 A8 SSNR AS | | | 4 | 1FM | 4,002,025 | 94.8330 | 6,046,762 | 6,376,250 | 4,144,185 | | (50,862) | | | 6.000 | 14.630 | MON | 31,881 | 382,575 | 12/31/2011 | 08/25/2036 |
| 74958B-AH-5 | RFMSI 2007-S3 1A2 SEQ AS | | | 4 | 1FM | 2,816,198 | 92.7110 | 4,691,159 | 5,059,965 | 2,813,827 | | (78,533) | | | 6.000 | 18.677 | MON | 25,300 | 303,598 | 11/30/2010 | 03/25/2037 |
| 75971E-AF-3 | RAMC 2006-3 AF3 STEP IRC AS | | | 4 | 1FM | 206,362 | 51.5760 | 228,624 | 443,281 | 206,362 | | | | | 5.586 | 6.913 | MON | 2,063 | 24,764 | 12/31/2014 | 11/25/2036 |
| 759950-AV-0 | RAMC 2003-1 BF SUB STEP AFC | | | 4 | 1FM | | 20.4040 | 53,359 | 261,514 | | | | | | 7.846 | 0.000 | MON | 1,710 | 11,612 | 09/30/2007 | 06/25/2033 |
| 759950-CA-4 | RAMC 2004-1 AV1 FLT STEP IRC | | | 4 | 1FM | 1,613,015 | 97.9600 | 1,973,596 | 2,014,695 | 1,706,415 | | 18,942 | | | 2.552 | 4.866 | MON | 857 | 61,892 | 02/01/2012 | 05/25/2034 |
| 759950-CU-0 | RAMC 2004-2 AF5 STEP AFC AS | | | 4 | 1FM | 20,501,068 | 100.5460 | 20,612,951 | 20,501,068 | 20,501,068 | | | | | 6.058 | 6.071 | MON | 103,496 | 860,212 | 06/18/2004 | 07/25/2034 |
| 759950-DM-7 | RAMC 2004-3 AF5 STEP AFC IRC AS | | | 4 | 1FM | 12,634,987 | 100.0310 | 12,638,978 | 12,635,000 | 12,623,851 | | (3,021) | | | 5.472 | 5.494 | MON | 57,616 | 543,354 | 09/10/2004 | 11/25/2034 |
| 759950-GW-2 | RAMC 2006-1 AF4 STEP AFC AS | | | 4 | 1FM | 5,876,458 | 68.3960 | 6,395,730 | 9,350,990 | 5,588,049 | | (306,285) | | | 6.011 | 7.519 | MON | 46,841 | 562,150 | 12/31/2014 | 05/25/2036 |
| 760985-6L-0 | RAMP 2004-SL2 M1 MEZ CSTR NAS | | | 4 | 1FM | 220,704 | 44.8130 | 445,439 | 993,984 | 205,049 | | 53,830 | | | 6.875 | 68.524 | MON | 5,694 | 87,249 | 05/31/2013 | 10/25/2031 |
| 760985-Q3-8 | RAMP 2004-RS2 AI4 STEP AFC AS | | | 4 | 1FM | 5,655,087 | 102.0030 | 5,768,375 | 5,655,087 | 5,655,087 | | | | | 5.630 | 5.559 | MON | 26,532 | 314,121 | 02/25/2004 | 02/25/2034 |
| 76110H-2Z-1 | RALI 2005-QS5 A3 SEQ AS | | | 4 | 1FM | 311,094 | 101.1270 | 1,181,915 | 1,168,743 | 311,094 | | 276,159 | | | 5.700 | 50.329 | MON | 5,552 | 66,618 | 06/10/2010 | 04/25/2035 |
| 76110H-TG-4 | RALI 2004-QS6 A1 SEQ AS | | | 4 | 2FM | 6,293 | 96.6370 | 6,626 | 6,856 | 6,856 | | | | | 5.000 | 4.221 | MON | 29 | 173 | 11/20/2008 | 05/25/2020 |
| 76110W-FW-1 | RASC 1999-RS1 AI3 AFC SEQ | | | 4 | 1FM | 167,928 | 100.0590 | 168,820 | 168,719 | 167,946 | | 4 | | | 6.846 | 6.948 | MON | 963 | 11,550 | 03/19/1999 | 10/25/2029 |
| 76110W-RP-3 | RASC 2003-KS4 A15 STEP AFC AS | | | 4 | 1FM | 3,023,769 | 101.7790 | 3,078,928 | 3,025,113 | 3,018,669 | | (1,026) | | | 5.170 | 5.145 | MON | 13,033 | 156,398 | 05/14/2003 | 06/25/2033 |
| 76110W-RW-8 | RASC 2003-KS4 MI2 MEZ STEP AFC NAS | | | 4 | 1FM | 1,610,431 | 87.5950 | 2,129,118 | 2,430,637 | 1,707,299 | | 12,135 | | | 5.510 | 8.697 | MON | 11,161 | 129,207 | 12/31/2014 | 06/25/2033 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 76110W-RX-6 | RASC 2003-KS4 MI3 MEZ STEP AFC NAS | | | 4 | 1FM | 1,613 | 23.9450 | 627,707 | 2,621,422 | 12,250 | | | | | 6.530 | 8,808.936 | MON | 14,265 | 138,902 | 06/30/2010 | 06/25/2033 |
| 76110W-SZ-0 | RASC 2003-KS7 AI5 STEP AFC AS | | | 4 | 1FM | 8,349,617 | 101.4960 | 8,526,730 | 8,401,090 | 8,360,316 | | 1,341 | | | 5.750 | 5.862 | MON | 40,255 | 397,767 | 08/13/2003 | 09/25/2033 |
| 76110W-TB-2 | RASC 2003-KS7 MI1 MEZ AFC NAS | | | 4 | 1FM | 3,206,910 | 102.8830 | 4,041,296 | 3,928,039 | 3,333,726 | | 24,170 | | | 5.574 | 6.517 | MON | 18,246 | 185,982 | 03/31/2011 | 09/25/2033 |
| 76110W-VV-5 | RASC 2003-KS11 MI1 MEZ FLT STEP IR | | | 4 | 1FM | 1,130,484 | 99.7990 | 1,280,147 | 1,282,730 | 1,190,875 | | 16,935 | | | 2.677 | 6.178 | MON | 572 | 41,324 | 12/16/2013 | 01/25/2034 |
| 76110W-YD-2 | RASC 2004-KS5 AI5 STEP AFC AS | | | 4 | 1FM | 3,721,544 | 101.3840 | 3,811,344 | 3,759,304 | 3,727,810 | | 2,850 | | | 4.734 | 4.936 | MON | 14,830 | 179,956 | 05/14/2004 | 06/25/2034 |
| 76110W-ZN-9 | RASC 2004-KS6 AI5 CSTR STEP AFC AS | | | 4 | 1FM | 3,598,280 | 102.4880 | 3,722,002 | 3,631,638 | 3,614,825 | | 631 | | | 5.096 | 5.192 | MON | 15,423 | 186,013 | 06/09/2004 | 07/25/2034 |
| 761118-AE-8 | RALI 2005-QS7 A5 SSNR NAS | | | 4 | 1FM | 3,083,164 | 94.1780 | 5,140,618 | 5,458,426 | 3,045,963 | | (17,712) | | | 5.500 | 20.438 | MON | 25,018 | 299,034 | 04/08/2011 | 06/25/2035 |
| 761118-DN-5 | RALI 2005-QS12 A1 FLT IRC AD SSNR A | | | 4 | 1FM | 1,351,269 | 84.8790 | 2,003,510 | 2,360,422 | 1,325,024 | | 33,083 | | | 2.292 | 12.844 | MON | 751 | 65,432 | 04/06/2010 | 08/25/2035 |
| 761118-DR-6 | RALI 2005-QS12 A4 SSNR NAS | | | 4 | 1FM | 1,607,600 | 96.8860 | 2,764,472 | 2,853,316 | 1,420,494 | | 28,600 | | | 5.500 | 24.376 | MON | 13,078 | 156,714 | 09/23/2010 | 08/25/2035 |
| 761118-PQ-5 | RALI 2005-QS17 A1 SSNR NAS | | | 4 | 1FM | 2,259,443 | 97.5050 | 3,497,794 | 3,587,281 | 2,372,638 | | 45,912 | | | 6.000 | 13.538 | MON | 17,936 | 215,237 | 11/30/2012 | 12/25/2035 |
| 76111X-N9-0 | RFMSI 2006-S3 A3 Z SSNR AS | | | 4 | 1FM | 1,030,920 | 96.2570 | 1,790,602 | 1,860,235 | 1,077,232 | | 2,108 | | | 5.500 | 22.475 | MON | 8,526 | 102,309 | 11/30/2014 | 03/25/2036 |
| 76111X-RD-7 | RFMSI 2004-S9 1A25 SSNR NAS | | | 4 | 1FM | 2,264,217 | 101.3610 | 2,282,202 | 2,251,552 | 2,257,366 | | (357) | | | 5.500 | 5.384 | MON | 10,320 | 125,372 | 12/20/2004 | 12/25/2034 |
| 76111X-YH-0 | RFMSI 2005-SA4 2A1 CSTR AS | | | 4 | 1FM | 691,564 | 86.7540 | 798,828 | 920,795 | 583,795 | | (31,414) | | | 4.507 | 12.177 | MON | 3,458 | 42,021 | 11/09/2010 | 09/25/2035 |
| 76112B-HX-1 | RAMP 2005-RS1 AI5 CSTR STEP AFC AS | | | 4 | 1FM | 3,147,849 | 101.3550 | 3,190,487 | 3,147,849 | 3,147,849 | | | | | 5.912 | 5.808 | MON | 15,508 | 177,552 | 01/20/2005 | 01/25/2035 |
| 76112B-QL-7 | RAAC 2005-SP1 3A1 SSNR NAS | | | 4 | 1FM | 5,868,672 | 102.9930 | 6,021,715 | 5,846,747 | 5,848,940 | | (733) | | | 6.000 | 5.945 | MON | 28,259 | 350,379 | 10/17/2005 | 09/25/2034 |
| 76112B-YD-6 | GMACM 2005-AR5 4A1 CSTR SSNR AS | | | 4 | 1FM | 1,154,014 | 97.2470 | 1,896,119 | 1,949,793 | 1,154,014 | | 337,897 | | | 3.937 | 23.052 | MON | 6,397 | 78,263 | 03/27/2012 | 09/19/2035 |
| 762010-AE-6 | RFMSI 2006-S4 A5 PAC-11 AS | | | 4 | 1FM | 1,277,806 | 98.8430 | 1,924,585 | 1,947,107 | 1,277,806 | | 204,484 | | | 6.000 | 18.377 | MON | 9,736 | 116,826 | 03/02/2011 | 04/25/2036 |
| 78473W-AF-0 | STARM 2007-4 3A1 CSTR SSNR AS | | | 4 | 1FM | 5,854,235 | 96.5750 | 6,145,349 | 6,363,292 | 5,846,497 | | 50,451 | | | 4.186 | 5.401 | MON | 22,199 | 270,651 | 10/01/2013 | 10/25/2037 |
| 79548K-XX-1 | SBM7 1997-LB6 A5 SEQ AS | | | 4 | 1FM | 83,166 | 100.9330 | 89,063 | 88,240 | 87,807 | | 1 | | | 7.240 | 7.352 | MON | 532 | 6,389 | 07/17/2000 | 12/25/2027 |
| 79548K-YA-0 | SBM7 1997-LB6 B1 SUB NAS | | | 4 | 1FM | 1,008,514 | 98.3810 | 1,013,789 | 1,030,475 | 1,011,732 | | 1,560 | | | 7.000 | 7.478 | MON | 6,011 | 72,133 | 12/14/2000 | 12/25/2027 |
| 79548K-ZH-4 | SBM7 1998-AQ1 A5 SEQ AS | | | 4 | 4FM | 732,834 | 87.5560 | 641,730 | 732,934 | 731,847 | | (255) | | | 7.150 | 7.172 | MON | 4,367 | 52,405 | 05/22/1998 | 06/25/2028 |
| 79550D-AD-1 | SBM7 2001-1 MF1 MEZ STEP | | | 4 | 1FM | 2,336,586 | 102.5030 | 2,430,815 | 2,371,452 | 2,345,173 | | (11,574) | | | 5.671 | 5.930 | MON | 5,977 | 145,688 | 06/30/2011 | 08/25/2031 |
| 805564-FK-2 | SAST 2000-1 MF2 MEZ STEP AFC NAS | | | 4 | 1FM | 349,531 | 102.4850 | 358,218 | 349,531 | 349,531 | | | | | 9.230 | 9.177 | MON | 2,688 | 20,944 | 02/18/2000 | 02/25/2030 |
| 805564-PA-3 | SAST 2003-3 AF5 STEP AFC AS | | | 4 | 1FM | 4,344,253 | 100.5330 | 4,367,406 | 4,344,253 | 4,344,253 | | | | | 4.664 | 4.662 | MON | 16,886 | 204,229 | 09/05/2003 | 12/25/2033 |
| 81375W-BN-5 | SABR 2004-OP2 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 1,468,784 | 99.5420 | 1,693,093 | 1,700,879 | 1,532,590 | | 15,308 | | | 2.767 | 4.699 | MON | 784 | 52,139 | 12/16/2013 | 08/25/2034 |
| 81375W-EF-9 | SABR 2005-FR2 M2 MEZ FLT STEP | | | 4 | 1FM | 810,118 | 100.1340 | 1,039,175 | 1,037,781 | 1,013,338 | | 28,734 | | | 2.767 | 5.879 | MON | 479 | 30,974 | 02/03/2012 | 03/25/2035 |
| 81375W-HJ-8 | CBASS 2006-CB1 AF3 STEP AFC AS | | | 4 | 1FM | 6,712,446 | 89.2790 | 8,119,277 | 9,094,250 | 7,093,950 | | 155,412 | | | 3.288 | 6.829 | MON | 24,919 | 304,832 | 03/31/2011 | 01/25/2036 |
| 81375W-HK-5 | CBASS 2006-CB1 AF4 STEP AFC NAS | | | 4 | 1FM | 1,867,111 | 89.2530 | 2,162,909 | 2,423,340 | 1,963,581 | | 37,415 | | | 3.288 | 6.291 | MON | 6,640 | 81,228 | 03/31/2011 | 01/25/2036 |
| 81744F-DB-0 | SEMT 2004-7 B1 SUB FLT STEP AFC NAS | | | 4 | 1FM | 1,546,026 | 97.5520 | 1,585,471 | 1,625,258 | 1,549,336 | | 2,053 | | | 2.590 | 4.313 | MON | 1,286 | 50,404 | 09/13/2017 | 08/20/2034 |
| 81744N-AA-8 | SEMT 2012-6 A1 CSTR AFC | | | 4 | 1FM | 56,009 | 98.4080 | 53,950 | 54,822 | 55,883 | | (32) | | | 2.500 | 2.060 | MON | 114 | 1,371 | 07/05/2013 | 12/25/2042 |
| 81747E-AQ-0 | SEMT 2018-CH2 A15 AFC SEQ SSNR | | | 4 | 1FM | 11,332,963 | 103.7990 | 11,807,079 | 11,375,000 | 11,337,119 | | 3,688 | | | 4.000 | 4.053 | MON | 37,917 | 455,000 | 05/11/2018 | 06/25/2048 |
| 843590-BL-3 | SPSAC 1997-2 A4 SEQ AS | | | 4 | 1FM | 241,357 | 103.7020 | 250,292 | 241,357 | 241,357 | | | | | 7.450 | 7.024 | MON | 1,498 | 14,931 | 06/09/1997 | 05/25/2027 |
| 84604C-AE-7 | SBHEL 2000-1 A5 SEQ AS | | | 4 | 5FM | 931,462 | 58.7390 | 1,035,370 | 1,762,653 | 996,366 | | | | | 7.710 | 34.717 | MON | 11,325 | 135,901 | 09/30/2011 | 12/25/2030 |
| 855541-AD-0 | STARM 2007-S1 4A1 CSTR SSNR AS | | | 4 | 1FM | 2,591,580 | 97.7450 | 2,812,836 | 2,877,730 | 2,657,917 | | 10,164 | | | 4.592 | 6.299 | MON | 11,013 | 136,592 | 02/24/2010 | 01/25/2037 |
| 863579-DQ-8 | SARM 2004-17 A1 CSTR AS | | | 4 | 1FM | 1,789,712 | 94.9160 | 1,906,000 | 2,008,092 | 1,804,701 | | 3,099 | | | 2.639 | 6.354 | MON | 4,416 | 59,153 | 05/26/2016 | 11/25/2034 |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS | | | 4 | 1FM | 3,248,348 | 92.7200 | 6,034,178 | 6,507,964 | 2,336,160 | | (86,781) | | | 4.013 | 32.622 | MON | 21,762 | 266,441 | 10/04/2012 | 02/25/2036 |
| 86358E-GW-0 | SAIL 2004-2 A4 FLT STEP | | | 4 | 1FM | 6,650,187 | 98.5910 | 7,155,514 | 7,257,782 | 6,873,686 | | 32,288 | | | 2.497 | 3.251 | MON | 3,020 | 226,130 | 10/29/2015 | 03/25/2034 |
| 86358E-JF-4 | SAIL 2004-5 M2 MEZ FLT STEP | | | 4 | 1FM | 2,411,949 | 98.8270 | 2,820,909 | 2,854,377 | 2,854,377 | | | | | 2.617 | 2.631 | MON | 1,245 | 83,343 | 03/30/2016 | 05/25/2034 |
| 86358E-KJ-4 | SAIL 2004-7 A8 FLT STEP SSUP | | | 4 | 1FM | 17,165,142 | 99.7090 | 20,499,221 | 20,559,000 | 18,956,532 | | 214,775 | | | 2.992 | 4.368 | MON | 10,252 | 723,295 | 04/13/2011 | 08/25/2034 |
| 86358E-PQ-3 | SAIL 2004-11 M1 MEZ FLT STEP IRC | | | 4 | 1FM | 7,921,398 | 99.8230 | 9,159,648 | 9,175,919 | 8,603,856 | | 81,144 | | | 2.722 | 4.700 | MON | 4,163 | 297,729 | 03/12/2015 | 01/25/2035 |
| 86358H-NF-2 | SAMI 2002-3 CC CPT | | | 4 | 1FM | | 0.0000 | | 787 | | | | | | 9.211 | 0.000 | MON | 6 | 9 | 04/24/2002 | 07/28/2028 |
| 86358R-XZ-5 | SASC 2002-AL1 A3 AS CPT SEQ | | | 4 | 5FE | 174,449 | 96.6610 | 180,336 | 186,565 | 175,975 | | 737 | | | 3.450 | 4.483 | MON | 536 | 6,438 | 04/25/2002 | 02/25/2032 |
| 86359B-2E-0 | SASC 2005-2XS 1A4 STEP AFC AS | | | 4 | 1FM | 9,397,149 | 102.7590 | 9,660,942 | 9,401,556 | 9,401,556 | | | | | 5.860 | 5.701 | MON | 45,911 | 498,046 | 01/19/2005 | 02/25/2035 |
| 86359B-2H-3 | SASC 2005-2XS 2A1 XRESET FTV FLT DL | | | 4 | 1FM | 512,888 | 96.3330 | 494,078 | 512,888 | 512,888 | | | | | 2.191 | 2.142 | MON | 938 | 14,227 | 01/20/2005 | 02/25/2035 |
| 86359B-4V-0 | SASC 2005-4XS 1A4B STEP AFC AS | | | 4 | 1FM | 9,313,757 | 102.8070 | 10,589,163 | 10,300,007 | 9,652,181 | | 94,985 | | | 5.750 | 8.329 | MON | 49,354 | 536,607 | 06/30/2010 | 03/25/2035 |
| 86359B-5H-0 | SASC 2005-4XS 3A5 STEP AFC AS | | | 4 | 1FM | 11,449,932 | 101.6210 | 11,642,789 | 11,457,092 | 11,434,522 | | (2,922) | | | 5.340 | 5.317 | MON | 50,984 | 549,508 | 02/22/2005 | 03/25/2035 |
| 86359B-7H-8 | SASC 2005-7XS 1A3 STEP AFC AS | | | 4 | 1FM | 14,286,882 | 103.0120 | 14,719,461 | 14,289,115 | 14,257,662 | | (5,252) | | | 5.540 | 5.540 | MON | 65,968 | 728,445 | 03/17/2005 | 04/25/2035 |
| 86359D-CR-6 | SASC 2005-NC2 M5 MEZ FLT STEP IRC | | | 4 | 1FM | 8,085,832 | 99.4200 | 9,469,752 | 9,525,000 | 8,735,124 | | 157,646 | | | 2.412 | 4.403 | MON | 4,445 | 309,002 | 06/01/2016 | 05/25/2035 |
| 86359D-EM-5 | SASC 2005-9XS 1A3A STEP AFC AS | | | 4 | 1FM | 4,083,506 | 102.1750 | 4,173,610 | 4,084,780 | 4,074,639 | | (2,249) | | | 5.750 | 5.663 | MON | 19,573 | 221,864 | 05/13/2005 | 06/25/2035 |
| 86359D-LP-0 | SASC 2005-WF3 M4 MEZ FLT STEP IRC | | | 4 | 1FM | 411,248 | 100.0400 | 2,137,053 | 2,136,207 | 434,796 | | 56,669 | | | 2.767 | 95.280 | MON | 985 | 70,282 | 12/16/2013 | 07/25/2035 |
| 86359D-MX-2 | LXS 2005-2 2A3A STEP AFC AS | | | 4 | 1FM | 15,785,828 | 102.7120 | 18,637,112 | 18,145,104 | 17,157,766 | | 786,406 | | | 4.807 | 4.057 | MON | 72,685 | 873,425 | 06/30/2010 | 08/25/2035 |
| 86359L-GN-3 | SAMI 2004-AR8 M MEZ FLT STEP AFC | | | 4 | 1FM | 2,022,652 | 94.0530 | 2,167,946 | 2,305,017 | 2,050,249 | | 8,304 | | | 2.439 | 5.438 | MON | 1,874 | 68,133 | 09/27/2016 | 05/19/2035 |
| 86364M-AD-2 | SAMI 2007-AR4 A4A FLT STEP SSNR AS | | | 4 | 1FM | 3,604,009 | 96.8430 | 4,349,192 | 4,490,976 | 3,691,886 | | 27,895 | | | 1.972 | 7.918 | MON | 1,476 | 114,594 | 02/09/2016 | 09/25/2047 |
| 87222P-AE-3 | TBW 2006-6 A4 STEP AFC IRC AS | | | 4 | 1FM | 5,371,121 | 82.6300 | 15,590,352 | 18,867,581 | 4,679,364 | | (671,175) | | | 5.920 | 18.558 | MON | 93,080 | 905,588 | 09/30/2013 | 01/25/2037 |
| 881561-2F-0 | TMTS 2006-5 1A2B FLT STEP IRC | | | 4 | 1FM | 4,568,220 | 98.9150 | 5,202,760 | 5,259,816 | 4,916,627 | | 83,413 | | | 2.002 | 4.942 | MON | 2,035 | 142,074 | 04/20/2017 | 07/25/2037 |
| 885220-EE-9 | TMST 2003-5 4A CSTR PT AS | | | 4 | 1FM | 2,146,095 | 102.1910 | 2,207,870 | 2,160,524 | 2,146,348 | | 108 | | | 3.912 | 4.120 | MON | 7,043 | 89,493 | 03/21/2016 | 10/25/2043 |
| 88522E-AC-7 | TMST 2007-1 A2B MR FLT CMPLX AFC IR | | | 4 | 1FM | 11,368,476 | 92.2880 | 13,532,150 | 14,662,899 | 10,534,017 | | (541,359) | | | 3.302 | 10.178 | MON | 8,068 | 530,133 | 07/09/2013 | 03/25/2037 |

# 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 |
| 91741*-AV-5 | PHH MTGE SERVICES CORP PHH 1988-3 | | | 4 | 6* | | 0.0000 | | 30,490 | | | | | | 9.338 | 0.000 | MON | 127 | 689 | 09/30/1988 | 05/15/2034 |
| 92922F-3J-5 | WAMU 2005-AR12 1A4 CSTR SSNR AS | | | 4 | 1FM | 403,525 | 99.7230 | 827,989 | 830,291 | 191,277 | | 1,485 | | | 3.884 | 115.007 | MON | 2,688 | 32,921 | 06/21/2012 | 10/25/2035 |
| 92922F-5U-8 | WAMU 2005-AR15 A1A2 FLT STEP AFC IR | | | 4 | 1FM | 8,517,321 | 96.2050 | 8,754,592 | 9,099,944 | 8,529,292 | | 7,475 | | | 2.072 | 3.605 | MON | 3,143 | 235,346 | 07/27/2015 | 11/25/2045 |
| 92922F-5W-4 | WAMU 2005-AR15 A1B2 FLT STEP AFC IR | | | 4 | 1FM | 12,887,542 | 97.2080 | 13,778,054 | 14,173,836 | 13,062,073 | | 11,869 | | | 2.202 | 4.162 | MON | 6,036 | 385,227 | 02/24/2015 | 11/25/2045 |
| 92922F-5X-2 | WAMU 2005-AR15 A1B3 FLT STEP AFC IR | | | 4 | 1FM | 7,203,631 | 96.5660 | 7,698,020 | 7,971,761 | 7,296,442 | | 7,188 | | | 2.132 | 4.256 | MON | 2,833 | 211,012 | 02/24/2015 | 11/25/2045 |
| 92922F-6Z-6 | WAMU 2005-AR16 1A4A CSTR SSNR AS | | | 4 | 1FM | 9,740,438 | 101.6100 | 10,855,532 | 10,683,551 | 9,424,752 | | 17,648 | | | 3.748 | 7.961 | MON | 33,365 | 447,492 | 09/28/2012 | 12/25/2035 |
| 92922F-G7-7 | WAMU 2005-AR4 A5 CSTR AS | | | 4 | 1FM | 4,219,324 | 101.7080 | 5,756,549 | 5,659,852 | 3,526,506 | | 84,319 | | | 4.216 | 35.387 | MON | 19,887 | 233,722 | 06/13/2012 | 04/25/2035 |
| 92922F-GN-2 | WAMU 2003-S11 1A SEQ AS | | | 4 | 1FM | 842,551 | 101.7880 | 926,214 | 909,943 | 847,950 | | 1,543 | | | 5.000 | 6.785 | MON | 3,791 | 45,467 | 07/10/2008 | 11/25/2033 |
| 92922F-J4-1 | WAMU 2005-AR6 2AB2 FLT STEP AFC SSU | | | 4 | 1FM | 11,604,509 | 99.4150 | 12,338,344 | 12,410,936 | 12,279,277 | | 9,506 | | | 2.532 | 2.950 | MON | 5,237 | 378,836 | 04/22/2016 | 04/25/2045 |
| 92922F-JV-1 | WAMU 2003-S13 11A2 SEQ AS | | | 4 | 1FM | 184,288 | 102.0870 | 194,424 | 190,450 | 184,693 | | 234 | | | 5.250 | 8.041 | MON | 833 | 9,999 | 11/05/2003 | 01/25/2034 |
| 92922F-JZ-2 | WAMU 2003-S13 12A4 SEQ AS | | | 4 | 1FM | 2,421,227 | 101.1300 | 2,482,513 | 2,454,767 | 2,422,814 | | 812 | | | 5.500 | 5.747 | MON | 11,251 | 135,012 | 02/09/2004 | 01/25/2034 |
| 92922F-Q5-0 | WAMU 2005-AR7 A4 CSTR AS | | | 4 | 1FM | 6,975,384 | 100.4990 | 7,149,919 | 7,114,413 | 6,981,882 | | 3,716 | | | 4.280 | 5.167 | MON | 25,373 | 298,417 | 02/24/2015 | 08/25/2035 |
| 92922F-U8-9 | WAMU 2005-AR9 A1C3 FLT STEP AFC SSU | | | 4 | 1FM | 1,296,709 | 99.5130 | 1,414,128 | 1,421,051 | 1,306,931 | | 916 | | | 2.752 | 4.982 | MON | 652 | 46,659 | 05/24/2016 | 07/25/2045 |
| 92922F-VB-1 | WAMU 2004-S3 2A6 Z SSNR AS | | | 4 | 1FM | 5,986,202 | 102.4830 | 6,561,347 | 6,402,355 | 6,208,185 | | 4,734 | | | 5.500 | 6.313 | MON | 29,344 | 351,934 | 12/07/2004 | 07/25/2034 |
| 92922F-VC-9 | WAMU 2004-S3 2A7 SSNR NAS | | | 4 | 1FM | 2,541,801 | 102.4830 | 2,696,198 | 2,630,879 | 2,545,455 | | 2,093 | | | 5.500 | 6.375 | MON | 12,058 | 144,678 | 06/23/2004 | 07/25/2034 |
| 92925C-BH-4 | WAMU 2005-AR19 A1C3 FLT STEP AFC IR | | | 4 | 1FM | 4,691,871 | 100.3740 | 5,218,492 | 5,199,034 | 4,755,119 | | 20,673 | | | 2.292 | 5.973 | MON | 1,986 | 172,403 | 10/06/2016 | 12/25/2045 |
| 92925C-CC-4 | WAMU 2006-AR1 1A1A FLT DLY AFC SSNR | | | 4 | 1FM | 10,238,450 | 99.4640 | 11,751,664 | 11,815,016 | 10,352,706 | | 11,564 | | | 3.309 | 5.785 | MON | 32,585 | 400,742 | 08/08/2014 | 01/25/2046 |
| 92925V-AA-8 | WAMU 2007-HY1 1A1 CSTR SSNR AS | | | 4 | 1FM | 1,982,671 | 92.8360 | 3,248,743 | 3,499,455 | 1,660,628 | | (43,317) | | | 3.868 | 27.400 | MON | 11,279 | 135,010 | 11/05/2012 | 02/25/2037 |
| 92977Y-BQ-3 | WMLT 2005-B 3A1 CSTR SSNR AS | | | 4 | 1FM | 243,599 | 102.6630 | 730,686 | 711,730 | 256,720 | | 9,402 | | | 4.334 | 1,370.718 | MON | 2,570 | 32,825 | 12/31/2011 | 10/20/2035 |
| 933634-AA-5 | WAMU 2007-HY3 1A1 CSTR SSNR AS | | | 4 | 1FM | 976,307 | 94.2710 | 1,773,539 | 1,881,321 | 626,137 | | (50,514) | | | 2.942 | 34.015 | MON | 4,614 | 65,876 | 09/06/2012 | 03/25/2037 |
| 933634-AJ-6 | WAMU 2007-HY3 4A1 CSTR SSNR AS | | | 4 | 1FM | 2,487,418 | 100.4700 | 2,630,644 | 2,618,335 | 2,496,093 | | 2,214 | | | 4.212 | 5.901 | MON | 9,191 | 109,098 | 05/08/2014 | 03/25/2037 |
| 933638-AB-4 | WAMU 2006-AR19 1A1A FLT DLY SSNR AS | | | 4 | 1FM | 2,191,886 | 102.6320 | 2,496,063 | 2,432,051 | 2,202,199 | | 1,535 | | | 2.969 | 5.370 | MON | 6,018 | 75,941 | 10/13/2016 | 01/25/2047 |
| 933638-AD-0 | WAMU 2006-AR19 2A FLT DLY SSNR AS | | | 4 | 1FM | 4,424,173 | 99.7710 | 4,675,626 | 4,686,342 | 4,430,932 | | 1,656 | | | 2.377 | 3.257 | MON | 9,283 | 110,367 | 01/12/2017 | 01/25/2047 |
| 939336-GZ-9 | WAMMS 2003-MS2 4A5 SSNR NAS | | | 4 | 1FM | 1,415,660 | 101.8300 | 1,411,567 | 1,386,203 | 1,384,900 | | (385) | | | 5.750 | 5.765 | MON | 6,642 | 79,707 | 01/22/2003 | 02/25/2033 |
| 939336-RZ-8 | WAMMS 2003-MS3 1A4 SSNR NAS | | | 4 | 1FM | 1,140,142 | 102.7610 | 1,154,306 | 1,123,293 | 1,126,809 | | (315) | | | 5.750 | 5.698 | MON | 5,382 | 64,577 | 02/18/2003 | 03/25/2033 |
| 939336-Z3-0 | WAMU 2005-AR3 A1 CSTR AS | | | 4 | 1FM | 4,020,388 | 99.1770 | 4,091,571 | 4,125,545 | 4,040,113 | | 1,456 | | | 4.419 | 5.090 | MON | 15,192 | 179,530 | 06/11/2013 | 03/25/2035 |
| 939344-AN-7 | WMALT 2006-4 3A3 STEP AFC AS | | | 4 | 1FM | 290,752 | 92.9680 | 2,633,109 | 2,832,284 | 245,356 | | (13,290) | | | 5.967 | 230.590 | MON | 14,084 | 121,587 | 06/30/2010 | 05/25/2036 |
| 93936H-AL-0 | WMALT 2007-2 1A11 EXCH FLT SSNR AS | | | 4 | 1FM | 1,127,975 | 28.4050 | 1,132,643 | 3,987,465 | 880,371 | | (104,262) | | | 2.112 | 8.730 | MON | 1,170 | 109,354 | 02/28/2015 | 04/25/2037 |
| 949789-AF-8 | WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS | | | 4 | 1FM | 3,249,600 | 98.0930 | 4,530,272 | 4,618,344 | 3,283,990 | | 52,153 | | | 4.346 | 10.526 | MON | 16,728 | 220,398 | 08/31/2010 | 12/25/2036 |
| 94980G-AJ-0 | WFHET 2004-2 AI8 AFC SEQ AS | | | 4 | 1FM | 17,716,251 | 101.0110 | 20,469,792 | 20,265,008 | 19,431,610 | | 63,137 | | | 5.000 | 5.839 | MON | 84,438 | 1,011,637 | 08/27/2004 | 10/25/2034 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 CSTR SSNR AS | | | 4 | 1FM | 2,269 | 95.6810 | 11,185 | 11,690 | 1,899 | | (202) | | | 5.217 | 120.662 | MON | 51 | 591 | 11/30/2013 | 04/25/2036 |
| 94985J-AB-6 | WFMBS 2007-7 A2 SSNR AS | | | 4 | 1FM | 3,524,209 | 97.8370 | 5,133,397 | 5,246,861 | 3,467,749 | | (99,895) | | | 6.000 | 20.040 | MON | 26,234 | 314,206 | 12/31/2011 | 06/25/2037 |
| 94985J-BR-0 | WFMBS 2007-7 A40 SEQ AS | | | 4 | 1FM | 1,627,022 | 97.8370 | 3,484,615 | 3,561,637 | 1,489,411 | | (104,304) | | | 6.000 | 51.301 | MON | 17,808 | 213,280 | 12/06/2017 | 06/25/2037 |
| 94985J-CA-6 | WFMBS 2007-7 A49 NAS | | | 4 | 1FM | 1,659,571 | 97.8370 | 3,198,371 | 3,269,066 | 1,531,914 | | (96,161) | | | 6.000 | 41.139 | MON | 15,800 | 195,758 | 12/06/2017 | 06/25/2037 |
| 45605P-AM-0 | BIND 2016-1A 3 SEQ | | D | 4 | 2FE | 18,800,203 | 97.2620 | 18,285,453 | 18,800,203 | 18,800,203 | | | | | 5.235 | 5.269 | JAJO | 207,774 | 984,191 | 05/05/2016 | 04/15/2026 |
| 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 | 13,584 | 24.3070 | 16,795 | 69,096 | 522 | | (7,660) | | | 3.265 | 593.090 | MON | 138 | 2,697 | 11/30/2014 | 02/10/2036 |
| 74951P-DF-2 | RESIF 2004-C B3 SUB FLT | | D | 4 | 1FM | 224,275 | 43.8630 | 248,796 | 567,217 | 121,158 | | (103,117) | | | 2.465 | 3.157 | MON | 854 | 17,542 | 12/16/2013 | 09/10/2036 |
| 74951P-DG-0 | RESIF 2004-C B4 SUB FLT | | D | 4 | 1FM | 75,300 | 0.7370 | 2,090 | 283,649 | 5,205 | | (26,798) | | | 2.665 | 8,888.000 | MON | 462 | 9,261 | 02/28/2015 | 09/10/2036 |
| 74951P-DQ-8 | RESIF 2005-A B3 SUB FLT | | D | 4 | 1FM | 192,340 | 42.3200 | 240,099 | 567,342 | 200,986 | | 2,766 | | | 2.295 | 48.388 | MON | 796 | 16,568 | 12/16/2013 | 03/10/2037 |
| 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 | | | | | | 2,545,596,409 | XXX | 2,965,253,167 | 3,182,392,180 | 2,557,838,320 | (152,280) | (6,924,695) | 31,959 | | XXX | XXX | XXX | 10,894,362 | 140,991,748 | XXX | XXX |
| 03927N-AA-1 | ARCAP 2005 1A A SEQ CDO-CRE CDO | | | 4 | 5FE | 2,479,392 | 101.0570 | 3,942,308 | 3,901,068 | 2,863,063 | | | | | 5.450 | 8.568 | MON | 17,717 | 212,608 | 12/31/2009 | 12/21/2042 |
| 05490R-AU-0 | BAMLL 2015-ASTR E SUB CSTR | | | 4 | 1FM | 36,609,785 | 97.6420 | 38,568,393 | 39,500,000 | 37,473,595 | | 208,465 | | | 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 | 97.5430 | 36,912,044 | 37,842,000 | 36,401,977 | | 471,553 | | | 3.990 | 5.543 | MON | 92,267 | 1,436,184 | 04/01/2018 | 09/15/2032 |
| 05490V-AL-1 | BBCMS 2015-MSQ F SUB CSTR | | | 4 | 1FM | 17,423,363 | 95.5390 | 18,223,090 | 19,074,000 | 18,012,731 | | 344,808 | | | 3.990 | 6.283 | MON | 46,506 | 723,899 | 04/01/2018 | 09/15/2032 |
| 05491L-AJ-7 | BBCMS 2016-ETC E SUB CSTR | | | 4 | 1FM | 42,283,687 | 100.3040 | 47,932,249 | 47,787,000 | 43,803,253 | | 487,452 | | | 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 | 94.4140 | 32,983,674 | 34,935,000 | 30,999,410 | | 472,332 | | | 3.609 | 5.702 | 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 | 102.1660 | 51,082,920 | 50,000,000 | 50,121,214 | | (113,425) | | | 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 | 104.5670 | 20,913,328 | 20,000,000 | 19,279,270 | | 33,333 | | | 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 | 100.9220 | 38,854,970 | 38,500,000 | 38,456,997 | | 1,100 | | | 4.982 | 4.876 | MON | 154,690 | 1,882,108 | 07/28/2015 | 07/05/2043 |
| 05526W-AQ-6 | BAMLL 2015-HAUL E SUB CSTR | | | 4 | 1FM | 19,631,218 | 89.3990 | 19,090,777 | 21,354,575 | 19,886,714 | | 59,825 | | | 4.982 | 5.548 | MON | 85,801 | 1,043,938 | 07/28/2015 | 07/05/2043 |
| 055287-AJ-5 | BBSG 2016-MRP E SUB CSTR | | | 4 | 1FM | 30,889,320 | 100.5330 | 35,186,638 | 35,000,000 | 32,083,511 | | 364,657 | | | 4.160 | 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 | 103.0820 | 24,121,223 | 23,400,000 | 23,650,360 | | (48,114) | | | 4.160 | 3.804 | MON | 78,507 | 955,168 | 12/12/2016 | 11/05/2036 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 05546J-AE-8 | BBCMS 2015-VFM A2 SEQ | | | 4 | 1FM | 15,151,706 | 102.7560 | 15,459,598 | 15,045,000 | 15,110,786 | | (10,546) | | | 3.375 | 3.311 | MON | 35,262 | 507,769 | 03/26/2018 | 03/12/2036 |
| 05546J-AL-2 | BBCMS 2015-VFM D SUB CSTR | | | 4 | 1FM | 14,116,408 | 92.2140 | 14,233,231 | 15,435,000 | 14,528,579 | | 122,324 | | | 3.599 | 4.607 | 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 | 97.0920 | 37,574,604 | 38,700,000 | 36,292,217 | | 325,522 | | | 3.599 | 4.678 | MON | 93,603 | 1,366,624 | 03/18/2015 | 03/12/2036 |
| 05547H-AC-5 | BBCMS 2015-SRCH A2 SEQ | | | 4 | 1FM | 2,913,891 | 109.6450 | 2,960,405 | 2,700,000 | 2,859,475 | | (18,277) | | | 4.197 | 3.334 | MON | 7,869 | 113,319 | 12/07/2016 | 08/10/2035 |
| 05547H-AL-5 | BBCMS 2015-SRCH C SEQ | | | 4 | 1FM | 12,667,500 | 108.9990 | 13,079,839 | 12,000,000 | 12,610,645 | | (56,855) | | | 4.798 | 4.046 | MON | 39,983 | 479,800 | 02/27/2019 | 08/10/2035 |
| 05607C-AG-4 | BXP 2017-CC B SUB CSTR | | | 4 | 1FM | 10,207,821 | 103.2240 | 10,322,382 | 10,000,000 | 10,162,006 | | (19,736) | | | 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 | 101.6710 | 21,859,209 | 21,500,000 | 21,634,753 | | (18,093) | | | 3.551 | 3.465 | MON | 63,631 | 774,178 | 08/15/2017 | 08/13/2037 |
| 059500-AF-5 | BACM 2006-3 AM CSTR AFC SEQ | | | 5 | 5FM | 4,632,009 | 28.9620 | 3,243,210 | 11,198,251 | 3,243,210 | (1,388,800) | | | | 5.857 | 2.025 | MON | 52,864 | 581,749 | 02/10/2015 | 07/10/2044 |
| 060352-AJ-0 | BANK 2017-BNK6 AS SUB | | | 4 | 1FM | 14,939,478 | 106.2910 | 15,506,854 | 14,589,000 | 14,909,499 | | (29,979) | | | 3.741 | 3.412 | MON | 45,481 | 409,331 | 03/26/2019 | 07/15/2060 |
| 06035R-AU-0 | BANK 2018-BN14 AS SUB | | | 4 | 1FM | 15,449,864 | 111.2600 | 16,688,999 | 15,000,000 | 15,406,845 | | (40,826) | | | 4.481 | 4.121 | MON | 56,013 | 672,150 | 09/18/2018 | 09/15/2060 |
| 06427D-AS-2 | BACM 2017-BNK3 A4 SEQ | | | 4 | 1FM | 24,718,099 | 106.6990 | 25,607,863 | 24,000,000 | 24,522,191 | | (70,183) | | | 3.574 | 3.226 | 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 | 110.5460 | 16,581,911 | 15,000,000 | 15,392,649 | | (40,181) | | | 4.467 | 4.114 | MON | 55,838 | 670,050 | 07/23/2018 | 08/15/2061 |
| 065402-BF-5 | BANK 2019-BN18 AS SUB | | | 4 | 1FM | 6,282,890 | 107.1230 | 6,534,524 | 6,100,000 | 6,273,939 | | (8,951) | | | 3.826 | 3.476 | MON | 19,449 | 136,142 | 05/21/2019 | 05/15/2062 |
| 065402-BG-3 | BANK 2019-BN18 B SUB | | | 4 | 1FM | 3,089,895 | 107.0920 | 3,212,760 | 3,000,000 | 3,085,533 | | (4,362) | | | 3.977 | 3.626 | MON | 9,943 | 69,598 | 05/21/2019 | 05/15/2062 |
| 065403-BC-0 | BANK 2019-BN17 A4 | | | 4 | 1FM | 7,209,427 | 108.4070 | 7,588,488 | 7,000,000 | 7,195,432 | | (13,995) | | | 3.714 | 3.366 | MON | 21,665 | 173,320 | 03/21/2019 | 04/15/2052 |
| 065404-BB-0 | BANK 2018-BN10 A5 SEQ | | | 4 | 1FM | 73,129,574 | 107.7960 | 76,535,472 | 71,000,000 | 72,758,494 | | (199,852) | | | 3.688 | 3.339 | MON | 218,207 | 2,618,480 | 01/26/2018 | 02/15/2061 |
| 06540A-AG-6 | BANK SERIES 2019-BN20 CLASS AS | | | 4 | 1FM | 12,359,314 | 101.5340 | 12,184,070 | 12,000,000 | 12,350,713 | | (8,600) | | | 3.243 | 2.897 | MON | 32,430 | 97,290 | 09/13/2019 | 09/15/2061 |
| 06540B-BG-3 | BANK SERIES 2019-BN21 CLASS AS | | | 4 | 1FM | 5,149,830 | 101.4360 | 5,071,787 | 5,000,000 | 5,147,239 | | (2,591) | | | 3.093 | 2.751 | MON | 12,888 | 25,775 | 09/27/2019 | 10/15/2052 |
| 06540B-BH-1 | BANK SERIES 2019-BN21 CLASS B | | | 4 | 1FM | 17,251,813 | 100.0180 | 16,753,085 | 16,750,000 | 17,243,232 | | (8,581) | | | 3.214 | 2.871 | MON | 44,862 | 89,724 | 09/27/2019 | 10/15/2052 |
| 06540R-AE-4 | BANK 2017-BNK9 A4 SEQ | | | 4 | 1FM | 61,799,700 | 106.6570 | 63,993,942 | 60,000,000 | 61,460,276 | | (169,857) | | | 3.538 | 3.193 | 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 | 106.4960 | 13,844,474 | 13,000,000 | 13,316,961 | | (36,111) | | | 3.829 | 3.482 | MON | 41,481 | 497,770 | 12/05/2017 | 11/15/2054 |
| 06540X-BG-5 | BANK SERIES 2019-BN22 CLASS A4 | | | 4 | 1FM | 7,724,925 | 102.5940 | 7,694,527 | 7,500,000 | 7,722,254 | | (2,671) | | | 2.978 | 2.635 | MON | 28,539 | 18,613 | 10/25/2019 | 11/15/2062 |
| 06541F-AZ-2 | BANK 2017-BNK4 A3 SEQ | | | 4 | 1FM | 50,496,250 | 105.4530 | 52,726,485 | 50,000,000 | 50,356,365 | | (53,212) | | | 3.362 | 3.251 | 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 | 104.0440 | 26,011,003 | 25,000,000 | 25,180,535 | | (31,978) | | | 3.131 | 3.020 | MON | 65,229 | 782,750 | 06/16/2017 | 06/15/2060 |
| 06650A-AD-9 | BANK 2017-BNK8 A3 SEQ | | | 4 | 1FM | 37,368,971 | 104.5980 | 38,701,119 | 37,000,000 | 37,282,977 | | (41,841) | | | 3.229 | 3.119 | 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 | 105.4820 | 4,641,215 | 4,400,000 | 4,406,226 | | (1,364) | | | 3.731 | 3.717 | MON | 13,680 | 164,164 | 02/08/2018 | 11/15/2050 |
| 06650A-AJ-6 | BANK 2017-BNK8 B SUB CSTR | | | 4 | 1FM | 8,588,984 | 106.2900 | 9,034,671 | 8,500,000 | 8,571,968 | | (9,093) | | | 3.929 | 3.812 | MON | 27,829 | 338,810 | 02/05/2018 | 11/15/2050 |
| 07332V-BD-6 | BBCMS 2017-C1 A4 SEQ | | | 4 | 1FM | 25,748,200 | 107.1910 | 26,797,713 | 25,000,000 | 25,548,120 | | (72,485) | | | 3.674 | 3.326 | 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 | 98.0920 | 4,904,610 | 5,000,000 | 5,000,000 | | | | | 5.304 | 4.736 | MON | 22,100 | 23,904 | 03/10/2005 | 02/11/2041 |
| 07383F-4G-0 | BSCMS 2005-PWR7 E SUB AFC | | | 5 | 5FM | 8,681,163 | 84.5970 | 7,821,816 | 9,246,000 | 9,229,752 | | 92,123 | | | 5.446 | 9.255 | MON | 41,165 | | 11/02/2017 | 02/11/2041 |
| 07387B-AQ-6 | BSCMS 2005-PWR9 E SUB AFC | | | 4 | 1FM | 5,027,154 | 100.9090 | 5,045,430 | 5,000,000 | 5,000,000 | | | | | 5.143 | 5.010 | MON | 21,429 | 257,150 | 09/14/2005 | 09/11/2042 |
| 07387B-FY-4 | BSCMS 2006-T22 D SUB CSTR | | | 4 | 1FM | 6,952,432 | 101.3430 | 7,970,567 | 7,864,938 | 7,680,698 | | 286,714 | | | 5.919 | 14.049 | MON | 37,542 | 456,717 | 02/28/2014 | 04/12/2038 |
| 073945-AL-1 | BSCMS 2007-T28 C SUB CSTR | | | 4 | 1FM | 2,293,929 | 92.5000 | 2,306,396 | 2,493,401 | 2,293,929 | | | | | 5.534 | 1.845 | MON | 11,498 | 47,141 | 02/28/2014 | 09/11/2042 |
| 08160B-AH-7 | BMARK 2018-B5 AS SUB AFC | | | 4 | 1FM | 12,628,804 | 111.0530 | 13,616,238 | 12,261,000 | 12,584,060 | | (33,106) | | | 4.419 | 4.064 | MON | 45,150 | 541,801 | 07/27/2018 | 07/15/2051 |
| 08161C-AE-1 | BMARK 2018-B2 A5 SEQ | | | 4 | 1FM | 37,955,316 | 109.0310 | 40,177,747 | 36,850,000 | 37,766,093 | | (104,095) | | | 3.882 | 3.531 | MON | 119,207 | 1,430,480 | 02/09/2018 | 02/15/2051 |
| 08161C-AJ-0 | BMARK 2018-B2 AS SUB SEQ | | | 4 | 1FM | 25,749,950 | 108.3510 | 27,087,670 | 25,000,000 | 25,622,951 | | (69,542) | | | 4.084 | 3.720 | MON | 85,073 | 1,020,875 | 02/09/2018 | 02/15/2051 |
| 08161C-AK-7 | BMARK 2018-B2 B SUB CSTR | | | 4 | 1FM | 11,084,807 | 108.0180 | 11,591,420 | 10,731,000 | 11,027,695 | | (32,591) | | | 4.202 | 3.812 | MON | 37,572 | 457,144 | 09/07/2018 | 02/15/2051 |
| 08161H-AH-3 | BMARK 2018-B4 AM SUB CSTR | | | 4 | 1FM | 11,844,963 | 110.1750 | 12,670,079 | 11,500,000 | 11,799,601 | | (31,196) | | | 4.311 | 3.957 | MON | 41,314 | 495,765 | 06/28/2018 | 07/15/2051 |
| 08161H-AJ-9 | BMARK 2018-B4 B SUB CSTR | | | 4 | 1FM | 13,403,991 | 108.9990 | 14,169,839 | 13,000,000 | 13,352,576 | | (36,284) | | | 4.430 | 4.064 | MON | 47,992 | 575,900 | 08/27/2018 | 07/15/2051 |
| 08162B-BE-1 | BMARK 2019-B11 A5 | | | 4 | 1FM | 17,149,495 | 107.2190 | 17,852,005 | 16,650,000 | 17,124,856 | | (24,639) | | | 3.542 | 3.193 | MON | 49,147 | 294,880 | 05/22/2019 | 05/15/2052 |
| 08162B-BJ-0 | BMARK 2019-B11 AS SUB | | | 4 | 1FM | 3,913,980 | 106.9490 | 4,064,075 | 3,800,000 | 3,908,460 | | (5,520) | | | 3.784 | 3.434 | MON | 11,983 | 71,896 | 05/22/2019 | 05/15/2052 |
| 08162C-AD-2 | BMARK 2018-B6 A4 SEQ | | | 4 | 1FM | 10,299,360 | 112.2900 | 11,228,965 | 10,000,000 | 10,266,622 | | (26,769) | | | 4.261 | 3.913 | MON | 35,508 | 426,100 | 09/20/2018 | 10/10/2051 |
| 08162C-AF-7 | BMARK 2018-B6 AS SUB | | | 4 | 1FM | 11,587,268 | 111.4800 | 12,541,501 | 11,250,000 | 11,551,006 | | (29,656) | | | 4.441 | 4.094 | MON | 41,634 | 499,613 | 09/20/2018 | 10/10/2051 |
| 08162P-AZ-4 | BMARK 2018-B1 AM SUB AFC | | | 4 | 1FM | 29,990,987 | 106.8420 | 30,984,145 | 29,000,000 | 29,865,441 | | (78,138) | | | 3.878 | 3.450 | MON | 93,718 | 959,805 | 06/04/2019 | 01/15/2051 |
| 08162P-BA-8 | BMARK 2018-B1 B SUB AFC | | | 4 | 1FM | 12,098,795 | 106.3770 | 12,499,241 | 11,750,000 | 12,037,489 | | (32,519) | | | 4.059 | 3.709 | MON | 39,744 | 476,933 | 01/30/2018 | 01/15/2051 |
| 11777L-AC-5 | BSDB 2005-AFR1 X IO CSTR NTL | | | 4 | 1FE | 0.0000 | | | | | | | | | 0.852 | 0.000 | MON | | 8,050 | 05/23/2005 | 09/15/2027 |
| 125039-AF-4 | CD 2017-CD6 A5 SEQ | | | 4 | 1FM | 54,586,522 | 106.0050 | 56,182,692 | 53,000,000 | 54,275,757 | | (151,458) | | | 3.456 | 3.109 | 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 | 106.3210 | 58,157,335 | 54,700,000 | 55,826,676 | | (133,328) | | | 3.544 | 3.248 | MON | 161,547 | 1,938,568 | 04/30/2018 | 11/15/2050 |
| 12512J-AW-4 | CD 2018-CD7 A4 SEQ | | | 4 | 1FM | 27,037,487 | 112.2330 | 29,461,265 | 26,250,000 | 26,941,766 | | (71,237) | | | 4.279 | 3.925 | MON | 93,603 | 1,123,238 | 08/02/2018 | 08/15/2051 |
| 12514M-BE-4 | CD 2016-CD1 AM SUB | | | 4 | 1FM | 36,341,741 | 100.4640 | 36,294,951 | 36,127,500 | 36,234,701 | | (19,467) | | | 2.926 | 2.879 | MON | 88,091 | 1,057,091 | 09/28/2017 | 08/10/2049 |
| 12515A-BE-9 | CD 2016-CD2 A4 AFC SEQ | | | 4 | 1FM | 17,509,532 | 106.2870 | 18,068,814 | 17,000,000 | 17,364,002 | | (49,045) | | | 3.526 | 3.185 | MON | 49,952 | 634,680 | 11/18/2016 | 11/10/2049 |
| 12515A-BG-4 | CD 2016-CD2 AM SUB AFC | | | 4 | 1FM | 20,723,431 | 105.2810 | 21,651,044 | 20,565,000 | 20,657,941 | | (14,479) | | | 3.668 | 3.603 | MON | 62,860 | 735,786 | 01/29/2019 | 11/10/2049 |
| 12515A-BH-2 | CD 2016-CD2 B SUB AFC | | | 4 | 1FM | 6,075,140 | 104.3210 | 6,437,639 | 6,171,000 | 6,087,890 | | 9,519 | | | 3.879 | 4.123 | MON | 19,948 | 239,373 | 10/25/2018 | 11/10/2049 |
| 12515A-BJ-8 | CD 2016-CD2 C SUB CSTR | | | 4 | 1FM | 8,237,363 | 102.5730 | 8,646,944 | 8,430,000 | 8,261,849 | | 19,477 | | | 4.162 | 4.387 | MON | 28,297 | 344,344 | 10/24/2018 | 11/10/2049 |
| 12515D-AQ-7 | CD 2017-CD4 A3 SEQ | | | 4 | 1FM | 5,049,996 | 104.5590 | 5,227,948 | 5,000,000 | 5,032,380 | | (7,081) | | | 3.248 | 3.153 | MON | 13,533 | 162,400 | 04/28/2017 | 05/10/2050 |
| 12515D-AT-1 | CD 2017-CD4 AM SUB | | | 4 | 1FM | 34,631,756 | 105.7210 | 35,493,755 | 33,573,000 | 34,390,680 | | (101,378) | | | 3.746 | 3.377 | MON | 104,804 | 1,257,645 | 09/28/2017 | 05/10/2050 |
| 12515G-AD-9 | CD 2017-CD3 A4 SEQ | | | 4 | 1FM | 51,560,693 | 106.9670 | 53,483,670 | 50,000,000 | 51,145,868 | | (150,650) | | | 3.631 | 3.271 | MON | 151,292 | 1,815,500 | 08/29/2017 | 02/10/2050 |

# 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 |
| 12515G-AF-4 | CD 2017-CD3 AS SUB | | | 4 | 1FM | 25,373,282 | 105.2430 | 25,927,555 | 24,636,000 | 25,178,190 | | (69,937) | | | 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 | 104.1160 | 36,440,450 | 35,000,000 | 35,232,830 | | (49,798) | | | 3.171 | 3.068 | MON | 92,488 | 1,109,850 | 07/24/2017 | 08/15/2050 |
| 12515H-AZ-8 | CD 2017-CD5 A4 SEQ | | | 4 | 1FM | 14,701,438 | 105.7830 | 15,021,199 | 14,200,000 | 14,597,551 | | (48,822) | | | 3.431 | 3.015 | MON | 40,600 | 487,202 | 10/31/2017 | 08/15/2050 |
| 12515H-BB-0 | CD 2017-CD5 AS SUB AFC | | | 4 | 1FM | 10,518,819 | 104.9650 | 10,790,375 | 10,280,000 | 10,465,457 | | (22,995) | | | 3.684 | 3.414 | MON | 31,560 | 378,715 | 02/08/2018 | 08/15/2050 |
| 12528X-AG-0 | CFK 2019-FAX C SUB | | | 4 | 1FE | 14,090,378 | 111.7470 | 15,286,976 | 13,680,000 | 14,059,283 | | (31,095) | | | 4.579 | 4.223 | MON | 52,196 | 521,960 | 02/13/2019 | 01/15/2039 |
| 12529M-AF-5 | CF 2019-CF1 A5 SEQ | | | 4 | 1FM | 8,239,962 | 108.7440 | 8,699,530 | 8,000,000 | 8,225,442 | | (14,521) | | | 3.786 | 3.436 | MON | 25,238 | 201,904 | 04/16/2019 | 05/15/2052 |
| 12529M-AJ-7 | CF 2019-CF1 AS SUB | | | 4 | 1FM | 9,269,933 | 108.2950 | 9,746,592 | 9,000,000 | 9,253,899 | | (16,034) | | | 4.027 | 3.677 | MON | 30,205 | 241,638 | 04/16/2019 | 05/15/2052 |
| 12532A-AZ-2 | CFCRE 2016-C6 A3 AFC SEQ | | | 4 | 1FM | 47,515,853 | 103.7110 | 48,744,335 | 47,000,000 | 47,354,814 | | (52,476) | | | 3.217 | 3.099 | 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 | 103.1850 | 21,152,905 | 20,500,000 | 20,815,744 | | (43,430) | | | 3.502 | 3.257 | MON | 59,826 | 717,910 | 04/19/2018 | 11/10/2049 |
| 12532A-BB-4 | CFCRE 2016-C6 B SUB | | | 4 | 1FM | 4,278,518 | 103.4890 | 4,529,711 | 4,377,000 | 4,292,314 | | 9,959 | | | 3.804 | 4.148 | MON | 13,875 | 166,501 | 08/06/2018 | 11/10/2049 |
| 12532B-AC-1 | CFCRE 2016-C7 A2 SEQ | | | 4 | 1FM | 35,349,790 | 105.9940 | 37,097,771 | 35,000,000 | 35,222,490 | | (57,088) | | | 3.585 | 3.420 | 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 | 104.1170 | 52,058,370 | 50,000,000 | 50,353,819 | | (63,531) | | | 3.305 | 3.137 | MON | 137,700 | 1,652,400 | 05/18/2017 | 06/15/2050 |
| 12533S-AE-4 | CGCMT 2017-MDRA B SUB W | | | 4 | 1FM | 15,664,901 | 99.3040 | 15,888,714 | 16,000,000 | 15,813,874 | | 62,772 | | | 3.877 | 4.236 | MON | 50,032 | 608,723 | 07/24/2017 | 07/10/2030 |
| 12535A-AG-5 | CGRBS 2013-VN05 C SUB CSTR | | | 4 | 1FM | 9,970,950 | 104.0290 | 10,402,885 | 10,000,000 | 9,981,875 | | 1,734 | | | 3.584 | 3.632 | MON | 29,867 | 363,378 | 03/15/2013 | 03/13/2035 |
| 12535A-AJ-9 | CGRBS 2013-VN05 D SUB CSTR | | | 4 | 1FM | 9,610,162 | 103.9760 | 10,397,563 | 10,000,000 | 9,852,591 | | 38,779 | | | 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 | 105.3600 | 131,700,425 | 125,000,000 | 126,838,594 | | (375,301) | | | 3.590 | 3.259 | 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 | 98.1930 | 98,192,970 | 100,000,000 | 93,786,048 | | 1,039,896 | | | 3.346 | 4.631 | MON | 269,867 | 3,283,378 | 02/06/2015 | 02/10/2035 |
| 12592X-BD-7 | COMM 2015-CR22 A5 SEQ | | | 4 | 1FM | 20,598,405 | 104.1940 | 20,838,766 | 20,000,000 | 20,317,774 | | (60,276) | | | 3.309 | 2.974 | MON | 55,150 | 739,010 | 03/18/2015 | 03/10/2048 |
| 12593A-BD-6 | COMM 2015-CR23 B SUB W | | | 4 | 1FM | 3,872,683 | 105.8980 | 4,070,425 | 3,843,705 | 3,866,039 | | (4,395) | | | 4.183 | 4.073 | MON | 13,399 | 160,782 | 06/19/2018 | 05/10/2048 |
| 12593F-BF-0 | COMM 2015-LC21 AM SUB AFC | | | 4 | 1FM | 20,927,164 | 106.6270 | 21,664,474 | 20,318,000 | 20,663,678 | | (60,205) | | | 4.043 | 3.705 | 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 | 106.5350 | 26,633,765 | 25,000,000 | 25,435,850 | | (73,951) | | | 4.028 | 3.687 | MON | 83,917 | 1,007,000 | 07/24/2015 | 08/10/2048 |
| 12593J-BL-9 | COMM 2015-CR24 D SUB AFC | | | 4 | 1FM | 7,520,923 | 92.8710 | 7,815,132 | 8,415,000 | 7,617,096 | | 96,172 | | | 3.463 | 5.459 | MON | 24,284 | 198,560 | 10/08/2019 | 08/10/2048 |
| 12593P-AW-2 | COMM 2015-CR25 A4 SEQ | | | 4 | 1FM | 51,498,922 | 106.5960 | 53,297,875 | 50,000,000 | 50,876,273 | | (148,160) | | | 3.759 | 3.421 | 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 | 106.3110 | 36,145,873 | 34,000,000 | 34,599,417 | | (99,821) | | | 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 | 107.1890 | 24,427,319 | 22,789,000 | 23,221,528 | | (67,359) | | | 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 | 9,169,521 | 109.3230 | 9,508,666 | 8,697,738 | 9,114,177 | | (51,373) | | | 4.801 | 3.753 | MON | 33,676 | 330,166 | 03/15/2019 | 02/10/2049 |
| 12594M-BC-1 | COMM 2016-COR1 A4 SEQ | | | 4 | 1FM | 29,534,375 | 103.0800 | 30,924,099 | 30,000,000 | 29,660,971 | | 42,422 | | | 3.091 | 3.291 | MON | 77,275 | 927,300 | 11/25/2016 | 10/10/2049 |
| 12594M-BE-7 | COMM 2016-COR1 B SUB | | | 4 | 1FM | 2,458,984 | 103.8740 | 2,596,842 | 2,500,000 | 2,465,358 | | 4,125 | | | 3.897 | 4.153 | MON | 8,119 | 97,425 | 06/06/2018 | 10/10/2049 |
| 12595B-AC-5 | CSAIL 2017-C8 A3 SEQ | | | 4 | 1FM | 28,619,346 | 102.5970 | 29,071,781 | 28,336,000 | 28,519,487 | | (41,819) | | | 3.127 | 2.973 | MON | 73,829 | 885,948 | 06/21/2017 | 06/15/2050 |
| 12595B-BF-7 | CSAIL 2017-C8 AS SUB | | | 4 | 1FM | 12,928,368 | 104.0710 | 13,112,925 | 12,600,000 | 12,849,814 | | (31,295) | | | 3.615 | 3.315 | MON | 37,960 | 455,524 | 05/21/2018 | 06/15/2050 |
| 12595E-AC-9 | COMM 2017-COR2 A2 SEQ | | | 4 | 1FM | 10,099,568 | 104.0240 | 10,402,397 | 10,000,000 | 10,076,278 | | (10,514) | | | 3.239 | 3.127 | MON | 26,992 | 323,900 | 09/21/2017 | 09/10/2050 |
| 12595E-AD-7 | COMM 2017-COR2 A3 SEQ | | | 4 | 1FM | 27,808,053 | 105.8740 | 28,585,918 | 27,000,000 | 27,636,375 | | (77,519) | | | 3.510 | 3.164 | MON | 78,975 | 947,700 | 09/21/2017 | 09/10/2050 |
| 12595F-AD-4 | CSAIL 2017-CX9 A4 SEQ | | | 4 | 1FM | 16,843,653 | 103.3070 | 17,228,565 | 16,677,000 | 16,797,766 | | (21,241) | | | 3.176 | 3.065 | MON | 44,132 | 529,578 | 09/19/2017 | 09/15/2050 |
| 12595F-AJ-1 | CSAIL 2017-CX9 AS SUB | | | 4 | 1FM | 33,285,652 | 104.3980 | 33,777,934 | 32,355,000 | 33,095,522 | | (87,400) | | | 3.700 | 3.361 | MON | 99,756 | 1,169,322 | 06/04/2019 | 09/15/2050 |
| 12595F-AK-8 | CSAIL 2017-CX9 B SUB CSTR | | | 4 | 1FM | 15,441,225 | 104.5420 | 15,681,336 | 15,000,000 | 15,349,323 | | (41,670) | | | 3.964 | 3.618 | MON | 49,544 | 603,472 | 09/19/2017 | 09/15/2050 |
| 12595J-AS-3 | CSAIL 2017-CX10 AS SUB AFC | | | 4 | 1FM | 17,771,338 | 104.6990 | 18,541,188 | 17,709,000 | 17,736,074 | | (6,735) | | | 3.670 | 3.649 | MON | 54,157 | 649,885 | 10/30/2018 | 11/15/2050 |
| 12595J-AU-8 | CSAIL 2017-CX10 B SUB AFC | | | 4 | 1FM | 6,247,871 | 104.1200 | 6,767,817 | 6,500,000 | 6,273,986 | | 22,496 | | | 3.892 | 4.432 | MON | 21,080 | 252,954 | 10/30/2018 | 11/15/2050 |
| 12595V-AC-1 | COMM 2018-COR3 A2 SEQ | | | 4 | 1FM | 25,248,784 | 109.0560 | 27,264,040 | 25,000,000 | 25,197,753 | | (33,425) | | | 3.961 | 3.860 | MON | 82,521 | 990,250 | 05/04/2018 | 05/10/2051 |
| 12595V-AD-9 | COMM 2018-COR3 A3 SEQ | | | 4 | 1FM | 33,468,653 | 111.3510 | 36,021,669 | 32,349,671 | 33,331,623 | | (103,936) | | | 4.228 | 3.813 | MON | 113,979 | 1,367,744 | 09/18/2018 | 05/10/2051 |
| 12595V-AF-4 | COMM 2018-COR3 AM SUB | | | 4 | 1FM | 16,994,128 | 110.1680 | 18,177,692 | 16,500,000 | 16,924,197 | | (44,024) | | | 4.494 | 4.146 | MON | 61,793 | 726,901 | 05/04/2018 | 05/10/2051 |
| 12595V-AG-2 | COMM 2018-COR3 B SUB AFC | | | 4 | 1FM | 9,269,992 | 109.2140 | 9,829,246 | 9,000,000 | 9,231,919 | | (24,003) | | | 4.665 | 4.165 | MON | 33,850 | 411,912 | 05/04/2018 | 05/10/2051 |
| 12624B-AC-0 | COMM 2012-CR1 A3 SEQ | | | 4 | 1FM | 9,857,394 | 102.2600 | 9,606,281 | 9,393,935 | 9,462,900 | | (34,887) | | | 3.391 | 2.687 | MON | 26,546 | 318,548 | 08/22/2012 | 05/15/2045 |
| 12624Q-AT-0 | COMM 2012-CR4 AM SUB | | | 4 | 1FM | 28,842,178 | 99.9500 | 28,485,687 | 28,500,000 | 28,573,716 | | (37,517) | | | 3.251 | 3.126 | MON | 77,211 | 926,535 | 11/25/2013 | 10/15/2045 |
| 12624X-AM-0 | COMM 2013-CR6 AM SEQ | | | 4 | 1FM | 50,999,616 | 101.7340 | 50,867,135 | 50,000,000 | 50,311,259 | | (106,232) | | | 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 | 102.0560 | 8,488,926 | 8,317,920 | 8,184,264 | | 37,559 | | | 3.397 | 3.950 | MON | 23,547 | 282,560 | 06/13/2018 | 03/10/2046 |
| 12626B-AD-6 | COMM 2013-CR10 A4 AFC SEQ | | | 4 | 1FM | 29,749,396 | 106.3800 | 30,031,145 | 28,230,000 | 28,843,036 | | (169,082) | | | 4.210 | 3.561 | 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 | 107.2990 | 3,165,013 | 2,949,705 | 3,042,095 | | (24,304) | | | 4.949 | 3.853 | MON | 11,772 | 143,278 | 06/15/2018 | 08/10/2046 |
| 12626L-AE-2 | COMM 2013-CR11 A4 SEQ | | | 4 | 1FM | 146,584,848 | 106.2400 | 149,141,739 | 140,382,000 | 142,855,451 | | (660,290) | | | 4.258 | 3.744 | 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 | 107.5430 | 55,880,668 | 51,961,000 | 54,273,472 | | (593,703) | | | 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 | 104.8870 | 35,661,692 | 34,000,000 | 34,539,290 | | (108,555) | | | 3.505 | 3.150 | 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 | 105.2340 | 49,247,510 | 46,798,000 | 47,721,981 | | (178,235) | | | 3.791 | 3.356 | MON | 147,843 | 1,774,112 | 01/15/2016 | 04/15/2050 |
| 12636F-BM-4 | COMM 2015-LC23 AM SUB AFC | | | 4 | 1FM | 20,598,968 | 106.6420 | 21,328,308 | 20,000,000 | 20,367,026 | | (58,978) | | | 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 | 106.3440 | 7,422,785 | 6,980,000 | 7,331,773 | | (56,375) | | | 3.757 | 2.814 | MON | 21,851 | 262,218 | 04/28/2016 | 11/15/2048 |
| 12636L-BC-3 | CSAIL 2016-C5 AS SUB | | | 4 | 1FM | 46,258,409 | 107.0430 | 48,169,481 | 45,000,000 | 45,820,285 | | (133,625) | | | 4.010 | 3.663 | MON | 150,379 | 1,804,545 | 02/15/2018 | 11/15/2048 |
| 12636L-BD-1 | CSAIL 2016-C5 B SUB AFC | | | 4 | 1FM | 10,394,333 | 106.8120 | 10,681,220 | 10,000,000 | 10,264,666 | | (41,975) | | | 4.463 | 3.956 | MON | 37,192 | 446,300 | 04/06/2017 | 11/15/2048 |
| 12654Y-AE-9 | CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A | | | 4 | 1FM | 10,303,555 | 100.3990 | 10,039,948 | 10,000,000 | 10,299,963 | | (3,592) | | | 2.996 | 2.653 | MON | 24,967 | 24,967 | 10/31/2019 | 11/13/2039 |
| 12654Y-AG-4 | CPT MORTGAGE TRUST SERIES 2019-CPT CLASS C 144A | | | 4 | 1FM | 7,629,256 | 98.9730 | 7,422,984 | 7,500,000 | 7,627,699 | | (1,557) | | | 2.996 | 2.803 | MON | 18,725 | 18,725 | 10/31/2019 | 11/13/2039 |

# 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 |
| 17290M-AQ-7 | CGCMT 2015-101A E SUB CSTR | | | 4 | 1FM | 28,005,760 | 97.2250 | 30,139,750 | 31,000,000 | 28,520,275 | | 101,515 | | | 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 | 104.6910 | 4,009,681 | 3,830,000 | 3,853,466 | | (3,948) | | | 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 | 104.0580 | 11,911,571 | 11,447,000 | 11,669,527 | | (34,207) | | | 3.576 | 3.230 | 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 | 107.0690 | 3,276,322 | 3,060,000 | 3,140,777 | | (11,783) | | | 5.085 | 4.444 | MON | 12,547 | 152,678 | 08/29/2018 | 04/10/2049 |
| 17291E-AW-1 | CGCMT 2016-P6 A5 AFC SEQ | | | 4 | 1FM | 67,482,356 | 107.5290 | 69,894,104 | 65,000,000 | 66,793,682 | | (237,772) | | | 3.720 | 3.277 | MON | 201,500 | 2,418,000 | 01/18/2017 | 12/10/2049 |
| 17311Q-AE-0 | CGCMT 2007-C6 AJFX CSTR | | | 4 | 3FM | 2,280,803 | 62.5140 | 2,106,087 | 3,368,985 | 2,280,803 | | | | | 5.775 | 29.834 | MON | 15,691 | 173,866 | 08/28/2014 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR | | | 4 | 1FM | 2,621,198 | 63.0950 | 2,911,093 | 4,613,825 | 2,621,198 | | 20,089 | 467,706 | | 5.775 | 54.898 | MON | 21,489 | 234,688 | 01/31/2019 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR | | | 4 | 3FM | 9,046,825 | 63.0950 | 8,502,645 | 13,475,941 | 9,046,825 | | | | | 5.775 | 30.414 | MON | 62,764 | 661,206 | 07/25/2007 | 12/10/2049 |
| 17320D-AQ-1 | CGCMT 2013-GC11 B SUB AFC | | | 4 | 1FM | 2,990,859 | 103.4150 | 3,102,464 | 3,000,000 | 2,994,112 | | 878 | | | 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 | 106.7410 | 80,055,998 | 75,000,000 | 75,973,925 | | (264,086) | | | 4.371 | 3.993 | 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 | 105.5020 | 14,770,314 | 14,000,000 | 14,196,539 | | (42,217) | | | 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 | 103.9520 | 43,659,794 | 42,000,000 | 42,688,746 | | (124,591) | | | 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 | 106.7550 | 43,378,912 | 40,634,000 | 41,490,978 | | (146,677) | | | 4.191 | 3.635 | MON | 137,340 | 1,671,368 | 09/29/2015 | 06/10/2048 |
| 17324K-AP-3 | CGCMT 2015-GC35 A4 SEQ | | | 4 | 1FM | 36,048,933 | 107.2580 | 37,540,395 | 35,000,000 | 35,644,548 | | (104,295) | | | 3.818 | 3.475 | 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 | 106.9740 | 16,046,172 | 15,000,000 | 15,229,958 | | (36,764) | | | 4.072 | 3.790 | MON | 50,900 | 610,800 | 04/26/2018 | 11/10/2048 |
| 17325G-AD-8 | CGCMT 2016-C3 A4 SEQ | | | 4 | 1FM | 29,816,983 | 103.9150 | 30,135,231 | 29,000,000 | 29,573,118 | | (80,361) | | | 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 | 102.6610 | 18,478,982 | 18,000,000 | 18,379,646 | | (52,762) | | | 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 | 105.7030 | 40,167,288 | 38,000,000 | 38,265,866 | | (42,760) | | | 3.442 | 3.333 | 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 | 107.5060 | 23,113,743 | 21,500,000 | 22,012,326 | | (66,340) | | | 3.712 | 3.341 | MON | 66,507 | 798,080 | 10/31/2017 | 04/14/2050 |
| 17326D-AC-6 | CGCMT 2017-P8 A3 SEQ | | | 4 | 1FM | 32,319,152 | 104.3640 | 33,396,602 | 32,000,000 | 32,243,908 | | (34,000) | | | 3.203 | 3.088 | 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 | 104.4840 | 31,345,134 | 30,000,000 | 30,213,825 | | (42,036) | | | 3.209 | 3.107 | MON | 80,225 | 962,700 | 10/19/2017 | 10/12/2050 |
| 17326F-AH-0 | CGCMT 2017-C4 AS SUB | | | 4 | 1FM | 6,967,852 | 105.8120 | 7,158,149 | 6,765,000 | 6,927,947 | | (19,091) | | | 3.764 | 3.415 | MON | 21,220 | 254,635 | 10/19/2017 | 10/12/2050 |
| 17328F-AW-5 | CGCMT 2019-GC41 A5 SEQ | | | 4 | 1FM | 61,799,754 | 101.7220 | 61,033,050 | 60,000,000 | 61,740,343 | | (59,411) | | | 2.869 | 2.533 | MON | 143,435 | 573,740 | 08/05/2019 | 08/10/2056 |
| 17328F-AY-1 | CGCMT 2019-GC41 AS SUB SEQ | | | 4 | 1FM | 41,199,972 | 100.7030 | 40,281,172 | 40,000,000 | 41,160,806 | | (39,166) | | | 3.018 | 2.681 | MON | 100,593 | 402,373 | 08/05/2019 | 08/10/2056 |
| 17328H-BD-2 | CGCMT SERIES 2019-GC43 CLASS A4 | | | 4 | 1FM | 15,449,451 | 102.9760 | 15,446,327 | 15,000,000 | 15,444,001 | | (5,450) | | | 3.038 | 2.697 | MON | 75,950 | 37,975 | 10/29/2019 | 11/10/2052 |
| 20046P-AG-3 | COMM 2000-C1 X IO CSTR NTL | | | 4 | 6* | 1.5420 | 38,229 | | | | | | | | 0.277 | 0.000 | MON | 573 | 573 | 09/11/2000 | 08/15/2033 |
| 200474-BB-9 | COMM 2015-LC19 A3 SEQ | | | 4 | 1FM | 65,942,383 | 102.3840 | 67,573,631 | 66,000,000 | 65,963,753 | | 6,718 | | | 2.922 | 2.934 | 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 | 103.6370 | 119,353,551 | 115,165,000 | 116,818,280 | | (324,245) | | | 3.183 | 2.873 | 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 | 103.8030 | 15,051,503 | 14,500,000 | 14,681,080 | | (35,048) | | | 3.527 | 3.260 | MON | 42,618 | 511,415 | 11/06/2015 | 02/10/2048 |
| 20048E-AY-7 | COMM 2013-LC6 A4 SEQ | | | 4 | 1FM | 1,829,688 | 101.8480 | 2,036,965 | 2,000,000 | 1,939,682 | | 18,750 | | | 2.941 | 4.036 | MON | 4,902 | 58,820 | 09/05/2013 | 01/10/2046 |
| 201730-AJ-7 | CMAT 1999-C1 X IO CSTR NTL | | | 4 | 6FE | 0.0000 | | | | | | | | | 1.238 | 0.000 | MON | | 2,149 | 12/30/2015 | 01/17/2032 |
| 204010-AG-6 | COMMUNITY PRESERVATION CORP. SERIES D | | | 4 | 6* | 21,274 | 100.2950 | 21,336 | 21,274 | 21,274 | | | | | 5.808 | 5.857 | MON | 103 | 1,397 | 10/27/2006 | 09/01/2037 |
| 204010-AH-4 | COMMUNITY PRESERVATION CORP. SERIES E | | | 4 | 6* | 17,036 | 100.3210 | 17,091 | 17,036 | 17,036 | | | | | 6.060 | 5.827 | MON | 82 | 975 | 01/30/2007 | 11/01/2037 |
| 204010-AJ-0 | COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F | | | 4 | 6* | 53,105 | 100.2530 | 53,239 | 53,105 | 53,105 | | | | | 4.933 | 4.967 | MON | 218 | 2,658 | 05/30/2007 | 03/01/2038 |
| 204010-AL-5 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B | | | 4 | 6* | 79,272 | 99.8640 | 79,164 | 79,272 | 79,164 | 5,904 | | | | 3.122 | 3.133 | MON | 206 | 2,475 | 04/28/2006 | 02/01/2037 |
| 204010-AM-3 | COMMUNITY PRESERVATION CORP. SERIES C | | | 4 | 6* | 91,959 | 100.2880 | 92,224 | 91,959 | 91,959 | | | | | 5.958 | 6.013 | MON | 457 | 5,376 | 07/27/2006 | 06/01/2037 |
| 204010-AN-1 | COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST | | | 4 | 6* | 83,185 | 100.2570 | 83,399 | 83,185 | 83,185 | | | | | 4.590 | 4.620 | MON | 318 | 3,950 | 09/28/2006 | 01/01/2036 |
| 204010-AR-2 | COMMUNITY PRESERVATION CORP. SERIES G NOTES | | | 4 | 6* | 33,111 | 100.2250 | 33,186 | 33,111 | 33,111 | | 60 | | | 4.763 | 4.716 | MON | 129 | 1,572 | 10/31/2007 | 06/01/2038 |
| 204010-AS-0 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE | | | 4 | 6* | 215,063 | 100.3150 | 215,740 | 215,063 | 215,063 | | | | | 6.272 | 6.334 | MON | 1,124 | 5,783 | 02/29/2008 | 12/01/2038 |
| 204010-AT-8 | COMMUNITY PRESERVATION CORP. SERIES I | | | 4 | 6* | 35,246 | 100.3480 | 35,369 | 35,246 | 35,246 | | | | | 6.138 | 6.198 | MON | 180 | 2,161 | 05/29/2008 | 04/01/2039 |
| 204010-AV-3 | COMMUNITY PRESERVATION CORP. SERIES J | | | 4 | 6* | 83,279 | 100.2810 | 83,513 | 83,279 | 83,279 | | | | | 5.402 | 5.448 | MON | 375 | 4,676 | 09/29/2008 | 08/01/2039 |
| 204010-AW-1 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K | | | 4 | 6* | 239,899 | 100.2090 | 240,401 | 239,899 | 239,899 | 3,073 | | | | 4.646 | 4.676 | MON | 928 | 12,274 | 11/26/2008 | 10/01/2039 |
| 204010-AY-7 | COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE | | | 4 | 6* | 197,960 | 100.2940 | 198,542 | 197,960 | 197,960 | | | | | 5.620 | 5.669 | MON | 927 | 8,831 | 02/27/2009 | 12/01/2039 |
| 204010-AZ-4 | COMMUNITY PRESERVATION CORP. SERIES M | | | 4 | 6* | 134,972 | 100.2950 | 135,371 | 134,972 | 134,972 | | | | | 5.603 | 5.653 | MON | 630 | 4,058 | 04/30/2009 | 03/01/2040 |
| 204010-BD-2 | COMMUNITY PRESERVATION CORP. SERIES N | | | 4 | 6* | 85,553 | 100.2770 | 85,790 | 85,553 | 85,553 | | | | | 4.860 | 5.052 | MON | 357 | 2,021 | 06/29/2009 | 06/01/2040 |
| 204010-BF-7 | COMMUNITY PRESERVATION CORP. SERIES O | | | 4 | 6* | 109,281 | 100.2380 | 109,542 | 109,281 | 109,281 | | | | | 4.802 | 4.837 | MON | 437 | 5,156 | 10/30/2009 | 09/01/2040 |
| 204010-BG-5 | COMMUNITY PRESERVATION CORP. SERIES P | | | 4 | 6* | 99,596 | 100.3080 | 99,903 | 99,596 | 99,596 | | | | | 6.030 | 6.089 | MON | 500 | 5,833 | 02/03/2010 | 01/01/2041 |
| 204010-BH-3 | COMMUNITY PRESERVATION CORP. SERIES Q | | | 4 | 6* | 88,216 | 101.8340 | 89,834 | 88,216 | 88,216 | | | | | 6.562 | 6.632 | MON | 482 | 6,019 | 05/28/2010 | 04/01/2041 |
| 204010-BK-6 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R | | | 4 | 6* | 15,227 | 102.0670 | 15,542 | 15,227 | 15,227 | 364 | | | | 4.731 | 4.765 | MON | 60 | 672 | 11/30/2010 | 12/01/2041 |
| 22541Q-EP-3 | CSFB 2003-C3 AX IO CSTR NTL | | | 4 | 6FE | 2.8730 | | 29,985 | | | | | | | 2.001 | 0.000 | MON | 1,740 | 2 | 12/30/2015 | 05/15/2038 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 22541S-N4-6 | CSFB 2004-C4 AX IO CSTR NTL | | | 4 | 6FE | 0.0010 | 4 | | | | | (280) | | | 0.301 | 0.000 | MON | 104 | 1,391 | 10/27/2004 | 10/15/2039 |
| 225458-DT-2 | CSFB 2005-C1 F SUB | | | 4 | 1FM | 153,271 | 100.1790 | 153,733 | 153,458 | 153,186 | | (86) | 187 | | 4.821 | 4.604 | MON | 617 | 7,398 | 03/31/2014 | 02/15/2038 |
| 22545L-BR-9 | CSMC 2006-C5 AX IO CSTR NTL | | | 4 | 6FE | 0.7750 | 40,699 | | | | | | | | 0.884 | 0.000 | MON | 3,867 | 14,466 | 06/30/2015 | 12/15/2039 |
| 233050-AC-7 | DBUBS 2011-LC1A A3 SEQ | | | 4 | 1FM | 1,568,218 | 101.4720 | 1,575,650 | 1,552,787 | 1,552,011 | | (1,627) | | | 5.002 | 4.885 | MON | 6,473 | 78,009 | 02/08/2011 | 11/10/2046 |
| 233050-AH-6 | DBUBS 2011-LC1A D SUB CSTR | | | 4 | 1FM | 11,327,344 | 102.2410 | 10,224,134 | 10,000,000 | 10,230,418 | | (230,974) | | | 5.878 | 3.294 | MON | 47,517 | 577,665 | 01/29/2015 | 11/10/2046 |
| 23305U-AB-3 | DBRR 2011 LC2 A4B SC CSTR SSNR SSUP | | | 4 | 1FM | 9,292,500 | 102.0540 | 9,184,884 | 9,000,000 | 9,045,553 | | (41,857) | | | 4.537 | 4.084 | 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 | 101.9790 | 3,263,511 | 3,200,185 | 3,271,837 | | (54,001) | | | 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 | 2FM | 36,574,901 | 102.7790 | 36,256,976 | 35,276,477 | 35,638,361 | | (285,285) | | | 5.714 | 4.739 | MON | 162,560 | 1,978,042 | 03/29/2017 | 07/10/2044 |
| 23306N-AJ-1 | DBWF 2015-LCM C SUB CSTR | | | 4 | 1FM | 7,576,023 | 96.3330 | 7,822,271 | 8,120,000 | 7,629,865 | | 53,841 | | | 3.535 | 4.529 | MON | 23,149 | 235,356 | 02/21/2019 | 06/10/2034 |
| 23307D-BA-0 | DBGS 2018-C1 A4 SEQ | | | 4 | 1FM | 37,253,590 | 113.6070 | 39,762,545 | 35,000,000 | 37,144,063 | | (98,396) | | | 4.466 | 3.634 | MON | 130,258 | 1,190,933 | 10/16/2019 | 10/15/2051 |
| 23312J-AE-3 | DBJPM 2017-C6 A4 SEQ | | | 4 | 1FM | 30,298,980 | 103.4150 | 31,024,506 | 30,000,000 | 30,212,316 | | (35,824) | | | 3.071 | 2.969 | 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 | 104.2960 | 14,080,019 | 13,500,000 | 13,811,927 | | (38,042) | | | 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 | 103.7170 | 19,706,241 | 19,000,000 | 19,370,031 | | (56,084) | | | 3.539 | 3.193 | 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 | 105.6570 | 5,996,029 | 5,675,000 | 5,979,777 | | (44,932) | | | 4.195 | 3.236 | MON | 19,839 | 238,066 | 04/25/2017 | 05/10/2049 |
| 23312V-AH-9 | DBJPM 2016-C3 AM SUB | | | 4 | 1FM | 29,706,095 | 100.9180 | 30,754,889 | 30,475,000 | 29,903,675 | | 73,405 | | | 3.041 | 3.368 | MON | 77,229 | 926,745 | 10/20/2017 | 08/10/2049 |
| 24500E-AJ-3 | DAFC 2017-AMO C SUB CSTR | | | 4 | 1FE | 20,808,535 | 99.9200 | 20,933,194 | 20,950,000 | 20,837,747 | | 11,874 | | | 3.757 | 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 | 106.8220 | 10,682,219 | 10,000,000 | 10,177,931 | | (29,564) | | | 3.778 | 3.440 | MON | 31,483 | 377,800 | 09/14/2015 | 09/10/2058 |
| 29429C-AF-2 | CGCMT 2016-P3 AS SUB | | | 4 | 1FM | 15,448,946 | 104.3560 | 15,653,343 | 15,000,000 | 15,289,416 | | (44,802) | | | 3.585 | 3.238 | 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 | 106.8420 | 8,786,726 | 8,224,000 | 8,512,332 | | (42,679) | | | 4.271 | 3.637 | MON | 29,271 | 351,247 | 04/06/2017 | 04/15/2049 |
| 30288L-AN-3 | FREMF 2016-K53 B SUB CSTR | | | 4 | 1FM | 20,813,458 | 104.4870 | 21,564,120 | 20,638,000 | 20,745,080 | | (23,553) | | | 4.020 | 3.905 | MON | 69,130 | 841,281 | 06/01/2018 | 03/25/2049 |
| 30292P-AE-8 | FREMF 2015-K45 B SUB CSTR | | | 4 | 1FM | 1,548,030 | 102.5630 | 1,620,501 | 1,580,000 | 1,557,317 | | 3,270 | | | 3.590 | 3.877 | MON | 4,727 | 57,536 | 01/13/2017 | 04/25/2048 |
| 30292R-AJ-3 | FREMF 2015-K46 B SUB CSTR | | | 4 | 1FM | 912,388 | 102.9700 | 988,511 | 960,000 | 927,085 | | 5,070 | | | 3.695 | 4.416 | MON | 2,956 | 35,961 | 12/15/2016 | 04/25/2048 |
| 30294D-AN-3 | FREMF 2016-K52 B SUB CSTR | | | 4 | 1FM | 18,158,750 | 103.7520 | 18,675,270 | 18,000,000 | 18,101,032 | | (22,069) | | | 3.924 | 3.798 | MON | 58,862 | 716,325 | 04/27/2017 | 01/25/2049 |
| 30300Y-AS-8 | FREMF 2017-K67 B SUB CSTR | | | 4 | 1FM | 7,417,860 | 104.8150 | 7,714,397 | 7,360,000 | 7,402,934 | | (6,896) | | | 3.944 | 3.847 | MON | 24,190 | 294,420 | 01/02/2018 | 09/25/2049 |
| 36170U-CQ-2 | GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD | | | 4 | 6* | | 101.1670 | 4,307,710 | 4,258,019 | | | | | | 5.336 | 0.000 | MON | 18,934 | 228,461 | 03/31/2013 | 12/25/2039 |
| 361849-CB-6 | GMACC 1997-C1 X IO CSTR NTL | | | 4 | 6FE | 0.0000 | | | | | | | | | 1.352 | 0.000 | MON | | 450 | 10/28/1997 | 07/15/2029 |
| 36198E-AE-5 | GSMS 2013-GC13 A5 CSTR SEQ | | | 4 | 1FM | 88,630,507 | 106.1840 | 91,615,314 | 86,280,000 | 87,225,925 | | (241,388) | | | 4.186 | 3.720 | MON | 291,195 | 3,542,881 | 11/19/2014 | 07/10/2046 |
| 36228C-VL-4 | GSMS 2005-ROCK C2 SUB | | | 4 | 1FM | 40,804,848 | 112.3760 | 44,950,388 | 40,000,000 | 40,257,734 | | (40,110) | | | 5.406 | 5.319 | 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 | 150,500 | 85.5890 | 1,334,742 | 1,559,475 | 445,569 | | 265,546 | | | 5.332 | 870.465 | MON | 6,930 | 85,433 | 06/30/2013 | 03/21/2046 |
| 362332-AH-1 | GSMS 2006-GG8 AJ SEQ | | | 4 | 1FM | 39,888,026 | 77.1900 | 39,888,026 | 51,675,382 | 39,888,026 | | | 4,356,436 | | 5.622 | 78.396 | MON | 242,099 | 2,905,190 | 09/03/2014 | 11/10/2039 |
| 36248G-AC-4 | GSMS 2013-GC16 A3 SEQ | | | 4 | 1FM | 13,467,852 | 105.8550 | 13,842,017 | 13,076,372 | 13,172,752 | | (29,090) | | | 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 | 104.5960 | 12,551,524 | 12,000,000 | 11,804,977 | | | | | 3.382 | 3.672 | 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 | 104.7270 | 52,478,640 | 50,110,000 | 50,623,063 | | (93,335) | | | 3.777 | 3.574 | MON | 157,721 | 1,892,655 | 02/29/2016 | 05/10/2050 |
| 36250G-AW-5 | GSMS 2015-GC30 C SUB CSTR | | | 4 | 1FM | 1,952,734 | 103.1570 | 2,063,135 | 2,000,000 | 1,958,777 | | 6,043 | | | 4.190 | 4.506 | MON | 6,753 | 75,479 | 01/29/2019 | 05/10/2050 |
| 36250H-AD-5 | GSMS 2014-GC26 A4 SEQ | | | 4 | 1FM | 141,390,830 | 104.0490 | 145,669,132 | 140,000,000 | 140,525,209 | | (177,312) | | | 3.364 | 3.241 | 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 | 105.7400 | 26,434,883 | 25,000,000 | 25,452,498 | | (73,718) | | | 3.911 | 3.571 | MON | 81,479 | 977,750 | 10/14/2015 | 10/10/2048 |
| 36251P-AH-7 | GSMS 2016-GS3 AS SUB | | | 4 | 1FM | 15,449,028 | 101.1620 | 15,174,291 | 15,000,000 | 15,312,101 | | (43,424) | | | 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 | 2FM | 10,657,250 | 103.1790 | 11,143,367 | 10,800,000 | 10,682,454 | | 13,499 | | | 4.118 | 4.200 | MON | 35,946 | 436,918 | 02/06/2018 | 10/10/2049 |
| 36251X-AQ-0 | GSMS 2016-GS4 A3 SEQ | | | 4 | 1FM | 9,481,816 | 103.9050 | 9,871,007 | 9,500,000 | 9,486,154 | | 1,333 | | | 3.178 | 3.211 | 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 | 105.4770 | 17,931,031 | 17,000,000 | 17,362,573 | | (49,311) | | | 3.442 | 3.101 | 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 | 104.2560 | 44,713,112 | 42,888,000 | 43,714,641 | | (110,659) | | | 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 | 103.2530 | 17,552,968 | 17,000,000 | 17,163,262 | | (23,173) | | | 3.819 | 3.549 | MON | 52,397 | 637,548 | 10/26/2018 | 11/10/2049 |
| 36252H-AD-3 | GSMS 2017-GS5 A4 SEQ | | | 4 | 1FM | 23,689,690 | 106.9750 | 24,604,259 | 23,000,000 | 23,511,927 | | (65,877) | | | 3.674 | 3.331 | 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 | 106.3480 | 44,666,236 | 42,000,000 | 42,949,633 | | (120,801) | | | 3.826 | 3.477 | MON | 133,910 | 1,606,920 | 07/26/2017 | 03/10/2050 |
| 36252H-AJ-0 | GSMS 2017-GS5 B SUB CSTR | | | 4 | 1FM | 25,748,970 | 106.4480 | 26,611,918 | 25,000,000 | 25,559,043 | | (70,640) | | | 4.047 | 3.705 | MON | 84,313 | 1,011,750 | 03/07/2017 | 03/10/2050 |
| 36252S-AZ-0 | GSMS 2019-GC38 AS SUB AFC | | | 4 | 1FM | 1,544,880 | 108.7470 | 1,631,200 | 1,500,000 | 1,541,562 | | (3,318) | | | 4.158 | 3.811 | MON | 5,198 | 51,975 | 02/13/2019 | 02/10/2052 |
| 36253P-AB-8 | GSMS 2017-GS6 A2 SEQ | | | 4 | 1FM | 50,497,225 | 103.8310 | 51,915,655 | 50,000,000 | 50,329,904 | | (69,986) | | | 3.164 | 3.066 | 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 | 105.7420 | 3,172,259 | 3,000,000 | 3,066,383 | | (8,118) | | | 3.430 | 3.106 | MON | 8,575 | 102,900 | 11/15/2017 | 08/10/2050 |
| 36254K-AL-6 | GSMS 2017-GS8 A4 SEQ | | | 4 | 1FM | 77,245,013 | 105.6530 | 79,239,780 | 75,000,000 | 76,811,352 | | (211,356) | | | 3.469 | 3.130 | 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 | 105.7470 | 31,884,965 | 30,152,000 | 30,885,539 | | (83,225) | | | 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 | 105.5810 | 16,364,988 | 15,500,000 | 15,801,359 | | (34,270) | | | 3.953 | 3.681 | MON | 51,060 | 612,715 | 08/27/2018 | 11/10/2050 |
| 36254K-AU-6 | GSMS 2017-GS8 C SUB CSTR | | | 4 | 1FM | 9,686,197 | 105.4710 | 10,148,422 | 9,622,000 | 9,673,311 | | (6,547) | | | 4.481 | 4.278 | MON | 34,773 | 423,100 | 04/23/2018 | 11/10/2050 |
| 36255N-AT-2 | GSMS 2018-GS9 A4 AFC SEQ | | | 4 | 1FM | 41,198,964 | 109.5490 | 43,819,740 | 40,000,000 | 41,007,552 | | (110,516) | | | 3.992 | 3.645 | MON | 133,067 | 1,596,800 | 03/15/2018 | 03/10/2051 |
| 36255N-AY-1 | GSMS 2018-GS9 B SUB AFC | | | 4 | 1FM | 15,449,148 | 107.5400 | 16,130,933 | 15,000,000 | 15,379,680 | | (40,159) | | | 4.321 | 3.976 | MON | 54,013 | 648,150 | 03/15/2018 | 03/10/2051 |
| 36257U-AQ-0 | GSMS SERIES 2019-GC42 CLASS AS | | | 4 | 1FM | 15,449,910 | 101.5610 | 15,234,090 | 15,000,000 | 15,439,394 | | (10,516) | | | 3.212 | 2.873 | MON | 40,146 | 120,439 | 09/16/2019 | 09/01/2052 |
| 36257U-AR-8 | GSMS SERIES 2019-GC42 CLASS B | | | 4 | 1FM | 10,299,990 | 100.4980 | 10,049,788 | 10,000,000 | 10,293,022 | | (6,968) | | | 3.363 | 3.023 | MON | 28,024 | 84,073 | 09/16/2019 | 09/01/2052 |
| 36261P-AT-9 | GSMS SERIES 2019-GSA1 CLASS A4 | | | 4 | 1FM | 61,799,580 | 102.6310 | 61,578,720 | 60,000,000 | 61,775,600 | | (23,980) | | | 3.048 | 2.708 | MON | 304,790 | 152,395 | 10/30/2019 | 11/10/2052 |

# 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 |
| 36261P-AX-0 | GSMS SERIES 2019-GSA1 CLASS AS | | | 4 | 1FM | 15,449,940 | 101.9560 | 15,293,447 | 15,000,000 | 15,444,082 | | (5,858) | | | 3.340 | 2.999 | MON | 83,498 | 41,749 | 10/30/2019 | 11/10/2052 |
| 36298J-AA-1 | GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD | | | 4 | 6FE | 104,207 | 84.8020 | 2,166,360 | 2,566,394 | 104,207 | | | | | 5.341 | 0.000 | MON | 11,422 | 142,434 | 03/31/2015 | 06/23/2046 |
| 36828Q-KX-3 | GECMC 2005-C1 D SUB CSTR AFC | | | 4 | 3FM | 8,308,916 | 82.9430 | 6,875,682 | 8,289,663 | 8,285,658 | | 22 | | | 4.555 | 4.470 | MON | 30,453 | 370,906 | 12/06/2007 | 06/10/2048 |
| 36828Q-KZ-8 | GECMC 2005-C1 XC IO CSTR NTL | | | 4 | 6* | | 0.0010 | 154 | | | | | | | 0.011 | 0.000 | MON | 145 | 1,732 | 05/31/2014 | 06/10/2048 |
| 396789-FY-0 | GCCFC 2004-GG1 F SUB CSTR AFC | | | 4 | 1FM | 7,259,411 | 101.3000 | 7,340,709 | 7,246,505 | 7,246,505 | | | | | 6.394 | 6.456 | MON | 38,613 | 469,794 | 04/29/2004 | 06/10/2036 |
| 396789-FZ-7 | GCCFC 2004-GG1 G SUB CSTR AFC | | | 4 | 2FM | 14,935,624 | 100.3360 | 15,072,450 | 15,022,000 | 15,022,000 | | 24,284 | | | 6.394 | 5.788 | MON | 80,045 | 863,121 | 04/29/2004 | 06/10/2036 |
| 396789-GK-9 | GCCFC 2004-GG1 XC IO CSTR NTL | | | 4 | 6FE | | 0.0010 | 149 | | | | | | | 0.218 | 0.000 | MON | 2,702 | 35,467 | 04/29/2004 | 06/10/2036 |
| 43300L-AA-8 | HILT 2016-HHV A SEQ | | | 4 | 1FM | 9,258,578 | 105.1990 | 9,467,926 | 9,000,000 | 9,187,175 | | (24,391) | | | 3.719 | 3.395 | MON | 27,893 | 334,710 | 01/18/2018 | 11/05/2038 |
| 43300L-AG-5 | HILT 2016-HHV B SUB CSTR | | | 4 | 1FM | 28,796,496 | 107.5600 | 29,041,181 | 27,000,000 | 28,294,684 | | (166,623) | | | 4.333 | 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 | 6,904,771 | 106.4860 | 7,416,769 | 6,965,000 | 6,912,329 | | 5,985 | | | 4.333 | 4.352 | MON | 24,340 | 289,110 | 02/01/2019 | 11/05/2038 |
| 44217N-AC-0 | HGMT 2015-HGLR A1A2 SEQ | | | 4 | 1FM | 17,008,200 | 102.3520 | 17,584,000 | 17,180,000 | 17,065,355 | | 18,996 | | | 3.087 | 3.241 | MON | 44,189 | 530,271 | 11/16/2016 | 03/05/2037 |
| 44217N-AJ-5 | HGMT 2015-HGLR B SUB | | | 4 | 1FM | 5,973,489 | 101.3840 | 6,164,177 | 6,080,000 | 6,009,027 | | 11,921 | | | 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 | 101.9410 | 15,291,216 | 15,000,000 | 15,000,000 | | | | | 3.982 | 4.006 | MON | 49,779 | 597,347 | 03/19/2015 | 03/05/2037 |
| 44421G-AE-3 | HY 2019-30HY B SUB CSTR | | | 4 | 1FM | 10,299,962 | 102.5520 | 10,255,169 | 10,000,000 | 10,287,743 | | (12,219) | | | 3.380 | 3.041 | MON | 28,167 | 140,833 | 06/24/2019 | 06/10/2037 |
| 44421G-AG-8 | HY 2019-30HY C SUB CSTR | | | 4 | 1FM | 7,957,791 | 102.2390 | 7,923,494 | 7,750,000 | 7,949,360 | | (8,431) | | | 3.558 | 3.140 | MON | 22,237 | 113,408 | 06/24/2019 | 06/10/2037 |
| 44965L-AA-2 | ILPT 2019-SURF A | | | 4 | 1FM | 19,568,689 | 111.5260 | 21,189,969 | 19,000,000 | 19,527,938 | | (40,751) | | | 4.145 | 3.799 | MON | 65,629 | 590,663 | 03/01/2019 | 02/11/2041 |
| 44965L-AG-9 | ILPT 2019-SURF B SUB | | | 4 | 1FM | 4,124,200 | 109.1310 | 4,365,248 | 4,000,000 | 4,115,411 | | (8,789) | | | 4.437 | 4.076 | MON | 14,790 | 131,199 | 03/01/2019 | 02/11/2041 |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI | | | 4 | 2FE | 29,454,558 | 116.1800 | 34,218,872 | 29,453,324 | 29,453,324 | | | | | 5.820 | 5.862 | MJSD | 14,285 | 1,564,073 | 11/26/2019 | 08/22/2056 |
| 45256H-AD-0 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C | | | 4 | 1FE | 224,117 | 99.5880 | 215,839 | 216,732 | 217,054 | | (411) | | | 5.294 | 4.563 | MON | 956 | 11,259 | 01/02/2003 | 12/01/2023 |
| 45256H-AE-8 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D | | | 4 | 1FE | 300,513 | 99.7030 | 299,622 | 300,513 | 300,513 | | | | | 5.754 | 5.606 | MON | 1,441 | 16,392 | 12/01/2019 | 01/01/2024 |
| 45256H-AF-5 | IMPACT COMMUNITY CAPITAL SEQ RT 10.252 FRM 100K WITHHELD/YL | | | 4 | 6* | 2,087,123 | 88.2290 | 2,048,659 | 2,321,979 | 2,048,659 | 96,770 | 16,036 | | | 8.813 | 11.056 | MON | 17,053 | 133,992 | 01/02/2003 | 07/01/2031 |
| 45257H-AA-5 | IFUND 2010-1 A1 SEQ | | | 4 | 1FM | 9,937,724 | 104.6060 | 10,395,915 | 9,938,181 | 9,926,010 | | (3,173) | | | 5.314 | 5.287 | MON | 44,010 | 611,706 | 06/17/2010 | 01/25/2051 |
| 45257H-AC-1 | IFUND 2010-1 C SUB CSTR | | | 4 | 2FM | 1,101,357 | 110.0600 | 1,238,175 | 1,125,000 | 1,105,329 | | 1,381 | | | 6.340 | 6.630 | MON | 5,944 | 81,077 | 03/21/2017 | 01/25/2051 |
| 45257H-AN-7 | IFUND 2010-1 A2 SEQ | | | 4 | 1FM | 4,387,182 | 108.1550 | 4,757,483 | 4,398,751 | 4,386,937 | | (587) | | | 5.876 | 5.927 | MON | 21,539 | 296,388 | 06/17/2010 | 01/25/2051 |
| 46590K-AG-9 | JPMCC 2015-JP1 AS SUB CSTR | | | 4 | 1FM | 10,300,000 | 106.7010 | 10,670,149 | 10,000,000 | 10,185,531 | | (30,129) | | | 4.119 | 3.770 | MON | 34,323 | 411,870 | 12/15/2015 | 01/15/2049 |
| 46590L-AT-9 | JPMDB 2016-C2 A4 SEQ | | | 4 | 1FM | 15,449,880 | 103.5840 | 15,537,588 | 15,000,000 | 15,292,437 | | (45,254) | | | 3.144 | 2.798 | MON | 39,299 | 471,585 | 05/04/2016 | 06/15/2049 |
| 46590L-AX-0 | JPMDB 2016-C2 AS SUB | | | 4 | 1FM | 15,282,060 | 103.4270 | 15,255,469 | 14,750,000 | 15,105,065 | | (53,161) | | | 3.484 | 3.062 | MON | 42,819 | 513,831 | 07/26/2017 | 06/15/2049 |
| 46590R-AJ-8 | JPMCC 2016-JP3 AS SUB | | | 4 | 1FM | 39,157,377 | 101.4870 | 38,774,181 | 38,206,000 | 38,846,984 | | (93,101) | | | 3.144 | 2.864 | MON | 100,100 | 1,201,197 | 04/19/2018 | 08/15/2049 |
| 46590T-AE-5 | JPMDB 2017-C5 A5 SEQ | | | 4 | 1FM | 51,499,850 | 107.0830 | 53,541,600 | 50,000,000 | 51,108,059 | | (148,379) | | | 3.694 | 3.339 | 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 | 105.6480 | 53,785,382 | 50,910,000 | 52,072,854 | | (151,794) | | | 3.858 | 3.496 | MON | 163,654 | 1,963,853 | 07/25/2017 | 03/15/2050 |
| 46591E-AS-6 | JPMCC 2019-COR5 A3 | | | 4 | 1FM | 8,584,963 | 103.6280 | 8,808,415 | 8,500,000 | 8,579,550 | | (5,413) | | | 3.123 | 3.012 | MON | 22,124 | 132,744 | 06/12/2019 | 06/13/2052 |
| 46591E-AT-4 | JPMCC 2019-COR5 A4 | | | 4 | 1FM | 16,786,886 | 105.6030 | 17,211,108 | 16,298,000 | 16,763,728 | | (23,159) | | | 3.386 | 3.036 | MON | 45,989 | 275,933 | 06/12/2019 | 06/13/2052 |
| 465968-AJ-4 | JPMCC 2017-JP7 AS SUB | | | 4 | 1FM | 10,767,557 | 105.1910 | 10,996,653 | 10,454,000 | 10,698,259 | | (29,773) | | | 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 | 105.6330 | 5,292,237 | 5,010,000 | 5,021,470 | | (2,159) | | | 4.050 | 4.024 | MON | 16,909 | 202,905 | 04/19/2018 | 09/15/2050 |
| 46625M-2G-3 | JPMCC 2004-CB8 X1 IO CSTR NTL | | | 4 | 6FE | 128,414 | 0.6330 | 30,401 | | 8,354 | | (9,609) | | | 0.002 | (99.448) | MON | 15 | 7,030 | 03/25/2004 | 01/12/2039 |
| 46625M-Q5-1 | JPMCC 2003-CB7 G SUB CSTR | | | 4 | 1FM | 2,804,297 | 100.6420 | 2,836,561 | 2,818,460 | 2,813,177 | | 469 | | | 5.953 | 5.842 | MON | 13,554 | 164,200 | 11/25/2003 | 01/12/2038 |
| 46625M-Q7-7 | JPMCC 2003-CB7 J SUB AFC | | | 4 | 1FM | 87 | 51.1180 | 246,999 | 483,195 | 87 | | | | | 5.173 | 0.000 | MON | 2,083 | 24,936 | 12/31/2011 | 01/12/2038 |
| 46634S-AC-9 | JPMCC 2012-C6 A3 SEQ | | | 4 | 1FM | 7,173,935 | 102.7360 | 7,355,444 | 7,159,580 | 7,173,935 | | | | | 3.507 | 3.329 | MON | 20,926 | 282,746 | 08/20/2012 | 05/15/2045 |
| 46635T-AU-6 | JPMCC 2011-C3 B SUB CSTR AFC | | | 4 | 1FM | 8,629,375 | 102.2210 | 8,177,707 | 8,000,000 | 8,133,005 | | (127,842) | | | 5.013 | 3.348 | MON | 33,421 | 401,048 | 12/09/2015 | 02/15/2046 |
| 46635T-AX-0 | JPMCC 2011-C3 C SUB CSTR AFC | | | 4 | 2FM | 6,966,642 | 100.9890 | 6,508,722 | 6,445,000 | 6,565,798 | | (115,309) | | | 5.360 | 3.490 | MON | 28,788 | 345,452 | 05/09/2016 | 02/15/2046 |
| 46636D-AU-0 | JPMCC 2011-C4 C CSTR | | | 4 | 1FM | 1,772,063 | 103.3450 | 1,653,515 | 1,600,000 | 1,634,381 | | (26,357) | | | 5.396 | 3.659 | MON | 7,194 | 87,588 | 08/05/2014 | 07/15/2046 |
| 46636D-AY-2 | JPMCC 2011-C4 E CSTR | | | 4 | 1FM | 26,488,063 | 103.1450 | 26,136,963 | 25,340,000 | 25,538,997 | | (175,271) | | | 5.534 | 4.826 | MON | 116,849 | 1,422,064 | 06/17/2014 | 07/15/2046 |
| 46637W-AD-5 | JPMCC 2012-CBX A4 SEQ | | | 4 | 1FM | 5,085,421 | 101.9270 | 4,914,633 | 4,821,733 | 4,856,578 | | (25,690) | | | 3.483 | 2.801 | MON | 13,997 | 172,107 | 08/22/2012 | 06/15/2045 |
| 46637Y-AL-3 | JPMCC 2012-HSBC D SUB CSTR | | | 4 | 1FM | 7,791,880 | 104.1500 | 8,331,979 | 8,000,000 | 7,936,534 | | 21,689 | | | 4.675 | 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 | 104.5220 | 63,235,762 | 60,500,000 | 60,646,394 | | (50,668) | | | 3.664 | 3.575 | MON | 184,712 | 2,216,538 | 07/11/2013 | 07/15/2045 |
| 46639N-AU-5 | JPMBB 2013-C12 AS SUB CSTR | | | 4 | 1FM | 31,828,574 | 104.9740 | 32,529,315 | 30,988,000 | 31,272,837 | | (91,365) | | | 4.039 | 3.728 | MON | 104,306 | 1,269,268 | 06/18/2014 | 07/15/2045 |
| 46640L-AD-4 | JPMBB 2013-C14 A4 AFC SEQ | | | 4 | 1FM | 69,973,132 | 106.1990 | 72,774,036 | 68,526,000 | 69,031,682 | | (161,843) | | | 4.133 | 3.891 | MON | 235,998 | 2,831,974 | 09/29/2014 | 08/15/2046 |
| 46640N-AE-8 | JPMBB 2013-C15 A5 SEQ | | | 4 | 1FM | 13,165,297 | 106.5150 | 12,888,328 | 12,100,000 | 12,571,668 | | (123,549) | | | 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 | 106.5830 | 37,634,486 | 35,310,000 | 36,386,214 | | (279,000) | | | 4.420 | 3.537 | 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 | 107.9360 | 17,550,395 | 16,260,000 | 17,377,848 | | (282,725) | | | 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 | 107.8590 | 2,265,041 | 2,100,000 | 2,188,942 | | (22,344) | | | 5.198 | 3.968 | MON | 9,096 | 110,699 | 01/17/2018 | 11/15/2045 |
| 46642N-AU-0 | JPMBB 2014-C22 UHP SUB RAKE | | | 4 | 1FM | 14,368,042 | 94.0030 | 14,193,513 | 15,099,000 | 14,539,529 | | 30,620 | | | 4.708 | 5.150 | MON | 61,218 | 720,795 | 08/06/2014 | 09/15/2047 |
| 46642N-BJ-4 | JPMBB SERIES 2014-C22 CLASS B | | | 4 | 1FM | 2,104,063 | 103.6970 | 2,073,943 | 2,000,000 | 2,098,785 | | (5,278) | | | 4.557 | 3.383 | MON | 7,594 | 23,036 | 09/26/2019 | 09/15/2047 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 46643A-AG-8 | JPMBB 2014-C23 D SUB CSTR | | | 4 | 1FM | 15,893,803 | .99.0070 | 18,195,192 | 18,377,658 | 16,504,834 | | 322,060 | | | 3.969 | 6.534 | MON | 60,782 | 740,807 | 01/12/2018 | 09/15/2047 |
| 46643A-BE-2 | JPMBB 2014-C23 A5 SEQ | | | 4 | 1FM | 104,894,551 | 106.8200 | 108,528,937 | 101,600,000 | 103,171,676 | | (336,804) | | | 3.934 | 3.568 | 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 | 106.5570 | 37,294,849 | 35,000,000 | 35,504,154 | | (107,485) | | | 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 | 107.0240 | 16,053,533 | 15,000,000 | 15,200,632 | | (42,784) | | | 4.469 | 4.150 | MON | 55,861 | 679,653 | 09/17/2014 | 09/15/2047 |
| 46643A-BL-6 | JPMBB 2014-C23 C SUB CSTR | | | 4 | 1FM | 22,474,677 | 105.3700 | 23,232,938 | 22,048,930 | 22,313,528 | | (57,379) | | | 4.469 | 4.182 | MON | 82,112 | 999,042 | 11/15/2018 | 09/15/2047 |
| 46643G-AE-0 | JPMBB 2014-C24 A5 SEQ | | | 4 | 1FM | 128,750,000 | 105.5610 | 131,951,738 | 125,000,000 | 126,813,124 | | (381,173) | | | 3.639 | 3.301 | 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 | 103.5600 | 64,465,876 | 62,250,000 | 60,514,526 | | | | | 3.179 | 3.681 | 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 | 103.8810 | 39,172,328 | 37,709,000 | 38,361,372 | | (127,006) | | | 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 | 103.6780 | 1,555,177 | 1,500,000 | 1,491,774 | | 1,027 | | | 3.898 | 4.017 | MON | 4,873 | 58,472 | 06/20/2018 | 02/15/2048 |
| 46644F-AH-4 | JPMBB 2015-C28 AS SUB | | | 4 | 1FM | 59,843,865 | 103.3950 | 60,038,276 | 58,067,000 | 59,055,116 | | (185,897) | | | 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 | 103.9600 | 4,023,236 | 3,870,000 | 3,818,523 | | 7,646 | | | 3.986 | 4.276 | MON | 12,855 | 154,258 | 10/24/2018 | 10/15/2048 |
| 46644R-AZ-8 | JPMBB 2015-C29 A4 SEQ | | | 4 | 1FM | 5,901,615 | 105.7270 | 5,857,255 | 5,540,000 | 5,761,864 | | (39,561) | | | 3.611 | 2.795 | 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 | 105.3740 | 38,429,832 | 36,470,000 | 37,027,182 | | (102,050) | | | 3.917 | 3.599 | MON | 119,032 | 1,428,384 | 03/04/2016 | 05/15/2048 |
| 46644R-BE-4 | JPMBB 2015-C29 B SUB AFC | | | 4 | 1FM | 5,027,734 | 104.6520 | 5,232,617 | 5,000,000 | 5,023,041 | | (4,693) | | | 4.118 | 4.023 | MON | 17,158 | 171,583 | 01/30/2019 | 05/15/2048 |
| 46645J-AD-4 | JPMBB 2015-C33 A4 SEQ | | | 4 | 1FM | 25,295,449 | 107.0060 | 25,146,387 | 23,500,000 | 24,647,085 | | (183,753) | | | 3.770 | 2.856 | MON | 73,823 | 885,879 | 04/29/2016 | 12/15/2048 |
| 46645J-AF-9 | JPMBB 2015-C33 AS SUB | | | 4 | 1FM | 10,299,930 | 106.2220 | 10,622,247 | 10,000,000 | 10,183,162 | | (29,821) | | | 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 | 105.9730 | 18,969,208 | 17,900,000 | 18,352,439 | | (72,463) | | | 4.274 | 3.790 | MON | 63,758 | 765,100 | 09/14/2016 | 12/15/2048 |
| 46645L-AY-3 | JPMBB 2016-C1 A5 SEQ | | | 4 | 1FM | 12,126,953 | 106.0900 | 12,200,298 | 11,500,000 | 11,903,111 | | (63,520) | | | 3.576 | 2.935 | MON | 34,271 | 411,252 | 04/26/2016 | 03/15/2049 |
| 46645L-BD-8 | JPMBB 2016-C1 AS SUB SEQ | | | 4 | 1FM | 24,691,861 | 106.0720 | 25,457,203 | 24,000,000 | 24,441,307 | | (69,666) | | | 3.970 | 3.630 | MON | 79,408 | 949,587 | 01/22/2019 | 03/15/2049 |
| 46645L-BE-6 | JPMBB 2016-C1 B SUB CSTR | | | 4 | 1FM | 834,781 | 108.8570 | 870,858 | 800,000 | 830,572 | | (4,209) | | | 4.737 | 4.032 | MON | 3,158 | 35,269 | 01/25/2019 | 03/15/2049 |
| 46645U-AT-4 | JPMCC 2016-JP4 A4 AFC | | | 4 | 1FM | 59,425,594 | 106.7090 | 61,357,957 | 57,500,000 | 58,878,898 | | (188,149) | | | 3.648 | 3.257 | 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 | 105.9820 | 32,703,889 | 30,858,000 | 31,521,240 | | (89,814) | | | 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 | 103.7620 | 15,564,302 | 15,000,000 | 15,315,857 | | (44,413) | | | 3.141 | 2.797 | MON | 39,266 | 471,195 | 10/31/2016 | 12/15/2049 |
| 46646R-AN-3 | JPMDB 2016-C4 AS SUB | | | 4 | 1FM | 27,005,985 | 102.9600 | 27,284,299 | 26,500,000 | 26,849,672 | | (50,446) | | | 3.385 | 3.166 | MON | 74,741 | 896,892 | 04/19/2018 | 12/15/2049 |
| 46646R-AP-8 | JPMDB 2016-C4 B SUB CSTR | | | 4 | 1FM | 13,849,442 | 103.0950 | 13,917,763 | 13,500,000 | 13,746,907 | | (34,317) | | | 3.638 | 3.339 | MON | 40,925 | 491,103 | 01/26/2017 | 12/15/2049 |
| 46647T-AS-7 | JPMCC 2017-JP5 A5 SEQ | | | 4 | 1FM | 15,729,727 | 107.2240 | 16,083,590 | 15,000,000 | 15,552,978 | | (73,177) | | | 3.723 | 3.132 | MON | 46,540 | 629,841 | 08/29/2017 | 03/15/2050 |
| 46648K-AT-3 | JPMDB 2017-C7 A4 SEQ | | | 4 | 1FM | 60,599,400 | 103.7660 | 62,259,300 | 60,000,000 | 60,443,288 | | (76,484) | | | 3.147 | 3.037 | MON | 157,335 | 1,888,020 | 10/13/2017 | 10/15/2050 |
| 46648K-AY-2 | JPMDB 2017-C7 AS SUB | | | 4 | 1FM | 47,247,378 | 105.2010 | 49,125,828 | 46,697,000 | 47,116,522 | | (55,441) | | | 3.713 | 3.582 | MON | 144,469 | 1,719,704 | 01/29/2019 | 10/15/2050 |
| 46648K-AZ-9 | JPMDB 2017-C7 B SUB | | | 4 | 1FM | 8,857,957 | 105.2680 | 9,053,053 | 8,600,000 | 8,807,102 | | (24,383) | | | 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 | 104.1360 | 10,413,564 | 10,000,000 | 10,071,888 | | (12,164) | | | 3.224 | 3.079 | MON | 26,865 | 322,380 | 05/25/2017 | 07/15/2050 |
| 48128K-AX-9 | JPMCC 2017-JP6 AS SUB | | | 4 | 1FM | 24,404,086 | 105.4140 | 25,104,256 | 23,815,000 | 24,265,802 | | (57,365) | | | 3.744 | 3.455 | MON | 74,299 | 891,586 | 02/02/2018 | 07/15/2050 |
| 501773-AY-1 | LBCMT 1998-C1 IO IO CSTR NTL | | | 4 | 6FE | | 0.0010 | 3 | | | | | | | 0.948 | 0.000 | MON | 223 | 2,882 | 02/27/1998 | 02/18/2030 |
| 50184B-AL-2 | LCCM 2013-GCP C SUB | | | 4 | 1FM | 14,999,907 | 106.0850 | 15,912,716 | 15,000,000 | 15,000,000 | | | | | 4.407 | 4.423 | MON | 55,088 | 661,050 | 03/08/2013 | 02/15/2036 |
| 50184B-AN-8 | LCCM 2013-GCP D SUB | | | 4 | 1FM | 4,999,960 | 104.8960 | 5,244,783 | 5,000,000 | 5,000,000 | | | | | 4.604 | 4.623 | MON | 19,184 | 230,210 | 03/08/2013 | 02/15/2036 |
| 52108H-N6-7 | LBUBS 2004-C6 XCL IO CSTR NTL | | | 4 | 6* | | 0.0010 | 2 | | | | | | | 0.034 | 0.000 | MON | 4 | 87 | 12/30/2015 | 08/15/2036 |
| 52108M-BL-6 | LBUBS 2005-C7 SP1 SUB RAKE | | | 4 | 1FM | 4,246,556 | 111.0520 | 4,336,581 | 3,905,000 | 3,982,719 | | (13,254) | | | 5.518 | 5.173 | 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 | 109.6630 | 13,948,099 | 12,719,000 | 12,934,567 | | (37,572) | | | 5.518 | 5.232 | 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 | 109.1330 | 13,508,468 | 12,378,000 | 12,550,942 | | (31,100) | | | 5.518 | 5.292 | 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 | 109.3930 | 4,287,130 | 3,919,000 | 3,961,963 | | (8,105) | | | 5.518 | 5.353 | 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 | 109.1330 | 8,554,926 | 7,839,000 | 7,775,999 | | 5,453 | | | 5.518 | 5.740 | 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 | 108.8470 | 9,598,136 | 8,818,000 | 8,668,704 | | 17,314 | | | 5.518 | 5.924 | 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 | 105.9330 | 14,218,343 | 13,422,000 | 12,802,311 | | 80,727 | | | 5.518 | 6.545 | MON | 37,029 | 750,872 | 10/25/2005 | 11/15/2040 |
| 54910T-AJ-1 | LNSTR 2017-5 A5 SEQ | | | 4 | 1FM | 11,999,618 | 103.3950 | 12,407,393 | 12,000,000 | 11,997,776 | | (1,137) | | | 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 | 105.3670 | 34,880,546 | 33,104,000 | 33,098,460 | | (3,403) | | | 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 | 106.3470 | 10,634,727 | 10,000,000 | 9,998,049 | | (1,125) | | | 4.618 | 4.646 | MON | 38,483 | 461,800 | 03/24/2017 | 03/10/2050 |
| 55352N-AC-1 | MSCCG 2015-ALDR A2 CSTR | | | 4 | 1FM | 5,526,503 | 102.1180 | 5,841,155 | 5,720,000 | 5,565,548 | | 24,369 | | | 3.577 | 4.037 | MON | 16,501 | 200,765 | 05/15/2018 | 06/07/2035 |
| 55352N-AJ-6 | MSCCG 2015-ALDR B SUB CSTR | | | 4 | 1FM | 3,865,000 | 100.2890 | 4,011,573 | 4,000,000 | 3,899,592 | | 15,836 | | | 3.577 | 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 | 99.0610 | 59,436,660 | 60,000,000 | 56,068,709 | | 407,986 | | | 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* | | 0.2000 | 2,674 | | | | | | | 0.784 | 0.000 | MON | 874 | 9,771 | 07/12/2004 | 05/28/2040 |
| 55660C-AL-2 | MAD 2013-650M D SUB CSTR | | | 4 | 1FM | 24,182,815 | 100.2730 | 25,068,215 | 25,000,000 | 24,869,386 | | 122,113 | | | 4.034 | 4.599 | MON | 84,050 | 1,022,610 | 10/10/2013 | 10/12/2032 |
| 61690F-AP-8 | MSBAM 2015-C22 AS SUB | | | 4 | 1FM | 32,896,747 | 103.2290 | 33,033,200 | 32,000,000 | 32,483,645 | | (90,665) | | | 3.561 | 3.243 | 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 | 106.2590 | 53,129,660 | 50,000,000 | 50,610,487 | | (157,166) | | | 4.064 | 3.724 | 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 | 101.4390 | 11,529,604 | 11,366,000 | 11,291,485 | | 18,670 | | | 3.214 | 3.422 | MON | 30,442 | 365,303 | 05/13/2014 | 02/15/2046 |
| 61690Y-BU-5 | MSC 2016-BNK2 A4 SEQ | | | 4 | 1FM | 24,204,194 | 103.4530 | 24,311,370 | 23,500,000 | 23,994,723 | | (69,408) | | | 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 | 104.5080 | 52,254,210 | 50,000,000 | 50,342,830 | | (62,930) | | | 3.259 | 3.127 | MON | 135,792 | 1,629,500 | 05/24/2017 | 06/15/2050 |
| 61691U-BH-1 | MSC 11/52 | | | 4 | 1FE | 12,359,075 | 103.0860 | 12,370,300 | 12,000,000 | 12,355,563 | | (3,512) | | | 3.490 | 3.161 | MON | 15,123 | 34,900 | 11/08/2019 | 11/15/2029 |
| 617453-AW-5 | MSC 2006-IQ11 B SUB CSTR | | | 4 | 1FM | 11,465,406 | 101.5780 | 11,579,272 | 11,399,343 | 11,371,921 | | (1,306) | | | 6.075 | 6.160 | MON | 57,708 | 717,291 | 12/09/2014 | 10/15/2042 |

# 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 |
| 617458-AS-3 | MSC 2011-C1 D SUB CSTR | | | 4 | 1FM | 2,094,375 | 102.4740 | 2,049,489 | 2,000,000 | 2,018,871 | | (20,427) | | | 5.375 | 4.360 | MON | 8,958 | 108,991 | 01/20/2016 | 09/15/2047 |
| 61745M-2L-6 | MSC 2005-I09 D SUB | | | 4 | 3FM | 2,103,446 | 100.2320 | 2,144,989 | 2,140,014 | 2,103,446 | | | | | 5.000 | 4.914 | MON | 8,917 | 239,744 | 02/15/2005 | 07/15/2056 |
| 61745M-2M-4 | MSC 2005-I09 E SUB AFC | | | 4 | 1FM | 402,793 | 95.0000 | 1,970,559 | 2,074,272 | 402,793 | | 95,820 | 107,881 | | 5.110 | 5.120 | MON | 8,833 | 169,871 | 02/15/2005 | 07/15/2056 |
| 61745M-5Q-2 | MSC 2005-T19 E SUB CSTR | | | 4 | 1FM | 6,653,672 | 100.7790 | 6,956,757 | 6,902,986 | 6,883,692 | | 24,661 | | | 5.887 | 6.247 | MON | 32,311 | 389,986 | 04/20/2006 | 06/12/2047 |
| 61746W-HJ-2 | MSDWC 2001-TOP3 X1 IO CSTR NTL | | | 4 | 6FE | 0.0450 | 590 | | | | | | | | 0.066 | 0.000 | MON | 71 | 930 | 06/30/2015 | 07/15/2033 |
| 61761D-AE-2 | MSBAM 2012-C6 AS SUB | | | 4 | 1FM | 14,414,843 | 102.5180 | 14,311,516 | 13,960,000 | 14,086,674 | | (50,868) | | | 3.476 | 3.093 | MON | 40,437 | 485,250 | 06/04/2013 | 11/15/2045 |
| 61761Q-AG-8 | MSBAM 2013-C8 AS SUB | | | 4 | 1FM | 25,748,155 | 102.3730 | 25,593,350 | 25,000,000 | 25,225,225 | | (80,562) | | | 3.376 | 3.039 | MON | 70,333 | 844,000 | 02/05/2013 | 12/15/2048 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 SEQ | | | 4 | 1FM | 26,930,469 | 102.4250 | 28,858,306 | 28,175,000 | 27,679,837 | | 131,341 | | | 3.102 | 3.658 | MON | 72,832 | 873,989 | 01/17/2014 | 05/15/2046 |
| 61762M-CC-3 | MSBAM 2013-C10 A5 CSTR SEQ | | | 4 | 1FM | 60,759,888 | 105.4830 | 63,290,034 | 60,000,000 | 60,230,347 | | (86,586) | | | 4.081 | 3.945 | MON | 204,068 | 2,483,331 | 06/24/2013 | 07/15/2046 |
| 61762X-AT-4 | MSBAM 2013-C12 A3 SEQ | | | 4 | 1FM | 44,289,486 | 105.1910 | 46,127,986 | 43,851,810 | 43,959,485 | | (47,984) | | | 3.973 | 3.772 | MON | 145,186 | 1,852,764 | 10/10/2013 | 10/15/2046 |
| 61763B-AW-4 | MSBAM 2013-C13 AS SUB | | | 4 | 1FM | 39,081,784 | 105.7740 | 40,136,888 | 37,946,000 | 38,392,509 | | (119,593) | | | 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 | 106.0060 | 2,650,158 | 2,500,000 | 2,577,647 | | (19,321) | | | 4.755 | 3.870 | MON | 9,907 | 120,611 | 06/14/2018 | 11/15/2046 |
| 61763B-AZ-7 | MSBAM 2013-C13 C SUB CSTR | | | 4 | 1FM | 827,105 | 104.7460 | 817,020 | 780,000 | 810,774 | | (7,591) | | | 4.907 | 3.788 | MON | 3,190 | 38,816 | 10/17/2017 | 11/15/2046 |
| 61763X-AE-6 | MSBAM 2014-C18 A4 SEQ | | | 4 | 1FM | 102,993,580 | 106.5020 | 106,501,690 | 100,000,000 | 101,424,844 | | (306,779) | | | 3.923 | 3.585 | 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 | 106.4870 | 20,232,524 | 19,000,000 | 18,973,140 | | (2,266) | | | 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 | 101.6700 | 25,417,545 | 25,000,000 | 23,972,217 | | 180,237 | | | 4.690 | 5.711 | MON | 100,957 | 1,188,682 | 06/05/2015 | 08/15/2031 |
| 61764P-BT-8 | MSBAM 2014-C19 A3 SEQ | | | 4 | 1FM | 92,121,374 | 103.3300 | 94,253,081 | 91,215,946 | 91,457,488 | | (132,157) | | | 3.246 | 3.064 | MON | 246,739 | 3,467,501 | 12/09/2014 | 12/15/2047 |
| 61764P-BU-5 | MSBAM 2014-C19 A4 SEQ | | | 4 | 1FM | 30,899,505 | 104.9490 | 31,484,757 | 30,000,000 | 30,446,847 | | (92,039) | | | 3.526 | 3.186 | 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 | 105.2260 | 4,103,828 | 3,900,000 | 3,973,448 | | (14,522) | | | 4.000 | 3.577 | MON | 13,000 | 156,000 | 01/25/2017 | 12/15/2047 |
| 61764P-BZ-4 | MSBAM 2014-C19 C SUB | | | 4 | 1FM | 11,998,493 | 103.0450 | 14,019,834 | 13,605,500 | 12,589,029 | | 169,748 | | | 4.000 | 5.756 | MON | 45,352 | 531,020 | 09/12/2019 | 12/15/2047 |
| 61764R-BE-7 | MSBAM 2015-C20 A3 SEQ | | | 4 | 1FM | 54,537,106 | 102.5050 | 55,352,873 | 54,000,000 | 54,153,539 | | (77,828) | | | 2.988 | 2.838 | 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 | 103.7310 | 36,305,864 | 35,000,000 | 35,530,229 | | (107,240) | | | 3.249 | 2.911 | 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 | 104.0650 | 71,038,781 | 68,264,000 | 69,327,527 | | (211,040) | | | 3.605 | 3.261 | MON | 205,076 | 2,460,917 | 04/27/2016 | 02/15/2048 |
| 61764R-BJ-6 | MSBAM 2015-C20 B SUB | | | 4 | 1FM | 908,096 | 105.0430 | 942,552 | 897,300 | 903,370 | | (1,327) | | | 4.160 | 4.009 | 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 | 104.5650 | 10,294,434 | 9,845,000 | 9,560,199 | | 45,053 | | | 4.462 | 5.126 | MON | 36,603 | 445,415 | 09/26/2017 | 02/15/2048 |
| 61764X-BJ-3 | MSBAM 2015-C21 A4 SEQ | | | 4 | 1FM | 39,302,000 | 104.0860 | 39,722,161 | 38,163,000 | 38,755,316 | | (115,292) | | | 3.338 | 3.002 | 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 | 104.0650 | 13,528,416 | 13,000,000 | 13,203,846 | | (39,208) | | | 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 | 99.7270 | 31,114,886 | 31,200,000 | 30,633,165 | | 98,140 | | | 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 | 95.0550 | 5,893,383 | 6,200,000 | 5,903,449 | | 52,422 | | | 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 | 106.3050 | 13,288,130 | 12,500,000 | 12,701,999 | | (36,313) | | | 4.031 | 3.700 | MON | 41,990 | 510,854 | 06/25/2015 | 05/15/2048 |
| 61765D-AX-6 | MSC 2015-MS1 B SUB CSTR | | | 4 | 1FM | 18,706,198 | 104.8080 | 19,062,172 | 18,187,705 | 18,537,564 | | (58,835) | | | 4.031 | 3.635 | MON | 61,095 | 701,985 | 03/21/2019 | 05/15/2048 |
| 61766C-AG-4 | MSC 2016-UBS9 AS SUB | | | 4 | 1FM | 12,359,707 | 105.3540 | 12,642,428 | 12,000,000 | 12,229,358 | | (35,875) | | | 3.903 | 3.554 | MON | 39,030 | 468,360 | 02/19/2016 | 03/15/2049 |
| 61767C-AU-2 | MSBAM 2017-C33 A4 SEQ | | | 4 | 1FM | 18,179,341 | 104.9240 | 18,886,347 | 18,000,000 | 18,125,323 | | (20,995) | | | 3.337 | 3.214 | MON | 50,055 | 600,660 | 05/04/2017 | 05/15/2050 |
| 61767E-AD-6 | MSBAM 2017-C34 A3 SEQ | | | 4 | 1FM | 40,398,572 | 104.7690 | 41,907,584 | 40,000,000 | 40,272,560 | | (57,805) | | | 3.276 | 3.177 | 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 | 99.8740 | 20,973,624 | 21,000,000 | 21,425,815 | | (61,428) | | | 2.984 | 2.645 | MON | 52,220 | 626,640 | 08/12/2016 | 08/15/2049 |
| 61768H-AV-8 | MSC 2019-L2 A3 SEQ | | | 4 | 1FM | 15,149,621 | 108.8970 | 16,334,498 | 15,000,000 | 15,137,600 | | (12,020) | | | 3.806 | 3.694 | MON | 47,575 | 428,175 | 03/01/2019 | 03/15/2052 |
| 61768H-AW-6 | MSC 2019-L2 A4 SEQ | | | 4 | 1FM | 23,689,386 | 110.9550 | 25,519,634 | 23,000,000 | 23,639,748 | | (49,638) | | | 4.071 | 3.719 | MON | 78,028 | 702,248 | 03/01/2019 | 03/15/2052 |
| 67087M-AA-4 | OBP 2010-OBP A SEQ | | | 4 | 1FM | 42,999,742 | 99.9160 | 42,963,841 | 43,000,000 | 42,932,297 | | (18,040) | | | 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 | 100.9320 | 51,682,441 | 51,205,000 | 49,395,818 | | 196,702 | | | 4.077 | 4.537 | MON | 168,347 | 2,048,221 | 05/12/2017 | 05/10/2039 |
| 68241F-AB-8 | OLCMT 2004-C3 A2 CSTR SEQ | | | 4 | 1FM | 4,745,887 | 109.9220 | 5,496,075 | 5,000,000 | 4,947,857 | | 12,011 | | | 5.724 | 6.086 | 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 | 107.2570 | 6,971,705 | 6,500,000 | 6,427,578 | | 16,744 | | | 5.724 | 6.107 | 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 | 105.2450 | 6,840,925 | 6,500,000 | 6,423,742 | | 17,677 | | | 5.724 | 6.125 | 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 | 104.5850 | 2,614,625 | 2,500,000 | 2,469,261 | | 7,141 | | | 5.724 | 6.142 | MON | 8,348 | 145,088 | 05/19/2004 | 10/15/2030 |
| 682438-AB-2 | AACMT 2002-C5 X IO CSTR NTL | | | 4 | 1FE | 0.0000 | | | | | | | | | 0.157 | 0.000 | MON | | 897 | 10/04/2002 | 10/18/2032 |
| 68275C-AC-2 | FB 2005-1 A3 SEQ | | | 4 | 1FM | 50,496,500 | 109.5230 | 54,761,485 | 50,000,000 | 50,106,810 | | (34,404) | | | 5.278 | 5.252 | 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 | 105.0780 | 5,239,196 | 4,986,000 | 5,003,294 | | (2,803) | | | 5.492 | 5.292 | 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 | 103.6790 | 8,812,699 | 8,500,000 | 8,529,448 | | (4,770) | | | 5.541 | 5.342 | MON | 29,117 | 462,094 | 08/16/2005 | 08/10/2035 |
| 68275C-AH-1 | FB 2005-1 F SUB CSTR | | | 4 | 1FM | 6,509,640 | 98.2360 | 6,385,369 | 6,500,000 | 6,502,958 | | (733) | | | 5.541 | 5.406 | MON | 22,266 | 353,366 | 08/16/2005 | 08/10/2035 |
| 74932B-AU-7 | RBSCF 2013-SMV C SUB CSTR | | | 4 | 1FM | 1,936,641 | 99.0700 | 1,981,396 | 2,000,000 | 1,949,677 | | 13,037 | | | 3.704 | 4.458 | MON | 5,974 | 66,710 | 01/28/2019 | 03/11/2031 |
| 82510W-AA-8 | SHOPS 2016-CSTL A SEQ | | | 4 | 1FM | 26,091,804 | 100.9910 | 27,009,052 | 26,744,000 | 26,236,277 | | 66,812 | | | 3.126 | 3.469 | MON | 69,657 | 835,884 | 03/08/2018 | 07/05/2036 |
| 82510W-AN-0 | SHOPS 2016-CSTL E SUB CSTR | | | 4 | 1FM | 45,794,549 | 95.4570 | 50,401,317 | 52,800,000 | 47,793,295 | | 619,454 | | | 3.855 | 5.520 | 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 | 99.9580 | 7,296,942 | 7,300,000 | 7,303,008 | | (84,608) | | | 5.503 | 2.483 | MON | 23,433 | 400,363 | 06/28/2018 | 08/15/2039 |
| 87246A-AJ-7 | TIAAS 2007-C4 E SUB CSTR | | | 4 | 1FM | 4,913,601 | 99.3470 | 5,195,853 | 5,230,000 | 5,225,907 | | 2,012 | | | 5.503 | 5.607 | MON | 16,788 | 286,836 | 08/10/2007 | 08/15/2039 |
| 87246A-AN-8 | TIAAS 2007-C4 H SUB CSTR | | | 4 | 5FM | 6,223,270 | 70.5510 | 9,221,016 | 13,070,000 | 6,835,723 | | | | | 5.503 | 34.259 | MON | 41,954 | 59,934 | 02/28/2014 | 08/15/2039 |
| 87246A-AP-3 | TIAAS 2007-C4 J SUB CSTR | | | 4 | 6FM | 3,530,058 | 14.9960 | 3,530,058 | 23,540,000 | 3,530,058 | | 453,411 | 108,416 | | 5.503 | 164.561 | MON | 75,562 | | 09/30/2013 | 08/15/2039 |
| 878091-AN-7 | TIAA 2001-C1A X IO CSTR NTL | | | 4 | 6* | 166,611 | 14.7340 | 631,327 | | 36,849 | | (5,913) | | | 5.371 | 1,274.437 | MON | 19,178 | 211,530 | 06/05/2001 | 06/17/2033 |
| 90270R-AA-2 | UBSBB 2012-C4 AS SEQ | | | 4 | 1FM | 52,486,877 | 102.0100 | 52,647,294 | 51,610,000 | 51,857,082 | | (94,231) | | | 3.317 | 3.136 | 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 | 103.9030 | 25,975,728 | 25,000,000 | 25,166,876 | | (35,598) | | | 3.225 | 3.073 | MON | 67,188 | 806,250 | 07/31/2017 | 08/15/2050 |
| 90276E-AD-9 | UBSCM 2017-C1 A3 SEQ | | | 4 | 1FM | 50,496,445 | 104.1040 | 52,052,015 | 50,000,000 | 50,346,349 | | (68,241) | | | 3.196 | 3.034 | 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 | 103.7920 | 25,948,110 | 25,000,000 | 25,170,277 | | (35,834) | | | 3.167 | 3.017 | MON | 65,979 | 791,750 | 08/17/2017 | 08/15/2050 |
| 90276R-BD-9 | UBSCM 2017-C4 A3 SEQ | | | 4 | 1FM | 40,399,912 | 104.7160 | 41,886,276 | 40,000,000 | 40,278,591 | | (57,209) | | | 3.301 | 3.200 | 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 | 106.4320 | 15,964,818 | 15,000,000 | 15,356,782 | | (42,803) | | | 3.563 | 3.215 | 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 | 105.9260 | 26,481,385 | 25,000,000 | 25,596,721 | | (70,588) | | | 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 | 103.9220 | 3,702,236 | 3,562,500 | 3,561,522 | | (476) | | | 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 | 107.3940 | 41,346,567 | 38,500,000 | 39,326,970 | | (95,981) | | | 3.679 | 3.373 | MON | 118,035 | 1,416,415 | 04/30/2018 | 12/15/2050 |
| 90278K-BF-7 | UBSCM 2018-C14 C SUB CSTR | | | 4 | 1FM | 2,465,626 | 110.8170 | 2,770,429 | 2,500,000 | 2,468,015 | | 2,280 | | | 5.271 | 5.486 | MON | 10,982 | 133,633 | 11/28/2018 | 12/15/2051 |
| 90349G-AN-5 | UBSBB 2013-C6 B SUB AFC | | | 4 | 1FM | 3,092,109 | 103.3990 | 3,101,959 | 3,000,000 | 3,048,162 | | (14,715) | | | 3.875 | 3.349 | MON | 9,688 | 116,253 | 11/22/2016 | 04/10/2046 |
| 90349G-BF-1 | UBSBB 2013-C6 A4 SEQ | | | 4 | 1FM | 37,835,358 | 102.8250 | 39,834,459 | 38,740,000 | 38,396,743 | | 91,357 | | | 3.244 | 3.536 | MON | 104,737 | 1,256,842 | 10/21/2014 | 04/10/2046 |
| 90349G-BH-7 | UBSBB 2013-C6 AS SUB | | | 4 | 1FM | 40,926,442 | 102.3550 | 40,802,897 | 39,864,000 | 40,271,620 | | (129,898) | | | 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 | 22,831,899 | 112.7200 | 24,956,206 | 22,140,000 | 22,757,600 | | (61,812) | | | 4.334 | 3.965 | MON | 79,970 | 952,412 | 02/01/2019 | 10/15/2051 |
| 90353K-BB-4 | UBSCM 2018-C13 AS SUB AFC | | | 4 | 1FM | 15,449,949 | 110.8650 | 16,629,746 | 15,000,000 | 15,401,344 | | (39,918) | | | 4.585 | 4.230 | MON | 57,316 | 687,795 | 09/21/2018 | 10/15/2051 |
| 92890P-AE-4 | WFRBS 2013-C14 A5 SEQ | | | 4 | 1FM | 21,856,024 | 103.2780 | 22,706,633 | 21,986,000 | 21,848,610 | | (1,193) | | | 3.337 | 3.476 | MON | 61,139 | 733,673 | 06/07/2013 | 06/15/2046 |
| 92903P-AC-3 | VNO 2010-VNO A2FX SEQ | | | 4 | 1FM | 38,534,311 | 100.3620 | 38,137,552 | 38,000,000 | 38,028,174 | | (56,572) | | | 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 | 8,945,276 | 101.5170 | 8,859,842 | 8,727,465 | 8,779,613 | | (22,391) | | | 2.870 | 2.347 | MON | 20,873 | 265,661 | 10/16/2012 | 11/15/2045 |
| 92936Y-AC-5 | WFRBS 2012-C8 A3 SEQ | | | 4 | 1FM | 10,098,828 | 101.8010 | 10,180,131 | 10,000,000 | 10,017,988 | | (11,832) | | | 3.001 | 2.893 | MON | 25,008 | 300,100 | 08/20/2012 | 08/15/2045 |
| 92937E-AF-1 | WFRBS 2013-C11 AS SUB | | | 4 | 1FM | 22,977,199 | 102.4800 | 23,677,888 | 23,105,000 | 23,030,129 | | 13,309 | | | 3.311 | 3.401 | 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 | 103.2270 | 2,652,940 | 2,570,000 | 2,591,620 | | (7,869) | | | 4.205 | 3.885 | MON | 9,005 | 109,645 | 01/24/2018 | 03/15/2045 |
| 92937F-AG-6 | WFRBS 2013-C12 B SUB AFC | | | 4 | 1FM | 3,418,046 | 102.6180 | 3,412,037 | 3,325,000 | 3,365,369 | | (13,183) | | | 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 | 102.7160 | 37,398,965 | 36,410,000 | 36,304,966 | | 15,253 | | | 3.345 | 3.418 | 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 | 105.7880 | 52,407,341 | 49,540,000 | 50,130,100 | | (174,662) | | | 4.153 | 3.773 | 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 | 105.6110 | 14,785,527 | 14,000,000 | 14,178,177 | | (51,589) | | | 4.358 | 3.962 | MON | 50,843 | 610,120 | 07/06/2015 | 08/15/2046 |
| 92938E-AQ-6 | WFRBS 2013-C16 A5 SEQ | | | 4 | 1FM | 76,300,163 | 107.0340 | 79,204,960 | 74,000,000 | 74,869,851 | | (247,595) | | | 4.415 | 4.057 | 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 | 106.9770 | 1,326,521 | 1,240,000 | 1,269,834 | | (7,892) | | | 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 | 105.9700 | 89,936,315 | 84,870,000 | 85,855,292 | | (270,149) | | | 4.023 | 3.686 | 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 | 106.2320 | 45,270,737 | 42,615,000 | 43,156,299 | | (148,229) | | | 4.079 | 3.711 | 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 | 106.7870 | 19,469,446 | 18,232,000 | 18,446,194 | | (57,391) | | | 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 | 106.6080 | 106,607,800 | 100,000,000 | 101,424,391 | | (305,421) | | | 3.917 | 3.579 | 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 | 103.3910 | 31,430,879 | 30,400,000 | 29,928,564 | | 85,122 | | | 3.792 | 4.156 | 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 | 101.8870 | 54,305,979 | 53,300,000 | 51,042,087 | | 427,099 | | | 3.792 | 4.811 | MON | 168,408 | 2,048,964 | 10/23/2014 | 11/15/2047 |
| 92939K-BR-8 | WFRBS SERIES 2014-C24 CLASS B | | | 4 | 3FM | 4,629,902 | 101.5320 | 4,568,920 | 4,500,000 | 4,628,595 | | (1,307) | | | 4.204 | 3.554 | MON | 15,765 | 47,295 | 09/25/2019 | 11/15/2047 |
| 929766-KS-1 | WBCMT 2003-C7 G SUB CSTR | | | 4 | 1FM | 2,485,455 | 102.6020 | 2,592,689 | 2,526,942 | 2,520,259 | | 145 | | | 6.130 | 6.224 | MON | 12,909 | 156,746 | 10/16/2003 | 10/15/2035 |
| 92978Q-AR-8 | WBCMT 2007-C30 G SUB AFC | | | 4 | 6FE | | 0.7880 | 3,355 | 425,772 | | | | | | 5.682 | 0.000 | MON | | | 03/31/2010 | 12/15/2043 |
| 94989A-AT-2 | WFCM 2014-LC18 A4 SEQ | | | 4 | 1FM | 60,599,820 | 103.4770 | 62,086,194 | 60,000,000 | 60,218,648 | | (78,475) | | | 3.147 | 3.020 | 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 | 104.6100 | 41,844,196 | 40,000,000 | 40,605,047 | | (121,176) | | | 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 | 103.7180 | 41,487,112 | 40,000,000 | 40,634,310 | | (121,270) | | | 3.184 | 2.847 | 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 | 103.5210 | 16,562,253 | 15,999,000 | 16,160,511 | | (32,014) | | | 3.467 | 3.249 | MON | 46,224 | 554,685 | 12/15/2015 | 04/15/2050 |
| 94989H-AQ-3 | WFCM 2015-NXS1 A5 SEQ | | | 4 | 1FM | 5,149,700 | 103.6020 | 5,180,110 | 5,000,000 | 5,079,922 | | (15,276) | | | 3.148 | 2.809 | MON | 13,117 | 157,400 | 04/20/2015 | 05/15/2048 |
| 94989H-AW-0 | WFCM 2015-NXS1 AS SUB | | | 4 | 1FM | 20,691,220 | 103.2150 | 20,859,788 | 20,210,000 | 20,472,466 | | (49,729) | | | 3.406 | 3.132 | 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 | 106.7240 | 29,276,541 | 27,432,000 | 27,995,431 | | (98,782) | | | 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 | 107.7310 | 1,077,308 | 1,000,000 | 1,018,320 | | (3,199) | | | 4.313 | 3.943 | MON | 3,594 | 43,163 | 01/31/2018 | 07/15/2058 |
| 94989T-BB-9 | WFCM 2015-LC22 AS SUB AFC | | | 4 | 1FM | 23,247,596 | 106.7220 | 24,012,470 | 22,500,000 | 22,947,336 | | (75,307) | | | 4.207 | 3.817 | MON | 78,881 | 946,575 | 02/29/2016 | 09/15/2058 |
| 94989Y-BB-8 | WFCM 2016-C32 AS SUB | | | 4 | 1FM | 41,198,320 | 105.7830 | 42,313,332 | 40,000,000 | 40,756,296 | | (120,127) | | | 3.952 | 3.602 | MON | 131,733 | 1,580,800 | 02/03/2016 | 01/15/2059 |
| 94989Y-BE-2 | WFCM 2016-C32 B SUB W | | | 4 | 1FM | 14,508,922 | 108.9310 | 15,250,340 | 14,000,000 | 14,438,407 | | (53,155) | | | 4.722 | 4.132 | MON | 55,090 | 596,451 | 09/19/2019 | 01/15/2059 |
| 95000A-AU-1 | WFCM 2015-P2 A4 SEQ | | | 4 | 1FM | 32,958,976 | 107.2510 | 34,320,275 | 32,000,000 | 32,590,728 | | (95,668) | | | 3.809 | 3.463 | 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 | 106.4640 | 17,034,160 | 16,000,000 | 16,293,402 | | (47,024) | | | 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 | 99.4130 | 11,929,508 | 12,000,000 | 12,237,015 | | (34,666) | | | 2.814 | 2.485 | MON | 28,140 | 337,680 | 08/04/2016 | 08/15/2049 |
| 95000G-BD-5 | WFCM 2016-BNK1 B SUB | | | 4 | 1FM | 2,858,086 | 97.9550 | 2,938,646 | 3,000,000 | 2,895,670 | | 13,351 | | | 2.967 | 3.563 | MON | 7,418 | 89,010 | 01/25/2017 | 08/15/2049 |
| 95000L-AZ-6 | WFCM 2016-C33 A4 SEQ | | | 4 | 1FM | 13,070,693 | 105.2650 | 12,894,987 | 12,250,000 | 12,787,549 | | (82,973) | | | 3.426 | 2.640 | MON | 34,974 | 419,685 | 06/28/2016 | 03/15/2059 |
| 95000L-BB-8 | WFCM 2016-C33 AS SUB | | | 4 | 1FM | 21,797,486 | 104.8430 | 22,017,030 | 21,000,000 | 21,518,790 | | (79,927) | | | 3.749 | 3.299 | 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 | 107.0820 | 1,606,223 | 1,500,000 | 1,571,013 | | (10,476) | | | 4.506 | 3.649 | MON | 5,633 | 67,590 | 01/25/2018 | 03/15/2059 |
| 95000P-AE-4 | WFCM 2016-C37 A5 SEQ | | | 4 | 1FM | 36,048,390 | 107.8870 | 37,760,580 | 35,000,000 | 35,750,661 | | (101,841) | | | 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 | 105.3330 | 52,666,740 | 50,000,000 | 50,332,174 | | (63,127) | | | 3.374 | 3.270 | MON | 140,583 | 1,687,000 | 03/22/2017 | 03/15/2050 |
| 95000T-BU-9 | WFCM 2017-RB1 AS SUB | | | 4 | 1FM | 19,767,230 | 105.3750 | 20,289,970 | 19,255,000 | 19,632,566 | | (49,098) | | | 3.757 | 3.450 | MON | 60,284 | 723,410 | 09/21/2018 | 03/15/2050 |
| 95000T-BX-3 | WFCM 2017-RB1 B SUB | | | 4 | 1FM | 16,478,992 | 106.0020 | 16,960,293 | 16,000,000 | 16,357,448 | | (45,574) | | | 4.039 | 3.689 | MON | 53,853 | 646,240 | 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-BY-1 | WFCM 2017-RB1 C SUB AFC | | | 4 | 1FM | 10,004,609 | 103.9070 | 10,650,438 | 10,250,000 | 10,038,261 | | 22,221 | | | 4.311 | 4.666 | MON | 36,823 | 441,878 | 11/15/2018 | 03/15/2050 |
| 95000X-AE-7 | WFCM 2017-C39 A4 SEQ | | | 4 | 1FM | 34,339,694 | 104.0490 | 35,376,616 | 34,000,000 | 34,255,485 | | (36,499) | | | 3.157 | 3.018 | 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 | 106.9630 | 64,177,866 | 60,000,000 | 61,462,404 | | (168,828) | | | 3.589 | 3.243 | 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 | 103.2270 | 2,580,684 | 2,500,000 | 2,499,321 | | (335) | | | 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 | 104.2140 | 32,566,872 | 31,250,000 | 31,490,324 | | (42,254) | | | 3.190 | 3.068 | 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 | 104.1980 | 22,923,637 | 22,000,000 | 22,507,313 | | (62,718) | | | 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 | 106.7360 | 41,466,990 | 38,850,000 | 39,562,787 | | (179,799) | | | 4.162 | 3.646 | 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 | 107.0520 | 12,846,184 | 12,000,000 | 12,144,673 | | (37,338) | | | 4.387 | 4.051 | 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 | 107.3650 | 3,220,936 | 3,000,000 | 3,093,644 | | (22,260) | | | 4.692 | 3.838 | MON | 11,729 | 142,804 | 06/14/2018 | 12/15/2046 |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO | | D | 4 | 6* | 395,081 | 25.0000 | 2,896,302 | 11,585,209 | 395,081 | | | | | 7.000 | 0.000 | FMAN | 76,591 | 395,081 | 11/27/2019 | 05/27/2036 |
| 22608S-AD-0 | CREST 2003 1A D2 MEZ CDO-CRE CDO | | D | 4 | 6FE | | 30.0000 | 292,804 | 976,013 | | | | | | 7.332 | 0.000 | FMAN | 6,560 | 106,882 | 09/30/2014 | 05/28/2038 |
| 46614K-AB-2 | JER 2005 1A B1 MEZ SEQ CDO-CRE CDO | | D | 4 | 6FE | | 7.5720 | 757,200 | 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 | | | | | | 10,195,592,300 | XXX | 10,534,703,968 | 10,148,983,922 | 10,136,940,941 | (1,282,629) | (13,240,447) | 5,040,626 | | XXX | XXX | XXX | 31,917,054 | 374,765,271 | XXX | XXX |
| 000367-AC-6 | AASET 2018-1A C SUB | | | 4 | 3FE | 2,090,739 | 99.9560 | 2,089,845 | 2,090,759 | 2,090,731 | | 1 | | | 6.413 | 6.500 | MON | 5,587 | 134,080 | 01/23/2018 | 01/16/2038 |
| 000398-AA-1 | POWER PARTNERS I-LLC-ABB LTD SR-SEC | | | 1 | 1 | 23,713,280 | 105.0890 | 24,920,049 | 23,713,280 | 23,713,280 | | | | | 3.750 | 3.780 | MON | 2,470 | 889,248 | 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 | 101.6810 | 71,176,938 | 70,000,000 | 70,000,000 | | | | | 2.845 | 2.845 | JD | 165,953 | 1,991,430 | 03/07/2012 | 03/01/2026 |
| 00123#-AA-6 | AFAH FDG-LLC SR-UNSEC | | | 4 | 1PL | 117,783,424 | 104.0010 | 122,495,939 | 117,783,424 | 117,783,424 | | | | | 4.750 | 4.779 | JAJO | 1,181,106 | 2,704,111 | 04/22/2019 | 12/29/2034 |
| 00182@-AA-6 | AMZN-ROMULUS-MI CTL PT TRUST-A | | | 4 | 1 | 56,377,128 | 101.0030 | 56,942,591 | 56,377,128 | 56,377,128 | | | | | 3.497 | 3.522 | MON | 5,476 | 1,971,508 | 12/01/2017 | 10/31/2038 |
| 00184*-AA-6 | AMZN-NORTH RANDALL-OH CTL PT T | | | 4 | 1 | 68,592,641 | 102.2730 | 70,151,752 | 68,592,641 | 68,592,641 | | | | | 3.610 | 3.637 | MON | 6,878 | 2,373,743 | 01/02/2018 | 03/31/2039 |
| 00184@-AA-4 | AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC | | | 4 | 1 | 26,297,660 | 107.3400 | 28,227,908 | 26,297,660 | 26,297,660 | | | | | 4.095 | 4.130 | MON | 2,991 | 1,032,188 | 09/17/2018 | 06/30/2039 |
| 00191#-AA-3 | AMZN-TUCSON AZ CTL PT TR SR-SEC | | | 4 | 1 | 29,308,374 | 108.0370 | 31,663,888 | 29,308,374 | 29,308,374 | | | | | 4.095 | 4.130 | MON | 3,334 | 1,250,185 | 10/16/2018 | 08/31/2039 |
| 00191@-AA-5 | AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC | | | 4 | 1 | 68,842,266 | 109.9700 | 75,705,840 | 68,842,266 | 68,842,266 | | | | | 4.233 | 4.271 | MON | 8,095 | 3,035,513 | 11/01/2018 | 09/30/2039 |
| 00193*-AA-5 | AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC | | | 4 | 1 | 71,982,238 | 110.1990 | 79,323,706 | 71,982,238 | 71,982,238 | | | | | 4.233 | 4.270 | MON | 8,464 | 3,047,007 | 11/01/2018 | 09/30/2039 |
| 00194@-AA-2 | APH FINANCE 1-LLC SR-UNSEC | | | | 1PL | 42,000,000 | 107.4650 | 45,135,300 | 42,000,000 | 42,000,000 | | | | | 4.770 | 4.770 | JAJO | 467,460 | 617,715 | 06/10/2019 | 07/07/2039 |
| 00201*-AA-5 | SER A-1 TR CTF ISSUED JUNE 201 SR-SEC | | | | 2 | 83,110,500 | 107.2790 | 89,160,113 | 83,110,500 | 83,110,500 | | | | | 4.150 | 4.186 | MON | 201,197 | 1,552,088 | 06/28/2019 | 06/30/2034 |
| 00225#-AA-3 | AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC | | | 4 | 1 | 27,556,969 | 107.2560 | 29,556,503 | 27,556,969 | 27,556,969 | | | | | 4.095 | 4.130 | MON | 3,135 | 1,128,458 | 11/16/2018 | 09/30/2039 |
| 00257#-AA-4 | HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC | | | 1 | 1 | 15,609,920 | 104.4720 | 16,307,995 | 15,609,920 | 15,609,920 | | | | | 3.750 | 3.779 | MON | 48,781 | 585,372 | 08/29/2012 | 08/01/2024 |
| 00392#-AA-0 | ABTEEN VENTURES-LLC SR-UNSEC | | | 4 | 1PL | 131,716,212 | 110.1170 | 145,041,942 | 131,716,212 | 131,716,212 | | | | | 3.930 | 3.962 | MON | 230,064 | 4,256,190 | 02/19/2019 | 08/15/2039 |
| 00436M-AA-3 | AALLC 2018-1 A SEQ | | | 4 | 1FE | 17,029,787 | 102.7420 | 17,501,083 | 17,034,090 | 17,030,235 | | 255 | | | 3.870 | 3.908 | MON | 53,104 | 659,219 | 06/13/2018 | 12/02/2033 |
| 00634G-AS-9 | ADMSO 2018-1 A SEQ | | | 4 | 1FE | 28,326,800 | 103.7210 | 29,381,685 | 28,327,652 | 28,326,823 | | 22 | | | 4.810 | 4.859 | MON | 60,558 | 1,362,560 | 10/19/2018 | 11/15/2048 |
| 00634G-AV-2 | ADMSO 2018-1 C SUB | | | 4 | 3FE | 9,999,773 | 104.0600 | 10,406,002 | 10,000,000 | 9,999,775 | | 4 | | | 7.356 | 7.470 | MON | 32,693 | 735,600 | 10/19/2018 | 11/15/2048 |
| 00707*-AA-4 | ADLER-TN-TX-NC SENIOR GROUND L SR-SEC | | | 4 | 1FE | 38,096,937 | 114.5720 | 43,648,422 | 38,096,937 | 38,096,937 | | | | | 4.610 | 4.655 | MON | 78,056 | 1,756,269 | 11/07/2017 | 10/15/2047 |
| 00793#-AA-5 | ADVOCATE CTL PT TRUST | | | 4 | 1 | 14,774,133 | 102.4840 | 15,141,122 | 14,774,133 | 14,774,133 | | | | | 3.725 | 3.754 | MON | 24,459 | 550,336 | 06/16/2017 | 07/15/2036 |
| 009098-A*-5 | AIR CARGO LOGISTICS FT WORTH T SR-SEC | | | 4 | 1 | 9,373,182 | 115.8280 | 10,856,769 | 9,373,182 | 9,373,182 | | | | | 4.494 | 4.536 | MON | 24,572 | 359,808 | 05/10/2019 | 11/10/2039 |
| 00938#-AA-1 | WALGREEN CO-BATON ROUGE SR-SEC | | | 1 | 2 | 1,916,314 | 119.4440 | 2,288,922 | 1,916,314 | 1,916,314 | | | | | 6.890 | 6.990 | MON | 5,868 | 132,034 | 08/13/2010 | 10/15/2032 |
| 01560#-AA-4 | ALGIERS R/E VENTURES LLC-WAG N SR-SEC | | | 1 | 2 | 2,260,798 | 121.0070 | 2,735,723 | 2,260,798 | 2,260,798 | | | | | 6.930 | 7.031 | MON | 6,963 | 156,673 | 08/09/2010 | 03/15/2034 |
| 03765@-AA-5 | APOLLON ONE CORP-WAG CHARLESTO SR-SEC | | | 1 | 2 | 3,591,331 | 119.2840 | 4,283,883 | 3,591,331 | 3,591,331 | | | | | 6.650 | 6.743 | MON | 10,614 | 238,824 | 07/28/2010 | 09/15/2034 |
| 03766E-AB-3 | AASET 2016-2 A SEQ | | | 4 | 1FE | 3,558,650 | 100.1500 | 3,564,108 | 3,558,759 | 3,558,654 | | 4 | | | 4.212 | 4.251 | MON | 6,662 | 149,895 | 10/28/2016 | 11/15/2041 |
| 037680-AB-1 | AEPWV 2013-1 A2 SEQ | | | 4 | 1FE | 41,905,258 | 107.2350 | 44,786,673 | 41,765,000 | 41,868,160 | | (12,210) | | | 3.772 | 3.724 | 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 | 72,117,005 | 110.2240 | 79,094,774 | 71,758,214 | 72,058,121 | | (28,564) | | | 4.140 | 4.108 | MON | 132,035 | 2,970,790 | 12/05/2017 | 06/15/2028 |
| 03789X-AD-0 | DIN 2019-1A A2I SEQ | | | 4 | 2FE | 11,750,000 | 101.3760 | 11,911,680 | 11,750,000 | 11,750,000 | | | | | 4.194 | 4.216 | MJSD | 35,591 | 246,398 | 05/28/2019 | 06/07/2049 |
| 03789X-AE-8 | DIN 2019-1A A2II SUB | | | 4 | 2FE | 24,220,000 | 102.5490 | 24,837,368 | 24,220,000 | 24,220,000 | | | | | 4.723 | 4.751 | MJSD | 82,616 | 571,955 | 05/28/2019 | 06/07/2049 |
| 05377R-CF-9 | AESOP 2016-1A B SUB | | | 4 | 1FE | 8,999,967 | 101.4580 | 9,131,244 | 9,000,000 | 8,999,973 | | 7 | | | 3.780 | 3.810 | MON | 10,395 | 340,200 | 03/22/2016 | 06/20/2022 |
| 05377R-CH-5 | AESOP 2016-1A C SUB | | | 4 | 2FE | 4,998,082 | 101.9900 | 5,099,514 | 5,000,000 | 4,999,233 | | 291 | | | 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 | 101.0370 | 7,325,204 | 7,250,000 | 7,249,420 | | 251 | | | 3.360 | 3.389 | MON | 7,443 | 243,600 | 05/24/2016 | 11/20/2022 |
| 05377R-CP-7 | AESOP 2016-2A C SUB | | | 4 | 2FE | 3,498,518 | 102.7460 | 3,596,105 | 3,500,000 | 3,499,429 | | 241 | | | 4.830 | 4.889 | MON | 5,165 | 169,050 | 05/24/2016 | 11/20/2022 |
| 05377R-CQ-5 | AESOP 2017-1A A SEQ | | | 4 | 1FE | 17,997,124 | 101.6710 | 18,300,803 | 18,000,000 | 17,998,393 | | 408 | | | 3.070 | 3.093 | MON | 16,885 | 552,581 | 03/08/2017 | 09/20/2023 |
| 05377R-CU-6 | AESOP 2017-2A A SEQ | | | 4 | 1FE | 21,245,487 | 101.6930 | 21,609,724 | 21,250,000 | 21,247,094 | | 772 | | | 2.970 | 2.993 | MON | 19,284 | 631,125 | 12/05/2017 | 03/20/2024 |
| 05377R-CY-8 | AESOP 2018-1A A SEQ | | | 4 | 1FE | 23,994,062 | 103.8720 | 24,929,342 | 24,000,000 | 23,995,809 | | 1,090 | | | 3.700 | 3.734 | MON | 27,133 | 888,000 | 04/24/2018 | 09/20/2024 |
| 05377R-DC-5 | AESOP 2018-2A A SEQ | | | 4 | 1FE | 19,994,934 | 105.5570 | 21,111,424 | 20,000,000 | 19,995,411 | | 818 | | | 4.000 | 4.040 | MON | 24,444 | 800,000 | 10/17/2018 | 03/20/2025 |
| 05551C-AA-3 | BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC | | | | 1FE | 136,448,866 | 101.4130 | 141,978,381 | 140,000,000 | 136,448,866 | | | | | 3.500 | 0.000 | JAJO | 762,222 | | 11/05/2019 | 01/07/2030 |
| 05566S-AA-1 | BURLINGTN NO SF 05-3 TR PT CERTS | | | 1 | 1FE | 1,157,700 | 101.8190 | 1,166,402 | 1,145,565 | 1,147,315 | | (1,007) | | | 4.830 | 4.628 | JJ | 25,514 | 56,706 | 07/15/2019 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTN NO SF 05-4 TR PT CERTS | | | 1 | 1FE | 200,628 | 104.2960 | 209,247 | 200,628 | 200,628 | | | | | 4.967 | 4.966 | AO | 2,491 | 9,965 | 08/06/2009 | 04/01/2023 |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1 P PT CERTS | | | 1 | 1FE | 4,384,570 | 108.9550 | 4,748,908 | 4,358,598 | 4,367,710 | | (2,084) | | | 5.996 | 5.891 | AO | 65,335 | 261,342 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 05584@-AA-9 | BGS HUNTSVILLE 2016 CTL PT TRU | | | 4 | 1PL | 55,641,979 | 98.1680 | 54,622,618 | 55,641,979 | 55,641,979 | | | | | 3.470 | 3.495 | MON | 85,812 | 1,930,776 | 05/15/2017 | 08/15/2035 |
| 05584A-AA-8 | HGVGI 2017-1A A SEQ | | | 4 | 1FE | 4,046,722 | 100.0640 | 4,050,336 | 4,047,747 | 4,046,986 | | 78 | | | 2.940 | 2.965 | MON | 1,983 | 119,004 | 04/04/2017 | 05/25/2029 |
| 05584A-AB-6 | HGVGI 2017-1A B SUB | | | 4 | 2FE | 1,337,364 | 99.6450 | 1,332,804 | 1,337,555 | 1,337,414 | | 14 | | | 3.240 | 3.266 | MON | 722 | 43,337 | 04/04/2017 | 05/25/2029 |
| 05587*-AA-8 | FEDEX CTL PT TRUST-SER 2017A-F | | | 4 | 1PL | 24,015,470 | 102.1610 | 24,534,445 | 24,015,470 | 24,015,470 | | | | | 4.260 | 4.298 | MON | 45,469 | 1,023,059 | 09/15/2017 | 03/15/2037 |
| 05595#-AA-4 | BSIP LDAC ISSUER-LLC SR-UNSEC | | | 4 | 2PL | 99,000,000 | 119.9620 | 118,762,380 | 99,000,000 | 99,000,000 | | | | | 5.240 | 5.240 | MON | 14,410 | 4,380,637 | 02/27/2019 | 02/28/2034 |
| 05595#-AB-2 | BSIP LDAC ISSUER-LLC SR-UNSEC | | | | 2PL | 15,741,000 | 111.9840 | 17,627,401 | 15,741,000 | 15,741,000 | | | | | 4.590 | 4.590 | MON | 2,007 | 305,061 | 07/29/2019 | 07/31/2034 |
| 05606*-AB-3 | BD DALLAS TX LANDLORD-LLC-BBA SR-SEC | | | 1 | 3 | 17,868,519 | 94.7820 | 17,602,780 | 18,571,860 | 18,007,391 | | 31,536 | | | 4.425 | 4.886 | MON | 2,283 | 821,805 | 08/31/2015 | 01/31/2036 |
| 05606*-AC-1 | BD DALLAS TX LANDLORD-LLC-BBA SR | | | 1 | 3 | 5,202,603 | 95.9920 | 4,994,083 | 5,202,603 | 5,202,603 | | | | | 4.600 | 4.644 | MON | 665 | 239,320 | 08/31/2015 | 01/31/2036 |
| 05607B-AA-9 | BXGNT 2017-A A SEQ | | | 4 | 1FE | 6,522,927 | 99.8190 | 6,511,294 | 6,523,082 | 6,522,958 | | 9 | | | 2.950 | 2.969 | MON | 15,501 | 192,431 | 05/24/2017 | 10/04/2032 |
| 05607B-AB-7 | BXGNT 2017-A B SUB | | | 4 | 2FE | 1,630,555 | 100.3710 | 1,636,698 | 1,630,651 | 1,630,574 | | 6 | | | 3.590 | 3.618 | MON | 4,716 | 58,540 | 05/24/2017 | 10/04/2032 |
| 05607U-AC-3 | BXGNT 2018-A C SUB | | | 4 | 2FE | 5,267,806 | 102.7020 | 5,411,227 | 5,268,868 | 5,267,887 | | 63 | | | 4.440 | 4.486 | MON | 18,845 | 233,938 | 10/16/2018 | 02/02/2034 |
| 08860@-AA-8 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC | | | 1 | 2 | 2,473,861 | 111.1830 | 2,750,513 | 2,473,861 | 2,473,861 | | | | | 5.697 | 5.765 | MON | 6,264 | 140,936 | 03/14/2007 | 12/15/2031 |
| 08862@-AA-6 | WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC | | | 1 | 2 | 3,062,426 | 113.3960 | 3,454,312 | 3,046,238 | 3,054,961 | | (706) | | | 6.210 | 6.229 | MON | 8,408 | 189,171 | 11/16/2007 | 09/15/2030 |
| 08864#-AA-2 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC | | | 1 | 2 | 2,775,353 | 116.2270 | 3,225,710 | 2,775,353 | 2,775,353 | | | | | 6.320 | 6.404 | MON | 7,796 | 175,402 | 11/19/2008 | 10/15/2033 |
| 08866#-AA-0 | WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC | | | 1 | 2 | 3,228,982 | 118.8180 | 3,836,612 | 3,228,982 | 3,228,982 | | | | | 6.660 | 6.753 | MON | 9,558 | 215,050 | 05/21/2009 | 01/15/2034 |
| 08866@-AA-2 | WELLS FARGO BK-N.A. SR-SEC | | | 1 | 2 | 3,430,164 | 119.1900 | 4,088,413 | 3,430,164 | 3,430,164 | | | | | 6.720 | 6.815 | MON | 10,245 | 230,507 | 06/05/2009 | 12/15/2033 |
| 08867@-AA-1 | WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC | | | 1 | 2 | 3,194,650 | 118.2800 | 3,778,632 | 3,194,650 | 3,194,650 | | | | | 6.570 | 6.661 | MON | 9,328 | 209,889 | 06/04/2009 | 03/15/2034 |
| 08868#-AA-8 | WELLS FARGO BK NW-FAYETTEVILLE SR-SEC | | | 1 | 2 | 4,074,165 | 119.8600 | 4,883,294 | 4,074,165 | 4,074,165 | | | | | 6.850 | 6.949 | MON | 12,404 | 279,080 | 07/09/2009 | 08/15/2033 |
| 08868*-AA-2 | BGS CTL PT TRUST-WAG BATESVILL SR-SEC | | | 1 | 2 | 5,364,364 | 120.3290 | 6,454,885 | 5,364,364 | 5,364,364 | | | | | 6.850 | 6.949 | MON | 16,332 | 367,459 | 08/11/2009 | 03/15/2034 |
| 08877@-AA-9 | BGS CTL PT TRUST SER 2010-DC SR-SEC | | | 1 | 1 | 21,752,726 | 121.7650 | 26,487,207 | 21,752,726 | 21,752,726 | | | | | 6.489 | 6.577 | MON | 62,732 | 1,411,469 | 05/14/2010 | 06/15/2032 |
| 08878@-AA-8 | BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC | | | 1 | 2 | 2,982,480 | 119.6520 | 3,568,597 | 2,982,480 | 2,982,480 | | | | | 6.820 | 6.918 | MON | 9,040 | 203,405 | 06/11/2010 | 07/15/2033 |
| 08882*-AA-4 | BGS CTL PT-CVS EVANSVILLE SR-SEC | | | 1 | 2 | 3,057,010 | 115.6500 | 3,535,432 | 3,057,010 | 3,057,010 | | | | | 6.043 | 6.120 | MON | 8,210 | 184,735 | 08/10/2011 | 01/15/2037 |
| 08886*-AA-0 | BGS CTL PT TR SER 2012-DC SR-SEC | | | 1 | 1 | 3,954,081 | 105.6580 | 4,177,803 | 3,954,081 | 3,954,081 | | | | | 3.983 | 4.016 | MON | 7,000 | 157,492 | 05/21/2012 | 06/15/2032 |
| 09056#-AA-8 | TERRA FDG-BIO MED-UW-LLC UNIVERSITY OF WASHINGTON | | | 4 | 1PL | 150,500,000 | 110.3850 | 166,129,425 | 150,500,000 | 150,500,000 | | | | | 3.875 | 3.906 | MON | 259,194 | 5,831,875 | 08/31/2016 | 09/15/2061 |
| 09702#-AA-6 | BOEING-MANASSAS AMD COLUMBUS C SR-SEC | | | 1 | 1 | 34,511,892 | 108.1020 | 37,308,046 | 34,511,892 | 34,511,892 | | | | | 4.203 | 4.240 | MON | 64,468 | 684,975 | 06/25/2019 | 03/15/2043 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS | | | 4 | 1FE | 9,149,654 | 105.8800 | 9,687,607 | 9,149,654 | 9,149,654 | | | | | 3.800 | 3.818 | MJSD | 10,624 | 347,687 | 03/14/2018 | 09/20/2031 |
| 11126@-AA-2 | BROAD RIDGE PARTNERS-LP-STATE SR-SEC | | | 1 | 1 | 6,971,180 | 122.3330 | 8,528,054 | 6,971,180 | 6,971,180 | | | | | 7.550 | 7.670 | MON | 43,860 | 526,400 | 12/31/2003 | 01/01/2030 |
| 11700*-AA-8 | BRUNSWICK & GLYNN COUNTY DEV. SR-SEC | | | 1 | 1 | 21,990,940 | 106.7910 | 23,484,344 | 21,990,940 | 21,990,940 | | | | | 4.253 | 4.291 | MON | 54,558 | 935,275 | 05/08/2014 | 07/10/2035 |
| 12200B-AA-6 | BURLINGTN NO SF 04-1 TR PT CERTS | | | 4 | 1FE | 59,060 | 100.9980 | 59,844 | 59,252 | 59,237 | | 12 | | | 4.575 | 4.644 | JJ | 1,250 | 2,711 | 06/24/2009 | 01/15/2021 |
| 12479R-AB-3 | CAUTO 2014-1A A SEQ | | | 4 | 1FE | 28,703,641 | 99.8000 | 28,663,544 | 28,720,908 | 28,716,985 | | 1,674 | | | 3.660 | 3.698 | MON | 46,719 | 1,073,188 | 10/10/2014 | 10/15/2044 |
| 12479R-AD-9 | CAUTO 2017-1A A1 SEQ | | | 4 | 1FE | 33,096,791 | 100.7270 | 33,346,920 | 33,106,389 | 33,101,853 | | 1,888 | | | 3.870 | 3.913 | MON | 56,943 | 1,277,658 | 03/30/2017 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 2017-1A A2 SEQ | | | 4 | 1FE | 42,559,421 | 101.2250 | 43,086,838 | 42,565,357 | 42,561,576 | | 826 | | | 4.180 | 4.221 | MON | 79,077 | 1,774,290 | 03/30/2017 | 04/15/2047 |
| 12495@-AA-3 | CCD-PR-NO 1-LLC-CVS DORADO SR-SEC | SD | | 1 | 2 | 10,223,831 | 121.1830 | 12,274,429 | 10,128,838 | 10,196,289 | | (3,312) | | | 6.650 | 6.640 | MON | 29,936 | 673,568 | 08/10/2010 | 01/15/2036 |
| 12496@-AA-2 | CBD GROUND LEASE TRUST-2013D-N SR-SEC | | | 1 | 1FE | 43,438,386 | 119.3120 | 51,827,207 | 43,438,386 | 43,438,386 | | | | | 4.990 | 5.042 | MON | 96,337 | 2,167,575 | 12/27/2013 | 05/15/2044 |
| 12498#-AA-8 | CBD GROUND LEASE TRUST-2014A-C SR-SEC | | | 1 | 1PL | 9,945,414 | 113.8140 | 11,319,273 | 9,945,414 | 9,945,414 | | | | | 4.640 | 4.685 | MON | 20,510 | 461,467 | 05/15/2014 | 01/15/2044 |
| 12498@-AA-0 | CBD GROUND LEASE TRUST 2014B-L SR-SEC | | | 1 | 1PL | 22,219,167 | 110.5380 | 24,560,623 | 22,219,167 | 22,219,167 | | | | | 4.310 | 4.349 | MON | 42,562 | 957,646 | 06/19/2014 | 08/15/2043 |
| 12502@-AA-4 | CC-WRIGHTSTOWN WI LLC-CCE SR-SEC | | | 1 | 2 | 2,014,281 | 104.6550 | 2,108,046 | 2,014,281 | 2,014,281 | | | | | 5.620 | 5.686 | MON | 6,603 | 113,203 | 06/05/2003 | 02/28/2022 |
| 12502Y-AP-8 | CCRIN 2012-CA C SEQ | | | 4 | 1FE | 10,702,381 | 100.9610 | 10,805,214 | 10,702,381 | 10,702,381 | | | | | 4.750 | 4.797 | MON | 29,655 | 508,363 | 04/21/2016 | 07/10/2022 |
| 12503#-AA-1 | CC-TAMPA FL-LLC-CCE SR-SEC | | | 1 | 2 | 3,734,507 | 106.1910 | 3,965,710 | 3,734,507 | 3,734,507 | | | | | 5.115 | 5.170 | MON | 11,143 | 191,020 | 10/31/2003 | 06/30/2023 |
| 12504@-AA-2 | CBD GROUND LEASE TRUST-WAKE FO SR-SEC | | | 1 | 1PL | 19,590,260 | 112.4120 | 22,021,804 | 19,590,260 | 19,590,260 | | | | | 4.280 | 4.318 | MON | 37,265 | 838,463 | 06/28/2013 | 06/15/2042 |
| 12536#-AA-2 | CGPC PT TRUST-WAG $30 RBS SR-SEC | | | 1 | 2 | 21,118,947 | 116.9120 | 24,690,584 | 21,118,947 | 21,118,947 | | | | | 6.590 | 6.681 | MON | 115,978 | 1,391,739 | 08/05/2009 | 11/01/2032 |
| 12537#-AA-1 | CGA SER 2009-CLT-4-GE 2009-SR-SEC | | | 4 | 1 | 43,265,635 | 107.3940 | 46,464,697 | 43,265,635 | 43,265,635 | | | | | 5.650 | 5.717 | MON | 142,596 | 2,444,508 | 12/11/2009 | 12/10/2023 |
| 12538#-AA-0 | CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC | | | 1 | 2 | 56,365,583 | 103.7390 | 58,473,092 | 56,365,583 | 56,365,583 | | | | | 4.300 | 4.339 | MON | 141,384 | 2,423,720 | 12/31/2012 | 01/31/2030 |
| 12538*-AA-4 | CGA CREDIT LEASE BKD TRUST-ELI SR-SEC | | | 1 | 1 | 32,653,918 | 101.6750 | 33,200,871 | 32,653,918 | 32,653,918 | | | | | 3.300 | 3.323 | MON | 62,859 | 1,077,579 | 01/11/2013 | 07/31/2027 |
| 12539#-AA-9 | CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC | | | 1 | 1 | 104,183,490 | 113.3770 | 118,120,115 | 104,183,490 | 104,183,490 | | | | | 4.823 | 4.872 | MON | 293,112 | 5,024,770 | 12/20/2013 | 04/10/2041 |
| 12539*-AA-3 | CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC | | | 1 | 2 | 39,096,362 | 100.2230 | 39,183,547 | 39,096,362 | 39,096,362 | | | | | 4.270 | 4.308 | MON | 120,569 | 1,669,414 | 08/15/2013 | 08/15/2033 |
| 12540#-AA-6 | CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC | | | 4 | 1 | 9,182,006 | 109.8770 | 10,088,913 | 9,182,006 | 9,182,006 | | | | | 4.738 | 4.785 | MON | 25,378 | 435,043 | 12/31/2013 | 12/10/2033 |
| 12540@-AA-8 | CGA CAP CR LEASE-BKD PT TRUST- SR-SEC | | | 1 | 2 | 94,808,638 | 108.2660 | 102,645,520 | 94,808,638 | 94,808,638 | | | | | 4.700 | 4.746 | MON | 259,934 | 4,456,006 | 10/15/2013 | 07/10/2040 |
| 12555#-AA-8 | STATE OF CALIFORNIA-CHP MOJAVE SR-SEC | | | 1 | 1 | 9,680,197 | 116.8260 | 11,308,987 | 9,680,197 | 9,680,197 | | | | | 5.600 | 5.666 | MON | 22,587 | 542,091 | 07/16/2014 | 08/16/2033 |
| 12555@-AA-0 | CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC | | | 1 | 1 | 19,733,745 | 116.1600 | 22,922,718 | 19,733,745 | 19,733,745 | | | | | 5.060 | 5.114 | MON | 58,247 | 998,527 | 09/25/2014 | 10/10/2038 |
| 12556*-AA-1 | STATE OF CALIFORNIA-CHP GRASS SR-SEC | | | 2 | 1 | 9,895,390 | 108.2890 | 10,715,619 | 9,895,390 | 9,895,390 | | | | | 4.270 | 4.308 | MON | 18,779 | 422,533 | 11/17/2014 | 03/15/2033 |
| 12557#-AA-6 | STATE OF CALIFORNIA-CHP STOCKT SR-SEC | | | 1 | 1 | 28,264,446 | 109.4000 | 30,921,304 | 28,264,446 | 28,264,446 | | | | | 4.310 | 4.349 | MON | 54,142 | 1,218,198 | 01/04/2016 | 03/15/2036 |
| 12558#-AA-5 | CHP LEASE-BKD PT TR-CHPS HQ SR-SEC | | | 4 | 1 | 50,540,914 | 108.4890 | 54,831,332 | 50,540,914 | 50,540,914 | | | | | 3.970 | 4.003 | MON | 89,177 | 1,985,414 | 12/14/2015 | 10/15/2029 |
| 12558@-AA-7 | CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P | | | 4 | 1 | 156,860,355 | 109.4720 | 171,718,168 | 156,860,355 | 156,860,355 | | | | | 3.605 | 3.632 | MON | 329,864 | 5,654,816 | 08/31/2015 | 09/10/2035 |
| 12563L-AE-7 | CLIF 2017-1A A SEQ | | | 4 | 1FE | 12,298,673 | 99.2790 | 12,211,328 | 12,300,057 | 12,298,743 | | 34 | | | 3.620 | 3.649 | MON | 16,079 | 445,262 | 05/24/2017 | 05/18/2042 |
| 12585#-AA-2 | CGA CAPITAL LEASE-BKD TRUST-BE | | | 4 | 1 | 23,082,436 | 106.8900 | 24,672,816 | 23,082,436 | 23,082,436 | | | | | 4.226 | 4.263 | MON | 56,902 | 975,464 | 11/01/2016 | 10/10/2041 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 12586*-AA-5 | CGA CAPITAL TRUST LEASE BACKED | | | 4 | 1 | 73,069,303 | 101.7260 | 74,330,479 | 73,069,303 | 73,069,303 | | | | | 3.379 | 3.403 | MON | 144,026 | 2,469,012 | 01/03/2017 | 12/10/2036 |
| 12594*-AA-5 | CGA CAPITAL CREDIT LEASE-BKD P | | | 4 | 1 | 21,891,944 | 103.5450 | 22,668,014 | 21,891,944 | 21,891,944 | | | | | 3.577 | 3.604 | MON | 45,679 | 783,075 | 09/12/2017 | 08/10/2032 |
| 12595*-AA-0 | BNSF CGA CAPITAL CREDIT LEASE | | | 4 | 1 | 56,081,550 | 110.8250 | 62,152,378 | 56,081,550 | 56,081,550 | | | | | 4.400 | 4.441 | MON | 178,215 | 2,467,588 | 04/28/2017 | 04/05/2050 |
| 12597*-AA-2 | CGA CAPITAL CREDIT LEASE-STATE SR-SEC | | | 4 | 1 | 18,471,222 | 104.6470 | 19,329,579 | 18,471,222 | 18,471,222 | | | | | 4.102 | 4.137 | MON | 44,199 | 757,690 | 12/01/2017 | 12/10/2026 |
| 12598*-AA-1 | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC | | | 4 | 1PL | 175,240,818 | 111.0430 | 193,624,539 | 174,368,973 | 175,158,906 | | (37,356) | | | 4.476 | 4.457 | MON | 455,277 | 7,582,815 | 02/27/2018 | 08/10/2038 |
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER | | | | 2 | 29,782,801 | 109.2420 | 32,535,327 | 29,782,801 | 29,782,801 | | | | | 4.974 | 5.026 | MON | 86,415 | 1,571,162 | 11/10/2019 | 07/30/2040 |
| 12602*-AA-5 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC | | | | 1PL | 171,000,000 | 105.1060 | 179,731,260 | 171,000,000 | 171,000,000 | | | | | 3.829 | 3.829 | MON | 472,882 | 6,547,589 | 08/03/2018 | 08/05/2023 |
| 12605*-AA-2 | CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC | | | 4 | 1 | 25,050,725 | 107.3000 | 26,879,428 | 25,050,725 | 25,050,725 | | | | | 3.967 | 4.000 | MON | 57,969 | 837,036 | 02/07/2019 | 02/10/2029 |
| 12607#-AA-6 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC | | | 4 | 2 | 17,373,681 | 108.8260 | 18,907,082 | 17,373,681 | 17,373,681 | | | | | 4.900 | 4.950 | MON | 49,660 | 449,303 | 05/30/2019 | 11/30/2043 |
| 12609*-AA-8 | BARNARD COLLEGE CREDIT LEASE- SR-SEC | | | 4 | 1 | 51,933,776 | 108.1850 | 56,184,556 | 51,933,776 | 51,933,776 | | | | | 3.793 | 3.823 | MON | 114,908 | 886,431 | 06/28/2019 | 06/10/2058 |
| 12609@-AA-6 | BARNARD ADD-ON CGA CAPITAL CR SR-SEC | | | 4 | 1Z | 7,126,548 | 105.3980 | 7,511,239 | 7,126,548 | 7,126,548 | | | | | 4.611 | 4.656 | MON | 19,169 | 97,250 | 12/10/2019 | 06/10/2058 |
| 126410-LM-9 | CSX TRANSPORTATION INC SR SEC | | | 1 | 1FE | 2,338,297 | 108.8630 | 2,545,529 | 2,338,297 | 2,338,297 | | | | | 6.251 | 6.250 | JJ | 67,399 | 146,167 | 12/10/2007 | 01/15/2023 |
| 12649#-AA-6 | CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC | | | 1 | 1 | 30,207,993 | 119.2390 | 36,019,708 | 30,207,993 | 30,207,993 | | | | | 6.275 | 6.358 | MON | 84,247 | 1,895,551 | 07/30/2009 | 07/15/2030 |
| 1264K#-AA-3 | CTL PT TRUST SER 2013-TD BK NA SR-SEC | | | 1 | 1 | 3,433,457 | 109.5990 | 3,763,034 | 3,433,457 | 3,433,457 | | | | | 4.090 | 4.125 | MON | 6,241 | 140,428 | 08/01/2013 | 01/15/2034 |
| 1264K@-AA-5 | CTL PT TR SER 2017-CUMMINS SR-SEC | | | 4 | 1 | 20,790,382 | 105.3890 | 21,910,776 | 20,790,382 | 20,790,382 | | | | | 3.808 | 3.838 | MON | 35,187 | 791,698 | 11/22/2017 | 08/15/2037 |
| 12652*-AA-4 | CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC | | | 1 | 1Z | 17,174,681 | 116.5210 | 20,012,110 | 17,174,681 | 17,174,681 | | | | | 6.365 | 6.450 | MON | 48,585 | 1,093,168 | 03/18/2010 | 08/15/2029 |
| 12654@-AA-0 | WELLS FARGO BK NW NA-DEUTSCHE SR-SEC | | | 1 | 2 | 58,617,523 | 107.0810 | 62,768,230 | 58,617,523 | 58,617,523 | | | | | 4.910 | 4.961 | MON | 127,916 | 2,878,120 | 12/13/2010 | 03/15/2026 |
| 12655#-AA-7 | CTL PT TRUST-GSA ERIE 2011-SR-SEC | | | 1 | 1 | 2,820,949 | 106.1680 | 2,994,945 | 2,820,949 | 2,820,949 | | | | | 4.500 | 4.542 | MON | 5,642 | 126,943 | 02/04/2011 | 05/15/2025 |
| 12656@-AA-8 | CTL PT TRUST SER 2011-VA BEND SR-SEC | | | 1 | 1 | 9,452,847 | 118.0190 | 11,045,699 | 9,359,255 | 9,427,748 | | (3,420) | | | 4.320 | 4.271 | MON | 17,970 | 404,319 | 12/29/2011 | 10/15/2032 |
| 12657*-AA-9 | CTL PT TRUST-VA PARMA 2012-SR-SEC | | | 1 | 1 | 19,676,376 | 118.8890 | 23,393,046 | 19,676,376 | 19,676,376 | | | | | 5.000 | 5.052 | MON | 35,527 | 983,819 | 05/22/2012 | 01/18/2032 |
| 12665#-AA-5 | WELLS FARGO BK NW-NA-CVS SR-SEC | | | 1 | 2 | 4,098,580 | 104.9520 | 4,301,542 | 4,098,580 | 4,098,580 | | | | | 5.634 | 5.701 | MON | 13,470 | 228,711 | 12/06/2005 | 12/10/2027 |
| 126650-AQ-3 | PT TRUST-CVS 144A SECONDARY SR-SEC | | | 1 | 2FE | 6,924,016 | 107.0220 | 7,406,863 | 6,920,902 | 6,921,964 | | (164) | | | 5.789 | 5.854 | MON | 23,371 | 400,651 | 11/02/2005 | 01/10/2026 |
| 126650-BA-7 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC | | | 1 | 2 | 3,055,056 | 107.2030 | 3,400,735 | 3,172,238 | 3,112,291 | | 6,929 | | | 5.411 | 6.014 | MON | 10,013 | 171,650 | 11/23/2010 | 10/10/2027 |
| 126650-BP-4 | CVS PASS-THROUGH TRUST PT CERTS | | | 1 | 2FE | 16,381,315 | 111.6150 | 18,314,046 | 16,408,254 | 16,393,967 | | 1,389 | | | 6.036 | 6.134 | MON | 57,773 | 990,402 | 03/27/2008 | 12/10/2028 |
| 12666*-AA-8 | CVS LEASE-BKD TRUST 2006 B SR-SEC | | | 1 | 2 | 36,477,001 | 111.6970 | 40,743,716 | 36,477,001 | 36,477,001 | | | | | 6.323 | 6.407 | MON | 134,542 | 2,306,441 | 12/20/2006 | 01/10/2029 |
| 12666@-AA-6 | CVS LEASE-BKD PT CERT SER 2007 SR-SEC | | | 1 | 2 | 3,147,216 | 109.8200 | 3,456,272 | 3,147,216 | 3,147,216 | | | | | 6.212 | 6.293 | MON | 11,404 | 195,505 | 03/30/2007 | 03/10/2028 |
| 12668*-AA-6 | CVS LEASE BKD PT CTF SER 2008B SR-SEC | | | 1 | 2 | 5,852,733 | 129.6780 | 7,589,707 | 5,852,733 | 5,852,733 | | | | | 8.235 | 8.378 | MON | 21,421 | 481,973 | 09/05/2008 | 01/15/2034 |
| 12669*-AA-5 | WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | | | 1 | 2 | 61,398,515 | 119.1930 | 73,182,732 | 61,398,515 | 61,398,515 | | | | | 6.830 | 6.928 | MON | 244,622 | 4,193,519 | 09/21/2010 | 10/10/2032 |
| 12671*-AA-1 | CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC | | | 1 | 2 | 61,297,579 | 111.1870 | 68,154,939 | 61,297,579 | 61,297,579 | | | | | 5.500 | 5.563 | MON | 196,663 | 3,371,367 | 11/22/2011 | 12/10/2033 |
| 12682@-AA-6 | CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC | | | 1 | 1PL | 48,131,170 | 104.7900 | 50,436,653 | 48,131,170 | 48,131,170 | | | | | 3.854 | 3.885 | MON | 82,443 | 1,854,975 | 02/20/2015 | 09/15/2043 |
| 12695@-AA-1 | CTL PT TR SER 2016-UNM | | | 4 | 1Z | 32,583,345 | 103.7590 | 33,473,419 | 32,260,737 | 32,554,496 | | (8,529) | | | 3.770 | 3.719 | MON | 37,163 | 1,216,230 | 12/20/2016 | 07/20/2047 |
| 12696*-AA-8 | CTL PT TRUST-HSS | | | 4 | 1Z | 35,415,606 | 107.7030 | 37,772,060 | 35,070,574 | 35,387,319 | | (10,137) | | | 4.210 | 4.173 | MON | 65,621 | 1,476,471 | 09/23/2016 | 09/15/2047 |
| 12696@-AA-0 | CTL PT TR SER 2016-HUMC/SHU | | | 4 | 1 | 51,500,000 | 107.7710 | 53,885,500 | 50,000,000 | 51,279,143 | | (70,740) | | | 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 | 17,217,132 | 104.7690 | 18,038,217 | 17,217,132 | 17,217,132 | | | | | 4.606 | 4.651 | MON | 2,203 | 793,021 | 08/11/2017 | 08/31/2037 |
| 12700*-AA-2 | CTL PT TRUST-SER 2017-HOSPITAL | | | 4 | 1Z | 27,427,115 | 104.5500 | 28,675,049 | 27,427,115 | 27,427,115 | | | | | 4.050 | 4.084 | MON | 49,369 | 1,110,798 | 06/30/2017 | 07/15/2043 |
| 12700*-AA-6 | CTL PT TR SER 2016-SANDIA | | | 4 | 1 | 27,614,133 | 112.6940 | 31,119,471 | 27,614,133 | 27,614,133 | | | | | 4.500 | 4.542 | MON | 55,228 | 1,242,636 | 12/20/2016 | 08/15/2027 |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS | | | 4 | 1 | 31,153,237 | 116.7430 | 36,009,132 | 30,844,789 | 31,133,465 | | (7,339) | | | 4.960 | 4.925 | MON | 67,996 | 1,529,901 | 04/16/2018 | 05/15/2048 |
| 12701#-AB-9 | CRG ISSUER 2017-1 SR-UNSEC | | | | 1PL | 45,000,000 | 112.5230 | 50,635,350 | 45,000,000 | 45,000,000 | | | | | 5.300 | 5.335 | JAJO | 523,375 | 2,385,000 | 06/25/2018 | 07/10/2025 |
| 12701*-AA-5 | CVS ROCHESTER 2017 LEASE-BKD P | | | 4 | 2 | 3,846,146 | 105.1750 | 4,045,185 | 3,846,146 | 3,846,146 | | | | | 4.800 | 4.848 | MON | 8,205 | 184,615 | 08/28/2017 | 01/15/2042 |
| 12702*-AA-4 | CVS LEASE-BKD PT CTF SER 2017 | | | 4 | 2 | 36,565,404 | 100.9820 | 36,924,476 | 36,565,404 | 36,565,404 | | | | | 3.901 | 3.933 | MON | 83,208 | 1,426,416 | 09/27/2017 | 10/10/2039 |
| 12703#-AA-9 | CTL PT TR SER 2017-COUNTY OF R SR-SEC | | | 4 | 1Z | 195,298,677 | 110.9750 | 216,732,707 | 195,298,677 | 195,298,677 | | | | | 4.280 | 4.318 | MON | 371,501 | 8,358,783 | 11/22/2017 | 07/15/2045 |
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC | | | 4 | 1 | 25,858,514 | 105.1320 | 27,185,573 | 25,858,514 | 25,858,514 | | | | | 4.050 | 4.084 | MON | 46,545 | 1,036,495 | 06/04/2018 | 05/15/2045 |
| 12705*-AA-1 | CTL PT TR SER 2017-WEST VA UNI SR-SEC | | | 4 | 1 | 42,000,000 | 111.5860 | 46,866,120 | 42,000,000 | 42,000,000 | | | | | 4.450 | 4.491 | MON | 109,025 | 1,869,000 | 12/22/2017 | 07/10/2056 |
| 12705@-AA-9 | CNMC CTL LEASE-BKD PT TRUST-CH SR-SEC | | | 4 | 1PL | 23,295,941 | 103.0450 | 24,005,303 | 23,295,941 | 23,295,941 | | | | | 3.720 | 3.749 | MON | 38,516 | 866,609 | 02/02/2018 | 07/15/2039 |
| 12706#-AA-6 | CTL PT TRUST-SER 2018-PERRIS-R SR-SEC | | | 4 | 1 | 16,837,996 | 116.1780 | 19,562,047 | 16,837,996 | 16,837,996 | | | | | 4.720 | 4.767 | MON | 35,322 | 636,197 | 10/08/2019 | 04/15/2049 |
| 12707#-AA-5 | CTL PT TR SER 2018-MARSHALL UN SR-SEC | | | 4 | 1 | 57,055,163 | 124.6460 | 70,306,534 | 56,404,966 | 57,034,659 | | (13,428) | | | 5.090 | 5.062 | MON | 127,601 | 2,871,013 | 06/22/2018 | 07/15/2054 |
| 12708#-AA-4 | CTL 2018-12 TR-CHARTER COMMUNI SR-SEC | | | 4 | 2PL | 39,000,000 | 99.2380 | 38,702,820 | 39,000,000 | 39,000,000 | | | | | 5.550 | 5.615 | MON | 96,200 | 2,164,500 | 12/17/2018 | 07/15/2035 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE SR-SEC | | | 4 | 1 | 105,830,012 | 109.8000 | 116,201,353 | 105,830,012 | 105,830,012 | | | | | 4.008 | 4.028 | MJSD | 294,560 | 4,241,667 | 12/28/2017 | 12/28/2026 |
| 12709@-AA-5 | CTL PT TR SER 2018-INTL FLAVOR SR-SEC | | | 4 | 2 | 34,849,321 | 100.0750 | 34,875,458 | 34,849,321 | 34,849,321 | | | | | 4.430 | 4.470 | MON | 68,614 | 1,527,849 | 05/31/2018 | 05/15/2043 |
| 12710*-AA-4 | CTL PT TRUST SER 2018-WVU MORG SR-SEC | | | 4 | 1 | 24,893,953 | 128.9730 | 32,106,478 | 24,893,953 | 24,893,953 | | | | | 4.484 | 4.526 | MON | 49,611 | 1,116,245 | 12/03/2018 | 11/15/2048 |
| 12710@-AA-2 | CTL PT TR SER 2018-VA CHULA VI SR-SEC | | | 4 | 1 | 16,032,820 | 116.4580 | 18,671,501 | 16,032,820 | 16,032,820 | | | | | 4.560 | 4.604 | MON | 32,493 | 211,892 | 12/16/2019 | 05/15/2040 |
| 12714*-AA-0 | CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC | | | 4 | 1 | 18,643,000 | 127.7720 | 23,126,732 | 18,100,000 | 18,628,948 | | (14,052) | | | 4.678 | 4.484 | MON | 49,392 | 585,647 | 04/01/2019 | 04/10/2049 |
| 12715*-AA-9 | CTL PT TR SER 2019-HOME DEPOT SR-SEC | | | 4 | 1Z | 19,976,058 | 110.9610 | 22,165,634 | 19,976,058 | 19,976,058 | | | | | 4.050 | 4.084 | MON | 35,957 | 144,379 | 12/16/2019 | 04/30/2040 |
| 12715@-AA-7 | CTL PT TR SER 2019-HOME DEPT U SR-SEC | | | 4 | 1Z | 79,000,000 | 102.1790 | 80,721,410 | 79,000,000 | 79,000,000 | | | | | 4.310 | 4.349 | MON | 151,329 | 848,711 | 12/16/2019 | 07/31/2040 |
| 12716*-AA-8 | FEDEX BUFFALO TR CTF-FEDERAL SR-SEC | | | 4 | 2Z | 9,302,308 | 105.8600 | 9,847,423 | 9,302,308 | 9,302,308 | | | | | 4.000 | 4.034 | MON | 11,369 | 50,646 | 11/01/2019 | 11/20/2029 |
| 12716@-AA-6 | (LEHIGH VALLEY 2019) CTL PASS- | | | 4 | 1Z | 41,989,867 | 99.9880 | 41,984,828 | 41,989,867 | 41,989,867 | | | | | 3.570 | 3.597 | MON | 66,624 | 266,496 | 10/11/2019 | 05/15/2034 |
| 12717#-AA-3 | CHRISTIANA CARE HEALTH | | | 4 | 1Z | 60,000,000 | 100.0000 | 60,000,000 | 60,000,000 | 60,000,000 | | | | | 3.500 | 3.526 | MON | 35,000 | 280,000 | 11/07/2019 | 02/25/2040 |

# 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 |
| 12717@-AA-5 | CVS PORTFOLIO 2019 CVS LEASE- SR-SEC | | | 4 | 2PL | 30,388,952 | 96.8800 | 29,440,817 | 30,388,952 | 30,388,952 | | | | | 3.860 | 3.891 | MON | 68,426 | 172,694 | 10/17/2019 | 11/10/2041 |
| 12718#-AA-2 | LOWE'S HANOVER NJ CTL 2019-15 SR-SEC | | | 4 | 2Z | 14,250,000 | 100.0000 | 14,250,000 | 14,250,000 | 14,250,000 | | | | | 3.420 | 3.444 | MON | 14,891 | | 12/20/2019 | 08/21/2039 |
| 12718@-AA-4 | COSTCO BAYONNE NJ CTL 2019-16 SR-SEC | | | 4 | 1Z | 20,000,000 | 100.0000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | 3.330 | 3.353 | MON | 20,350 | | 12/20/2019 | 03/31/2044 |
| 12719*-AA-5 | STATE OF GEORGIA CTL PT TR SE SR-SEC | | | 4 | 1Z | 14,236,879 | 100.0000 | 14,236,879 | 14,236,879 | 14,236,879 | | | | | 3.550 | 3.576 | MON | 21,059 | | 12/17/2019 | 06/10/2034 |
| 12720#-AA-8 | EMORY 2019 SENIOR CGA CAP CR SR-SEC | | | 4 | 1Z | 28,140,000 | 100.5000 | 28,139,910 | 28,000,000 | 28,139,880 | | (120) | | | 3.175 | 3.171 | MON | 34,569 | | 12/17/2019 | 08/10/2052 |
| 12721*-AA-1 | EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC | | | 4 | 1Z | 5,164,468 | 100.0000 | 5,164,468 | 5,164,468 | 5,164,468 | | | | | 4.000 | 4.033 | MON | 8,034 | | 12/17/2019 | 08/10/2052 |
| 12722@-AA-8 | DUKE ENERGY CAROLINAS CGA CAP SR-SEC | | | 4 | 1Z | 35,147,581 | 100.0000 | 35,147,581 | 35,147,581 | 35,147,581 | | | | | 3.664 | 3.692 | MON | 28,618 | | 12/23/2019 | 12/31/2052 |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRM 10/17 TO 10/18 | | | 4 | 1 | 58,262,599 | 104.2100 | 60,715,349 | 58,262,498 | 58,272,501 | | (510) | | | 3.642 | 3.654 | MON | 94,308 | 2,121,920 | 06/29/2017 | 08/15/2037 |
| 14041N-FT-3 | CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A1 CLASS A1 | | | 4 | 1FE | 22,477,162 | 101.9940 | 22,438,658 | 22,000,000 | 22,460,050 | | (17,112) | | | 2.840 | 1.842 | MON | 27,769 | 52,067 | 11/27/2019 | 12/15/2024 |
| 144210-AA-8 | CAROLINAS HEALTHCARE PT TRUST- SR-SEC | | | 1 | 1 | 24,952,453 | 101.8830 | 25,422,308 | 24,952,453 | 24,952,453 | | | | | 3.835 | 3.866 | MON | 55,821 | 956,927 | 12/19/2012 | 08/10/2038 |
| 14575H-AA-6 | CAUTO 2016-1A A SEQ | | | 4 | 1FE | 23,593,614 | 103.9720 | 24,539,877 | 23,602,279 | 23,598,028 | | 1,281 | | | 4.550 | 4.605 | MON | 44,746 | 1,070,921 | 03/03/2016 | 02/15/2046 |
| 14841#-AA-8 | CASTLE & COOKE NCRC PROP 4-LLC SR-SEC | | | 1 | 1 | 20,858,410 | 113.5630 | 23,687,436 | 20,858,410 | 20,858,410 | | | | | 5.790 | 5.860 | MON | 70,449 | 1,207,702 | 10/10/2008 | 10/10/2028 |
| 14841@-AA-0 | CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC | | | 1 | 1 | 22,924,403 | 112.6770 | 25,830,529 | 22,924,403 | 22,924,403 | | | | | 5.675 | 5.743 | MON | 75,889 | 1,300,960 | 08/07/2008 | 07/10/2028 |
| 14855J-AB-1 | CLAST 2016-1 A SEQ | | | 4 | 1FE | 4,738,502 | 100.7500 | 4,775,439 | 4,739,890 | 4,738,655 | | 54 | | | 4.450 | 4.506 | MON | 9,374 | 210,925 | 08/01/2016 | 08/15/2041 |
| 15200M-AB-3 | CNP 2008-A A2 SEQ | | | 4 | 1FE | 1,668,360 | 100.1130 | 1,715,280 | 1,713,336 | 1,710,821 | | 1,234 | | | 5.234 | 6.954 | FA | 37,365 | 89,676 | 03/03/2008 | 02/01/2023 |
| 15200N-AC-9 | CNP 2009-1 A3 SEQ | | | 4 | 1FE | 70,533,696 | 103.0050 | 72,504,529 | 70,389,528 | 70,413,981 | | (6,462) | | | 4.243 | 4.216 | FA | 1,128,282 | 2,986,628 | 06/23/2011 | 08/15/2023 |
| 15200W-AC-9 | CNP 2012-1 A3 SEQ | | | 4 | 1FE | 172,893,480 | 102.3410 | 172,377,781 | 168,434,000 | 169,751,521 | | (378,137) | | | 3.028 | 2.735 | AO | 1,076,776 | 5,100,518 | 09/27/2013 | 10/15/2025 |
| 154051-H@-8 | CENTRAL MAINE POWER CO SR-SEC | | | 1 | 1 | 50,000,000 | 106.7310 | 53,365,500 | 50,000,000 | 50,000,000 | | | | | 4.200 | 4.200 | JJ | 1,213,333 | | 06/03/2019 | 06/03/2034 |
| 15722#-AA-9 | CGA LEASE-BKD PASS-NAT OILWELL SR-SEC | | | 1 | 2 | 1,550,703 | 99.5810 | 1,544,205 | 1,550,703 | 1,550,703 | | | | | 4.468 | 4.510 | MON | 4,042 | 69,285 | 10/10/2014 | 01/10/2041 |
| 15722*-AA-3 | CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC | | | 1 | 2 | 27,945,796 | 107.1670 | 29,948,671 | 27,945,796 | 27,945,796 | | | | | 4.835 | 4.883 | MON | 78,819 | 1,351,179 | 03/31/2014 | 01/10/2041 |
| 15723#-AA-8 | CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC | | | 2 | 1 | 125,155,726 | 112.7670 | 141,134,357 | 125,155,726 | 125,155,726 | | | | | 4.470 | 4.512 | MON | 326,344 | 5,594,461 | 03/26/2015 | 03/10/2045 |
| 15723@-AA-0 | CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC | | | 4 | 1 | 51,307,292 | 102.2640 | 52,468,889 | 51,307,292 | 51,307,292 | | | | | 3.400 | 3.424 | MON | 101,759 | 1,732,133 | 06/01/2015 | 05/10/2035 |
| 16877#-AA-0 | VA CHARLOTTE-CHILDRESS KLIEN-C SR | | | 4 | 1 | 47,525,650 | 109.0500 | 51,826,721 | 47,525,650 | 47,525,650 | | | | | 3.652 | 3.680 | MON | 125,352 | 1,735,637 | 01/05/2016 | 01/05/2036 |
| 17208@-AA-0 | CINCINNATI ICE LEASE BKD TRUST SR-SEC | | | 1 | 1 | 8,039,378 | 108.6400 | 8,733,980 | 8,039,378 | 8,039,378 | | | | | 3.750 | 3.779 | MON | 13,399 | 301,477 | 11/20/2013 | 10/15/2033 |
| 17305E-DT-9 | CCCIT 2007-A3 A3 SB | | | 4 | 1FE | 112,042,325 | 134.4440 | 127,358,763 | 94,730,000 | 103,541,952 | | (260,462) | | | 6.150 | 5.317 | 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 | 105.4630 | 163,467,898 | 155,000,000 | 155,095,718 | | (15,165) | | | 3.720 | 3.702 | 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 | 24,615,001 | 101.8190 | 25,062,748 | 24,615,001 | 24,615,001 | | | | | 5.740 | 5.809 | MON | 102,043 | 1,412,901 | 09/01/2010 | 12/05/2026 |
| 210717-AC-8 | CMRS 2014-A A3 SEQ | | | 4 | 1FE | 25,999,220 | 106.6370 | 27,725,584 | 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 | 1PL | 58,760,000 | 115.7290 | 68,002,360 | 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 | 46,910,809 | 113.2830 | 53,141,972 | 46,910,809 | 46,910,809 | | | | | 5.409 | 5.470 | MON | 211,450 | 2,537,406 | 10/02/2013 | 01/02/2040 |
| 22536#-AA-1 | CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC | | | 1 | 2 | 84,215,080 | 99.3020 | 83,627,259 | 84,215,080 | 84,215,080 | | | | | 3.967 | 4.000 | MON | 194,881 | 3,340,812 | 12/27/2012 | 12/10/2035 |
| 22545#-AA-0 | CREDIT WAREHOUSE REALTY LEASED SR-SEC | | | 1 | 2 | 17,985,759 | 111.9580 | 20,136,496 | 17,985,759 | 17,985,759 | | | | | 4.960 | 5.012 | MON | 52,039 | 892,094 | 11/01/2013 | 10/10/2033 |
| 22545@-AA-2 | CTL-BKD PT CGA CAP SER 2019-CT SR-SEC | | | 4 | 2Z | 20,475,820 | 101.9320 | 20,871,413 | 20,475,820 | 20,475,820 | | | | | 4.178 | 4.215 | MON | 49,903 | 304,170 | 08/02/2019 | 10/31/2039 |
| 22546@-AA-1 | ASCENSION HEALTH CREDIT TENAN SR-SEC | | | 4 | 1Z | 40,870,000 | 100.0000 | 40,870,000 | 40,870,000 | 40,870,000 | | | | | 2.981 | 3.000 | MON | 3,384 | | 12/30/2019 | 12/10/2029 |
| 22944#-AA-7 | THE BK OF NY SR-SEC | | | 1 | 1 | 6,318,449 | 119.7240 | 7,564,700 | 6,318,449 | 6,318,449 | | | | | 6.063 | 6.140 | MON | 11,705 | 383,087 | 10/27/2005 | 06/20/2035 |
| 22946#-AA-5 | CTL 2010-7 TR-OSF HEALTHCARE SR-SEC | | | 1 | 1 | 23,153,277 | 117.7260 | 27,257,427 | 23,153,277 | 23,153,277 | | | | | 6.200 | 6.281 | MON | 63,800 | 1,435,503 | 07/07/2011 | 03/15/2031 |
| 22951#-AA-7 | CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC | | | 1 | 1 | 43,020,149 | 113.6930 | 48,910,897 | 43,020,149 | 43,020,149 | | | | | 5.250 | 5.308 | MON | 100,380 | 2,258,453 | 12/23/2010 | 06/15/2032 |
| 22952#-AA-6 | GALAXY VENTURES LLC-STATE OF N SR-SEC | | | 1 | 1Z | 3,408,595 | 102.7810 | 3,503,388 | 3,408,595 | 3,408,595 | | | | | 4.500 | 4.526 | JAJO | 32,382 | 153,387 | 08/31/2011 | 04/15/2023 |
| 22953*-AA-9 | CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC | | | 1 | 1 | 11,394,001 | 108.0150 | 12,307,230 | 11,394,001 | 11,394,001 | | | | | 4.250 | 4.288 | MON | 21,522 | 484,245 | 06/12/2012 | 06/15/2031 |
| 22954*-AA-8 | CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC | | | 1 | 3 | 26,300,956 | 100.8840 | 26,533,456 | 26,300,956 | 26,300,956 | | | | | 3.970 | 4.003 | MON | 69,610 | 1,044,148 | 11/19/2012 | 12/14/2023 |
| 22955#-AA-3 | CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC | | | 1 | 1 | 26,884,600 | 108.5190 | 29,174,899 | 26,884,600 | 26,884,600 | | | | | 4.110 | 4.145 | MON | 49,109 | 1,104,957 | 12/27/2012 | 06/15/2043 |
| 22956#-AA-2 | LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | | | 1 | 2 | 6,612,785 | 108.3690 | 7,166,209 | 6,612,785 | 6,612,785 | | | | | 5.000 | 5.052 | MON | 14,695 | 330,639 | 04/05/2013 | 01/15/2039 |
| 22958#-AA-0 | CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC | | | 1 | 1 | 21,148,795 | 113.7810 | 24,063,311 | 21,148,795 | 21,148,795 | | | | | 4.500 | 4.542 | MON | 29,080 | 951,696 | 06/28/2013 | 04/20/2033 |
| 22959@-AA-1 | CTL PT TRUST CERTIFICATES-HOME SR-SEC | | | 1 | 1 | 5,366,851 | 111.9200 | 6,006,580 | 5,366,851 | 5,366,851 | | | | | 4.780 | 4.828 | MON | 11,402 | 256,536 | 11/04/2013 | 01/15/2034 |
| 22960@-AA-8 | CTL 2014-04 TRUST-TEXAS A&M SR-SEC | | | 1 | 1 | 8,844,758 | 113.0850 | 10,001,844 | 8,844,537 | 8,844,687 | | (10) | | | 4.615 | 4.659 | MON | 18,141 | 408,177 | 12/15/2014 | 11/15/2034 |
| 22961#-AA-5 | CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC | | | 1 | 1 | 150,134,366 | 117.2400 | 176,017,530 | 150,134,366 | 150,134,366 | | | | | 4.500 | 4.542 | MON | 300,269 | 6,756,047 | 02/28/2014 | 02/15/2034 |
| 22962@-AA-6 | CTL PT TR SER 2014-COSTCO SR-SEC | | | 1 | 1 | 8,784,769 | 109.7800 | 9,643,902 | 8,784,753 | 8,784,746 | | | | | 4.380 | 4.420 | MON | 17,101 | 384,772 | 06/20/2014 | 09/15/2045 |
| 22963@-AA-5 | CTL 2014-04A TRUST-TEXAS A&M A SR-SEC | | | 1 | 1 | 3,676,880 | 111.6820 | 4,106,413 | 3,676,880 | 3,676,880 | | | | | 4.470 | 4.512 | MON | 7,305 | 164,357 | 03/16/2015 | 11/15/2034 |
| 22966#-AA-0 | CTL PT TR-CIRI SR-SEC | | | 1 | 2 | 37,633,926 | 105.3380 | 38,488,669 | 36,538,257 | 37,488,754 | | (29,903) | | | 4.637 | 4.425 | MON | 75,301 | 1,694,279 | 12/19/2014 | 12/15/2044 |
| 22966*-AA-4 | CTL PT TR-COSTCO SR-SEC | | | 1 | 1 | 1,517,488 | 110.5520 | 1,677,612 | 1,517,487 | 1,517,485 | | | | | 4.410 | 4.451 | MON | 2,974 | 66,921 | 12/17/2014 | 09/15/2045 |
| 22972@-AA-4 | CTL PT TR SER 2015-LOWES DELAW SR-SEC | | | 4 | 1 | 7,745,487 | 103.4110 | 8,009,686 | 7,745,487 | 7,745,487 | | | | | 3.740 | 3.769 | MON | 8,851 | 289,681 | 12/18/2015 | 03/20/2035 |
| 22974@-AA-2 | CTL PT SER 2016-WESTCHESTER CO SR-SEC | | | 4 | 1 | 41,181,632 | 106.0350 | 43,666,943 | 41,181,632 | 41,181,632 | | | | | 3.850 | 3.881 | MON | 70,466 | 1,585,493 | 04/07/2016 | 03/15/2036 |
| 22977#-AA-7 | CTL PT TR SER 2016-CAREALLIANC | | | 4 | 2 | 19,887,959 | 107.9410 | 20,860,130 | 19,325,493 | 19,820,218 | | (26,362) | | | 4.310 | 4.047 | MON | 48,588 | 832,929 | 12/11/2017 | 12/10/2037 |
| 22977*-AA-1 | CTL PT TR SER 2016-CORONA RIVE | | | 4 | 1Z | 25,723,880 | 107.1630 | 27,566,481 | 25,723,880 | 25,723,880 | | | | | 4.060 | 4.094 | MON | 46,417 | 1,044,389 | 12/15/2017 | 02/15/2038 |
| 22978*-AA-0 | CTL PT TRUST-SER 2016-VA HILLS | | | 4 | 1 | 25,346,524 | 107.9640 | 27,135,083 | 25,133,455 | 25,343,705 | | 21,489 | | | 3.470 | 3.386 | MON | 38,761 | 870,999 | 08/15/2018 | 12/09/2033 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 229788-AA-8 | CTL PT TR SER 2017-LOWES SCOTT | | | 4 | 1 | 9,372,388 | 103.2010 | 9,553,956 | 9,257,620 | 9,351,615 | | (7,055) | | | 3.650 | 3.499 | MON | 10,325 | 337,903 | 01/04/2017 | 09/20/2031 |
| 229798-AA-7 | CTL 2016-29 TRUST-SPIRIT AEROS | | | 4 | 2 | 25,311,034 | 109.7870 | 27,788,225 | 25,311,034 | 25,311,034 | | | | | 4.694 | 4.740 | MON | 52,804 | 1,188,100 | 03/20/2017 | 12/15/2037 |
| 22983*-AA-3 | STATE OF CALIFORNIA-CHP CHICO SR-SEC | | | 4 | 1 | 31,567,471 | 106.9590 | 32,780,827 | 30,648,030 | 31,359,947 | | (42,700) | | | 3.991 | 3.743 | MON | 54,363 | 1,223,163 | 06/15/2015 | 09/15/2036 |
| 229838-AA-1 | KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC | | | 4 | 2 | 20,892,140 | 110.7000 | 23,127,599 | 20,892,140 | 20,892,140 | | | | | 5.355 | 5.415 | MON | 49,723 | 1,113,027 | 05/21/2015 | 12/15/2036 |
| 229848-AA-0 | CTL PT TR SER 2015-GUARDIAN LI SR | | | 4 | 1 | 62,513,506 | 106.5620 | 65,992,723 | 61,928,946 | 62,412,783 | | (23,270) | | | 3.920 | 3.854 | MON | 107,894 | 2,427,613 | 07/25/2016 | 07/15/2036 |
| 233046-AF-8 | DNKN 2017-1A A2II SEQ | | | 4 | 2FE | 14,700,000 | 102.3280 | 15,042,216 | 14,700,000 | 14,700,000 | | | | | 4.030 | 4.050 | FMAN | 67,469 | 592,410 | 09/14/2017 | 11/20/2047 |
| 233046-AK-7 | DNKN 2019-1A A2II SEQ | | | 4 | 2FE | 38,377,150 | 102.4500 | 39,317,390 | 38,377,150 | 38,377,150 | | | | | 4.021 | 4.041 | FMAN | 175,747 | 857,303 | 03/20/2019 | 05/20/2049 |
| 233046-AL-5 | DNKN 2019-1A A23 SEQ | | | 4 | 2FE | 61,839,250 | 103.6030 | 64,067,318 | 61,839,250 | 61,839,250 | | | | | 4.352 | 4.376 | FMAN | 306,503 | 1,495,136 | 03/20/2019 | 05/20/2049 |
| 23311*-AA-4 | DCC BAY CITY 2013 CTL TRUST-DO SR-SEC | | | 1 | 2 | 23,449,080 | 98.3730 | 23,067,564 | 23,449,080 | 23,449,080 | | | | | 3.590 | 3.617 | MON | 25,722 | 841,822 | 03/20/2013 | 07/20/2034 |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC | | | 4 | 1 | 12,291,041 | 107.5550 | 13,219,629 | 12,291,041 | 12,291,041 | | | | | 3.550 | 3.576 | MON | 31,513 | 436,332 | 08/06/2018 | 09/05/2033 |
| 23358*-AA-8 | D.P. FACILITIES DATA CENTER SE SR-SEC | | | 4 | 1 | 74,005,502 | 108.5790 | 80,354,434 | 74,005,502 | 74,005,502 | | | | | 4.500 | 4.542 | MON | 194,264 | 3,271,661 | 01/10/2018 | 02/10/2030 |
| 23702T-AA-7 | INFIRMARY HEALTH SYS DAPHNE A SR-SEC | | | 4 | 2Z | 29,760,000 | 99.2020 | 29,522,515 | 29,760,000 | 29,760,000 | | | | | 4.136 | 4.172 | MON | 44,448 | | 12/18/2019 | 04/15/2046 |
| 24721#-AA-2 | DELPRES NASHVILLE LLC-AMSOUTH A-SR-SEC | | | 4 | 2 | 11,752,486 | 104.2900 | 12,256,667 | 11,752,486 | 11,752,486 | | | | | 6.740 | 6.741 | JD | 35,205 | 792,117 | 05/11/2004 | 12/15/2020 |
| 24764@-AA-2 | DELTA ENGINES 2017 LEASE-BKD P SR-SEC | | | 4 | 2Z | 38,181,631 | 103.9280 | 39,681,405 | 38,181,631 | 38,181,631 | | | | | 6.750 | 6.846 | MON | 78,750 | 2,577,260 | 12/01/2017 | 11/20/2022 |
| 25248*-AA-7 | DHL GUARANTEED BY DEUTSCHE POS SR-SEC | | | 4 | 2 | 354,978 | 105.2060 | 342,905 | 325,937 | 343,627 | | 11,184 | | | 5.605 | 2.845 | JJ | 8,424 | 18,269 | 01/25/2013 | 12/29/2022 |
| 25272X-AA-3 | DROT 2017-1A A SEQ | | | 4 | 1FE | 6,654,343 | 100.9570 | 6,719,717 | 6,656,019 | 6,654,694 | | 129 | | | 3.270 | 3.300 | MON | 6,650 | 217,652 | 10/06/2017 | 10/22/2029 |
| 254683-CM-5 | DISCOVER CARD EXECUTION NOTE SERIES 2019-A3 CLASS A | | | 4 | 1FE | 7,007,930 | 99.8290 | 6,988,054 | 7,000,000 | 7,007,749 | | (181) | | | 1.890 | 1.853 | MON | 5,880 | 11,025 | 12/05/2019 | 10/15/2024 |
| 25471*-AA-5 | DISNEY LMA PT TRUST-DISNEY SR-SEC | | | 1 | 1 | 41,405,318 | 103.6060 | 42,898,394 | 41,405,318 | 41,405,318 | | | | | 4.100 | 4.135 | MON | 141,468 | 1,697,618 | 05/30/2012 | 08/01/2024 |
| 25755T-AE-0 | DPABS 2015-1A A2II SEQ | | | 4 | 2FE | 26,122,500 | 104.8730 | 27,395,449 | 26,122,500 | 26,122,500 | | | | | 4.474 | 4.499 | JAJO | 214,265 | 1,168,721 | 10/14/2015 | 10/25/2045 |
| 25755T-AG-5 | DPABS 2017-1A A2II SEQ | | | 4 | 2FE | 14,700,000 | 100.0800 | 14,711,760 | 14,700,000 | 14,700,000 | | | | | 3.082 | 3.094 | JAJO | 83,060 | 453,054 | 06/12/2017 | 07/25/2047 |
| 25755T-AH-3 | DPABS 2017-1A A23 SEQ | | | 4 | 2FE | 49,000,000 | 103.5840 | 50,756,160 | 49,000,000 | 49,000,000 | | | | | 4.118 | 4.139 | JAJO | 369,934 | 2,017,820 | 06/12/2017 | 07/25/2047 |
| 25755T-AJ-9 | DPABS 2018-1A A2I SEQ | | | 4 | 2FE | 6,344,688 | 102.8420 | 6,525,004 | 6,344,688 | 6,344,688 | | | | | 4.116 | 4.137 | JAJO | 47,877 | 261,147 | 04/18/2018 | 07/25/2048 |
| 25755T-AL-4 | DPABS SERIES 2019-1A CLASS A2 144A | | | 4 | 2FE | 10,000,000 | 100.0170 | 10,001,700 | 10,000,000 | 10,000,000 | | | | | 3.668 | 3.684 | JAJO | 42,793 | | 11/06/2019 | 10/25/2049 |
| 25857@-AA-7 | DOUBLE DIAMOND FDG-V-LLC SR CLASS A | | | 4 | 1PL | 29,709,089 | 102.4000 | 30,422,107 | 29,709,089 | 29,709,089 | | | | | 3.900 | 3.932 | MON | 96,555 | 1,158,652 | 04/30/2015 | 08/01/2036 |
| 25857@-AB-5 | DOUBLE DIAMOND FDG-V-LLC SUB CLASS B | | | 4 | 2PL | 5,305,186 | 102.1000 | 5,416,595 | 5,305,186 | 5,305,186 | | | | | 4.850 | 4.899 | MON | 21,442 | 257,302 | 04/30/2015 | 08/01/2036 |
| 25858*-AA-8 | DOUBLE DIAMOND FDG-VI-LLC CLASS A | | | 4 | 1PL | 35,131,066 | 102.8000 | 36,114,736 | 35,131,066 | 35,131,066 | | | | | 4.000 | 4.033 | MON | 117,104 | 1,413,252 | 03/22/2017 | 03/22/2038 |
| 25858*-AB-6 | DOUBLE DIAMOND FDG-VI-LLC CLASS B | | | 4 | 2PL | 10,811,262 | 101.5000 | 10,973,431 | 10,811,262 | 10,811,262 | | | | | 4.500 | 4.542 | MON | 40,542 | 489,209 | 03/22/2017 | 03/22/2038 |
| 25859@-AA-5 | DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC | | | | 1PL | 39,609,331 | 105.5000 | 41,787,845 | 39,609,331 | 39,609,331 | | | | | 4.500 | 4.543 | MON | 148,535 | 1,797,271 | 10/04/2018 | 12/15/2039 |
| 25859@-AB-3 | DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC | | | | 2PL | 13,921,272 | 106.3000 | 14,798,312 | 13,921,272 | 13,921,272 | | | | | 5.000 | 5.052 | MON | 58,005 | 702,005 | 10/04/2018 | 12/15/2039 |
| 25859@-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC | | | 4 | 3PL | 2,146,358 | 105.8000 | 2,270,846 | 2,146,358 | 2,146,358 | | | | | 6.250 | 6.332 | MON | 11,179 | 135,265 | 10/04/2018 | 12/15/2039 |
| 26061#-AA-5 | DOW LOUISIANA LEASE-BKD PT TRU SR | | | 2 | 2 | 84,248,929 | 107.9420 | 90,939,979 | 84,248,929 | 84,248,929 | | | | | 4.968 | 5.020 | MON | 186,022 | 4,185,487 | 06/30/2015 | 12/15/2041 |
| 26061@-AA-7 | DOW MICHIGAN LEASE-BACKED PASS | | | 2 | 2 | 40,945,385 | 106.7680 | 43,716,569 | 40,945,385 | 40,945,385 | | | | | 4.860 | 4.909 | MON | 88,442 | 1,989,946 | 08/26/2015 | 05/15/2042 |
| 26208L-AA-6 | HONK 2015-1A A2 SEQ | | | 4 | 2FE | 24,951,600 | 102.0400 | 25,469,184 | 24,960,000 | 24,952,561 | | 283 | | | 5.216 | 5.274 | JAJO | 256,766 | 1,301,914 | 08/26/2015 | 07/20/2045 |
| 26208L-AD-0 | HONK 2019-1A A2 SEQ | | | 4 | 2FE | 16,624,375 | 103.3910 | 17,188,108 | 16,624,375 | 16,624,375 | | | | | 4.641 | 4.668 | JAJO | 152,164 | 452,207 | 03/12/2019 | 04/20/2049 |
| 26208L-AE-8 | HONK SERIES 2019-2A CLASS A2 144A | | | 4 | 2FE | 7,000,000 | 100.0270 | 7,001,890 | 7,000,000 | 7,000,000 | | | | | 3.981 | 3.999 | JAJO | 54,960 | 25,545 | 09/10/2019 | 10/20/2049 |
| 26885*-AA-3 | CTL PT TRUST-NEOMED 2012-SR-SEC | | | 1 | 2YE | 35,929,610 | 114.9080 | 40,638,863 | 35,366,435 | 35,825,650 | | (13,534) | | | 5.390 | 5.314 | MON | 121,788 | 1,906,251 | 11/09/2012 | 11/08/2044 |
| 29365K-AC-7 | ETI 2009-A A3 SEQ | | | 4 | 1FE | 10,323,810 | 102.2630 | 10,382,722 | 10,152,937 | 10,179,524 | | (6,531) | | | 4.380 | 4.176 | FA | 185,291 | 444,699 | 01/26/2011 | 11/01/2023 |
| 29854*-AA-4 | EUREKA FEDERAL COURTHOUSE LEAS SR-SEC | | | 1 | 1 | 9,578,294 | 109.5150 | 10,489,669 | 9,578,294 | 9,578,294 | | | | | 3.750 | 3.779 | MON | 15,964 | 359,186 | 12/20/2013 | 02/15/2035 |
| 302840-AE-2 | FNBM-LLC SR-SEC | | | 4 | 1PL | 50,046,300 | 102.6960 | 51,348,000 | 50,000,000 | 50,000,000 | | | | | 4.900 | 4.832 | MON | 210,972 | 2,484,028 | 12/20/2013 | 12/20/2020 |
| 302840-AF-9 | FNBM-LLC SR | | | 4 | 1PL | 50,000,000 | 101.4180 | 50,709,000 | 50,000,000 | 50,000,000 | | | | | 3.890 | 3.824 | MON | 167,486 | 1,964,194 | 10/06/2015 | 10/09/2020 |
| 302840-AG-7 | FNBM-LLC SR | | | 4 | 1PL | 50,115,000 | 105.8790 | 52,939,500 | 50,000,000 | 49,967,601 | | (36,633) | | | 4.270 | 4.224 | MON | 183,847 | 2,164,652 | 10/06/2015 | 10/09/2022 |
| 302840-AH-5 | FNBM-LLC FNBM, LLC-SR-UNSEC | | | 4 | 1PL | 50,050,804 | 102.3050 | 51,152,500 | 50,000,000 | 49,932,044 | | (34,627) | | | 3.600 | 3.485 | MON | 155,000 | 1,825,000 | 06/29/2016 | 06/29/2021 |
| 302840-AT-9 | FNBM-LLC SR-UNSEC | | | 4 | 1PL | 100,000,000 | 109.1620 | 109,162,000 | 100,000,000 | 100,000,000 | | | | | 4.790 | 4.677 | MON | 412,472 | 4,611,542 | 12/20/2018 | 12/20/2023 |
| 30291*-AA-3 | FBI BOSTON LEASE-BKD PT TRUST- | | | 1 | 1 | 105,797,696 | 114.6400 | 121,286,478 | 105,797,696 | 105,797,696 | | | | | 4.220 | 4.257 | MON | 198,429 | 4,438,207 | 02/28/2017 | 10/13/2036 |
| 30292@-AA-0 | FNA 2018-1 LLC UNSEC | | | 4 | 1Z | 66,102,869 | 102.6920 | 67,882,358 | 66,102,869 | 66,102,869 | | | | | 4.300 | 4.339 | MON | 165,808 | 2,841,714 | 04/11/2018 | 04/11/2030 |
| 31304*-AA-6 | FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC | | | 1 | 1 | 49,519,029 | 125.4040 | 62,098,843 | 49,519,029 | 49,519,029 | | | | | 5.600 | 5.666 | MON | 161,762 | 2,773,066 | 01/27/2012 | 01/10/2032 |
| 31305#-AA-1 | FBI CINCINNATI LEASE BKD TRUST SR-SEC | | | 1 | 1 | 32,840,099 | 125.0900 | 41,079,680 | 32,840,099 | 32,840,099 | | | | | 5.600 | 5.666 | MON | 107,278 | 1,839,046 | 03/15/2012 | 02/10/2032 |
| 31306#-AA-0 | FBI PORTLAND LEASE BKD TRUST-G SR-SEC | | | 1 | 1 | 38,747,358 | 125.7380 | 48,720,153 | 38,747,358 | 38,747,358 | | | | | 5.600 | 5.666 | MON | 126,575 | 2,169,852 | 04/26/2012 | 03/10/2032 |
| 31306@-AA-2 | FBI SAN DIEGO LEASE BKD TRUST- SR-SEC | | | 1 | 1 | 103,594,439 | 118.9680 | 123,244,232 | 103,594,439 | 103,594,439 | | | | | 4.750 | 4.797 | MON | 287,043 | 4,920,736 | 06/19/2013 | 04/26/2033 |
| 31331F-AX-9 | FEDEX CORP 1998 PASS TST PT CERTS | | | 4 | 2FE | 1,232,907 | 102.7080 | 1,363,739 | 1,327,777 | 1,317,899 | | 5,951 | | | 6.720 | 7.629 | JJ | 41,143 | 89,227 | 03/21/2000 | 01/15/2022 |
| 31331F-BA-8 | FEDERAL EXPRESS PT 991A-SR-SEC | | | 4 | 1FE | 3,344,781 | 103.7490 | 3,470,180 | 3,344,781 | 3,344,781 | | | | | 7.650 | 7.651 | JJ | 117,987 | 255,876 | 06/24/1999 | 01/15/2022 |
| 31331F-BB-6 | FEDERAL EXPRESS PT 991B-SR-SEC | | | 4 | 2FE | 99,832 | 105.7900 | 105,612 | 99,832 | 99,832 | | | | | 7.900 | 7.901 | JJ | 3,637 | 7,887 | 06/24/1999 | 01/15/2020 |
| 31429#-AA-2 | FEDEX CHINO CTS PASS-THRU TR S | | | 4 | 2Z | 20,458,967 | 100.0000 | 20,458,967 | 20,458,967 | 20,458,967 | | | | | 3.490 | 3.515 | MON | 31,734 | 91,236 | 10/29/2019 | 10/15/2035 |
| 31562#-AA-9 | FF LANDLORD #1-LLC-FLOWERS SR-SEC | | | 1 | 2 | 4,112,939 | 114.4470 | 4,707,136 | 4,112,939 | 4,112,939 | | | | | 6.540 | 6.630 | MON | 11,955 | 268,986 | 09/12/2007 | 09/15/2030 |
| 31564#-AA-7 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2 | 18,452,160 | 120.4260 | 22,221,198 | 18,452,160 | 18,452,160 | | | | | 6.750 | 6.845 | MON | 3,460 | 1,245,520 | 01/02/2009 | 03/31/2032 |
| 31565#-AA-6 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2 | 13,233,826 | 123.7790 | 16,380,698 | 13,233,826 | 13,233,826 | | | | | 7.210 | 7.320 | MON | 2,650 | 954,159 | 08/01/2008 | 07/31/2031 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 315658-AA-8 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC | | | 1 | 2 | 21,485,373 | 127.2820 | 27,347,012 | 21,485,373 | 21,485,373 | | | | | 7.670 | 7.741 | MON | 4,578 | 1,647,928 | 03/02/2009 | 01/31/2033 |
| 315658-AB-6 | WELLS FARGO BK-FLOWERS $780M SR-SEC | | | 4 | 2 | 9,263 | 100.3370 | 9,294 | 9,263 | 9,263 | | | | | 7.670 | 7.794 | MON | 2 | 710 | 03/05/2010 | 01/31/2020 |
| 33632*-UJ-4 | FIRST SECURITY BK NA-PHILLIPS SR-SEC | | | 1 | 1 | 5,469,657 | 104.6360 | 5,723,230 | 5,469,657 | 5,469,657 | | | | | 7.950 | 8.083 | MON | 25,366 | 434,838 | 12/28/2000 | 12/10/2020 |
| 33736*-AF-9 | FIRST UNION COMMERCIAL CORP.-B SR-SEC | | | 1 | 1 | 22,768,842 | 105.4140 | 24,001,547 | 22,768,842 | 22,768,842 | | | | | 5.800 | 5.801 | JJ | 656,628 | 1,320,593 | 05/07/2004 | 01/02/2024 |
| 33766Q-AC-1 | FEOH 2013-1 A3 SEQ | | | 4 | 1FE | 99,997,900 | 106.2010 | 106,201,210 | 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 | 29,651,211 | 105.8010 | 31,371,277 | 29,651,211 | 29,651,211 | | | | | 4.770 | 4.818 | MON | 62,861 | 1,414,363 | 11/09/2010 | 11/15/2030 |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC | @ | | 4 | 1 | 13,000,112 | 88.9120 | 15,610,303 | 17,557,026 | 13,303,926 | | 326,849 | | | 0.000 | 4.339 | N/A | | | 08/08/2018 | 04/01/2034 |
| 34417M-AA-5 | FOCUS 2017-1A A2I SEQ | | | 4 | 2FE | 4,387,500 | 100.2710 | 4,399,390 | 4,387,500 | 4,387,500 | | | | | 3.857 | 3.876 | JAJO | 28,674 | 169,226 | 03/21/2017 | 04/30/2047 |
| 34417M-AB-3 | FOCUS 2017-1A A2II SEQ | | | 4 | 2FE | 21,450,000 | 105.0750 | 22,538,588 | 21,450,000 | 21,450,000 | | | | | 5.093 | 5.125 | JAJO | 185,109 | 1,092,448 | 03/21/2017 | 04/30/2047 |
| 34417Q-AA-6 | FOCUS 2018-1 A2 SEQ | | | 4 | 2FE | 11,880,000 | 102.6180 | 12,191,018 | 11,880,000 | 11,880,000 | | | | | 5.184 | 5.217 | JAJO | 104,354 | 617,570 | 10/19/2018 | 10/30/2048 |
| 34486*-AA-0 | FOOTBALL CLUB TERM NOTES 2024 SR-SEC | | | 1 | 1FE | 10,000,000 | 103.8990 | 10,389,900 | 10,000,000 | 10,000,000 | | | | | 3.410 | 3.410 | OCT | 81,461 | 347,631 | 08/30/2012 | 10/05/2024 |
| 34487#-AD-9 | FOOTBALL CLUB TERM NOTES 2029 2014-SR-SEC | | | 1 | 1FE | 30,000,000 | 110.2050 | 33,061,500 | 30,000,000 | 30,000,000 | | | | | 3.970 | 3.929 | OCT | 284,517 | 1,214,158 | 10/20/2014 | 10/20/2029 |
| 34488#-AA-6 | FOOTBALL CLUB TERM NOTES 2024 A-SR-SEC | | | 1 | 1FE | 15,000,000 | 103.8820 | 15,582,300 | 15,000,000 | 15,000,000 | | | | | 3.560 | 3.560 | OCT | 127,567 | 544,383 | 10/25/2012 | 10/05/2024 |
| 34532R-AA-4 | FORDR 2018-1 A SEQ | | | 4 | 1FE | 64,977,179 | 103.8830 | 67,524,002 | 65,000,000 | 64,982,864 | | 3,060 | | | 3.190 | 3.216 | MON | 92,156 | 2,073,500 | 01/23/2018 | 07/15/2031 |
| 35091#-AA-0 | VAS TULSA REDDING AND NPR 4-P SR-SEC | | | 4 | 1 | 53,477,488 | 120.2230 | 64,292,241 | 53,477,488 | 53,477,488 | | | | | 4.120 | 4.156 | MON | 97,923 | 595,433 | 12/16/2019 | 07/15/2041 |
| 35877@-AA-2 | FRISCO GROUND LEASE TR-SENIOR- | | | 4 | 1PL | 17,276,518 | 121.5640 | 21,002,027 | 17,276,518 | 17,276,518 | | | | | 4.819 | 4.868 | MON | 37,002 | 828,626 | 12/15/2019 | 07/15/2053 |
| 36187*-AA-7 | WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC | | | 4 | 2 | 5,333,517 | 112.1680 | 5,943,617 | 5,298,853 | 5,317,423 | | (1,441) | | | 5.940 | 5.942 | MON | 26,229 | 314,752 | 01/26/2007 | 08/01/2031 |
| 36208#-AA-8 | GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC | | | 1 | 2 | 1,243,555 | 111.3240 | 1,384,375 | 1,243,555 | 1,243,555 | | | | | 6.450 | 6.537 | MON | 3,565 | 80,209 | 08/27/2003 | 07/15/2027 |
| 36235@-AA-7 | GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC | | | 1 | 1 | 63,179,634 | 119.0950 | 75,243,786 | 63,179,634 | 63,179,634 | | | | | 5.010 | 5.063 | MON | 140,680 | 3,165,300 | 12/12/2012 | 10/21/2032 |
| 36244@-AA-6 | GSA MCCLELLAN LEASE BKD TRUST- SR-SEC | | | 1 | 1 | 12,113,424 | 114.2350 | 13,837,770 | 12,113,424 | 12,113,424 | | | | | 4.460 | 4.502 | MON | 24,012 | 540,259 | 07/10/2013 | 07/15/2033 |
| 36245*-AA-7 | GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC | | | 1 | 1 | 16,802,365 | 113.8580 | 19,130,674 | 16,802,222 | 16,802,280 | | (6) | | | 4.500 | 4.542 | MON | 33,604 | 756,100 | 01/24/2014 | 09/15/2033 |
| 36247@-AA-3 | GSA-IRS 2016 LEASE TR SR-SEC | | | | 1PL | 100,000,000 | 101.8750 | 101,875,000 | 100,000,000 | 100,000,000 | | | | | 3.500 | 3.500 | MON | 155,556 | 3,500,000 | 02/04/2016 | 02/15/2021 |
| 36253@-AA-4 | GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC | | | 4 | 1 | 15,301,403 | 108.4140 | 16,588,863 | 15,301,403 | 15,301,403 | | | | | 4.000 | 4.034 | MON | 27,202 | 382,535 | 04/30/2019 | 09/15/2033 |
| 36255*-AA-4 | GSS FINANCING 2019A SR-UNSEC | | | 4 | 1PL | 24,000,000 | 100.0000 | 24,000,000 | 24,000,000 | 24,000,000 | | | | | 4.300 | 4.339 | MON | 45,867 | 366,229 | 08/21/2019 | 12/15/2062 |
| 36255*-AB-2 | GSS FINANCING 2019A SR-UNSEC | | | 4 | 1PL | 2,000,000 | 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | 4.550 | 4.593 | MON | 4,044 | 29,322 | 08/21/2019 | 12/15/2062 |
| 36255*-AC-0 | GSS FINANCING 2019A SR-UNSEC | | | 4 | 1Z | 71,500,000 | 100.0000 | 71,500,000 | 71,500,000 | 71,500,000 | | | | | 4.100 | 4.135 | MON | 130,289 | 54,747 | 12/31/2019 | 12/15/2062 |
| 36255*-AD-8 | GSS FINANCING 2019A SR-UNSEC | | | 4 | 1Z | 1,663,309 | 100.0000 | 1,663,309 | 1,663,309 | 1,663,309 | | | | | 4.550 | 4.593 | MON | 3,364 | 5,063 | 12/31/2019 | 12/15/2062 |
| 37246#-AA-0 | WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC | | | 1 | 2 | 51,453,016 | 116.2950 | 59,837,285 | 51,453,016 | 51,453,016 | | | | | 6.010 | 6.086 | MON | 137,437 | 3,092,326 | 10/15/2007 | 10/15/2027 |
| 37653#-AA-6 | GLADSTONE FOREST SERVICE LEASE SR-SEC | | | 1 | 1 | 2,185,836 | 108.9510 | 2,381,490 | 2,185,836 | 2,185,836 | | | | | 4.700 | 4.732 | MON | 4,566 | 102,734 | 01/06/2012 | 01/15/2027 |
| 38642*-AA-2 | GRAND RAPIDS VA LEASE-BKD PT T SR-SEC | | | 4 | 1 | 13,736,281 | 108.1040 | 14,849,469 | 13,736,281 | 13,736,281 | | | | | 3.643 | 3.671 | MON | 22,241 | 499,603 | 08/05/2015 | 10/15/2034 |
| 39625#-AA-7 | GREENVILLE NC VA CLINIC LEASE- SR-SEC | | | 1 | 1 | 34,580,992 | 113.9770 | 39,414,377 | 34,580,992 | 34,580,992 | | | | | 4.230 | 4.267 | MON | 65,012 | 1,462,776 | 11/25/2013 | 11/15/2033 |
| 39949#-AA-6 | GROUND LEASE TR-2016B-LAS COLI | | | 4 | 1PL | 49,000,000 | 118.8860 | 58,254,140 | 49,000,000 | 49,000,000 | | | | | 4.715 | 4.762 | MON | 102,682 | 2,310,350 | 11/29/2016 | 05/15/2052 |
| 39950*-AA-6 | TR CTF ISSUED AUG 2017-11790 U | | | 4 | 1PL | 28,424,559 | 106.3880 | 30,240,320 | 28,424,559 | 28,424,559 | | | | | 4.210 | 4.247 | MON | 53,186 | 1,196,674 | 09/01/2017 | 08/15/2048 |
| 39952*-AA-4 | GROUND LEASE TRUST A 2018C-M SR-SEC | | | 4 | 1PL | 65,000,000 | 115.4890 | 75,067,850 | 65,000,000 | 65,000,000 | | | | | 4.640 | 4.685 | MON | 134,044 | 3,016,000 | 07/10/2018 | 06/15/2053 |
| 39952@-AA-2 | GROUND LEASE TRUST-2018E-TRIAN SR-SEC | | | 4 | 1PL | 25,000,000 | 130.5040 | 32,626,000 | 25,000,000 | 25,000,000 | | | | | 5.180 | 5.236 | MON | 57,556 | 1,295,000 | 11/29/2018 | 11/15/2054 |
| 40408L-AC-1 | HASI SYB TRUST 2017-1 | | | 4 | 1PL | 95,123,847 | 105.1680 | 100,051,453 | 95,134,883 | 95,123,355 | | 427 | | | 3.860 | 3.880 | MJSD | 112,206 | 3,672,206 | 10/18/2017 | 09/20/2037 |
| 40466#-AA-7 | HD-WEST MIFFLIN PA CTL PT TR- | | | 4 | 1 | 10,245,404 | 106.3040 | 10,891,274 | 10,245,404 | 10,245,404 | | | | | 3.952 | 3.985 | MON | 17,997 | 404,929 | 04/04/2017 | 01/15/2038 |
| 40833#-AA-3 | HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC | | | 1 | 1 | 44,437,997 | 127.2760 | 56,558,905 | 44,437,997 | 44,437,997 | | | | | 6.840 | 6.938 | MON | 135,092 | 3,039,559 | 07/07/2011 | 06/15/2036 |
| 40833@-AA-5 | HAMMES CO CAP LAND HLD-SWEDISH SR-SEC | | | 1 | 1 | 8,675,274 | 123.0410 | 10,674,144 | 8,675,274 | 8,675,274 | | | | | 6.400 | 6.486 | MON | 24,676 | 555,218 | 11/29/2010 | 06/15/2036 |
| 41810*-AA-2 | HASI SYB TRUST 2015-1 SR | | | 4 | 1FE | 42,317,161 | 106.3520 | 45,005,147 | 42,317,161 | 42,317,161 | | | | | 4.283 | 4.306 | JAJO | 357,454 | 1,812,444 | 09/10/2015 | 10/20/2045 |
| 42210#-AA-2 | HD CALIF DFDC LANDLORD-HOME DE SR-SEC | | | 1 | 1 | 19,395,521 | 105.0720 | 20,379,262 | 19,395,521 | 19,395,521 | | | | | 3.570 | 3.473 | MON | 1,923 | 692,420 | 09/03/2013 | 04/30/2034 |
| 42212#-AA-0 | HD TROY OH LANDLORD LLC-HOME D SR-SEC | | | 1 | 1 | 30,982,737 | 102.8540 | 31,866,985 | 30,982,737 | 30,982,737 | | | | | 3.550 | 3.576 | MON | 3,055 | 1,099,887 | 05/01/2014 | 11/30/2034 |
| 42251@-AA-4 | HEALTH FIRST PHYSICIANS-INC.-H SR-SEC | | | 1 | 1 | 60,104,353 | 108.8700 | 65,435,609 | 60,104,353 | 60,104,353 | | | | | 4.490 | 4.531 | MON | 224,890 | 2,698,685 | 02/20/2013 | 03/01/2038 |
| 42770L-AA-1 | HERO 2015-1A A SEQ | | | 4 | 1FE | 11,962,157 | 102.6930 | 12,289,880 | 11,967,567 | 11,964,889 | | 110 | | | 3.840 | 3.875 | MON | 14,042 | 477,623 | 04/22/2015 | 09/21/2040 |
| 42770Q-AA-0 | HERO 2014-2A A SEQ | | | 4 | 1FE | 3,159,028 | 103.9670 | 3,286,596 | 3,161,180 | 3,159,863 | | 49 | | | 3.990 | 3.994 | MS | 35,387 | 126,131 | 10/16/2014 | 09/21/2040 |
| 42770V-AA-9 | HERO 2016-1A A SEQ | | | 4 | 1FE | 3,901,457 | 103.1590 | 4,025,046 | 3,901,807 | 3,890,967 | | 415 | | | 4.050 | 4.122 | MON | 4,828 | 163,913 | 02/04/2016 | 09/20/2041 |
| 42770W-AA-7 | HERO 2016-2A A SEQ | | | 4 | 1FE | 3,674,327 | 101.8670 | 3,744,155 | 3,675,531 | 3,666,031 | | 375 | | | 3.750 | 3.824 | MON | 4,212 | 143,211 | 05/25/2016 | 09/20/2041 |
| 42770X-AA-5 | HERO 2016-3A A1 SEQ | | | 4 | 1FE | 4,522,256 | 100.3730 | 4,539,510 | 4,522,623 | 4,515,147 | | 291 | | | 3.080 | 3.128 | MON | 4,256 | 145,245 | 09/15/2016 | 09/20/2042 |
| 42771A-AA-4 | HERO 2017-3A A1 SEQ | | | 4 | 1FE | 6,965,768 | 99.6770 | 6,945,589 | 6,968,127 | 6,965,905 | | 58 | | | 3.190 | 3.216 | MON | 6,792 | 230,543 | 11/30/2017 | 09/20/2048 |
| 42771L-AB-8 | HERO 2017-2A A1 SEQ | | | 4 | 1FE | 1,849,552 | 101.0680 | 1,869,549 | 1,849,793 | 1,849,573 | | 6 | | | 3.280 | 3.304 | MON | 1,854 | 63,088 | 07/26/2017 | 09/20/2048 |
| 42771X-AA-4 | HERO 2017-1A A1 SEQ | | | 4 | 1FE | 5,567,027 | 102.5210 | 5,709,659 | 5,569,266 | 5,567,190 | | 61 | | | 3.710 | 3.744 | MON | 6,313 | 214,575 | 04/21/2017 | 09/20/2047 |
| 42784#-AA-8 | HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC | | | | 1 | 15,382,588 | 134.1620 | 20,637,588 | 15,382,588 | 15,382,588 | | | | | 5.820 | 5.898 | MON | 74,606 | 1,015,803 | 12/01/2019 | 05/01/2054 |
| 42784@-AA-0 | HERSHEY CAMPUS LEASE -BKD SR-SEC | | | 1 | 1 | 51,327,918 | 135.2010 | 69,395,859 | 51,327,918 | 51,327,918 | | | | | 5.820 | 5.891 | MON | 248,940 | 2,987,285 | 09/20/2011 | 08/01/2041 |
| 42806D-AV-1 | HERTZ 2016-2A B SUB | | | 4 | 1FE | 12,499,660 | 101.3040 | 12,662,938 | 12,500,000 | 12,499,884 | | 45 | | | 3.940 | 3.973 | MON | 8,208 | 492,500 | 02/04/2016 | 03/25/2022 |
| 42806D-BC-2 | HERTZ 2016-4A A SEQ | | | 4 | 1FE | 4,933,398 | 100.5080 | 5,025,394 | 5,000,000 | 4,972,038 | | 17,169 | | | 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 | 100.5750 | 5,028,741 | 5,000,000 | 4,999,710 | | 133 | | | 3.290 | 3.316 | MON | 2,742 | 164,500 | 06/01/2016 | 07/25/2022 |
| 42806D-BE-8 | HERTZ 2016-4A C SUB | | | 4 | 2FE | 3,999,552 | 102.3790 | 4,095,143 | 4,000,000 | 3,999,837 | | 71 | | | 5.060 | 5.116 | MON | 3,373 | 202,400 | 06/01/2016 | 07/25/2022 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 42806D-BG-3 | HERTZ 2017-2A A SEQ | | | 4 | 1FE | 42,981,351 | 102.1740 | 43,934,670 | 43,000,000 | 42,988,601 | | 2,818 | | | 3.290 | 3.323 | 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 | 102.2910 | 28,130,053 | 27,500,000 | 27,498,065 | | 569 | | | 3.290 | 3.315 | MON | 15,079 | 904,750 | 01/17/2018 | 02/25/2024 |
| 43074*-AA-9 | HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC | | | | 1PL | 23,769,790 | 126.9520 | 30,176,224 | 23,769,790 | 23,769,790 | | | | | 4.918 | 4.918 | MON | 51,955 | 1,059,925 | 12/15/2019 | 01/15/2054 |
| 43721#-AA-2 | HOME DEPOT LEASE-COLLATERALIZE SR-SEC | | | 1 | 1 | 4,256,912 | 104.2620 | 4,394,397 | 4,214,764 | 4,239,670 | | (2,908) | | | 3.880 | 3.755 | MON | 7,268 | 163,533 | 11/07/2013 | 01/15/2028 |
| 43721*-AA-6 | HOME DEPOT MOORPARK LEASE BACK SR-SEC | | | 1 | 1 | 17,689,120 | 108.4040 | 19,175,714 | 17,689,120 | 17,689,120 | | | | | 4.409 | 4.450 | MON | 64,997 | 779,966 | 11/30/2012 | 01/31/2029 |
| 44040J-AB-4 | HORZN SERIES 2019-2 CLASS B 144A | | | 4 | 2FE | 1,999,956 | 99.4260 | 1,988,518 | 2,000,000 | 1,999,960 | | 4 | | | 4.458 | 4.498 | MON | 3,963 | 11,145 | 10/18/2019 | 11/15/2039 |
| 44231#-AA-3 | HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC | | | 1 | 1 | 1,302,812 | 102.2790 | 1,332,503 | 1,302,812 | 1,302,812 | | | | | 4.000 | 4.034 | MON | 2,316 | 52,113 | 11/27/2013 | 08/15/2022 |
| 44301#-AA-0 | HOWE STREET LANDLORD LLC-YALE SR-SEC | | | 1 | 1 | 25,324,567 | 102.3760 | 25,926,278 | 25,324,567 | 25,324,567 | | | | | 3.750 | 3.779 | MON | 15,828 | 949,671 | 01/17/2013 | 01/25/2038 |
| 45031#-AA-4 | ISU LEASE-BKD PT TRUST-INDIANA SR-SEC | | | 1 | 1 | 21,916,332 | 117.8320 | 25,824,452 | 21,916,332 | 21,916,332 | | | | | 5.050 | 5.103 | MON | 49,190 | 1,106,775 | 05/02/2014 | 06/15/2045 |
| 45109#-AA-1 | ICONIC IP INTERESTS-LLC SR-UNSEC | | | 4 | 2PL | 27,000,000 | 111.9590 | 30,229,060 | 27,000,000 | 27,000,000 | | | | | 5.000 | 5.031 | MJSD | 75,000 | 1,312,500 | 12/06/2018 | 06/30/2028 |
| 46591C-AA-9 | JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A | | | 4 | 1PL | 150,000,000 | 104.0680 | 156,102,000 | 150,000,000 | 150,000,000 | | | | | 3.900 | 3.931 | MON | 276,250 | 3,672,500 | 04/30/2019 | 02/15/2077 |
| 46616M-AA-8 | HENDR 2010-3A A SEQ | | | 4 | 1FE | 776,038 | 103.0330 | 761,445 | 739,028 | 770,447 | | (966) | | | 3.820 | 2.727 | MON | 1,255 | 28,231 | 10/03/2012 | 12/15/2048 |
| 46616M-AB-6 | HENDR 2010-3A B SUB | | | 4 | 1FE | 1,470,385 | 107.5290 | 1,419,610 | 1,320,211 | 1,453,678 | | (3,023) | | | 6.850 | 4.152 | MON | 4,019 | 90,434 | 10/03/2012 | 12/15/2050 |
| 46616Q-AA-9 | HENDR 2011-2A A SEQ | | | 4 | 1FE | 8,409,674 | 112.1460 | 8,306,030 | 7,406,421 | 8,308,067 | | (17,756) | | | 4.940 | 3.717 | MON | 16,261 | 365,877 | 12/17/2013 | 09/15/2056 |
| 46616V-AA-8 | HENDR 2012-1A A SEQ | | | 4 | 1FE | 11,865,710 | 107.7570 | 12,283,175 | 11,398,909 | 11,832,549 | | (6,367) | | | 4.210 | 3.882 | MON | 19,996 | 478,561 | 12/17/2013 | 02/16/2065 |
| 46616V-AB-6 | HENDR 2012-1A B SUB | | | 4 | 2FE | 3,985,907 | 120.5130 | 3,999,307 | 3,318,565 | 3,950,256 | | (5,960) | | | 7.140 | 5.340 | MON | 9,873 | 236,287 | 05/02/2013 | 02/15/2067 |
| 46616Y-AC-8 | HENDR 2012-2A B SUB | | | 4 | 2FE | 1,586,449 | 119.2730 | 1,828,215 | 1,532,801 | 1,582,883 | | (552) | | | 6.770 | 6.494 | MON | 4,612 | 103,771 | 10/25/2012 | 10/17/2061 |
| 46617A-AA-3 | HENDR 2012-3A A SEQ | | | 4 | 1FE | 15,218,748 | 101.2290 | 15,427,493 | 15,240,135 | 15,227,779 | | 194 | | | 3.220 | 3.250 | MON | 20,447 | 489,369 | 06/11/2013 | 09/15/2065 |
| 46617A-AB-1 | HENDR 2012-3A B SUB | | | 4 | 1FE | 6,525,677 | 108.7540 | 6,666,872 | 6,130,244 | 6,456,879 | | (3,478) | | | 6.170 | 5.627 | MON | 16,810 | 377,185 | 01/23/2015 | 09/15/2067 |
| 46617F-AA-2 | HENDR 2013-1A A SEQ | | | 4 | 1FE | 65,842,238 | 101.7440 | 67,036,918 | 65,887,957 | 65,874,190 | | 84 | | | 3.220 | 3.243 | MON | 100,186 | 2,115,699 | 03/13/2013 | 04/15/2067 |
| 46617J-AA-4 | HENDR 2013-2A A SEQ | | | 4 | 1FE | 22,964,064 | 108.5380 | 24,930,512 | 22,969,457 | 22,971,789 | | (42) | | | 4.210 | 4.246 | MON | 40,292 | 964,328 | 07/23/2013 | 03/15/2062 |
| 46617J-AB-2 | HENDR 2013-2A B SUB | | | 4 | 2FE | 9,918,626 | 111.8370 | 10,648,621 | 9,521,522 | 9,895,200 | | (4,951) | | | 5.680 | 5.295 | MON | 22,534 | 539,320 | 01/23/2015 | 03/17/2064 |
| 46617L-AA-9 | HENDR 2013-3A A SEQ | | | 4 | 1FE | 1,034,155 | 106.5220 | 1,063,868 | 998,731 | 1,032,427 | | (391) | | | 4.080 | 3.756 | MON | 1,698 | 40,635 | 09/12/2014 | 01/17/2073 |
| 46617L-AB-7 | HENDR 2013-3A B SUB | | | 4 | 2FE | 17,942,190 | 111.1730 | 17,470,867 | 15,715,070 | 17,547,119 | | (16,148) | | | 5.540 | 4.355 | MON | 38,694 | 868,197 | 01/23/2015 | 01/15/2075 |
| 46617T-AA-2 | HENDR 2014-1A A SEQ | | | 4 | 1FE | 2,072,339 | 106.0210 | 2,139,446 | 2,017,949 | 2,067,253 | | (791) | | | 3.960 | 3.744 | MON | 3,552 | 79,911 | 09/12/2014 | 03/15/2063 |
| 46617T-AB-0 | HENDR 2014-1A B SUB | | | 4 | 2FE | 11,155,486 | 106.9450 | 11,394,806 | 10,654,817 | 11,131,674 | | (6,506) | | | 4.940 | 4.517 | MON | 23,393 | 526,348 | 06/16/2016 | 03/16/2065 |
| 46618A-AA-2 | HENDR 2014-2A A SEQ | | | 4 | 1FE | 8,787,191 | 103.4750 | 9,105,847 | 8,800,085 | 8,787,958 | | 141 | | | 3.610 | 3.650 | MON | 14,119 | 317,683 | 12/15/2016 | 01/17/2073 |
| 46618A-AB-0 | HENDR 2014-2A B SUB | | | 4 | 2FE | 18,234,073 | 103.8970 | 18,405,413 | 17,715,062 | 18,188,405 | | (4,792) | | | 4.480 | 4.270 | MON | 35,273 | 793,635 | 06/14/2016 | 01/15/2075 |
| 46618H-AA-7 | HENDR 2014-3A A SEQ | | | 4 | 1FE | 18,157,135 | 102.6840 | 18,652,847 | 18,165,298 | 18,158,505 | | 73 | | | 3.500 | 3.529 | MON | 28,257 | 635,785 | 11/18/2014 | 06/15/2077 |
| 46618H-AB-5 | HENDR 2014-3A B SUB | | | 4 | 2FE | 7,416,970 | 103.1640 | 7,653,423 | 7,418,718 | 7,417,156 | | 21 | | | 4.400 | 4.443 | MON | 14,508 | 326,424 | 11/18/2014 | 06/15/2079 |
| 46618L-AA-8 | HENDR 2015-1A A SEQ | | | 4 | 1FE | 22,073,562 | 100.7870 | 22,762,931 | 22,585,260 | 22,098,692 | | 6,158 | | | 3.260 | 3.484 | MON | 32,724 | 736,279 | 06/03/2015 | 09/15/2072 |
| 46618L-AB-6 | HENDR 2015-1A B SUB | | | 4 | 2FE | 9,877,778 | 102.3450 | 10,118,218 | 9,886,336 | 9,877,754 | | 69 | | | 4.250 | 4.296 | MON | 18,674 | 420,169 | 03/25/2015 | 09/17/2074 |
| 46636S-AA-1 | JACK 2019-1A A2I SEQ | | | 4 | 2FE | 19,000,000 | 100.7370 | 19,140,030 | 19,000,000 | 19,000,000 | | | | | 3.982 | 4.002 | FMAN | 75,658 | 287,921 | 06/28/2019 | 08/25/2049 |
| 46665#-AA-3 | JGW IX LLC JGW IX LLC | | | 4 | 1Z | 2,831,944 | 100.0000 | 2,831,944 | 2,831,944 | 2,831,944 | | (1,175) | | | 4.780 | 4.828 | MON | 6,016 | 141,352 | 12/28/2018 | 08/31/2036 |
| 46665*-AA-5 | JG WENTWORTH XX LLC SR-UNSEC | | | 4 | 1Z | 108,772,685 | 100.0000 | 108,772,685 | 108,772,685 | 108,772,685 | | | | | 3.700 | 3.729 | MON | 178,871 | 730,761 | 12/20/2019 | 08/09/2038 |
| 46665A-AA-4 | JGW IX LLC SR-UNSEC | | | | 1PL | 34,471,636 | 103.1380 | 35,553,480 | 34,471,636 | 34,471,636 | | | | | 4.500 | 4.500 | MON | 68,943 | 1,127,325 | 05/31/2019 | 05/15/2034 |
| 46975#-AA-8 | CTL PT TRUST-VA JACKSONVILLE SR-SEC | | | 4 | 1 | 51,049,038 | 112.4810 | 55,723,264 | 49,540,157 | 50,666,141 | | (66,231) | | | 3.745 | 3.462 | MON | 82,457 | 1,855,279 | 12/16/2013 | 11/15/2033 |
| 47009#-AC-2 | JACKSONVILLE JAGUARS-LTD. SR | | | | 1FE | 50,820,000 | 109.3360 | 54,668,000 | 50,000,000 | 50,174,696 | | (93,565) | | | 7.741 | 7.403 | OCT | 924,619 | 3,945,760 | 12/19/2008 | 12/11/2021 |
| 478045-AA-5 | JOHN SEVIER COMBINED CYCLE GEN SR-SEC | | | 1 | 1FE | 65,270,241 | 117.3370 | 76,312,803 | 65,037,022 | 65,229,577 | | (6,812) | | | 4.626 | 4.596 | JJ | 1,387,305 | 3,008,613 | 01/13/2014 | 01/15/2042 |
| 48276#-AA-2 | KSN-1 HLDGS-LP SR-UNSEC | | | 4 | 1Z | 4,769,550 | 100.0000 | 4,769,550 | 4,769,550 | 4,769,550 | | | | | 4.000 | 4.033 | MON | 530 | | 12/31/2019 | 01/08/2055 |
| 48717#-AA-7 | VA KEARNY MESA KEARNY MESA CA SR-SEC | | | 4 | 1Z | 29,085,953 | 110.3190 | 32,087,332 | 29,085,953 | 29,085,953 | | | | | 3.730 | 3.759 | MON | 48,218 | 123,824 | 12/16/2019 | 02/15/2042 |
| 49239#-AA-6 | TRUST KMG I-KERR-MCGEE CORP SR | | | 1 | 2 | 1,176,399 | 100.2600 | 1,179,458 | 1,176,399 | 1,176,399 | | | | | 6.720 | 6.721 | JJ | 33,159 | 79,054 | 12/30/2003 | 01/30/2020 |
| 49239#-AB-4 | TRUST KMG II-KERR-MCGEE CORP SR | | | 1 | 2 | 702,944 | 100.0970 | 703,626 | 702,944 | 702,944 | | | | | 6.720 | 6.721 | JJ | 19,814 | 47,238 | 01/14/2004 | 01/30/2020 |
| 50209A-AB-7 | LMRK ISSUER CO. 2 LLC SR-UNSEC | | | 4 | 1Z | 59,829,943 | 102.6610 | 61,444,330 | 59,851,677 | 59,831,100 | | 355 | | | 4.100 | 4.138 | MON | 109,063 | 2,350,655 | 12/15/2019 | 11/15/2047 |
| 50543L-AA-0 | LAFL 2016-1A A1 SEQ | | | 4 | 1FE | 4,009,213 | 101.7600 | 4,160,503 | 4,088,542 | 4,026,039 | | 2,628 | | | 4.300 | 5.136 | MON | 7,814 | 175,807 | 12/08/2016 | 01/15/2042 |
| 51703#-AA-9 | LAREDO TX VA CLINIC PT TRUST-V SR-SEC | | | 1 | 1 | 7,043,322 | 108.0000 | 7,606,787 | 7,043,322 | 7,043,322 | | | | | 3.700 | 3.729 | MON | 11,582 | 260,603 | 08/06/2013 | 05/15/2033 |
| 52204P-AW-9 | LIFT 1A D2 SUB | | | 4 | 6* | 0 | 0.0000 | | 4,565,699 | | | | | | 8.000 | 0.000 | MON | | | 06/30/2006 | 07/15/2031 |
| 52210#-AA-1 | PHILLY SR-UNSEC | | | | 1PL | 25,000,000 | 109.5160 | 27,379,000 | 25,000,000 | 25,000,000 | | | | | 3.967 | 3.967 | MON | 44,078 | 236,918 | 09/19/2019 | 09/15/2052 |
| 52214@-AA-9 | CINCINNATI GROUND LEASE TR CT SR-SEC | | | 4 | 1FE | 119,000,000 | 100.0000 | 119,000,000 | 119,000,000 | 119,000,000 | | | | | 4.140 | 4.176 | MON | 13,685 | | 12/31/2019 | 08/15/2052 |
| 52314#-AA-6 | LEBANON TN STATUTORY TRUST-PFG SR-SEC | | | 1 | 2PL | 2,910,210 | 107.6960 | 3,134,180 | 2,910,210 | 2,910,210 | | | | | 5.500 | 5.564 | MON | 445 | 160,062 | 06/27/2003 | 06/30/2025 |
| 52465#-AD-7 | LMMCC-HUNTINGTON SR-SEC | | | 1 | 1 | 24,890,353 | 104.3040 | 25,961,634 | 24,890,353 | 24,890,353 | | | | | 7.240 | 7.350 | MON | 130,149 | 1,802,061 | 12/16/1998 | 12/05/2020 |
| 52465#-AG-0 | LMMCC 1998-WALGREEN SR-SEC | | | 4 | 2 | 4,121,841 | 103.7660 | 4,299,387 | 4,143,349 | 4,141,126 | | 1,816 | | | 6.817 | 6.974 | MON | 16,476 | 272,790 | 12/30/1998 | 01/10/2021 |
| 52465#-AZ-8 | LMMCC-FLUOR 2001-SR-SEC | | | 4 | 2 | 24,125,322 | 106.4860 | 24,140,792 | 22,670,390 | 22,863,401 | | (115,115) | | | 7.560 | 6.989 | MON | 109,498 | 1,634,225 | 07/15/2003 | 06/08/2021 |
| 52465#-BA-2 | LEGG MASON MTG CPTL-TYCO 2001-SR-SEC | | | 1 | 2 | 4,484,065 | 112.6440 | 4,585,564 | 4,070,846 | 4,173,660 | | (27,954) | | | 7.060 | 6.136 | MON | 16,765 | 287,402 | 08/02/2004 | 01/10/2023 |
| 52467@-AR-6 | LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC | | | 4 | 1 | 7,046,902 | 114.4730 | 8,066,800 | 7,046,902 | 7,046,902 | | | | | 7.190 | 7.299 | MON | 29,556 | 506,672 | 10/01/2002 | 12/10/2026 |
| 52467@-BA-2 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 4 | 2 | 6,617,854 | 111.4290 | 7,374,209 | 6,617,854 | 6,617,854 | | | | | 6.400 | 6.486 | MON | 35,295 | 423,543 | 03/31/2003 | 01/01/2028 |
| 52467@-BG-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 1 | 2 | 1,192,271 | 108.4240 | 1,207,474 | 1,113,660 | 1,120,348 | | (3,165) | | | 7.000 | 6.321 | MON | 3,465 | 77,956 | 07/02/2003 | 01/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Foreign Exchange Change in 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 |
| 52467@-BP-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC | | | 4 | 2 | 1,748,832 | 112.3470 | 1,964,761 | 1,748,832 | 1,748,832 | | | | | 6.370 | 6.455 | MON | 9,283 | 111,401 | 09/24/2003 | 10/01/2028 |
| 52706@-AA-4 | WELLS FARGO BK NW-WAG LAWTON SR-SEC | | | 1 | 2 | 2,771,358 | 120.5050 | 3,339,626 | 2,771,358 | 2,771,358 | | | | | 6.850 | 6.949 | MON | 8,437 | 189,838 | 04/07/2010 | 05/15/2034 |
| 52707#-AA-1 | WELLS FARGO NAT BK-WAG CRANBER SR-SEC | | | 1 | 2 | 3,905,561 | 121.9900 | 4,764,394 | 3,905,561 | 3,905,561 | | | | | 7.050 | 7.154 | MON | 12,237 | 275,342 | 04/07/2010 | 05/15/2034 |
| 54627R-AC-4 | LCDA 2010-ELL A3 SEQ | | | 4 | 1FE | 1,535,881 | 100.0450 | 1,499,380 | 1,498,706 | 1,505,332 | | (4,503) | | | 3.450 | (1.814) | FA | 21,544 | 51,705 | 11/10/2010 | 02/01/2022 |
| 54627R-AD-2 | LCDA 2010-ELL A4 SEQ | | | 4 | 1FE | 57,795,140 | 102.2850 | 59,325,300 | 58,000,000 | 57,930,647 | | 14,520 | | | 3.960 | 4.051 | FA | 957,000 | 2,296,800 | 04/27/2011 | 08/01/2024 |
| 54627R-AG-5 | LCDA 2010-EGSL A3 SEQ | | | 4 | 1FE | 22,249,734 | 102.2620 | 22,856,814 | 22,351,229 | 22,312,382 | | 8,051 | | | 3.990 | 4.122 | FA | 371,589 | 891,814 | 04/27/2011 | 08/01/2024 |
| 54709#-AA-5 | LOUISVILLE US ATTORNEYS LEASE SR-SEC | | | 1 | 1 | 10,604,766 | 113.9590 | 12,084,927 | 10,604,627 | 10,604,681 | | (8) | | | 4.970 | 5.022 | MON | 30,745 | 527,050 | 04/04/2012 | 12/10/2026 |
| 54868*-AA-6 | LOWE'S SALEM 2011 CTL TRUST SR-SEC | | | 1 | 1 | 19,082,167 | 105.4800 | 20,127,870 | 19,082,167 | 19,082,167 | | | | | 4.510 | 4.553 | MON | 14,343 | 860,606 | 10/04/2011 | 03/25/2035 |
| 55446M-AA-5 | MACH I SERIES 2019-1 CLASS A 144A | | | 4 | 1FE | 9,869,469 | 99.3130 | 9,801,967 | 9,869,792 | 9,869,455 | | (14) | | | 3.474 | 3.499 | MON | 15,239 | 57,146 | 10/04/2019 | 10/15/2039 |
| 55607*-AA-9 | MACQ-KENTUCKY I-LLC SR-UNSEC | | | 4 | 2Z | 54,666,403 | 110.2550 | 60,272,443 | 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 | 115.8640 | 36,786,820 | 31,750,000 | 32,046,336 | | (11,323) | | | 4.740 | 4.705 | MON | 66,887 | 1,504,950 | 07/17/2018 | 01/15/2050 |
| 56081#-AT-7 | MAJOR LEAGUE BASEBALL TRUST 13-SR-SEC | | | 1 | 1FE | 32,000,000 | 109.2270 | 34,952,640 | 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 | 105.3920 | 15,808,800 | 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 | 26,776,025 | 111.5120 | 29,858,481 | 26,776,025 | 26,776,025 | | | | | 7.003 | 7.106 | MON | 109,382 | 1,875,125 | 03/12/2008 | 12/10/2028 |
| 57878#-AA-3 | MAYZURE-LLC SR-UNSEC | | | 4 | 2PL | 51,367,385 | 102.9760 | 52,896,109 | 51,367,385 | 51,367,385 | | | | | 5.160 | 5.216 | MON | 80,989 | 1,987,916 | 03/20/2019 | 09/20/2026 |
| 58610*-AA-8 | MEMPHIS NAMING RIGHTS LLC SR-SEC | | | 1 | 2PL | 11,252,734 | 106.6480 | 12,000,816 | 11,252,734 | 11,252,734 | | | | | 6.720 | 6.720 | JJ | 378,092 | 756,184 | 12/18/2003 | 07/01/2023 |
| 59010R-AA-2 | MRLN 2016-1 A STEP SEQ | | | 4 | 1FE | 10,296,830 | 99.8810 | 10,695,863 | 10,708,579 | 10,367,389 | | 24,201 | | | 4.500 | 6.136 | MON | 21,417 | 481,886 | 12/21/2016 | 12/15/2032 |
| 59333#-AA-8 | MIAMI DEA LEASE BKD TRUST-GSA SR-SEC | | | 1 | 1 | 26,366,868 | 112.8550 | 29,756,329 | 26,366,868 | 26,366,868 | | | | | 4.500 | 4.542 | MON | 52,734 | 1,186,509 | 08/30/2011 | 08/15/2031 |
| 60221*-AA-5 | MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC | | | 2 | 1 | 37,371,014 | 107.6770 | 40,239,987 | 37,371,014 | 37,371,014 | | | | | 3.500 | 3.526 | MON | 58,133 | 1,298,640 | 08/05/2016 | 04/15/2036 |
| 61171#-AA-9 | MONSANTO LEASE-BKD PT TR | | | 4 | 2 | 97,925,920 | 108.6830 | 106,428,827 | 97,925,920 | 97,925,920 | | | | | 4.609 | 4.653 | MON | 200,596 | 4,513,406 | 05/17/2017 | 10/15/2038 |
| 61421#-AA-7 | MONTGOMERY VA LEASE-BKD PT TR- SR | | | 4 | 1 | 13,351,351 | 111.0120 | 14,821,602 | 13,351,351 | 13,351,351 | | | | | 3.905 | 3.937 | MON | 23,172 | 520,638 | 08/05/2015 | 06/15/2035 |
| 61872#-AA-1 | MORRISTOWN TN STATUTORY TRUST- SR-SEC | | | 1 | 2PL | 2,254,700 | 107.0990 | 2,414,761 | 2,254,700 | 2,254,700 | | | | | 5.500 | 5.564 | MON | 344 | 124,008 | 06/27/2003 | 06/30/2025 |
| 61946G-AA-1 | MSAIC 2017-2A A SEQ | | | 4 | 1FE | 9,977,603 | 101.7730 | 10,155,782 | 9,978,891 | 9,977,682 | | 44 | | | 3.820 | 3.853 | MON | 11,648 | 381,194 | 10/17/2017 | 06/22/2043 |
| 62311#-AA-8 | MOUNT SINAI HOSPITAL MOUNT SI SR-SEC | | | 4 | 1Z | 117,831,867 | 99.3430 | 117,057,712 | 117,831,867 | 117,831,867 | | | | | 3.720 | 3.720 | MON | 194,815 | 1,168,892 | 09/09/2019 | 01/15/2051 |
| 62715*-AA-4 | MURRAY ORE SPE EQUITIES LLC-PR SR-SEC | | | 1 | 1 | 54,426,472 | 115.5220 | 62,874,549 | 54,426,472 | 54,426,472 | | | | | 5.610 | 5.676 | MON | 135,703 | 3,053,325 | 07/08/2010 | 10/15/2031 |
| 62879*-AA-6 | THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC | | | 4 | 1 | 89,298,061 | 111.0220 | 99,140,493 | 89,298,061 | 89,298,061 | | | | | 4.238 | 4.276 | MON | 21,025 | 3,788,047 | 05/01/2017 | 01/31/2038 |
| 62879*-AB-4 | NBCU-MIAMI FL CTL PT TR-NBCU A | | | 1 | 1 | 14,966,161 | 104.5200 | 15,642,632 | 14,966,161 | 14,966,161 | | | | | 3.821 | 3.852 | MON | 1,588 | 571,857 | 08/10/2017 | 01/31/2038 |
| 62897*-AA-4 | NCT-LOUISVILLE-KY GROUND LEASE SR-SEC | | | 4 | 1PL | 65,788,040 | 103.9870 | 68,411,009 | 65,788,040 | 65,788,040 | | | | | 3.770 | 3.800 | MON | 144,679 | 2,480,209 | 02/13/2015 | 03/10/2045 |
| 63080*-AA-9 | NARA LEASE-BKD TRUST-GSA NARA SR-SEC | | | 1 | 1 | 88,064,918 | 121.5060 | 107,004,160 | 88,064,918 | 88,064,918 | | | | | 5.110 | 5.165 | MON | 262,507 | 4,500,117 | 06/15/2011 | 06/01/2031 |
| 63615#-AD-3 | NAT FOOTBALL LEAGUE A-SR | | | 1 | 1FE | 15,037,442 | 106.4560 | 16,008,259 | 15,037,442 | 15,037,442 | | | | | 5.600 | 5.601 | AO | 177,776 | 842,097 | 02/25/2008 | 03/31/2024 |
| 63707#-AA-8 | NAT OILWELL VARCO LEASED PT TR SR-SEC | | | 1 | 2 | 23,151,199 | 101.7380 | 23,553,567 | 23,151,199 | 23,151,199 | | | | | 4.510 | 4.553 | MON | 46,405 | 1,044,119 | 08/16/2013 | 08/15/2038 |
| 637432-MQ-5 | NATIONAL RURAL UTIL COOP COLLAT TRST | | | 1 | 1FE | 38,425,641 | 101.9900 | 39,317,090 | 38,550,000 | 38,520,079 | | 13,241 | | | 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 | 112.9410 | 9,724,182 | 8,610,000 | 8,582,074 | | 1,591 | | | 4.023 | 4.055 | MN | 57,730 | 346,380 | 06/10/2013 | 11/01/2032 |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL | | | 4 | 1 | 21,787,975 | 104.9510 | 22,866,698 | 21,787,975 | 21,787,975 | | | | | 3.750 | 3.780 | MON | 59,009 | 748,363 | 11/05/2019 | 02/05/2034 |
| 64939#-AA-6 | NY ANIMAL SHELTER LEASE-BKD PT SR-SEC | | | 4 | 1 | 75,000,000 | 107.9020 | 80,926,500 | 75,000,000 | 75,000,000 | | | | | 4.430 | 4.471 | MON | 147,667 | 1,605,875 | 06/21/2019 | 06/15/2052 |
| 653240-AA-9 | NEWTOWN CREDIT LEASE TRUST 200 SR-SEC | | | 4 | 1 | 19,915,671 | 105.7380 | 20,594,759 | 19,477,159 | 19,558,122 | | (24,764) | | | 6.082 | 5.881 | MON | 52,649 | 1,184,601 | 03/30/2005 | 05/15/2023 |
| 65442*-AA-7 | 939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC | | | 1 | 1 | 13,298,946 | 115.9300 | 15,417,468 | 13,298,946 | 13,298,946 | | | | | 5.760 | 5.830 | MON | 6,383 | 766,019 | 06/28/2010 | 06/28/2030 |
| 662352-A*-4 | NORTH SHORE-LONG ISLAND JEWISH SR-SEC | | | 1 | 1 | 19,622,800 | 108.7610 | 21,341,954 | 19,622,800 | 19,622,800 | | | | | 4.200 | 4.200 | MN | 137,360 | 824,158 | 10/08/2014 | 05/01/2030 |
| 66881@-AA-1 | NORVIN PASADENA LP-ST. LUKES-P SR-SEC | | | 1 | 2 | 34,597,751 | 109.5880 | 37,914,983 | 34,597,751 | 34,597,751 | | | | | 4.930 | 4.981 | MON | 75,808 | 1,705,669 | 10/29/2010 | 10/15/2030 |
| 66881@-AB-9 | NORVIN PASADENA LP-ST. LUKES A SR-SEC | | | 1 | 2 | 3,993,440 | 108.4360 | 4,330,327 | 3,993,440 | 3,993,440 | | | | | 4.690 | 4.736 | MON | 8,324 | 187,292 | 12/31/2014 | 10/15/2030 |
| 67084*-AA-6 | OBK AURORA-LLC-WALGREEN SR-SEC | | | 1 | 2 | 1,791,694 | 122.3610 | 2,192,334 | 1,791,694 | 1,791,694 | | | | | 6.450 | 6.537 | MON | 5,136 | 115,564 | 10/08/2003 | 02/15/2028 |
| 67088C-AA-5 | OMX TIMBER FIN INV LLC SECURED | | | | 6* | | 2.0000 | 400,000 | 20,000,000 | | | | | | 5.540 | 1,252.554 | AO | | 211,855 | 09/30/2008 | 01/29/2020 |
| 67090U-AB-9 | THOR 2018 A SEQ | | | 4 | 1PL | 19,466,996 | 102.9700 | 20,049,913 | 19,471,565 | 19,467,803 | | 343 | | | 4.160 | 4.202 | MON | 49,501 | 810,017 | 05/23/2018 | 02/09/2030 |
| 67090U-AD-5 | THOR 2018 C SUB | | | 4 | 3PL | 10,733,362 | 98.8220 | 10,995,609 | 11,126,701 | 10,784,117 | | 26,458 | | | 4.250 | 5.186 | MON | 28,899 | 356,765 | 04/17/2019 | 02/09/2030 |
| 67576P-AL-1 | OCT42 2019 3A B2 MEZ CDO-CF-CLO-HY | | | 4 | 1FE | 24,987,360 | 100.6370 | 25,159,340 | 25,000,000 | 24,989,525 | | 2,165 | | | 4.372 | 4.403 | JAJO | 230,744 | 452,381 | 04/12/2019 | 04/15/2031 |
| 676240-AA-1 | OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC | | | 1 | 1PL | 19,157,727 | 105.7810 | 20,265,235 | 19,157,727 | 19,157,727 | | | | | 4.000 | 4.033 | MON | 34,058 | 766,309 | 05/07/2013 | 02/15/2041 |
| 682556-AA-5 | 1998 BAMA GAS-AL GAS SR-SEC | | | 1 | 1 | 15,558,627 | 113.6520 | 17,682,691 | 15,558,627 | 15,558,627 | | | | | 6.950 | 7.051 | MON | 63,077 | 1,043,415 | 01/07/1999 | 01/10/2024 |
| 68279@-AB-5 | 120 LONG RIDGE LLC-GEN RE A-2-SR-SEC | | | 1 | 1 | 80,813,929 | 110.2160 | 89,069,880 | 80,813,929 | 80,813,929 | | | | | 4.700 | 4.746 | MON | 168,811 | 3,798,255 | 10/08/2010 | 04/15/2030 |
| 68282#-AA-0 | 1223 16TH STREET PT TRUST-UCLA SR-SEC | | | 1 | 1 | 60,269,035 | 114.5260 | 67,822,853 | 59,220,485 | 60,055,889 | | (33,126) | | | 4.627 | 4.540 | MON | 121,784 | 2,740,139 | 06/21/2013 | 03/15/2042 |
| 68504W-AA-5 | ONGLT 2018-A A SEQ | | | 4 | 1FE | 4,160,237 | 100.8350 | 4,195,464 | 4,160,725 | 4,160,315 | | 36 | | | 3.100 | 3.124 | MON | 8,241 | 128,982 | 02/13/2018 | 11/08/2030 |
| 68622#-AA-9 | ORGILL INC SR SEC NOTE | | | | 2Z | 36,868,905 | 97.0100 | 35,766,525 | 36,868,905 | 36,868,905 | | | | | 3.800 | 3.800 | MON | 3,892 | 334,690 | 10/04/2019 | 10/31/2039 |
| 6934K#-AA-6 | PNC CTL PT TRUST-WAG OAKLAND SR-SEC | | | 1 | 2 | 7,528,853 | 121.1090 | 9,118,058 | 7,528,803 | 7,528,807 | | (2) | | | 6.870 | 6.969 | MON | 18,678 | 517,229 | 05/18/2010 | 12/18/2034 |
| 69363P-AC-4 | PSNH 2018-1 A3 SEQ | | | 4 | 1FE | 49,998,705 | 108.5240 | 54,261,945 | 50,000,000 | 50,002,835 | | 1,042 | | | 3.814 | 3.813 | FA | 794,583 | 2,346,669 | 05/01/2018 | 02/01/2035 |
| 693790-AA-4 | PT-EDISON DC-LLC-PEPCO SR-SEC | | | 4 | 2 | 23,843,134 | 126.3210 | 30,118,886 | 23,843,134 | 23,843,134 | | | | | 6.731 | 6.826 | MON | 71,328 | 1,604,881 | 10/30/2003 | 12/15/2028 |
| 69398#-AA-9 | PACEWELL 2-LLC | | | 4 | 1PL | 24,034,027 | 119.4730 | 28,714,174 | 24,034,027 | 24,034,027 | | | | | 4.040 | 4.040 | MN | 137,555 | 968,277 | 09/22/2017 | 09/22/2048 |
| 69398#-AB-7 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1PL | 19,227,222 | 101.8750 | 19,587,732 | 19,227,222 | 19,227,222 | | | | | 4.040 | 4.040 | MN | 110,044 | 774,622 | 12/15/2017 | 09/22/2048 |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1PL | 9,613,611 | 103.7500 | 9,974,121 | 9,613,611 | 9,613,611 | | | | | 4.220 | 4.220 | MN | 57,473 | 404,567 | 05/31/2018 | 09/22/2048 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC | | | 4 | 1PL | 19,227,222 | 103.8750 | 19,972,277 | 19,227,222 | 19,227,222 | | | | | 4.300 | 4.300 | MN | 117,126 | 824,474 | 07/11/2018 | 09/22/2048 |
| 69410*-AA-7 | PACEWELL 3-LLC SR-SEC | | | 4 | 1PL | 20,000,000 | 103.7500 | 20,750,000 | 20,000,000 | 20,000,000 | | | | | 4.690 | 4.652 | MN | 1,010,956 | | 01/31/2019 | 05/10/2050 |
| 69410*-AB-5 | PACEWELL 3-LLC A-2-SR-SEC | | | | 1PL | 20,000,000 | 104.0000 | 20,800,000 | 20,000,000 | 20,000,000 | | | | | 4.750 | 4.750 | MN | 717,778 | | 05/15/2019 | 05/10/2050 |
| 69410*-AD-1 | PACEWELL 3-LLC A-3-SR-SEC | | | | 1Z | 15,000,000 | 100.0000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | 4.810 | 4.810 | MN | 102,213 | 142,296 | 08/29/2019 | 05/10/2050 |
| 69410*-AF-6 | PACEWELL 3-LLC A-3B-SR-SEC | | | 4 | 1Z | 15,000,000 | 100.0000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | 4.300 | 0.000 | MN | 91,375 | | 10/15/2019 | 05/10/2050 |
| 69410*-AG-4 | PACEWELL 3-LLC A-4-SR-SEC | | | 4 | 1Z | 20,000,000 | 100.0000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | 4.350 | 0.000 | MN | 2,417 | | 12/30/2019 | 05/10/2050 |
| 69415@-AA-0 | PH ONSHORE IM | | | | 2PL | 18,050,000 | 100.7580 | 18,186,904 | 18,050,000 | 18,050,000 | | | | | 5.000 | 5.000 | JJ | 208,076 | | 10/08/2019 | 07/15/2039 |
| 69416*-AA-1 | PH OFFSHORE IM | | | | 2PL | 13,350,000 | 107.1780 | 14,308,263 | 13,350,000 | 13,350,000 | | | | | 5.000 | 5.000 | JJ | 153,896 | | 10/08/2019 | 07/15/2039 |
| 69416@-AA-9 | PH ONSHORE GP | | | | 2PL | 10,550,000 | 107.0160 | 11,290,188 | 10,550,000 | 10,550,000 | | | | | 5.000 | 5.000 | JJ | 121,618 | | 10/08/2019 | 07/15/2039 |
| 69417#-AA-6 | PH OFFSHORE GP | | | | 2PL | 8,050,000 | 106.8260 | 8,599,493 | 8,050,000 | 8,050,000 | | | | | 5.000 | 5.000 | JJ | 92,799 | | 10/08/2019 | 07/15/2039 |
| 70017W-AE-3 | PAIA 2019 1A A2B MEZ CDO-CF-CLO-HY | | | 4 | 1FE | 20,000,000 | 100.4410 | 20,088,192 | 20,000,000 | 20,000,000 | | | | | 4.440 | 4.464 | FMAN | 113,467 | 458,800 | 04/23/2019 | 05/15/2032 |
| 70337U-10-0 | PATRNL 5.775 05/23/20 | | | 4 | 3FE | 5,528,278 | 108.7380 | 6,305,929 | 5,799,170 | 5,774,162 | | (13,262) | | | 5.775 | 6.825 | MON | 7,442 | 334,902 | 05/06/2011 | 06/23/2020 |
| 70337Y-10-2 | PATRNL 5.8594 01/10/20 | | | 4 | 1FE | 31,389,744 | 104.3240 | 32,536,174 | 31,187,550 | 31,186,940 | | (4,954) | | | 5.859 | 5.917 | MON | 106,599 | 1,827,403 | 10/13/2010 | 07/10/2058 |
| 70338A-10-3 | PATRNL 5.646 08/17/20 | | | 4 | 1FE | 10,346,289 | 108.9230 | 11,972,877 | 10,992,073 | 10,935,186 | | 85,924 | | | 5.646 | 6.577 | MON | 24,135 | 620,612 | 04/08/2011 | 09/17/2020 |
| 70556#-AA-5 | PEF ST. PETERSBURG FL-LLC-PROG SR-SEC | | | 1 | 1 | 9,568,510 | 107.6580 | 10,301,267 | 9,568,510 | 9,568,510 | | | | | 5.270 | 5.328 | MON | 22,412 | 504,260 | 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 | 1PL | 15,949,006 | 116.3630 | 18,913,094 | 16,253,553 | 15,973,157 | | 24,174 | | | 5.279 | 5.442 | MN | | | 12/13/2018 | 11/15/2044 |
| 71680@-AB-2 | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC | | | | 1Z | 30,558,908 | 112.0840 | 33,030,764 | 29,469,602 | 30,551,196 | | (7,712) | | | 5.095 | 4.864 | MJSD | 4,171 | 759,765 | 09/12/2019 | 11/01/2043 |
| 71681@-AA-3 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC | | | 4 | 1PL | 16,500,549 | 113.4200 | 18,099,604 | 15,957,978 | 16,479,522 | | (19,784) | | | 5.156 | 4.793 | JD | 25,141 | 822,766 | 12/20/2018 | 12/20/2040 |
| 71683*-AA-3 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC | | | 4 | 1PL | 22,046,717 | 104.1440 | 22,665,693 | 21,763,788 | 22,033,148 | | (13,569) | | | 4.343 | 4.186 | OCT | 238,243 | 238,265 | 07/03/2019 | 10/01/2045 |
| 71904#-AA-2 | PHOENIX GARAGE PT TRUST-PHOENI SR-SEC | | | 2 | 1 | 18,280,617 | 112.1220 | 20,496,593 | 18,280,617 | 18,280,617 | | | | | 4.670 | 4.716 | MON | 37,942 | 853,704 | 08/17/2015 | 08/15/2040 |
| 72353P-AA-4 | PION 2019-1 A SEQ | | | 4 | 1FE | 7,955,311 | 100.7220 | 8,012,763 | 7,955,357 | 7,955,323 | | 12 | | | 3.967 | 4.000 | MON | 14,026 | 168,314 | 05/23/2019 | 06/15/2044 |
| 72703P-AB-9 | PLNT 2018-1A A2II SEQ | | | 4 | 2FE | 24,687,500 | 104.0300 | 25,682,406 | 24,687,500 | 24,687,500 | | | | | 4.666 | 4.693 | MJSD | 83,194 | 1,151,919 | 07/19/2018 | 09/05/2048 |
| 72703P-AC-7 | PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A | | | 4 | 2FE | 45,000,000 | 98.5380 | 44,342,100 | 45,000,000 | 45,000,000 | | | | | 3.858 | 3.875 | MJSD | 135,030 | | 11/20/2019 | 12/05/2049 |
| 74338*-AA-6 | PROJECT AXIS-GARNER-NC-SENIOR SR-SEC | | | 4 | 1 | 66,439,322 | 109.9860 | 73,073,952 | 66,439,322 | 66,439,322 | | | | | 4.034 | 4.068 | MON | 119,118 | 2,672,717 | 12/17/2018 | 11/15/2039 |
| 74351@-AA-6 | PROJECT ARROW-OAK CREEK WI-SR SR-SEC | | | 4 | 1 | 79,000,000 | 111.0030 | 87,692,370 | 79,000,000 | 79,000,000 | | | | | 4.067 | 4.102 | MON | 187,421 | 2,811,313 | 03/11/2019 | 07/10/2040 |
| 74728*-AA-4 | QFI LITTLE ROCK AR-LLC SR-SEC | | | 1 | 2PL | 7,713,534 | 109.2910 | 8,430,198 | 7,713,534 | 7,713,534 | | | | | 5.655 | 5.722 | MON | 25,445 | 436,200 | 07/06/2004 | 04/10/2026 |
| 74955D-AA-9 | RGS AEGCO FUNDING CORP SECURED | | | 4 | 2FE | 299,111 | 102.5960 | 315,244 | 307,268 | 306,257 | | (154) | | | 9.810 | 10.121 | JD | 2,010 | 30,143 | 04/30/2004 | 12/07/2021 |
| 74955D-AB-7 | RGS AEGCO FUNDING CORP SECURED | | | 4 | 2FE | 23,716,393 | 107.3800 | 26,252,984 | 24,448,751 | 24,360,244 | | 63,829 | | | 9.820 | 10.152 | JD | 160,058 | 2,400,867 | 02/20/1991 | 12/07/2022 |
| 74955E-AA-7 | RGS I&M FUNDING CORP SECURED | | | 4 | 2FE | 1,625,406 | 102.5960 | 1,648,076 | 1,606,378 | 1,608,011 | | 297 | | | 9.810 | 9.697 | JD | 10,506 | 157,586 | 10/28/1991 | 12/07/2021 |
| 74955E-AB-5 | RGS I&M FUNDING CORP SECURED | | | 4 | 2FE | 13,663,189 | 107.3800 | 15,161,749 | 14,119,760 | 14,065,084 | | 39,918 | | | 9.820 | 10.179 | JD | 92,437 | 1,386,544 | 09/12/1990 | 06/07/2022 |
| 75101#-AA-4 | RAISA FDG-LLC SR-UNSEC | | | 4 | 1Z | 56,540,800 | 100.2630 | 56,689,643 | 56,540,800 | 56,540,800 | | | | | 4.459 | 4.484 | MON | 532,244 | 434,199 | 09/13/2019 | 08/15/2034 |
| 75101#-AB-2 | RAISA FDG-LLC SR-UNSEC | | | 4 | 3Z | 16,468,222 | 100.2500 | 16,509,444 | 16,468,222 | 16,468,222 | | | | | 9.318 | 9.425 | MON | 323,952 | 264,277 | 09/13/2019 | 08/15/2034 |
| 75216#-AA-6 | RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC | | | 1 | 2PL | 7,742,628 | 115.0270 | 8,906,113 | 7,742,628 | 7,742,628 | | | | | 7.600 | 7.721 | MON | 49,037 | 588,441 | 12/30/2002 | 10/01/2024 |
| 76201*-AA-5 | RFC LEASE TRUST SER 2009-1-HP SR-SEC | | | 1 | 2 | 22,078,516 | 110.7110 | 24,201,332 | 21,859,916 | 21,950,391 | | (14,842) | | | 6.305 | 6.258 | MON | 61,256 | 1,378,268 | 12/28/2009 | 11/15/2024 |
| 76541#-AA-0 | RICHMOND VA STATUTORY TRUST-PF SR-SEC | | | 1 | 2PL | 4,486,661 | 107.7170 | 4,832,897 | 4,486,661 | 4,486,661 | | | | | 5.500 | 5.564 | MON | 685 | 246,767 | 10/31/2003 | 06/30/2025 |
| 76716X-AA-0 | RIO OIL FINANCE TRUST SR SEC | | | 1 | 3FE | 9,610,698 | 112.0010 | 10,691,550 | 9,545,942 | 9,573,924 | | (6,104) | | | 9.250 | 9.219 | JAJO | 208,486 | 883,000 | 06/18/2014 | 07/06/2024 |
| 76716X-AC-6 | RIO OIL FINANCE TRUST SR SEC | | | 4 | 3FE | 8,850,000 | 115.5010 | 10,221,839 | 8,850,000 | 8,850,000 | | | | | 8.200 | 8.284 | JAJO | 171,346 | 725,700 | 04/12/2018 | 04/06/2028 |
| 77862U-AA-6 | ROSY 2018-1 A1 SEQ | | | 4 | 1FE | 22,000,000 | 100.5000 | 22,110,000 | 22,000,000 | 22,000,000 | | | | | 6.250 | 6.332 | MON | 61,111 | 1,382,639 | 11/30/2018 | 12/15/2025 |
| 78396Y-AA-1 | SESAC 2019-1 A2 SEQ | | | 4 | 2FE | 18,453,750 | 103.2400 | 19,051,652 | 18,453,750 | 18,453,750 | | | | | 5.216 | 5.249 | JAJO | 176,467 | 203,205 | 08/02/2019 | 07/25/2049 |
| 78403D-AN-0 | SBA TOWER TRUST SERIES 144A | | | 1 | 1FE | 18,500,000 | 100.9750 | 18,680,447 | 18,500,000 | 18,500,000 | | | | | 2.836 | 2.836 | MON | 23,318 | 135,537 | 09/10/2019 | 01/15/2025 |
| 78404@-AA-4 | SCP 2001PE LLC-PERKINELMER INC SR-SEC | | | 1 | 2 | 13,382,075 | 111.9660 | 14,983,374 | 13,382,075 | 13,382,075 | | | | | 8.060 | 8.197 | MON | 2,996 | 1,029,758 | 11/30/2001 | 11/30/2022 |
| 78409@-AA-9 | SDALLAS TX REALTY LLC-ALLSTATE SR-SEC | | | 1 | 1 | 1,314,289 | 114.2480 | 1,501,526 | 1,314,269 | 1,314,269 | | (1) | | | 7.030 | 7.134 | MON | 5,390 | 92,393 | 01/02/2003 | 01/01/2025 |
| 78417#-AA-7 | SFORT WORTH TX REALTY LLC-ALLS SR-SEC | | | 1 | 1 | 1,261,463 | 114.8830 | 1,449,207 | 1,261,463 | 1,261,463 | | | | | 7.030 | 7.134 | MON | 5,173 | 88,681 | 01/02/2003 | 01/01/2025 |
| 78445G-AD-5 | SLMA 2008-8 A4 FLT | | | 4 | 4FE | 4,971,030 | 100.3450 | 4,988,203 | 4,971,030 | 4,971,030 | | | | | 3.440 | 3.454 | JAJO | 32,297 | 202,994 | 07/30/2008 | 04/25/2023 |
| 78448D-AE-7 | SLMA 2014-A B SUB | | | 4 | 1FE | 6,580,289 | 101.2570 | 7,088,022 | 7,000,000 | 6,635,382 | | 9,974 | | | 3.500 | 5.327 | MON | 10,889 | 245,000 | 02/25/2014 | 11/15/2044 |
| 78448P-AE-0 | SMB 2015-A B SUB | | | 4 | 1FE | 18,998,688 | 99.5700 | 19,913,936 | 20,000,000 | 19,100,598 | | 21,735 | | | 3.500 | 4.361 | MON | 31,111 | 700,000 | 04/15/2015 | 10/16/2045 |
| 78448Q-AE-8 | SMB 2015-B B SUB | | | 4 | 1FE | 10,884,218 | 100.4180 | 12,050,152 | 12,000,000 | 11,051,233 | | 37,126 | | | 3.500 | 4.991 | MON | 18,667 | 420,000 | 07/23/2015 | 12/17/2040 |
| 78449P-AB-5 | SMB 2018-A A2A SEQ | | | 4 | 1FE | 21,995,983 | 103.5950 | 22,790,827 | 22,000,000 | 21,996,461 | | 200 | | | 3.500 | 3.530 | MON | 34,222 | 770,000 | 03/14/2018 | 02/15/2036 |
| 78475#-AA-6 | SPS AMARILLO TX LANDLORD LLC-X SR-SEC | | | 4 | 1 | 43,357,797 | 98.7010 | 42,794,579 | 43,357,797 | 43,357,797 | | | | | 3.593 | 3.620 | MON | 4,327 | 1,557,845 | 05/27/2015 | 03/31/2037 |
| 78480*-AA-3 | SSMC II BORROWER LLC-GSA NOAA | | | 4 | 1PL | 62,988,070 | 113.6660 | 71,596,019 | 62,988,070 | 62,988,070 | | | | | 4.020 | 4.054 | MON | 182,875 | 2,532,120 | 05/31/2017 | 01/05/2029 |
| 78482@-AA-9 | SNHU-MANCHESTER NH CTL PT TR-S SR-SEC | | | 4 | 1PL | 57,214,447 | 102.8150 | 58,532,372 | 56,929,798 | 57,189,644 | | (14,240) | | | 5.411 | 5.420 | MON | 136,910 | 3,080,471 | 03/26/2018 | 12/15/2039 |
| 78616@-AA-8 | SACRAMENTO FBI LEASE-BKD PT TR | | | 4 | 1 | 24,333,218 | 121.5230 | 29,570,457 | 24,333,218 | 24,333,218 | | | | | 4.370 | 4.410 | MON | 47,261 | 1,063,362 | 10/20/2016 | 09/15/2036 |

# 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 |
| 78825#-AA-3 | ST CLAIR R/E-WALMART SR-SEC | | | 1 | 2 | 4,915,145 | 105.9650 | 5,208,334 | 4,915,145 | 4,915,145 | | | | | 7.660 | 7.783 | MON | 21,963 | 364,217 | 09/30/1999 | 04/10/2021 |
| 80483N-AA-5 | SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC | | | 1 | 1 | 27,798,410 | 103.3200 | 28,721,317 | 27,798,410 | 27,798,410 | | | | | 3.780 | 3.810 | MON | 46,701 | 1,050,780 | 10/21/2014 | 08/15/2035 |
| 80585#-AA-9 | SBLUE ISLAND IL REALTY LLC-ALL SR-SEC | | | 1 | 1 | 1,390,763 | 111.6600 | 1,552,926 | 1,390,763 | 1,390,763 | | | | | 7.170 | 7.278 | MON | 5,817 | 99,718 | 03/19/2003 | 04/01/2025 |
| 813098-AA-8 | SECAUCUS COMM MTG P-T TRUST C1 SR-SEC | | | 1 | 2 | 10,056,416 | 114.1410 | 11,084,421 | 9,711,165 | 9,857,983 | | (13,813) | | | 5.843 | 5.564 | MON | 33,097 | 567,384 | 12/19/2003 | 07/10/2029 |
| 81519*-AA-2 | SED-GRAY-LLC-WALGREEN SR-SEC | | | 1 | 2 | 2,280,771 | 112.3520 | 2,562,492 | 2,280,771 | 2,280,771 | | | | | 6.450 | 6.537 | MON | 6,538 | 147,110 | 07/31/2003 | 06/15/2028 |
| 817743-AA-5 | SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A | | | 4 | 2FE | 7,000,000 | 100.3680 | 7,025,760 | 7,000,000 | 7,000,000 | | | | | 3.882 | 3.898 | JAJO | 67,935 | | 09/17/2019 | 10/25/2049 |
| 81783R-AA-1 | SFFIN 2013-1A A SEQ | | | 4 | 1FE | 8,718,205 | 99.0430 | 8,634,772 | 8,718,205 | 8,718,205 | | | | | 3.980 | 4.000 | JAJO | 63,614 | 346,985 | 11/15/2013 | 01/25/2044 |
| 81784R-AA-0 | SFFIN SERIES 2019-1A CLASS A 144A | | | 4 | 1FE | 9,457,432 | 99.7000 | 9,429,036 | 9,457,432 | 9,457,432 | | | | | 3.840 | 3.856 | FMAN | 60,528 | 37,325 | 09/17/2019 | 11/01/2049 |
| 82652K-AB-0 | SRFC 2017-1A B SUB | | | 4 | 2FE | 4,592,188 | 100.5160 | 4,617,039 | 4,593,346 | 4,592,738 | | 112 | | | 3.200 | 3.227 | MON | 4,491 | 146,987 | 03/13/2017 | 03/20/2034 |
| 82652K-AB-2 | SRFC 2016-1A B SUB | | | 4 | 2FE | 1,406,121 | 100.6690 | 1,415,855 | 1,406,440 | 1,406,276 | | 41 | | | 3.670 | 3.704 | MON | 1,577 | 51,616 | 03/15/2016 | 03/21/2033 |
| 82653G-AD-4 | SRFC 2018-3A D SUB | | | 4 | 3FE | 3,393,151 | 102.2280 | 3,468,774 | 3,393,147 | 3,393,147 | | 5 | | | 5.200 | 5.257 | MON | 5,391 | 176,446 | 10/10/2018 | 09/20/2035 |
| 82817*-AA-9 | SILVER SPRING METRO CENTER III A1-SR-SEC | | | 1 | 1 | 16,263,941 | 106.8370 | 17,375,907 | 16,263,941 | 16,263,941 | | | | | 3.810 | 3.840 | MON | 44,753 | 619,656 | 11/18/2013 | 12/05/2028 |
| 82817@-AA-7 | SILVER SPRING METRO CENTER IV- A1-SR-SEC | | | 1 | 1 | 7,791,780 | 107.6070 | 8,384,501 | 7,791,780 | 7,791,780 | | | | | 3.890 | 3.922 | MON | 21,891 | 303,100 | 11/18/2013 | 12/05/2028 |
| 83001@-AA-1 | 65 GREEN MOUNTAIN ROAD REALTY SR-SEC | | | 1 | 1 | 28,717,374 | 108.7460 | 31,228,996 | 28,717,374 | 28,717,374 | | | | | 4.310 | 4.349 | MON | 72,200 | 1,237,719 | 12/20/2011 | 12/31/2036 |
| 83133#-AA-0 | SLEWISVILLE TX REALTY LP-ALLST SR-SEC | | | 1 | 1 | 1,368,217 | 115.3800 | 1,578,649 | 1,368,217 | 1,368,217 | | | | | 7.220 | 7.330 | MON | 5,762 | 98,787 | 04/25/2003 | 04/01/2025 |
| 83416N-AA-1 | SOCTY 2016-A A SEQ | | | 4 | 2FE | 1,938,154 | 103.0600 | 2,097,825 | 2,035,535 | 1,938,519 | | | | | 4.800 | 7.567 | MS | 27,412 | 97,706 | 01/13/2016 | 09/20/2048 |
| 83417B-AA-6 | SOCTY 2013-1 A SEQ | | | 4 | 2FE | 8,203,519 | 103.5600 | 8,184,801 | 7,903,474 | 8,145,768 | | (12,076) | | | 4.800 | 3.927 | MON | 11,592 | 379,367 | 09/16/2014 | 11/20/2038 |
| 83417E-AA-0 | SOCTY 2014-1 A SEQ | | | 4 | 2FE | 13,923,140 | 101.7200 | 13,787,533 | 13,554,420 | 13,735,197 | | (9,327) | | | 4.590 | 3.423 | MON | 19,010 | 622,148 | 09/16/2014 | 04/20/2044 |
| 83417F-AA-7 | SOCTY 2014-2 A SEQ | | | 4 | 2FE | 29,346,295 | 100.6070 | 29,536,039 | 29,357,880 | 29,280,523 | | (3,811) | | | 4.020 | 4.199 | JJ | 527,806 | 1,180,187 | 09/09/2014 | 07/20/2044 |
| 83546D-AD-0 | SONIC 2016-1A A2 SEQ | | | 4 | 2FE | 14,842,129 | 100.6630 | 14,940,532 | 14,842,129 | 14,842,129 | | | | | 4.472 | 4.514 | MON | 20,281 | 663,740 | 04/12/2016 | 05/20/2046 |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ | | | 4 | 2FE | 13,305,605 | 102.2440 | 13,653,408 | 13,353,750 | 13,312,982 | | 3,676 | | | 4.026 | 4.184 | MON | 16,427 | 537,622 | 06/06/2018 | 02/20/2048 |
| 841215-AA-4 | SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC | | | 1 | 1FE | 20,583,509 | 109.1890 | 22,474,971 | 20,583,509 | 20,583,509 | | | | | 3.846 | 3.846 | FA | 299,065 | 791,642 | 08/06/2013 | 08/15/2033 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS | | | 1 | 1FE | 2,009,395 | 105.3290 | 2,116,472 | 2,009,395 | 2,009,395 | | | | | 6.150 | 6.151 | FA | 51,491 | 123,578 | 09/19/2007 | 08/01/2022 |
| 84860*-AB-9 | SPIRITS NEWCO LLC A-SR-SEC | | | 1 | 2PL | 11,502,903 | 98.9660 | 11,383,963 | 11,502,903 | 11,502,903 | | | | | 3.850 | 3.869 | MJSD | 1,230 | 442,862 | 02/10/2015 | 03/31/2033 |
| 848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SR | | | 4 | 2PL | 18,455,648 | 111.2450 | 20,500,236 | 18,428,006 | 18,447,722 | | (1,429) | | | 5.300 | 5.319 | MJSD | 2,713 | 814,846 | 03/20/2014 | 03/29/2033 |
| 84862#-AA-5 | SPLANO TX REALTY LTD PTNSP-ALL SR-SEC | | | 1 | 1 | 1,458,716 | 114.9460 | 1,676,736 | 1,458,716 | 1,458,716 | | | | | 7.130 | 7.237 | MON | 6,067 | 104,007 | 02/21/2003 | 03/01/2025 |
| 85136#-AA-2 | SPRINGFIELD SSA LEASE-BKD PT T SR-SEC | | | 1 | 1 | 625,507 | 102.2960 | 639,869 | 625,507 | 625,507 | | | | | 4.000 | 4.034 | MON | 1,112 | 25,020 | 12/09/2013 | 06/15/2022 |
| 85234#-AB-1 | STADIUM FDG TRUST SR-SEC | | | 4 | 2PL | 33,063,684 | 105.3670 | 34,838,212 | 33,063,684 | 33,063,684 | | | | | 5.000 | 5.001 | AO | 413,296 | 1,653,184 | 06/19/2013 | 04/01/2039 |
| 85236#-AA-1 | SUNNOVA ISSUER-LLC SR-UNSEC | | | 4 | 1PL | 26,746,670 | 105.8950 | 28,323,256 | 26,746,670 | 26,746,670 | | | | | 4.950 | 4.981 | JAJO | 224,338 | 776,414 | 04/30/2019 | 04/30/2031 |
| 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 | 01/15/2020 |
| 85572R-AA-7 | STARR 2018-1 A SEQ | | | 4 | 1FE | 7,402,992 | 102.0620 | 7,626,078 | 7,472,035 | 7,410,201 | | 2,379 | | | 4.089 | 4.450 | MON | 13,579 | 305,531 | 06/15/2018 | 05/15/2043 |
| 85939#-AA-1 | STERLING-MADISON HEIGHTS MI-LL SR-SEC | | | 1 | 1 | 1,181,362 | 109.9760 | 1,299,214 | 1,181,362 | 1,181,362 | | | | | 5.660 | 5.727 | MON | 2,972 | 67,578 | 12/17/2003 | 09/30/2025 |
| 85951@-AA-6 | STERLING-SARASOTA FL-LLC-ALLST SR-SEC | | | 1 | 1 | 1,535,976 | 116.3900 | 1,787,722 | 1,535,976 | 1,535,976 | | | | | 7.220 | 7.329 | MON | 6,469 | 110,897 | 07/10/2003 | 07/10/2025 |
| 86212X-AA-8 | STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A | | | 4 | 1FE | 6,985,734 | 99.9570 | 6,984,982 | 6,987,993 | 6,985,800 | | 66 | | | 2.820 | 2.845 | MON | 6,021 | 20,254 | 11/06/2019 | 11/20/2049 |
| 863871-AM-1 | NAVIENT SOLUTIONS INC SR UNSEC | | | 4 | 1FE | 4,710,567 | 94.2770 | 5,054,186 | 5,361,000 | 4,875,968 | | 165,401 | | | 0.000 | 3.471 | AO | | | 01/17/2014 | 10/03/2022 |
| 86772F-AA-9 | SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A | | | 4 | 1FE | 7,446,399 | 98.9220 | 7,369,680 | 7,450,000 | 7,446,383 | | (17) | | | 3.610 | 3.638 | JAJO | 47,065 | | 10/17/2019 | 01/30/2055 |
| 87320*-AA-8 | TWAIN FDG I LLC A-1-SR-UNSEC | | | 4 | 1PL | 30,000,000 | 108.7050 | 32,611,500 | 30,000,000 | 30,000,000 | | | | | 4.521 | 4.501 | FA | 1,977,938 | | 07/16/2018 | 07/15/2044 |
| 87320*-AB-6 | TWAIN FDG I LLC A-2-SR-UNSEC | | | 4 | 1PL | 44,769,400 | 108.6930 | 48,911,850 | 45,000,000 | 44,792,891 | | 23,491 | | | 4.571 | 4.597 | FA | 2,628,325 | | 03/29/2019 | 07/15/2044 |
| 87320*-AD-2 | TWAIN FDG I LLC A-4-SR-UNSEC | | | 4 | 1PL | 95,000,000 | 108.8670 | 103,423,650 | 95,000,000 | 95,000,000 | | | | | 4.595 | 4.588 | FA | 2,049,242 | | 12/19/2019 | 07/15/2044 |
| 87342R-AB-0 | BELL 2016-1A A2II SEQ | | | 4 | 2FE | 35,587,500 | 100.6600 | 35,822,378 | 35,587,500 | 35,587,500 | | | | | 4.377 | 4.401 | FMAN | 155,766 | 1,557,665 | 05/04/2016 | 05/25/2046 |
| 87342R-AD-6 | BELL 2018-1A A2I SEQ | | | 4 | 2FE | 28,809,000 | 102.3180 | 29,476,793 | 28,809,000 | 28,809,000 | | | | | 4.318 | 4.341 | FMAN | 124,397 | 1,233,606 | 11/14/2018 | 11/25/2048 |
| 87342R-AE-4 | BELL 2018-1A A2II SEQ | | | 4 | 2FE | 48,510,000 | 107.5650 | 52,179,782 | 48,510,000 | 48,510,000 | | | | | 4.940 | 4.970 | FMAN | 239,639 | 2,376,424 | 11/14/2018 | 11/25/2048 |
| 87612*-AA-5 | TARGET-WASH DC CTL PT TR SR-SEC | | | 1 | 1 | 23,923,198 | 119.0430 | 28,197,715 | 23,687,000 | 23,913,315 | | (9,206) | | | 4.690 | 4.651 | MON | 49,374 | 1,110,920 | 12/07/2018 | 01/15/2041 |
| 87677Q-AA-9 | TXEZ 2016-1A A SEQ | | | 4 | 1FE | 4,247,662 | 99.9400 | 4,245,171 | 4,247,704 | 4,247,674 | | 4 | | | 3.131 | 3.153 | MON | 5,911 | 132,996 | 06/30/2016 | 06/15/2028 |
| 87677Q-AB-7 | TXEZ 2016-1A B SUB | | | 4 | 1FE | 3,468,784 | 100.1250 | 3,483,851 | 3,479,501 | 3,472,666 | | 927 | | | 4.575 | 5.026 | MON | 7,075 | 159,187 | 06/30/2016 | 06/15/2028 |
| 88017#-AA-0 | TEMPLE TX STATUTORY TRUST-PFG SR-SEC | | | 1 | 2PL | 4,567,249 | 108.0020 | 4,932,720 | 4,567,249 | 4,567,249 | | | | | 5.500 | 5.564 | MON | 698 | 251,199 | 06/27/2003 | 06/30/2025 |
| 88159T-AA-8 | TES 2017-2A A SEQ | | | 4 | 1FE | 12,290,324 | 101.1390 | 12,431,165 | 12,291,140 | 12,289,293 | | 38 | | | 4.120 | 4.124 | FA | 184,272 | 506,395 | 12/08/2017 | 02/20/2048 |
| 88576V-AA-8 | HENDR 2008-3A A1 SEQ | | | 4 | 1FE | 732,912 | 121.9690 | 681,737 | 558,942 | 708,299 | | (4,380) | | | 8.000 | 4.595 | MON | 1,987 | 44,715 | 02/07/2013 | 06/15/2045 |
| 88576X-AA-4 | HENDR 2010-1A A SEQ | | | 4 | 1FE | 1,594,246 | 108.9090 | 1,498,880 | 1,376,265 | 1,576,176 | | (3,794) | | | 5.560 | 1.885 | MON | 3,401 | 76,520 | 02/04/2013 | 07/15/2059 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 | | | | 6* | 43,311,913 | 70.4770 | 28,501,020 | 40,440,000 | 28,501,020 | (3,311,277) | | | | 0.000 | 0.000 | JAJO | | 3,362,484 | 01/31/2019 | 10/20/2028 |
| 886313-AJ-4 | TIAA CHURCHILL MIDDLE MARKET C F-R-SUB-UNSEC CLO 1 | | | 4 | 4FE | 11,750,000 | 95.0790 | 11,171,739 | 11,750,000 | 11,750,000 | | | | | 11.953 | 12.132 | JAJO | 273,205 | 1,487,918 | 10/22/2018 | 10/20/2030 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 886314-AA-1 | TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS E CLO II | | | 4 | 3FE | 2,304,872 | 93.9790 | 2,349,486 | 2,500,000 | 2,324,629 | | 9,685 | | | 9.236 | 10.500 | JAJO | 42,971 | 249,192 | 12/06/2017 | 01/24/2030 |
| 886314-AC-7 | TIAA CHURCHILL MIDDLE MARKET C SUB-UNSEC CLASS F CLO II | | | 4 | 4FE | 14,279,359 | 89.8600 | 14,242,810 | 15,850,000 | 14,430,992 | | 75,200 | | | 9.586 | 11.224 | JAJO | 282,763 | 1,636,124 | 12/06/2017 | 01/24/2030 |
| 886314-AE-3 | TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC | | | 4 | 6* | 30,396,557 | 62.3230 | 20,544,678 | 32,965,000 | 20,544,678 | (2,806,929) | | 1,530,753 | | 13.553 | 0.000 | JAJO | | 4,637,961 | 12/06/2017 | 01/24/2030 |
| 89255#-AA-9 | TRADEMARK ROYALTY 2018-1 LLC SR-UNSEC | | | 4 | 1PL | 245,000,000 | 121.9870 | 298,868,150 | 245,000,000 | 245,000,000 | | | | | 4.920 | 4.971 | MON | 1,004,500 | 12,054,000 | 07/03/2018 | 07/01/2048 |
| 89453#-AA-9 | TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC | | | 4 | 1 | 15,750,000 | 113.2430 | 17,835,773 | 15,750,000 | 15,750,000 | | | | | 4.665 | 4.711 | MON | 32,655 | 240,319 | 11/15/2019 | 02/15/2046 |
| 89655#-AA-5 | TRINITY PT 1 LTD-WALMART SR-SEC | | | 1 | 2 | 347,282 | 100.5120 | 349,060 | 347,282 | 347,282 | | | | | 7.010 | 7.113 | MON | 1,082 | 24,344 | 08/03/1999 | 03/15/2020 |
| 89656#-AA-7 | TRINITY PT 2 LTD-WALMART SR-SEC | | | 1 | 2 | 486,645 | 101.2390 | 492,675 | 486,645 | 486,645 | | | | | 7.090 | 7.196 | MON | 1,533 | 34,503 | 09/01/1999 | 07/15/2020 |
| 89657B-AA-2 | TRL 2019-1A A SEQ | | | 4 | 1FE | 12,695,793 | 102.4770 | 13,016,840 | 12,702,154 | 12,696,288 | | 495 | | | 3.820 | 3.866 | MON | 18,870 | 332,916 | 04/02/2019 | 04/17/2049 |
| 89679H-AA-3 | TCF 2017-1A A SEQ | | | 4 | 1FE | 7,524,287 | 99.5660 | 7,492,990 | 7,525,661 | 7,524,452 | | 48 | | | 3.520 | 3.550 | MON | 8,094 | 264,903 | 06/07/2017 | 06/20/2042 |
| 89679H-AE-5 | TCF 2017-2A A SEQ | | | 4 | 1FE | 11,768,740 | 99.7990 | 11,746,478 | 11,770,102 | 11,768,863 | | 48 | | | 3.620 | 3.650 | MON | 13,019 | 426,078 | 08/16/2017 | 08/20/2042 |
| 89679H-AJ-4 | TCF 2018-1A A SEQ | | | 4 | 1FE | 12,372,654 | 100.4480 | 12,430,490 | 12,375,000 | 12,372,782 | | 82 | | | 3.950 | 3.987 | MON | 14,936 | 488,812 | 03/13/2018 | 03/20/2043 |
| 89854D-A*-2 | TSG ENTERTAINMENT FINANCE LLC SERIES 2017-1 | | | 4 | 2PL | 47,000,000 | 111.1860 | 52,257,220 | 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 | 1 | 48,894,351 | 105.7880 | 51,724,356 | 48,894,351 | 48,894,351 | | | | | 3.900 | 3.932 | MON | 84,750 | 1,906,880 | 12/11/2015 | 07/15/2047 |
| 901857-AB-8 | 2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC | | | 1 | 1 | 34,938,641 | 139.1940 | 48,632,660 | 34,938,641 | 34,938,641 | | | | | 8.310 | 8.311 | MS | 854,890 | 2,902,553 | 08/19/1999 | 09/15/2029 |
| 90362*-AA-1 | UCONN LEASED BACK TRUST-UCONN SR-SEC | | | 1 | 1 | 180,591,975 | 113.1130 | 204,273,001 | 180,591,975 | 180,591,975 | | | | | 4.809 | 4.857 | MON | 385,985 | 8,684,668 | 01/02/2015 | 03/15/2040 |
| 907825-AA-1 | UNION PACIFIC RR 2014-1 PT CERTS | | | 1 | 1FE | 12,420,037 | 103.6490 | 12,873,186 | 12,420,037 | 12,420,037 | | | | | 3.227 | 3.227 | MN | 52,326 | 400,795 | 05/06/2014 | 05/14/2026 |
| 912877-X*-3 | U.S. TRUST CO OF NY TRST-1ST A SR-SEC | | | 1 | 2 | 2,794,984 | 102.9710 | 2,878,023 | 2,794,984 | 2,794,984 | | | | | 6.950 | 6.950 | JD | 8,633 | 194,251 | 12/02/1998 | 12/15/2020 |
| 91802R-AW-9 | UDSA 2013-T T4 SEQ | | | 4 | 1FE | 39,997,600 | 102.9800 | 41,192,000 | 40,000,000 | 39,998,968 | | 193 | | | 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 | 51,000,000 | 121.5130 | 61,971,630 | 51,000,000 | 51,000,000 | | | | | 6.580 | 6.580 | JJ | 1,510,110 | 3,355,800 | 07/19/2006 | 07/19/2036 |
| 91826#-AA-5 | VA TAL CTL TR SER A-1-VA TALLA | | | 4 | 1 | 45,965,512 | 107.7030 | 49,506,235 | 45,965,512 | 45,965,512 | | | | | 3.500 | 3.526 | MON | 71,502 | 1,587,724 | 10/12/2016 | 07/15/2036 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED | | | 4 | 2 | 85,565,155 | 105.8210 | 90,590,486 | 85,607,286 | 85,567,027 | | 1,871 | | | 3.810 | 3.847 | MON | 144,962 | 3,246,071 | 03/19/2019 | 05/15/2035 |
| 918518-AA-5 | VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC | | | 2 | 1 | 28,548,935 | 114.0860 | 32,570,338 | 28,548,935 | 28,548,935 | | | | | 4.270 | 4.308 | MON | 54,180 | 1,209,828 | 11/13/2017 | 02/15/2037 |
| 91853*-AA-5 | VA BIRMINGHAM LEASE FINANCE TR | | | 4 | 1 | 36,075,778 | 120.2980 | 43,398,439 | 36,075,778 | 36,075,778 | | | | | 4.740 | 4.787 | MON | 76,000 | 1,709,992 | 02/11/2014 | 10/15/2035 |
| 918538-AB-1 | VA EUGENE LEASE FINANCE TRUST- | | | 4 | 1 | 26,934,145 | 118.7360 | 31,980,526 | 26,934,145 | 26,934,145 | | | | | 4.490 | 4.531 | MON | 53,749 | 1,209,343 | 07/14/2016 | 12/15/2035 |
| 91854*-AA-4 | VZ-IRVING-TX-SENIOR NOTE CTL | | | 4 | 2 | 32,155,624 | 104.3530 | 33,555,358 | 32,155,624 | 32,155,624 | | | | | 3.620 | 3.647 | MON | 51,735 | 1,164,033 | 08/16/2016 | 08/15/2036 |
| 919128-AA-2 | PERENNIAL FEE INVESTORS-L.L.C. SR-SEC | | | 4 | 1PL | 46,043,099 | 114.0240 | 52,500,184 | 46,043,099 | 46,043,099 | | | | | 4.535 | 4.578 | MON | 92,802 | 2,088,054 | 03/14/2016 | 04/15/2046 |
| 92207#-AA-4 | VANLAN HLDGS LLC-MT. SINAI VANLAN HLDGS LLC (MT. SINAI)- | | | | 1PL | 21,500,000 | 105.7580 | 22,737,970 | 21,500,000 | 21,500,000 | | | | | 3.760 | 3.760 | MON | 35,929 | 808,400 | 03/02/2016 | 05/15/2026 |
| 92212X-A*-7 | VANTAGE DATA CENTERS SR-UNSEC | | | 4 | 2FE | 105,000,000 | 99.3730 | 104,341,650 | 105,000,000 | 105,000,000 | | | | | 4.115 | 4.150 | MON | 192,033 | 648,113 | 10/21/2019 | 10/15/2024 |
| 925508-AA-7 | RONKONKOMA REALTY VENTURE I-LL SR-SEC | | | 1 | 1 | 16,111,916 | 110.2050 | 17,756,137 | 16,111,916 | 16,111,916 | | | | | 6.450 | 6.537 | MON | 46,187 | 1,039,219 | 03/05/2003 | 08/31/2023 |
| 92854V-AB-1 | VSLR 2018-1A B SUB | | | 4 | 3FE | 5,932,466 | 104.7750 | 6,216,285 | 5,932,970 | 5,930,942 | | 26 | | | 7.370 | 7.376 | AO | 74,091 | 437,260 | 06/04/2018 | 04/30/2048 |
| 92856P-A*-7 | MT STATUTORY-2003 TRUST-VNU SR-SEC | | | 1 | 3 | 4,877,690 | 100.7980 | 8,143,485 | 8,079,015 | 4,877,690 | | | | | 6.628 | 25.428 | JD | 17,849 | 535,477 | 08/31/2007 | 12/19/2022 |
| 9292J8-AA-0 | CTL PASS THUR TR-WESTERN MICHI SR-SEC | | | 1 | 1 | 8,222,860 | 103.4980 | 8,510,496 | 8,222,860 | 8,222,860 | | | | | 3.590 | 3.617 | MON | 13,120 | 295,201 | 12/17/2014 | 03/15/2031 |
| 92971*-AA-0 | WCC-ORLANDO FL-SR NT GROUND L SR-SEC | | | 4 | 1PL | 25,030,739 | 127.9910 | 32,037,093 | 25,030,739 | 25,030,739 | | | | | 5.223 | 5.280 | MON | 58,105 | 1,307,345 | 10/29/2018 | 10/15/2053 |
| 931218-AA-5 | WAL-MART ESCONDIDO PT TRUST-WA SR-SEC | | | 1 | 1 | 3,922,650 | 111.4620 | 4,372,264 | 3,922,650 | 3,922,650 | | | | | 5.000 | 5.052 | MON | 11,441 | 196,461 | 02/10/2012 | 12/10/2032 |
| 93143#-AA-9 | WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC | | | 1 | 2 | 6,341,903 | 110.7820 | 7,025,686 | 6,341,903 | 6,341,903 | | | | | 5.632 | 5.698 | MON | 15,873 | 372,534 | 10/24/2007 | 05/15/2032 |
| 93144#-AA-6 | WELLS FARGO BK NW-N.A.-INDIANA SR-SEC | | | 1 | 2 | 3,589,886 | 112.6990 | 3,960,981 | 3,514,655 | 3,556,552 | | (3,017) | | | 5.900 | 5.748 | MON | 9,216 | 207,365 | 03/02/2007 | 11/15/2031 |
| 93627#-AB-0 | WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC | | | 1 | 2PL | 6,570,599 | 112.5960 | 7,398,232 | 6,570,599 | 6,570,599 | | | | | 7.600 | 7.721 | MON | 41,614 | 499,366 | 02/08/2007 | 07/01/2026 |
| 94676#-AA-0 | MESA GROUND LEASE WAYPOINT-ME SR-SEC | | | 4 | 1FE | 17,845,492 | 101.7520 | 18,158,145 | 17,845,492 | 17,845,492 | | | | | 4.455 | 4.497 | MON | 35,334 | 269,152 | 11/15/2019 | 08/15/2054 |
| 94978#-AH-0 | WELLS FARGO BK NW-CVS SR-SEC | | | 1 | 2 | 15,390,271 | 112.1760 | 17,264,167 | 15,390,250 | 15,390,170 | | 3 | | | 7.530 | 7.649 | MON | 67,602 | 1,120,738 | 09/25/2001 | 01/10/2024 |
| 94978#-CQ-8 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC | | | 1 | 2 | 14,410,635 | 107.7410 | 16,313,450 | 15,141,357 | 14,777,906 | | 44,891 | | | 5.610 | 6.420 | MON | 49,550 | 849,430 | 12/07/2010 | 08/10/2027 |
| 94978#-GK-7 | FURC TRUST 2007-1A A-SR-SEC | | | 1 | 1 | 2,021,278 | 107.2530 | 2,167,881 | 2,021,278 | 2,021,278 | | | | | 5.670 | 5.670 | JJ | 52,846 | 114,606 | 01/30/2007 | 01/30/2030 |
| 94978#-GL-5 | FURC TRUST 2007-1A B-SR-SEC | | | 1 | 1 | 177,783 | 106.8470 | 189,956 | 177,783 | 177,783 | | | | | 5.670 | 5.670 | JJ | 4,648 | 10,080 | 01/30/2007 | 01/30/2030 |
| 94978#-GM-3 | FURC TRUST 2007-1A C-SR-SEC | | | 1 | 1 | 1,363,742 | 107.0270 | 1,459,572 | 1,363,742 | 1,363,742 | | | | | 5.670 | 5.670 | JJ | 35,655 | 77,368 | 01/30/2007 | 01/30/2030 |
| 94978#-GN-1 | FURC TRUST 2007-1B A-SR-SEC | | | 1 | 1 | 998,547 | 107.2070 | 1,070,512 | 998,547 | 998,547 | | | | | 5.670 | 5.670 | JJ | 26,107 | 56,618 | 01/30/2007 | 01/30/2030 |
| 94978#-GP-6 | FURC TRUST 2007-1B B-SR-SEC | | | 1 | 1 | 2,772,771 | 108.8700 | 3,018,715 | 2,772,771 | 2,772,771 | | | | | 5.670 | 5.670 | JJ | 72,494 | 157,216 | 01/30/2007 | 01/30/2030 |
| 94978#-HG-5 | FURC TRUST NO. 2007-2A 1-SR-SEC | | | 1 | 1 | 1,957,540 | 112.9170 | 2,210,395 | 1,957,540 | 1,957,540 | | | | | 6.090 | 6.091 | JJ | 54,971 | 120,521 | 09/12/2007 | 06/12/2029 |
| 94978#-HH-3 | FURC TRUST NO. 2007-2A 5-SR-SEC | | | 1 | 1 | 3,227,066 | 105.4120 | 3,401,715 | 3,227,066 | 3,227,066 | | | | | 6.090 | 6.091 | JJ | 90,621 | 196,528 | 09/12/2007 | 09/12/2030 |
| 94978#-HJ-9 | FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C | | | 1 | 1 | 6,876,602 | 113.4540 | 7,801,780 | 6,876,602 | 6,876,602 | | | | | 6.090 | 6.091 | JJ | 193,106 | 418,785 | 09/12/2007 | 01/15/2029 |
| 94978#-HK-6 | FURC TRUST NO. 2007-2A 8-SR-SEC | | | 1 | 1 | 2,881,863 | 107.3990 | 3,095,092 | 2,881,863 | 2,881,863 | | | | | 6.090 | 6.091 | JJ | 80,928 | 175,505 | 09/12/2007 | 01/15/2029 |
| 94978#-HL-4 | FURC TRUST NO. 2007-2A 9-SR-SEC | | | 1 | 1 | 3,906,402 | 109.4950 | 4,277,314 | 3,906,402 | 3,906,402 | | | | | 6.090 | 6.091 | JJ | 109,698 | 238,561 | 09/12/2007 | 09/12/2030 |
| 94978#-HM-2 | FURC TRUST NO. 2007-2B 2-SR-SEC | | | 1 | 1 | 672,997 | 109.5530 | 737,289 | 672,997 | 672,997 | | | | | 6.090 | 6.091 | JJ | 18,899 | 40,986 | 09/12/2007 | 01/15/2029 |
| 94978#-HN-0 | FURC TRUST NO. 2007-2B 3-SR-SEC | | | 1 | 1 | 1,196,975 | 109.6240 | 1,312,171 | 1,196,975 | 1,196,975 | | | | | 6.090 | 6.091 | JJ | 33,613 | 72,896 | 09/12/2007 | 01/15/2029 |
| 94978#-HP-5 | FURC TRUST NO. 2007-2B 4-SR-SEC | | | 1 | 1 | 864,206 | 109.5710 | 946,919 | 864,206 | 864,206 | | | | | 6.090 | 6.091 | JJ | 24,268 | 52,630 | 09/12/2007 | 01/15/2029 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 94978#-HQ-3 | FURC TRUST NO. 2007-2B 6-SR-SEC | | | 1 | 1 | 821,171 | 114.9550 | 943,977 | 821,171 | 821,171 | | | | | 6.090 | 6.092 | JJ | 23,060 | 50,009 | 09/12/2007 | 01/15/2026 |
| 94978#-HR-1 | FURC TRUST NO. 2007-2B 10-SR-SEC | | | 1 | 1 | 1,727,029 | 109.3280 | 1,888,126 | 1,727,029 | 1,727,029 | | | | | 6.090 | 6.091 | JJ | 48,498 | 105,176 | 09/12/2007 | 01/15/2029 |
| 94978#-HS-9 | WELLS FARGO-ONB 6.64 09/21/202 A-SR-SEC | | | 1 | 1 | 1,768,258 | 115.0470 | 2,026,578 | 1,761,522 | 1,764,551 | | (350) | | | 6.640 | 6.683 | MON | 3,249 | 116,965 | 09/19/2007 | 09/21/2027 |
| 94978*-AL-5 | WAKE FOREST LEASEBACK PT TRUST SR-SEC | | | 1 | 1 | 65,830,991 | 115.8750 | 76,281,660 | 65,830,991 | 65,830,991 | | | | | 5.930 | 6.004 | MON | 184,345 | 3,903,778 | 04/01/2008 | 05/14/2027 |
| 95058X-AC-2 | WEN 2015-1A A23 SEQ | | | 4 | 2FE | 32,259,669 | 101.9760 | 34,174,707 | 33,512,500 | 32,259,669 | | | | | 4.497 | 5.828 | MJSD | 66,980 | 1,507,057 | 12/30/2015 | 06/15/2045 |
| 95058X-AE-8 | WEN 2018-1A A2II SEQ | | | 4 | 2FE | 30,375,023 | 101.6880 | 30,892,814 | 30,380,000 | 30,375,483 | | 134 | | | 3.884 | 3.907 | MJSD | 52,443 | 1,179,959 | 12/12/2017 | 03/15/2048 |
| 95058X-AH-1 | WEN 2019-1A A2II SEQ | | | 4 | 2FE | 33,830,000 | 102.8490 | 34,793,817 | 33,830,000 | 33,830,000 | | | | | 4.080 | 4.101 | MJSD | 61,345 | 647,957 | 06/13/2019 | 06/15/2049 |
| 96033D-AA-8 | WESTR 2017-1A A SEQ | | | 4 | 1FE | 3,240,536 | 100.3830 | 3,256,876 | 3,244,465 | 3,240,045 | | (76) | | | 3.050 | 3.049 | MON | 8,246 | 98,956 | 03/30/2017 | 12/20/2030 |
| 96033D-AB-6 | WESTR 2017-1A B SUB | | | 4 | 2FE | 2,429,737 | 100.8120 | 2,453,102 | 2,433,349 | 2,429,138 | | (91) | | | 4.050 | 4.051 | MON | 8,213 | 98,551 | 03/30/2017 | 12/20/2030 |
| 96121#-AB-4 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 250,727 | 100.8630 | 252,891 | 250,727 | 250,727 | | | | | 7.770 | 7.897 | MON | 1,407 | 19,481 | 05/08/2000 | 05/05/2020 |
| 96121#-AC-2 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 254,919 | 100.8640 | 257,121 | 254,919 | 254,919 | | | | | 7.780 | 7.907 | MON | 1,432 | 19,833 | 05/24/2000 | 05/05/2020 |
| 96121#-AD-0 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 678,555 | 102.2030 | 693,503 | 678,555 | 678,555 | | | | | 7.490 | 7.608 | MON | 3,671 | 50,824 | 12/06/2000 | 12/05/2020 |
| 96121#-AE-8 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 894,208 | 102.5030 | 916,590 | 894,208 | 894,208 | | | | | 8.140 | 8.279 | MON | 5,257 | 72,789 | 12/22/2000 | 12/05/2020 |
| 96121#-AF-5 | WESTPAC REALTY FUND II-LLC SR-SEC | | | 1 | 1 | 1,164,314 | 104.0500 | 1,211,469 | 1,164,314 | 1,164,314 | | | | | 7.770 | 7.897 | MON | 6,534 | 90,467 | 08/22/2001 | 08/05/2021 |
| 96228#-AA-8 | TALISKER GROUND LEASE-BKD PT T | | | 4 | 1PL | 42,212,397 | 113.5880 | 47,948,218 | 42,212,397 | 42,212,397 | | | | | 4.700 | 4.746 | MON | 88,177 | 1,983,983 | 06/06/2017 | 05/15/2047 |
| 96928*-BS-5 | WELLS FARGO BK NW-NAT ASSN SR-SEC | | | 1 | 2 | 2,362,437 | 113.4330 | 2,679,783 | 2,362,437 | 2,362,437 | | | | | 6.410 | 6.496 | MON | 6,730 | 151,432 | 04/08/2009 | 07/15/2029 |
| 96928*-BT-3 | WELLS FARGO BK-N.A. SR-SEC | | | 1 | 2 | 2,513,078 | 118.2020 | 2,970,509 | 2,513,078 | 2,513,078 | | | | | 6.690 | 6.784 | MON | 7,472 | 168,125 | 06/10/2009 | 12/15/2032 |
| 96928*-BU-0 | WELLS FARGO BK NW-NAT ASSN SR-SEC | | | 1 | 2 | 3,042,303 | 115.6300 | 3,517,815 | 3,042,303 | 3,042,303 | | | | | 6.560 | 6.650 | MON | 8,870 | 199,575 | 06/19/2009 | 12/15/2030 |
| 96928*-CE-5 | WILLIAM BLAIR & CO PT TRUST SE SR-SEC | | | 1 | 2 | 2,908,929 | 119.6090 | 3,479,341 | 2,908,929 | 2,908,929 | | | | | 6.720 | 6.815 | MON | 8,688 | 195,480 | 09/03/2009 | 07/15/2034 |
| 96928*-CT-2 | HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC | | | 1 | 2 | 25,670,717 | 123.3330 | 31,660,466 | 25,670,717 | 25,670,717 | | | | | 6.610 | 6.702 | MON | 75,415 | 1,696,834 | 02/03/2010 | 01/15/2035 |
| 96928*-CW-5 | BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC | | | 1 | 1 | 35,900,068 | 128.2390 | 45,591,035 | 35,551,614 | 35,795,087 | | (11,791) | | | 6.600 | 6.599 | MON | 104,285 | 2,346,407 | 04/06/2010 | 06/15/2037 |
| 96928*-FB-8 | WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC | | | 1 | 2 | 14,215,205 | 100.8980 | 14,248,419 | 14,121,607 | 14,179,797 | | (4,851) | | | 3.900 | 3.850 | MON | 24,477 | 550,743 | 10/31/2012 | 07/15/2030 |
| 96928*-FC-6 | WILLIAM BLAIR PT TRUST-FED EX- SR-SEC | | | 1 | 2 | 35,730,823 | 102.5170 | 36,267,891 | 35,377,441 | 35,582,728 | | (21,558) | | | 3.950 | 3.853 | MON | 62,107 | 1,397,409 | 12/21/2012 | 09/30/2027 |
| 97181#-HF-3 | WILMINGTON TR CO-SOO LINE RR SR-SEC | | | 1 | 1 | 8,724,873 | 103.0010 | 8,986,707 | 8,724,873 | 8,724,873 | | | | | 7.490 | 7.491 | JJ | 301,333 | 653,493 | 12/21/2000 | 01/15/2021 |
| 98984*-AA-2 | ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC | | | 1 | 1 | 103,776,151 | 120.8710 | 124,811,215 | 103,259,852 | 103,657,260 | | (22,248) | | | 4.918 | 4.925 | MON | 225,703 | 5,078,319 | 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 | 02/28/2020 |
| Z00064-98-2 | JGW IX LLC SR-UNSEC | | | 4 | 1Z | 0.0000 | | | | | | | | | 0.000 | 0.000 | MN | | 52,799 | 03/11/2019 | 05/15/2034 |
| Z00066-12-8 | JGW IX LLC SR-UNSEC | | | 4 | 1Z | 5,629,756 | 100.0000 | 5,629,756 | 5,629,756 | 5,629,756 | | | | | 4.500 | 4.542 | MON | 11,260 | 247,861 | 03/08/2019 | 08/15/2043 |
| Z00067-22-5 | JGW IX LLC SR-UNSEC | | | | 1Z | 5,037,917 | 100.0000 | 5,037,917 | 5,037,917 | 5,037,917 | | | | | 4.500 | 4.500 | MON | 10,076 | 183,713 | 04/26/2019 | 09/15/2038 |
| Z00068-40-5 | JGW IX LLC SR-UNSEC | | | | 1Z | 5,698,404 | 100.0000 | 5,698,404 | 5,698,404 | 5,698,404 | | | | | 4.500 | 4.500 | MON | 11,397 | 125,496 | 06/21/2019 | 02/15/2037 |
| Z00069-19-7 | JGW IX LLC SR-UNSEC | | | | 1Z | 13,564,029 | 100.0000 | 13,564,029 | 13,564,029 | 13,564,029 | | | | | 4.050 | 4.050 | MON | 24,415 | 123,235 | 11/08/2019 | 01/15/2036 |
| Z00071-55-7 | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC | | | 4 | 1Z | 35,788,519 | 103.5380 | 35,788,519 | 34,565,740 | 35,788,519 | | | | | 3.948 | 0.000 | MJSD | 3,791 | | 12/12/2019 | 09/02/2051 |
| 136055-AA-8 | CANADIAN IMPERIAL BANK PT CERTS/CTL | | A | 1 | 1FE | 15,234,344 | 120.3090 | 18,328,332 | 15,234,344 | 15,234,344 | | | | | 7.262 | 7.262 | AO | 248,922 | 1,106,318 | 04/16/2002 | 04/10/2032 |
| 35100L-AA-6 | SHINY SERIES 2017-1A CLASS A1 144A | | A | 4 | 1FE | 698,797 | 99.7440 | 698,210 | 700,000 | 698,886 | | 89 | | | 4.950 | 5.087 | MON | 289 | 5,775 | 10/30/2019 | 08/28/2027 |
| 35100L-AB-4 | SHINY 2017-1A A2 SEQ | | A | 4 | 1FE | 50,000,000 | 100.1370 | 50,068,360 | 50,000,000 | 50,000,000 | | | | | 5.927 | 6.001 | MON | 24,696 | 2,963,500 | 08/10/2017 | 08/28/2027 |
| C1466#-AA-6 | CPR LEASING LTD. SR-SEC | | A | 1 | 1 | 5,285,062 | 108.1540 | 5,716,006 | 5,285,062 | 5,285,062 | | | | | 5.410 | 5.410 | MS | 93,719 | 285,922 | 03/03/2004 | 03/03/2024 |
| 03328T-AU-9 | ANCHC 2015 7A B2R MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 8,000,000 | 99.7610 | 7,980,918 | 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 | 100.4270 | 3,012,803 | 3,000,000 | 3,000,000 | | | | | 4.460 | 4.485 | JAJO | 26,388 | 133,800 | 08/23/2018 | 10/20/2030 |
| 03768R-AJ-5 | APIDOS CLO SERIES 2019-32A CLASS B2 144A | | D | 4 | 6 | 4,000,000 | 100.0000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | 3.557 | 3.572 | JAJO | | | 12/19/2019 | 01/20/2033 |
| 04965F-AE-1 | ATRM 2018 15A A2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 35,000,000 | 101.3980 | 35,489,178 | 35,000,000 | 35,000,000 | | | | | 4.489 | 4.514 | JAJO | 296,753 | 1,357,208 | 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 | 31,302 | 93,906 | 12/31/2008 | 05/02/2036 |
| 08866T-AA-0 | BIB MERCHANT VOUCHER RECEIVABL | | D | 4 | 1FE | 90,000,000 | 106.1140 | 95,502,600 | 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 | 103.9080 | 77,931,000 | 75,000,000 | 75,000,000 | | | | | 4.180 | 4.202 | JAJO | 731,500 | 3,135,000 | 03/19/2018 | 04/07/2028 |
| 09626Y-AS-9 | BLUEM 2013 2A BR MEZ FLT CDO-CF-CLO- | | D | 4 | 1FE | 10,000,000 | 99.1240 | 9,912,404 | 10,000,000 | 10,000,000 | | | | | 3.553 | 3.569 | JAJO | 70,078 | 418,057 | 10/11/2017 | 10/22/2030 |
| 12805P-AE-6 | CAI 2018-1A A SEQ | | D | 4 | 1FE | 6,939,505 | 100.3060 | 6,962,921 | 6,941,667 | 6,939,733 | | 72 | | | 3.960 | 4.000 | MON | 4,582 | 274,890 | 02/21/2018 | 02/25/2043 |
| 171510-AA-8 | CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS E1 | | D | 4 | 3FE | 11,000,000 | 100.0000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | 10.434 | 10.563 | JAJO | 63,763 | | 12/12/2019 | 01/23/2032 |
| 171510-AC-4 | CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB | | D | 4 | 6 | 37,485,000 | 90.0000 | 37,485,000 | 41,650,000 | 37,485,000 | (34,588) | 34,588 | | | 0.000 | 1.690 | JAJO | | | 12/12/2019 | 01/23/2032 |
| 36320U-AL-4 | GALXY 2018 27A B2 MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 15,000,000 | 99.8390 | 14,975,855 | 15,000,000 | 15,000,000 | | | | | 4.193 | 4.215 | FMAN | 78,619 | 628,950 | 04/03/2018 | 05/16/2031 |
| 40066N-AA-4 | GUANAY FINANCE LTD SR SEC | LS | D | 4 | 3FE | 4,956,992 | 101.1250 | 4,994,596 | 4,939,032 | 4,941,746 | | (2,090) | | | 6.000 | 5.961 | MJSD | 13,171 | 295,519 | 12/16/2013 | 12/15/2020 |
| 42771R-AA-7 | HERO 2016-1R A1 SEQ | | D | 4 | 2FE | 2,458,844 | 99.7810 | 2,478,049 | 2,483,483 | 2,461,476 | | 1,387 | | | 4.500 | 6.413 | MS | 31,044 | 111,757 | 12/05/2016 | 09/21/2042 |
| 44040H-AB-8 | HORZN 2019-1 B SUB | | D | 4 | 2FE | 6,820,285 | 99.5500 | 6,789,787 | 6,820,513 | 6,820,320 | | 36 | | | 4.703 | 4.750 | MON | 14,256 | 145,237 | 06/21/2019 | 07/15/2039 |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR | | D | 4 | 3FE | 10,252,359 | 103.7040 | 10,632,106 | 10,252,359 | 10,252,359 | | | | | 5.875 | 5.918 | JAJO | 142,216 | 614,855 | 05/18/2015 | 07/08/2022 |
| 470170-AD-3 | NAT COMMERCIAL BK JAMAICA LTD | | D | 4 | 3FE | 20,000,000 | 107.4810 | 21,496,200 | 20,000,000 | 20,000,000 | | | | | 5.625 | 5.665 | JAJO | 256,250 | 1,125,000 | 11/21/2016 | 01/08/2027 |
| 55283L-AA-3 | MAPSL 2019-1A A SEQ | | D | 4 | 1 | 6,453,920 | 102.8800 | 6,639,917 | 6,454,024 | 6,453,912 | | (8) | | | 4.458 | 4.500 | MON | 12,788 | 215,790 | 02/20/2019 | 03/15/2044 |
| 55382#-AA-6 | MT-2002 STATUTORY TRUST-VNJ SR-SEC | | D | 1 | 3 | 7,609,074 | 102.7350 | 13,660,982 | 13,297,301 | 10,356,610 | | | | | 7.740 | 18.383 | JD | 34,307 | 1,029,211 | 08/31/2007 | 06/19/2023 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ | | D | 4 | 1 | 9,153,573 | 101.7330 | 9,312,545 | 9,153,900 | 9,153,578 | | 12 | | | 4.212 | 4.250 | MON | 17,136 | 385,562 | 04/26/2018 | 05/15/2043 |
| 56564R-AB-6 | MAPSL 2018-1A B SUB | | D | 4 | 2FE | 5,666,588 | 102.4970 | 5,808,201 | 5,666,700 | 5,666,581 | | 4 | | | 5.193 | 5.250 | MON | 13,079 | 294,272 | 04/26/2018 | 05/15/2043 |
| 62848F-AG-7 | MYERS 2018 1A B2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 2,500,000 | 100.3680 | 2,509,204 | 2,500,000 | 2,500,000 | | | | | 4.421 | 4.446 | JAJO | 21,800 | 119,746 | 08/16/2018 | 10/20/2030 |
| 64132M-AL-2 | NEUB 2018 30A B2 MEZ SEQ CDO-CF-CLO | | D | 4 | 1FE | 20,000,000 | 101.0330 | 20,206,638 | 20,000,000 | 20,000,000 | | | | | 4.726 | 4.754 | JAJO | 186,414 | 708,900 | 12/07/2018 | 01/20/2031 |
| 67112W-AE-3 | OZLM 2019 23A B2 MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 8,000,000 | 100.9460 | 8,075,661 | 8,000,000 | 8,000,000 | | | | | 4.460 | 4.485 | JAJO | 75,324 | 161,551 | 03/29/2019 | 04/15/2032 |
| 67577M-AE-3 | OCTAGON INVESTMENT PARTNERS SERIES 2019-1A CLASS B2 144A | | D | 4 | 1FE | 12,350,000 | 99.5710 | 12,297,038 | 12,350,000 | 12,350,000 | | | | | 3.498 | 3.512 | JAJO | 51,602 | | 10/21/2019 | 10/15/2032 |
| 67591V-AG-4 | OCT38 2018 1A A3B MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 5,000,000 | 100.1740 | 5,008,710 | 5,000,000 | 5,000,000 | | | | | 4.500 | 4.525 | JAJO | 44,375 | 260,625 | 07/12/2018 | 07/20/2030 |
| 67707E-AQ-7 | OAKC 2019 2A B2 MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 10,000,000 | 100.9030 | 10,090,341 | 10,000,000 | 10,000,000 | | | | | 4.440 | 4.464 | JAJO | 86,333 | 235,567 | 02/22/2019 | 04/21/2031 |
| 69377P-AJ-3 | PPMC 2019 2A B2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 10,000,000 | 101.5310 | 10,153,119 | 10,000,000 | 10,000,000 | | | | | 4.849 | 4.878 | JAJO | 101,021 | 296,328 | 01/29/2019 | 04/16/2032 |
| 69916X-AN-5 | PARL 2019 1A B2 SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 10,000,000 | 100.4630 | 10,046,273 | 10,000,000 | 10,000,000 | | | | | 4.000 | 4.019 | JAJO | 135,556 | | 07/24/2019 | 07/20/2032 |
| 70556R-AD-3 | PEGCAP 1997 5 A-3 CDO-CF-CBO-HY | | C | 4 | 6* | 0.0000 | | | 9,165 | | | | | | 4.160 | 0.000 | FMAN | 50 | | 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 | | | | | | 2.493 | 0.000 | JAJO | | | 06/30/2008 | 10/05/2045 |
| 75973F-AA-9 | RENEW 2018-1 A SEQ | | D | 4 | 1FE | 25,220,958 | 102.0560 | 25,749,144 | 25,230,523 | 25,221,234 | | 209 | | | 3.950 | 3.988 | MON | 30,452 | 1,036,637 | 06/12/2018 | 09/20/2053 |
| 75973L-AA-6 | RENEW 2017-1A A SEQ | | D | 4 | 1FE | 2,870,535 | 102.5500 | 2,944,512 | 2,871,293 | 2,876,270 | | (121) | | | 3.670 | 3.672 | MON | 3,220 | 109,562 | 04/21/2017 | 09/20/2052 |
| 784309-AA-4 | SJETS 2017-1 A SEQ | | D | 4 | 1FE | 4,059,215 | 100.0280 | 4,060,345 | 4,059,222 | 4,059,206 | | | | | 3.967 | 4.000 | MON | 7,157 | 161,029 | 08/14/2017 | 08/15/2042 |
| 846502-AA-0 | SPAEM 2015-1A A SEQ | | D | 4 | 1PL | 13,952,198 | 94.7500 | 13,219,708 | 13,952,198 | 13,952,198 | | | | | 4.000 | 4.019 | FMAN | 93,015 | 558,088 | 06/02/2015 | 08/01/2021 |
| 85573L-AA-9 | STARR 2019-1 A SEQ | | D | 4 | 1FE | 12,716,290 | 101.2910 | 12,702,048 | 12,540,179 | 12,714,960 | | (1,330) | | | 4.089 | 3.653 | MON | 22,790 | 176,244 | 11/20/2019 | 03/15/2044 |
| 85573L-AB-7 | STARR 2019-1 B SUB | | D | 4 | 2FE | 7,184,867 | 102.2600 | 7,258,634 | 7,098,215 | 7,184,033 | | (834) | | | 5.095 | 4.734 | MON | 16,074 | 137,328 | 10/22/2019 | 03/15/2044 |
| 87245W-AE-1 | TIASF 2003 2A C2 SUB STEP CDO ABS-MB | | C | 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* | 32,567,255 | 57.8640 | 24,039,516 | 41,545,000 | 24,039,516 | (2,259,277) | | 4,311,711 | | 0.000 | 0.000 | JAJO | | 4,001,365 | 06/23/2016 | 07/20/2031 |
| 87248R-AC-3 | TIA 2018 1A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 40,167,840 | 74.6610 | 35,912,133 | 48,100,000 | 35,912,133 | (1,064,753) | | | | 0.000 | 0.000 | JAJO | | 1,234,426 | 11/13/2018 | 01/20/2032 |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 33,004,212 | 54.9330 | 22,269,636 | 40,540,000 | 22,269,636 | (6,627,894) | | | | 0.000 | 0.000 | JAJO | | 2,269,429 | 06/22/2018 | 04/20/2029 |
| 87271T-AC-9 | TIA 2017 2A SUB SUB EXE CDO-CF-CLO | | D | 4 | 6* | 34,193,548 | 62.5180 | 28,031,375 | 44,837,000 | 28,031,375 | (2,387,207) | | 3,223,450 | | 0.000 | 0.000 | JAJO | | 5,239,673 | 12/15/2017 | 01/16/2031 |
| 88315F-AE-1 | TMCL 2017-2A A SEQ | | D | 4 | 1FE | 9,573,024 | 99.6560 | 9,541,812 | 9,574,728 | 9,573,157 | | 64 | | | 3.520 | 3.551 | MON | 10,298 | 337,030 | 06/22/2017 | 06/20/2042 |
| 88606W-AA-0 | TBOLT 2017-A A STEP SEQ | | D | 4 | 1FE | 6,658,700 | 101.9860 | 6,791,218 | 6,658,981 | 6,658,755 | | 17 | | | 4.212 | 4.251 | MON | 12,466 | 280,476 | 04/25/2017 | 05/17/2032 |
| 88606W-AC-6 | TBOLT 2017-A C SUB | | D | 4 | 3FE | 1,206,298 | 97.3990 | 1,291,572 | 1,326,060 | 1,224,913 | | 7,250 | | | 4.500 | 8.504 | MON | 2,652 | 59,673 | 04/25/2017 | 05/17/2032 |
| 91532B-BC-1 | UPLND 2016 1A A1BR SEQ CDO-CF-CLO-HY | | D | 4 | 1FE | 25,000,000 | 100.0440 | 25,010,988 | 25,000,000 | 25,000,000 | | | | | 3.982 | 4.002 | JAJO | 196,335 | 995,500 | 04/25/2018 | 04/20/2031 |
| 92912V-AW-5 | VOYA 2014 2A A2BR MEZ CDO-CF-CLO-HY | | D | 4 | 1FE | 14,250,000 | 99.5780 | 14,189,808 | 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 | 99.6390 | 8,967,534 | 9,000,000 | 9,000,000 | | | | | 3.740 | 3.754 | JAJO | 66,385 | 336,600 | 11/17/2016 | 07/20/2029 |
| G0620B-AB-4 | ATLAS 2014-1 SR-SEC | | D | 4 | 1Z | 29,308,300 | 97.5000 | 28,575,592 | 29,308,300 | 29,308,300 | | | | | 4.875 | 4.925 | MON | 63,501 | 1,419,020 | 12/22/2014 | 12/15/2039 |
| 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 |
| 3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 17,590,953,327 | XXX | 18,934,648,521 | 17,771,096,596 | 17,524,411,660 | (18,491,925) | (594,796) | 9,065,914 | | XXX | XXX | XXX | 74,151,779 | 697,084,350 | XXX | XXX |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 125,713,891,837 | XXX | 136,734,271,455 | 127,536,855,103 | 125,640,753,145 | (11,944,700) | (6,902,589) | 81,356,146 | 34,983,664 | XXX | XXX | XXX | 1,117,217,915 | 5,239,341,001 | XXX | XXX |
| 020002-AU-5 | ALLSTATE CORP JR SUBORDINATED | | | 1 | 2FE | 14,971,260 | 126.2500 | 18,937,500 | 15,000,000 | 14,970,210 | | (140) | | | 6.500 | 6.512 | MN | 124,583 | 975,000 | 05/04/2007 | 05/15/2057 |
| 05463H-AC-5 | AXIS SPECIALTY FINANCE SERIES HYB | | | 1 | 2FE | 24,500,000 | 101.2080 | 24,795,843 | 24,500,000 | 24,500,000 | | | | | 4.900 | 4.875 | JJ | 70,029 | | 12/03/2019 | 01/15/2040 |
| 381427-AA-1 | GOLDMAN SACHS CAPITAL II LTD GUARNT | | | | 3FE | 15,000,000 | 87.5000 | 13,125,000 | 15,000,000 | 15,000,000 | | | | | 4.000 | 4.000 | MJSD | 50,000 | 606,667 | 05/08/2007 | 01/01/9999 |
| 38143V-AA-7 | GOLDMAN SACHS CAPITAL I LTD GUARNT | | | 1 | 2FE | 50,054,249 | 129.6580 | 64,829,079 | 50,000,000 | 50,037,096 | | (1,739) | | | 6.345 | 6.337 | FA | 1,198,500 | 3,172,500 | 03/01/2006 | 02/15/2034 |
| 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 |
| 744320-AL-6 | PRUDENTIAL FINANCIAL INC JR SUBORDINATED | | | 1 | 2FE | 8,725,000 | 107.5000 | 9,379,375 | 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 | 107.5000 | 5,375,000 | 5,000,000 | 5,000,013 | | | | | 5.625 | 5.625 | JD | 12,500 | 281,250 | 11/14/2012 | 06/15/2043 |
| 903312-AA-4 | USB REALTY CORP JR SUBORDINATED | | | 1 | 2FE | 19,999,200 | 86.2500 | 17,250,000 | 20,000,000 | 19,999,200 | | | | | 3.450 | 3.451 | JAJO | 149,516 | 745,483 | 12/18/2006 | 01/01/9999 |
| 94978S-AA-7 | WELLS FARGO CAPITAL X LTD GUARNT | | | 1 | 2FE | 34,725,650 | 121.7900 | 42,626,483 | 35,000,000 | 34,792,857 | | 6,881 | | | 5.950 | 6.006 | JD | 92,556 | 2,082,500 | 01/25/2007 | 12/15/2036 |
| 05533U-AE-8 | BBVA BANCOMER SA TEXAS SUBORD | | D | 1 | 3FE | 384,000 | 101.0010 | 404,004 | 400,000 | 387,232 | | 937 | | | 5.350 | 5.779 | MN | 2,913 | 21,400 | 04/21/2016 | 11/12/2029 |
| 05533U-AF-5 | BBVA BANCOMER SA TEXAS SUBORD | LS | D | 2 | 3FE | 24,254,269 | 100.8760 | 24,588,525 | 24,375,000 | 24,264,660 | | 5,464 | | | 5.125 | 5.173 | JJ | 569,089 | 1,172,344 | 12/12/2019 | 01/18/2033 |
| 05565A-AB-9 | BNP PARIBAS JR SUBORDINATED | | D | 1 | 2FE | 7,000,000 | 111.0000 | 7,770,000 | 7,000,000 | 7,000,000 | | | | | 7.195 | 7.195 | JD | 8,394 | 503,650 | 06/18/2007 | 01/01/9999 |
| 05970A-AB-8 | BANCO NACIONAL COM EXT SUBORD | LS | D | 2 | 3FE | 13,396,103 | 101.1260 | 13,652,010 | 13,500,000 | 13,425,322 | | 9,027 | | | 3.800 | 3.890 | FA | 199,500 | 513,000 | 08/04/2016 | 08/11/2026 |
| 40052V-AF-1 | GRUPO BIMBO SAB DE CV SUBORD | | D | 2 | 3FE | 6,000,000 | 106.0000 | 6,360,000 | 6,000,000 | 6,000,000 | | | | | 5.950 | 5.950 | JJ | 162,633 | 357,000 | 04/12/2018 | 01/01/9999 |
| 64132N-AA-4 | NETWORK I2I LTD SERIES 144A | | D | 2 | 3FE | 3,500,000 | 98.8000 | 3,458,000 | 3,500,000 | 3,500,000 | | | | | 5.650 | 5.650 | AO | 41,747 | | 10/08/2019 | 01/01/9999 |
| 87089N-AA-8 | SWISS RE FINANCE LUX CO.GUARNT | | D | 2 | 1FE | 34,000,000 | 111.3750 | 37,867,500 | 34,000,000 | 34,000,000 | | | | | 5.000 | 5.000 | AO | 420,278 | 850,000 | 03/26/2019 | 04/02/2049 |
| 4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 261,509,431 | XXX | 290,418,319 | 282,000,000 | 261,601,590 | | 20,430 | | | XXX | XXX | XXX | 3,253,168 | 11,793,388 | XXX | XXX |
| 037389-AK-9 | AON CORP CO.GUARNT | | | | 2FE | 10,000,000 | 128.2500 | 12,825,000 | 10,000,000 | 10,000,000 | | | | | 8.205 | 8.205 | JJ | 410,250 | 820,500 | 07/01/2009 | 01/01/2027 |
| 054536-AA-5 | AXA SA SUBORD | | D | | 2FE | 109,860,765 | 145.2850 | 142,742,447 | 98,250,000 | 105,586,344 | | (418,259) | | | 8.600 | 7.584 | JD | 375,533 | 8,449,500 | 02/21/2003 | 12/15/2030 |

# 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 |
| 054536-AC-1 | AXA SA JR SUBORDINATED | | D | 1 | 2FE | 8,051,580 | 120.8550 | 21,753,900 | 18,000,000 | 8,051,580 | | | | | 6.379 | 14.261 | JD | 47,843 | 1,728,709 | 12/31/2008 | 01/01/9999 |
| 4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities | | | | | | 127,912,345 | XXX | 177,321,347 | 126,250,000 | 123,637,924 | | (418,259) | | | XXX | XXX | XXX | 833,626 | 10,998,709 | XXX | XXX |
| 4899999. Total - Hybrid Securities | | | | | | 389,421,776 | XXX | 467,739,666 | 408,250,000 | 385,239,514 | | (397,829) | | | XXX | XXX | XXX | 4,086,794 | 22,792,097 | XXX | XXX |
| 62890@-BE-0 | ND PROPERTIES ERLANGEN ARCADEN | | | | 3 | | 0.0000 | | | | | | | | 5.850 | 0.000 | JD | | 198,800 | 01/26/2006 | 04/16/2022 |
| 62890@-CD-1 | ND PROPERTIES PEP SHOPPING CENTER | | | | 3 | 125,157,806 | 100.0000 | 105,473,236 | 105,473,236 | 105,473,236 | | | | (2,261,509) | 4.480 | 4.480 | JD | 223,134 | 4,904,811 | 11/28/2011 | 12/14/2021 |
| 62890@-CF-6 | ND PROPERTIES GROPIUS | | | | 3 | 44,217,253 | 100.0000 | 37,236,069 | 37,236,069 | 37,236,069 | | | | (798,399) | 3.680 | 3.681 | JD | 60,902 | 1,658,986 | 03/28/2012 | 03/28/2022 |
| 62890@-CN-9 | ND PROPERTIES Cityhold office partnership | | | | 3 | 302,640,539 | 100.0000 | 264,920,000 | 264,920,000 | 264,920,000 | | | | 10,000,045 | 2.850 | 2.851 | JD | 335,565 | 7,389,035 | 10/01/2015 | 10/01/2020 |
| 62890@-CP-4 | ND PROPERTIES CITYHOLD OFFCIE PARTNERSHIP | | | | 3 | 234,970,293 | 99.3670 | 234,065,453 | 235,557,000 | 235,557,000 | | | | (5,050,706) | 1.750 | 1.750 | JD | 183,211 | 4,105,709 | 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 | 30,820,296 | 30,820,296 | 30,820,296 | | | | 1,163,386 | 6.500 | 6.553 | MJSD | 11,130 | 1,967,715 | 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 | 100.0000 | 21,907,758 | 21,907,758 | 21,907,758 | | | | (81,149) | 6.000 | 6.075 | MON | 109,539 | 1,300,260 | 10/13/2014 | 10/10/2024 |
| 4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations | | | | | | 767,334,112 | XXX | 694,422,812 | 695,914,359 | 695,914,359 | | | | 2,971,668 | XXX | XXX | XXX | 923,481 | 21,525,316 | XXX | XXX |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | 767,334,112 | XXX | 694,422,812 | 695,914,359 | 695,914,359 | | | | 2,971,668 | XXX | XXX | XXX | 923,481 | 21,525,316 | XXX | XXX |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | | | 2 | 1,025,036,134 | 127.9600 | 1,033,553,522 | | 1,033,553,522 | 8,517,388 | | | | 0.000 | 0.000 | N/A | | 6,466,814 | 12/30/2019 | |
| 67092P-11-0 | NUSA NUVEEN ENHANCED YIELD 1-5 YE | | | | 1 | 15,098,317 | 24.9600 | 15,188,038 | | 15,188,038 | 390,596 | | | | 0.000 | 0.000 | N/A | | 443,035 | 05/15/2018 | |
| 5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO | | | | | | 1,040,134,451 | XXX | 1,048,741,560 | | 1,048,741,560 | 8,907,984 | | | | XXX | XXX | XXX | | 6,909,849 | XXX | XXX |
| 6099999. Subtotal - SVO Identified Funds | | | | | | 1,040,134,451 | XXX | 1,048,741,560 | | 1,048,741,560 | 8,907,984 | | | | XXX | XXX | XXX | | 6,909,849 | XXX | XXX |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS | | | | 3FE | | 100.3000 | | | | | | | | 0.000 | 0.000 | N/A | | 89,280 | 11/28/2018 | 11/10/2023 |
| 001021-AK-0 | AE EUROPE HLDGS INC Initial Dollar Term Loan | | | | 2Z | 4,949,238 | 98.0000 | 4,899,246 | 4,999,231 | 4,969,289 | | 8,105 | | | 6.799 | 7.083 | N/A | 944 | 379,336 | 11/04/2016 | 10/21/2023 |
| 00130F-AC-3 | FRONTDOOR INC FRONTDOOR INC | | | | 4FE | 7,762,046 | 100.8750 | 7,849,588 | 7,781,500 | 7,765,366 | | 2,653 | | | 4.299 | 4.381 | N/A | 929 | 378,751 | 08/14/2018 | 08/14/2025 |
| 00164D-AP-8 | AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,092 | 05/05/2017 | 12/15/2023 |
| 00167J-AB-3 | AM CONSERVATION GROUP INC Term Loan | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 223,155 | 10/16/2017 | 10/31/2022 |
| 00168N-AA-5 | AMC BUYER LLC Term Loan | | | | 2PL | 11,452,147 | 99.2920 | 11,485,930 | 11,567,825 | 11,470,709 | | 16,552 | | | 6.695 | 6.957 | N/A | 2,151 | 845,457 | 11/02/2018 | 11/01/2024 |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan | | | | 2PL | 5,325,235 | 99.2920 | 5,308,241 | 5,346,089 | 5,328,363 | | 3,054 | | | 6.692 | 6.830 | N/A | 2,536 | 375,758 | 02/22/2019 | 11/01/2024 |
| 00173@-AB-5 | AMC BUYER LLC Revolver | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 10,299 | | 11/01/2023 |
| 00186U-AB-5 | A PLACE FOR MOM-INC. Term Loan | | | | 3PL | 11,683,829 | 97.5000 | 11,439,863 | 11,733,193 | 11,698,891 | | 7,620 | | | 5.549 | 5.690 | N/A | 1,809 | 717,203 | 04/17/2018 | 08/10/2024 |
| 00190N-AJ-8 | PODS LLC PODS LLC | | | | 4FE | 6,982,975 | 100.4060 | 7,058,440 | 7,029,898 | 6,991,127 | | 7,018 | | | 4.490 | 4.661 | N/A | 14,061 | 365,002 | 11/28/2018 | 12/06/2024 |
| 00248*-AB-8 | AWP INC First Amendment Incremental Te | | | | 3Z | 11,863,752 | 95.0000 | 11,384,409 | 11,983,588 | 11,939,768 | | 20,732 | | | 7.063 | 7.303 | N/A | 216,302 | 930,661 | 06/28/2016 | 06/05/2021 |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD | | | 1 | 5FE | 26,823,343 | 81.7880 | 30,294,373 | 37,040,119 | 26,823,343 | | (43,214) | 10,176,089 | | 5.705 | 18.195 | N/A | 217,116 | 2,915,641 | 11/20/2012 | 07/01/2022 |
| 00488P-AK-1 | ACRISURE LLC ACRISURE LLC | | | | 4FE | 4,142,316 | 99.9580 | 4,145,758 | 4,147,500 | 4,143,555 | | 873 | | | 5.695 | 5.763 | N/A | 656 | 259,046 | 06/07/2018 | 11/22/2023 |
| 00766W-AT-0 | AECOM TECHNOLOGY AECOM TECHNOLOGY | | | | 3FE | 4,697,295 | 100.1000 | 4,701,993 | 4,697,295 | 4,697,295 | | | | | 3.549 | 3.576 | N/A | 463 | 193,497 | 02/23/2018 | 03/13/2025 |
| 00860@-AA-5 | FLORIDA VEG INVS LLC SUB-UNSEC | | | | 4IF | 8,278,380 | 97.1700 | 8,278,884 | 8,520,000 | 8,288,409 | | 10,029 | | | 12.000 | 12.844 | N/A | 5,680 | 414,640 | 07/26/2019 | 12/14/2025 |
| 00866@-AC-5 | AHEAD LLC Revolver | | | | 3PL | | 99.0000 | | | | | | | | 0.000 | 0.000 | N/A | 129,288 | 39,090 | 10/07/2019 | 05/08/2024 |
| 01310T-AU-3 | ALBERTSON'S LLC ALBERTSON'S LLC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 15,349 | 06/28/2017 | 06/22/2023 |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 477,645 | 11/19/2018 | 11/17/2025 |
| 01310T-AX-7 | ALBERTSON'S LLC ALBERTSON'S LLC | | | | 3FE | 17,475,380 | 100.8170 | 17,668,759 | 17,525,575 | 17,477,949 | | 2,569 | | | 4.549 | 4.649 | N/A | 2,215 | 350,964 | 08/16/2019 | 11/17/2025 |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP | | | | 4FE | 20,513,509 | 100.4690 | 20,562,919 | 20,466,929 | 20,495,943 | | (6,268) | | | 4.549 | 4.555 | N/A | 2,586 | 956,290 | 11/28/2018 | 04/04/2024 |
| 01957T-AC-1 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC | | | | 4FE | 22,925,635 | 100.5000 | 23,272,993 | 23,157,207 | 22,938,043 | | 12,407 | | | 6.195 | 6.427 | N/A | 3,985 | 698,979 | 06/27/2019 | 07/12/2026 |
| 01957T-AD-9 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC | | | | 4FE | 2,292,793 | 100.0000 | 2,292,793 | 2,292,793 | 2,292,793 | | | | | 0.000 | 0.001 | N/A | | | 12/30/2019 | 07/12/2026 |
| 01973J-AH-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 14,056 | 07/10/2018 | 09/23/2022 |
| 01973K-AE-6 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC | | | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 107,970 | | 03/29/2026 |
| 02079#-AB-4 | ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L | | | | 3PL | 4,863,375 | 99.4410 | 4,836,210 | 4,863,375 | 4,863,375 | | | | | 6.195 | 6.244 | N/A | 837 | 330,593 | 11/02/2017 | 05/12/2020 |
| 02079#-AD-0 | ALPHA PACKAGING HLDGS INC Tranche B-3 Term Loan | | | | 3PL | 8,023,641 | 99.4410 | 7,998,821 | 8,043,750 | 8,041,219 | | 7,371 | | | 6.195 | 6.339 | N/A | 1,384 | 546,858 | 06/28/2017 | 05/12/2020 |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC | | | 1 | 3FE | 19,578,423 | 100.2920 | 19,644,825 | 19,587,629 | 19,581,277 | | 2,351 | | | 3.715 | 3.757 | N/A | 44,471 | 854,419 | 09/26/2018 | 10/10/2021 |
| 02474R-AF-0 | ABC SUPPLY CO INC ABC SUPPLY CO INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 379,033 | 04/06/2018 | 10/31/2023 |
| 02474R-AH-6 | ABC SUPPLY CO INC ABC SUPPLY CO INC | | | | 4FE | 31,239,331 | 100.4380 | 31,533,828 | 31,396,313 | 31,241,207 | | 1,876 | | | 3.799 | 3.970 | N/A | 3,314 | 176,125 | 10/29/2019 | 01/15/2027 |
| 03217F-AH-2 | AMSPEC SERVICES INC Revolver | | | | 3Z | 884,615 | 98.6800 | 872,938 | 884,615 | 884,615 | | | | | 6.195 | 6.242 | N/A | 152 | 20,783 | 12/04/2019 | 07/02/2024 |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan | | | | 3Z | 23,759,902 | 99.5000 | 23,825,466 | 23,945,192 | 23,793,596 | | 24,076 | | | 8.195 | 8.449 | N/A | 5,451 | 1,951,881 | 09/09/2019 | 07/02/2024 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 03765V-AH-3 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 421,641 | 06/20/2017 | 05/02/2022 |
| 03765V-AJ-9 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR | | | | 3FE | 31,194,188 | 100.2000 | 31,256,577 | 31,194,188 | 31,194,188 | | | | | 4.944 | 4.998 | N/A | 120,028 | 272,160 | 09/23/2019 | 09/23/2026 |
| 03939E-AB-5 | ARCH GLOBAL CCT HLDGS CORP SR-UNSEC | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 5,114 | | 04/01/2026 |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan | | | | 2PL | 14,827,933 | 99.0000 | 14,793,599 | 14,943,029 | 14,837,839 | | 9,907 | | | 6.549 | 6.775 | N/A | 4,187 | 660,178 | 09/30/2019 | 04/01/2026 |
| 03970J-AD-0 | CHILL MERGER SUB INC CHILL MERGER SUB INC | | | | 4FE | 12,001,893 | 96.2080 | 11,517,986 | 11,971,963 | 11,993,882 | | (4,453) | | | 5.299 | 5.308 | N/A | 1,762 | 699,876 | 03/09/2018 | 03/20/2024 |
| 040448-A*-3 | NASCO HEALTHCARE INC Term Loan | | | | 4Z | 14,587,809 | 96.0000 | 14,074,670 | 14,661,114 | 14,639,775 | | 13,531 | | | 6.427 | 6.581 | N/A | 162,283 | 1,055,720 | 07/14/2015 | 06/30/2021 |
| 04262B-AC-4 | ARNOTT LLC Initial Term Loan | | | | 3PL | 8,925,840 | 97.8850 | 8,825,286 | 9,016,000 | 8,952,564 | | 11,352 | | | 6.599 | 6.830 | N/A | 152,038 | 642,993 | 06/21/2017 | 06/15/2024 |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC Term Loan A | | | | 3PL | 2,406,729 | 99.0000 | 2,406,729 | 2,431,039 | 2,414,884 | | (1,024) | | | 6.335 | 6.577 | N/A | 39,442 | 128,535 | 09/16/2019 | 05/01/2024 |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC Term Loan B | | | | 3PL | 5,378,096 | 99.0000 | 5,378,096 | 5,432,421 | 5,393,370 | | (958) | | | 6.849 | 7.071 | N/A | 95,079 | 304,903 | 09/16/2019 | 05/01/2025 |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC | | | | 4FE | 27,522,881 | 100.2250 | 27,585,314 | 27,523,386 | 27,520,772 | | 449 | | | 5.299 | 5.360 | N/A | 4,052 | 1,585,455 | 11/14/2018 | 10/22/2024 |
| 04649V-AT-7 | ASURION LLC ASURION LLC | | | 1 | 4FE | 33,878,116 | 100.5210 | 33,885,195 | 33,709,568 | 33,801,579 | | (33,112) | | | 4.799 | 4.733 | N/A | 4,494 | 1,828,960 | 08/08/2017 | 08/04/2022 |
| 04649V-AV-2 | ASURION LLC ASURION LLC | | | | 4FE | 1,425,660 | 100.5180 | 1,426,582 | 1,419,230 | 1,423,744 | | (1,066) | | | 4.799 | 4.754 | N/A | 189 | 75,868 | 03/01/2018 | 11/03/2023 |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I Term Loan A | | | | 2PL | 13,989,894 | 100.0990 | 14,142,730 | 14,128,709 | 14,115,998 | | 54,866 | | | 7.195 | 7.691 | N/A | 2,824 | 1,081,600 | 03/15/2019 | 03/20/2020 |
| 053658-AA-4 | AVETTA LLC Tranche B Term Loan | | | | 3PL | 12,856,412 | 99.0580 | 12,850,991 | 12,973,171 | 12,883,286 | | 16,972 | | | 7.549 | 7.863 | N/A | 2,721 | 1,060,025 | 05/16/2018 | 04/10/2024 |
| 05377J-AP-7 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC | | | | 2FE | 9,074,714 | 100.5420 | 9,112,508 | 9,063,384 | 9,071,918 | | (1,517) | | | 3.799 | 3.809 | N/A | 957 | 393,200 | 02/16/2018 | 02/13/2025 |
| 05400K-AE-0 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US | | | | 2FE | 27,045,323 | 100.5830 | 27,196,742 | 27,039,104 | 27,043,902 | | (850) | | | 3.535 | 3.557 | N/A | 23,897 | 1,130,113 | 05/14/2018 | 01/15/2025 |
| 05655F-AC-7 | BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan | | | | 4Z | 10,943,347 | 95.0000 | 10,499,355 | 11,051,953 | 10,986,839 | | 17,642 | | | 6.799 | 6.569 | N/A | 1,934 | 761,174 | 12/12/2017 | 09/09/2023 |
| 06646#-AD-5 | BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC | | | | 3PL | 9,037,836 | 100.4150 | 9,167,056 | 9,129,127 | 9,048,303 | | 10,467 | | | 6.321 | 6.592 | N/A | 1,603 | 515,833 | 03/07/2019 | 02/28/2025 |
| 07014Q-AK-7 | BASS PRO GROUP LLC BASS PRO GROUP LLC | | | | 4FE | 37,741,275 | 99.6250 | 37,979,541 | 38,122,500 | 37,870,326 | | 46,347 | | | 6.799 | 7.067 | N/A | 7,200 | 2,815,658 | 11/15/2016 | 09/25/2024 |
| 07367#-AA-6 | BEACON ORTHOPAEDIC PARTNES MSO Term Loan | | | | 2PL | 2,955,150 | 99.0470 | 2,956,568 | 2,985,000 | 2,956,263 | | 1,113 | | | 6.035 | 6.404 | N/A | 4,505 | 70,527 | 08/09/2019 | 07/19/2025 |
| 07368R-AD-3 | BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC | | | 1 | 4FE | 12,763,903 | 100.3750 | 12,820,397 | 12,772,500 | 12,766,202 | | 1,135 | | | 4.049 | 4.095 | N/A | 1,437 | 614,756 | 11/15/2017 | 01/02/2025 |
| 08511L-AQ-1 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC | | | | 4FE | 19,750,312 | 99.1070 | 19,609,527 | 19,786,218 | 19,756,866 | | 4,372 | | | 4.728 | 4.787 | N/A | 65,117 | 1,060,304 | 11/14/2018 | 11/07/2025 |
| 08511L-AS-7 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC | | | | 4FE | 5,227,200 | 99.1070 | 5,396,376 | 5,445,000 | 5,252,895 | | 24,411 | | | 4.961 | 5.724 | N/A | 1,502 | 277,822 | 12/06/2018 | 11/07/2025 |
| 08579J-AX-0 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 11,291 | 02/14/2018 | 04/20/2040 |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,075 | 02/14/2018 | 10/11/2027 |
| 08579J-BC-5 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | 18,386,294 | 100.1670 | 18,463,157 | 18,432,375 | 18,389,121 | | 2,827 | | | 4.209 | 4.288 | N/A | 47,406 | 539,500 | 05/17/2019 | 08/15/2026 |
| 08579J-BD-3 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | 45,747,913 | 100.2770 | 45,787,747 | 45,661,265 | 45,741,721 | | (6,192) | | | 3.715 | 3.669 | N/A | 103,667 | 259,978 | 10/21/2019 | 10/01/2022 |
| 08579J-BE-1 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC | | | | 3FE | 1,217,869 | 100.2920 | 1,218,931 | 1,215,382 | 1,217,757 | | (112) | | | 3.715 | 3.691 | N/A | 2,759 | 3,273 | 10/21/2019 | 01/19/2024 |
| 10153K-AB-5 | Boulder scientific Revolver | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 15,971 | | 06/30/2025 |
| 10153K-AC-3 | Boulder scientific Initial Term Loan | | | | 2PL | 9,875,250 | 98.2500 | 9,800,438 | 9,975,000 | 9,881,654 | | 6,404 | | | 6.585 | 6.687 | N/A | 1,786 | 346,251 | 06/28/2019 | 12/31/2025 |
| 10330J-AU-2 | BOYD GAMING CORP BOYD GAMING CORP | | | 1 | 3FE | 17,258,833 | 100.5970 | 17,325,815 | 17,222,994 | 17,244,481 | | (5,476) | | | 3.960 | 3.807 | N/A | 27,379 | 777,696 | 06/21/2017 | 09/15/2023 |
| 10801X-AG-2 | BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES | | | | 4FE | 17,151,097 | 100.6250 | 17,357,655 | 17,249,843 | 17,164,797 | | 13,361 | | | 4.292 | 4.432 | N/A | 11,062 | 841,042 | 12/17/2018 | 08/15/2025 |
| 10954B-AC-4 | BRILLIO LLC Initial Term Loan | | | | 2PL | 8,778,369 | 100.7410 | 8,932,781 | 8,867,039 | 8,788,809 | | 10,440 | | | 6.549 | 6.847 | N/A | 1,613 | 523,156 | 03/01/2019 | 02/06/2025 |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC | | | | 4FE | 9,006,912 | 100.3130 | 9,062,124 | 9,033,848 | 9,012,314 | | 4,964 | | | 5.049 | 5.173 | N/A | 1,267 | 505,833 | 12/07/2018 | 11/08/2023 |
| 112448-AA-9 | BROOK & WHITTLE HLDG CORP Initial Term Loan | | | | 4PL | 6,326,350 | 99.7290 | 6,372,956 | 6,390,252 | 6,346,295 | | 9,614 | | | 7.502 | 7.783 | N/A | 101,208 | 529,140 | 10/18/2017 | 10/17/2023 |
| 112448-AB-7 | BROOK & WHITTLE HLDG CORP Delayed Draw Term Loan | | | | 4PL | 1,502,902 | 99.7290 | 1,498,834 | 1,502,902 | 1,502,902 | | | | | 7.394 | 7.461 | N/A | 16,976 | 123,563 | 11/07/2018 | 10/17/2023 |
| 11517#-AA-7 | BROWN & JOSEPH LLC Initial Term Loan | | | | 3Z | 14,422,585 | 100.0840 | 14,580,475 | 14,568,268 | 14,435,400 | | 12,815 | | | 7.695 | 8.014 | N/A | 3,114 | 630,221 | 06/20/2019 | 06/20/2024 |
| 11823L-AH-8 | HERCULES MERGER SUB LLC HERCULES MERGER SUB LLC | | | | 3FE | 1,442,750 | 100.7920 | 1,461,484 | 1,450,000 | 1,442,940 | | 190 | | | 1.056 | 0.072 | N/A | | | 10/16/2019 | 11/01/2026 |
| 12506K-AD-1 | CBS RADIO INC CBS RADIO INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | 1,540 | 23,404 | 11/22/2017 | 11/18/2024 |
| 12506K-AE-9 | ENTERCOM MEDIA CORP CBS RADIO INC | | | | 3FE | 2,739,677 | 100.6250 | 2,759,218 | 2,742,080 | 2,739,427 | | (249) | | | 4.305 | 4.428 | N/A | 1,746 | 5,367 | 12/17/2019 | 11/17/2024 |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD | | | 1 | 4FE | 6,819,615 | 94.8500 | 6,453,608 | 6,804,015 | 6,812,463 | | (3,089) | | | 5.695 | 5.681 | N/A | 1,076 | 424,462 | 12/01/2017 | 07/08/2022 |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC | | | | 4FE | 27,052,786 | 100.5940 | 27,021,891 | 26,862,329 | 26,987,770 | | (34,100) | | | 4.799 | 4.697 | N/A | 3,581 | 1,611,453 | 06/22/2018 | 06/07/2023 |
| 12543K-AN-4 | CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY HEALTH SYS IN | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,515 | 01/22/2014 | 01/27/2021 |
| 12546F-AB-8 | CHG PPC PARENT LLC CHG PPC PARENT LLC | | | | 4FE | 3,291,501 | 100.1250 | 3,303,875 | 3,299,750 | 3,293,326 | | 1,086 | | | 4.549 | 4.636 | N/A | 417 | 167,984 | 03/23/2018 | 03/31/2025 |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP | | | | 4FE | 20,174,491 | 99.8750 | 20,069,823 | 20,094,942 | 20,136,035 | | (13,305) | | | 4.945 | 4.898 | N/A | 2,760 | 1,121,329 | 08/15/2018 | 01/22/2023 |
| 147268-AA-0 | CASCADE DRILLING LP Term Loan A | | | | 5 | 2,377,370 | 80.0000 | 1,921,107 | 2,401,384 | 2,395,115 | | 5,131 | | | 7.504 | 7.815 | N/A | 34,261 | 199,195 | 01/14/2016 | 02/22/2021 |
| 14727@-AA-9 | CASCADE DRILLING LP Term A-2 Loan | | | | 4Z | 2,194,039 | 80.0000 | 1,765,054 | 2,206,317 | 2,202,754 | | 2,925 | | | 7.490 | 7.709 | N/A | 26,813 | 178,492 | 04/06/2018 | 02/22/2021 |
| 14727@-AB-7 | CASCADE DRILLING LP Delayed Draw Term Loan - 2 | | | | 4Z | 2,155,088 | 80.0000 | 1,731,798 | 2,164,747 | 2,161,822 | | 2,463 | | | 7.599 | 7.799 | N/A | 42,037 | 136,167 | 08/14/2017 | 02/19/2021 |
| 14727@-AC-5 | CASCADE DRILLING LP Delayed Draw Term Loan - 3 | | | | 4Z | 3,741,940 | 80.0000 | 2,993,552 | 3,741,940 | 3,741,940 | | | | | 7.387 | 7.455 | N/A | 19,964 | 305,903 | 12/05/2016 | 02/22/2021 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS | | | | 4FE | 38,446,947 | 100.2660 | 38,565,021 | 38,462,711 | 38,453,860 | | 2,047 | | | 4.299 | 4.344 | N/A | 4,594 | 2,168,428 | 09/11/2018 | 03/01/2024 |
| 16280U-AE-0 | CHECKERS HLDGS-INC. SR-SEC | | | | 5 | 29,913,525 | 45.0000 | 13,866,086 | 30,813,525 | 30,057,263 | | 40,776 | | | 11.909 | 12.653 | N/A | 336,368 | 2,150,642 | 08/30/2019 | 04/25/2026 |
| 16706E-AC-6 | CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP | | | | 4FE | 20,448,957 | 100.3750 | 20,532,221 | 20,455,513 | 20,454,255 | | 1,840 | | | 5.049 | 5.114 | N/A | 2,869 | 1,145,668 | 03/10/2017 | 07/31/2022 |
| 18271*-AA-2 | CLARUS GLASSBOARDS LLC Term Loan A | | | | 3PL | 12,370,470 | 99.1830 | 12,336,934 | 12,438,557 | 12,385,736 | | 9,955 | | | 6.031 | 6.353 | N/A | 2,140 | 835,224 | 06/06/2018 | 06/06/2024 |
| 18449E-AE-0 | CLEAN HARBORS INC CLEAN HARBORS INC | | | | 3FE | 13,092,984 | 100.6000 | 13,177,076 | 13,098,485 | 13,094,219 | | 878 | | | 3.549 | 3.584 | N/A | 1,291 | 534,067 | 07/27/2018 | 06/28/2024 |
| 18912B-AB-0 | CLOUD PEAK ENERGY INC CLOUD PEAK ENERGY INC | | | | 3Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 23,681 | | 05/15/2046 |
| 18913E-AB-3 | ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC | | | 1 | 4FE | 28,448,916 | 96.2500 | 27,519,680 | 28,591,875 | 28,491,339 | | 18,962 | | | 5.299 | 5.445 | N/A | 4,209 | 1,674,099 | 08/15/2017 | 09/28/2024 |
| 19286#-AD-3 | COLD SPRING BREWING CO Senior Secured Term Loan | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 212,626 | 05/15/2018 | 05/15/2024 |
| 20007*-AA-9 | COMAR HLDG CO LLC Term Loan | | | | 3PL | 14,590,125 | 99.0700 | 14,600,441 | 14,737,500 | 14,621,780 | | 21,360 | | | 7.049 | 7.364 | N/A | 2,886 | 1,126,097 | 06/22/2018 | 06/18/2024 |
| 20007*-AC-5 | COMAR HLDG CO LLC Revolver | | | | 3PL | 1,793,691 | 99.0700 | 1,777,009 | 1,793,691 | 1,793,691 | | | | | 6.986 | 7.106 | N/A | 394 | 89,494 | 12/09/2019 | 06/18/2024 |
| 20337E-AN-1 | COMMSCOPE INC COMMSCOPE INC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,269 | 06/07/2017 | 12/29/2022 |
| 20337E-AQ-4 | COMMSCOPE INC COMMSCOPE INC | | | | 4FE | 14,640,058 | 100.5310 | 14,866,461 | 14,787,938 | 14,649,477 | | 9,419 | | | 5.049 | 5.357 | N/A | 2,074 | 576,770 | 02/07/2019 | 04/04/2026 |
| 20465@-AA-2 | COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC | | | | 5GI | 6,360,000 | 99.0000 | 6,296,400 | 6,360,000 | 6,360,000 | | | | | 10.445 | 10.576 | N/A | 169,876 | 470,678 | 02/01/2019 | 02/01/2025 |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC | | | | 4FE | | 0.0000 | | | | | (515) | | | 0.000 | 0.000 | N/A | | 7,163 | 12/18/2018 | 06/01/2022 |
| 21257@-AA-2 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 56,745 | | 11/16/2024 |
| 21257@-AB-0 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 91,631 | | 05/16/2024 |
| 21718@-AA-5 | COP GNAP HLDGS-INC. SUB-UNSEC | | | | 5 | 21,351,600 | 95.4420 | 20,378,291 | 21,351,600 | 21,351,600 | | | | | 8.663 | 8.762 | N/A | 5,142 | 2,491,630 | 09/30/2019 | 05/01/2025 |
| 21718@-AB-3 | COP GNAP HLDGS-INC. SR-UNSEC | | | | 3PL | 927,988 | 99.1920 | 929,784 | 937,361 | 929,476 | | 1,336 | | | 6.409 | 6.664 | N/A | 10,180 | 49,688 | 11/07/2018 | 11/01/2024 |
| 21718@-AC-1 | COP GNAP HLDGS-INC. Delayed Draw Term Loan | | | | 3PL | 554,167 | 99.1920 | 549,687 | 554,167 | 554,167 | | | | | 6.445 | 6.497 | N/A | 99 | 54,761 | 04/12/2019 | 11/01/2024 |
| 21720*-AA-3 | COP HOME SERVICES HLDGS-INC. SUB-UNSEC | | | | 5 | 12,046,397 | 97.4780 | 11,742,564 | 12,046,397 | 12,046,397 | | | | | 11.000 | 11.153 | N/A | 108,913 | 836,877 | 10/01/2019 | 11/13/2025 |
| 22243#-AA-5 | COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan | | | | 5Z | 1,350,360 | 97.4940 | 1,342,105 | 1,376,597 | 1,353,890 | | 3,531 | | | 6.945 | 7.580 | N/A | 266 | 109,232 | 12/31/2019 | 04/29/2023 |
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 12,894 | 11/14/2018 | 10/04/2024 |
| 22526W-AH-1 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 227,296 | 02/07/2018 | 02/15/2024 |
| 22818R-AW-6 | CROWN AMERICAS LLC CROWN AMERICAS LLC | | | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 6,998 | 01/19/2018 | 04/03/2025 |
| 23340D-AN-2 | DTZ US BORROWER LLC DTZ US BORROWER LLC | | | | 3FE | 76,934,644 | 100.0310 | 77,345,220 | 77,321,250 | 76,998,942 | | 49,129 | | | 5.049 | 5.191 | N/A | 10,845 | 4,328,154 | 08/16/2018 | 08/21/2025 |
| 23918V-AX-2 | DAVITA INC DAVITA INC | | | | 3FE | 14,452,466 | 100.6960 | 14,589,529 | 14,488,688 | 14,453,896 | | 1,430 | | | 4.049 | 4.127 | N/A | 1,630 | 219,330 | 08/08/2019 | 08/12/2026 |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE | | | 1 | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 192,561 | 11/30/2018 | 06/24/2021 |
| 25277B-AB-4 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC | | | | 3FE | 9,776,248 | 99.7920 | 9,804,938 | 9,825,375 | 9,778,195 | | 1,947 | | | 5.035 | 5.177 | N/A | 10,994 | 166,964 | 07/18/2019 | 08/24/2026 |
| 25403#-AB-2 | DILIGENT CORP Initial Term Loan | | | | 3PL | 22,759,855 | 98.9790 | 22,814,064 | 23,049,445 | 22,919,432 | | 46,969 | | | 7.445 | 7.828 | N/A | 450,416 | 1,409,829 | 01/24/2018 | 04/14/2022 |
| 25403#-AD-8 | DILIGENT CORP Tranche B-2 Loan | | | | 3PL | 5,329,520 | 98.9790 | 5,335,024 | 5,390,067 | 5,359,036 | | 12,257 | | | 7.445 | 7.793 | N/A | 1,115 | 432,188 | 01/24/2018 | 04/14/2022 |
| 25403#-AE-6 | DILIGENT CORP Tranche B-3 Term Loan | | | | 3Z | 5,577,655 | 98.9790 | 5,590,578 | 5,648,258 | 5,607,113 | | 16,105 | | | 7.445 | 7.867 | N/A | 1,168 | 452,890 | 01/24/2018 | 04/14/2022 |
| 25403#-AF-3 | DILIGENT CORP Tranche B-1 Term Loan | | | | 3Z | 1,732,820 | 98.9790 | 1,715,124 | 1,732,820 | 1,732,820 | | | | | 7.445 | 7.514 | N/A | 358 | 138,941 | 01/24/2018 | 04/14/2022 |
| 25403#-AG-1 | DILIGENT CORP Tranche B-4 Delayed Draw Term | | | | 3Z | 1,267,947 | 98.9790 | 1,254,999 | 1,267,947 | 1,267,947 | | | | | 7.564 | 7.567 | N/A | 20,381 | 79,215 | 08/30/2018 | 04/14/2022 |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 307,107 | 10/30/2018 | 03/15/2024 |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL | | | | 4FE | 21,571,862 | 98.7500 | 21,290,500 | 21,560,000 | 21,568,768 | | (1,639) | | | 5.195 | 4.965 | N/A | 2,961 | 1,241,695 | 04/18/2018 | 07/19/2024 |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC | | | | 4FE | 13,769,210 | 98.0000 | 13,568,103 | 13,845,003 | 13,776,375 | | 6,810 | | | 5.049 | 5.215 | N/A | 1,942 | 675,587 | 05/08/2019 | 03/06/2025 |
| 26924@-AA-4 | E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION | | | | 5GI | 11,760,000 | 98.0000 | 11,760,000 | 12,000,000 | 11,782,715 | | 22,715 | | | 12.250 | 12.959 | N/A | 8,167 | 710,500 | 04/08/2019 | 10/04/2024 |
| 26924@-AB-2 | E-TECHNOLOGIES GROUP LLC SR-UNSEC | | | | 3PL | 11,594,385 | 99.0290 | 11,597,804 | 11,711,500 | 11,609,043 | | 14,658 | | | 6.799 | 7.138 | N/A | 2,212 | 604,220 | 04/08/2019 | 04/08/2024 |
| 26924@-AC-0 | E-TECHNOLOGIES GROUP LLC SR-UNSEC | | | | 3PL | 440,000 | 99.0290 | 435,728 | 440,000 | 440,000 | | | | | 5.909 | 5.865 | N/A | 2,344 | 25,404 | 10/02/2019 | 04/08/2024 |
| 26928B-AJ-8 | EW SCRIPPS CO EW SCRIPPS CO | | | | 3FE | 8,976,006 | 99.7190 | 8,943,361 | 8,968,563 | 8,974,158 | | (1,075) | | | 3.799 | 3.815 | N/A | 947 | 396,157 | 04/06/2018 | 10/02/2024 |
| 28047H-AB-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC | | | | 4PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 3,609 | 08/24/2018 | 09/08/2024 |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) | | | | 3PL | 19,514,976 | 99.0000 | 19,396,628 | 19,592,554 | 19,537,756 | | 11,999 | | | 6.042 | 6.091 | N/A | 11,575 | 1,270,091 | 03/26/2019 | 09/08/2024 |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC | | | | 2Z | 8,268,470 | 99.1750 | 8,241,452 | 8,310,020 | 8,274,219 | | 5,310 | | | 6.299 | 6.487 | N/A | 1,454 | 495,935 | 05/15/2019 | 11/05/2024 |
| 29102E-AG-0 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 168,960 | 04/26/2018 | 10/23/2023 |
| 29273P-AB-9 | ENDO PARENT INC First Lien Delayed Draw Term L | | | | 3PL | 2,978,391 | 98.5950 | 2,936,558 | 2,978,391 | 2,978,391 | | | | | 6.195 | 6.242 | N/A | 513 | 202,732 | 05/04/2017 | 08/18/2023 |
| 29273P-AC-7 | ENDO PARENT INC Initial Term Loan | | | | 3PL | 4,986,890 | 98.5950 | 4,966,511 | 5,037,263 | 5,008,222 | | 7,243 | | | 6.195 | 6.422 | N/A | 867 | 342,625 | 08/30/2016 | 08/18/2023 |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T | | | | 3PL | 4,262,975 | 98.5950 | 4,203,098 | 4,262,975 | 4,262,975 | | | | | 6.195 | 6.243 | N/A | 734 | 230,007 | 07/31/2019 | 08/18/2023 |
| 29278J-AB-8 | ENDRIES ACQUISITION HLDGS INC SR-UNSEC | | | | 5GI | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | (35,359) | 03/30/2018 | 06/01/2023 |
| 29373U-AC-5 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP | | | | 4FE | 46,413,675 | 85.0500 | 39,573,765 | 46,530,000 | 46,430,854 | | 14,491 | | | 5.549 | 5.659 | N/A | 7,173 | 2,842,474 | 09/28/2018 | 10/10/2025 |
| 29788#-AD-5 | E2OPEN LLC SR-UNSEC | | | | 4Z | 29,625,750 | 99.0810 | 29,650,073 | 29,925,000 | 29,645,752 | | 20,002 | | | 7.659 | 7.963 | N/A | 210,086 | 994,430 | 07/03/2019 | 11/26/2024 |
| 30152@-AF-8 | EXECUTIVE CONSULTING GROUP LLC SR-UNSEC | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 225,825 | 06/20/2018 | 06/20/2024 |

# 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 |
| 30233F-AF-9 | EYEMART EXPRESS LLC EYEMART EXPRESS LLC | | | | 4FE | 1,564,080 | 100.1230 | 1,569,929 | 1,568,000 | 1,565,300 | | 533 | | | 4.799 | 4.891 | N/A | 209 | 87,426 | 08/02/2017 | 08/05/2024 |
| 30606*-AA-3 | FALCON BUYER INC Revolver | | | | 3PL | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 17,451 | | 04/10/2024 |
| 31560H-AC-3 | FETCH ACQUISITION LLC SR-UNSEC | | | | 4FE | 19,363,358 | 95.0000 | 18,487,628 | 19,460,661 | 19,394,277 | | 13,517 | | | 6.445 | 6.587 | N/A | 3,484 | 1,384,911 | 05/25/2017 | 05/22/2024 |
| 31732F-AM-8 | FILTRATION GROUP CORP FILTRATION GROUP CORP | | | | 4FE | 2,310,189 | 100.3060 | 2,323,066 | 2,315,979 | 2,311,458 | | 761 | | | 4.799 | 4.891 | N/A | 309 | 124,972 | 03/29/2018 | 03/28/2025 |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 811,277 | 09/18/2018 | 10/01/2025 |
| 32007U-BX-6 | FIRST DATA CORP FIRST DATA CORP | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 78,813 | 12/15/2017 | 04/26/2024 |
| 33936H-AB-8 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC | | | | 4FE | 21,953,544 | 99.0420 | 21,766,084 | 21,976,620 | 21,963,067 | | 5,188 | | | 5.078 | 5.134 | N/A | 278,960 | 1,043,989 | 08/25/2017 | 12/31/2023 |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC | | | | 4FE | 23,943,502 | 99.1040 | 23,788,439 | 24,003,511 | 23,954,578 | | 7,568 | | | 5.335 | 5.414 | N/A | 451,162 | 1,169,949 | 06/22/2018 | 06/30/2025 |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,600 | 01/31/2018 | 10/02/2021 |
| 35041@-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 3PL | 21,990,580 | 99.3290 | 22,058,264 | 22,207,362 | 22,047,318 | | 33,547 | | | 6.695 | 6.966 | N/A | 4,130 | 1,832,840 | 02/08/2019 | 11/10/2023 |
| 35041@-AB-1 | FOUNDATION RISK PARTNERS CORP Revolver | | | | 3PL | 3,300,000 | 99.3290 | 3,277,844 | 3,300,000 | 3,300,000 | | | | | 6.549 | 6.639 | N/A | 600 | 54,511 | 12/31/2019 | 11/10/2023 |
| 35041@-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC | | | | 3PL | 10,524,120 | 99.3290 | 10,462,871 | 10,533,592 | 10,525,651 | | 1,531 | | | 6.695 | 6.773 | N/A | 1,959 | 601,571 | 02/12/2019 | 11/10/2023 |
| 35645@-AA-3 | FREEDOM US ACQUISITION CORP First Lien Initial Term Loan | | | | 4 | 4,097,363 | 99.3210 | 4,110,644 | 4,138,750 | 4,130,717 | | 9,137 | | | 6.195 | 6.480 | N/A | 712 | 281,511 | 11/10/2015 | 11/10/2020 |
| 35645@-AC-9 | FREEDOM US ACQUISITION CORP Incremental Term Loan | | | | 4 | 4,937,912 | 99.3210 | 4,953,236 | 4,987,103 | 4,974,182 | | 14,468 | | | 6.535 | 6.933 | N/A | 909 | 357,704 | 08/09/2018 | 11/10/2020 |
| 35645@-AD-7 | FREEDOM US ACQUISITION CORP Second Amendment Incremental T | | | | 4 | 6,015,240 | 99.3210 | 6,034,738 | 6,076,000 | 6,056,234 | | 21,902 | | | 6.445 | 6.893 | N/A | 1,088 | 429,663 | 01/19/2018 | 11/10/2020 |
| 36174W-AB-9 | GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC | | | | 5FE | 9,525,000 | 75.0000 | 7,143,750 | 9,525,000 | 9,525,000 | | | | | 6.500 | 6.553 | N/A | 1,720 | 777,442 | 02/11/2015 | 01/30/2021 |
| 36740U-AP-7 | GATES GLOBAL LLC GATES GLOBAL LLC | | | 1 | 4FE | 34,303,150 | 100.0000 | 34,149,477 | 34,149,477 | 34,256,585 | | (22,899) | | | 4.549 | 4.509 | N/A | 4,316 | 1,869,724 | 11/27/2017 | 04/01/2024 |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC Revolver | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,361 | 07/31/2018 | 07/24/2024 |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC Term A Loan | | | | 3PL | 14,046,555 | 100.3960 | 14,237,759 | 14,181,638 | 14,074,176 | | 20,104 | | | 6.189 | 6.432 | N/A | 2,438 | 1,110,400 | 09/30/2019 | 07/24/2024 |
| 37233#-AD-9 | PRECISION AVIATION GROUP INC Delayed Draw Term Loan | | | | 3PL | 2,531,646 | 100.3960 | 2,541,664 | 2,531,646 | 2,531,646 | | | | | 6.195 | 6.157 | N/A | 9,806 | 23,139 | 12/23/2019 | 07/24/2024 |
| 37244#-AA-2 | GENSERVE LLC Term A Loan | | | | 3PL | 16,660,000 | 99.2130 | 16,528,901 | 16,660,000 | 16,660,000 | | | | | 7.695 | 7.768 | N/A | 3,561 | 1,346,327 | 04/12/2018 | 04/12/2024 |
| 37244#-AB-0 | GENSERVE LLC Delayed Draw Term Loan | | | | 3PL | 2,927,544 | 99.2130 | 2,904,507 | 2,927,544 | 2,927,544 | | | | | 7.695 | 7.769 | N/A | 39,784 | 165,092 | 04/16/2019 | 04/12/2024 |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES | | | | 4FE | 21,272,430 | 100.4380 | 21,556,459 | 21,462,454 | 21,305,544 | | 23,708 | | | 5.549 | 5.773 | N/A | 3,308 | 1,223,078 | 07/16/2019 | 07/02/2025 |
| 37943V-BH-5 | GLOBAL PAYMENTS INC GLOBAL PAYMENTS INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 96,648 | 11/27/2018 | 10/10/2025 |
| 37958Y-AH-2 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 240 | | 10/16/2020 |
| 38216@-AB-4 | GOOD2GROW LLC SR-UNSEC | | | | 3PL | 8,183,161 | 99.4370 | 8,219,314 | 8,265,820 | 8,196,374 | | 12,232 | | | 6.195 | 6.448 | N/A | 1,422 | 634,293 | 11/16/2018 | 11/16/2024 |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI | | | | 4FE | 18,080,959 | 99.5000 | 17,958,300 | 18,048,542 | 18,071,570 | | (4,088) | | | 4.799 | 4.818 | N/A | 2,406 | 964,348 | 11/16/2018 | 02/03/2025 |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC | | | | 4FE | 43,469,102 | 100.2680 | 43,100,533 | 42,985,333 | 43,254,250 | | (130,050) | | | 5.445 | 5.141 | N/A | 6,501 | 2,128,560 | 10/31/2019 | 12/17/2021 |
| 38723B-AC-5 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 26,983 | 10/15/2014 | 05/20/2049 |
| 38742E-AB-8 | SCS HOLDINGS I INC SCS HOLDINGS I INC | | | | 4FE | 12,009,401 | 100.3840 | 12,085,732 | 12,039,500 | 12,011,060 | | 1,659 | | | 6.195 | 6.288 | N/A | 2,072 | 387,385 | 05/22/2019 | 07/03/2026 |
| 39154E-AF-8 | GREATBATCH LTD GREATBATCH LTD | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 56,269 | 11/28/2017 | 10/27/2022 |
| 39154E-AG-6 | GREATBATCH LTD GREATBATCH LTD | | | | 4FE | 17,824,570 | 100.4110 | 17,817,820 | 17,744,888 | 17,820,746 | | (3,824) | | | 4.210 | 4.143 | N/A | 48,068 | 40,045 | 11/20/2019 | 10/27/2022 |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO | | | 1 | 3FE | 35,555,758 | 100.2290 | 35,542,637 | 35,461,430 | 35,533,205 | | (13,871) | | | 3.785 | 3.768 | N/A | 33,557 | 1,551,878 | 05/02/2018 | 10/21/2024 |
| 40739E-AB-9 | HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC | | | | 3FE | 20,388,300 | 100.2500 | 20,490,497 | 20,439,398 | 20,397,677 | | 7,137 | | | 3.945 | 4.006 | N/A | 2,240 | 924,269 | 06/01/2018 | 07/02/2025 |
| 42206J-AT-9 | HD SUPPLY INC HD SUPPLY INC | | | | 3FE | 1,915,997 | 100.5740 | 1,936,678 | 1,925,625 | 1,918,105 | | 1,835 | | | 3.549 | 3.688 | N/A | 190 | 78,503 | 10/16/2018 | 10/17/2023 |
| 42804V-AS-0 | HERTZ CORP HERTZ CORP/THE | | | 1 | 3FE | 8,946,358 | 100.5210 | 9,026,934 | 8,980,147 | 8,961,716 | | 4,908 | | | 4.549 | 4.658 | N/A | 1,135 | 459,130 | 11/08/2016 | 06/30/2023 |
| 42979A-AG-1 | HIGH RIDGE BRANDS CO Term Loan | | | | 4PL | 5,606,230 | 38.0000 | 5,606,230 | 14,753,238 | 5,606,230 | | 19,445 | 9,068,123 | | 8.799 | 60.920 | N/A | 3,606 | 802,525 | 11/04/2016 | 06/30/2022 |
| 43129#-AA-0 | HILB GROUP LLC-THE Delayed Draw Term Loan B | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 54,305 | | 06/24/2021 |
| 43129*-AB-2 | HILB GROUP LLC-THE Delayed Draw Term Loan | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 78,683 | 12/03/2018 | 06/24/2021 |
| 43289D-AE-3 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE | | | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 25,909 | 04/30/2018 | 10/25/2023 |
| 43289D-AH-6 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE | | | | 2FE | 20,207,393 | 100.6250 | 20,203,842 | 20,078,352 | 20,198,650 | | (8,743) | | | 3.542 | 3.476 | N/A | 9,913 | 392,969 | 06/24/2019 | 06/21/2026 |
| 44043V-AJ-7 | HORIZON THERAPEUTICS HORIZON PHARMA INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,560 | 12/18/2018 | 03/29/2024 |
| 44043V-AL-2 | HORIZON THERAPEUTICS HORIZON PHARMA INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4 | 05/24/2019 | 05/22/2026 |
| 44055U-AC-9 | HORIZON THERAPEUTICS HORIZON THERAPEUTICS USA | | | | 3FE | 8,095,886 | 100.2920 | 8,200,163 | 8,176,288 | 8,096,001 | | 115 | | | 4.035 | 4.247 | N/A | 3,666 | | 12/27/2019 | 05/22/2026 |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 255,243 | 01/08/2018 | 08/15/2043 |
| 44108H-AJ-0 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC | | | | 4FE | 9,815,845 | 100.3250 | 9,830,795 | 9,798,949 | 9,815,015 | | (830) | | | 4.138 | 4.129 | N/A | 45,344 | 55,524 | 10/01/2019 | 08/03/2025 |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD | | | | 4FE | 14,486,011 | 99.8680 | 14,684,673 | 14,704,083 | 14,517,220 | | 28,914 | | | 4.686 | 4.991 | N/A | 124,461 | 736,422 | 12/21/2018 | 04/25/2025 |
| 44332E-AT-3 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD | | | | 4FE | 2,216,250 | 100.9180 | 2,270,655 | 2,250,000 | 2,216,723 | | 473 | | | 5.903 | 6.284 | N/A | 13,281 | | 10/18/2019 | 04/25/2025 |
| 44932U-AB-0 | IAA SPINCO INC IAA SPINCO INC | | | | 3FE | 2,709,210 | 100.7500 | 2,736,370 | 2,716,000 | 2,709,592 | | 382 | | | 4.049 | 4.125 | N/A | 306 | 56,546 | 05/22/2019 | 06/28/2026 |
| 44969C-BF-6 | IQVIA INC IQVIA INC | | | 1 | 3FE | 25,495,051 | 100.4380 | 25,345,408 | 25,234,879 | 25,399,030 | | (36,855) | | | 3.695 | 3.541 | N/A | 2,590 | 1,137,474 | 03/16/2017 | 03/07/2024 |
| 44969C-BJ-8 | IQVIA INC IQVIA INC | | | | 3FE | 29,574,379 | 100.4380 | 29,778,360 | 29,648,500 | 29,588,795 | | 9,870 | | | 3.695 | 3.754 | N/A | 3,043 | 1,232,789 | 06/08/2018 | 06/11/2025 |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC | | | | 3FE | 20,078,495 | 100.5000 | 20,114,204 | 20,014,133 | 20,062,949 | | (9,683) | | | 3.799 | 3.771 | N/A | 2,112 | 962,823 | 08/07/2018 | 08/01/2024 |
| 45109#-AA-9 | ICONIC GROUP INC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 22,755 | 06/07/2018 | 05/15/2024 |
| 45173J-AK-0 | II-VI INC II-VI INC | | | | 3IF | 12,007,780 | 100.3750 | 12,165,074 | 12,119,625 | 12,013,959 | | 6,179 | | | 5.299 | 5.520 | N/A | 1,784 | 166,173 | 06/17/2019 | 09/24/2026 |

# 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 |
| 45320*-AA-6 | IMPLEMENTATION MGMT ASSISTANCE Initial Term Loan | | | | 2PL | 9,702,000 | 99.0990 | 9,711,715 | 9,800,000 | 9,731,118 | | 14,932 | | | 6.445 | 6.701 | N/A | 1,754 | 665,373 | 12/13/2017 | 12/13/2023 |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan | | | | 2PL | 21,954,088 | 99.0990 | 21,756,311 | 21,954,088 | 21,954,088 | | | | | 6.406 | 6.486 | N/A | 30,723 | 1,273,845 | 09/03/2019 | 12/13/2023 |
| 45320*-AC-2 | IMPLEMENTATION MGMT ASSISTANCE Revolver | | | | 2PL | 4,173,365 | 99.0990 | 4,135,768 | 4,173,365 | 4,173,365 | | | | | 6.445 | 6.496 | N/A | 949 | 247,576 | 10/03/2019 | 12/13/2023 |
| 45672J-AK-6 | INEOS US FINANCE LLC INEOS US FINANCE LLC | | | | 3FE | 13,299,208 | 99.9320 | 13,221,004 | 13,230,000 | 13,280,005 | | (10,896) | | | 3.799 | 3.731 | N/A | 1,396 | 574,756 | 02/12/2018 | 03/31/2024 |
| 45672L-AE-5 | INFOR US INC INFOR US INC | | | 1 | 4FE | 39,610,158 | 100.3930 | 39,787,948 | 39,632,193 | 39,622,381 | | 4,539 | | | 4.695 | 4.735 | N/A | 5,168 | 2,051,456 | 02/08/2017 | 02/01/2022 |
| 45719@-AA-3 | INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan | | | | 3PL | 13,950,943 | 98.2650 | 13,777,804 | 14,021,048 | 13,964,961 | | 10,885 | | | 7.349 | 7.521 | N/A | 263,313 | 884,665 | 07/19/2018 | 07/16/2024 |
| 45719@-AB-1 | INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC | | | | 3PL | 1,086,104 | 98.2650 | 1,067,262 | 1,086,104 | 1,086,104 | | | | | 7.349 | 7.416 | N/A | 20,397 | 35,383 | 05/02/2019 | 07/16/2024 |
| 45781B-AE-5 | INOVALON HOLDINGS INC INOVALON HOLDINGS INC | | | | 4FE | 36,666,688 | 100.5000 | 37,411,189 | 37,225,064 | 36,787,528 | | 72,555 | | | 5.285 | 5.612 | N/A | 49,185 | 2,249,062 | 04/02/2018 | 04/02/2025 |
| 45873E-AC-2 | INTERFACE SECURITY SYSS LLC SR-UNSEC | | | | 3PL | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 211,044 | 08/10/2017 | 08/02/2022 |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA | | | | 4FE | 8,066,423 | 100.5000 | 8,171,843 | 8,131,187 | 8,075,805 | | 8,327 | | | 4.549 | 4.738 | N/A | 1,028 | 409,774 | 12/21/2018 | 06/28/2025 |
| 46611N-AJ-2 | JC PENNEY CORP INC JC PENNEY CORP INC | | | 1 | 4FE | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 87,045 | 06/15/2016 | 06/23/2023 |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II | | | | 4FE | 21,332,920 | 100.4660 | 21,514,461 | 21,414,669 | 21,348,096 | | 21,673 | | | 4.299 | 4.464 | N/A | 2,557 | 1,033,446 | 12/18/2018 | 08/18/2022 |
| 47630E-AB-4 | JENSEN HUGHES INC Delayed Draw Term Loan | | | | 3PL | 1,488,904 | 99.2500 | 1,477,737 | 1,488,904 | 1,488,904 | | | | | 6.299 | 6.382 | N/A | 261 | 101,970 | 12/01/2017 | 12/06/2021 |
| 47630E-AD-0 | JENSEN HUGHES INC Term Loan | | | | 3PL | 8,039,015 | 99.2500 | 8,059,273 | 8,120,175 | 8,074,083 | | 10,712 | | | 6.299 | 6.544 | N/A | 1,421 | 652,899 | 05/13/2016 | 03/22/2024 |
| 47630E-AE-8 | JENSEN HUGHES INC 2018 Incremental Term Loan | | | | 3PL | 2,900,264 | 99.2500 | 2,905,314 | 2,927,268 | 2,907,160 | | 4,217 | | | 6.299 | 6.571 | N/A | 512 | 251,289 | 03/27/2018 | 03/22/2024 |
| 47630E-AJ-7 | JENSEN HUGHES INC SR-UNSEC | | | | 3PL | 2,474,372 | 99.2500 | 2,455,815 | 2,474,372 | 2,474,372 | | | | | 6.299 | 6.382 | N/A | 433 | 197,603 | 02/08/2019 | 03/22/2024 |
| 48244E-AJ-3 | KUEHG CORP KUEHG CORP | | | | 4FE | 18,089,414 | 100.2290 | 18,235,694 | 18,194,030 | 18,104,642 | | 14,802 | | | 5.695 | 5.849 | N/A | 2,878 | 1,144,841 | 12/07/2018 | 02/21/2025 |
| 48268J-AB-0 | KSLB HLDGS LLC Revolver | | | | 3PL | 3,833,333 | 98.1800 | 3,763,567 | 3,833,333 | 3,833,333 | | | | | 6.259 | 6.354 | N/A | 6,046 | 132,657 | 10/08/2019 | 07/30/2023 |
| 48268J-AC-8 | KSLB HLDGS LLC Initial Term Loan | | | | 3PL | 14,738,625 | 99.0000 | 14,738,625 | 14,887,500 | 14,763,629 | | 17,986 | | | 6.299 | 6.563 | N/A | 2,605 | 1,022,765 | 07/30/2018 | 07/30/2025 |
| 48283*-AA-5 | KABAFUSION HLDGS LLC First Lien Initial Term Loan | | | | 2PL | 3,532,500 | 101.5000 | 3,585,488 | 3,532,500 | 3,532,500 | | | | | 5.695 | 5.821 | N/A | 559 | 206,456 | 01/28/2019 | 01/28/2025 |
| 48283*-AB-3 | KABAFUSION HLDGS SUB-UNSEC | | | | 4 | 7,500,000 | 98.5000 | 7,387,500 | 7,500,000 | 7,500,000 | | | | | 9.945 | 10.065 | N/A | 2,072 | 758,657 | 01/28/2019 | 01/25/2026 |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC | | | 1 | 3FE | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 47,661 | 12/17/2018 | 03/09/2023 |
| 48562R-AL-3 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC | | | | 3FE | 4,211,123 | 100.6250 | 4,256,287 | 4,229,850 | 4,211,765 | | 643 | | | 4.035 | 4.142 | N/A | 4,277 | 56,853 | 09/19/2019 | 09/19/2026 |
| 48770T-AF-0 | KELLERMEYER BERGENSONS SERVICE SR-SEC | | | | 4FE | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 9,449 | | 10/31/2021 |
| 48770T-AJ-2 | KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN | | | | 4FE | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 1,187,156 | 11/20/2018 | 10/31/2021 |
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP | | | 1 | 4FE | 17,141,154 | 99.0630 | 17,014,959 | 17,175,897 | 17,159,805 | | 6,021 | | | 4.799 | 4.887 | N/A | 2,290 | 917,862 | 06/22/2018 | 08/01/2022 |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP | | | 1 | 4FE | 4,049,047 | 99.0630 | 4,019,689 | 4,057,710 | 4,053,799 | | 1,428 | | | 4.799 | 4.888 | N/A | 541 | 217,204 | 06/22/2018 | 07/29/2022 |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC | | | | 5 | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 51,231 | 02/09/2018 | 06/24/2022 |
| 50082#-AA-0 | KRAMER LABORATORIES INC Initial Term Loan | | | | 2PL | 19,698,030 | 98.4330 | 19,585,300 | 19,897,000 | 19,741,128 | | 30,239 | | | 7.445 | 7.727 | N/A | 4,115 | 1,605,697 | 06/22/2018 | 06/22/2024 |
| 50215L-AA-7 | LRN CORP Closing Date Term Loan | | | | 4PL | 20,876,130 | 98.8830 | 20,851,408 | 21,087,000 | 20,900,519 | | 24,146 | | | 7.149 | 7.397 | N/A | 58,759 | 1,660,718 | 12/17/2018 | 12/17/2025 |
| 50217U-AS-6 | LTI HOLDINGS INC LTI HOLDINGS INC | | | | 4FE | 9,928,942 | 89.5360 | 8,907,993 | 9,949,063 | 9,932,206 | | 2,518 | | | 5.299 | 5.394 | N/A | 1,465 | 582,566 | 08/14/2018 | 09/08/2025 |
| 50219N-AC-5 | LSCS HLDGS INC First Lien Initial Term Loan | | | | 4FE | 3,960,788 | 98.5000 | 3,920,981 | 3,980,691 | 3,965,062 | | 2,656 | | | 6.158 | 6.295 | N/A | 681 | 280,189 | 03/26/2018 | 03/12/2025 |
| 50219N-AE-1 | LSCS HLDGS INC First Lien Delayed Draw Term L | | | | 4FE | 1,113,187 | 98.5000 | 1,096,489 | 1,113,187 | 1,113,187 | | | | | 6.195 | 6.243 | N/A | 192 | 83,769 | 09/14/2018 | 03/12/2025 |
| 513076-AZ-2 | LAMAR MEDIA CORP LAMAR MEDIA CORP | | | | 2FE | 5,519,654 | 100.4060 | 5,549,000 | 5,526,563 | 5,521,273 | | 938 | | | 3.549 | 3.596 | N/A | 545 | 228,418 | 02/16/2018 | 03/14/2025 |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC | | | | 3FE | 0.0000 | | | | | | (345) | | | 0.000 | 0.000 | N/A | | 90,897 | 12/11/2018 | 03/27/2025 |
| 518088-AA-3 | LASIK VISION INSTITUTE SR-UNSEC | | | | 5GI | 5,993,856 | 17.8900 | 4,884,437 | 27,302,612 | 5,993,856 | | | 10,033,527 | | 6.891 | 749.407 | N/A | | 1,699,982 | 10/31/2019 | 03/31/2020 |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD | | | | 3FE | 6,714,725 | 99.6880 | 6,693,775 | 6,714,725 | 6,714,725 | | | | | 4.049 | 4.084 | N/A | 755 | 314,658 | 03/20/2018 | 03/24/2025 |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC | | | | 5 | 8,475,774 | 97.0000 | 8,257,228 | 8,512,606 | 8,497,008 | | 6,636 | | | 7.335 | 7.514 | N/A | 157,837 | 647,449 | 09/26/2019 | 10/01/2021 |
| 55280F-AG-6 | MA FINANCECO LLC MA FINANCECO LLC | | | | 3FE | 3,468,177 | 100.0420 | 3,478,330 | 3,476,869 | 3,471,168 | | 1,161 | | | 4.299 | 4.380 | N/A | 415 | 168,324 | 04/21/2017 | 06/21/2024 |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC | | | | 3PL | 14,700,753 | 99.0000 | 14,700,753 | 14,849,246 | 14,724,340 | | 17,285 | | | 6.549 | 6.827 | N/A | 2,701 | 984,677 | 03/25/2019 | 06/06/2025 |
| 55292S-AB-5 | MBS HLDGS INC First Lien Term Loan | | | | 3PL | 14,743,286 | 99.8620 | 14,796,860 | 14,817,373 | 14,764,508 | | 15,125 | | | 6.013 | 6.212 | N/A | 2,475 | 1,063,118 | 07/02/2018 | 07/02/2023 |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES | | | | 3FE | 37,907,131 | 100.3330 | 38,011,932 | 37,885,773 | 37,900,116 | | (3,094) | | | 3.799 | 3.819 | N/A | 3,998 | 1,749,662 | 11/07/2018 | 03/23/2025 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC | | | 1 | 3FE | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 7,512 | 04/30/2018 | 05/01/2023 |
| 55314N-AL-8 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC | | | | 3FE | 1,086,114 | 100.3000 | 1,085,127 | 1,081,881 | 1,085,958 | | (156) | | | 3.549 | 3.505 | N/A | 107 | 9,943 | 09/30/2019 | 02/01/2026 |
| 55316H-AB-1 | GENESEE &WYOMING INC GENESEE & WYOMING INC | | | | 3FE | 8,880,375 | 100.8570 | 9,001,487 | 8,925,000 | 8,880,311 | | (64) | | | 0.000 | 4.104 | N/A | 978 | | 11/06/2019 | 12/30/2026 |
| 55340#-AA-7 | MB2 DENTAL SOLUTIONS-LLC SUB-UNSEC | | | | 5 | 25,000,000 | 97.7110 | 24,427,794 | 25,000,000 | 25,000,000 | | | | | 11.000 | 11.149 | N/A | 15,278 | 2,765,278 | 09/29/2017 | 03/29/2024 |
| 55340#-AD-1 | MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL | | | | 3IF | 16,688,000 | 98.0090 | 16,489,963 | 16,825,000 | 16,692,547 | | 4,547 | | | 11.000 | 11.388 | N/A | 5,141 | 1,074,576 | 10/17/2019 | 03/29/2024 |
| 55357G-AF-4 | MSHC INC Initial Term Loan (First Lien) | | | | 3PL | 21,336,817 | 99.5000 | 21,270,879 | 21,377,768 | 21,345,480 | | 4,554 | | | 6.049 | 6.161 | N/A | 3,592 | 1,314,144 | 10/31/2019 | 12/31/2024 |
| 55357G-AH-0 | MSHC INC SR-UNSEC | | | | 3PL | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 15,381 | 08/31/2018 | 12/31/2024 |
| 55377V-AK-6 | MTS SYSTEMS CORP MTS SYSTEMS CORP | | | | 3FE | 4,534,925 | 100.2500 | 4,512,419 | 4,501,166 | 4,521,995 | | (5,455) | | | 5.049 | 4.955 | N/A | 631 | 280,842 | 07/07/2017 | 07/05/2023 |
| 553858-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC | | | | 4 | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 124,081 | 03/05/2018 | 01/30/2023 |
| 553858-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC | | | | 4 | 0.0000 | | | | | | | | | 0.000 | 0.000 | N/A | | 438 | 07/19/2018 | 01/30/2023 |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC Term Loan A | | | | 2PL | 12,464,945 | 98.4330 | 12,393,049 | 12,590,399 | 12,508,082 | | 30,030 | | | 7.408 | 7.789 | N/A | 160,545 | 505,977 | 09/30/2019 | 04/21/2022 |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver | | | | 2PL | 563,903 | 98.4330 | 555,064 | 563,903 | 563,903 | | | | | 7.299 | 7.238 | N/A | 624 | 4,292 | 12/31/2019 | 04/21/2022 |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC | | | | 3PL | 20,781,447 | 96.0000 | 20,141,280 | 20,980,500 | 20,828,323 | | 29,583 | | | 6.431 | 6.677 | N/A | 261,820 | 1,462,107 | 02/21/2019 | 04/23/2024 |

# 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 |
| 56032Y-AF-6 | MAILSOUTH INC SR-UNSEC | | | | 3PL | | 92.8730 | | | | | | | | 0.000 | 0.000 | N/A | 6,579 | 7,460 | 10/01/2019 | 04/24/2023 |
| 56377@-AA-3 | MANNA PRO PRODUCTS LLC Term Loan | | | | 3PL | 26,143,541 | 98.7400 | 26,207,133 | 26,541,667 | 26,258,999 | | 59,607 | | | 7.805 | 8.256 | N/A | 11,523 | 2,316,672 | 12/08/2017 | 12/08/2023 |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC Delayed Draw Term Loan | | | | 3PL | 5,389,584 | 98.7400 | 5,321,653 | 5,389,584 | 5,389,584 | | | | | 7.799 | 7.927 | N/A | 1,168 | 377,347 | 05/31/2019 | 12/08/2023 |
| 58174@-AA-4 | MCKISSOCK LLC Closing Date Term Loan | | | | 3PL | 16,321,582 | 98.0000 | 16,156,669 | 16,486,446 | 16,335,828 | | 14,246 | | | 7.695 | 7.981 | N/A | 3,524 | 897,211 | 05/01/2019 | 05/01/2025 |
| 58174@-AC-0 | MCKISSOCK LLC New Revolver | | | | 3PL | 438,356 | 98.0000 | 429,588 | 438,356 | 438,356 | | | | | 7.695 | 7.610 | N/A | 839 | 6,313 | 12/20/2019 | 05/01/2025 |
| 58711P-AQ-5 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC | | | | 4FE | 18,511,430 | 79.6670 | 14,744,988 | 18,508,276 | 18,510,703 | | (400) | | | 4.959 | 5.007 | N/A | 76,478 | 1,042,871 | 04/11/2018 | 04/09/2025 |
| 58943P-AP-7 | MEREDITH CORP MEREDITH CORP | | | | 3FE | 9,724,622 | 100.4440 | 9,795,029 | 9,751,732 | 9,729,055 | | 3,876 | | | 4.549 | 4.644 | N/A | 1,232 | 503,018 | 11/05/2018 | 01/31/2025 |
| 59828*-AB-2 | MIDWEST CAN CO LLC Initial Term Loan | | | | 3PL | 19,503,000 | 99.2690 | 19,556,013 | 19,700,000 | 19,551,266 | | 29,203 | | | 6.805 | 7.110 | N/A | 7,457 | 1,600,347 | 04/11/2018 | 04/11/2024 |
| 59828*-AC-0 | MIDWEST CAN CO LLC Revolver | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 22,405 | 04/13/2018 | 04/11/2024 |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 318,403 | 10/26/2018 | 09/28/2023 |
| 60315G-AD-0 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC | | | 1 | 3FE | 21,409,675 | 100.0000 | 21,463,333 | 21,463,333 | 21,450,968 | | 8,767 | | | 4.750 | 0.042 | N/A | | 1,413,483 | 06/22/2015 | 05/07/2021 |
| 60315G-AF-5 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC | | | 1 | 3FE | 23,397,745 | 100.1560 | 23,230,974 | 23,194,790 | 23,321,303 | | (27,886) | | | 4.057 | 3.950 | N/A | 17,665 | 1,149,144 | 02/23/2017 | 02/14/2024 |
| 605024-AQ-1 | MISSION BROADCASTING INC MISSION BROADCASTING INC | | | | 3FE | 4,696,572 | 100.3180 | 4,711,507 | 4,696,572 | 4,696,572 | | | | | 3.959 | 3.991 | N/A | 15,493 | 202,748 | 10/18/2018 | 01/17/2024 |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL | | | 1 | 4FE | 32,352,831 | 99.0160 | 32,200,746 | 32,520,750 | 32,395,698 | | 23,085 | | | 5.049 | 5.194 | N/A | 4,561 | 1,819,637 | 07/06/2018 | 11/29/2024 |
| 60725#-AA-2 | MOBILE COMMUNICATIONS AMERICA Initial Term Loan | | | | 4PL | 15,685,543 | 100.3400 | 15,817,984 | 15,764,364 | 15,694,426 | | 8,883 | | | 6.049 | 6.228 | N/A | 14,117 | 907,835 | 09/03/2019 | 03/04/2025 |
| 60725#-AB-0 | MOBILE COMMUNICATIONS AMERICA Revolver | | | | 3PL | 3,557,498 | 100.3400 | 3,569,598 | 3,557,498 | 3,557,498 | | | | | 5.602 | 5.423 | N/A | 11,335 | 13,838 | 12/26/2019 | 03/04/2025 |
| 60848*-AA-8 | MOLD-RITE PLASTICS LLC SR-UNSEC | | | | 3PL | 9,319,891 | 99.8050 | 9,348,502 | 9,366,724 | 9,349,468 | | (4,813) | | | 6.195 | 6.377 | N/A | 1,612 | 631,848 | 12/17/2015 | 12/14/2021 |
| 60848*-AB-6 | MOLD-RITE PLASTICS LLC SR-UNSEC | | | | 3PL | 5,030,989 | 99.8050 | 5,046,434 | 5,056,270 | 5,043,095 | | 6,287 | | | 6.049 | 6.270 | N/A | 850 | 342,922 | 12/20/2017 | 12/14/2021 |
| 62886V-AP-5 | NCR CORP NCR CORP | | | | 3FE | 8,387,098 | 101.0000 | 8,513,164 | 8,428,875 | 8,388,184 | | 1,086 | | | 4.299 | 4.425 | N/A | 1,007 | 84,714 | 11/05/2019 | 08/28/2026 |
| 62890H-AC-9 | NS412 LLC Term Loan A | | | | 3PL | 16,253,325 | 100.2780 | 16,463,083 | 16,417,500 | 16,267,326 | | 14,001 | | | 6.637 | 6.898 | N/A | 57,648 | 598,662 | 05/06/2019 | 05/06/2025 |
| 62898@-AB-9 | NDC INTERMEDIATE HLDGS LLC Term Loan | | | | 3PL | 2,169,707 | 98.1480 | 2,129,534 | 2,169,707 | 2,169,707 | | | | | 6.549 | 6.639 | N/A | 395 | 149,290 | 01/19/2018 | 02/01/2022 |
| 62898@-AC-7 | NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan | | | | 3PL | 12,883,885 | 98.1480 | 12,645,336 | 12,883,885 | 12,883,885 | | | | | 6.549 | 6.639 | N/A | 2,344 | 869,170 | 06/18/2018 | 02/01/2022 |
| 62910P-AC-7 | NFP CORP NFP CORP | | | | 4FE | 25,757,025 | 99.5000 | 25,910,310 | 26,040,512 | 25,802,950 | | 47,969 | | | 4.799 | 5.103 | N/A | 3,472 | 856,011 | 12/18/2019 | 01/05/2024 |
| 62914D-AB-2 | DRESSER NATURAL GAS SOLUTIONS SR-UNSEC | | | | 4PL | 4,905,549 | 99.7500 | 4,917,875 | 4,930,200 | 4,909,072 | | 2,990 | | | 6.049 | 6.216 | N/A | 828 | 320,164 | 10/19/2018 | 10/01/2025 |
| 62922E-AB-0 | NJEYE LLC Revolver | | | | 2PL | 1,324,533 | 98.1800 | 1,300,427 | 1,324,533 | 1,324,533 | | | | | 1.680 | 6.376 | N/A | 232 | 3,306 | 12/30/2019 | 09/14/2024 |
| 62922E-AC-8 | NJEYE LLC Term Loan | | | | 2PL | 9,801,000 | 99.0000 | 9,801,000 | 9,900,000 | 9,819,647 | | 15,048 | | | 6.049 | 6.331 | N/A | 1,664 | 482,126 | 09/14/2018 | 09/14/2024 |
| 62922E-AD-6 | NJEYE LLC Delayed Draw Term Loan | | | | 2PL | 2,510,417 | 99.0000 | 2,485,313 | 2,510,417 | 2,510,417 | | | | | 6.065 | 6.121 | N/A | 5,517 | 53,581 | 11/15/2019 | 09/15/2024 |
| 63773H-AE-5 | NAT SPINE AND PAIN CENTERS LLC SR-UNSEC | | | | 4 | 10,795,999 | 95.0000 | 10,307,738 | 10,850,250 | 10,814,128 | | 8,856 | | | 6.299 | 6.477 | N/A | 1,899 | 745,359 | 06/26/2017 | 06/02/2024 |
| 63814@-AD-4 | NAT TECHNICAL SYSS INC SR-SEC | | | | 5 | 22,701,285 | 100.0000 | 22,701,285 | 22,701,285 | 22,701,285 | | | | | 8.549 | 0.000 | N/A | | 1,819,247 | 02/26/2015 | 06/12/2021 |
| 64029#-AA-7 | NELLSON NUTRACEUTICAL SUB-UNSEC | | | | 4 | 9,369,863 | 100.0000 | 9,369,863 | 9,369,863 | 9,369,863 | | | | | 10.211 | 10.339 | N/A | 5,315 | 1,016,520 | 12/23/2014 | 06/23/2022 |
| 64029B-AD-0 | LES ALIMENTS MULTIBAR INC. SR-UNSEC | | | | 4FE | 1,996,523 | 90.0000 | 1,799,119 | 1,999,021 | 1,997,707 | | 624 | | | 6.195 | 6.278 | N/A | 344 | 135,957 | 12/19/2017 | 12/23/2021 |
| 64029B-AE-8 | LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan | | | | 4FE | 4,856,141 | 90.0000 | 4,375,997 | 4,862,219 | 4,859,022 | | 1,517 | | | 6.195 | 6.278 | N/A | 837 | 330,688 | 12/19/2017 | 12/23/2021 |
| 64127U-AX-5 | NEUSTAR INC NEUSTAR INC | | | | 4FE | 2,692,614 | 91.9750 | 2,472,403 | 2,688,125 | 2,691,484 | | (639) | | | 5.299 | 5.327 | N/A | 396 | 157,339 | 03/12/2018 | 08/08/2024 |
| 64127U-AY-3 | NEUSTAR INC NEUSTAR INC | | | | 4FE | 9,580,603 | 94.7500 | 9,262,878 | 9,776,125 | 9,603,888 | | 23,285 | | | 6.299 | 6.845 | N/A | 1,711 | 549,751 | 02/25/2019 | 08/08/2024 |
| 64431#-AC-5 | NEW ERA TECHNOLOGY INC Revolver | | | | 3PL | 3,087,283 | 99.5030 | 3,087,368 | 3,102,797 | 3,087,484 | | 201 | | | 6.213 | 6.426 | N/A | 7,307 | 7,621 | 12/30/2019 | 09/24/2025 |
| 64887R-AE-4 | TRIDENT HLDG CO-LLC SR-SEC | | | | 6* | | 5.0000 | 612,593 | 12,251,850 | | | | 428,815 | | 2.027 | 0.000 | N/A | | | 07/29/2013 | 07/31/2020 |
| 65336R-AU-2 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC | | | | 3FE | 23,635,858 | 100.3180 | 23,711,020 | 23,635,858 | 23,635,858 | | | | | 4.055 | 4.089 | N/A | 5,324 | 1,094,752 | 10/18/2018 | 01/17/2024 |
| 65340M-AN-3 | NIACET CORP SR-UNSEC | | | | 2PL | 6,180,598 | 99.5000 | 6,211,814 | 6,243,029 | 6,202,832 | | 8,583 | | | 6.299 | 6.565 | N/A | 1,092 | 430,017 | 02/28/2017 | 02/01/2024 |
| 65538U-AC-1 | NONNI'S FOODS-LLC Initial Term Loan | | | | 3PL | 14,262,208 | 99.0000 | 14,262,208 | 14,406,271 | 14,305,665 | | 22,218 | | | 6.299 | 6.588 | N/A | 2,521 | 991,217 | 12/08/2017 | 12/01/2023 |
| 65957#-AA-0 | NORTH HAVEN CS ACQUISITION INC Term Loan | | | | 3PL | 14,738,625 | 99.1450 | 14,760,279 | 14,887,500 | 14,761,430 | | 22,805 | | | 7.684 | 8.120 | N/A | 222,988 | 935,306 | 01/23/2019 | 01/23/2024 |
| 65960C-AB-0 | NORTH HAVEN SPARTAN US HOLDCO Revolver | | | | 3PL | 2,000,000 | 98.8390 | 1,976,775 | 2,000,000 | 2,000,000 | | | | | 6.738 | 6.900 | N/A | 11,833 | | 12/05/2019 | 06/06/2024 |
| 65960C-AC-8 | NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan | | | | 3PL | 9,704,987 | 98.8390 | 9,689,179 | 9,803,017 | 9,710,478 | | 5,491 | | | 6.887 | 7.261 | N/A | 48,761 | 356,596 | 06/06/2019 | 06/06/2025 |
| 65960C-AD-6 | NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan | | | | 3PL | 561,996 | 98.8390 | 561,080 | 567,672 | 562,028 | | 33 | | | 6.909 | 7.283 | N/A | 2,880 | 4,724 | 12/11/2019 | 06/06/2025 |
| 66573E-AC-1 | NORTHERN STAR INDUSTRIES INC SR-UNSEC | | | | 4Z | 6,703,596 | 97.5000 | 6,593,493 | 6,762,557 | 6,711,080 | | 5,920 | | | 6.421 | 6.645 | N/A | 1,206 | 295,869 | 05/16/2019 | 03/28/2025 |
| 66989B-AC-5 | NOVARIA HLDGS LLC SR-UNSEC | | | | 2PL | 13,995,752 | 99.6270 | 14,084,399 | 14,137,123 | 14,007,102 | | 11,350 | | | 6.549 | 6.962 | N/A | 2,572 | 623,079 | 12/04/2019 | 12/19/2024 |
| 68162R-AD-3 | WEST CORP WEST CORP | | | | 4FE | 5,656,670 | 83.5940 | 4,734,555 | 5,663,750 | 5,658,196 | | 1,052 | | | 5.427 | 5.487 | N/A | 48,668 | 343,346 | 03/28/2018 | 10/10/2024 |
| 68216F-AW-3 | ON ASSIGNMENT INC ON ASSIGNMENT INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 210,600 | 02/21/2018 | 04/02/2025 |
| 68216F-AX-1 | ON ASSIGNMENT ON ASSIGNMENT INC | | | | 3FE | 9,971,241 | 100.3180 | 10,002,949 | 9,971,241 | 9,971,241 | | | | | 3.553 | 3.628 | N/A | 983 | 37,448 | 11/25/2019 | 04/02/2025 |
| 68218E-AH-7 | ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP | | | | 3FE | 3,457,647 | 100.6380 | 3,488,428 | 3,466,313 | 3,457,586 | | (60) | | | 3.799 | 3.930 | N/A | 366 | 30,542 | 09/16/2019 | 09/19/2026 |
| 68248K-AC-8 | ONE WORLD FITNESS PFF LLC Initial Term Loan | | | | 2PL | 24,910,931 | 101.4530 | 25,528,176 | 25,162,556 | 24,930,443 | | 19,512 | | | 6.555 | 6.858 | N/A | 9,163 | 959,719 | 11/26/2019 | 03/28/2025 |
| 68276Q-AB-2 | ONEX SCHUMACHER FINANCE ONEX TSG INTERMEDIATE CO | | | | 4FE | 19,380,357 | 92.3000 | 17,997,223 | 19,498,617 | 19,427,928 | | 24,370 | | | 5.799 | 6.025 | N/A | 3,141 | 1,238,727 | 08/07/2018 | 07/29/2022 |
| 68558U-AC-0 | ORBIT PURCHASER LLC Delayed Draw Term Loan | | | | 2PL | 3,941,402 | 99.5000 | 3,919,882 | 3,939,580 | 3,941,374 | | (28) | | | 6.445 | 6.503 | N/A | 69,171 | 130,387 | 12/04/2019 | 10/21/2024 |
| 68558U-AD-8 | ORBIT PURCHASER LLC Initial Term Loan | | | | 2PL | 13,364,168 | 99.5000 | 13,405,829 | 13,473,195 | 13,382,603 | | 16,561 | | | 6.445 | 6.661 | N/A | 2,412 | 937,646 | 12/04/2019 | 10/21/2024 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC First Lien Delayed Draw Term L | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 20,566 | 10/18/2018 | 03/26/2024 |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan | | | | 4FE | 13,265,703 | 82.7500 | 11,018,256 | 13,315,113 | 13,277,242 | | 7,497 | | | 6.294 | 6.460 | N/A | 2,330 | 774,544 | 11/19/2019 | 03/26/2024 |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC | | | | 4PL | 20,461,801 | 99.4110 | 20,450,046 | 20,571,256 | 20,494,169 | | 14,950 | | | 6.195 | 6.336 | N/A | 3,540 | 1,444,973 | 06/11/2018 | 01/05/2025 |
| 69315J-AD-5 | PAI HOLDCO INC Delayed Draw Term Loan | | | | 4PL | 5,416,631 | 99.4110 | 5,384,715 | 5,416,631 | 5,416,631 | | | | | 6.195 | 6.247 | N/A | 932 | 318,718 | 12/28/2018 | 01/05/2025 |
| 69322#-AA-0 | PB PARENT-LLC SUB-UNSEC | | | | 4 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 144,413 | | 07/18/2025 |
| 69353F-AX-2 | PQ CORP PQ CORP | | | | 4FE | 10,310,987 | 100.4820 | 10,393,522 | 10,343,666 | 10,315,500 | | 5,065 | | | 4.427 | 4.508 | N/A | 68,688 | 411,012 | 10/31/2019 | 02/08/2025 |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC | | | | 4PL | 17,027,425 | 89.6770 | 15,406,433 | 17,179,956 | 17,085,338 | | 25,849 | | | 8.441 | 8.804 | N/A | 121,306 | 1,605,585 | 10/01/2019 | 12/16/2022 |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC | | | | 4FE | 12,980,680 | 99.9690 | 13,006,886 | 13,010,919 | 12,985,586 | | 4,528 | | | 4.987 | 5.085 | N/A | 27,102 | 729,844 | 11/26/2018 | 12/04/2024 |
| 69946E-AT-8 | PAREXEL INTL CORP PAREXEL INTL CORP | | | 1 | 4FE | 4,657,279 | 97.9640 | 4,585,384 | 4,680,683 | 4,664,380 | | 3,107 | | | 4.555 | 4.683 | N/A | 1,184 | 251,595 | 08/11/2017 | 09/27/2024 |
| 70215E-AN-3 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC | | | | 4FE | 9,915,176 | 92.6510 | 9,169,272 | 9,896,571 | 9,907,841 | | (4,002) | | | 4.299 | 4.291 | N/A | 1,182 | 493,139 | 02/21/2018 | 08/19/2022 |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I Initial Term Loan | | | | 3PL | 11,880,064 | 99.2300 | 11,847,878 | 11,939,762 | 11,890,678 | | 9,649 | | | 5.799 | 5.993 | N/A | 1,923 | 736,732 | 07/03/2019 | 10/16/2023 |
| 70439@-AB-8 | PAYMENT ALLIANCE INTL INC Initial Term Loan | | | | 3PL | 14,293,125 | 99.4630 | 14,360,017 | 14,437,500 | 14,311,277 | | 18,153 | | | 7.049 | 7.363 | N/A | 2,827 | 1,004,639 | 01/31/2019 | 01/31/2025 |
| 70439@-AC-6 | PAYMENT ALLIANCE Initial Revolver | | | | 3PL | 1,100,000 | 99.4630 | 1,094,097 | 1,100,000 | 1,100,000 | | | | | 9.750 | 9.795 | N/A | 293 | 11,538 | 12/27/2019 | 01/31/2024 |
| 70738@-AS-3 | PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC | | | | 4FE | 10,796,488 | 99.8750 | 10,744,366 | 10,757,814 | 10,783,790 | | (5,153) | | | 4.549 | 4.532 | N/A | 1,359 | 553,891 | 06/20/2017 | 06/27/2024 |
| 70757D-AV-1 | PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC | | | | 3FE | 20,275,200 | 100.3120 | 20,358,320 | 20,295,000 | 20,278,292 | | 2,583 | | | 4.049 | 4.100 | N/A | 2,283 | 968,829 | 08/16/2018 | 10/15/2025 |
| 71584#-AA-9 | PET SUPPLIES PLUS LLC Term Loan | | | | 3PL | 9,801,000 | 99.7940 | 9,879,617 | 9,900,000 | 9,815,654 | | 14,231 | | | 6.240 | 6.525 | N/A | 27,520 | 700,358 | 12/12/2018 | 12/12/2024 |
| 71584#-AB-7 | PET SUPPLIES PLUS LLC Revolver | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 16,515 | | 12/12/2023 |
| 71645X-AC-3 | PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC | | | | 4FE | 12,004,103 | 95.0000 | 11,696,305 | 12,311,900 | 12,174,945 | | 46,113 | | | 6.927 | 7.455 | N/A | 147,052 | 903,047 | 09/02/2015 | 08/21/2022 |
| 71677H-AG-0 | PETSMART INC PETSMART INC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 480,596 | 10/20/2016 | 03/11/2022 |
| 71712H-AB-8 | PHARM-OLAM INTL LLC SR-UNSEC | | | | 4Z | 10,786,125 | 86.0000 | 9,465,375 | 11,006,250 | 10,877,956 | | 35,321 | | | 6.159 | 6.522 | N/A | 61,116 | 971,275 | 02/01/2017 | 02/01/2023 |
| 71714D-AF-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 5 | 956,860 | 99.0920 | 950,551 | 959,258 | 957,612 | | 548 | | | 5.799 | 5.934 | N/A | 155 | 61,058 | 06/19/2018 | 06/11/2023 |
| 71714D-AG-4 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 5 | 3,341,078 | 99.0920 | 3,319,048 | 3,349,451 | 3,343,704 | | 1,914 | | | 5.799 | 5.934 | N/A | 540 | 213,094 | 06/19/2018 | 06/11/2023 |
| 72584D-AE-4 | KFC HOLDING CO KFC HOLDING CO | | | | 3FE | 7,834,617 | 100.2500 | 7,834,617 | 7,815,079 | 7,830,081 | | (2,680) | | | 3.495 | 3.520 | N/A | 6,922 | 318,884 | 04/05/2018 | 04/03/2025 |
| 72749D-AC-0 | PLANTRONICS INC PLANTRONICS INC | | | | 3FE | 24,039,888 | 97.6000 | 23,570,910 | 24,150,522 | 24,060,069 | | 14,118 | | | 4.299 | 4.415 | N/A | 2,884 | 1,174,297 | 08/24/2018 | 07/02/2025 |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC | | | | 3FE | 6,652,585 | 99.7710 | 6,608,406 | 6,623,574 | 6,645,783 | | (4,180) | | | 4.299 | 4.258 | N/A | 791 | 364,062 | 05/08/2018 | 10/15/2024 |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC | | | | 4FE | 9,655,850 | 99.3330 | 9,606,923 | 9,671,432 | 9,660,913 | | 2,008 | | | 5.549 | 5.641 | N/A | 1,491 | 596,873 | 10/11/2018 | 09/30/2024 |
| 72813@-AA-2 | PLAYPOWER-INC. SR-UNSEC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 28,575 | 10/03/2018 | 06/23/2021 |
| 72819Q-AJ-1 | PLAZE INC PLAZE INC | | | 1 | 4FE | | 0.0000 | | | | | | | | 5.400 | 0.000 | N/A | | 167,403 | 11/09/2017 | 07/29/2022 |
| 72819Q-AM-4 | PLAZE INC PLAZE INC | | | | 4FE | 8,557,000 | 99.8750 | 8,589,250 | 8,600,000 | 8,559,034 | | 2,034 | | | 5.209 | 5.355 | N/A | 37,328 | 156,671 | 07/30/2019 | 08/03/2026 |
| 73179Y-AK-3 | POLYONE CORP POLYONE CORP | | | | 3FE | 14,013,901 | 100.2190 | 13,974,718 | 13,944,180 | 14,000,408 | | (4,484) | | | 3.535 | 3.485 | N/A | 12,324 | 591,022 | 06/07/2018 | 01/30/2026 |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 3,323 | 03/22/2018 | 05/24/2024 |
| 74044T-AB-5 | PREGIS HOLDING I CORP PREGIS HOLDING I CORP | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 2,518 | 05/18/2016 | 05/20/2021 |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC | | | | 4FE | 8,435,344 | 98.3130 | 8,224,451 | 8,365,578 | 8,413,601 | | (10,987) | | | 5.387 | 5.265 | N/A | 47,897 | 488,321 | 01/09/2018 | 11/20/2023 |
| 74347C-AF-7 | PROQUEST LLC PROQUEST LLC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 38,577 | 08/02/2017 | 10/24/2021 |
| 74347C-AL-4 | PROQUEST LLC PROQUEST LLC | | | | 4FE | 17,331,563 | 100.5630 | 17,472,821 | 17,375,000 | 17,332,381 | | 819 | | | 5.299 | 5.403 | N/A | 2,558 | 152,271 | 10/17/2019 | 10/23/2026 |
| 74376@-AA-7 | PROTEIN FOR PETS OPCO LLC Initial Term Loan | | | | 2PL | 14,799,603 | 99.8670 | 14,942,539 | 14,962,500 | 14,811,285 | | 11,682 | | | 6.945 | 7.221 | N/A | 97,611 | 553,935 | 05/31/2019 | 11/30/2025 |
| 74839X-AF-6 | QUIKRETE HOLDINGS INC QUIKRETE HOLDINGS INC | | | | 4FE | 16,852,285 | 100.3390 | 16,896,093 | 16,839,009 | 16,847,357 | | (1,925) | | | 4.549 | 4.578 | N/A | 2,128 | 856,354 | 08/18/2017 | 11/15/2023 |
| 74929*-AA-1 | RAVN AIR GROUP INC SR-UNSEC | | | | 3Z | 6,565,788 | 84.0000 | 5,537,286 | 6,592,007 | 6,584,029 | | 4,903 | | | 6.945 | 7.088 | N/A | 1,272 | 500,404 | 01/01/2016 | 07/30/2021 |
| 74968E-AB-0 | PMAB LLC SR-UNSEC | | | | 3PL | 3,867,060 | 100.7080 | 3,914,023 | 3,886,493 | 3,877,266 | | 4,009 | | | 6.445 | 6.616 | N/A | 696 | 276,824 | 03/08/2017 | 03/02/2022 |
| 75000*-AA-0 | RSC ACQUISITION INC First Lien Term Loan | | | | 5 | | 98.5000 | | | | | | | | 0.000 | 0.000 | N/A | 103 | 1,263,759 | 07/19/2019 | 11/30/2022 |
| 75621#-AA-5 | RECIPE ACQUISITION CORP SR-UNSEC | | | | 3Z | 20,002,007 | 98.5630 | 19,913,654 | 20,204,047 | 20,114,547 | | 30,579 | | | 5.945 | 6.165 | N/A | 3,336 | 1,348,628 | 06/29/2016 | 09/30/2022 |
| 75627@-AA-1 | UPSTREAM REHABILITATION INC SR-UNSEC | | | | 4PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 239,945 | 01/09/2018 | 01/03/2024 |
| 75975#-AE-9 | RELADYNE INC. 2nd lien DDTL | | | | 5 | 1,930,500 | 100.0000 | 1,980,000 | 1,980,000 | 1,945,432 | | 8,956 | | | 11.445 | 12.312 | N/A | 629 | 239,911 | 03/23/2018 | 01/21/2023 |
| 75975#-AW-9 | RELADYNE INC. SUB-UNSEC | | | | 5 | 9,966,592 | 100.0000 | 10,067,265 | 10,067,265 | 9,985,546 | | 18,954 | | | 11.445 | 11.772 | N/A | 3,157 | 1,119,446 | 01/28/2019 | 01/17/2023 |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC | | | | 4Z | 13,979,950 | 99.5630 | 13,942,969 | 14,004,167 | 13,982,277 | | 2,326 | | | 5.945 | 6.032 | N/A | 2,312 | 764,470 | 07/02/2019 | 02/05/2024 |
| 76121Q-AC-0 | RESOURCE LABEL GROUP LLC SR-UNSEC | | | | 3PL | 14,426,342 | 89.0000 | 12,969,135 | 14,572,062 | 14,481,806 | | 23,167 | | | 6.599 | 6.860 | N/A | 245,731 | 1,045,837 | 06/06/2017 | 05/26/2023 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME | | | | 5FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 6,505 | 11/28/2017 | 06/13/2023 |
| 77313D-AJ-0 | ROCKET SOFTWARE INC ROCKET SOFTWARE INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 7,577 | | 10/13/2023 |
| 77313D-AN-1 | BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB | | | | 4FE | 4,493,296 | 96.9380 | 4,377,599 | 4,515,875 | 4,496,206 | | 2,790 | | | 6.049 | 6.218 | N/A | 759 | 298,689 | 11/20/2018 | 11/28/2025 |
| 78409X-AF-7 | SCS HOLDINGS I INC SCS HOLDINGS I INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 197,204 | 11/03/2017 | 10/30/2022 |
| 78466D-AZ-7 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | 1 | 3FE | | 0.0000 | | | | | | | | 4.049 | 0.000 | N/A | | 167,022 | 03/13/2017 | 07/08/2022 |
| 78466D-BD-5 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | | 3FE | 3,435,957 | 100.6440 | 3,466,751 | 3,444,568 | 3,437,853 | | 1,140 | | | 4.049 | 4.126 | N/A | 387 | 179,579 | 02/28/2018 | 04/16/2025 |
| 78466D-BF-0 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC | | | | 3FE | 11,971,357 | 100.6150 | 12,318,604 | 12,243,308 | 12,013,022 | | 38,265 | | | 4.049 | 4.495 | N/A | 1,377 | 561,122 | 11/30/2018 | 04/16/2025 |
| 78472B-AC-4 | SSJA BARIATRIC MGMT LLC Term A Loan | | | | 3PL | 3,197,112 | 99.0320 | 3,198,144 | 3,229,406 | 3,198,907 | | 1,795 | | | 6.945 | 7.247 | N/A | 623 | 78,502 | 08/26/2019 | 08/26/2024 |

# 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 |
| 78484*-AA-9 | SPI LLC SR-UNSEC | | | | 2PL | 9,899,010 | 100.0840 | 10,007,402 | 9,999,000 | 9,919,243 | | 17,537 | | | 6.821 | 7.139 | N/A | 1,894 | 783,773 | 11/01/2018 | 11/01/2023 |
| 784858-AA-6 | SOS SECURITY HLDGS LLC Revolver | | | | 3Z | 1,431,343 | 99.2540 | 1,420,664 | 1,431,343 | 1,431,343 | | | | | 7.445 | 7.405 | N/A | 291 | 27,589 | 12/18/2019 | 04/30/2025 |
| 784858-AB-4 | SOS SECURITY HLDGS LLC Term Loan | | | | 3Z | 11,286,000 | 99.2540 | 11,314,947 | 11,400,000 | 11,294,233 | | 8,233 | | | 8.388 | 8.727 | N/A | 2,656 | 552,767 | 06/14/2019 | 04/30/2025 |
| 784908-AB-7 | SW HLDGS-LLC INITIAL tl 2nd lien | | | | 5GI | 23,855,079 | 96.1500 | 23,404,733 | 24,341,917 | 23,922,480 | | 42,860 | | | 10.695 | 11.217 | N/A | 7,231 | 2,793,303 | 04/16/2018 | 07/03/2026 |
| 784908-AC-5 | SW HLDGS-LLC SR-UNSEC | | | | 5GI | 618,768 | 99.0150 | 618,864 | 625,018 | 619,298 | | 530 | | | 0.000 | 0.166 | N/A | 1 | | 06/28/2019 | 06/28/2025 |
| 784932-A*-6 | SABA SOFTWARE INC Initial Term Loan | | | | 3PL | 18,619,914 | 98.8090 | 18,585,202 | 18,809,189 | 18,694,846 | | 30,417 | | | 6.299 | 6.640 | N/A | 3,317 | 1,306,394 | 05/16/2018 | 05/01/2023 |
| 78571Y-BB-5 | SABRE GLBL INC SABRE GLBL INC | | | | 3FE | 2,160,541 | 100.5000 | 2,169,543 | 2,158,750 | 2,160,030 | | (285) | | | 3.799 | 3.814 | N/A | 228 | 93,527 | 03/06/2018 | 02/22/2024 |
| 78956#-AA-4 | ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED | | | | 5 | 31,272,468 | 101.2500 | 31,663,374 | 31,272,468 | 31,272,468 | | | | | 11.152 | 11.310 | N/A | 209,756 | 2,132,138 | 04/16/2018 | 04/28/2022 |
| 79471X-AC-5 | SALIENT CRGT INC SR-UNSEC | | | | 4FE | 17,161,667 | 94.0000 | 16,461,190 | 17,511,905 | 17,339,230 | | 69,180 | | | 8.305 | 8.963 | N/A | 20,199 | 1,501,002 | 03/27/2017 | 02/28/2022 |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 95,728 | 03/23/2018 | 07/05/2024 |
| 79546K-AF-7 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC | | | 1 | 3FE | 11,489,875 | 98.6250 | 11,366,531 | 11,525,000 | 11,502,131 | | 4,278 | | | 4.500 | 4.510 | N/A | | 813,931 | 07/18/2017 | 07/05/2024 |
| 80306Y-AA-6 | SAPPHIRE TELECOM INC Initial Term Loan | | | | 3PL | 19,602,000 | 99.1920 | 19,639,967 | 19,800,000 | 19,626,264 | | 22,836 | | | 7.149 | 7.397 | N/A | 165,537 | 1,553,027 | 11/20/2018 | 11/20/2025 |
| 80358T-AC-0 | PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC | | | | 4FE | 6,991,691 | 99.6250 | 6,994,294 | 7,020,622 | 6,997,038 | | 4,072 | | | 4.799 | 4.925 | N/A | 936 | 375,857 | 11/27/2018 | 01/29/2025 |
| 80413*-AA-1 | SAUER BRANDS-INC. SUB-UNSEC | | | | 4IF | 18,240,000 | 100.0000 | 18,240,000 | 18,240,000 | 18,240,000 | | | | | 11.500 | 11.658 | N/A | 11,653 | 849,427 | 08/01/2019 | 02/01/2025 |
| 80585#-AA-1 | Scaled agile closing Term Loan | | | | 2PL | 4,201,070 | 99.3250 | 4,214,851 | 4,243,505 | 4,204,736 | | 3,666 | | | 7.049 | 7.397 | N/A | 831 | 187,212 | 06/28/2019 | 06/28/2024 |
| 80862Q-AD-3 | SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN | | | | 3FE | 14,775,750 | 100.2340 | 14,884,749 | 14,850,000 | 14,786,990 | | 9,879 | | | 3.549 | 3.659 | N/A | 1,464 | 605,272 | 10/22/2018 | 10/31/2025 |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO | | | | 4FE | 62,103,584 | 100.1670 | 61,944,035 | 61,840,761 | 62,034,483 | | (36,986) | | | 4.549 | 4.515 | N/A | 7,815 | 3,201,153 | 02/20/2018 | 08/14/2024 |
| 81271E-AB-7 | SEATTLE SPINCO INC SEATTLE SPINCO INC | | | | 3FE | 23,421,456 | 100.0420 | 23,490,018 | 23,480,157 | 23,441,647 | | 7,834 | | | 4.299 | 4.380 | N/A | 2,804 | 1,136,755 | 04/21/2017 | 06/21/2024 |
| 81527C-AL-1 | SEDGWICK CMS INC SEDGWICK CMS INC | | | | 4FE | 19,750,500 | 99.9690 | 19,793,862 | 19,800,000 | 19,756,586 | | 5,183 | | | 5.049 | 5.147 | N/A | 2,777 | 1,098,657 | 11/06/2018 | 12/31/2025 |
| 816194-AV-6 | SELECT MEDICAL CORP SELECT MEDICAL CORP | | | | 3FE | 4,469,187 | 100.1250 | 4,474,774 | 4,469,187 | 4,469,187 | | | | | 4.435 | 4.525 | N/A | 2,753 | 4 | 12/27/2019 | 03/06/2025 |
| 81722K-AC-6 | CHASE INDUSTRIES INC First Lien Initial Term Loan | | | | 5PL | 22,775,076 | 99.0000 | 22,660,629 | 22,889,524 | 22,798,232 | | 17,129 | | | 5.961 | 6.098 | N/A | 3,790 | 1,690,597 | 06/04/2018 | 05/11/2025 |
| 81722K-AD-4 | CHASE INDUSTRIES INC First Lien Delayed Draw Term L | | | | 5PL | 2,163,156 | 96.8160 | 2,094,286 | 2,163,156 | 2,163,156 | | | | | 5.961 | 6.003 | N/A | 358 | 100,709 | 05/03/2019 | 05/11/2025 |
| 81727P-AB-2 | SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC | | | | 2FE | 4,647,900 | 100.7750 | 4,676,623 | 4,640,657 | 4,647,628 | | (272) | | | 3.535 | 3.584 | N/A | 923 | 38,787 | 09/20/2019 | 09/20/2026 |
| 82568Q-AF-1 | SHUTTERFLY INC SHUTTERFLY INC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 73,836 | 08/11/2017 | 08/19/2024 |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 235,923 | 10/31/2018 | 08/19/2024 |
| 83174#-AA-0 | SMILE DOCTORS LLC Term A Loan | | | | 2PL | 13,938,951 | 99.1440 | 13,894,469 | 14,014,398 | 13,968,537 | | 14,414 | | | 7.945 | 8.157 | N/A | 3,093 | 1,187,621 | 08/07/2018 | 10/06/2022 |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan | | | | 2PL | 9,216,888 | 99.1440 | 9,138,015 | 9,216,888 | 9,216,888 | | | | | 7.890 | 7.992 | N/A | 41,402 | 503,871 | 12/23/2019 | 10/06/2022 |
| 83415Y-AA-8 | SOLARAY LLC Term Loan | | | | 3Z | 18,357,158 | 97.0000 | 17,949,706 | 18,504,852 | 18,413,012 | | 22,184 | | | 7.876 | 8.111 | N/A | 39,881 | 1,635,694 | 12/01/2017 | 09/08/2023 |
| 83415Y-AC-4 | SOLARAY LLC Delayed Draw Term Loan | | | | 5 | 4,120,659 | 97.0000 | 3,997,040 | 4,120,659 | 4,120,659 | | | | | 7.945 | 8.023 | N/A | 909 | 456,727 | 02/05/2018 | 09/08/2023 |
| 83415Y-AE-0 | SOLARAY LLC First Amendment Additional Del | | | | 5 | 7,488,583 | 97.0000 | 7,263,926 | 7,488,583 | 7,488,583 | | | | | 7.948 | 8.027 | N/A | 19,116 | 508,101 | 10/17/2019 | 09/08/2023 |
| 84611U-AC-2 | SOVOS BRANDS INTERMEDIATE INC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | (28,934) | 07/26/2017 | 07/18/2024 |
| 84763N-AB-6 | KPEX HOLDINGS INC KPEX HOLDINGS INC | | | | 4FE | 7,657,110 | 92.2500 | 7,072,524 | 7,666,693 | 7,659,400 | | 1,262 | | | 5.049 | 5.125 | N/A | 1,075 | 428,997 | 01/26/2018 | 01/31/2025 |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC | | | 1 | 4FE | 40,839,447 | 99.0180 | 40,220,409 | 40,619,290 | 40,757,848 | | (44,070) | | | 5.251 | 5.155 | N/A | 457,352 | 2,387,067 | 02/23/2018 | 11/14/2022 |
| 84858L-AA-8 | SPIREON HLDGS-INC. SUB-UNSEC | | | | 5GI | 15,173,625 | 93.5730 | 14,451,083 | 15,443,625 | 15,145,847 | | (11,250) | | | 13.500 | 13.489 | N/A | 498,057 | 1,943,625 | 10/05/2019 | 10/05/2025 |
| 855031-AP-5 | STAPLES INC STAPLES INC | | | 1 | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 116,265 | 08/15/2017 | 09/12/2024 |
| 855031-AQ-3 | STAPLES INC STAPLES INC | | | | 4FE | 48,198,130 | 98.1630 | 48,225,641 | 49,128,125 | 48,273,082 | | 74,952 | | | 6.709 | 7.161 | N/A | 274,647 | 2,292,619 | 04/25/2019 | 04/12/2026 |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC | | | | 4FE | 42,913,975 | 98.7500 | 42,265,865 | 42,800,876 | 42,880,425 | | (16,299) | | | 5.299 | 5.310 | N/A | 6,301 | 2,507,162 | 06/12/2018 | 06/19/2024 |
| 86276K-AC-5 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ | | | | 4FE | 6,378,559 | 100.0000 | 6,346,825 | 6,346,825 | 6,368,759 | | (5,630) | | | 5.549 | 5.502 | N/A | 978 | 387,701 | 03/22/2018 | 06/30/2023 |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC | | | | 4FE | 21,193,943 | 99.4170 | 21,076,213 | 21,199,808 | 21,195,547 | | 808 | | | 5.049 | 5.108 | N/A | 2,973 | 1,189,571 | 08/07/2018 | 09/03/2024 |
| 86980G-AC-1 | SWANSON HEALTH PRODUCTS INC SR-UNSEC | | | | 3Z | 10,092,020 | 95.7280 | 9,758,442 | 10,193,960 | 10,169,062 | | 22,314 | | | 6.906 | 7.207 | N/A | 56,707 | 770,039 | 01/22/2016 | 01/22/2021 |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC | | | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 53,941 | 05/11/2018 | 08/04/2023 |
| 87305V-AH-3 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC | | | | 3FE | 1,080,863 | 100.3750 | 1,087,634 | 1,083,571 | 1,081,445 | | 358 | | | 4.209 | 4.288 | N/A | 3,800 | 52,819 | 04/27/2018 | 09/28/2024 |
| 87404#-AA-3 | TAILWIND RANDYS LLC Initial Term Loan | | | | 3Z | 12,313,125 | 99.0970 | 12,325,249 | 12,437,500 | 12,323,167 | | 10,042 | | | 7.445 | 7.725 | N/A | 2,572 | 624,197 | 05/16/2019 | 05/16/2025 |
| 87404#-AC-9 | TAILWIND RANDYS LLC Revolver | | | | 3Z | 833,333 | 99.0970 | 825,812 | 833,333 | 833,333 | | | | | 7.445 | 7.514 | N/A | 172 | 33,273 | 05/16/2019 | 05/16/2025 |
| 87422L-AK-6 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 236,792 | 04/24/2017 | 07/14/2023 |
| 87422L-AM-2 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC | | | | 3FE | 10,122,131 | 99.9580 | 10,220,081 | 10,224,375 | 10,127,679 | | 5,548 | | | 5.549 | 5.790 | N/A | 1,576 | 274,247 | 06/28/2019 | 07/08/2026 |
| 87510E-AB-5 | TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC | | | | 4FE | 893,261 | 100.7500 | 904,483 | 897,750 | 893,574 | | 313 | | | 5.054 | 5.196 | N/A | 597 | 24,059 | 05/03/2019 | 05/31/2026 |
| 87546H-AC-4 | TANGENT TECHNOLOGIES ACQUISITI Term Loan | | | | 2Z | 2,494,173 | 99.0000 | 2,494,173 | 2,519,366 | 2,494,733 | | 561 | | | 6.588 | 7.040 | N/A | 5,714 | 29,733 | 10/02/2019 | 11/30/2024 |
| 87817J-AE-8 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC | | | 1 | 4FE | 28,584,691 | 80.6560 | 23,148,045 | 28,699,718 | 28,624,274 | | 16,748 | | | 4.549 | 4.665 | N/A | 3,627 | 1,460,706 | 09/26/2017 | 02/06/2024 |
| 88023H-AC-4 | TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC | | | | 4FE | 19,445,156 | 100.5210 | 19,601,595 | 19,500,000 | 19,464,728 | | 7,567 | | | 4.549 | 4.640 | N/A | 2,464 | 1,037,573 | 06/30/2017 | 05/01/2024 |
| 88166U-AC-2 | XPERI CORP XPERI CORP | | | | 4FE | 4,890,840 | 99.9690 | 4,892,707 | 4,894,224 | 4,890,819 | | 738 | | | 4.299 | 4.358 | N/A | 585 | 264,878 | 09/18/2018 | 12/01/2023 |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC | | | | 2FE | 42,681,954 | 100.5450 | 42,965,432 | 42,732,540 | 42,691,128 | | 6,095 | | | 3.537 | 3.582 | N/A | 15,361 | 1,790,702 | 11/13/2019 | 12/31/2025 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted 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 |
| 88751E-AC-9 | TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC | | | | 3PL | 11,042,773 | 99.0000 | 11,042,773 | 11,154,316 | 11,070,768 | | 14,236 | | | 6.549 | 6.822 | N/A | 2,029 | 815,917 | 11/30/2017 | 11/22/2024 |
| 89334G-AU-8 | TRANS UNION LLC TRANS UNION LLC | | | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 411,242 | 08/18/2017 | 04/07/2023 |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 75,162 | 06/12/2018 | 06/19/2025 |
| 89334G-AX-2 | TRANS UNION LLC TRANS UNION LLC | | | | 3FE | 41,929,341 | 100.3410 | 42,087,610 | 41,944,579 | 41,927,952 | | (1,389) | | | 3.549 | 3.635 | N/A | 4,135 | 1,396,307 | 11/19/2019 | 11/13/2026 |
| 89364M-BM-5 | TRANSDIGM INC TRANSDIGM INC | | | | 4FE | 6,894,472 | 100.2360 | 6,910,743 | 6,894,472 | 6,894,472 | | | | | 4.299 | 4.338 | N/A | 823 | 335,035 | 08/16/2018 | 08/22/2024 |
| 89364M-BN-3 | TRANSDIGM INC TRANSDIGM INC | | | | 4FE | 2,954,887 | 100.2160 | 2,961,270 | 2,954,887 | 2,954,887 | | | | | 4.461 | 4.338 | N/A | 353 | 143,646 | 08/16/2018 | 05/30/2025 |
| 89364M-BP-8 | TRANSDIGM INC TRANSDIGM INC | | | | 4FE | 27,388,916 | 100.2710 | 27,535,282 | 27,460,863 | 27,410,161 | | 13,705 | | | 4.299 | 4.397 | N/A | 3,280 | 1,334,815 | 05/31/2018 | 06/09/2023 |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan | | | | 4PL | 17,398,239 | 99.0000 | 17,357,832 | 17,533,163 | 17,422,390 | | 17,927 | | | 6.299 | 6.533 | N/A | 3,068 | 1,163,081 | 03/27/2019 | 12/18/2024 |
| 89388H-AC-1 | TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan | | | | 4PL | 5,938,776 | 99.0000 | 5,879,388 | 5,938,776 | 5,938,776 | | | | | 6.198 | 6.321 | N/A | 16,031 | 42,600 | 12/03/2019 | 12/18/2024 |
| 89388H-AD-9 | TRANSPORTATION INSIGHT LLC Revolver | | | | 4PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 8,291 | 08/31/2018 | 03/25/2047 |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | 12,164,395 | 98.8500 | 12,188,250 | 12,330,046 | 12,210,595 | | 26,635 | | | 5.695 | 6.020 | N/A | 1,950 | 777,006 | 01/08/2019 | 11/30/2023 |
| 89612H-AD-7 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 1,703 | 11/21/2017 | 11/30/2023 |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC | | | 1 | 3FE | 24,718,747 | 100.1250 | 24,758,214 | 24,727,305 | 24,723,846 | | 1,385 | | | 4.609 | 4.649 | N/A | 3,166 | 1,195,054 | 04/29/2019 | 09/23/2024 |
| 89705D-AE-2 | TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER | | | | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 64,329 | 09/21/2017 | 09/23/2024 |
| 89823#-AA-2 | TRUROAD HLDGS INC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 251,684 | 08/07/2018 | 08/07/2024 |
| 89823#-AB-0 | TRUROAD HLDGS INC SR-UNSEC | | | | 5 | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 88,125 | 12/05/2018 | 08/07/2024 |
| 89823#-AC-8 | TRUROAD HLDGS INC SR-UNSEC | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 13,125 | | 08/07/2024 |
| 90350V-AC-2 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC | | | | 4FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 620,472 | 04/21/2017 | 07/28/2022 |
| 90351N-AE-5 | USI INC/NY USI INC/NY | | | 1 | 4FE | 57,324,965 | 99.9000 | 57,382,934 | 57,440,374 | 57,358,017 | | 17,142 | | | 4.945 | 5.013 | N/A | 7,889 | 3,177,023 | 02/09/2018 | 05/16/2024 |
| 90352Y-AB-6 | USRP HLDGS INC SR-UNSEC | | | | 3PL | 17,194,844 | 99.5000 | 17,194,844 | 17,281,250 | 17,211,618 | | 9,875 | | | 6.314 | 6.404 | N/A | 281,894 | 894,710 | 03/29/2018 | 03/29/2025 |
| 90352Y-AC-4 | USRP HLDGS INC SR-UNSEC | | | | 3PL | 3,050,375 | 99.5000 | 3,035,123 | 3,050,375 | 3,050,375 | | | | | 6.283 | 6.293 | N/A | 42,953 | 168,071 | 12/03/2018 | 03/29/2025 |
| 90352Y-AD-2 | USRP HLDGS INC Revolver | | | | 3PL | 937,500 | 98.6800 | 925,125 | 937,500 | 937,500 | | | | | 6.195 | 6.242 | N/A | 161 | 31,426 | 12/31/2019 | 03/29/2023 |
| 90370#-AB-5 | US RADIOLOGY SPECIALISTS INC Revolver | | | | 2PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 65,201 | | 01/01/2023 |
| 90372#-AA-7 | US RADIOLOGY SPECIALISTS INC SR-UNSEC | | | | 2PL | 11,562,043 | 99.0240 | 11,535,672 | 11,649,414 | 11,587,333 | | 13,316 | | | 6.403 | 6.589 | N/A | 2,072 | 863,728 | 01/03/2018 | 01/01/2024 |
| 90388H-AB-1 | ULTRA RESOURCES INC ULTRA RESOURCES INC | | | | 5FE | 21,276,468 | 58.7950 | 21,220,524 | 36,092,396 | 21,276,468 | | 46,970 | 14,579,774 | | 5.555 | 21.253 | N/A | 5,814 | 2,686,874 | 08/28/2019 | 04/12/2024 |
| 90470C-AG-0 | UNIFIED PHYSICIAN MGMT LLC Delayed Draw Term Loan C | | | | 3PL | 8,580,000 | 99.0000 | 8,494,200 | 8,580,000 | 8,580,000 | | | | | 6.269 | 6.360 | N/A | 11,226 | 69,167 | 12/16/2019 | 11/27/2023 |
| 90470C-AH-8 | UNIFIED PHYSICIAN MGMT LLC Incremental Term D Loan | | | | 3PL | 4,740,120 | 99.0000 | 4,740,120 | 4,788,000 | 4,745,992 | | 5,872 | | | 6.299 | 6.641 | N/A | 838 | 202,241 | 05/13/2019 | 11/27/2023 |
| 91335P-AE-9 | UNIVAR USA INC UNIVAR USA INC | | | 1 | 3FE | 25,054,982 | 100.3500 | 25,115,299 | 25,027,702 | 25,046,511 | | (3,346) | | | 4.049 | 4.123 | N/A | 2,815 | 1,150,889 | 11/29/2017 | 07/01/2024 |
| 91865F-AF-6 | VACO HLDGS LLC Revolver | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 11,291 | 12/28/2018 | 11/09/2022 |
| 91865F-AG-4 | VACO HLDGS LLC Term Loan A | | | | 2PL | 15,769,092 | 97.8750 | 15,511,556 | 15,848,333 | 15,791,019 | | 11,426 | | | 7.099 | 7.270 | N/A | 287,504 | 1,093,832 | 08/07/2019 | 11/09/2023 |
| 91916F-AB-4 | VALIDITY INC Revolver | | | | 4 | 1,619,433 | 97.1800 | 1,573,765 | 1,619,433 | 1,619,433 | | | | | 6.695 | 6.603 | N/A | 295 | 55,820 | 07/02/2019 | 05/30/2024 |
| 91916F-AD-0 | VALIDITY INC Term Loan | | | | 4 | 16,075,915 | 98.0000 | 15,913,532 | 16,238,298 | 16,087,242 | | 11,327 | | | 6.695 | 6.959 | N/A | 3,020 | 570,543 | 07/02/2019 | 05/30/2025 |
| 92261#-AA-5 | VELOCITY TECHNOLOGY SOLUTIONS Term Loan | | | | 3PL | 19,404,000 | 98.5530 | 19,316,406 | 19,600,000 | 19,460,679 | | 29,734 | | | 7.945 | 8.238 | N/A | 4,325 | 1,681,272 | 12/08/2017 | 12/07/2023 |
| 92346N-AB-5 | VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC | | | | 4FE | 5,240,466 | 98.4820 | 5,186,850 | 5,266,800 | 5,244,129 | | 3,360 | | | 5.899 | 6.034 | N/A | 36,244 | 337,073 | 11/27/2018 | 08/20/2025 |
| 92556*-AA-3 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 5GI | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 52,420 | 02/01/2017 | 07/15/2021 |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 3PL | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 22,113 | 04/02/2018 | 07/15/2021 |
| 92675*-AA-9 | VANGUARD PACKAGING LLC Term A Loan | | | | 2Z | 11,266,937 | 99.0470 | 11,263,185 | 11,371,500 | 11,273,506 | | 6,569 | | | 7.195 | 7.483 | N/A | 2,273 | 327,651 | 09/27/2019 | 08/09/2024 |
| 92675*-AB-7 | VANGUARD PACKAGING LLC Revolving Loan | | | | 4Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 4,407 | | 08/09/2024 |
| 92940J-AB-4 | WR GRACE & CO-CONN WR GRACE & CO-CONN | | | | 3FE | 4,330,052 | 100.3000 | 4,348,478 | 4,335,471 | 4,331,270 | | 740 | | | 3.695 | 3.732 | N/A | 445 | 184,981 | 02/23/2018 | 04/03/2025 |
| 92940J-AD-0 | WR GRACE & CO-CONN WR GRACE & CO-CONN | | | | 3FE | 7,422,947 | 100.3000 | 7,454,534 | 7,432,237 | 7,425,034 | | 1,269 | | | 3.695 | 3.732 | N/A | 763 | 316,940 | 02/23/2018 | 04/03/2025 |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 4FE | 28,377,914 | 97.7500 | 27,907,691 | 28,550,068 | 28,478,925 | | 28,219 | | | 5.049 | 5.217 | N/A | 4,004 | 1,598,899 | 05/08/2017 | 05/16/2022 |
| 93710H-AE-8 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 5FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 56,445 | 03/03/2016 | 05/15/2023 |
| 93710H-AF-5 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 5FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 9,758 | 03/03/2016 | 05/15/2023 |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS | | | 1 | 4FE | 3,950,999 | 97.7500 | 3,889,076 | 3,978,595 | 3,967,417 | | 4,437 | | | 5.049 | 5.231 | N/A | 558 | 222,878 | 06/24/2016 | 05/16/2022 |
| 94732Y-AS-2 | WEB.COM GROUP INC WEB.COM GROUP INC | | | | 4FE | 10,341,534 | 99.8520 | 10,345,853 | 10,361,187 | 10,343,407 | | 1,743 | | | 5.514 | 5.614 | N/A | 18,375 | 380,139 | 12/11/2019 | 10/10/2025 |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC Initial Term Loan (First Lien) | | | | 5 | 16,463,776 | 100.0000 | 16,558,234 | 16,558,234 | 16,501,070 | | 19,699 | | | 5.825 | 6.271 | N/A | 2,782 | 1,019,904 | 09/30/2019 | 08/15/2022 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 95841#-AD-1 | WIRB CORPERNICUS GROUP INC First Lien Delayed Draw Term L | | | | 4Z | 429,000 | 100.0000 | 429,000 | 429,000 | 429,000 | | | | | 2.152 | 6.033 | N/A | 1,988 | (426) | 12/04/2019 | 08/15/2022 |
| 96208U-AM-3 | WEX INC WEX INC | | | | 3FE | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 103,482 | 02/08/2018 | 06/30/2023 |
| 96208U-AP-6 | WEX INC WEX INC | | | | 3FE | 45,999,354 | 100.5420 | 46,027,440 | 45,779,316 | 45,981,904 | | (17,449) | | | 4.049 | 4.003 | N/A | 5,149 | 1,268,632 | 05/21/2019 | 05/17/2026 |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN | | | | 4FE | 5,429,776 | 99.3960 | 5,398,740 | 5,431,547 | 5,430,127 | | 253 | | | 4.604 | 4.646 | N/A | 19,108 | 311,337 | 05/17/2018 | 05/16/2025 |
| 98160U-AB-9 | WORLDWIDE CLINICAL TRIALS HLDG Revolver | | | | 4PL | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 4,363 | 10/23/2018 | 12/01/2036 |
| 98160U-AC-7 | WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan | | | | 4PL | 24,255,000 | 99.2960 | 24,327,473 | 24,500,000 | 24,316,206 | | 31,050 | | | 6.299 | 6.563 | N/A | 4,287 | 1,695,868 | 12/05/2017 | 12/05/2024 |
| 98310C-AC-6 | WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS | | | | 2FE | 6,640,938 | 100.4460 | 6,670,556 | 6,640,938 | 6,640,938 | | | | | 3.555 | 3.576 | N/A | 655 | 270,705 | 03/29/2018 | 05/30/2025 |
| 98379E-AE-6 | XPO LOGISTICS INC XPO LOGISTICS INC | | | | 2FE | 21,730,576 | 100.5060 | 21,869,629 | 21,759,526 | 21,733,156 | | 4,710 | | | 3.805 | 3.856 | N/A | 2,296 | 1,074,518 | 11/27/2018 | 02/24/2025 |
| 98920U-AK-0 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP | | | | 3FE | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 3,804 | 06/05/2018 | 10/27/2021 |
| 98975V-AG-1 | ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS | | | | 3FE | 12,221,414 | 100.3750 | 12,229,086 | 12,183,399 | 12,214,227 | | (5,023) | | | 4.049 | 4.031 | N/A | 1,370 | 558,594 | 05/23/2018 | 07/02/2025 |
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC | | | 1 | 4FE | 10,347,199 | 100.5310 | 10,312,697 | 10,258,226 | 10,312,289 | | (13,875) | | | 5.049 | 4.937 | N/A | 1,439 | 574,127 | 04/11/2018 | 07/27/2023 |
| BL2561-11-8 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC | | | | 3FE | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 113,882 | 11/10/2017 | 01/15/2026 |
| BL2790-56-8 | STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC | | | | 4FE | 38,941,711 | 99.9170 | 39,342,153 | 39,374,835 | 38,941,711 | | 22,973 | 264,956 | | 4.960 | 5.238 | N/A | 137,487 | 2,321,351 | 09/20/2018 | 10/01/2025 |
| BL2868-70-3 | TRICORBRAUN INC TRICORBRAUN INC | | | | 4FE | 0 | 0.0000 | 0 | | | | (126) | | | 0.000 | 0.000 | N/A | | | 12/14/2018 | 11/30/2023 |
| BL3089-54-9 | GENESEE WYOMING INC | | | | 3FE | 8,880,375 | 100.8570 | 9,001,487 | 8,925,000 | 8,880,690 | | 315 | | | 3.713 | 3.881 | N/A | 23,934 | | 11/06/2019 | 11/06/2026 |
| BL3174-83-8 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC | | | | 3FE | 16,836,493 | 100.7500 | 16,879,326 | 16,753,674 | 16,833,997 | | (2,495) | | | 3.535 | 3.474 | N/A | 14,807 | 56,529 | 10/16/2019 | 03/29/2026 |
| BL3183-08-6 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC | | | | 3FE | 18,113,710 | 100.5630 | 18,252,185 | 18,150,000 | 18,114,595 | | 885 | | | 0.701 | 0.727 | N/A | 5,299 | 135,735 | 10/16/2019 | 01/31/2028 |
| BL3188-44-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS INC | | | | 3FE | 1,975,800 | 98.7080 | 1,974,160 | 2,000,000 | 1,976,660 | | 860 | | | 0.000 | 0.222 | N/A | 2 | | 10/10/2019 | 03/30/2025 |
| BL3225-10-1 | SELECT MEDICAL CORP | | | | 4Z | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | 1,571 | | 12/05/2019 | 03/06/2025 |
| BL3240-03-5 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC | | | | 4Z | 2,369,063 | 100.3250 | 2,382,719 | 2,375,000 | 2,368,851 | | (212) | | | 3.947 | 4.088 | N/A | 2,344 | | 12/12/2019 | 08/03/2025 |
| BL3245-33-1 | NFP CORP NFP Corp | | | | 4Z | 1,588,000 | 99.2500 | 1,588,000 | 1,600,000 | 1,587,863 | | (137) | | | 4.710 | 5.039 | N/A | 1,675 | | 12/13/2019 | 01/08/2024 |
| BL3246-87-5 | Refinitiv US Holdings INC Refinitiv US Holdings INC | | | | 4Z | 62,731,908 | 100.8500 | 63,399,353 | 62,865,000 | 62,732,068 | | 160 | | | 4.952 | 5.036 | N/A | 34,601 | 95,115 | 12/27/2019 | 10/01/2025 |
| BLA040-JP-2 | CLOUD PEAK ENERGY INC. CLOUD PEAK ENERGY INC. | | | | 6* | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 33,634 | | 02/15/2020 |
| BLA040-KK-1 | CLOUD PEAK ENERGY INC. CLOUD PEAK ENERGY INC. | | | | 6* | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 71,374 | | 02/15/2020 |
| C51468-AA-7 | NELLSON NUTRACEUTICAL SUB-UNSEC | | | | 4 | 8,630,137 | 90.0000 | 7,767,123 | 8,630,137 | 8,630,137 | | | | | 9.250 | 9.356 | N/A | 4,435 | 912,973 | 12/23/2014 | 06/23/2022 |
| C6901L-AH-0 | RESTAURANT BRANDS 1011778 BC ULC | | | | 3FE | 47,784,335 | 100.0990 | 47,858,322 | 47,810,989 | 47,782,671 | | (1,664) | | | 3.549 | 3.638 | N/A | 4,714 | 215,870 | 11/22/2019 | 11/19/2026 |
| C9413P-AZ-6 | BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS | | | | 3FE | 6,246,504 | 100.5000 | 6,254,781 | 6,223,663 | 6,241,221 | | (3,587) | | | 4.740 | 4.717 | N/A | 13,230 | 383,923 | 06/06/2018 | 06/02/2025 |
| D6000E-AB-8 | MESSER INDUSTRIES USA MESSER INDUSTRIES USA | | | | 3FE | 5,763,732 | 100.4720 | 5,812,734 | 5,785,427 | 5,764,049 | | 318 | | | 4.445 | 4.538 | N/A | 714 | 40,697 | 10/22/2019 | 03/01/2026 |
| Z00056-40-0 | LIGADO NETWORKS-INC. SR-SEC | | | | 5GI | 1,095,771 | 19.8330 | 1,095,771 | 5,524,991 | 1,095,771 | | | 464,620 | | 14.385 | 339.381 | N/A | 50,777 | 593,897 | 09/09/2019 | 12/07/2020 |
| Z00059-73-5 | TRIDENT HLDG CO-LLC | | | | 6* | 92,373 | 0.0000 | 0 | 1,527,440 | | | | | | 2.027 | 0.000 | N/A | | | 02/02/2018 | 07/31/2020 |
| Z00059-97-4 | SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC | | | | 5GI | 1,061,939 | 100.0000 | 1,061,939 | 1,061,939 | 1,061,939 | | | | | 10.000 | 10.210 | N/A | 8,849 | 132,334 | 06/01/2019 | 03/27/2026 |
| Z00061-23-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 4Z | 1,819,849 | 99.0920 | 1,803,330 | 1,819,849 | 1,819,849 | | | | | 5.799 | 5.877 | N/A | 293 | 70,992 | 05/17/2019 | 06/11/2023 |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC | | | | 5GI | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 19,482 | 10/11/2018 | 07/15/2021 |
| Z00065-08-8 | NORTH HAVEN CA HLDGS INC SR-UNSEC | | | | 4Z | 0 | 0.0000 | 0 | | | | | | | 0.000 | 0.000 | N/A | | 11,272 | | 10/01/2023 |
| Z00066-86-2 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC | | | | 4Z | 11,940,000 | 97.9130 | 11,690,827 | 11,940,000 | 11,940,000 | | | | | 6.445 | 6.496 | N/A | 2,137 | 605,456 | 04/08/2019 | 04/08/2026 |
| Z00066-87-0 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC | | | | 4Z | 597,000 | 97.9130 | 584,541 | 597,000 | 597,000 | | | | | 6.445 | 6.496 | N/A | 107 | 24,253 | 06/04/2019 | 04/08/2026 |
| Z00066-88-8 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC | | | | 4Z | 2,183,133 | 97.9130 | 2,137,573 | 2,183,133 | 2,183,133 | | | | | 6.299 | 6.318 | N/A | 2,053 | 63,474 | 12/09/2019 | 04/08/2024 |
| Z00067-27-4 | COUNTRY FRESH HLDGS LLC Revolver | | | | 4Z | 2,201,352 | 97.4940 | 2,146,195 | 2,201,352 | 2,201,352 | | | | | 6.852 | 6.896 | N/A | 997 | 56,863 | 12/19/2019 | 05/01/2023 |
| Z00067-28-2 | COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK | | | | 4Z | 2,388,254 | 97.4940 | 2,328,414 | 2,388,254 | 2,388,254 | | | | | 10.445 | 10.581 | N/A | 693 | 171,791 | 09/30/2019 | 03/31/2023 |
| Z00067-33-2 | MCKISSOCK LLC Delayed Draw Term Loan | | | | 4Z | 2,549,122 | 98.0000 | 2,498,132 | 2,549,122 | 2,549,122 | | | | | 7.695 | 7.768 | N/A | 545 | 20,662 | 12/23/2019 | 05/01/2025 |
| Z00067-63-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC | | | | 4Z | 4,004,250 | 99.0920 | 3,967,904 | 4,004,250 | 4,004,250 | | | | | 5.799 | 5.877 | N/A | 645 | 156,132 | 05/17/2019 | 06/11/2023 |
| Z00067-72-0 | TAILWIND RANDYS LLC TAILWIND RANDYS LLC | | | | 3Z | 618,750 | 99.1250 | 619,531 | 625,000 | 618,685 | | (65) | | | 1.850 | 7.682 | N/A | 127 | 3,178 | 12/11/2019 | 05/16/2025 |
| Z00067-96-9 | COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC | | | | 5GI | 987,840 | 98.0000 | 987,840 | 1,008,000 | 989,226 | | 1,386 | | | 10.265 | 10.975 | N/A | 3,402 | 28,167 | 06/20/2019 | 02/01/2025 |
| Z00068-25-6 | SOS SECURITY HLDGS LLC Tranche A Delayed Draw Term Lo | | | | 4Z | 446,635 | 99.2540 | 447,119 | 450,480 | 446,878 | | 243 | | | 8.415 | 8.728 | N/A | 3,030 | 16,227 | 07/15/2019 | 04/30/2025 |
| Z00068-88-4 | ONS MSO, LLC First Lien Initial Term Loan | | | | 4Z | 9,875,250 | 99.0000 | 9,875,250 | 9,975,000 | 9,881,543 | | 6,293 | | | 6.085 | 6.337 | N/A | 150,062 | 148,448 | 07/15/2019 | 07/08/2025 |
| Z00068-93-4 | ISC PURCHASER LLC SR-UNSEC | | | | 4Z | 14,775,469 | 98.8360 | 14,788,280 | 14,962,500 | 14,786,830 | | 11,361 | | | 6.945 | 7.265 | N/A | 2,886 | 497,931 | 07/17/2019 | 07/11/2025 |
| Z00068-99-1 | VALICOR PPC INTERMEDIATE II LL SR-UNSEC | | | | 5GI | 21,055,000 | 99.0620 | 21,397,414 | 21,600,000 | 21,077,084 | | 22,084 | | | 6.445 | 6.932 | N/A | 3,867 | 867,545 | 09/15/2019 | 01/24/2027 |
| Z00069-02-3 | VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan | | | | 4Z | 7,920,000 | 99.0620 | 7,924,968 | 8,000,000 | 7,923,785 | | 3,785 | | | 6.436 | 6.668 | N/A | 98,685 | 135,100 | 07/25/2019 | 07/24/2026 |
| Z00069-03-1 | VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L | | | | 4Z | 1,330,000 | 99.0620 | 1,317,526 | 1,330,000 | 1,330,000 | | | | | 6.445 | 6.496 | N/A | 238 | 22,448 | 09/16/2019 | 07/24/2026 |
| Z00069-04-9 | VALICOR PPC INTERMEDIATE II LL First Lien Revolver | | | | 4Z | 150,000 | 99.0620 | 148,593 | 150,000 | 150,000 | | | | | 5.445 | 5.482 | N/A | 23 | 2,078 | 11/06/2019 | 07/24/2024 |

# 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 |
| Z00069-06-4 | BLADES BUYER-INC. SUB-UNSEC | | | | 5GI | 8,400,000 | 100.0000 | 8,400,000 | 8,400,000 | 8,400,000 | | | | | 11.250 | 11.405 | N/A | 5,250 | 267,225 | 08/01/2019 | 02/01/2026 |
| Z00069-22-1 | KENE ACQUISITION INC First Lien Term B Loan | | | | 4Z | 2,439,704 | 99.0000 | 2,427,445 | 2,451,964 | 2,440,228 | | 524 | | | 6.071 | 6.166 | N/A | 9,430 | 40,393 | 08/08/2019 | 08/08/2026 |
| Z00069-23-9 | KENE ACQUISITION INC SR-UNSEC | | | | 1 | 117,563 | 99.0000 | 116,387 | 117,563 | 117,563 | | | | | 6.049 | 6.218 | N/A | 20 | 954 | 11/13/2019 | 08/08/2026 |
| Z00069-24-7 | KENE ACQUISITION INC First Lien Initial Revolver | | | | 3Z | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 3,105 | | 08/08/2024 |
| Z00069-47-8 | US RADIOLOGY SPECIALISTS INC Delayed Draw USOIS Term Loan | | | | 4Z | 11,999,327 | 99.0240 | 11,882,169 | 11,999,327 | 11,999,327 | | | | | 6.284 | 6.366 | N/A | 12,553 | 203,751 | 11/01/2019 | 01/24/2024 |
| Z00069-58-5 | STS HLDG INC SR-UNSEC | | | | 4Z | 2,940,131 | 98.3000 | 2,941,614 | 2,992,500 | 2,942,032 | | 1,901 | | | 6.299 | 6.701 | N/A | 524 | 61,781 | 09/06/2019 | 08/27/2026 |
| Z00069-91-6 | SPECIALIST RESOURCES GLOBAL IN Initial Term Loan | | | | 4Z | 2,641,629 | 99.0060 | 2,641,800 | 2,668,313 | 2,642,600 | | 970 | | | 7.049 | 7.363 | N/A | 523 | 52,161 | 09/23/2019 | 09/23/2025 |
| Z00069-99-9 | NEW ERA TECHNOLOGY INC Initial Term Loan | | | | 4Z | 2,985,000 | 99.5030 | 2,985,082 | 3,000,000 | 2,985,533 | | 533 | | | 6.435 | 6.598 | N/A | 537 | 54,183 | 09/24/2019 | 09/24/2025 |
| Z00070-00-5 | NEW ERA TECHNOLOGY INC Delayed Draw Term Loan (09/19) | | | | 4Z | 859,777 | 99.5030 | 859,801 | 864,097 | 859,919 | | 143 | | | 6.445 | 6.598 | N/A | 155 | 14,028 | 10/07/2019 | 09/24/2025 |
| Z00070-04-7 | VITAL SMART LLC Closing Date Term Loan | | | | 4Z | 9,683,317 | 99.0000 | 9,683,317 | 9,781,128 | 9,684,691 | | 1,374 | | | 6.549 | 6.924 | N/A | 1,779 | 165,600 | 09/30/2019 | 09/30/2026 |
| Z00070-05-4 | VITAL SMART LLC Revolver | | | | 4Z | 134,328 | 99.0000 | 132,985 | 134,328 | 134,328 | | | | | 6.549 | 6.738 | N/A | 24 | 1,556 | 09/30/2019 | 09/30/2026 |
| Z00070-09-6 | J. KNIPPER AND CO INC Term Loan | | | | 4Z | 6,288,211 | 99.0000 | 6,288,211 | 6,351,728 | 6,290,331 | | 2,120 | | | 7.195 | 7.468 | N/A | 1,269 | 117,988 | 10/01/2019 | 10/01/2025 |
| Z00070-10-4 | J. KNIPPER AND CO INC Revolver | | | | 4Z | | 99.0000 | | | | | | | | 0.000 | 0.000 | N/A | 353 | | 10/21/2019 | 10/01/2025 |
| Z00070-12-0 | DAYTONA HLDG CO LLC SR-SEC | | | | 2Z | 13,026,000 | 98.7500 | 12,863,175 | 13,026,000 | 13,026,000 | | | | | 0.000 | 0.001 | N/A | 11 | | 10/01/2019 | 04/01/2026 |
| Z00070-15-3 | DAYTONA HLDG CO LLC First Lien Initial Term Loan | | | | 4Z | 2,096,648 | 98.7500 | 2,096,648 | 2,123,187 | 2,097,543 | | 896 | | | 7.099 | 7.422 | N/A | 38,612 | 35,361 | 10/01/2019 | 10/01/2025 |
| Z00070-18-7 | SW HLDGS-LLC SR-UNSEC | | | | 5GI | 1,502,015 | 99.0150 | 1,495,131 | 1,510,000 | 1,502,370 | | 355 | | | 0.000 | 0.093 | N/A | 1 | | 10/31/2019 | 06/08/2025 |
| Z00070-74-0 | PT SOLUTIONS Initial Term Loan | | | | 4Z | 6,023,796 | 99.0000 | 6,023,796 | 6,084,642 | 6,024,902 | | 1,106 | | | 6.945 | 7.436 | N/A | 1,174 | 90,384 | 10/29/2019 | 06/01/2023 |
| Z00070-76-5 | SW HLDGS-LLC SUB-UNSEC | | | | 5GI | 4,397,426 | 100.0000 | 4,397,426 | 4,397,426 | 4,397,425 | | (1) | | | 0.000 | 0.010 | N/A | 73 | | 10/31/2019 | 10/31/2025 |
| Z00070-87-2 | WHCG MGMT-LLC SUB-UNSEC | | | | 1Z | 13,500,000 | 100.0000 | 13,500,000 | 13,500,000 | 13,500,000 | | | | | 0.000 | 0.001 | N/A | 11 | | 11/01/2019 | 10/31/2024 |
| Z00070-97-1 | GSP HLDGS LLC Initial Term Loan | | | | 4Z | 3,722,000 | 99.0000 | 3,762,000 | 3,800,000 | 3,723,418 | | 1,418 | | | 7.204 | 7.864 | N/A | 20,530 | 22,267 | 11/06/2019 | 11/06/2025 |
| Z00070-98-9 | GSP HLDGS LLC Revolver | | | | 4Z | 198,000 | 99.0000 | 198,000 | 200,000 | 198,008 | | 8 | | | 0.000 | 0.170 | N/A | | | 12/23/2019 | 11/06/2025 |
| Z00071-03-7 | Ahead Data Blue LLC Intial Term Loan | | | | 4FE | 9,900,000 | 98.5000 | 9,850,000 | 10,000,000 | 9,901,558 | | 1,558 | | | 6.491 | 6.923 | N/A | 34,255 | 50,659 | 11/08/2019 | 11/08/2024 |
| Z00071-04-5 | Ahead Data Blue LLC Revolver | | | | 4Z | 14,107,500 | 97.6800 | 13,919,400 | 14,250,000 | 14,109,717 | | 2,217 | | | 6.460 | 6.891 | N/A | 58,814 | | 11/15/2019 | 11/08/2024 |
| Z00071-05-2 | PT INTERMEDIATE HOLDGS III LL TERM LOAN | | | | 4Z | 2,985,000 | 99.5000 | 2,985,000 | 3,000,000 | 2,985,069 | | 69 | | | 5.586 | 5.809 | N/A | 22,810 | | 11/07/2019 | 10/15/2025 |
| Z00071-24-3 | TROPICALE FOODS-LLC TROPICALE FOODS, LLC | | | | 4Z | 14,166,684 | 98.0000 | 14,166,684 | 14,455,800 | 14,165,231 | | (1,453) | | | 10.945 | 11.715 | N/A | 4,395 | 124,851 | 12/03/2019 | 06/02/2026 |
| Z00071-37-5 | AIM ACQUISITION LLC Initial Term Loan | | | | 4Z | 17,537,143 | 99.0000 | 17,537,143 | 17,714,286 | 17,535,389 | | (1,754) | | | 7.152 | 7.539 | N/A | 70,387 | | 12/12/2019 | 12/02/2025 |
| Z00071-38-3 | AIM ACQUISITION LLC Revolver | | | | 4Z | 2,240,000 | 99.0000 | 2,262,857 | 2,285,714 | 2,239,931 | | (69) | | | 7.152 | 7.755 | N/A | 9,082 | | 12/12/2019 | 12/02/2025 |
| Z00071-45-8 | ARISE HLDGS INC First Lien Initial Term Loan | | | | 4Z | 19,800,000 | 99.0000 | 19,800,000 | 20,000,000 | 19,798,715 | | (1,286) | | | 6.512 | 6.872 | N/A | 83,209 | | 12/09/2019 | 12/09/2025 |
| Z00071-46-6 | ARISE HLDGS INC First Lien Revolver | | | | 4Z | 14,700,000 | 99.0000 | 14,850,000 | 15,000,000 | 14,700,250 | | 250 | | | 6.512 | 7.082 | N/A | 62,407 | | 12/09/2019 | 12/09/2025 |
| Z00071-75-5 | POLYMER SOLUTIONS GROUP LLC POLYMER SOLUTIONS GROUP LLC | | | | 4Z | 9,900,000 | 99.0000 | 9,900,000 | 10,000,000 | 9,899,318 | | (682) | | | 6.667 | 7.008 | N/A | 48,152 | | 11/26/2019 | 11/26/2026 |
| Z00071-97-9 | COLD SPRING BREWING CO Term B Loan | | | | 3Z | 26,878,500 | 99.0000 | 26,878,500 | 27,150,000 | 26,879,276 | | 776 | | | 0.000 | 6.037 | N/A | 34,775 | | 12/18/2019 | 12/19/2025 |
| Z00072-08-4 | UNIFIED PHYSICIAN MGMT LLC Incremental Term E Loan | | | | 3Z | 3,982,500 | 99.0000 | 3,982,500 | 4,022,727 | 3,982,687 | | 187 | | | 0.000 | 6.925 | N/A | 5,842 | | 12/12/2019 | 11/21/2023 |
| Z00072-09-2 | CDI ACQUISITIONCO INC Initial Term Loan | | | | 4Z | 14,850,000 | 99.0000 | 14,850,000 | 15,000,000 | 14,847,944 | | (2,056) | | | 0.000 | 6.826 | N/A | 21,449 | | 12/24/2019 | 12/24/2024 |
| Z00072-10-0 | CDI ACQUISITIONCO INC Revolver | | | | 4Z | 9,240,000 | 100.0000 | 9,333,333 | 9,333,333 | 9,238,334 | | (1,666) | | | 0.000 | 6.984 | N/A | 3,409 | | 12/30/2019 | 12/24/2024 |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP | | A | | 2FE | 4,924,781 | 100.2710 | 4,925,813 | 4,912,500 | 4,922,282 | | (1,648) | | | 3.549 | 3.534 | N/A | 484 | 200,319 | 06/12/2018 | 05/30/2025 |
| C0449K-AB-7 | ARRAY CANADA INC ARRAY CANADA INC | | A | | 4FE | 18,899,719 | 79.2970 | 15,138,293 | 19,090,625 | 18,983,244 | | 30,769 | | | 6.945 | 7.217 | N/A | 3,683 | 1,443,281 | 02/08/2017 | 02/10/2023 |
| C6901L-AE-7 | 1011778 BC ULC 1011778 BC ULC | | A | 1 | 3FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 311,760 | 07/06/2017 | 02/16/2024 |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC | | A | | 4FE | 48,966,300 | 100.0710 | 49,811,250 | 49,775,909 | 49,080,374 | | 105,360 | | | 4.799 | 5.153 | N/A | 6,636 | 2,080,588 | 12/18/2019 | 05/31/2025 |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC | | A | | 2PL | 17,145,566 | 92.0000 | 15,978,303 | 17,367,721 | 17,237,975 | | 45,280 | | | 7.599 | 8.003 | N/A | 337,259 | 1,414,189 | 04/30/2018 | 07/05/2022 |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC | | A | | 2PL | 2,589,459 | 92.0000 | 2,397,389 | 2,605,857 | 2,595,342 | | 3,654 | | | 7.599 | 7.850 | N/A | 50,602 | 212,234 | 04/30/2018 | 07/05/2022 |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL | | D | | 3FE | 2,382,318 | 100.6440 | 2,403,669 | 2,388,288 | 2,383,637 | | 796 | | | 4.049 | 4.126 | N/A | 269 | 113,376 | 02/28/2018 | 04/16/2025 |
| 81726J-AE-1 | SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV | | D | | 2FE | | 0.0000 | | | | | | | | 0.000 | 0.000 | N/A | | 67,083 | 11/10/2017 | 10/14/2021 |
| BL2272-69-0 | ALPHA 3 BV ATOTECH ALPHA 3 BV | | D | | 4FE | 8,414,312 | 100.1670 | 8,449,488 | 8,435,401 | 8,422,298 | | 2,975 | | | 4.945 | 5.018 | N/A | 1,159 | 347,749 | 01/25/2017 | 01/31/2024 |
| BL2651-41-4 | TITAN ACQUISITION LTD TITAN ACQUISITION LTD | | D | | 4FE | 8,599,884 | 98.2140 | 8,467,459 | 8,621,438 | 8,604,673 | | 2,818 | | | 4.799 | 4.891 | N/A | 1,149 | 460,929 | 03/16/2018 | 03/28/2025 |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA | | D | | 4FE | 14,097,109 | 100.4170 | 14,227,029 | 14,167,948 | 14,102,206 | | 850 | | | 5.549 | 5.700 | N/A | 2,184 | 636,229 | 07/24/2018 | 02/21/2026 |
| L0001L-AC-3 | VGROUP LTD VGROUP LTD | | D | | 4FE | 11,829,333 | 84.8750 | 10,023,603 | 11,809,841 | 11,821,835 | | (2,612) | | | 4.799 | 4.820 | N/A | 1,574 | 631,153 | 09/07/2018 | 03/11/2024 |
| L2968E-AB-8 | ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC | | D | 1 | 4FE | 3,225,666 | 95.5000 | 3,095,991 | 3,241,875 | 3,231,177 | | 2,163 | | | 6.049 | 6.216 | N/A | 545 | 215,448 | 04/12/2017 | 04/29/2024 |
| L8030P-AF-5 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS | | D | | 2FE | 2,404,145 | 99.4170 | 2,393,120 | 2,407,153 | 2,404,783 | | 404 | | | 3.555 | 3.596 | N/A | 507 | 100,516 | 04/19/2018 | 04/25/2025 |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING | | D | | 3FE | 6,970,202 | 100.0420 | 7,041,450 | 7,038,494 | 6,979,817 | | 9,410 | | | 3.805 | 4.029 | N/A | 743 | 282,965 | 11/27/2018 | 09/09/2024 |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 5,311,511,778 | XXX | 5,250,750,136 | 5,409,518,976 | 5,315,777,965 | | 2,507,962 | 45,015,904 | | XXX | XXX | XXX | 11,272,928 | 288,492,978 | 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond Char | NAIC Designation and Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization) Accretion | 14 Current Year's Other-Than-Temporary Impairment Recognized | 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due and Accrued | 20 Amount Received During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 5,311,511,778 | XXX | 5,250,750,136 | 5,409,518,976 | 5,315,777,965 | | 2,507,962 | 45,015,904 | | XXX | XXX | XXX | 11,272,928 | 288,492,978 | XXX | XXX |
| 7699999. Total - Issuer Obligations | | | | | | 124,222,763,889 | XXX | 137,119,051,171 | 124,651,634,526 | 123,923,501,833 | 30,102,864 | (23,661,774) | 95,679,807 | 39,101,565 | XXX | XXX | XXX | 1,338,007,483 | 5,211,483,817 | XXX | XXX |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | 28,040,184,482 | XXX | 30,609,896,854 | 29,099,357,846 | 28,192,951,161 | (35,217) | 2,854,542 | 31,959 | | XXX | XXX | XXX | 98,314,512 | 1,190,832,987 | XXX | XXX |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | 10,379,031,617 | XXX | 10,722,189,154 | 10,332,418,922 | 10,320,375,941 | (1,282,629) | (13,240,447) | 5,040,626 | | XXX | XXX | XXX | 34,835,365 | 381,936,084 | XXX | XXX |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | 20,323,357,533 | XXX | 21,883,416,682 | 20,484,879,942 | 20,250,801,513 | (18,491,925) | (1,713,932) | 9,065,914 | | XXX | XXX | XXX | 85,944,346 | 826,098,171 | XXX | XXX |
| 8099999. Total - SVO Identified Funds | | | | | | 1,040,134,451 | XXX | 1,048,741,560 | | 1,048,741,560 | 8,907,984 | | | | XXX | XXX | XXX | | 6,909,849 | XXX | XXX |
| 8199999. Total - Affiliated Bank Loans | | | | | | | XXX | | | | | | | | XXX | XXX | XXX | | | XXX | XXX |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 5,311,511,778 | XXX | 5,250,750,136 | 5,409,518,976 | 5,315,777,965 | | 2,507,962 | 45,015,904 | | XXX | XXX | XXX | 11,272,928 | 288,492,978 | XXX | XXX |
| 8399999 - Total Bonds | | | | | | 189,316,983,750 | XXX | 206,634,045,557 | 189,977,810,212 | 189,052,149,973 | 19,201,077 | (33,253,649) | 154,834,210 | 39,101,565 | XXX | XXX | XXX | 1,568,374,634 | 7,905,753,886 | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation and Admini-strative Symbol | Date Acquired |
| 00775V-10-4 | AEGON FUNDING CORP II NEW MONEY | | | 2,000,000.000 | 1.00 | 0.000 | 50,000,000 | 25.950 | 51,900,000 | 50,000,000 | | 375,417 | | | | | | | 2FE | 10/15/2019 |
| 054777-93-3 | AZIMUTH CORP AZIMUTH CORPORATION CLASS X PR | | | 43.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6 | 12/31/2002 |
| 054777-94-1 | AZIMUTH CORP AZIMUTH CORPORATION CLASS A PR | | | 263.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6 | 12/31/2002 |
| 14152#-12-9 | ZYWAVE INSURANCE SOLUTIONS PREFERRED EQUITY COINVEST | | | 3,019.000 | 0.00 | 1,000.000 | 3,019,330 | 1,052.330 | 3,177,332 | 3,019,330 | | | | | | | | | 5IF | 04/25/2019 |
| 15670Y-20-1 | CEPTYR INC. CEPTYR INC. | | | 3,676,471.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6 | 03/31/2006 |
| 206704-2#-4 | CONCRETE PUMPING HOLDINGS SERIES A ZERO DIVIDEND CONVERT | | | 1,102,941.000 | 1.00 | 10.200 | 11,250,000 | 11.016 | 12,150,000 | 11,250,000 | | | | | | | | | 5GI | 12/05/2018 |
| 29476L-81-8 | EQUITY RESIDENTIAL NEW MONEY EQUITY RESIDENTIAL PROPS 8.29 | | | 300,000.000 | 0.00 | 0.000 | 14,770,393 | 63.500 | 19,050,000 | 14,770,393 | | 1,243,500 | | | | | | | 2FE | 03/28/2002 |
| 30294@-12-6 | FCG ACQUISITIONS INC SERIES A-1 FLOW CONTROL GROUP | | | 11,054.000 | 1.00 | 1,000.001 | 11,054,449 | 1,332.937 | 14,734,872 | 11,054,449 | | | | | | | | | 4IF | 06/06/2019 |
| 313400-62-4 | FEDERAL HOME LOAN MTGE CORP NEW MONEY | LS | | 1,216,854.000 | 0.00 | 0.390 | 474,219 | 11.850 | 14,419,720 | 474,219 | | | | | | | | | 6FE | 12/31/2008 |
| 313586-75-2 | FEDERAL NATIONAL MTGE ASSOCIAT NEW MONEY | | | 2,759,409.000 | 0.00 | 0.435 | 1,200,343 | 11.950 | 32,974,938 | 1,200,343 | | | | | | | | | 6FE | 09/30/2010 |
| 55372*-12-0 | MSM ACQUISITIONS SERIES A | | | 7,500.000 | 0.00 | 1,000.000 | 7,500,000 | 1,453.900 | 10,904,253 | 7,500,000 | | 53,270 | | | | | | | 5 | 09/15/2017 |
| 55372*-13-8 | MSM ACQUISITIONS SERIES B | | | 111.000 | 0.00 | 1,151.162 | 127,848 | 1,453.900 | 161,470 | 127,848 | | | | | | | | | 5IF | 06/14/2019 |
| 55372*-14-6 | MSM ACQUISITIONS SPECTRIO PREF SERIES C | | | 505.000 | 1.00 | 1,790.334 | 734,743 | 1,453.900 | 734,743 | 904,763 | | | | (170,020) | | | (170,020) | | 4IF | 08/08/2019 |
| 57776#-10-8 | MAXOR NATIONAL PHARMACY SERVIC EQUITY CO-INVESTMENT 8% PIK | | | 10,000,000.000 | 0.00 | 1.000 | 10,000,000 | 3.139 | 31,386,430 | 10,000,000 | | 1,400,585 | | | | | | | 5GI | 01/30/2014 |
| 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 | | | | | | | | | 5GI | 07/06/2018 |
| 76155#-12-5 | REVOLUTION FOODS INC. SERIES J' | | | 906,618.000 | 1.00 | 11.030 | 10,000,000 | 11.030 | 10,000,000 | 10,000,000 | | | | | | | | | 5 | 02/07/2019 |
| 92556@-10-3 | VETTA-LLC FKA BPCP SPARTAN MER CLASS C UNITS | | | 740.000 | 1.00 | 0.000 | 342,104 | 472.809 | 349,860 | 342,104 | | | | | | | | | 3IF | 07/09/2019 |
| 92671#-12-7 | VIEW INC. SERIES H | | | 33,051,586.000 | 1.00 | 0.440 | 14,542,688 | 0.440 | 14,542,698 | 14,542,688 | | | | | | | | | 5 | 11/19/2018 |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | | 85,000,000.000 | 1.00 | 0.871 | 74,000,000 | 1.000 | 85,000,000 | 74,000,000 | | 3,557,145 | | | | | | | 6 | 04/25/2019 |
| Z09696-78-6 | TIA 2019-1A SUB 0 08/15/2026 CLO V LTD | | | 25,000,000.000 | 1.00 | 1.000 | 24,994,325 | 1.000 | 24,994,325 | 25,000,000 | | | | (5,675) | | | (5,675) | | 6 | 08/22/2019 |
| AAV993-3N-6 | MANITOBA -PROVINCE OF CLASS B | | | 5,250,000.000 | 1.00 | 0.774 | 2,525,135 | 0.481 | 2,525,135 | 4,061,896 | | | | (1,517,836) | | | (1,517,836) | (18,925) | 5GI | 03/28/2018 |
| 22608N-20-8 | CREST LTD NEW MONEY | | D | 5,000,000.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6 | 03/31/2012 |
| 88631F-20-7 | TIAA REAL ESTATE CDO LTD TIAA REAL ESTATE CDO 2003-1 LT | | C | 750,000.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6 | 04/30/2011 |
| Y74921-17-5 | SAMUNNATI FINL INTERMED & SERV | | B | 226,730.000 | 1.00 | 89.103 | 19,907,693 | 87.804 | 19,907,693 | 20,202,228 | | | | | | | | (294,536) | 5GI | 05/15/2019 |
| Z00067-41-5 | TIAA CHURCHILL MIDDLE MARKET C PFDS | | D | 39,996,000.000 | 1.00 | 1.000 | 39,996,000 | 1.000 | 39,996,000 | 39,996,000 | | | | | | | | | 5GI | 06/20/2019 |
| 8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | 313,939,270 | XXX | 406,409,469 | 315,946,261 | | 6,629,917 | | (1,693,531) | | | (1,693,531) | (313,461) | XXX | XXX |
| 45874@-12-2 | INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A | | | 10,000.000 | 1.00 | 1,347.023 | 13,470,225 | 1,356.450 | 13,564,500 | 13,470,225 | | 3,470,225 | | | | | | | 5GI | 09/30/2019 |
| 47630@-11-5 | JENSEN HUGHES HLDGS CORP. PREFERRED STOCK | | | 50,000.000 | 0.00 | 95.000 | 4,750,000 | 95.531 | 4,776,565 | 4,750,000 | | | | 387,776 | | | 387,776 | | 5GI | 08/28/2017 |
| 486606-5#-9 | KAYNE ANDERSON MLP INV CO | | | 440,000.000 | 0.00 | 0.000 | 11,000,000 | 25.598 | 11,263,120 | 11,000,000 | | 446,600 | | | | | | | 1FE | 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 | 25.894 | 4,143,040 | 4,000,000 | | 193,000 | | | | | | | 1FE | 10/29/2014 |
| 62970#-12-8 | NATIONAL TECHNICAL SYSTEMS Series a redeemable 18%pik | | | 142.000 | 1.00 | 10,000.000 | 1,421,200 | 16,201.640 | 2,302,577 | 1,421,200 | | | | | | | | | 5 | 11/28/2016 |
| 62970#-13-6 | NATIONAL TECHNICAL SYSTEMS Series B redeemable | | | 284.000 | 1.00 | 10,000.018 | 2,840,005 | 14,503.600 | 4,119,022 | 2,840,005 | | | | | | | | | 5 | 04/21/2017 |
| 67105@-14-3 | OSI GROUP-LLC B-3 UNITS | | | 50,000.000 | 0.00 | 1,000.000 | 50,000,000 | 1,215.426 | 60,771,306 | 50,000,000 | | 2,998,156 | | | | | | | 4 | 08/15/2016 |
| 89147L-2#-6 | TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER | | | 500,000.000 | 0.00 | 0.000 | 5,000,000 | 10.280 | 5,140,000 | 5,000,000 | | 200,000 | | | | | | | 1FE | 12/17/2014 |
| 89147L-3#-5 | TORTOISE ENERGY INFRAST CORP REDEEMABLE PREFERRED STOCK SER | | | 900,000.000 | 0.00 | 0.000 | 9,000,000 | 10.755 | 9,679,500 | 9,000,000 | | 396,000 | | | | | | | 1FE | 12/17/2014 |
| 08852#-11-8 | TAUMATA PLANTATIONS LMT PFD L PREFERRED STOCK | | B | 5,357,143.000 | 0.00 | 0.000 | | 0.000 | | | | | | | | | | | 6* | 03/31/2013 |

# SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amor-tization) Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (15 + 16 - 17) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | NAIC Desig-nation and Admini-strative Symbol | Date Acquired |
| 8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | | 101,481,430 | XXX | 115,759,630 | 101,481,430 | | 7,703,981 | | 387,776 | | | 387,776 | | XXX | XXX |
| 8999999 - Total Preferred Stocks | | | | | | | 415,420,700 | XXX | 522,169,099 | 417,427,691 | | 14,333,898 | | (1,305,755) | | | (1,305,755) | (313,461) | XXX | XXX |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 001937-10-1 | APS HOLDING CORP APS HOLDING CORP-CL A | | | 49,403.000 | | 0.000 | | | | | | | | | | 06/30/2003 | |
| 09227#-10-6 | BLACKBOARD INC. COMMON STOCK | | | 3,834,180.000 | 3,834,180 | 1.000 | 3,834,180 | 3,987,547 | | | | 8,152,384 | 16,012,453 | (7,860,069) | | 10/03/2011 | |
| 14152#-10-3 | ZYWAVE INSURANCE SOLUTIONS COMMON EQUITY COINVEST | | | 50,000.000 | 18,713,500 | 374.270 | 18,713,500 | 5,000,000 | | | | 657,000 | | 657,000 | | 11/25/2013 | |
| 25456K-10-1 | DIPLOMAT PHARMACY | | | 25,320.000 | 101,280 | 4.000 | 101,280 | 370,000 | | | | (239,527) | | (239,527) | | 12/20/2017 | |
| 38388F-10-8 | WR GRACE & CO WR GRACE & CO | | | 211,063.000 | 14,742,751 | 69.850 | 14,742,751 | 16,231,734 | | 227,948 | | 1,042,651 | | 1,042,651 | | 10/01/2014 | |
| 45165*-10-6 | IDEAL TRIDON HOLDINGS INC | | | 7,808.000 | 9,750,000 | 1,248.740 | 9,750,000 | 9,750,000 | | 35,783 | | | | | | 06/25/2019 | |
| 47630#-10-7 | JENSEN HUGHES COMMON STK | | | 250,000.000 | 3,980,473 | 15.922 | 3,980,473 | 250,000 | | | | 1,084,737 | | 1,084,737 | | 08/28/2017 | |
| 590996-5S-9 | MILLER ENVIRONMENTAL CO-INVEST | | | 15,728,587.000 | 3,460,289 | 0.220 | 3,460,289 | 7,922,874 | | | | (6,873,831) | | (6,873,831) | | 07/29/2019 | |
| 62010U-10-1 | MOTORS LIQUIDATION CO GUC TRUS MOTORS LIQUIDATION CO GUC TR | | | 30,271.000 | 267,900 | 8.850 | 267,900 | | | | | (6,054) | | (6,054) | | 06/12/2012 | |
| 62970#-10-2 | NATIONAL TECHNICAL SYSTEMS EQUITY COINVEST | | | 16,701.000 | 18,787,893 | 1,124.940 | 18,787,893 | 16,702,096 | | | | 1,745,280 | | 1,745,280 | | 03/07/2014 | |
| 63845R-10-7 | NATIONAL VISION INC | | | 15,115.000 | 490,179 | 32.430 | 490,179 | 508,680 | | | | (18,501) | | (18,501) | | 03/05/2019 | |
| 640992-54-1 | AQUA-CHEM INC EQUITY CO-INVEST | | | 2,500,000.000 | 2,364,927 | 0.946 | 2,364,927 | 1,308,991 | | | | 438,143 | | 438,143 | | 08/05/2014 | |
| 69370C-10-0 | PTC INC PTC INC | | | 1,477.000 | 110,613 | 74.890 | 110,613 | | | | | (11,831) | | (11,831) | | 01/13/1998 | |
| 893641-10-0 | TRANSDIGM INC | | | 5,952.000 | 3,333,120 | 560.000 | 3,333,120 | 3,322,061 | 193,440 | 2,777 | | 11,059 | | 11,059 | | 11/22/2019 | |
| 923451-10-8 | Veritex holding VERITEX HOLDINGS INC | | | 22,219.000 | 647,239 | 29.130 | 647,239 | 583,471 | | 5,570 | | 63,769 | | 63,769 | | 03/11/2019 | |
| 92840M-10-2 | VISTRA ENERGY CORP VISTRA ENERGY CORP | | | 917,980.000 | 21,104,360 | 22.990 | 21,104,360 | 14,077,223 | | 591,816 | | 91,798 | | 91,798 | | 12/01/2016 | |
| Y1R999-65-8 | CLP FPG INC CMNS | | | 6,828.000 | | 0.000 | | | | | | | | | | 07/20/2012 | |
| ZD1414-14-7 | COP MOORE HOME SERVICES | | | 62,000.000 | 7,283,627 | 117.478 | 7,283,627 | 6,200,000 | | | | 1,083,627 | | 1,083,627 | | 06/19/2019 | |
| ZD3131-31-9 | PERSUTH ACQUISITIONS SERIES A-1 | | | 6,105.000 | 6,105,000 | 1,000.000 | 6,105,000 | 6,105,000 | | | | | | | | 01/31/2019 | |
| ZD4545-45-9 | COUNTRY FRESH HLDGS LLC | | | 3,611.000 | 5,585,603 | 1,546.950 | 5,585,603 | 3,081,484 | | | | 2,504,119 | | 2,504,119 | | 04/29/2019 | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | RF | | 1,044,176.000 | 104,417,600 | 100.000 | 104,417,600 | 104,417,600 | | 6,123,938 | | | | | | 12/24/2019 | |
| ZD5700-00-4 | HOFFMASTER WCP HOFF HLDGS Hoffmaster(co -invest) WCP HOF | | | 75,000.000 | 13,455,000 | 179.400 | 13,455,000 | 7,500,000 | | | | 4,080,000 | | 4,080,000 | | 02/28/2017 | |
| ZD6262-62-4 | JP ACQUISITION | | | 2,813.000 | 1,976,869 | 702.887 | 1,976,869 | 2,812,500 | | | | (835,631) | | (835,631) | | 11/20/2018 | |
| ZD8540-01-9 | KMCAST HOLDINGS INC COMMON STOCK | | | 1,570,000.000 | 1,678,127 | 1.069 | 1,678,127 | 1,570,000 | | | | 108,127 | | 108,127 | | 08/14/2017 | |
| ZD8787-87-5 | HY CITE CORPORATION 1 WAARNT | | | 13.000 | 4,809,315 | 366,843.234 | 4,809,315 | | | | | 1,031,338 | | 1,031,338 | | 01/16/2018 | |
| ZD9425-05-3 | MTI INTERMEDIATE-INC. MOBLIE TECH HOLDINGS | | | 52,040.000 | | 0.000 | | | | | | | | | | 05/02/2018 | |
| ZD9595-97-0 | DECOPAC HOLDINGS | | | 12,000.000 | 21,464,050 | 1,788.671 | 21,464,050 | 12,000,000 | | | | 5,000,538 | | 5,000,538 | | 11/02/2017 | |
| AAV996-9K-9 | MANITOBA -PROVINCE OF AMENITY CLASS A | | | 1,854,682.000 | | 0.000 | | 1,354,045 | | | | (660,668) | | (660,668) | 65,795 | 07/25/2019 | |
| ZD6868-68-5 | MANITOBA -PROVINCE OF AMENITY CLASS B | | | 942,136.000 | 453,147 | 0.481 | 453,147 | 795,193 | | | | (352,916) | | (352,916) | 10,870 | 07/25/2019 | |
| 369822-10-1 | GFN ASIA PACIFIC HLDGS PTY LTD GENERAL FINANCE CORP | | C | 911,765.000 | 10,093,239 | 11.070 | 10,093,239 | 7,750,000 | | | | 875,294 | | 875,294 | | 09/10/2018 | |
| 670851-50-0 | Oi SA OI SA-ADR | LS | D | 3,097,547.000 | 2,885,675 | 0.932 | 2,885,675 | 3,283,400 | | | | 6,749,334 | 8,819,734 | (2,070,400) | | 10/19/2018 | |
| G9087Q-10-2 | TRONOX HOLDINGS PLC TRONOX HOLDINGS PLC-CLASS A | | C | 248,690.000 | 2,840,040 | 11.420 | 2,840,040 | 3,180,745 | | 33,573 | | (340,705) | | (340,705) | | 03/27/2019 | |
| ZD4106-24-5 | NEW POINT VII LIMITED | | D | 23,201.000 | 8,189 | 0.353 | 8,189 | | | 501,085 | | (618,970) | | (618,970) | | 05/27/2015 | |
| ZD4874-87-5 | WORLD REMIT ORDINARY SHARES | | C | 629,790.000 | 10,050,000 | 15.958 | 10,050,000 | 10,050,000 | | | | | | | | 10/11/2019 | |
| AAM991-3Y-6 | Interface Securities Systems LLC | | | 41,563.000 | 57,444 | 1.382 | 57,444 | | | | | (2,712,194) | | (2,712,194) | | 08/15/2017 | |
| 9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | 294,851,629 | XXX | 294,851,629 | 250,114,644 | 193,440 | 7,522,490 | | 22,048,370 | 24,832,187 | (2,783,817) | 76,665 | XXX | XXX |
| 054777-95-8 | AZIMUTH CORP AZIMUTH CORPORATION CLASS B CO | | | 24,855.000 | | 0.000 | | | | | | | | | | 12/31/2002 | |
| 054777-96-6 | AZIMUTH CORP AZIMUTH CORPORATION CLASS A CO | | | 24,855.000 | | 0.000 | | | | | | | | | | 12/31/2002 | |
| 370ESC-69-1 | GENERAL MOTORS CO GENERAL MOTORS CORP ESCROW | | | 110,634.000 | | 0.000 | | | | | | | | | | 07/12/2011 | |
| 40410W-10-9 | HBW HOLDINGS INC. / ARIAS ACQ CMNS | | | 1.000 | | 0.014 | | | | | | | | | | 06/30/2008 | |
| 502439-40-9 | LVI GROUP INC COMMON STOCK LVI GROUP INC COMMON STOCK | | | 533,281.000 | | 0.000 | | | | | | | | | | 06/24/1993 | |
| 64940*-10-9 | NEW YORK BUSINESS DEVLP CORP NEW YORK BUSINESS DEVELOPMENT | | | 6,555.000 | 836,395 | 127.596 | 836,395 | 237,953 | | | | 13,184 | | 13,184 | | 09/21/1989 | |
| DDK099-10-7 | FLEETWOOD ENTERPRISES INC FLEETWOOD ENTERPRISES | | | 144,998.000 | | 0.000 | | | | | | | | | | 10/28/2004 | |
| G3834D-11-8 | GEORGE TOWN RE LTD GEORGE TOWN RE LTD | | | 10.000 | | 0.000 | | | | | | | | | | 07/17/2002 | |
| D61977-10-0 | PROCREDIT HOLDING AG & CO KGAA PROCREDIT HOLDING AG & CO KG | | B | 5,025,322.000 | 40,867,552 | 8.132 | 40,867,552 | 36,446,918 | | 1,238,002 | | 1,691,071 | 15,994,691 | (14,303,620) | (2,406,505) | 12/22/2016 | |
| INE428-00-1 | SURYODAY SMALL FINANCE BK LTD | | B | 3,382,242.000 | 8,529,271 | 2.522 | 8,529,271 | 8,796,532 | | | | (89,718) | | (89,718) | (177,543) | 05/09/2019 | |
| Q7062Q-12-0 | OCTAVIAR LTD OCTAVIAR LTD | | B | 17,793.000 | | 0.000 | | | | | | | | | | 04/30/2012 | |
| Q8852#-10-0 | TAUMATA PLANTATIONS L TAUMATA PLANTATIONS L | | B | 23,169,107.000 | | 0.000 | | 1 | | | | | | | | 06/30/2016 | |
| Q9395F-10-2 | VICINITY CENTRES VICINITY CENTRES | | B | 9,553,001.000 | 16,692,508 | 1.747 | 16,692,508 | 6,317,522 | 516,194 | 935,097 | | (785,682) | | (785,682) | (16,301) | 09/10/2012 | |
| Y8000#-10-2 | SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY | | B | 100.000 | | 0.001 | | | | | | | | | | 05/15/2019 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other | | | | | 66,925,726 | XXX | 66,925,726 | 51,798,926 | 516,194 | 2,173,099 | | 828,855 | 15,994,691 | (15,165,836) | (2,600,349) | XXX | XXX |
| 87256*-10-8 | TIAA-CREF Life Insurance Company | 0 | | 2,500,000,000.000 | 514,125,400 | 0.205 | 514,125,400 | 780,000,000 | | | | (221,341,333) | | (221,341,333) | | 11/20/1996 | |
| 88637@-10-4 | TIAA-CREF Tuition Finanicng, LLC | | | 1.000 | 32,857,095 | 32,857,095.000 | 32,857,095 | 55,000,000 | | | | | 35,475,608 | (35,475,608) | | 12/31/2019 | |
| 60407*-10-3 | ND Properties Inc | | | 68.000 | 700,272,000 | 12,647,886.260 | 860,056,266 | 721,043,099 | | 60,980,612 | | (12,174,012) | | (12,174,012) | | 08/28/1991 | |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | | 100.000 | 38,417,483 | 384,175.000 | 38,417,483 | 28,840,204 | | | | 71,615,685 | 160,017,526 | (88,401,841) | | 04/09/2009 | |
| 87226@-10-3 | T-C Europe Holding Inc | | | 1.000 | 4,147,058 | 5,360,467.280 | 5,360,467 | 4,333,221 | | | | 25,690 | | 25,690 | | 11/18/2014 | |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC | | | 1.000 | 560,235 | 560,235.000 | 560,235 | 894,791 | | | | 1,305 | | 1,305 | | 01/29/2009 | |
| 62869#-10-6 | MYVEST CORPORATION | | | 1,000.000 | 42,545,323 | 42,545.000 | 42,545,323 | 69,757,909 | | | | (11,322,387) | | (11,322,387) | | 07/01/2016 | |
| 87293#-10-9 | TIAA FSB HOLDINGS, INC. | | | 1,000.000 | 3,604,720,278 | 3,604,720.000 | 3,604,720,278 | 3,230,552,685 | | 60,000,000 | | 49,512,626 | | 49,512,626 | | 06/08/2017 | |
| 9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other | | | | | 4,937,644,872 | XXX | 5,098,642,547 | 4,890,421,910 | | 120,980,612 | | (123,682,426) | 195,493,134 | (319,175,560) | | XXX | XXX |
| 670693-55-5 | NUVEEN INVESTMENTS NUVVEN MID CAP R6 | | | 583.000 | 25,070 | 42.980 | 25,070 | 25,000 | | 303 | | 5,121 | | 5,121 | | 06/20/2018 | |
| 670700-57-4 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT r6 | | | 1,246,250.000 | 23,504,275 | 18.860 | 23,504,275 | 24,925,000 | | 3,944,257 | | (1,532,888) | | (1,532,888) | | 10/01/2018 | |
| 670700-58-2 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT I | | | 1,250.000 | 23,575 | 18.860 | 23,575 | 25,000 | | 3,953 | | (1,538) | | (1,538) | | 10/01/2018 | |
| 670700-59-0 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT 2 | | | 1,250.000 | 23,550 | 18.840 | 23,550 | 25,000 | | 3,681 | | (1,538) | | (1,538) | | 10/01/2018 | |
| 670700-61-6 | NUVEEN INVESTMENTS NUVEEN GRESHAM FUT STRAT A | | | 1,250.000 | 23,600 | 18.880 | 23,600 | 25,000 | | 3,886 | | (1,538) | | (1,538) | | 10/01/2018 | |
| 670700-63-2 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -R6 | | | 1,246,250.000 | 27,704,138 | 22.230 | 27,704,138 | 24,925,000 | | 2,945,637 | | 3,925,688 | | 3,925,688 | | 03/20/2018 | |
| 670700-64-0 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -I | | | 1,250.000 | 27,738 | 22.190 | 27,738 | 25,000 | | 2,941 | | 3,900 | | 3,900 | | 03/20/2018 | |
| 670700-65-7 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -C | | | 1,250.000 | 27,763 | 22.210 | 27,763 | 25,000 | | 2,596 | | 3,925 | | 3,925 | | 03/20/2018 | |
| 670700-66-5 | NUVEEN INVESTMENTS NUV GLB REAL ESTATE SEC -A | | | 1,250.000 | 27,775 | 22.220 | 27,775 | 25,000 | | 2,855 | | 3,938 | | 3,938 | | 03/20/2018 | |
| 670713-50-2 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS A | | | 1,250.000 | 27,525 | 22.020 | 27,525 | 25,000 | | 559 | | 4,075 | | 4,075 | | 12/18/2017 | |
| 670713-60-1 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS C | | | 1,250.000 | 27,363 | 21.890 | 27,363 | 25,000 | | 364 | | 5,350 | | 5,350 | | 12/18/2017 | |
| 670713-65-0 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL R6 | | | 246,250.000 | 5,740,088 | 23.310 | 5,740,088 | 4,925,000 | | 150,360 | | 815,088 | | 815,088 | | 12/12/2018 | |
| 670713-66-8 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | | 1,250.000 | 29,138 | 23.310 | 29,138 | 25,000 | | 763 | | 4,138 | | 4,138 | | 12/12/2018 | |
| 670713-67-6 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL I | | | 1,250.000 | 29,100 | 23.280 | 29,100 | 25,000 | | 483 | | 4,100 | | 4,100 | | 12/12/2018 | |
| 670713-68-4 | NUVEEN INVESTMENTS WINSLOW INT LARGE CAP CL A | | | 1,250.000 | 29,125 | 23.300 | 29,125 | 25,000 | | 693 | | 4,125 | | 4,125 | | 12/12/2018 | |
| 670713-70-0 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS I | | | 1,250.000 | 27,513 | 22.010 | 27,513 | 25,000 | | 623 | | 5,388 | | 5,388 | | 12/18/2017 | |
| 670713-80-9 | NUVEEN INVESTMENTS WINSLOW INTL SM CAP CLASS R6 | | | 1,569,727.000 | 34,565,397 | 22.020 | 34,565,397 | 31,925,000 | | 786,119 | | 6,781,222 | | 6,781,222 | | 09/25/2018 | |
| 67079F-10-1 | NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM | | | 10,128.000 | 109,889 | 10.850 | 109,889 | 100,000 | | 5,793 | | 9,889 | | 9,889 | | 10/23/2018 | |
| 67092P-70-6 | NURE NUVEEN SHORT-TERM REIT ETF | | | 385,000.000 | 11,638,550 | 30.230 | 11,638,550 | 9,857,053 | | 374,845 | | 2,017,400 | | 2,017,400 | | 05/15/2018 | |
| 67092P-80-5 | NUDM NUVEEN ESG INTERNATIONAL DEV | | | 700,000.000 | 18,871,860 | 26.960 | 18,871,860 | 18,555,850 | | 645,190 | | 3,205,090 | | 3,205,090 | | 11/30/2017 | |
| 67092P-85-4 | NUVEEN ESG YIELD CORP B ETF | | | 1,927,000.000 | 48,756,954 | 25.302 | 48,756,954 | 48,548,844 | | 440,125 | | 208,110 | | 208,110 | | 12/16/2019 | |
| 67092P-86-2 | NULC NUVEEN ESG LARGE-CAP ETF | | | 190,000.000 | 5,635,115 | 29.659 | 5,635,115 | 4,818,932 | | 2,964 | | 816,183 | | 816,183 | | 06/04/2019 | |
| 67092P-88-8 | NUEM NUVEEN ESG EMERGING MARKETS | | | 1,200,000.000 | 32,765,760 | 27.305 | 32,765,760 | 32,603,806 | | 649,800 | | 3,647,762 | | 3,647,762 | | 03/28/2019 | |
| 87244V-30-2 | TC LIFE GROWTH AND INCOME FUND # 2501 / L0155 | | | 625.000 | 11,763 | 18.820 | 11,763 | 4,314 | | 814 | | 2,050 | | 2,050 | | 02/29/2000 | |
| 87244V-50-0 | TC LIFE SOCIAL CHOICE EQUITY FUND # 2504 / L0175 | | | 625.000 | 10,469 | 16.750 | 10,469 | 3,867 | | 1,689 | | 1,106 | | 1,106 | | 02/29/2000 | |
| 87244V-60-9 | TC LIFE LARGE-CAP VALUE FUND # 2503 / L0185 | | | 625.000 | 9,325 | 14.920 | 9,325 | 3,998 | | 597 | | 1,575 | | 1,575 | | 09/30/2002 | |
| 87244V-80-7 | TC LIFE REAL ESTATE SECURITIES FUND # 2508 / L0195 | | | 404.000 | 6,300 | 15.600 | 6,300 | 1,739 | | 227 | | 1,329 | | 1,329 | | 09/03/2002 | |
| 87244V-86-4 | TIAA CREF LIFE BALANCED FUND M FD # 2511 | | | 1,000.000 | 12,450 | 12.450 | 12,450 | 10,000 | | 527 | | 1,510 | | 1,510 | | 01/31/2014 | |
| 87244V-88-0 | TC LIFE BOND FUND FUND # 2500 / L0150 | | | 625.000 | 6,619 | 10.590 | 6,619 | 5,788 | | 195 | | 394 | | 394 | | 12/31/2010 | |
| 87244W-70-6 | TC LIFE BOND FUND FUND # 1836 / L0150 | | | 1.000 | 1 | 1.000 | 1 | 1 | | | | | | | | 10/01/2019 | |
| 87245M-11-1 | T-C INTERNATL EQUITY INDEX-ADV FD # 3476 | | | 6,036.000 | 120,541 | 19.970 | 120,541 | 100,000 | | 3,621 | | 18,410 | | 18,410 | | 12/14/2015 | |
| 87245M-12-9 | TC EMERG MKTS EQUITY INDEX-ADV FD # 3475 | | | 12,421.000 | 143,468 | 11.550 | 143,468 | 100,000 | | 3,782 | | 18,881 | | 18,881 | | 12/14/2015 | |
| 87245M-13-7 | TC SMALL CAP BLEND INDEX-ADVIS FD # 3474 | | | 5,995.000 | 124,748 | 20.810 | 124,748 | 100,000 | | 6,267 | | 20,142 | | 20,142 | | 12/14/2015 | |
| 87245M-14-5 | T-C S&P 500 INDEX - ADVISOR CL FD # 3473 | | | 4,424.000 | 156,354 | 35.340 | 156,354 | 100,000 | | 3,219 | | 34,686 | | 34,686 | | 12/14/2015 | |
| 87245M-15-2 | TIAA CREF LIFEC IDX 2055-RET R FUND # 2555 /10410/745020 | | | 1,000.000 | 17,790 | 17.790 | 17,790 | 10,000 | | 359 | | 3,380 | | 3,380 | | 04/29/2011 | |
| 87245M-16-0 | TIAA CREF LIFEC IDX 2055-PRE FUND #2455 /10410/745015 | | | 1,000.000 | 17,820 | 17.820 | 17,820 | 10,000 | | 375 | | 3,380 | | 3,380 | | 04/29/2011 | |
| 87245M-17-8 | TIAA CREF LIFEC IDX 2055-INS I FUND #2755 /10410/745010 | | | 1,000.000 | 17,870 | 17.870 | 17,870 | 10,000 | | 396 | | 3,410 | | 3,410 | | 04/29/2011 | |
| 87245M-18-6 | TIAA CREF LIFECYCLE 2055-PRE P FUND # 2655 /10700/745015 | | | 1,000.000 | 14,847 | 14.850 | 14,847 | 9,998 | | 748 | | 2,479 | | 2,479 | | 04/29/2011 | |
| 87245M-19-4 | TIAA CREF LIFECYCLE 2055-RET R FUND #2355 /10700/745020 | | | 1,000.000 | 14,844 | 14.850 | 14,844 | 9,996 | | 746 | | 2,469 | | 2,469 | | 04/29/2011 | |
| 87245M-21-0 | TIAA CREF LIFECYCLE 2055-INS I FUND #2356 /10700/745010 | | | 1,000.000 | 14,899 | 14.900 | 14,899 | 9,999 | | 780 | | 2,480 | | 2,480 | | 04/29/2011 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 87245M-27-7 | EMERGING MARKETS FUND PREMIER FUND # 2437 / I0560 / 745015 | | | 1,000.000 | 12,500 | 12.500 | 12,500 | 10,000 | | 162 | | 2,640 | | 2,640 | | 08/31/2010 | |
| 87245M-28-5 | EMERGING MARKETS EQUITY FUND R FUND # 1635 / I0560 / 745020 | | | 1,000.000 | 12,440 | 12.440 | 12,440 | 10,000 | | 162 | | 2,620 | | 2,620 | | 08/31/2010 | |
| 87245M-29-3 | EMERGING MARKETS EQUITY RTL CL FUND # 67 | | | 1,000.000 | 12,490 | 12.490 | 12,490 | 10,000 | | 135 | | 2,640 | | 2,640 | | 08/31/2010 | |
| 87245M-62-4 | LIFECYCLE INDEX RETIREMENT INC FUND # 2434 / I0405 / 745055 | | | 1,000.000 | 15,177 | 15.170 | 15,177 | 10,004 | | 342 | | 1,701 | | 1,701 | | 09/30/2009 | |
| 87245M-73-1 | LIFECYCLE RETIREMENT INCOME IN FUND # 2734 / I0405 / 745040 | | | 1,000.000 | 15,176 | 15.180 | 15,176 | 9,997 | | 363 | | 1,700 | | 1,700 | | 09/30/2009 | |
| 87245M-88-9 | LIFECYCLE INDEX RETIREMENT INC FUND # 2534 / I0405 / 745045 | | | 1,000.000 | 15,154 | 15.160 | 15,154 | 9,996 | | 327 | | 1,699 | | 1,699 | | 09/30/2009 | |
| 87245P-10-6 | TC LIFECYCLE RETIREMENT INCOME FD # 3500 | | | 9,424.000 | 111,010 | 11.780 | 111,010 | 100,000 | | 4,208 | | 10,837 | | 10,837 | | 12/21/2015 | |
| 87245P-20-5 | TC LIFECYCLE 2010 - ADVISOR CL FD # 3510 | | | 9,386.000 | 107,941 | 11.500 | 107,941 | 100,000 | | 5,399 | | 9,949 | | 9,949 | | 12/21/2015 | |
| 87245P-30-4 | TC LIFECYCLE 2015- ADVISOR CLA FD # 3515 | | | 10,644.000 | 104,733 | 9.840 | 104,733 | 100,000 | | 4,696 | | 10,750 | | 10,750 | | 12/21/2015 | |
| 87245P-40-3 | TC LIFECYCLE 2020 - ADVISOR CL FD # 3520 | | | 10,478.000 | 106,666 | 10.180 | 106,666 | 100,000 | | 4,971 | | 11,840 | | 11,840 | | 12/21/2015 | |
| 87245P-43-7 | TIAA CREF INTER SM CAP EQ FD RETAIL CLASS FD # 2966 | | | 81.000 | 856 | 10.610 | 856 | 807 | | 25 | | 123 | | 123 | | 12/09/2016 | |
| 87245P-44-5 | TIAA CREF INTER SM CAP EQ FD RETIREMENT CLASS FD # 2968 | | | 161.000 | 1,705 | 10.580 | 1,705 | 1,612 | | 54 | | 245 | | 245 | | 12/09/2016 | |
| 87245P-45-2 | TIAA CREF INTER SM CAP EQ FD PREMIER CLASS FD # 2969 | | | 7,327.000 | 78,544 | 10.720 | 78,544 | 73,269 | | 2,446 | | 11,283 | | 11,283 | | 12/09/2016 | |
| 87245P-46-0 | TIAA CREF INTER SM CAP EQ FD ADVISOR CLASS FD # 2970 | | | 7,321.000 | 77,383 | 10.570 | 77,383 | 73,210 | | 2,545 | | 11,128 | | 11,128 | | 12/09/2016 | |
| 87245P-47-8 | TIAA CREF INTER SM CAP EQ FD Inst calss fd # 2967 | | | 1,000.000 | 10,580 | 10.580 | 10,580 | 10,000 | | 352 | | 1,520 | | 1,520 | | 12/09/2016 | |
| 87245P-48-6 | TIAA CREF INTL BND -RTL FUND # 2957 RET CL INTERN BD | | | 1,121.000 | 11,191 | 9.980 | 11,191 | 11,213 | | 563 | | 460 | | 460 | | 08/05/2016 | |
| 87245P-49-4 | TIAA-CREF INTL BND-RTR FUND #2962 RET CL INTERN BD | | | 1,121.000 | 11,179 | 9.970 | 11,179 | 11,213 | | 576 | | 460 | | 460 | | 08/05/2016 | |
| 87245P-50-2 | TC LIFECYCLE 2025 - ADVISOR CL FD # 3525 | | | 10,473.000 | 109,124 | 10.420 | 109,124 | 100,000 | | 5,352 | | 13,300 | | 13,300 | | 12/21/2015 | |
| 87245P-51-0 | TIAA-CREF INTL BND-PREM FUND #2964 PREM CL INTERN BD | | | 10,285.000 | 103,160 | 10.030 | 103,160 | 102,851 | | 5,365 | | 4,217 | | 4,217 | | 08/05/2016 | |
| 87245P-52-8 | TIAA-CREF INTL BND-ADV FUND # 2965 ADV CL INTERN BD | | | 10,275.000 | 102,438 | 9.970 | 102,438 | 102,747 | | 5,519 | | 4,213 | | 4,213 | | 08/05/2016 | |
| 87245P-53-6 | TIAA-CREF INTL BND-INST FUND # 2963 INST CL INTERN BD | | | 1,000.000 | 9,970 | 9.970 | 9,970 | 10,000 | | 539 | | 410 | | 410 | | 08/05/2016 | |
| 87245P-54-4 | Tiaa cref sm/mid cap eq-rtl FUND # 2956 retail class | | | 1,000.000 | 12,230 | 12.230 | 12,230 | 10,000 | | 674 | | 2,250 | | 2,250 | | 08/05/2016 | |
| 87245P-55-1 | Tiaa cref sm/mid cap eq-rtr FUND # 2958 RET CL MID CAP EQ | | | 1,000.000 | 12,250 | 12.250 | 12,250 | 10,000 | | 691 | | 2,260 | | 2,260 | | 08/05/2016 | |
| 87245P-56-9 | TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ | | | 10,000.000 | 123,600 | 12.360 | 123,600 | 100,000 | | 6,181 | | 23,500 | | 23,500 | | 08/05/2016 | |
| 87245P-57-7 | TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ | | | 10,000.000 | 123,100 | 12.310 | 123,100 | 100,000 | | 7,091 | | 22,800 | | 22,800 | | 08/05/2016 | |
| 87245P-58-5 | TIAACREF SM/MID CAP EQ-ADV FUND #2959 INST CL MID CAP EQ | | | 1,795.000 | 22,038 | 12.280 | 22,038 | 17,946 | | 1,288 | | 4,074 | | 4,074 | | 08/05/2016 | |
| 87245P-59-3 | TC REAL ESTATE SEC ADVISOR CLA FD # 3487 | | | 6,905.000 | 122,970 | 17.810 | 122,970 | 100,000 | | 7,455 | | 23,199 | | 23,199 | | 12/14/2015 | |
| 87245P-60-1 | TC LIFECYLCE 2030 - ADVISOR CL FD # 3530 | | | 10,545.000 | 110,622 | 10.490 | 110,622 | 100,000 | | 5,644 | | 14,658 | | 14,658 | | 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 | | 1,995 | | | | | | 12/14/2015 | |
| 87245P-62-7 | TC TAX EXEMPT BOND ADVISOR CLA FD # 3486 | | | 9,405.000 | 101,666 | 10.810 | 101,666 | 100,000 | | 2,662 | | 4,796 | | 4,796 | | 12/14/2015 | |
| 87245P-63-5 | TC SOCIAL CHOICE FD ADVISOR CL FD # 3485 | | | 9,839.000 | 103,995 | 10.570 | 103,995 | 100,000 | | 3,547 | | 4,919 | | 4,919 | | 12/14/2015 | |
| 87245P-64-3 | T-C SHORT TERM BOND INDEX-ADVI FD # 3484 | | | 10,039.000 | 100,392 | 10.000 | 100,392 | 100,000 | | 2,172 | | 1,506 | | 1,506 | | 12/14/2015 | |
| 87245P-65-0 | TC SHORT TERM BD ADVISOR CLASS FD # 3483 | | | 9,716.000 | 100,661 | 10.360 | 100,661 | 100,000 | | 2,615 | | 1,457 | | 1,457 | | 12/14/2015 | |
| 87245P-66-8 | TC INFLATION LINKED BD ADVISOR FD # 3481 | | | 8,976.000 | 103,313 | 11.510 | 103,313 | 100,000 | | 1,857 | | 4,488 | | 4,488 | | 12/14/2015 | |
| 87245P-67-6 | TC HGH YIELD ADVISOR CLASS FD # 3480 | | | 11,295.000 | 111,591 | 9.880 | 111,591 | 100,000 | | 6,117 | | 9,939 | | 9,939 | | 12/14/2015 | |
| 87245P-68-4 | TC BOND PLUS ADVISOR CLASS FD # 3479 | | | 9,737.000 | 104,288 | 10.710 | 104,288 | 100,000 | | 3,093 | | 6,037 | | 6,037 | | 12/14/2015 | |
| 87245P-69-2 | T-C BOND INDEX - ADVISOR CLASS FD # 3478 | | | 9,301.000 | 103,330 | 11.110 | 103,330 | 100,000 | | 2,640 | | 5,394 | | 5,394 | | 12/14/2015 | |
| 87245P-70-0 | TC LIFECYCLE 2035 - ADVISOR CL FD # 3535 | | | 10,528.000 | 112,229 | 10.660 | 112,229 | 100,000 | | 6,174 | | 15,897 | | 15,897 | | 12/21/2015 | |
| 87245P-71-8 | TC BOND ADVISOR CLASS FD # 3477 | | | 9,769.000 | 104,135 | 10.660 | 104,135 | 100,000 | | 2,876 | | 6,057 | | 6,057 | | 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 | Date Acquired | NAIC Desig-nation |
| 87245P-72-6 | T-C LIFECYCLE INDEX 2060 ADVIS FD #3660 | | | 10,000.000 | 137,500 | 13.750 | 137,500 | 95,611 | | 2,925 | | 26,300 | | 26,300 | | 12/21/2015 | |
| 87245P-73-4 | T-C LIFECYCLE INDEX 2055 ADVIS FD #3655 | | | 8,040.000 | 143,518 | 17.850 | 143,518 | 100,000 | | 3,094 | | 27,256 | | 27,256 | | 12/21/2015 | |
| 87245P-74-2 | T-C LIFECYCLE INDEX 2050 ADVIS FD #3650 | | | 6,392.000 | 142,349 | 22.270 | 142,349 | 100,000 | | 3,112 | | 26,782 | | 26,782 | | 12/21/2015 | |
| 87245P-75-9 | T-C LIFECYCLE INDEX 2045 ADVIS FD #3645 | | | 6,388.000 | 141,555 | 22.160 | 141,555 | 100,000 | | 3,098 | | 26,446 | | 26,446 | | 12/21/2015 | |
| 87245P-76-7 | T-C LIFECYCLE INDEX 2040 ADVIS FD #3640 | | | 6,355.000 | 139,501 | 21.950 | 139,501 | 100,000 | | 3,064 | | 24,913 | | 24,913 | | 12/21/2015 | |
| 87245P-77-5 | T-C LIFECYCLE INDEX 2035 ADVIS FD #3635 | | | 6,432.000 | 136,092 | 21.160 | 136,092 | 100,000 | | 3,005 | | 22,896 | | 22,896 | | 12/21/2015 | |
| 87245P-78-3 | T-C LIFECYCLE INDEX 2030 ADVIS FD #3630 | | | 6,600.000 | 132,592 | 20.090 | 132,592 | 100,000 | | 2,912 | | 20,790 | | 20,790 | | 12/21/2015 | |
| 87245P-79-1 | T-C LIFECYCLE INDEX 2025 ADVIS FD #3625 | | | 6,800.000 | 129,069 | 18.980 | 129,069 | 100,000 | | 2,821 | | 18,701 | | 18,701 | | 12/21/2015 | |
| 87245P-80-9 | TC LIFECYCLE 2040 - ADVISOR CL FD # 3540 | | | 10,520.000 | 112,250 | 10.670 | 112,250 | 100,000 | | 6,457 | | 16,937 | | 16,937 | | 12/21/2015 | |
| 87245P-81-7 | T-C LIFECYCLE INDEX 2020 ADVIS FD #3620 | | | 6,999.000 | 125,142 | 17.880 | 125,142 | 100,000 | | 2,842 | | 16,518 | | 16,518 | | 12/21/2015 | |
| 87245P-82-5 | T-C LIFECYCLE INDEX 2015 ADVIS FD #3615 | | | 7,240.000 | 121,624 | 16.800 | 121,624 | 100,000 | | 2,908 | | 14,841 | | 14,841 | | 12/21/2015 | |
| 87245P-83-3 | T-C LIFECYCLE INDEX 2010 ADVIS FD #3610 | | | 7,469.000 | 119,656 | 16.020 | 119,656 | 100,000 | | 2,781 | | 13,743 | | 13,743 | | 12/21/2015 | |
| 87245P-84-1 | T-C LIFECYCLE INDEX RETIREMENT FD #3601 ADVISOR CL | | | 7,841.000 | 119,020 | 15.180 | 119,020 | 100,000 | | 2,781 | | 13,329 | | 13,329 | | 12/21/2015 | |
| 87245P-85-8 | T-C LIFECYCLE 2060 ADVISOR CLA FD #3560 | | | 10,000.000 | 122,800 | 12.280 | 122,800 | 92,314 | | 5,468 | | 21,400 | | 21,400 | | 12/21/2015 | |
| 87245P-86-6 | T-C LIFECYCLE 2055 ADVISOR CLA FD #3555 | | | 8,732.000 | 130,101 | 14.900 | 130,101 | 100,000 | | 6,801 | | 21,654 | | 21,654 | | 12/21/2015 | |
| 87245P-87-4 | TC LIFECYCLE 2050 - ADVISOR CL FD # 3550 | | | 9,806.000 | 127,579 | 13.010 | 127,579 | 100,000 | | 7,164 | | 20,691 | | 20,691 | | 12/21/2015 | |
| 87245P-88-2 | TC LIFECYCLE 2045 - ADVISOR CL FD # 3545 | | | 9,796.000 | 126,660 | 12.930 | 126,660 | 100,000 | | 7,184 | | 20,277 | | 20,277 | | 12/21/2015 | |
| 87245R-11-0 | TC SOCIAL CHOICE LOW CARBON EQ FD # 3465 | | | 10,364.000 | 149,867 | 14.460 | 149,867 | 100,000 | | 3,952 | | 33,269 | | 33,269 | | 12/14/2015 | |
| 87245R-12-8 | TC SOCIAL CHOICE EQ ADVISOR CL FD # 3464 | | | 6,474.000 | 134,216 | 20.730 | 134,216 | 100,000 | | 6,419 | | 27,063 | | 27,063 | | 12/14/2015 | |
| 87245R-13-6 | TC SMALL CAP EUITY ADVISOR CLA FD# 3463 | | | 6,279.000 | 103,921 | 16.550 | 103,921 | 100,000 | | 5,447 | | 15,384 | | 15,384 | | 12/14/2015 | |
| 87245R-14-4 | TC MID CAP VALUE ADVISOR CLASS FD # 3462 | | | 4,930.000 | 88,303 | 17.910 | 88,303 | 100,000 | | 18,466 | | 3,747 | | 3,747 | | 12/14/2015 | |
| 87245R-15-1 | TC MID CAP GROWTH ADVISOR CLAS FD # 3461 | | | 5,163.000 | 109,921 | 21.290 | 109,921 | 100,000 | | 12,259 | | 18,071 | | 18,071 | | 12/14/2015 | |
| 87245R-16-9 | TC LARGE CAP VALUE ADVISOR CLA FD # 3460 | | | 6,327.000 | 116,356 | 18.390 | 116,356 | 100,000 | | 2,398 | | 24,106 | | 24,106 | | 12/14/2015 | |
| 87245R-17-7 | TIAA- CREF MUTUAL FUND FD 3459 | | | 6,356.000 | 138,884 | 21.850 | 138,884 | 100,000 | | 5,983 | | 27,904 | | 27,904 | | 12/14/2015 | |
| 87245R-18-5 | TC GROWTH AND INCOME ADVISOR C FUND # 3458 | | | 8,688.000 | 128,502 | 14.790 | 128,502 | 100,000 | | 8,373 | | 23,024 | | 23,024 | | 12/14/2015 | |
| 87245R-19-3 | TC ENHANCED LARGE CAP GROWTH I FD # 3456 ADVISOR CLASS | | | 9,257.000 | 138,024 | 14.910 | 138,024 | 100,000 | | 8,665 | | 27,123 | | 27,123 | | 12/14/2015 | |
| 87245R-21-9 | TC ENHANCED LARGE CAP VALUE IN FD # 3457 ADVISOR CLASS | | | 11,061.000 | 107,953 | 9.760 | 107,953 | 100,000 | | 12,262 | | 10,065 | | 10,065 | | 12/14/2015 | |
| 87245R-22-7 | T-C LIFESTYLE AGGRESSIVE GROWT FD #3488 ADVISOR CL | | | 7,538.000 | 127,016 | 16.850 | 127,016 | 100,000 | | 7,091 | | 21,710 | | 21,710 | | 12/21/2015 | |
| 87245R-23-5 | T-C LIFESTYLE GROWTH ADVISOR C FD #3489 | | | 7,812.000 | 123,113 | 15.760 | 123,113 | 100,000 | | 6,444 | | 18,436 | | 18,436 | | 12/21/2015 | |
| 87245R-24-3 | T-C LIFESTYLE MODERATE ADVISOR FD #3490 | | | 8,208.000 | 118,199 | 14.400 | 118,199 | 100,000 | | 5,452 | | 15,267 | | 15,267 | | 12/21/2015 | |
| 87245R-25-0 | T-C LIFESTYLE CONSERVATIVE ADV FD #3493 | | | 8,780.000 | 112,819 | 12.850 | 112,819 | 100,000 | | 3,986 | | 11,589 | | 11,589 | | 12/21/2015 | |
| 87245R-26-8 | T-C LIFESTYLE INCOME ADVISOR C FD #3494 | | | 9,460.000 | 106,611 | 11.270 | 106,611 | 100,000 | | 3,749 | | 7,000 | | 7,000 | | 12/21/2015 | |
| 87245R-27-6 | T-C EQUITY INDEX - ADVISOR CLA FD # 3470 | | | 6,675.000 | 155,794 | 23.340 | 155,794 | 100,000 | | 2,919 | | 34,309 | | 34,309 | | 12/14/2015 | |
| 87245R-28-4 | T-C LARGE CAP VALUE INDEX-ADVI FD # 3472 | | | 6,357.000 | 128,801 | 20.260 | 128,801 | 100,000 | | 8,952 | | 19,517 | | 19,517 | | 12/14/2015 | |
| 87245R-29-2 | T-C LARGE CAP GROWTH INDEX-ADV FD # 3471 | | | 4,688.000 | 170,258 | 36.320 | 170,258 | 100,000 | | 3,882 | | 42,189 | | 42,189 | | 12/14/2015 | |
| 87245R-31-8 | TC EMERGING MARKETS DEBT ADVIS FD # 3455 | | | 11,180.000 | 113,363 | 10.140 | 113,363 | 100,000 | | 5,903 | | 11,515 | | 11,515 | | 12/14/2015 | |
| 87245R-32-6 | TC SOCIAL COICE INETER EQ ADVI FD # 3454 | | | 10,963.000 | 125,531 | 11.450 | 125,531 | 100,000 | | 1,952 | | 22,146 | | 22,146 | | 12/14/2015 | |
| 87245R-33-4 | TC INTER OPP ADVISOR CLASS FD # 3453 | | | 9,892.000 | 139,074 | 14.060 | 139,074 | 100,000 | | 1,368 | | 31,257 | | 31,257 | | 12/14/2015 | |
| 87245R-34-2 | TIAA- CREF MUTUAL FUND FD 3452 | | | 9,784.000 | 114,671 | 11.720 | 114,671 | 100,000 | | 1,792 | | 19,960 | | 19,960 | | 12/14/2015 | |
| 87245R-36-7 | TC ENHANCED INTER EQ INDEX AD FD # 3450 | | | 14,673.000 | 110,636 | 7.540 | 110,636 | 100,000 | | 3,071 | | 17,021 | | 17,021 | | 12/14/2015 | |
| 87245R-37-5 | T-C EMERGING MARKETS EQUITY-AD FD # 3449 | | | 11,893.000 | 148,424 | 12.480 | 148,424 | 100,000 | | 2,010 | | 31,278 | | 31,278 | | 12/14/2015 | |
| 87245R-38-3 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2575 | | | 1,000.000 | 14,470 | 14.470 | 14,470 | 10,000 | | 393 | | 3,220 | | 3,220 | | 08/07/2015 | |
| 87245R-39-1 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2613 | | | 25,000.000 | 362,500 | 14.500 | 362,500 | 250,000 | | 9,399 | | 80,500 | | 80,500 | | 08/07/2015 | |
| 87245R-41-7 | TIAA-CREF SOC CH LW CRBN EQ FU FUND # 2518 | | | 1,000.000 | 14,430 | 14.430 | 14,430 | 10,000 | | 367 | | 3,200 | | 3,200 | | 08/07/2015 | |
| 87245R-42-5 | TIAA-CREF SOC CH LOW CRBN EQ F FUND # 2763 | | | 1,000.000 | 14,440 | 14.440 | 14,440 | 10,000 | | 355 | | 3,210 | | 3,210 | | 08/07/2015 | |
| 87245R-43-3 | TIAA- CREF S/T BOND INDEX FUND FUND # 2526 | | | 1,006.000 | 10,063 | 10.000 | 10,063 | 10,000 | | 231 | | 151 | | 151 | | 08/07/2015 | |
| 87245R-44-1 | TIAA-CREF S-T BOND INDEX FUND- FUND # 2573 | | | 25,000.000 | 249,750 | 9.990 | 249,750 | 250,000 | | 5,357 | | 3,500 | | 3,500 | | 08/07/2015 | |
| 87245R-45-8 | TIAA- CREF S/T BOND INDX FUND- FUND # 2527 | | | 1,011.000 | 10,110 | 10.000 | 10,110 | 10,000 | | 207 | | 152 | | 152 | | 08/07/2015 | |
| 87245R-46-6 | TIAA- CREF S/T BOND INDEX FUND FUND # 2797 | | | 1,011.000 | 10,101 | 9.990 | 10,101 | 10,000 | | 198 | | 142 | | 142 | | 08/07/2015 | |
| 87245R-47-4 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2574 | | | 1,050.000 | 12,010 | 11.440 | 12,010 | 10,498 | | 192 | | 2,110 | | 2,110 | | 08/07/2015 | |
| 87245R-48-2 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2612 | | | 9,302.000 | 106,605 | 11.460 | 106,605 | 93,023 | | 1,612 | | 18,698 | | 18,698 | | 08/07/2015 | |
| 87245R-49-0 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2517 | | | 926.000 | 10,583 | 11.430 | 10,583 | 9,259 | | 144 | | 1,861 | | 1,861 | | 08/07/2015 | |
| 87245R-50-8 | TIAA- CREF LIFESTYLE INCOME FU FUND # 77 /15050/725010 | | | 1,000.000 | 11,260 | 11.260 | 11,260 | 10,000 | | 371 | | 730 | | 730 | | 12/09/2011 | |
| 87245R-51-6 | TIAA-CREF SOC CH INTL EQ FUND- FUND # 2762 | | | 919.000 | 10,506 | 11.430 | 10,506 | 9,191 | | 141 | | 1,847 | | 1,847 | | 08/07/2015 | |

# 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 | Date Acquired | NAIC Desig-nation |
| 87245R-52-4 | LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666 | | | 10,000.000 | 122,700 | 12.270 | 122,700 | 100,000 | | 5,321 | | 21,400 | | 21,400 | | 09/26/2014 | |
| 87245R-53-2 | LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766 | | | 1,000.000 | 12,260 | 12.260 | 12,260 | 10,000 | | 523 | | 2,130 | | 2,130 | | 09/26/2014 | |
| 87245R-54-0 | LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466 | | | 10,000.000 | 137,400 | 13.740 | 137,400 | 100,000 | | 2,864 | | 26,300 | | 26,300 | | 09/26/2014 | |
| 87245R-55-7 | LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566 | | | 1,000.000 | 13,710 | 13.710 | 13,710 | 10,000 | | 275 | | 2,620 | | 2,620 | | 09/26/2014 | |
| 87245R-56-5 | LIFECYCLE INDEX 2060 FUND INST FUND ID 2760 | | | 1,000.000 | 13,750 | 13.750 | 13,750 | 10,000 | | 300 | | 2,640 | | 2,640 | | 09/26/2014 | |
| 87245R-57-3 | LIFECYCLE 2060 FUND INST CLASS FUND ID 2761 | | | 1,000.000 | 12,290 | 12.290 | 12,290 | 10,000 | | 547 | | 2,150 | | 2,150 | | 09/26/2014 | |
| 87245R-58-1 | EMERGING MKTS DEBT FUND INST C FUND ID 2401 | | | 1,000.000 | 10,120 | 10.120 | 10,120 | 10,000 | | 535 | | 1,030 | | 1,030 | | 09/26/2014 | |
| 87245R-59-9 | EMERGING MKTS DEBT FUND PREMIE FUND ID 2447 | | | 25,000.000 | 252,500 | 10.100 | 252,500 | 249,187 | | 12,985 | | 25,500 | | 25,500 | | 06/26/2015 | |
| 87245R-60-7 | TIAA- CREF LIFESTYLE INCOME FU FUND # 2206 /15050/745010 | | | 1,000.000 | 11,270 | 11.270 | 11,270 | 10,000 | | 402 | | 740 | | 740 | | 12/09/2011 | |
| 87245R-61-5 | EMERGING MKTS DEBT FUND RETMT FUND ID 2470 | | | 1,000.000 | 10,110 | 10.110 | 10,110 | 9,649 | | 511 | | 1,030 | | 1,030 | | 06/26/2015 | |
| 87245R-62-3 | EMERGING MKTS DEBT FUND RTL CL FUND ID 2794 | | | 1,000.000 | 10,110 | 10.110 | 10,110 | 9,650 | | 508 | | 1,020 | | 1,020 | | 06/26/2015 | |
| 87245R-64-9 | TIAA CREF INTL OPPORTUNITIES P FUND # 2451 | | | 25,000.000 | 352,500 | 14.100 | 352,500 | 250,217 | | 3,259 | | 79,250 | | 79,250 | | 12/12/2014 | |
| 87245R-65-6 | TIAA CREF INTL OPPORTUNITIES R FUND # 1755 | | | 1,000.000 | 14,030 | 14.030 | 14,030 | 10,000 | | 128 | | 3,150 | | 3,150 | | 04/12/2013 | |
| 87245R-66-4 | TIAA CREF INTL OPPORTUNITIES R FUND # 49 | | | 1,000.000 | 14,080 | 14.080 | 14,080 | 10,000 | | 89 | | 3,170 | | 3,170 | | 04/12/2013 | |
| 87245R-67-2 | TIAA-CREF SOCIAL CHOICE BOND I FUND #1859 | | | 1,000.000 | 10,560 | 10.560 | 10,560 | 10,000 | | 370 | | 500 | | 500 | | 09/21/2012 | |
| 87245R-68-0 | TIAA- CREF SOCIAL CHOICE BOND FUND # 2456 | | | 1,000.000 | 10,570 | 10.570 | 10,570 | 10,000 | | 353 | | 500 | | 500 | | 09/21/2012 | |
| 87245R-69-8 | TIAA- CREF SOCIAL CHOICE BOND FUND #1643 | | | 1,000.000 | 10,560 | 10.560 | 10,560 | 10,000 | | 344 | | 500 | | 500 | | 09/21/2012 | |
| 87245R-70-6 | TIAA- CREF LIFESTYLE INCOME FU FUND # 2441 /15050/745015 | | | 20,000.000 | 225,600 | 11.280 | 225,600 | 206,794 | | 7,733 | | 14,800 | | 14,800 | | 06/26/2015 | |
| 87245R-71-4 | TIAA- CREF SOCIAL CHOICE BOND BFDS #45 | | | 1,000.000 | 10,550 | 10.550 | 10,550 | 10,000 | | 340 | | 490 | | 490 | | 09/21/2012 | |
| 87245R-72-2 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 1642 /15010/745020 | | | 1,000.000 | 16,800 | 16.800 | 16,800 | 10,000 | | 923 | | 2,860 | | 2,860 | | 12/09/2011 | |
| 87245R-73-0 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2446 /15010/745015 | | | 20,000.000 | 338,000 | 16.900 | 338,000 | 200,000 | | 18,614 | | 57,800 | | 57,800 | | 12/09/2011 | |
| 87245R-74-8 | TIAA- CREF LIFESTYLE AGG GRWTH FUND # 2249 /15010/745010 | | | 1,000.000 | 16,840 | 16.840 | 16,840 | 10,000 | | 961 | | 2,870 | | 2,870 | | 12/09/2011 | |
| 87245R-75-5 | TIAA- CREF LIFESTYL AGG GRWTH FUND # 94 /15010/725010 | | | 1,000.000 | 16,770 | 16.770 | 16,770 | 10,000 | | 924 | | 2,850 | | 2,850 | | 12/09/2011 | |
| 87245R-76-3 | TIAA- CREF LIFESTYLE GROWTH RT FUND # 1641 /15020/745020 | | | 1,000.000 | 15,721 | 15.720 | 15,721 | 10,000 | | 799 | | 2,350 | | 2,350 | | 12/09/2011 | |
| 87245R-77-1 | TIAA- CREF LIFESTYLE GROWTH PR FUND # 2444 /15020/745015 | | | 20,000.000 | 315,400 | 15.770 | 315,400 | 200,000 | | 16,290 | | 47,200 | | 47,200 | | 12/09/2011 | |
| 87245R-78-9 | TIAA- CREF LIFESTYLE GROWTH IN FUND # 2248 /15020/745010 | | | 750.000 | 11,828 | 15.770 | 11,828 | 10,110 | | 628 | | 1,778 | | 1,778 | | 12/19/2014 | |
| 87245R-79-7 | TIAA- CREF LIFESTYLE GROWTH RT FUND # 93 /15020/725010 | | | 1,000.000 | 15,706 | 15.700 | 15,706 | 10,004 | | 796 | | 2,351 | | 2,351 | | 12/09/2011 | |
| 87245R-80-5 | TIAA- CREF LIFESTYLE INCOME FU FUND # 1638 /15050/745020 | | | 1,000.000 | 11,260 | 11.260 | 11,260 | 10,000 | | 374 | | 730 | | 730 | | 12/09/2011 | |
| 87245R-81-3 | TIAA- CREF LIFESTYLE MODERATE FUND # 1640 /15030/745020 | | | 1,000.000 | 14,390 | 14.390 | 14,390 | 10,000 | | 641 | | 1,860 | | 1,860 | | 12/09/2011 | |
| 87245R-82-1 | TIAA- CREF LIFESTYLE MODERATE FUND # 2443 /15030/745015 | | | 20,000.000 | 288,800 | 14.440 | 288,800 | 200,000 | | 13,078 | | 37,400 | | 37,400 | | 12/09/2011 | |
| 87245R-83-9 | TIAA- CREF LIFESTYLE MODERATE FUND # 2247 /15030/745010 | | | 1,000.000 | 14,410 | 14.410 | 14,410 | 10,000 | | 675 | | 1,870 | | 1,870 | | 12/09/2011 | |
| 87245R-84-7 | TIAA- CREF LIFESTYLE MODERATE FUND # 79 /15030/725010 | | | 1,000.000 | 14,380 | 14.380 | 14,380 | 10,000 | | 639 | | 1,860 | | 1,860 | | 12/09/2011 | |
| 87245R-85-4 | TIAA- CREF LIFESTYLE CONSERV R FUND # 1639 /15040/745020 | | | 1,000.000 | 12,840 | 12.840 | 12,840 | 10,000 | | 438 | | 1,320 | | 1,320 | | 12/09/2011 | |
| 87245R-86-2 | TIAA- CREF LIFESTYLE CONSERV P FUND # 2442 /15040/745015 | | | 20,000.000 | 257,200 | 12.860 | 257,200 | 214,638 | | 8,966 | | 26,400 | | 26,400 | | 06/26/2015 | |
| 87245R-87-0 | TIAA- CREF LIFESTYLE CONSERV I FUND # 2246 /15040/745010 | | | 1,000.000 | 12,853 | 12.850 | 12,853 | 10,002 | | 467 | | 1,310 | | 1,310 | | 12/09/2011 | |
| 87245R-88-8 | TIAA- CREF LIFESTYLE CONSERV R FUND # 78 /15040/725010 | | | 1,000.000 | 12,836 | 12.830 | 12,836 | 10,005 | | 434 | | 1,311 | | 1,311 | | 12/09/2011 | |
| 87249N-78-4 | TIAACREF SHORT DURATION BD FD RTL CLASS FD # 2609 | | | 100,000.000 | 1,014,000 | 10.140 | 1,014,000 | 1,000,000 | | 31,647 | | 15,000 | | 15,000 | | 11/15/2018 | |
| 87249N-79-2 | TIAACREF SHORT DURATION BD FD RTMT CLASS FD # 2581 | | | 100,000.000 | 1,015,000 | 10.150 | 1,015,000 | 1,000,000 | | 32,476 | | 16,000 | | 16,000 | | 11/15/2018 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 87249N-81-8 | TIAACREF SHORT DURATION BD FD PREM CLASS FD # 2582 | | | 100,000.000 | 1,014,000 | 10.140 | 1,014,000 | 1,000,000 | | 33,452 | | 15,000 | | 15,000 | | 11/15/2018 | |
| 87249N-82-6 | TIAACREF SHORT DURATION BD FD ADVISORY CLASS FD # 3692 | | | 100,000.000 | 1,014,000 | 10.140 | 1,014,000 | 1,000,000 | | 34,573 | | 15,000 | | 15,000 | | 11/15/2018 | |
| 87249N-83-4 | TIAACREF SHORT DURATION BD FD INSTL CLASS FD # 2583 | | | 2,100,000.000 | 21,294,000 | 10.140 | 21,294,000 | 21,000,000 | | 734,390 | | 315,000 | | 315,000 | | 11/15/2018 | |
| 87249N-84-2 | TIAACREF GREEN BD FD RTL CLASS FD # 2608 | | | 100,000.000 | 1,055,000 | 10.550 | 1,055,000 | 1,000,000 | | 41,462 | | 45,000 | | 45,000 | | 11/15/2018 | |
| 87249N-85-9 | TIAACREF GREEN BD FD RTMT CLASS FD # 2577 | | | 100,000.000 | 1,055,000 | 10.550 | 1,055,000 | 1,000,000 | | 42,311 | | 45,000 | | 45,000 | | 11/15/2018 | |
| 87249N-86-7 | TIAACREF GREEN BD FD PREM CLASS FD # 2578 | | | 100,000.000 | 1,055,000 | 10.550 | 1,055,000 | 1,000,000 | | 42,492 | | 45,000 | | 45,000 | | 11/15/2018 | |
| 87249N-87-5 | TIAACREF GREEN BD FD ADV CLASS FD # 3691 | | | 100,000.000 | 1,055,000 | 10.550 | 1,055,000 | 1,000,000 | | 43,652 | | 45,000 | | 45,000 | | 11/15/2018 | |
| 87249N-88-3 | TIAACREF GREEN BD FD INSTL CLASS FD # 2579 | | | 2,100,000.000 | 22,155,000 | 10.550 | 22,155,000 | 21,000,000 | | 925,251 | | 945,000 | | 945,000 | | 11/15/2018 | |
| BG21GB-56-0 | NUVEEN INVESTMENTS Nuveen GBL Real Est CL I USDIA | | | 50,000.000 | 1,241,500 | 24.830 | 1,241,500 | 1,000,000 | | | | 241,500 | | 241,500 | | 10/25/2018 | |
| BG21L4-38-8 | NUVEEN INVESTMENTS Nuveen GBL Real Est CL P USDPA | | | 200,000.000 | 4,974,000 | 24.870 | 4,974,000 | 4,000,000 | | | | 974,000 | | 974,000 | | 10/25/2018 | |
| BG21L5-45-0 | NUVEEN INVESTMENTS Nuveen GBL Real Est CL P EUR | | | 219,763.000 | 6,214,466 | 28.278 | 6,214,466 | 5,000,000 | | | | 1,284,307 | | 1,284,307 | (105,710) | 10/25/2018 | |
| BG21L7-68-8 | NUVEEN INVESTMENTS Nuveen GBL Real Est. CI P GBP | | | 194,968.000 | 6,213,614 | 31.870 | 6,213,614 | 5,000,000 | | | | 1,048,515 | | 1,048,515 | 194,969 | 10/25/2018 | |
| G36346-80-0 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUA | | | 5,000.000 | 134,100 | 26.820 | 134,100 | 100,000 | | | | 18,850 | | 18,850 | | 10/13/2015 | |
| G36346-81-8 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-AUD | | | 5,000.000 | 111,550 | 22.310 | 111,550 | 100,000 | | 3,570 | | 11,500 | | 11,500 | | 10/13/2015 | |
| G36346-82-6 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUA | | | 5,000.000 | 131,300 | 26.260 | 131,300 | 100,000 | | | | 17,900 | | 17,900 | | 10/13/2015 | |
| G36346-83-4 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-CUD | | | 5,000.000 | 110,850 | 22.170 | 110,850 | 100,000 | | 3,204 | | 11,200 | | 11,200 | | 10/13/2015 | |
| G36346-85-9 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUA | | | 5,000.000 | 136,950 | 27.390 | 136,950 | 100,000 | | | | 19,850 | | 19,850 | | 10/13/2015 | |
| G36346-86-7 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-IUD | | | 5,000.000 | 112,100 | 22.420 | 112,100 | 100,000 | | 3,903 | | 11,600 | | 11,600 | | 10/13/2015 | |
| G36425-10-9 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB-PUA | | | 1,218,913.000 | 33,593,233 | 27.560 | 33,593,233 | 24,406,894 | | | | 4,885,239 | | 4,885,239 | | 12/16/2019 | |
| G36425-25-7 | TIAA U.S BOND ESG FUND NUVEEN -TIAA US BOND ESG-AUA | | | 5,000.000 | 112,400 | 22.480 | 112,400 | 100,000 | | | | 8,250 | | 8,250 | | 10/13/2015 | |
| G36425-26-5 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-AUD | | | 5,000.000 | 97,350 | 19.470 | 97,350 | 100,000 | | 1,543 | | 5,250 | | 5,250 | | 10/13/2015 | |
| G36425-27-3 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUA | | | 5,000.000 | 110,050 | 22.010 | 110,050 | 100,000 | | | | 7,600 | | 7,600 | | 10/13/2015 | |
| G36425-28-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-CUD | | | 5,000.000 | 104,000 | 20.800 | 104,000 | 100,000 | | 1,105 | | 5,650 | | 5,650 | | 10/13/2015 | |
| G36425-30-7 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUD | | | 5,000.000 | 104,050 | 20.810 | 104,050 | 100,000 | | 2,027 | | 5,600 | | 5,600 | | 10/13/2015 | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-PUA | | | 2,395,975.000 | 55,323,058 | 23.090 | 55,323,058 | 49,259,391 | | | | 4,424,214 | | 4,424,214 | | 12/16/2019 | |
| G36425-37-2 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS | | | 1,253.000 | 33,066 | 26.399 | 33,066 | 30,500 | | | | (116) | | (116) | 2,682 | 08/06/2019 | |
| G36425-38-0 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG-IUA | | | 5,000.000 | 114,750 | 22.950 | 114,750 | 100,000 | | | | 8,950 | | 8,950 | | 10/13/2015 | |
| ZD1212-12-9 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC | | | 1,249.000 | 32,351 | 25.900 | 32,351 | 28,000 | | | | 4,329 | | 4,329 | 22 | 08/06/2019 | |
| ZD1313-13-3 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC | | | 1,249.000 | 32,351 | 25.900 | 32,351 | 28,000 | | | | 4,329 | | 4,329 | 22 | 08/06/2019 | |
| ZD1515-15-8 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC | | | 1,250.000 | 28,863 | 23.090 | 28,863 | 25,000 | | | | 3,863 | | 3,863 | | 08/06/2019 | |
| ZD4444-11-7 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS A | | | 1,250.000 | 29,450 | 23.560 | 29,450 | 25,000 | | | | 4,450 | | 4,450 | | 11/27/2018 | |
| ZD4444-12-5 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS C | | | 1,250.000 | 29,463 | 23.570 | 29,463 | 25,000 | | | | 4,463 | | 4,463 | | 11/27/2018 | |
| ZD4444-13-3 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS I | | | 1,250.000 | 29,438 | 23.550 | 29,438 | 25,000 | | | | 4,438 | | 4,438 | | 11/27/2018 | |
| ZD4444-14-1 | NUVEEN INVESTMENTS NUV EMERG MRK EQ FD CLASS R6 | | | 496,250.000 | 11,676,763 | 23.530 | 11,676,763 | 9,925,000 | | | | 1,751,763 | | 1,751,763 | | 11/27/2018 | |
| ZD8282-82-8 | TIAA U.S BOND ESG FUND CLASS P GBP | | | 1,945.000 | 54,739 | 28.148 | 54,739 | 50,000 | | | | 2,452 | | 2,452 | 1,945 | 08/24/2018 | |

# SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | Fair Value | | 9 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | 17 | 18 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | 7 | 8 | | 10 | 11 | 12 | 13 | 14 | 15 | 16 | | |
| CUSIP Identi-fication | Description | Code | For-eign | Number of Shares | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/Adjusted Carrying Value (13 - 14) | Total Foreign Exchange Change in Book/Adjusted Carrying Value | Date Acquired | NAIC Desig-nation |
| 9499999. Subtotal - Mutual Funds | | | | | 394,349,404 | XXX | 394,349,404 | 361,291,987 | | 12,412,276 | | 37,947,368 | | 37,947,368 | 93,930 | XXX | XXX |
| 9799999 - Total Common Stocks | | | | | 5,693,771,631 | XXX | 5,854,769,306 | 5,553,627,467 | 709,634 | 143,088,477 | | (62,857,833) | 236,320,012 | (299,177,845) | (2,429,754) | XXX | XXX |
| 9899999 - Total Preferred and Common Stocks | | | | | 6,109,192,331 | XXX | 6,376,938,405 | 5,971,055,158 | 709,634 | 157,422,375 | | (64,163,588) | 236,320,012 | (300,483,600) | (2,743,215) | XXX | XXX |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 311995-E2-6 | .FHA PROJECT LN#9 .FHA PROJECT LN#9 7.43 7.430% 05/01/23 | | 12/01/2019 | Interest Capitalization | | 3,712 | 3,712 | |
| 3617AC-CN-8 | GN BA0077 4.010% 03/15/44 | | 12/26/2019 | PRUDENTIAL HUNTOON | | 14,210,275 | 14,210,275 | 44,240 |
| 3617H1-ZD-2 | GN BH4340 4.530% 02/15/46 | | 12/16/2019 | WELLS FARGO | | 19,359,895 | 18,887,702 | 55,045 |
| 3617JF-MA-9 | GN BL3053 4.330% 05/15/35 | | 12/23/2019 | WELLS FARGO | | 22,647,321 | 22,148,969 | 40,579 |
| 36196L-LV-1 | GN AX8440 3.340% 07/15/44 | | 12/24/2019 | WELLS FARGO | | 74,642,680 | 74,642,680 | 147,529 |
| 38373M-YJ-3 | GNR 2007-12 Z CSTR DLY Z SEQ 4.557% 02/16/47 | | 12/01/2019 | Interest Capitalization | | 397,046 | 397,046 | |
| 38374N-8B-6 | GNR 2006-67 Z DLY Z AFC SEQ 5.415% 11/16/46 | | 12/01/2019 | Interest Capitalization | | 1,063,935 | 1,063,935 | |
| 38374N-V7-9 | GNR 2006-63 Z Z AFC SEQ 4.665% 10/16/46 | | 12/01/2019 | Interest Capitalization | | 585,583 | 585,583 | |
| 38375C-M2-3 | GNR 2012-71 Z SC Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Interest Capitalization | | 1,316,299 | 1,316,299 | |
| 38375C-M5-6 | GNR 2012-71 JZ SC Z SEQ 3.500% 04/16/41 | | 12/01/2019 | Interest Capitalization | | 995,956 | 995,956 | |
| 38375C-PC-8 | GNR 2012-47 ZP Z AD PAC-11 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 1,018,753 | 1,018,753 | |
| 38375C-RN-2 | GNR 2012-48 Z Z SEQ 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 978,793 | 978,793 | |
| 38375C-VC-1 | GNR 2012-54 VZ Z SEQ 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 430,484 | 430,484 | |
| 38375C-VX-5 | GNR 2012-43 Z Z SEQ 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 1,122,470 | 1,122,470 | |
| 38375C-WZ-9 | GNR 2012-43 HZ Z PAC-11 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 448,988 | 448,988 | |
| 38375G-CG-4 | GNR 2012-73 NZ Z AD PAC-1-11 3.500% 06/20/42 | | 12/01/2019 | Interest Capitalization | | 384,824 | 384,824 | |
| 38375G-QP-9 | GNR 2012-94 BZ Z SEQ 3.500% 07/20/42 | | 12/01/2019 | Interest Capitalization | | 1,327,264 | 1,327,264 | |
| 38375G-RK-9 | GNR 2012-92 Z SC Z SEQ 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 962,303 | 962,303 | |
| 38375J-CK-9 | GNR 2006-68 Z Z AFC SEQ 5.454% 05/16/46 | | 12/01/2019 | Interest Capitalization | | 464,402 | 464,402 | |
| 38375J-KZ-7 | GNR 2007-4 Z CSTR Z SEQ 4.337% 01/16/47 | | 12/01/2019 | Interest Capitalization | | 832,951 | 832,951 | |
| 38376C-ZH-5 | GNR 2009-76 BZ Z SUP 5.500% 09/16/39 | | 12/01/2019 | Interest Capitalization | | 418,978 | 418,978 | |
| 38376F-ZT-2 | GNR 2009-74 JZ Z SUP 5.500% 09/20/39 | | 12/01/2019 | Interest Capitalization | | 4,759 | 4,759 | |
| 38376K-ZC-8 | GNR 2009-97 PZ SC Z SEQ 5.000% 08/16/39 | | 12/01/2019 | Interest Capitalization | | 1,596,506 | 1,596,506 | |
| 38376L-TP-4 | GNR 2011-80 BZ Z SEQ 3.500% 06/16/41 | | 12/01/2019 | Interest Capitalization | | 584,691 | 584,691 | |
| 38376P-AK-6 | GNR 2009-121 ZA Z AD PAC-1-11 5.000% 12/20/39 | | 12/01/2019 | Interest Capitalization | | 1,649,431 | 1,649,431 | |
| 38376T-DV-1 | GNR 2010-2 PZ Z PAC-1 5.000% 01/20/40 | | 12/01/2019 | Interest Capitalization | | 3,281,519 | 3,281,519 | |
| 38376T-KH-4 | GNR 2010-3 YZ SC Z SEQ 5.000% 12/20/39 | | 12/01/2019 | Interest Capitalization | | 1,523,251 | 1,523,251 | |
| 38376V-3Z-8 | GNR 2010-26 PZ SC Z SEQ 5.000% 01/20/40 | | 12/01/2019 | Interest Capitalization | | 2,411,323 | 2,411,323 | |
| 38376X-NW-9 | GNR 2010-29 CZ Z PAC-1-11 5.000% 03/20/40 | | 12/01/2019 | Interest Capitalization | | 849,326 | 849,326 | |
| 38376X-S7-9 | GNR 2010-51 WZ Z PAC-1-11 5.000% 04/20/40 | | 12/01/2019 | Interest Capitalization | | 1,656,205 | 1,656,205 | |
| 38376X-UL-5 | GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40 | | 10/01/2019 | Interest Capitalization | | 1,054,560 | 1,054,560 | |
| 38376X-VV-2 | GNR 2010-30 ZN Z PAC-1-11 5.000% 03/16/40 | | 12/01/2019 | Interest Capitalization | | 1,290,140 | 1,290,140 | |
| 38376Y-VW-8 | GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40 | | 08/01/2019 | Interest Capitalization | | 1,025,189 | 1,025,189 | |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ 4.000% 06/20/40 | | 09/01/2019 | Interest Capitalization | | 224,815 | 224,815 | |
| 38377J-P3-1 | GNR 2010-111 ZB Z SUP 4.500% 09/16/40 | | 12/01/2019 | Interest Capitalization | | 945,313 | 945,313 | |
| 38377J-PS-6 | GNR 2010-98 VZ Z SEQ 4.500% 08/20/40 | | 12/01/2019 | Interest Capitalization | | 1,280,017 | 1,280,017 | |
| 38377K-A6-7 | GNR 2010-112 Z Z SEQ 4.500% 09/16/40 | | 12/01/2019 | Interest Capitalization | | 914,340 | 914,340 | |
| 38377K-C9-9 | GNR 2010-112 TZ SC Z PAC-11 4.500% 07/20/40 | | 12/01/2019 | Interest Capitalization | | 1,732,982 | 1,732,982 | |
| 38377M-4Z-6 | GNR 2010-146 ZK SC Z AD SEQ 4.500% 06/20/40 | | 12/01/2019 | Interest Capitalization | | 1,129,313 | 1,129,313 | |
| 38377M-VJ-2 | GNR 2010-146 ZC Z PAC-1-11 4.000% 11/16/40 | | 12/01/2019 | Interest Capitalization | | 644,029 | 644,029 | |
| 38377N-SS-4 | GNR 2010-167 AZ Z AD PAC-11 4.250% 12/20/40 | | 12/01/2019 | Interest Capitalization | | 862,010 | 862,010 | |
| 38377N-T2-0 | GNR 2010-164 JZ Z SEQ 4.000% 12/20/40 | | 12/01/2019 | Interest Capitalization | | 443,004 | 443,004 | |
| 38377N-VD-3 | GNR 2010-167 YZ SC Z AD SEQ 4.500% 09/16/40 | | 12/01/2019 | Interest Capitalization | | 545,043 | 545,043 | |
| 38377Q-YM-3 | GNR 2011-46 ZA Z SEQ 4.500% 03/20/41 | | 10/01/2019 | Interest Capitalization | | 1,160,493 | 1,160,493 | |
| 38377R-LJ-2 | GNR 2010-160 MZ Z AD PAC-1-11 4.500% 12/20/40 | | 12/01/2019 | Interest Capitalization | | 597,093 | 597,093 | |
| 38377R-LU-7 | GNR 2010-160 ZY Z PAC-11 4.500% 12/20/40 | | 12/01/2019 | Interest Capitalization | | 2,293,618 | 2,293,618 | |
| 38377T-4Z-1 | GNR 2011-23 PZ SC Z SEQ 4.500% 01/20/41 | | 12/01/2019 | Interest Capitalization | | 979,677 | 979,677 | |
| 38377T-B5-9 | GNR 2011-19 ZC SC Z SEQ 5.000% 05/20/40 | | 12/01/2019 | Interest Capitalization | | 1,217,713 | 1,217,713 | |
| 38377T-L8-2 | GNR 2011-24 Z Z SEQ 3.500% 02/20/41 | | 12/01/2019 | Interest Capitalization | | 467,673 | 467,673 | |
| 38377U-Q9-2 | GNR 2011-48 ZB Z SEQ 4.500% 04/20/41 | | 12/01/2019 | Interest Capitalization | | 1,404,797 | 1,404,797 | |
| 38377V-BC-9 | GNR 2011-51 AZ Z SEQ 4.500% 04/16/41 | | 12/01/2019 | Interest Capitalization | | 832,845 | 832,845 | |
| 38377V-CB-0 | GNR 2011-51 MZ Z PAC-1-11 4.000% 04/20/41 | | 12/01/2019 | Interest Capitalization | | 821,890 | 821,890 | |
| 38377V-CP-9 | GNR 2011-51 ZD Z AD PAC-1-11 4.000% 04/20/41 | | 12/01/2019 | Interest Capitalization | | 553,350 | 553,350 | |
| 38377V-PX-8 | GNR 2011-61 CZ Z SEQ 4.500% 04/20/41 | | 03/01/2019 | Interest Capitalization | | 271,060 | 271,060 | |
| 38377V-RH-1 | GNR 2011-56 ZL Z SEQ 4.500% 04/16/41 | | 01/01/2019 | Interest Capitalization | | 63,729 | 63,729 | |
| 38377W-J8-8 | GNR 2011-94 Z Z SEQ 4.000% 07/20/41 | | 12/01/2019 | Interest Capitalization | | 579,409 | 579,409 | |
| 38377X-C8-3 | GNR 2011-133 MZ Z SEQ 3.500% 09/16/41 | | 12/01/2019 | Interest Capitalization | | 555,694 | 555,694 | |
| 38377X-PX-4 | GNR 2011-117 ZA SC Z PT 4.500% 04/16/41 | | 12/01/2019 | Interest Capitalization | | 1,140,757 | 1,140,757 | |
| 38378A-5C-1 | GNR 2012-8 PZ Z AD PAC-1-11 4.000% 01/20/42 | | 12/01/2019 | Interest Capitalization | | 331,182 | 331,182 | |
| 38378A-R5-2 | GNR 2011-160 Z Z SEQ 3.500% 12/20/41 | | 12/01/2019 | Interest Capitalization | | 933,936 | 933,936 | |
| 38378A-WZ-0 | GNR 2011-157 QZ Z SEQ 3.500% 12/20/41 | | 12/01/2019 | Interest Capitalization | | 760,118 | 760,118 | |
| 38378A-X7-1 | GNR 2011-158 KZ SC Z SEQ 4.500% 05/20/41 | | 12/01/2019 | Interest Capitalization | | 1,626,203 | 1,626,203 | |
| 38378A-YX-3 | GNR 2011-157 ZC EXCH SC Z PAC-11 4.000% 04/16/41 | | 12/01/2019 | Interest Capitalization | | 847,714 | 847,714 | |
| 38378C-3P-0 | GNR 2012-26 ZA Z SEQ 3.500% 02/20/42 | | 12/01/2019 | Interest Capitalization | | 891,518 | 891,518 | |
| 38378C-CV-7 | GNR 2011-169 AZ Z SEQ 3.500% 12/20/41 | | 12/01/2019 | Interest Capitalization | | 669,336 | 669,336 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 38378C-E6-0 | GNR 2012-3 HZ Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Interest Capitalization | | 755,257 | 755,257 | |
| 38378C-LR-6 | GNR 2012-13 ZK Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Interest Capitalization | | 2,324,742 | 2,324,742 | |
| 38378C-NT-0 | GNR 2012-7 Z Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Interest Capitalization | | 1,107,318 | 1,107,318 | |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ 3.500% 01/20/42 | | 06/01/2019 | Interest Capitalization | | 268,287 | 268,287 | |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ 3.500% 01/20/42 | | 08/01/2019 | Interest Capitalization | | 1,708,501 | 1,708,501 | |
| 38378D-CV-5 | GNR 2012-16 VZ Z SEQ 3.500% 02/20/42 | | 12/01/2019 | Interest Capitalization | | 4,193,115 | 4,193,115 | |
| 38378D-DK-8 | GNR 2012-16 ZP Z PAC-11 3.500% 02/20/42 | | 12/01/2019 | Interest Capitalization | | 1,033,872 | 1,033,872 | |
| 38378D-DP-7 | GNR 2012-16 ZG SC Z PAC-11 4.000% 09/20/40 | | 12/01/2019 | Interest Capitalization | | 392,573 | 392,573 | |
| 38378D-E8-4 | GNR 2012-31 ZP Z PAC-11 3.500% 03/20/42 | | 12/01/2019 | Interest Capitalization | | 503,658 | 503,658 | |
| 38378D-F6-7 | GNR 2012-31 GZ Z SEQ 3.500% 03/20/42 | | 12/01/2019 | Interest Capitalization | | 814,498 | 814,498 | |
| 38378D-MD-4 | GNR 2012-20 CZ Z SEQ 3.500% 02/20/42 | | 12/01/2019 | Interest Capitalization | | 1,811,281 | 1,811,281 | |
| 38378E-2M-4 | GNR 2012-91 ZD Z SEQ 3.500% 07/20/42 | | 12/01/2019 | Interest Capitalization | | 542,262 | 542,262 | |
| 38378E-BG-7 | GNR 2012-51 ZM Z SEQ 3.500% 04/16/42 | | 12/01/2019 | Interest Capitalization | | 695,662 | 695,662 | |
| 38378E-BU-6 | GNR 2012-51 ZQ Z AD PAC-11 3.500% 04/20/42 | | 12/01/2019 | Interest Capitalization | | 509,556 | 509,556 | |
| 38378E-JN-4 | GNR 2012-65 BZ Z SEQ 3.500% 05/20/42 | | 12/01/2019 | Interest Capitalization | | 671,523 | 671,523 | |
| 38378E-TD-5 | GNR 2012-68 CZ Z SEQ 3.000% 05/20/42 | | 12/01/2019 | Interest Capitalization | | 417,723 | 417,723 | |
| 38378E-ZG-1 | GNR 2012-64 ZA Z SEQ 3.500% 05/16/42 | | 12/01/2019 | Interest Capitalization | | 613,324 | 613,324 | |
| 38378G-DU-9 | GNR 2012-140 ZT SC Z AD SEQ 3.000% 02/20/42 | | 12/01/2019 | Interest Capitalization | | 508,016 | 508,016 | |
| 38378G-HR-2 | GNR 2012-129 Z Z SEQ 3.000% 11/20/42 | | 12/01/2019 | Interest Capitalization | | 482,943 | 482,943 | |
| 38378J-4B-5 | GNR 2013-75 ZG Z SEQ 3.000% 05/20/43 | | 12/01/2019 | Interest Capitalization | | 360,050 | 360,050 | |
| 38378J-NQ-1 | GNR 2013-37 ZG Z SEQ 3.000% 03/20/43 | | 12/01/2019 | Interest Capitalization | | 300,437 | 300,437 | |
| 38378M-BD-6 | GNR 2013-23 ZC Z SEQ 3.000% 02/20/43 | | 12/01/2019 | Interest Capitalization | | 2,543,537 | 2,543,537 | |
| 38378M-BJ-3 | GNR 2013-23 ZU SC Z SEQ 2.500% 11/20/42 | | 12/01/2019 | Interest Capitalization | | 1,270,539 | 1,270,539 | |
| 38378M-UE-3 | GNR 2013-53 Z Z SEQ 3.000% 04/20/43 | | 12/01/2019 | Interest Capitalization | | 337,990 | 337,990 | |
| 38378P-2M-9 | GNR 2014-4 Z Z SEQ 4.000% 01/20/44 | | 12/01/2019 | Interest Capitalization | | 545,479 | 545,479 | |
| 38378P-A7-3 | GNR 2014-10 BZ EXCH Z SEQ 2.500% 01/16/44 | | 12/01/2019 | Interest Capitalization | | 751,656 | 751,656 | |
| 38378P-CB-2 | GNR 2013-192 MZ Z SEQ 3.500% 12/20/43 | | 12/01/2019 | Interest Capitalization | | 485,773 | 485,773 | |
| 38378P-F7-8 | GNR 2014-12 NZ Z SEQ 3.000% 01/20/44 | | 12/01/2019 | Interest Capitalization | | 1,561,854 | 1,561,854 | |
| 38378P-KX-5 | GNR 2013-188 DZ Z SEQ 2.500% 12/20/43 | | 12/01/2019 | Interest Capitalization | | 1,191,423 | 1,191,423 | |
| 38378T-HD-5 | GNR 2013-79 Z Z SEQ 3.000% 05/20/43 | | 12/01/2019 | Interest Capitalization | | 530,151 | 530,151 | |
| 38378T-KY-5 | GNR 2013-70 ZA Z SEQ 3.500% 05/20/43 | | 12/01/2019 | Interest Capitalization | | 412,463 | 412,463 | |
| 38378T-XH-8 | GNR 2013-90 Z Z SEQ 3.500% 06/20/43 | | 12/01/2019 | Interest Capitalization | | 465,274 | 465,274 | |
| 38378T-YM-6 | GNR 2013-90 BZ Z SEQ 3.500% 06/20/43 | | 12/01/2019 | Interest Capitalization | | 431,049 | 431,049 | |
| 38378V-V6-9 | GNR 2013-117 VZ Z SEQ 3.500% 08/20/43 | | 12/01/2019 | Interest Capitalization | | 665,960 | 665,960 | |
| 38378V-V8-5 | GNR 2013-117 AZ Z SEQ 3.500% 08/20/43 | | 12/01/2019 | Interest Capitalization | | 772,410 | 772,410 | |
| 38378W-VN-0 | GNR 2013-124 BZ Z SEQ 3.500% 08/20/43 | | 12/01/2019 | Interest Capitalization | | 1,497,991 | 1,497,991 | |
| 38378Y-ZL-6 | GNR 2014-3 AZ Z SEQ 3.000% 01/20/44 | | 12/01/2019 | Interest Capitalization | | 670,561 | 670,561 | |
| 38379C-WH-5 | GNR 2014-90 Z Z SEQ 3.500% 06/20/44 | | 12/01/2019 | Interest Capitalization | | 536,130 | 536,130 | |
| 38379V-4F-8 | GNR 2016-32 NY EXCH PAC-11 3.000% 03/20/46 | | 02/19/2019 | CITIGROUP GLOBAL MARKETS INC | | 9,786,645 | 10,467,000 | 18,317 |
| 38379Y-AX-6 | GOVERNMENT NATIONAL MORTGAG SERIES 2016-66 CLASS ZA 3.500% 07/16/44 | | 12/17/2019 | JP MORGAN SECURITIES | | 12,442,439 | 11,487,537 | 21,220 |
| 38380C-P9-8 | GNR 2017-26 ZB EXCH SC Z PAC PT 3.000% 02/20/47 | | 12/01/2019 | Interest Capitalization | | 620,906 | 620,906 | |
| 38380C-PQ-0 | GNR 2017-5 LZ SC Z SEQ 3.000% 12/20/46 | | 12/01/2019 | Interest Capitalization | | 399,482 | 399,482 | |
| 38380G-KT-0 | GOVERNMENT NATIONAL MORTGAGE SERIES 2017-117 CLASS CZ 3.000% 08/20/47 | | 12/18/2019 | JP MORGAN SECURITIES | | 10,671,330 | 10,565,673 | 19,370 |
| 38381A-2F-2 | GNR 2018-155 AY SC PT 3.500% 10/20/48 | | 04/24/2019 | CREDIT SUISSE SECURITIES US LL | | 12,113,811 | 12,136,567 | 33,038 |
| 38381A-XE-1 | GNR 2018-154 GZ Z SEQ 4.000% 11/20/48 | | 01/17/2019 | BNP PARIBAS | | 10,488,531 | 10,221,806 | 24,987 |
| 38381A-XE-1 | GNR 2018-154 GZ Z SEQ 4.000% 11/20/48 | | 12/01/2019 | Interest Capitalization | | 381,109 | 381,109 | |
| 38381B-E5-9 | GOVERNMENT NATIONAL MORTGAGE SERIES 2019-5 CLASS ZC 3.500% 11/20/48 | | 12/17/2019 | MORGAN STANLEY & CO. INC. | | 2,498,018 | 2,376,942 | 4,391 |
| 38381B-GK-4 | GNR 2018-168 EY EXCH SEQ 3.500% 12/20/48 | | 04/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 20,672,944 | 20,763,786 | 18,168 |
| 912828-6T-2 | US TREASURY N/B United States Treasury No 2.37 2.375% 05/15/29 | | 06/28/2019 | ROYAL BANK OF SCOTLAND | | 129,048 | 125,000 | 379 |
| ZZ2660-77-2 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23 | | 12/13/2019 | Interest Capitalization | | 1,242,960 | 1,242,960 | |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 304,392,544 | 302,763,544 | 427,263 |
| 68323A-FC-3 | ONTARIO -PROVINCE OF SR UNSEC 3.050% 01/29/24 | A | 01/18/2019 | CIBC WORLD MARKETS | | 4,994,950 | 5,000,000 | |
| 038461-AR-0 | ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% 04/11/31 | B | 04/04/2019 | STANDARD CHARTERED BANK | | 5,050,562 | 5,050,562 | |
| 067070-AH-5 | BARBADOS GOVT OF BARBADOS GOVT OF 6.500% 10/01/29 | D | 12/11/2019 | Taxable Exchange | | 16,254,762 | 17,292,300 | |
| 067070-AJ-1 | BARBADOS GOVT OF BARBADOS GOVT OF 6.500% 02/01/21 | D | 12/11/2019 | Taxable Exchange | | 1,055,823 | 1,059,000 | |
| 195325-DP-7 | REPUBLIC OF COLOMBIA SR UNSEC 4.500% 03/15/29 | D | 01/23/2019 | BANK OF AMERICA | | 4,820,592 | 4,800,000 | 63,600 |
| 29135L-AF-7 | ABU DHABI GOVT INT'L SERIES 144A 3.125% 09/30/49 | D | 09/23/2019 | JP MORGAN SECURITIES | | 9,763,500 | 10,000,000 | |
| 438180-AH-4 | HONDURAS GOVERNMENT SR UNSEC 6.250% 01/19/27 | D | 05/24/2019 | JEFFERIES & CO. INC. | | 3,180,000 | 3,000,000 | 67,708 |
| 465410-BZ-0 | REPUBLIC OF ITALY 4.000% 10/17/49 | D | 10/09/2019 | JP MORGAN SECURITIES | | 19,923,800 | 20,000,000 | |
| 471068-AP-1 | JAPAN FIN ORG MUNICIPAL SR UNSEC 3.000% 03/12/24 | D | 03/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 7,376,468 | 7,400,000 | |
| 50048M-CS-7 | KOMMUNALBANKEN AS UNSEC 2.000% 06/19/24 | D | 06/12/2019 | CITIGROUP GLOBAL MARKETS INC | | 998,680 | 1,000,000 | |
| 62987B-AB-8 | REPUBLIC OF NAMIBIA SR UNSEC 5.250% 10/29/25 | D | 05/28/2019 | HSBC SECURITIES USA INC | | 4,925,000 | 5,000,000 | 22,604 |
| 65412J-AD-5 | REPUBLIC OF NIGERIA SR UNSEC 7.143% 02/23/30 | D | 05/24/2019 | CITIGROUP GLOBAL MARKETS INC | | 4,880,000 | 5,000,000 | 95,240 |
| 698299-BK-9 | REPUBLIC OF PANAMA SR UNSEC 3.160% 01/23/30 | D | 07/17/2019 | CITIGROUP GLOBAL MARKETS INC | | 19,046,571 | 19,050,000 | |
| 718286-CG-0 | REPUBLIC OF PHILIPPINES SR UNSEC 3.750% 01/14/29 | D | 01/07/2019 | JP MORGAN SECURITIES | | 9,973,600 | 10,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 74727P-BB-6 | STATE OF QATAR SR UNSEC 4.817% 03/14/49 | D | 03/07/2019 | DEUTSCHE BANK SECURITIES INCOR | | 22,560,000 | 22,550,000 | |
| 836205-AS-3 | REPUBLIC OF SOUTH AFRICA SR UNSEC 5.375% 07/24/44 | D | 05/24/2019 | ABSA BANK LIMITED | | 2,812,500 | 3,000,000 | 55,990 |
| AX8956-90-3 | ROMANIA UNSEC 3.500% 04/03/34 | B | 03/27/2019 | CITIGROUP GLOBAL MARKETS INC | | 11,099,335 | 11,250,999 | |
| Z07314-31-8 | KINGDOM OF MOROCCO 1.500% 11/27/31 | B | 11/21/2019 | BNP PARIBAS | | 17,804,880 | 18,000,000 | |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 166,521,023 | 168,452,861 | 305,142 |
| 117349-RD-4 | BRUNSWICK OH CITY SCH DIST SERIES A 3.465% 12/01/49 | | 12/04/2019 | RBC DAIN RAUSCHER INC. | | 4,500,000 | 4,500,000 | |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 4,500,000 | 4,500,000 | |
| 072024-WT-5 | BAY AREA CA TOLL AUTH TOLL BRI SERIES F-1 3.552% 04/01/54 | | 09/20/2019 | BANK OF AMERICA | | 51,710,000 | 51,710,000 | |
| 114894-ZW-1 | BROWARD CNTY ARPT SYS REVENUE SERIES C 3.477% 10/01/43 | | 11/01/2019 | BANK OF AMERICA | | 29,400,000 | 29,400,000 | |
| 130179-LF-9 | CALIFORNIA ST EDUCTNL FACS AUT CALIFORNIA EDUCATIONAL FA 3.78 3.787% 04/01/42 | | 03/07/2019 | WELLS FARGO | | 938,360 | 1,000,000 | 16,831 |
| 13034A-C8-1 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.99 3.990% 07/01/39 | | 05/02/2019 | BANK OF AMERICA | | 2,270,000 | 2,270,000 | |
| 13034A-C9-9 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 4.09 4.090% 07/01/49 | | 05/02/2019 | BANK OF AMERICA | | 5,800,000 | 5,800,000 | |
| 13034A-NM-8 | CALIFORNIA ST INFRASTRUCTURE & California Infrastructure 3.67 3.670% 07/01/46 | | 07/10/2019 | BANK OF AMERICA | | 5,096,813 | 5,125,000 | 5,747 |
| 19648F-NW-0 | COLORADO ST HLTH FACS AUTH HOS SERIES B 3.846% 11/01/49 | | 11/07/2019 | KEYBANC CAPITAL MARKETS | | 3,595,000 | 3,595,000 | |
| 20753K-AB-8 | CAS 2019-R02 1M2 EXCH MEZ FLT 4.092% 08/25/31 | | 06/07/2019 | Various | | 17,077,734 | 17,000,000 | 18,393 |
| 20753M-AF-5 | CAS 2019-R03 1M2 EXCH SUB FLT 3.942% 09/25/31 | | 09/25/2019 | Various | | 9,784,621 | 9,742,000 | 2,256 |
| 20754H-AE-8 | CAS 2019-R05 1M2 EXCH MEZ FLT 3.792% 07/25/39 | | 08/27/2019 | Various | | 36,290,000 | 36,290,000 | 7,674 |
| 20754J-AB-0 | CAS SERIES 2019-R06 CLASS 2M2 144A 3.892% 09/25/39 | | 11/06/2019 | Various | | 26,024,375 | 26,000,000 | 12,967 |
| 30312P-AA-2 | FNA 2019 1 LLC FNA 2019 1 LLC 0.000% 12/10/31 | | 12/04/2019 | CANTOR FITZGERALD & CO. | | 70,000,000 | 70,000,000 | |
| 3136A1-FH-3 | FNR 2011-98 ZA Z SEQ 3.500% 10/25/41 | | 12/01/2019 | Interest Capitalization | | 3,726,965 | 3,726,965 | |
| 3136A1-JZ-9 | FNR 2011-99 AZ Z SEQ 4.000% 10/25/41 | | 03/01/2019 | Interest Capitalization | | 296,321 | 296,321 | |
| 3136A1-KE-4 | FNR 2011-99 CZ Z SEQ 4.500% 10/25/41 | | 12/01/2019 | Interest Capitalization | | 636,228 | 636,228 | |
| 3136A4-3X-5 | FNR 2012-38 ZB Z SEQ 4.000% 04/25/42 | | 12/01/2019 | Interest Capitalization | | 1,066,920 | 1,066,920 | |
| 3136A4-6H-7 | FNR 2012-37 EZ Z SEQ 3.500% 04/25/42 | | 12/01/2019 | Interest Capitalization | | 482,952 | 482,952 | |
| 3136A5-ER-3 | FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42 | | 01/18/2019 | MORGAN STANLEY & CO. INC. | | 20,144,208 | 20,607,885 | 46,082 |
| 3136A5-ER-3 | FNR 2012-36 JZ EXCH Z AD PAC-11 3.500% 04/25/42 | | 12/01/2019 | Interest Capitalization | | 670,897 | 670,897 | |
| 3136A5-RC-2 | FNR 2012-33 MW PAC-11 3.500% 04/25/42 | | 02/20/2019 | MITSUBISHI UFJ SECURITIES USA | | 10,018,750 | 10,000,000 | 23,333 |
| 3136A5-X8-4 | FNR 2012-50 Z Z SEQ 4.000% 05/25/42 | | 12/01/2019 | Interest Capitalization | | 603,732 | 603,732 | |
| 3136A5-Y9-1 | FNR 2012-50 LZ Z PAC-11 3.500% 05/25/42 | | 12/01/2019 | Interest Capitalization | | 516,122 | 516,122 | |
| 3136A6-5T-7 | FNR 2012-73 ZM EXCH Z SEQ 4.000% 07/25/42 | | 12/01/2019 | Interest Capitalization | | 4,758,310 | 4,758,310 | |
| 3136A6-JN-5 | FNR 2012-58 LZ Z SEQ 3.500% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 449,249 | 449,249 | |
| 3136A6-KK-9 | FNR 2012-58 AZ Z SEQ 4.000% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 536,281 | 536,281 | |
| 3136A6-M4-3 | FNR 2012-76 ZC Z SEQ 4.000% 07/25/42 | | 12/01/2019 | Interest Capitalization | | 807,875 | 807,875 | |
| 3136A6-N4-2 | FNR 2012-76 ZG Z SEQ 4.000% 07/25/42 | | 12/01/2019 | Interest Capitalization | | 1,457,077 | 1,457,077 | |
| 3136A6-P4-0 | FNR 2012-76 DZ Z SEQ 4.000% 07/25/42 | | 12/01/2019 | Interest Capitalization | | 4,657,996 | 4,657,996 | |
| 3136A6-TK-0 | FNR 2012-63 MZ Z AD PAC-11 4.000% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 529,922 | 529,922 | |
| 3136A6-UC-6 | FNR 2012-63 JZ Z AD PAC-11 3.500% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 1,071,527 | 1,071,527 | |
| 3136A6-UR-3 | FNR 2012-63 ZA Z SEQ 4.000% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 6,351,957 | 6,351,957 | |
| 3136A6-UW-2 | FNR 2012-63 ZG Z SEQ 4.000% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 1,414,625 | 1,414,625 | |
| 3136A6-XD-1 | FNR 2012-56 ZM Z SEQ 4.000% 06/25/42 | | 12/01/2019 | Interest Capitalization | | 1,531,309 | 1,531,309 | |
| 3136A7-6T-4 | FNR 2012-101 Z Z SEQ 3.500% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 1,161,543 | 1,161,543 | |
| 3136A7-CU-4 | FNR 2012-68 ZB Z SEQ 3.500% 07/25/42 | | 12/01/2019 | Interest Capitalization | | 532,083 | 532,083 | |
| 3136A7-F5-6 | FNR 2012-85 Z Z SEQ 3.500% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 559,143 | 559,143 | |
| 3136A7-RT-1 | FNR 2012-90 ZE Z SEQ 3.500% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 1,841,616 | 1,841,616 | |
| 3136A7-UN-0 | FNR 2012-80 LZ Z SEQ 4.000% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 758,314 | 758,314 | |
| 3136A7-UU-4 | FNR 2012-80 AZ Z SEQ 3.500% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 1,770,310 | 1,770,310 | |
| 3136A7-V9-0 | FNR 2012-89 Z Z SEQ 4.000% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 1,882,125 | 1,882,125 | |
| 3136A7-WY-4 | FNR 2012-87 VZ Z SEQ 3.000% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 747,401 | 747,401 | |
| 3136A7-XQ-0 | FNR 2012-87 Z Z SEQ 3.000% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 433,152 | 433,152 | |
| 3136A7-XX-5 | FNR 2012-87 NZ Z SEQ 3.500% 08/25/42 | | 02/21/2019 | NOMURA SECURITIES INTL INC. | | 9,727,006 | 9,943,748 | 24,169 |
| 3136A7-XX-5 | FNR 2012-87 NZ Z SEQ 3.500% 08/25/42 | | 12/01/2019 | Interest Capitalization | | 293,862 | 293,862 | |
| 3136A8-AZ-3 | FNR 2012-98 VZ Z SEQ 4.000% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 1,471,662 | 1,471,662 | |
| 3136A8-D6-4 | FNR 2012-103 ZC EXCH Z SEQ 3.500% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 1,340,327 | 1,340,327 | |
| 3136A8-JK-7 | FNR 2012-93 ZG Z AD PAC-11 3.000% 09/25/42 | | 12/01/2019 | Interest Capitalization | | 501,751 | 501,751 | |
| 3136A9-2X-5 | FNR 2012-118 ZV Z SEQ 3.000% 11/25/42 | | 12/01/2019 | Interest Capitalization | | 957,807 | 957,807 | |
| 3136A9-3C-0 | FNR 2012-118 DZ Z SEQ 3.000% 11/25/42 | | 12/01/2019 | Interest Capitalization | | 883,430 | 883,430 | |
| 3136A9-JV-1 | FNR 2012-110 BZ Z SEQ 3.500% 10/25/42 | | 12/01/2019 | Interest Capitalization | | 450,197 | 450,197 | |
| 3136A9-LM-8 | FNR 2012-114 ZG Z SEQ 3.500% 10/25/42 | | 12/01/2019 | Interest Capitalization | | 2,178,943 | 2,178,943 | |
| 3136A9-V8-8 | FNR 2012-124 ZL Z SEQ 3.500% 11/25/42 | | 12/01/2019 | Interest Capitalization | | 727,379 | 727,379 | |
| 3136A9-Y9-3 | FNR 2012-124 ZD Z SEQ 3.500% 11/25/42 | | 12/01/2019 | Interest Capitalization | | 832,027 | 832,027 | |
| 3136AA-HW-8 | FNR 2012-135 Z Z SEQ 3.000% 12/25/42 | | 12/01/2019 | Interest Capitalization | | 483,638 | 483,638 | |
| 3136AB-2N-2 | FNR 2013-11 Z Z SEQ 3.000% 02/25/43 | | 12/01/2019 | Interest Capitalization | | 944,463 | 944,463 | |
| 3136AB-CK-7 | FNR 2012-147 GZ Z SEQ 3.500% 01/25/43 | | 12/01/2019 | Interest Capitalization | | 507,595 | 507,595 | |
| 3136AB-CT-8 | FNR 2012-147 HZ Z SEQ 3.500% 01/25/43 | | 12/01/2019 | Interest Capitalization | | 358,548 | 358,548 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3136AB-E7-4 | FNR 2013-5 BZ Z SEQ 3.500% 02/25/43 | | 12/01/2019 | Interest Capitalization | | 478,809 | 478,809 | |
| 3136AB-Q2-2 | FNR 2013-6 ZM Z SEQ 3.500% 02/25/43 | | 12/01/2019 | Interest Capitalization | | 909,121 | 909,121 | |
| 3136AB-YK-3 | FNR 2013-1 ZV Z SEQ 3.000% 02/25/43 | | 12/01/2019 | Interest Capitalization | | 742,907 | 742,907 | |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | 10/01/2019 | Interest Capitalization | | 341,561 | 341,561 | |
| 3136AC-F8-9 | FNR 2013-13 Z Z SEQ 3.000% 03/25/43 | | 12/01/2019 | Interest Capitalization | | 374,968 | 374,968 | |
| 3136AC-HW-4 | FNR 2013-17 PZ Z SEQ 3.000% 03/25/43 | | 12/01/2019 | Interest Capitalization | | 894,598 | 894,598 | |
| 3136AC-P6-2 | FNR 2013-15 VZ Z SEQ 3.500% 03/25/43 | | 12/01/2019 | Interest Capitalization | | 876,976 | 876,976 | |
| 3136AC-S8-5 | FNR 2013-15 MZ Z SEQ 3.500% 03/25/43 | | 12/01/2019 | Interest Capitalization | | 1,245,806 | 1,245,806 | |
| 3136AC-W9-8 | FNR 2013-15 LZ EXCH SC Z PAC SEQ 3.000% 03/25/43 | | 12/01/2019 | Interest Capitalization | | 1,073,249 | 1,073,249 | |
| 3136AD-GE-3 | FNR 2013-31 ZN Z SUP 3.000% 04/25/43 | | 12/01/2019 | Interest Capitalization | | 698,747 | 698,747 | |
| 3136AD-HC-6 | FNR 2013-31 Z EXCH Z SEQ 3.500% 04/25/43 | | 12/01/2019 | Interest Capitalization | | 734,117 | 734,117 | |
| 3136AD-HQ-5 | FNR 2013-32 ZB Z SEQ 4.000% 04/25/43 | | 12/01/2019 | Interest Capitalization | | 1,818,501 | 1,818,501 | |
| 3136AD-S3-4 | FNR 2013-41 ZY Z SEQ 3.500% 05/25/43 | | 12/01/2019 | Interest Capitalization | | 867,134 | 867,134 | |
| 3136AD-YD-5 | FNR 2013-27 Z Z SEQ 3.500% 04/25/43 | | 12/01/2019 | Interest Capitalization | | 434,832 | 434,832 | |
| 3136AE-2F-3 | FNR 2013-70 ZM Z SEQ 3.500% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 1,029,302 | 1,029,302 | |
| 3136AE-5G-8 | FNR 2013-74 HZ Z SEQ 3.000% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 430,380 | 430,380 | |
| 3136AE-5R-4 | FNR 2013-74 ZG Z SEQ 4.000% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 510,651 | 510,651 | |
| 3136AE-BD-8 | FNR 2013-47 MZ Z SEQ 4.000% 05/25/43 | | 12/01/2019 | Interest Capitalization | | 551,749 | 551,749 | |
| 3136AE-ET-0 | FNR 2013-53 CZ Z SEQ 3.500% 06/25/43 | | 12/01/2019 | Interest Capitalization | | 999,788 | 999,788 | |
| 3136AE-EX-1 | FNR 2013-53 ZC Z SEQ 3.000% 06/25/43 | | 12/01/2019 | Interest Capitalization | | 1,218,818 | 1,218,818 | |
| 3136AF-6F-6 | FNR 2013-90 AZ Z SEQ 4.000% 09/25/43 | | 12/01/2019 | Interest Capitalization | | 1,008,238 | 1,008,238 | |
| 3136AF-AQ-7 | FNR 2013-79 UZ Z SEQ 3.500% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 1,254,668 | 1,254,668 | |
| 3136AF-ER-1 | FNR 2013-67 LZ Z SEQ 3.000% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 967,927 | 967,927 | |
| 3136AF-FB-5 | FNR 2013-67 VZ Z SEQ 4.000% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 1,733,311 | 1,733,311 | |
| 3136AF-U6-9 | FNR 2013-83 ZC Z SEQ 3.500% 08/25/43 | | 12/01/2019 | Interest Capitalization | | 1,139,603 | 1,139,603 | |
| 3136AF-VW-1 | FNR 2013-66 MZ Z SEQ 3.000% 07/25/43 | | 12/01/2019 | Interest Capitalization | | 331,453 | 331,453 | |
| 3136AF-ZE-7 | FNR 2013-80 ZV Z SEQ 4.000% 08/25/43 | | 12/01/2019 | Interest Capitalization | | 1,517,398 | 1,517,398 | |
| 3136AG-EU-2 | FNR 2013-98 ZM Z SUP 4.500% 09/25/43 | | 12/01/2019 | Interest Capitalization | | 1,267,990 | 1,267,990 | |
| 3136AG-GT-3 | FNR 2013-91 CZ Z SEQ 4.000% 09/25/43 | | 12/01/2019 | Interest Capitalization | | 1,400,776 | 1,400,776 | |
| 3136AG-LN-0 | FNR 2013-93 ZV Z SEQ 3.500% 09/25/43 | | 12/01/2019 | Interest Capitalization | | 933,407 | 933,407 | |
| 3136AG-TQ-5 | FNR 2013-100 CZ Z SEQ 4.000% 10/25/43 | | 12/01/2019 | Interest Capitalization | | 1,353,686 | 1,353,686 | |
| 3136AH-3L-2 | FNR 2014-7 Z Z SEQ 3.500% 02/25/44 | | 12/01/2019 | Interest Capitalization | | 1,700,924 | 1,700,924 | |
| 3136AH-5D-8 | FNR 2014-5 DZ SC Z SEQ 4.000% 01/25/42 | | 12/01/2019 | Interest Capitalization | | 465,428 | 465,428 | |
| 3136AH-CF-5 | FNR 2013-118 Z Z SEQ 3.500% 12/25/43 | | 12/01/2019 | Interest Capitalization | | 679,708 | 679,708 | |
| 3136AH-SW-1 | FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44 | | 07/12/2019 | MORGAN STANLEY & CO. INC. | | 17,123,857 | 16,430,687 | 25,559 |
| 3136AH-SW-1 | FNR 2013-137 Z EXCH Z SEQ 3.500% 01/25/44 | | 12/01/2019 | Interest Capitalization | | 241,016 | 241,016 | |
| 3136AJ-5U-6 | FNR 2014-27 ZC Z SEQ 4.000% 05/25/44 | | 12/01/2019 | Interest Capitalization | | 609,569 | 609,569 | |
| 3136AJ-C6-1 | FNR 2014-26 GZ Z SEQ 3.000% 05/25/44 | | 12/01/2019 | Interest Capitalization | | 678,450 | 678,450 | |
| 3136AJ-D2-9 | FNR 2014-26 KZ Z SEQ 4.000% 05/25/44 | | 12/01/2019 | Interest Capitalization | | 910,213 | 910,213 | |
| 3136AJ-GY-6 | FNR 2014-11 Z SC Z SEQ 4.500% 04/25/42 | | 12/01/2019 | Interest Capitalization | | 652,500 | 652,500 | |
| 3136AJ-K9-6 | FNR 2014-28 ZA Z SEQ 3.000% 05/25/44 | | 12/01/2019 | Interest Capitalization | | 1,297,485 | 1,297,485 | |
| 3136AJ-PR-1 | FNR 2014-19 ZJ Z SEQ 4.500% 04/25/44 | | 12/01/2019 | Interest Capitalization | | 1,627,805 | 1,627,805 | |
| 3136AK-6J-7 | FNR 2014-65 DZ Z SEQ 3.500% 10/25/44 | | 12/01/2019 | Interest Capitalization | | 959,064 | 959,064 | |
| 3136AK-KA-0 | FNR 2014-41 ZB EXCH Z SEQ 3.000% 07/25/44 | | 12/01/2019 | Interest Capitalization | | 718,973 | 718,973 | |
| 3136AK-S5-3 | FNR 2014-53 VZ Z SEQ 3.500% 09/25/44 | | 12/01/2019 | Interest Capitalization | | 2,039,174 | 2,039,174 | |
| 3136AK-V5-9 | FNR 2014-55 MZ Z SEQ 3.000% 09/25/44 | | 12/01/2019 | Interest Capitalization | | 891,522 | 891,522 | |
| 3136AK-VH-3 | FNR 2014-46 DZ EXCH Z SEQ 3.000% 08/25/44 | | 12/01/2019 | Interest Capitalization | | 1,014,608 | 1,014,608 | |
| 3136AK-YQ-0 | FNR 2014-56 ZE Z SEQ 3.500% 09/25/44 | | 12/01/2019 | Interest Capitalization | | 413,827 | 413,827 | |
| 3136AK-ZL-0 | FNR 2014-59 ZB Z SEQ 3.000% 09/25/44 | | 12/01/2019 | Interest Capitalization | | 940,076 | 940,076 | |
| 3136AL-DZ-1 | FNR 2014-60 LZ Z SEQ 3.500% 10/25/44 | | 12/01/2019 | Interest Capitalization | | 1,268,068 | 1,268,068 | |
| 3136AL-EY-3 | FNR 2014-66 VZ Z SEQ 3.000% 10/25/44 | | 12/01/2019 | Interest Capitalization | | 778,624 | 778,624 | |
| 3136AL-NX-5 | FNR 2014-76 Z Z SEQ 3.500% 11/25/44 | | 12/01/2019 | Interest Capitalization | | 1,151,986 | 1,151,986 | |
| 3136AL-WH-0 | FNR 2014-70 DZ EXCH Z SEQ 3.000% 11/25/44 | | 12/01/2019 | Interest Capitalization | | 649,291 | 649,291 | |
| 3136AM-4R-7 | FNR 2015-23 ZA Z SEQ 3.500% 04/25/45 | | 12/01/2019 | Interest Capitalization | | 602,041 | 602,041 | |
| 3136AR-MF-2 | FNR 2016-13 Z Z SEQ 4.000% 03/25/46 | | 12/01/2019 | Interest Capitalization | | 709,424 | 709,424 | |
| 3136AR-VT-2 | FNR 2016-17 ZB Z SEQ 4.000% 04/25/46 | | 12/01/2019 | Interest Capitalization | | 600,380 | 600,380 | |
| 3136AT-5W-0 | FNR 2016-81 PZ Z AD PAC-11 3.000% 11/25/46 | | 12/01/2019 | Interest Capitalization | | 628,266 | 628,266 | |
| 3136AU-6P-1 | FNR 2017-2 ZH Z SEQ 3.000% 02/25/47 | | 12/01/2019 | Interest Capitalization | | 467,415 | 467,415 | |
| 3136AU-6T-3 | FNR 2017-2 ZE Z SEQ 3.000% 02/25/47 | | 12/01/2019 | Interest Capitalization | | 502,274 | 502,274 | |
| 3136AU-SE-2 | FNR 2016-92 ZA Z SEQ 3.000% 12/25/46 | | 12/01/2019 | Interest Capitalization | | 733,050 | 733,050 | |
| 3136AU-U3-3 | FNR 2016-104 CZ Z SEQ 3.500% 01/25/47 | | 12/01/2019 | Interest Capitalization | | 442,905 | 442,905 | |
| 3136AV-CF-4 | FNR 2017-5 DZ Z SEQ 3.000% 02/25/47 | | 12/01/2019 | Interest Capitalization | | 324,715 | 324,715 | |
| 3136AV-GE-3 | FNR 2017-13 MZ Z SEQ 3.000% 02/25/47 | | 12/01/2019 | Interest Capitalization | | 653,209 | 653,209 | |
| 3136AV-H9-3 | FNR 2017-17 ZL Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 1,255,873 | 1,255,873 | |
| 3136AV-HM-4 | FNR 2017-4 ZA Z SEQ 3.500% 02/25/47 | | 12/01/2019 | Interest Capitalization | | 2,548,080 | 2,548,080 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3136AV-J6-7 | FNR 2017-17 ZE Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 710,354 | 710,354 | |
| 3136AV-LL-1 | FNR 2017-15 MZ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 704,340 | 704,340 | |
| 3136AV-ME-6 | FNR 2017-15 CZ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 439,147 | 439,147 | |
| 3136AV-PX-1 | FNR 2017-18 Z Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 611,520 | 611,520 | |
| 3136AV-QN-2 | FNR 2017-18 CZ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 932,571 | 932,571 | |
| 3136AV-R6-8 | FNR 2017-24 Z Z SEQ 3.000% 04/25/47 | | 12/01/2019 | Interest Capitalization | | 461,120 | 461,120 | |
| 3136AV-SF-7 | FNR 2017-11 ZE Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 1,859,971 | 1,859,971 | |
| 3136AV-TV-1 | FNR 2017-12 TZ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 803,337 | 803,337 | |
| 3136AV-VW-6 | FNR 2017-14 Z Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 358,609 | 358,609 | |
| 3136AV-XM-6 | FNR 2017-9 EZ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 1,054,232 | 1,054,232 | |
| 3136AV-XQ-7 | FNR 2017-9 ZJ Z SEQ 3.000% 03/25/47 | | 12/01/2019 | Interest Capitalization | | 321,335 | 321,335 | |
| 3136AW-F5-1 | FNR 2017-46 ZA Z SEQ 3.000% 06/25/47 | | 12/01/2019 | Interest Capitalization | | 1,528,250 | 1,528,250 | |
| 3136AW-LU-9 | FNR 2017-32 GZ Z SEQ 3.500% 05/25/47 | | 12/01/2019 | Interest Capitalization | | 545,631 | 545,631 | |
| 3136AW-QK-6 | FNR 2017-30 ZH Z SEQ 3.000% 05/25/47 | | 12/01/2019 | Interest Capitalization | | 539,324 | 539,324 | |
| 3136AW-QN-0 | FNR 2017-30 ZG Z SEQ 3.000% 05/25/47 | | 12/01/2019 | Interest Capitalization | | 1,404,139 | 1,404,139 | |
| 3136AW-XM-4 | FNR 2017-41 Z Z SEQ 3.000% 06/25/47 | | 12/01/2019 | Interest Capitalization | | 896,529 | 896,529 | |
| 3136AX-U7-8 | FNR 2017-72 PZ Z PAC 3.000% 09/25/47 | | 12/01/2019 | Interest Capitalization | | 455,785 | 455,785 | |
| 3136AY-TP-8 | FNR 2017-86 PZ Z AD PAC 3.000% 11/25/47 | | 12/01/2019 | Interest Capitalization | | 440,247 | 440,247 | |
| 3136AY-WJ-8 | FNR 2017-89 LZ Z AD PAC 3.000% 11/25/47 | | 12/01/2019 | Interest Capitalization | | 541,608 | 541,608 | |
| 3136B0-4H-6 | FNR 2018-13 ZE Z SEQ 3.000% 03/25/48 | | 12/01/2019 | Interest Capitalization | | 311,850 | 311,850 | |
| 3136B1-5S-9 | FNR 2018-37 MZ Z SEQ 4.000% 06/25/48 | | 01/11/2019 | NOMURA SECURITIES INTL INC. | | 14,735,338 | 14,461,917 | 24,103 |
| 3136B1-5S-9 | FNR 2018-37 MZ Z SEQ 4.000% 06/25/48 | | 12/01/2019 | Interest Capitalization | | 539,197 | 539,197 | |
| 3136B1-BL-7 | FNR 2018-16 TZ Z SEQ 3.000% 03/25/48 | | 12/01/2019 | Interest Capitalization | | 392,160 | 392,160 | |
| 3136B1-X4-1 | FNR 2018-46 CZ Z SEQ 3.500% 06/25/48 | | 12/01/2019 | Interest Capitalization | | 1,016,455 | 1,016,455 | |
| 3136B2-FB-3 | FNR 2018-45 KZ Z SEQ 4.000% 06/25/48 | | 12/01/2019 | Interest Capitalization | | 795,703 | 795,703 | |
| 3136B3-D5-6 | FNR 2019-1 GE EXCH SEQ 3.500% 02/25/49 | | 02/11/2019 | WELLS FARGO | | 22,446,609 | 22,659,037 | 28,639 |
| 3136B3-EW-6 | FNR 2018-78 ZB Z 4.000% 10/25/48 | | 12/01/2019 | Interest Capitalization | | 365,579 | 365,579 | |
| 3136B3-K6-6 | FNR 2019-5 Z Z SEQ 3.500% 03/25/49 | | 04/16/2019 | JP MORGAN SECURITIES | | 24,196,693 | 24,358,449 | 49,732 |
| 3136B3-K6-6 | FNR 2019-5 Z Z SEQ 3.500% 03/25/49 | | 12/01/2019 | Interest Capitalization | | 574,200 | 574,200 | |
| 3136B3-KH-2 | FNR 2018-81 QE SEQ 3.500% 11/25/38 | | 01/15/2019 | BNP PARIBAS | | 9,962,500 | 10,000,000 | 16,528 |
| 3136B3-PX-2 | FNR 2018-88 BZ Z 4.000% 12/25/48 | | 12/01/2019 | Interest Capitalization | | 1,476,336 | 1,476,336 | |
| 3136B7-3Z-2 | FANNIE MAE FANNIE MAE 3.500% 11/01/49 | | 12/17/2019 | JP MORGAN SECURITIES | | 3,013,920 | 2,912,000 | 8,493 |
| 3137A3-4Y-2 | FHR 3763 ZW Z PAC-11 4.500% 11/15/40 | | 12/01/2019 | Interest Capitalization | | 1,191,464 | 1,191,464 | |
| 3137AF-GW-6 | FHR 3925 Z Z SEQ 4.000% 09/15/41 | | 12/01/2019 | Interest Capitalization | | 1,624,491 | 1,624,491 | |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ 3.500% 02/15/42 | | 10/01/2019 | Interest Capitalization | | 349,443 | 349,443 | |
| 3137AM-3B-1 | FHR 4002 MZ Z SEQ 4.000% 02/15/42 | | 03/14/2019 | WELLS FARGO | | 11,025,066 | 10,615,378 | 21,231 |
| 3137AM-3B-1 | FHR 4002 MZ Z SEQ 4.000% 02/15/42 | | 12/01/2019 | Interest Capitalization | | 322,740 | 322,740 | |
| 3137AM-E3-7 | FHR 3997 YZ Z SEQ 4.000% 02/15/42 | | 12/01/2019 | Interest Capitalization | | 1,070,476 | 1,070,476 | |
| 3137AP-BW-9 | FHR 4033 ZE Z SEQ 4.000% 04/15/42 | | 12/01/2019 | Interest Capitalization | | 1,624,039 | 1,624,039 | |
| 3137AP-EN-6 | FHR 4028 ZA Z SEQ 4.000% 04/15/42 | | 12/01/2019 | Interest Capitalization | | 2,356,758 | 2,356,758 | |
| 3137AQ-JU-3 | FHR 4050 CZ Z SEQ 4.000% 05/15/42 | | 12/01/2019 | Interest Capitalization | | 1,324,803 | 1,324,803 | |
| 3137AQ-LC-0 | FHR 4050 MZ EXCH Z PAC-1-11 3.500% 05/15/42 | | 12/01/2019 | Interest Capitalization | | 697,443 | 697,443 | |
| 3137AR-FR-2 | FHR 4062 BZ Z SEQ 3.500% 06/15/42 | | 12/01/2019 | Interest Capitalization | | 476,689 | 476,689 | |
| 3137AR-M2-9 | FHR 4057 ZB Z SEQ 3.500% 06/15/42 | | 08/29/2019 | WELLS FARGO | | 4,145,342 | 3,865,121 | 1,127 |
| 3137AR-M2-9 | FHR 4057 ZB Z SEQ 3.500% 06/15/42 | | 12/01/2019 | Interest Capitalization | | 1,373,058 | 1,373,058 | |
| 3137AR-UE-4 | FHR 4086 Z Z SEQ 3.500% 07/15/42 | | 12/01/2019 | Interest Capitalization | | 1,057,069 | 1,057,069 | |
| 3137AR-WY-8 | FHR 4073 HZ EXCH Z SEQ 4.000% 07/15/42 | | 12/01/2019 | Interest Capitalization | | 1,598,986 | 1,598,986 | |
| 3137AR-ZW-9 | FHR 4083 MZ Z SEQ 4.000% 07/15/42 | | 12/01/2019 | Interest Capitalization | | 1,288,671 | 1,288,671 | |
| 3137AS-5V-2 | FHR 4087 VZ Z SEQ 4.000% 07/15/42 | | 12/01/2019 | Interest Capitalization | | 569,092 | 569,092 | |
| 3137AT-VH-2 | FHR 4113 ZA Z SEQ 3.500% 09/15/42 | | 12/01/2019 | Interest Capitalization | | 810,640 | 810,640 | |
| 3137AU-6C-8 | FHR 4110 BZ Z SEQ 3.500% 09/15/42 | | 04/24/2019 | WELLS FARGO | | 14,283,706 | 14,346,472 | 39,054 |
| 3137AU-6C-8 | FHR 4110 BZ Z SEQ 3.500% 09/15/42 | | 12/01/2019 | Interest Capitalization | | 338,188 | 338,188 | |
| 3137AU-A6-6 | FHR 4103 DZ Z SEQ 3.000% 09/15/42 | | 12/01/2019 | Interest Capitalization | | 736,374 | 736,374 | |
| 3137AV-3V-7 | FHR 4122 ZJ Z SEQ 3.500% 10/15/42 | | 12/01/2019 | Interest Capitalization | | 1,454,429 | 1,454,429 | |
| 3137AV-3X-3 | FHR 4122 ZN Z SEQ 3.500% 10/15/42 | | 12/01/2019 | Interest Capitalization | | 987,106 | 987,106 | |
| 3137AV-4E-4 | FHR 4121 AZ Z SEQ 3.000% 10/15/42 | | 12/01/2019 | Interest Capitalization | | 370,010 | 370,010 | |
| 3137AV-6Q-5 | FHR 4121 MZ Z SEQ 3.000% 10/15/42 | | 12/01/2019 | Interest Capitalization | | 640,381 | 640,381 | |
| 3137B0-3K-8 | FHR 4169 LZ Z SEQ 3.000% 02/15/43 | | 12/01/2019 | Interest Capitalization | | 390,149 | 390,149 | |
| 3137B0-GG-3 | FHR 4174 Z EXCH Z SEQ 3.500% 03/15/43 | | 12/01/2019 | Interest Capitalization | | 1,956,742 | 1,956,742 | |
| 3137B1-KL-5 | FHR 4194 ZE Z SEQ 4.000% 04/15/43 | | 12/01/2019 | Interest Capitalization | | 1,076,166 | 1,076,166 | |
| 3137B1-VG-4 | FHR 4209 VZ Z SEQ 4.000% 05/15/43 | | 12/01/2019 | Interest Capitalization | | 1,909,413 | 1,909,413 | |
| 3137B2-BB-5 | FHR 4199 VZ Z SEQ 3.500% 05/15/43 | | 12/01/2019 | Interest Capitalization | | 1,240,765 | 1,240,765 | |
| 3137B2-F2-1 | FHR 4203 ZN Z SEQ 3.500% 05/15/43 | | 12/01/2019 | Interest Capitalization | | 864,684 | 864,684 | |
| 3137B2-P8-7 | FHR 4212 ZX Z SEQ 4.000% 06/15/43 | | 12/01/2019 | Interest Capitalization | | 1,733,550 | 1,733,550 | |
| 3137B3-G4-4 | FHR 4226 PZ Z SEQ 3.500% 07/15/43 | | 12/01/2019 | Interest Capitalization | | 861,476 | 861,476 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3137B3-H8-4 | FHR 4229 ZA Z SEQ 4.000% 07/15/43 | | 12/01/2019 | Interest Capitalization | | 965,515 | 965,515 | |
| 3137B3-JQ-2 | FHR 4231 ZB Z SEQ 3.500% 07/15/43 | | 12/01/2019 | Interest Capitalization | | 429,796 | 429,796 | |
| 3137B3-N4-6 | FHR 4223 VZ Z SEQ 4.000% 07/15/43 | | 12/01/2019 | Interest Capitalization | | 1,156,217 | 1,156,217 | |
| 3137B5-YB-3 | FHR 4267 ZX SC Z SEQ 4.500% 03/15/41 | | 12/01/2019 | Interest Capitalization | | 1,562,395 | 1,562,395 | |
| 3137B5-YC-1 | FHR 4267 ZY Z SEQ 4.500% 11/15/43 | | 12/01/2019 | Interest Capitalization | | 2,150,018 | 2,150,018 | |
| 3137B5-ZR-7 | FHR 4276 ZH Z SEQ 3.000% 11/15/43 | | 12/01/2019 | Interest Capitalization | | 354,200 | 354,200 | |
| 3137B8-B7-1 | FHR 4307 NZ EXCH Z SEQ 3.000% 02/15/44 | | 12/01/2019 | Interest Capitalization | | 566,007 | 566,007 | |
| 3137B8-JL-2 | FHR 4315 LZ SC Z SEQ 4.500% 07/15/41 | | 12/01/2019 | Interest Capitalization | | 845,335 | 845,335 | |
| 3137B9-FE-0 | FHR 4314 GZ Z SEQ 3.000% 03/15/44 | | 12/01/2019 | Interest Capitalization | | 940,899 | 940,899 | |
| 3137B9-QZ-1 | FHR 4331 Z Z SEQ 4.000% 04/15/44 | | 12/01/2019 | Interest Capitalization | | 948,962 | 948,962 | |
| 3137BA-3W-0 | FHR 4329 KZ Z SEQ 3.000% 04/15/44 | | 12/01/2019 | Interest Capitalization | | 756,310 | 756,310 | |
| 3137BA-G6-3 | FHR 4323 VZ Z SEQ 4.000% 04/15/44 | | 12/01/2019 | Interest Capitalization | | 1,030,837 | 1,030,837 | |
| 3137BA-JH-6 | FHR 4345 Z Z SEQ 3.000% 05/15/44 | | 12/01/2019 | Interest Capitalization | | 378,671 | 378,671 | |
| 3137BA-JJ-2 | FHR 4345 ZE Z SEQ 3.500% 05/15/44 | | 12/01/2019 | Interest Capitalization | | 595,672 | 595,672 | |
| 3137BA-P7-1 | FHR 4341 ZX SC Z SEQ 4.350% 05/15/44 | | 12/01/2019 | Interest Capitalization | | 719,637 | 719,637 | |
| 3137BA-S7-8 | FHR 4343 DZ Z SEQ 3.500% 05/15/44 | | 12/01/2019 | Interest Capitalization | | 1,017,066 | 1,017,066 | |
| 3137BA-UK-6 | FHR 4340 DZ Z SEQ 3.000% 05/15/44 | | 12/01/2019 | Interest Capitalization | | 597,278 | 597,278 | |
| 3137BB-FB-1 | FHR 4352 ZW EXCH Z SEQ 3.000% 06/15/44 | | 12/01/2019 | Interest Capitalization | | 313,600 | 313,600 | |
| 3137BB-J8-4 | FHR 4350 KZ Z SEQ 3.000% 03/15/43 | | 12/01/2019 | Interest Capitalization | | 511,036 | 511,036 | |
| 3137BB-JZ-4 | FHR 4357 GZ Z SEQ 3.000% 06/15/44 | | 12/01/2019 | Interest Capitalization | | 532,411 | 532,411 | |
| 3137BB-Z9-4 | FHR 4348 ZA SC Z PT 3.500% 07/15/42 | | 12/01/2019 | Interest Capitalization | | 495,453 | 495,453 | |
| 3137BC-BQ-0 | FHR 4366 GZ Z SEQ 3.000% 07/15/44 | | 12/01/2019 | Interest Capitalization | | 347,195 | 347,195 | |
| 3137BC-NN-4 | FHR 4363 Z ARB Z SEQ 3.500% 11/15/50 | | 12/01/2019 | Interest Capitalization | | 748,574 | 748,574 | |
| 3137BC-R2-6 | FHR 4382 Z Z SEQ 3.000% 08/15/44 | | 12/01/2019 | Interest Capitalization | | 693,106 | 693,106 | |
| 3137BC-SU-3 | FHR 4374 NZ ARB Z SEQ 3.750% 06/01/51 | | 12/01/2019 | Interest Capitalization | | 828,906 | 828,906 | |
| 3137BC-YF-9 | FHR 4381 ZJ EXCH Z SEQ 3.500% 08/15/44 | | 12/01/2019 | Interest Capitalization | | 552,732 | 552,732 | |
| 3137BD-5W-2 | FHR 4378 EZ EXCH Z SEQ 3.000% 08/15/44 | | 12/01/2019 | Interest Capitalization | | 784,246 | 784,246 | |
| 3137BD-C5-3 | FHR 4377 LZ Z SEQ 3.000% 08/15/44 | | 12/01/2019 | Interest Capitalization | | 1,870,179 | 1,870,179 | |
| 3137BD-H4-1 | FHR 4392 Z Z SEQ 3.000% 09/15/44 | | 12/01/2019 | Interest Capitalization | | 631,637 | 631,637 | |
| 3137BD-SR-8 | FHR 4385 HZ Z SEQ 3.000% 09/15/44 | | 12/01/2019 | Interest Capitalization | | 1,165,429 | 1,165,429 | |
| 3137BD-ZL-3 | FHR 4387 HZ Z SEQ 3.000% 09/15/44 | | 12/01/2019 | Interest Capitalization | | 354,997 | 354,997 | |
| 3137BF-HK-0 | FHR 4418 ZX SC Z PT 4.000% 11/15/40 | | 03/13/2019 | WELLS FARGO | | 12,314,428 | 11,849,698 | 22,383 |
| 3137BF-HK-0 | FHR 4418 ZX SC Z PT 4.000% 11/15/40 | | 12/01/2019 | Interest Capitalization | | 360,268 | 360,268 | |
| 3137BF-VL-2 | FHR 4417 EZ Z SEQ 3.500% 12/15/44 | | 12/01/2019 | Interest Capitalization | | 482,553 | 482,553 | |
| 3137BG-3K-3 | FHR 4430 Z Z SEQ 4.000% 01/15/45 | | 12/01/2019 | Interest Capitalization | | 78,865 | 78,865 | |
| 3137BG-FZ-7 | FHR 4440 ZX SC Z PT 4.000% 01/15/45 | | 12/01/2019 | Interest Capitalization | | 1,187,023 | 1,187,023 | |
| 3137BG-JS-9 | FHR 4444 CZ Z SEQ 3.000% 02/15/45 | | 12/01/2019 | Interest Capitalization | | 2,274,532 | 2,274,532 | |
| 3137BG-XL-8 | FHR 4447 XZ SC Z PT 4.000% 01/15/45 | | 12/17/2019 | Various | | 18,323,471 | 17,444,805 | 33,489 |
| 3137BG-XL-8 | FHR 4447 XZ SC Z PT 4.000% 01/15/45 | | 12/01/2019 | Interest Capitalization | | 456,870 | 456,870 | |
| 3137BG-Y7-8 | FHR 4447 ZX SC Z PT 4.000% 01/15/45 | | 12/01/2019 | Interest Capitalization | | 1,050,726 | 1,050,726 | |
| 3137BJ-GT-4 | FHR 4471 ZB Z SEQ 3.000% 05/15/45 | | 12/01/2019 | Interest Capitalization | | 824,659 | 824,659 | |
| 3137BL-2V-9 | FHR 4503 ZA Z SEQ 3.500% 08/15/45 | | 12/01/2019 | Interest Capitalization | | 452,401 | 452,401 | |
| 3137BM-EL-6 | FHR 4537 ZN Z SEQ 3.500% 12/15/45 | | 12/01/2019 | Interest Capitalization | | 789,971 | 789,971 | |
| 3137BM-WK-8 | FHR 4549 UZ Z SEQ 3.500% 02/15/46 | | 12/01/2019 | Interest Capitalization | | 493,370 | 493,370 | |
| 3137BR-YV-1 | FHR 4615 LG EXCH SC PT 3.500% 09/15/41 | | 02/28/2019 | CREDIT SUISSE SECURITIES US LL | | 20,790,601 | 20,832,918 | 8,102 |
| 3137BR-ZJ-7 | FHR 4615 ZQ SC Z PT 4.500% 04/15/42 | | 12/01/2019 | Interest Capitalization | | 578,500 | 578,500 | |
| 3137BT-2L-4 | FHR 4631 VZ Z SEQ 3.500% 11/15/46 | | 12/01/2019 | Interest Capitalization | | 302,843 | 302,843 | |
| 3137BT-CW-9 | FHR 4639 AZ Z SEQ 3.000% 12/15/46 | | 12/01/2019 | Interest Capitalization | | 1,937,660 | 1,937,660 | |
| 3137BT-P8-8 | FHR 4636 DZ Z SEQ 3.500% 12/15/46 | | 12/01/2019 | Interest Capitalization | | 381,420 | 381,420 | |
| 3137BU-7G-7 | FHR 4651 MZ EXCH Z SEQ 3.500% 01/15/47 | | 12/01/2019 | Interest Capitalization | | 773,533 | 773,533 | |
| 3137BU-TC-2 | FHR 4650 LB PAC-11 3.000% 01/15/47 | | 07/12/2019 | JP MORGAN SECURITIES | | 9,422,433 | 9,457,900 | 12,611 |
| 3137BU-ZA-9 | FHR 4659 AZ Z SEQ 3.000% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 947,110 | 947,110 | |
| 3137BV-EG-7 | FHR 4655 GZ Z SEQ 3.500% 01/15/47 | | 12/01/2019 | Interest Capitalization | | 379,204 | 379,204 | |
| 3137BV-EK-8 | FHR 4655 HZ EXCH Z SEQ 3.500% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 1,888,752 | 1,888,752 | |
| 3137BV-ET-9 | FHR 4655 JZ Z SEQ 3.000% 03/15/46 | | 12/01/2019 | Interest Capitalization | | 466,610 | 466,610 | |
| 3137BV-FH-4 | FHR 4655 KZ Z SEQ 3.500% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 758,409 | 758,409 | |
| 3137BV-FY-7 | FHR 4655 TZ Z SEQ 3.000% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 528,720 | 528,720 | |
| 3137BV-KL-9 | FHR 4660 ZA Z SEQ 3.000% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 646,926 | 646,926 | |
| 3137BV-VQ-6 | FHR 4662 CZ Z SEQ 3.500% 05/15/46 | | 12/01/2019 | Interest Capitalization | | 498,538 | 498,538 | |
| 3137BV-XQ-4 | FHR 4661 GZ Z SEQ 3.000% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 1,209,602 | 1,209,602 | |
| 3137BW-2J-2 | FHR 4671 CZ Z SEQ 3.500% 03/15/47 | | 12/01/2019 | Interest Capitalization | | 630,706 | 630,706 | |
| 3137BW-DZ-4 | FHR 4668 ZA Z SEQ 3.500% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 1,549,120 | 1,549,120 | |
| 3137BW-HK-3 | FHR 4665 NZ Z SEQ 3.500% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 2,635,935 | 2,635,935 | |
| 3137BW-JC-9 | FHR 4665 ZH Z SEQ 3.500% 03/15/47 | | 12/01/2019 | Interest Capitalization | | 709,205 | 709,205 | |
| 3137BW-P5-7 | FHR 4666 VZ Z SEQ 3.000% 03/15/47 | | 12/01/2019 | Interest Capitalization | | 770,592 | 770,592 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3137BW-P6-5 | FHR 4666 Z Z SEQ 3.000% 03/15/47 | | 12/01/2019 | Interest Capitalization | | 838,845 | 838,845 | |
| 3137BW-Q2-3 | FHR 4664 DZ Z SEQ 3.500% 11/15/45 | | 12/01/2019 | Interest Capitalization | | 378,109 | 378,109 | |
| 3137BW-Q6-4 | FHR 4664 GZ Z SEQ 3.500% 07/15/46 | | 12/01/2019 | Interest Capitalization | | 472,800 | 472,800 | |
| 3137BW-V3-5 | FHR 4663 Z Z SEQ 3.000% 03/15/47 | | 12/01/2019 | Interest Capitalization | | 1,830,566 | 1,830,566 | |
| 3137BW-V4-3 | FHR 4663 ZJ Z SEQ 3.500% 03/15/46 | | 12/01/2019 | Interest Capitalization | | 798,740 | 798,740 | |
| 3137BW-V5-0 | FHR 4663 ZK Z SEQ 3.500% 06/15/46 | | 12/01/2019 | Interest Capitalization | | 2,538,234 | 2,538,234 | |
| 3137BW-YG-3 | FHR 4676 ZD Z PAC 4.000% 04/15/47 | | 12/01/2019 | Interest Capitalization | | 570,184 | 570,184 | |
| 3137BX-6N-7 | FHR 4674 ZB Z SEQ 3.500% 02/15/47 | | 12/01/2019 | Interest Capitalization | | 603,203 | 603,203 | |
| 3137BX-CM-2 | FHR 4673 HZ Z SEQ 3.500% 04/15/47 | | 12/01/2019 | Interest Capitalization | | 571,365 | 571,365 | |
| 3137BX-M6-6 | FHR 4672 ZH Z SEQ 3.500% 04/15/47 | | 12/01/2019 | Interest Capitalization | | 704,692 | 704,692 | |
| 3137F1-EF-1 | FHR 4689 ZH Z SEQ 3.500% 08/15/46 | | 12/01/2019 | Interest Capitalization | | 645,598 | 645,598 | |
| 3137F3-F8-2 | FHR 4768 KZ Z PAC 3.500% 11/15/47 | | 12/01/2019 | Interest Capitalization | | 399,869 | 399,869 | |
| 3137F3-TT-1 | FHR 4764 NZ Z PAC 3.500% 02/15/48 | | 12/01/2019 | Interest Capitalization | | 482,479 | 482,479 | |
| 3137F3-U7-7 | FHR 4764 PZ Z PAC 3.000% 01/15/48 | | 12/01/2019 | Interest Capitalization | | 447,255 | 447,255 | |
| 3137F4-KM-3 | FHR 4775 LZ Z SEQ 4.500% 04/15/48 | | 12/01/2019 | Interest Capitalization | | 650,255 | 650,255 | |
| 3137F4-VT-6 | FHR 4774 LZ Z SEQ 4.500% 02/15/48 | | 12/01/2019 | Interest Capitalization | | 513,103 | 513,103 | |
| 3137F5-NQ-8 | FHR 4794 ZD Z SEQ 4.500% 06/15/48 | | 12/01/2019 | Interest Capitalization | | 471,594 | 471,594 | |
| 3137F5-XR-5 | FHR 4800 KZ Z SEQ 4.500% 06/15/48 | | 12/01/2019 | Interest Capitalization | | 952,813 | 952,813 | |
| 3137FC-V5-0 | FHR 4749 PZ Z PAC 3.000% 01/15/48 | | 12/01/2019 | Interest Capitalization | | 666,060 | 666,060 | |
| 3137FD-DK-5 | FHR 4750 PZ Z PAC 3.000% 01/15/48 | | 12/01/2019 | Interest Capitalization | | 487,218 | 487,218 | |
| 3137FD-TH-5 | FHR 4754 GZ Z SEQ 4.000% 02/15/48 | | 12/01/2019 | Interest Capitalization | | 679,803 | 679,803 | |
| 3137FE-AH-3 | FHR 4760 PZ Z PAC 3.000% 02/15/48 | | 12/01/2019 | Interest Capitalization | | 347,937 | 347,937 | |
| 3137FE-ZM-5 | FHR 4793 ZK EXCH Z SEQ 4.500% 06/15/48 | | 12/01/2019 | Interest Capitalization | | 1,687,743 | 1,687,743 | |
| 3137FG-3N-3 | FHR 4801 ZD Z SEQ 4.000% 06/15/48 | | 02/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,888,343 | 1,854,726 | 1,443 |
| 3137FG-3N-3 | FHR 4801 ZD Z SEQ 4.000% 06/15/48 | | 12/01/2019 | Interest Capitalization | | 62,760 | 62,760 | |
| 3137FG-BQ-7 | FHR 4810 LZ Z SEQ 4.500% 06/15/48 | | 12/01/2019 | Interest Capitalization | | 1,017,346 | 1,017,346 | |
| 3137FG-HM-0 | FHR 4808 MZ Z SEQ 4.000% 03/15/48 | | 12/01/2019 | Interest Capitalization | | 773,688 | 773,688 | |
| 3137FK-7J-9 | FHR 4849 ZA Z 4.000% 03/15/48 | | 12/01/2019 | Interest Capitalization | | 790,651 | 790,651 | |
| 31397Q-XA-1 | FNR 2011-15 VZ Z SEQ 4.000% 03/25/41 | | 12/01/2019 | Interest Capitalization | | 557,045 | 557,045 | |
| 35563M-AH-9 | STACR SERIES 2019-HQA1 CLASS M2 144A 4.142% 02/25/49 | | 09/26/2019 | Various | | 5,339,957 | 5,300,000 | 3,216 |
| 35563W-AH-7 | STACR 2018-DNA3 M2 EXCH MEZ FLT 3.892% 09/25/48 | | 02/11/2019 | Various | | 26,394,531 | 27,000,000 | 70,777 |
| 35563W-BD-5 | STACR SERIES 2018-DNA3 CLASS B1 144A 5.692% 09/25/48 | | 11/01/2019 | NOMURA SECURITIES INTL INC. | | 22,344,871 | 20,971,000 | 56,364 |
| 35564M-AH-8 | STACR 2019-HQA2 M2 EXCH FLT 3.842% 04/25/49 | | 07/17/2019 | Various | | 12,573,133 | 12,550,000 | 20,936 |
| 35564T-AH-3 | STACR 2019-DNA3 M2 EXCH FLT 3.842% 07/25/49 | | 11/19/2019 | Various | | 18,542,840 | 18,602,548 | 32,865 |
| 35564T-BD-1 | STACR 2019-DNA3 B1 5.055% 07/25/49 | | 11/01/2019 | WELLS FARGO | | 4,692,000 | 4,600,000 | 7,130 |
| 35565A-BD-1 | FREDDIE MAC STACR SERIES 2019-DNA4 CLASS B1 144A 4.492% 10/25/49 | | 12/12/2019 | MORGAN STANLEY & CO. INC. | | 6,638,375 | 6,650,000 | 18,742 |
| 35565C-AH-9 | FREDDIE MAC STACR SERIES 2019-HQA4 CLASS M2 144A 3.842% 11/25/49 | | 12/04/2019 | Various | | 8,006,914 | 8,000,000 | 5,405 |
| 362848-UR-2 | GAINESVILLE FL UTILITIES SYS R City of Gainesville FL Ut 3.87 3.875% 10/01/47 | | 04/03/2019 | BARCLAYS BANK PLC | | 6,665,000 | 6,665,000 | |
| 38382B-DK-6 | FANNIE MAE FANNIE MAE 2.500% 11/25/48 | | 12/05/2019 | MORGAN STANLEY & CO. INC. | | 14,874,109 | 14,589,000 | 35,257 |
| 40727T-DK-7 | HAMILTON CNTY OH HLTH CARE FAC 3.756% 06/01/42 | | 12/19/2019 | RBC DAIN RAUSCHER INC. | | 22,730,000 | 22,730,000 | |
| 41978C-BK-0 | HAWAII ST ARPTS SYS CUSTOMER F State of Hawaii Airports 3.14 3.140% 07/01/47 | | 09/05/2019 | BANK OF AMERICA | | 9,428,376 | 9,400,000 | 9,054 |
| 491034-AP-9 | KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.48 4.489% 01/01/39 | | 03/06/2019 | BANK OF AMERICA | | 1,845,000 | 1,845,000 | |
| 491034-AQ-7 | KENTON CNTY KY ARPT BRD SENIOR Kenton County Airport Boa 4.68 4.689% 01/01/49 | | 03/06/2019 | BANK OF AMERICA | | 5,000,000 | 5,000,000 | |
| 59261A-B6-3 | MET TRANSPRTN AUTH NY REVENUE SERIES D-2 3.600% 11/15/47 | | 10/31/2019 | BANK OF AMERICA | | 33,906,288 | 33,785,000 | |
| 59334D-LS-1 | MIAMI DADE CNTY FL WTR & SWR R SERIES C 3.490% 10/01/42 | | 10/24/2019 | JEFFERIES & CO. INC. | | 24,060,000 | 24,060,000 | |
| 61212L-RB-7 | MONTANA ST BRD OF RGTS HGR EDU Montana State Board of Re 3.22 3.225% 11/15/49 | | 09/06/2019 | MORGAN STANLEY & CO. INC. | | 27,710,000 | 27,710,000 | |
| 64972E-GN-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 3.77 3.770% 11/01/44 | | 06/13/2019 | MORGAN STANLEY & CO. INC. | | 10,000,000 | 10,000,000 | |
| 64990F-MV-3 | NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/39 | | 10/09/2019 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 90,450 |
| 64990G-JY-9 | NEW YORK ST DORM AUTH REVENUES New York State Dormitory 4.29 4.294% 07/01/44 | | 02/13/2019 | GOLDMAN SACHS & COMPANY | | 43,695,000 | 43,695,000 | |
| 64990G-UE-0 | NEW YORK ST DORM AUTH REVENUES SERIES B 3.439% 07/01/42 | | 09/20/2019 | RBC DAIN RAUSCHER INC. | | 6,545,000 | 6,545,000 | |
| 650009-S6-1 | NEW YORK ST THRUWAY AUTH SERIES M 3.500% 01/01/42 | | 10/18/2019 | CITIGROUP GLOBAL MARKETS INC | | 33,475,000 | 33,475,000 | |
| 678553-BL-1 | OKLAHOMA CITY OK ECON DEV TRUS Oklahoma City Economic De 4.32 4.324% 09/01/42 | | 01/09/2019 | WELLS FARGO | | 2,001,460 | 2,000,000 | 25,464 |
| 68608W-AK-8 | OREGON ST UNIV GEN REVENUE Oregon State University 4.052 4.052% 04/01/52 | | 04/10/2019 | BANK OF AMERICA | | 33,300,000 | 33,300,000 | |
| 697364-FG-7 | PALO ALTO CA COPS City of Palo Alto CA 4.351 11/ 4.351% 11/01/48 | | 02/27/2019 | STIFEL NICOLAUS & COMPANY INC | | 5,000,000 | 5,000,000 | |
| 74442P-HD-0 | PUBLIC FIN AUTH WI REVENUE Public Finance Authority 4.269 4.269% 07/01/40 | | 02/20/2019 | BANK OF AMERICA | | 3,045,510 | 3,000,000 | 18,143 |
| 762326-AR-7 | RHODE ISLAND ST TURNPIKE & BRI SERIES 1 3.460% 12/01/39 | | 11/21/2019 | BANK OF AMERICA | | 2,000,000 | 2,000,000 | |
| 797400-LP-1 | SAN DIEGO CNTY CALIF REGL TRAN 3.248% 04/01/48 | | 12/06/2019 | GOLDMAN SACHS & COMPANY | | 5,825,000 | 5,825,000 | |
| 79772E-BZ-1 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.25 4.250% 09/01/49 | | 02/08/2019 | STIFEL NICOLAUS & COMPANY INC | | 11,937,766 | 12,185,000 | |
| 79772E-CT-4 | SAN FRANCISCO CITY & CNTY CA C City & County of San Fran 4.37 4.371% 09/01/49 | | 02/25/2019 | Various | | 36,337,980 | 36,310,000 | 1,214 |
| 80168A-CL-9 | SANTA CLARA VLY CA WTR DIST WT Santa Clara Valley Water 3.94 3.949% 06/01/49 | | 04/10/2019 | STIFEL NICOLAUS & COMPANY INC | | 1,665,000 | 1,665,000 | |
| 837123-KU-1 | SOUTH CAROLINA ST PORTS AUTH SERIES C 3.641% 07/01/51 | | 09/18/2019 | BANK OF AMERICA | | 63,410,000 | 63,410,000 | |
| 837123-LC-0 | SOUTH CAROLINA ST PORTS AUTH SERIES D 3.655% 07/01/45 | | 11/14/2019 | BANK OF AMERICA | | 11,230,000 | 11,230,000 | |
| 89602R-FM-2 | TRIBOROUGH BRIDGE & TUNNEL AUT SERIES B 3.427% 11/15/44 | | 09/20/2019 | JP MORGAN SECURITIES | | 26,750,000 | 26,750,000 | |
| 946303-ZX-5 | WAYNE MI ST UNIV REVENUES SERIES B 3.470% 11/15/49 | | 10/03/2019 | JP MORGAN SECURITIES | | 5,000,000 | 5,000,000 | |
| 977100-EL-6 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 3.954 05/01 3.954% 05/01/36 | | 01/03/2019 | CITIGROUP GLOBAL MARKETS INC | | 998,040 | 1,000,000 | 7,249 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 1,295,200,037 | 1,292,104,002 | 852,212 |
| 00108W-AJ-9 | AEP TEXAS INC SR UNSEC 4.150% 05/01/49 | | 04/29/2019 | CITIGROUP GLOBAL MARKETS INC | | 8,138,916 | 8,150,000 | |
| 00108W-AK-6 | AEP TEXAS INC SERIES H 3.450% 01/15/50 | | 12/16/2019 | Various | | 27,497,348 | 27,650,000 | 16,771 |
| 00122@-AA-9 | AES SOUTHLAND ENERGY-LLC 4.500% 02/29/40 | | 02/28/2019 | CITIGROUP GLOBAL MARKETS INC | | 11,988,016 | 11,988,016 | |
| 00123#-AA-6 | AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34 | | 04/22/2019 | WESTWOOD CAPITAL | | 117,783,424 | 117,783,424 | |
| 00152*-AA-4 | AIT WORLDWIDE LOGISTICS-INC. 10.0% cash .75PIK 10.750% 10/20/22 | | 09/30/2019 | Interest Capitalization | | 184,039 | 184,039 | |
| 00152@-AA-2 | AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22 | | 08/01/2019 | AIT WORLDWIDE | | 13,000,000 | 13,000,000 | |
| 00152@-AA-2 | AIT WORLDWIDE LOGISTICS-INC. SUB-UNSEC 10.750% 10/20/22 | | 09/30/2019 | Interest Capitalization | | 16,250 | 16,250 | |
| 00194@-AA-2 | APH FINANCE 1-LLC SR-UNSEC 4.770% 07/07/39 | | 06/10/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 42,000,000 | 42,000,000 | |
| 00201*-AA-5 | SER A-1 TR CTF ISSUED JUNE 201 SR-SEC 4.150% 06/30/34 | | 06/28/2019 | ANTARES | | 83,110,500 | 83,110,500 | |
| 00206R-HK-1 | AT&T INC SR UNSEC 4.850% 03/01/39 | | 02/13/2019 | WELLS FARGO | | 1,905,820 | 2,000,000 | |
| 00206R-HS-4 | AT&T INC SR UNSEC 3.600% 07/15/25 | | 06/05/2019 | Taxable Exchange | | 56,436,013 | 55,250,000 | 773,500 |
| 00287Y-AR-0 | ABBVIE INC SR UNSEC 4.500% 05/14/35 | | 04/22/2019 | MORGAN STANLEY & CO. INC. | | 24,864,285 | 25,500,000 | 510,000 |
| 00287Y-BR-9 | ABBVIE INC SERIES 144A 4.050% 11/21/39 | | 11/12/2019 | Various | | 25,514,244 | 25,625,000 | |
| 00287Y-BS-7 | ABBVIE INC SERIES 144A 4.250% 11/21/49 | | 11/12/2019 | Various | | 22,210,531 | 22,350,000 | |
| 00287Y-BW-8 | ABBVIE INC SERIES 144A 3.200% 11/21/29 | | 11/12/2019 | BANK OF AMERICA | | 7,498,125 | 7,500,000 | |
| 00379#-AB-5 | APE Amended note 10.5cash 2%pik 12.445% 03/05/21 | | 05/30/2019 | TAX FREE EXCH NOT SALE | | 10,650,475 | 10,650,475 | |
| 00379#-AB-5 | APE Amended note 10.5cash 2%pik 12.445% 03/05/21 | | 09/30/2019 | Interest Capitalization | | 80,970 | 80,970 | |
| 00379#-AC-3 | ABRASIVE PRODUCTS AND EQUIPMEN 2ND LIEN PIK NOTE all pik 1.961% 03/05/21 | | 05/30/2019 | TAX FREE EXCH NOT SALE | | 760,981 | 760,981 | |
| 00379#-AC-3 | ABRASIVE PRODUCTS AND EQUIPMEN 2ND LIEN PIK NOTE all pik 1.961% 03/05/21 | | 09/30/2019 | Interest Capitalization | | 90,370 | 90,370 | |
| 00392#-AA-0 | ABTEEN VENTURES-LLC SR-UNSEC 3.930% 08/15/39 | | 02/19/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 131,716,212 | 131,716,212 | |
| 00440E-AP-2 | CHUBB INA HOLDINGS INC CO.GUARNT 2.700% 03/13/23 | | 01/08/2019 | WELLS FARGO | | 4,971,684 | 5,100,000 | 44,753 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC CO.GUARNT 3.150% 03/15/25 | | 03/13/2019 | WELLS FARGO | | 9,975,600 | 10,000,000 | |
| 00440E-AV-9 | CHUBB INA HOLDINGS INC CO.GUARNT 3.350% 05/03/26 | | 04/26/2019 | WELLS FARGO | | 10,187,100 | 10,000,000 | 164,708 |
| 007944-AG-6 | ADVENT HEALTH SYSTEM 3.630% 03/01/49 | | 10/23/2019 | RBC DAIN RAUSCHER INC. | | 77,000,000 | 77,000,000 | |
| 00855@-AG-9 | AGREE LTD PTNSP SR-UNSEC 4.470% 10/30/31 | | 10/17/2019 | WELLS FARGO SECURITIES LLC | | 20,000,000 | 20,000,000 | |
| 00909@-A*-5 | AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39 | | 05/10/2019 | MESIROW FINANCIAL | | 3,280,614 | 3,280,614 | |
| 00912X-BA-1 | AIR LEASE CORP SR UNSEC 3.250% 03/01/25 | | 04/25/2019 | SUNTRUST CAPITAL MARKETS | | 12,734,925 | 13,125,000 | 68,724 |
| 01527 1-AR-0 | ALEXANDRIA REAL ESTATE E CO.GUARNT 3.375% 08/15/31 | | 07/09/2019 | Various | | 29,082,717 | 29,075,000 | |
| 015271-AT-6 | ALEXANDRIA REAL ESTATE E CO.GUARNT 2.750% 12/15/29 | | 09/03/2019 | JP MORGAN SECURITIES | | 1,297,946 | 1,300,000 | |
| 017364-C@-7 | ALLEGHENY GENERATING CO SR-UNSEC 4.470% 06/15/29 | | 06/05/2019 | KEYBANC CAPITAL MARKETS | | 50,000,000 | 50,000,000 | |
| 01959L-AC-6 | ALLINA HEALTH SYSTEM UNSEC 3.887% 04/15/49 | | 05/22/2019 | JP MORGAN SECURITIES | | 59,800,000 | 59,800,000 | |
| 020002-BG-5 | ALLSTATE CORP SR UNSEC 3.850% 08/10/49 | | 06/05/2019 | Various | | 24,669,935 | 24,800,000 | |
| 02209S-BC-6 | ALTRIA GROUP INC CO.GUARNT 4.400% 02/14/26 | | 02/12/2019 | JP MORGAN SECURITIES | | 13,521,681 | 13,550,000 | |
| 025932-AL-8 | AMERICAN FINANCIAL GROUP SR UNSEC 4.500% 06/15/47 | | 03/14/2019 | WELLS FARGO | | 8,122,229 | 8,900,000 | 103,463 |
| 030288-B@-2 | AMERICAN TRANSMISSION SYSS-INC SR-UNSEC 4.380% 04/15/31 | | 04/15/2019 | U.S. BANK | | 10,000,000 | 10,000,000 | |
| 03040W-AU-9 | AMERICAN WATER CAPITAL C SR UNSEC 3.450% 06/01/29 | | 05/06/2019 | JP MORGAN SECURITIES | | 17,461,325 | 17,500,000 | |
| 03040W-AV-7 | AMERICAN WATER CAPITAL C SR UNSEC 4.150% 06/01/49 | | 05/06/2019 | JP MORGAN SECURITIES | | 14,920,500 | 15,000,000 | |
| 03063#-AC-8 | AMERICOLD REALTY TRUST SR-UNSEC 4.100% 01/08/30 | | 05/07/2019 | BANC OF AMERICA SECURITIES INC | | 30,000,000 | 30,000,000 | |
| 031100-H#-0 | AMETEK INC SERIES Q 1.530% 10/31/28 | | 01/16/2019 | Tax Free Exchange | | 21,955,102 | 22,788,127 | 73,606 |
| 031100-J@-0 | AMETEK-INC. SERIES S 2.700% 11/23/31 | | 01/16/2019 | Tax Free Exchange | | 8,679,264 | 9,016,668 | 35,841 |
| 031100-L#-5 | AMETEK INC SERIES L 3.980% 09/30/29 | | 01/16/2019 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 234,378 |
| 031100-L*-9 | AMETEK INC SERIES J 3.730% 09/30/24 | | 01/16/2019 | Tax Free Exchange | | 10,000,000 | 10,000,000 | 109,828 |
| 031100-L@-7 | AMETEK INC SERIES K 3.830% 09/30/26 | | 01/16/2019 | Tax Free Exchange | | 10,000,000 | 10,000,000 | 112,772 |
| 031100-P@-3 | AMETEK-INC. SR-UNSEC 4.320% 12/13/27 | | 01/14/2019 | BANC OF AMERICA SECURITIES INC | | 12,000,000 | 12,000,000 | |
| 031162-CJ-7 | AMGEN INC SR UNSEC 2.600% 08/19/26 | | 04/26/2019 | MORGAN STANLEY & CO. INC. | | 20,836,860 | 22,000,000 | 112,811 |
| 032095-AH-4 | AMPHENOL CORP SR UNSEC 4.350% 06/01/29 | | 01/07/2019 | BARCLAYS BANK PLC | | 7,118,160 | 7,125,000 | |
| 03522A-AG-5 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26 | | 05/15/2019 | Tax Free Exchange | | 26,462,179 | 28,000,000 | 295,244 |
| 03522A-AH-3 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.700% 02/01/36 | | 05/15/2019 | Tax Free Exchange | | 28,909,917 | 30,000,000 | 407,333 |
| 03522A-AJ-9 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.900% 02/01/46 | | 05/15/2019 | Tax Free Exchange | | 21,694,541 | 22,800,000 | 322,747 |
| 035240-AQ-3 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 4.750% 01/23/29 | | 01/10/2019 | DEUTSCHE BANK SECURITIES INCOR | | 32,696,680 | 32,800,000 | |
| 035287-AJ-0 | ANIXTER INC CO.GUARNT 6.000% 12/01/25 | | 07/11/2019 | Tax Free Exchange | | 15,017,546 | 15,000,000 | 100,000 |
| 037389-BC-6 | AON CORP CO.GUARNT 3.750% 05/02/29 | | 04/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 85,896,763 | 85,975,000 | |
| 03752#-AA-8 | APE HLDGS-LLC SUB 14.200% 09/05/20 | | 12/31/2019 | Interest Capitalization | | 2,276,066 | 2,276,066 | |
| 037735-CX-3 | APPALACHIAN POWER CO SR UNSEC 4.500% 03/01/49 | | 03/04/2019 | MITSUBISHI UFJ SECURITIES USA | | 1,489,740 | 1,500,000 | |
| 037833-DK-3 | APPLE INC SR UNSEC 3.000% 11/13/27 | | 03/04/2019 | CITIGROUP GLOBAL MARKETS INC | | 19,477,200 | 20,000,000 | 188,333 |
| 03789X-AD-0 | DIN 2019-1A A2I SEQ 4.194% 06/07/49 | | 05/28/2019 | BARCLAYS BANK PLC | | 11,750,000 | 11,750,000 | |
| 03789X-AE-8 | DIN 2019-1A A2II SUB 4.723% 06/07/49 | | 05/28/2019 | BARCLAYS BANK PLC | | 24,220,000 | 24,220,000 | |
| 03836W-AB-9 | AQUA AMERICA INC SR UNSEC 3.566% 05/01/29 | | 04/24/2019 | RBC DAIN RAUSCHER INC. | | 9,300,000 | 9,300,000 | |
| 03836W-AC-7 | AQUA AMERICA INC SR UNSEC 4.276% 05/01/49 | | 04/29/2019 | Various | | 19,063,345 | 19,050,000 | 1,722 |
| 038374-A*-5 | AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20 | | 12/30/2019 | Interest Capitalization | | (151,250) | (151,250) | |
| 038923-A*-9 | ARBOR REALTY TRUST-INC. SR-UNSEC 5.750% 04/01/24 | | 03/22/2019 | JP MORGAN SECURITIES | | 40,000,000 | 40,000,000 | |
| 038923-A@-7 | ARBOR REALTY TRUST-INC. SR-UNSEC 4.750% 10/15/24 | | 10/15/2019 | SANDLER ONEILL PARTNERS CPX | | 75,000,000 | 75,000,000 | |
| 040555-DA-9 | ARIZONA PUBLIC SERVICE 3.500% 12/01/49 | | 11/18/2019 | PNC CAPITAL MARKETS | | 14,991,600 | 15,000,000 | |
| 042858-AD-2 | ARRW 2019-2 M1 MEZ AFC 4.760% 04/25/49 | | 05/16/2019 | CREDIT SUISSE SECURITIES US LL | | 18,054,677 | 18,055,000 | 47,745 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 04317@-BJ-6 | ARTHUR J GALLAGHER & CO SR-UNSEC 4.850% 02/13/26 | | 02/13/2019 | BANK OF AMERICA SECURITIES LLC | | 30,000,000 | 30,000,000 | |
| 053332-AW-2 | AUTOZONE INC SR UNSEC 3.750% 04/18/29 | | 04/04/2019 | BARCLAYS BANK PLC | | 39,691,346 | 39,800,000 | |
| 05351W-AB-9 | AVANGRID INC SR UNSEC 3.800% 06/01/29 | | 05/14/2019 | MITSUBISHI UFJ SECURITIES USA | | 20,321,103 | 20,350,000 | |
| 05379B-D@-3 | AVISTA CORP SR-SEC 3.430% 06/01/49 | | 11/26/2019 | WELLS FARGO | | 48,000,000 | 48,000,000 | |
| 054561-AJ-4 | AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28 | | 01/16/2019 | Tax Free Exchange | | 14,973,925 | 15,000,000 | 155,875 |
| 054561-AM-7 | AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48 | | 01/23/2019 | Tax Free Exchange | | 5,982,618 | 6,000,000 | 77,500 |
| 05531G-AB-7 | BB&T CORP SUBORD 3.875% 03/19/29 | | 03/11/2019 | MORGAN STANLEY & CO. INC. | | 51,449,015 | 51,500,000 | |
| 05547H-AL-5 | BBCMS 2015-SRCH C SEQ 4.798% 08/10/35 | | 02/27/2019 | DEUTSCHE BANK SECURITIES INCOR | | 12,667,500 | 12,000,000 | 39,983 |
| 05551C-AA-3 | BIB CENTRAL AMERICAN CARD RECE 2019-1-SR-UNSEC 3.500% 01/07/30 | | 11/05/2019 | JP MORGAN SECURITIES | | 136,448,866 | 140,000,000 | |
| 05566S-AA-1 | BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 01/15/23 | | 07/15/2019 | Interest Capitalization | | 1,387 | 1,387 | |
| 05595#-AA-4 | BSIP LDAC ISSUER-LLC SR-UNSEC 5.240% 02/28/34 | | 02/27/2019 | BANC OF AMERICA SECURITIES INC | | 99,000,000 | 99,000,000 | |
| 05595#-AB-2 | BSIP LDAC ISSUER-LLC SR-UNSEC 4.590% 07/31/34 | | 07/29/2019 | BSIP LDAC ISSUER | | 15,741,000 | 15,741,000 | |
| 05707#-AA-9 | BAIRD FINANCIAL CORP SR-UNSEC 4.580% 03/29/29 | | 03/29/2019 | BANC OF AMERICA SECURITIES INC | | 50,000,000 | 50,000,000 | |
| 059165-EL-0 | BALTIMORE GAS & ELECTRIC 3.200% 09/15/49 | | 09/09/2019 | JP MORGAN SECURITIES | | 14,868,300 | 15,000,000 | |
| 060352-AJ-0 | BANK 2017-BNK6 AS SUB 3.741% 07/15/60 | | 03/26/2019 | GOLDMAN SACHS & COMPANY | | 14,939,478 | 14,589,000 | 40,933 |
| 06051G-GC-7 | BANK OF AMERICA CORP SUBORD 4.183% 11/25/27 | | 04/18/2019 | BANK OF AMERICA | | 10,190,000 | 10,000,000 | 171,968 |
| 06051G-HD-4 | BANK OF AMERICA CORP SR UNSEC 3.419% 12/20/28 | | 03/25/2019 | BANK OF AMERICA | | 35,231,696 | 36,160,000 | 307,609 |
| 06051G-HQ-5 | BANK OF AMERICA CORP SR UNSEC 3.974% 02/07/30 | | 02/04/2019 | BANK OF AMERICA | | 1,625,000 | 1,625,000 | |
| 06051G-HT-9 | BANK OF AMERICA CORP SR UNSEC 3.559% 04/23/27 | | 04/17/2019 | BANK OF AMERICA | | 20,000,000 | 20,000,000 | |
| 06051G-HU-6 | BANK OF AMERICA CORP SR UNSEC 4.078% 04/23/40 | | 04/17/2019 | BANK OF AMERICA | | 64,000,000 | 64,000,000 | |
| 06051G-HV-4 | BANK OF AMERICA CORP SR UNSEC 3.194% 07/23/30 | | 07/18/2019 | Various | | 7,633,360 | 7,625,000 | |
| 06051G-HX-0 | BANK OF AMERICA CORP SERIES MTN 2.884% 10/22/30 | | 10/17/2019 | BANK OF AMERICA | | 7,075,000 | 7,075,000 | |
| 06405L-AB-7 | BANK OF NY MELLON CORP SR UNSEC 2.180% 06/04/21 | | 05/30/2019 | MORGAN STANLEY & CO. INC. | | 2,000,000 | 2,000,000 | |
| 065402-BF-5 | BANK 2019-BN18 AS SUB 3.826% 05/15/62 | | 05/21/2019 | BANK OF AMERICA | | 6,282,890 | 6,100,000 | 19,449 |
| 065402-BG-3 | BANK 2019-BN18 B SUB 3.977% 05/15/62 | | 05/21/2019 | BANK OF AMERICA | | 3,089,895 | 3,000,000 | 9,943 |
| 065403-BC-0 | BANK 2019-BN17 A4 3.714% 04/15/52 | | 03/21/2019 | MORGAN STANLEY & CO. INC. | | 7,209,427 | 7,000,000 | 2,167 |
| 06540A-AG-6 | BANK SERIES 2019-BN20 CLASS AS 3.243% 09/15/61 | | 09/13/2019 | MORGAN STANLEY & CO. INC. | | 12,359,314 | 12,000,000 | 27,025 |
| 06540B-BG-3 | BANK SERIES 2019-BN21 CLASS AS 3.093% 10/15/52 | | 09/27/2019 | BANK OF AMERICA | | 5,149,830 | 5,000,000 | 9,451 |
| 06540B-BH-1 | BANK SERIES 2019-BN21 CLASS B 3.214% 10/15/52 | | 09/27/2019 | BANK OF AMERICA | | 17,251,813 | 16,750,000 | 32,899 |
| 06540X-BG-5 | BANK SERIES 2019-BN22 CLASS A4 2.978% 11/15/62 | | 10/25/2019 | WELLS FARGO | | 7,724,925 | 7,500,000 | 8,686 |
| 07330N-AT-2 | BRANCH BANKING AND TRUST SERIES BKNT 2.150% 12/06/24 | | 12/03/2019 | RBC DAIN RAUSCHER INC. | | 1,896,770 | 1,900,000 | |
| 081437-AP-0 | BEMIS COMPANY INC CO.GUARNT 3.100% 09/15/26 | | 06/13/2019 | Taxable Exchange | | 11,156,005 | 11,600,000 | |
| 08162B-BE-1 | BMARK 2019-B11 A5 3.542% 05/15/52 | | 05/22/2019 | JP MORGAN SECURITIES | | 17,149,495 | 16,650,000 | 26,212 |
| 08162B-BJ-0 | BMARK 2019-B11 AS SUB 3.784% 05/15/52 | | 05/22/2019 | JP MORGAN SECURITIES | | 3,913,980 | 3,800,000 | 6,391 |
| 08162P-AZ-4 | BMARK 2018-B1 AM SUB AFC 3.878% 01/15/51 | | 06/04/2019 | GOLDMAN SACHS & COMPANY | | 8,948,574 | 8,500,000 | 4,578 |
| 084664-CR-0 | BERKSHIRE HATHAWAY FIN CO.GUARNT 4.250% 01/15/49 | | 01/04/2019 | Various | | 12,002,543 | 12,125,000 | |
| 092113-AR-0 | BLACK HILLS CORP 3.050% 10/15/29 | | 09/26/2019 | BANK OF AMERICA | | 20,927,760 | 21,000,000 | |
| 09247X-AP-6 | BLACKROCK INC SR UNSEC 3.250% 04/30/29 | | 04/17/2019 | CITIGROUP GLOBAL MARKETS INC | | 35,757,995 | 36,050,000 | |
| 09702#-AA-6 | BOEING-MANASSAS AMD COLUMBUS C SR-SEC 4.203% 03/15/43 | | 06/25/2019 | RAYMOND JAMES | | 34,511,892 | 34,511,892 | |
| 097023-CD-5 | BOEING CO SR UNSEC 3.200% 03/01/29 | | 04/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 15,000,880 | 15,200,000 | 104,036 |
| 097023-CF-0 | BOEING CO SR UNSEC 3.825% 03/01/59 | | 02/13/2019 | BANK OF AMERICA | | 1,505,338 | 1,575,000 | |
| 097023-CJ-2 | BOEING CO SR UNSEC 3.600% 05/01/34 | | 04/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 15,152,880 | 15,200,000 | |
| 097023-CP-8 | BOEING CO SR UNSEC 3.250% 02/01/35 | | 07/29/2019 | JP MORGAN SECURITIES | | 25,035,632 | 25,075,000 | |
| 100743-AL-7 | BOSTON GAS COMPANY SR UNSEC 3.001% 08/01/29 | | 07/24/2019 | MORGAN STANLEY & CO. INC. | | 5,600,000 | 5,600,000 | |
| 10112R-AY-0 | BOSTON PROPERTIES LP SR UNSEC 2.750% 10/01/26 | | 01/30/2019 | BANK OF AMERICA | | 9,160,200 | 10,000,000 | 91,667 |
| 10112R-BB-9 | BOSTON PROPERTIES LP SR UNSEC 3.400% 06/21/29 | | 06/12/2019 | BANK OF AMERICA | | 13,874,285 | 13,900,000 | |
| 101137-AX-5 | BOSTON SCIENTIFIC CORP SR UNSEC 4.000% 03/01/29 | | 02/21/2019 | BARCLAYS BANK PLC | | 16,419,644 | 16,475,000 | |
| 10240*-AA-7 | BOWIE ACQUISITIONS LLC SR-UNSEC 3.920% 09/30/38 | | 12/16/2019 | SUMITOMO BANK LTD. NEW YORK | | 75,000,000 | 75,000,000 | |
| 10334#-AG-7 | BOYD WATTERSON GSA REIT SR-UNSEC 4.640% 03/12/27 | | 03/13/2019 | KEYBANC CAPITAL MARKETS | | 30,000,000 | 30,000,000 | |
| 105340-AP-8 | BRANDYWINE OPER PARTNERS CO.GUARNT 4.550% 10/01/29 | | 04/11/2019 | WELLS FARGO | | 4,487,516 | 4,407,000 | 7,798 |
| 110122-BM-9 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.625% 05/15/24 | | 11/20/2019 | Taxable Exchange | | 2,634,425 | 2,500,000 | 1,762 |
| 110122-BN-7 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.875% 08/15/25 | | 11/20/2019 | Taxable Exchange | | 83,337,049 | 77,525,000 | 809,436 |
| 110122-BP-2 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.450% 11/15/27 | | 11/20/2019 | Taxable Exchange | | 32,357,083 | 30,600,000 | 14,663 |
| 110122-BQ-0 | BRISTOL MYERS SQUIBB CO SERIES 144A 3.900% 02/20/28 | | 11/20/2019 | Taxable Exchange | | 34,976,096 | 32,000,000 | 312,000 |
| 110122-CA-4 | BRISTOL-MYERS SQUIBB CO SR UNSEC 3.200% 06/15/26 | | 05/07/2019 | MORGAN STANLEY & CO. INC. | | 7,379,872 | 7,400,000 | |
| 110122-CB-2 | BRISTOL-MYERS SQUIBB CO SR UNSEC 3.400% 07/26/29 | | 05/07/2019 | Various | | 25,046,594 | 25,225,000 | |
| 110122-CC-0 | BRISTOL-MYERS SQUIBB CO SR UNSEC 4.125% 06/15/39 | | 05/07/2019 | MORGAN STANLEY & CO. INC. | | 6,976,060 | 7,000,000 | |
| 114259-AT-1 | BROOKLYN UNION GAS CO SR UNSEC 3.865% 03/04/29 | | 02/27/2019 | BANK OF AMERICA | | 10,000,000 | 10,000,000 | |
| 114259-AU-8 | BROOKLYN UNION GAS CO SR UNSEC 4.487% 03/04/49 | | 02/27/2019 | BANK OF AMERICA | | 15,000,000 | 15,000,000 | |
| 12515A-BG-4 | CD 2016-CD2 AM SUB AFC 3.668% 11/10/49 | | 01/29/2019 | DEUTSCHE BANK SECURITIES INCOR | | 6,004,350 | 6,065,000 | 18,539 |
| 12528X-AG-0 | CFK 2019-FAX C SUB 4.579% 01/15/39 | | 02/13/2019 | CANTOR FITZGERALD & CO. | | 14,090,378 | 13,680,000 | 34,797 |
| 12529M-AF-5 | CF 2019-CF1 A5 SEQ 3.786% 05/15/52 | | 04/16/2019 | CANTOR FITZGERALD & CO. | | 8,239,962 | 8,000,000 | 24,397 |
| 12529M-AJ-7 | CF 2019-CF1 AS SUB 4.027% 05/15/52 | | 04/16/2019 | CANTOR FITZGERALD & CO. | | 9,269,933 | 9,000,000 | 29,198 |
| 125523-AJ-9 | CIGNA CORP CO.GUARNT 4.800% 08/15/38 | | 08/27/2019 | Tax Free Exchange | | 16,956,668 | 17,000,000 | 27,200 |
| 125523-AK-6 | CIGNA CORP CO.GUARNT 4.900% 12/15/48 | | 08/27/2019 | Tax Free Exchange | | 17,937,574 | 18,000,000 | 176,400 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 125523-BQ-2 | CIGNA CORP SERIES 144A 3.900% 02/15/22 | | 10/09/2019 | Taxable Exchange | | 3,210,208 | 3,100,000 | 18,135 |
| 125523-CA-6 | CIGNA CORP SERIES 144A 3.400% 03/01/27 | | 10/09/2019 | Taxable Exchange | | 65,070,438 | 63,300,000 | 227,177 |
| 12593J-BL-9 | COMM 2015-CR24 D SUB AFC 3.463% 08/10/48 | | 10/08/2019 | Various | | 7,520,923 | 8,415,000 | 15,113 |
| 12593Y-BL-6 | COMM 2016-CR28 B SUB CSTR 4.801% 02/10/49 | | 03/15/2019 | DEUTSCHE BANK SECURITIES INCOR | | 7,249,494 | 6,850,000 | 15,915 |
| 12595F-AJ-1 | CSAIL 2017-CX9 AS SUB 3.700% 09/15/50 | | 06/04/2019 | BARCLAYS BANK PLC | | 1,552,324 | 1,500,000 | 771 |
| 12596K-AA-8 | CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24 | | 01/09/2019 | DIRECT | | 9,195,224 | 9,382,882 | |
| 12596K-AA-8 | CRC INTERMEDIATE INC. SUB-UNSEC 14.000% 01/09/24 | | 09/30/2019 | Interest Capitalization | | 982,491 | 982,491 | |
| 12601@-AA-4 | CGA CAP CR LEASE-BKD PT TR SER 4.974% 07/30/40 | | 11/10/2019 | Interest Capitalization | | 1,324,773 | 1,324,773 | |
| 12605*-AA-2 | CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC 3.967% 02/10/29 | | 02/07/2019 | CGA CAPITAL | | 25,050,725 | 25,050,725 | |
| 12607#-AA-6 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.900% 11/30/43 | | 05/30/2019 | CGA CAPITAL | | 17,373,681 | 17,373,681 | |
| 12609*-AA-8 | BARNARD COLLEGE CREDIT LEASE- SR-SEC 3.793% 06/10/58 | | 06/28/2019 | CGA CAPITAL | | 51,933,776 | 51,933,776 | |
| 12609@-AA-6 | BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58 | | 08/13/2019 | CGA CAPITAL | | 7,097,766 | 7,097,766 | |
| 12609@-AA-6 | BARNARD ADD-ON CGA CAPITAL CR SR-SEC 4.611% 06/10/58 | | 12/10/2019 | Interest Capitalization | | 28,782 | 28,782 | |
| 12610#-AA-1 | CBRE U.S. CORE PARTNERS REIT O A-SR-UNSEC 3.380% 10/30/29 | | 10/30/2019 | JP MORGAN SECURITIES | | 55,000,000 | 55,000,000 | |
| 12610#-AB-9 | CBRE U.S. CORE PARTNERS REIT O B-SR-UNSEC 3.480% 10/30/31 | | 10/30/2019 | JP MORGAN SECURITIES | | 20,000,000 | 20,000,000 | |
| 126117-AV-2 | CNA FINANCIAL CORP SR UNSEC 3.900% 05/01/29 | | 05/02/2019 | Various | | 34,591,756 | 34,600,000 | |
| 12640B-HM-8 | CSX CORP SR UNSEC 4.250% 03/15/29 | | 02/21/2019 | JP MORGAN SECURITIES | | 20,580,800 | 20,000,000 | 243,194 |
| 12646X-AK-8 | CSMC 2013-IVR3 A4 EXCH CSTR SSNR 3.000% 05/25/43 | | 03/04/2019 | WELLS FARGO | | 9,012,535 | 10,000,039 | 4,167 |
| 12654Y-AE-9 | CPT MORTGAGE TRUST SERIES 2019-CPT CLASS B 144A 2.996% 11/13/39 | | 10/31/2019 | DEUTSCHE BANK SECURITIES INCOR | | 10,303,555 | 10,000,000 | 10,815 |
| 12654Y-AG-4 | CPT MORTGAGE TRUST SERIES 2019-CPT CLASS C 144A 2.996% 11/13/39 | | 10/31/2019 | DEUTSCHE BANK SECURITIES INCOR | | 7,629,256 | 7,500,000 | 8,111 |
| 12706#-AA-6 | CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49 | | 10/08/2019 | NEWMARK REALTY CAPITAL | | 6,655,688 | 6,655,688 | |
| 12710@-AA-2 | CTL PT TR SER 2018-VA CHULA VI SR-SEC 4.560% 05/15/40 | | 12/16/2019 | NEWMARK REALTY CAPITAL | | 16,032,820 | 16,032,820 | |
| 12714*-AA-0 | CTL PT TR CTF SER 2019-CLEVELA SR-UNSEC 4.678% 04/10/49 | | 04/01/2019 | Ross Sinclar | | 18,643,000 | 18,100,000 | |
| 12715*-AA-9 | CTL PT TR SER 2019-HOME DEPOT SR-SEC 4.050% 04/30/40 | | 12/16/2019 | Various | | 19,976,058 | 19,976,058 | |
| 12715@-AA-7 | CTL PT TR SER 2019-HOME DEPT U SR-SEC 4.310% 07/31/40 | | 12/16/2019 | CB RICHARD ELLIS | | 79,000,000 | 79,000,000 | |
| 12716*-AA-8 | FEDEX BUFFALO TR CTF-FEDERAL SR-SEC 4.000% 11/20/29 | | 11/01/2019 | LARGO CAPITAL | | 9,302,308 | 9,302,308 | |
| 12716@-AA-6 | (LEHIGH VALLEY 2019) CTL PASS- 3.570% 05/15/34 | | 10/11/2019 | M&T SECURITIES INC. | | 41,989,867 | 41,989,867 | |
| 12717#-AA-3 | CHRISTIANA CARE HEALTH 3.500% 02/25/40 | | 11/07/2019 | JONES LANG LASALLE | | 60,000,000 | 60,000,000 | |
| 12717@-AA-5 | CVS PORTFOLIO 2019 CVS LEASE- SR-SEC 3.860% 11/10/41 | | 10/17/2019 | GUGGENHEIM SECURITIES | | 30,388,952 | 30,388,952 | |
| 12718#-AA-2 | LOWE'S HANOVER NJ CTL 2019-15 SR-SEC 3.420% 08/21/39 | | 12/20/2019 | CTL CAPITAL LLC | | 14,250,000 | 14,250,000 | |
| 12718@-AA-4 | COSTCO BAYONNE NJ CTL 2019-16 SR-SEC 3.330% 03/31/44 | | 12/20/2019 | CTL CAPITAL LLC | | 20,000,000 | 20,000,000 | |
| 12719*-AA-5 | STATE OF GEORGIA CTL PT TR SE SR-SEC 3.550% 06/10/34 | | 12/17/2019 | DONNA LOCASCIO | | 14,236,879 | 14,236,879 | |
| 12720#-AA-8 | EMORY 2019 SENIOR CGA CAP CR SR-SEC 3.175% 08/10/52 | | 12/17/2019 | CGA CAPITAL | | 28,140,000 | 28,000,000 | |
| 12721*-AA-1 | EMORY 2019 MEZZ. CGA CAP CR L SUB-SEC 4.000% 08/10/52 | | 12/17/2019 | CGA CAPITAL | | 5,164,468 | 5,164,468 | |
| 12722@-AA-8 | DUKE ENERGY CAROLINAS CGA CAP SR-SEC 3.664% 12/31/52 | | 12/23/2019 | CGA CAPITAL | | 35,147,581 | 35,147,581 | |
| 130789-Y@-3 | CALIFORNIA WATER SERVICE CO SR-SEC 4.070% 06/11/49 | | 06/11/2019 | BANK AMERICA LEASING & CAPITAL | | 25,000,000 | 25,000,000 | |
| 133131-AX-0 | CAMDEN PROPERTY TRUST SR UNSEC 3.150% 07/01/29 | | 06/06/2019 | JP MORGAN SECURITIES | | 16,458,915 | 16,500,000 | |
| 14041N-FT-3 | CAPITAL ONE MULTI ASSET EXECUT SERIES 2019-A1 CLASS A1 2.840% 12/15/24 | | 11/27/2019 | Various | | 22,477,162 | 22,000,000 | 29,504 |
| 147339-J@-5 | CASCADE NATURAL GAS CORP SR-UNSEC 3.820% 06/13/34 | | 06/13/2019 | WELLS FARGO | | 6,000,000 | 6,000,000 | |
| 15135B-AS-0 | CENTENE CORP SERIES 144A 4.625% 12/15/29 | | 11/21/2019 | BARCLAYS BANK PLC | | 11,450,000 | 11,450,000 | |
| 153609-G*-7 | CENTRAL HUDSON GAS & ELECTRIC 0.000% 10/28/49 | | 10/28/2019 | KEYBANC CAPITAL MARKETS | | 27,000,000 | 27,000,000 | |
| 154051-H@-8 | CENTRAL MAINE POWER CO SR-SEC 4.200% 06/03/34 | | 06/03/2019 | CITIGROUP GLOBAL MARKETS INC | | 50,000,000 | 50,000,000 | |
| 171265-C*-0 | CHUGACH ELECTRIC ASSN-INC. A-SR-SEC 3.860% 05/15/49 | | 05/15/2019 | BANC OF AMERICA SECURITIES INC | | 75,000,000 | 75,000,000 | |
| 17308C-C5-3 | CITIGROUP INC 2.976% 11/05/30 | | 10/28/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,500,000 | 2,500,000 | |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR 5.775% 12/10/49 | | 01/31/2019 | No Broker | | 153,124 | 230,103 | 1,077 |
| 17328F-AW-5 | CGCMT 2019-GC41 A5 SEQ 2.869% 08/10/56 | | 08/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 61,799,754 | 60,000,000 | 90,842 |
| 17328F-AY-1 | CGCMT 2019-GC41 AS SUB SEQ 3.018% 08/10/56 | | 08/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 41,199,972 | 40,000,000 | 63,709 |
| 17328H-BD-2 | CGCMT SERIES 2019-GC43 CLASS A4 3.038% 11/10/52 | | 10/29/2019 | CITIGROUP GLOBAL MARKETS INC | | 15,449,451 | 15,000,000 | 15,190 |
| 17401Q-AU-5 | CITIZENS BANK NA/RI SR UNSEC 3.750% 02/18/26 | | 02/11/2019 | JP MORGAN SECURITIES | | 10,646,060 | 10,650,000 | |
| 18055#-BH-4 | CLARION LION PROP FUND-LP SR-UNSEC 3.750% 07/15/29 | | 07/15/2019 | BANC OF AMERICA SECURITIES INC | | 21,000,000 | 21,000,000 | |
| 18055#-BJ-0 | CLARION LION PROP FUND-LP SR-UNSEC 3.850% 07/15/31 | | 07/15/2019 | BANC OF AMERICA SECURITIES INC | | 7,000,000 | 7,000,000 | |
| 18911X-AC-1 | CLOUD PEAK ENERGY RES LLC CLOUD PEAK ENERGY RES LLC 0.000% 05/01/25 | | 10/17/2019 | Tax Free Exchange | | 949,208 | 3,339,380 | |
| 189ESC-AB-2 | ESC GCB CLOUD PEAK ENE ESC GCBCLOUD PEAK ENE 0.000% 11/21/21 | | 10/17/2019 | Tax Free Exchange | | | 14,604,000 | |
| 191216-BW-9 | COCA-COLA CO/THE SR UNSEC 2.550% 06/01/26 | | 03/22/2019 | SUNTRUST CAPITAL MARKETS | | 11,505,770 | 11,802,000 | 96,137 |
| 191216-BZ-2 | COCA-COLA CO/THE SR UNSEC 2.250% 09/01/26 | | 04/17/2019 | SUNTRUST CAPITAL MARKETS | | 2,515,342 | 2,645,000 | 8,431 |
| 200340-AT-4 | COMERICA INC SR UNSEC 4.000% 02/01/29 | | 07/18/2019 | JP MORGAN SECURITIES | | 18,602,026 | 17,325,000 | |
| 201723-AN-3 | COMMERCIAL METALS CO SR UNSEC 5.750% 04/15/26 | | 01/17/2019 | Tax Free Exchange | | 11,332,139 | 11,325,000 | 166,415 |
| 20369E-AD-4 | COMMUNITY HEALTH NETWORK SECURED 4.940% 05/01/58 | | 01/30/2019 | WELLS FARGO | | 5,816,580 | 6,000,000 | 74,100 |
| 207597-EL-5 | CONNECTICUT LIGHT & PWR 1ST REF MORT 4.000% 04/01/48 | | 03/25/2019 | MIZUHO SECURITIES USA INC. | | 4,824,644 | 4,700,000 | |
| 21036P-AS-7 | CONSTELLATION BRANDS INC CO.GUARNT 3.500% 05/09/27 | | 01/11/2019 | CREDIT SUISSE SECURITIES US LL | | 2,548,728 | 2,750,000 | 17,646 |
| 21036P-AY-4 | CONSTELLATION BRANDS INC CO.GUARNT 3.600% 02/15/28 | | 01/14/2019 | Various | | 7,408,420 | 8,000,000 | 120,800 |
| 21871@-AC-4 | CORESITE L.P. SR-UNSEC 4.110% 04/17/26 | | 04/17/2019 | KEYBANC CAPITAL MARKETS | | 22,000,000 | 22,000,000 | |
| 21871@-AD-2 | CORESITE L.P. SR-UNSEC 4.310% 04/17/29 | | 07/17/2019 | KEYBANC CAPITAL MARKETS | | 10,000,000 | 10,000,000 | |
| 219350-BM-6 | CORNING INC SR UNSEC 1.153% 08/14/31 | | 08/06/2019 | MORGAN STANLEY & CO. INC. | | 40,364,217 | 40,364,217 | |
| 219350-BP-9 | CORNING INC 3.900% 11/15/49 | | 11/14/2019 | BANK OF AMERICA | | 24,930,000 | 25,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 22279#-AD-6 | COUSINS PROP-INC. SR-UNSEC 3.860% 07/06/28 | | 06/19/2019 | MORGAN STANLEY & CO. INC. | | 85,000,000 | 85,000,000 | |
| 22545@-AA-2 | CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39 | | 08/02/2019 | CGA CAPITAL | | 20,475,820 | 20,475,820 | |
| 22546@-AA-1 | ASCENSION HEALTH CREDIT TENAN SR-SEC 2.981% 12/10/29 | | 12/30/2019 | CGA CAPITAL | | 40,870,000 | 40,870,000 | |
| 228187-AB-6 | CROWN AMER/CAP CORP VI CO.GUARNT 4.750% 02/01/26 | | 01/22/2019 | Tax Free Exchange | | 10,344,997 | 10,300,000 | 232,394 |
| 22822V-AL-5 | CROWN CASTLE INTL CORP SR UNSEC 4.300% 02/15/29 | | 01/29/2019 | JP MORGAN SECURITIES | | 2,486,525 | 2,500,000 | |
| 22966R-AD-8 | CUBESMART LP CO.GUARNT 3.125% 09/01/26 | | 04/30/2019 | Various | | 21,808,542 | 22,880,000 | 108,420 |
| 22966R-AF-3 | CUBESMART LP 3.000% 02/15/30 | | 10/08/2019 | WELLS FARGO | | 18,978,182 | 19,050,000 | |
| 233046-AK-7 | DNKN 2019-1A A2II SEQ 4.021% 05/20/49 | | 03/20/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 38,377,150 | 38,377,150 | |
| 233046-AL-5 | DNKN 2019-1A A23 SEQ 4.352% 05/20/49 | | 03/20/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 61,839,250 | 61,839,250 | |
| 23306N-AJ-1 | DBWF 2015-LCM C SUB CSTR 3.535% 06/10/34 | | 02/21/2019 | BANK OF AMERICA | | 7,576,023 | 8,120,000 | 18,520 |
| 23307D-BA-0 | DBGS 2018-C1 A4 SEQ 4.466% 10/15/51 | | 10/16/2019 | DEUTSCHE BANK SECURITIES INCOR | | 11,505,469 | 10,000,000 | 21,089 |
| 23317H-AE-2 | SITE CENTERS CORP SR UNSEC 4.250% 02/01/26 | | 04/18/2019 | WELLS FARGO | | 3,015,930 | 3,000,000 | 29,042 |
| 23338V-AJ-5 | DTE ELECTRIC CO GENL REF MORT 3.950% 03/01/49 | | 02/11/2019 | BARCLAYS BANK PLC | | 1,487,970 | 1,500,000 | |
| 23357*-AN-1 | DTE GAS CO SR-SEC 3.720% 10/01/49 | | 10/03/2019 | SCOTIA CAPITAL MARKETS USA INC | | 51,000,000 | 51,000,000 | |
| 235825-AF-3 | DANA INC 5.375% 11/15/27 | | 11/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,125,000 | 1,125,000 | |
| 23702T-AA-7 | INFIRMARY HEALTH SYS DAPHNE A SR-SEC 4.136% 04/15/46 | | 12/18/2019 | STIFEL NICOLAUS & CO. | | 29,760,000 | 29,760,000 | |
| 240019-BT-5 | DAYTON POWER & LIGHT CO/ 1ST MORTG 3.950% 06/15/49 | | 06/03/2019 | JP MORGAN SECURITIES | | 14,903,250 | 15,000,000 | |
| 24618#-AM-2 | DELAWARE NORTH COS-INC SR-UNSEC 4.640% 03/18/29 | | 03/18/2019 | JP MORGAN SECURITIES | | 21,000,000 | 21,000,000 | |
| 25277L-AA-4 | DIAMOND SPORTS GR/DIAMON SR SEC 5.375% 08/15/26 | | 07/18/2019 | JP MORGAN SECURITIES | | 11,175,000 | 11,175,000 | |
| 25389J-AR-7 | DIGITAL REALTY TRUST LP CO.GUARNT 3.700% 08/15/27 | | 05/09/2019 | Various | | 20,584,489 | 20,655,000 | 165,353 |
| 25389J-AU-0 | DIGITAL REALTY TRUST LP CO.GUARNT 3.600% 07/01/29 | | 06/10/2019 | JP MORGAN SECURITIES | | 14,973,450 | 15,000,000 | |
| 25466A-AJ-0 | DISCOVER BANK SR UNSEC 3.450% 07/27/26 | | 03/26/2019 | BARCLAYS BANK PLC | | 9,685,900 | 10,000,000 | 58,458 |
| 25683-CM-5 | DISCOVER CARD EXECUTION NOTE SERIES 2019-A3 CLASS A 1.890% 10/15/24 | | 12/05/2019 | THE TORONTO-DOMINION BANK | | 7,007,930 | 7,000,000 | 8,820 |
| 254687-CM-6 | WALT DISNEY COMPANY THE SERIES WI 3.000% 09/15/22 | | 11/22/2019 | Tax Free Exchange | | 20,141,042 | 20,000,000 | 111,667 |
| 254687-CZ-7 | WALT DISNEY COMPANY THE SERIES WI 3.700% 09/15/24 | | 11/22/2019 | Tax Free Exchange | | 6,973,079 | 6,800,000 | 46,826 |
| 254687-DD-5 | WALT DISNEY COMPANY THE SERIES WI 3.700% 10/15/25 | | 11/22/2019 | Tax Free Exchange | | 10,053,998 | 9,800,000 | 37,267 |
| 254687-DH-6 | WALT DISNEY COMPANY THE SERIES WI 7.430% 10/01/26 | | 11/22/2019 | Tax Free Exchange | | 8,639,149 | 7,000,000 | 73,681 |
| 254687-DK-9 | WALT DISNEY COMPANY THE SERIES WI 3.375% 11/15/26 | | 11/22/2019 | Tax Free Exchange | | 5,726,256 | 5,675,000 | 3,724 |
| 254687-DM-5 | WALT DISNEY COMPANY THE SERIES WI 7.125% 04/08/28 | | 11/22/2019 | Tax Free Exchange | | 18,746,685 | 14,984,000 | 130,486 |
| 254687-DV-5 | WALT DISNEY COMPANY THE SERIES WI 6.550% 03/15/33 | | 11/22/2019 | Tax Free Exchange | | 27,053,783 | 20,999,000 | 255,984 |
| 254687-DZ-6 | WALT DISNEY COMPANY THE SERIES WI 6.200% 12/15/34 | | 11/22/2019 | Tax Free Exchange | | 90,653,988 | 71,999,000 | 1,946,773 |
| 254687-EB-8 | WALT DISNEY COMPANY THE SERIES WI 6.400% 12/15/35 | | 11/22/2019 | Tax Free Exchange | | 10,202,173 | 8,000,000 | 223,289 |
| 254687-EF-9 | WALT DISNEY COMPANY THE SERIES WI 6.150% 03/01/37 | | 11/22/2019 | Tax Free Exchange | | 25,424,800 | 20,000,000 | 276,750 |
| 254687-FL-5 | WALT DISNEY COMPANY/THE CO.GUARNT 2.000% 09/01/29 | | 09/03/2019 | JP MORGAN SECURITIES | | 615,731 | 625,000 | |
| 254709-AP-3 | DISCOVER FINANCIAL SVS SR UNSEC 4.500% 01/30/26 | | 01/28/2019 | BANK OF AMERICA | | 15,475,200 | 15,500,000 | |
| 25755T-AL-4 | DPABS SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49 | | 11/06/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 10,000,000 | 10,000,000 | |
| 260003-AP-3 | DOVER CORP 2.950% 11/04/29 | | 10/28/2019 | GOLDMAN SACHS & COMPANY | | 6,995,425 | 7,025,000 | |
| 26208L-AD-0 | HONK 2019-1A A2 SEQ 4.641% 04/20/49 | | 03/12/2019 | BARCLAYS BANK PLC | | 16,624,375 | 16,624,375 | |
| 26208L-AE-8 | HONK SERIES 2019-2A CLASS A2 144A 3.981% 10/20/49 | | 09/10/2019 | BARCLAYS BANK PLC | | 7,000,000 | 7,000,000 | |
| 26441Y-AZ-0 | DUKE REALTY LP SR UNSEC 3.250% 06/30/26 | | 03/21/2019 | Various | | 7,828,127 | 7,989,000 | 61,304 |
| 26441Y-BA-4 | DUKE REALTY LP SR UNSEC 3.375% 12/15/27 | | 03/21/2019 | WELLS FARGO | | 1,406,954 | 1,438,000 | 13,481 |
| 26441Y-BC-0 | DUKE REALTY LP 2.875% 11/15/29 | | 11/05/2019 | JP MORGAN SECURITIES | | 2,349,601 | 2,350,000 | |
| 26444H-AH-4 | DUKE ENERGY FLORIDA LLC 2.500% 12/01/29 | | 11/21/2019 | RBC DAIN RAUSCHER INC. | | 4,997,350 | 5,000,000 | |
| 26867L-AL-4 | EMD FINANCE LLC CO.GUARNT 3.250% 03/19/25 | | 03/28/2019 | BANK OF AMERICA | | 9,878,000 | 10,000,000 | 10,833 |
| 26884A-BG-7 | ERP OPERATING LP SR UNSEC 3.250% 08/01/27 | | 04/16/2019 | WELLS FARGO | | 4,302,859 | 4,312,000 | 29,974 |
| 26884A-BH-5 | ERP OPERATING LP SR UNSEC 4.000% 08/01/47 | | 03/26/2019 | WELLS FARGO | | 9,920,700 | 10,000,000 | 63,333 |
| 27616#-AD-7 | EASTERLY GOVERNMENT PROP LP SR-UNSEC 3.730% 09/12/29 | | 09/12/2019 | CITIGROUP GLOBAL MARKETS INC | | 13,000,000 | 13,000,000 | |
| 27616#-AE-5 | EASTERLY GOVERNMENT PROP LP SR-UNSEC 3.830% 09/12/31 | | 09/12/2019 | CITIGROUP GLOBAL MARKETS INC | | 12,000,000 | 12,000,000 | |
| 28258#-AB-2 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/25 | | 10/18/2019 | Taxable Exchange | | 8,438,182 | 7,758,178 | 48,411 |
| 29287@-AC-5 | ENGINE LEASE FINANCE CORP SR-UNSEC 4.630% 01/17/29 | | 01/17/2019 | BANC OF AMERICA SECURITIES INC | | 31,000,000 | 31,000,000 | |
| 29287@-AE-1 | ENGINE LEASE FINANCE CORP SR-UNSEC 4.730% 01/17/31 | | 01/17/2019 | BANC OF AMERICA SECURITIES INC | | 7,000,000 | 7,000,000 | |
| 29364W-BC-1 | ENTERGY LOUISIANA LLC COLLAT TRST 4.200% 04/01/50 | | 03/06/2019 | BANK OF AMERICA | | 19,858,600 | 20,000,000 | |
| 29365D-AA-7 | ENTERCOM MEDIA CORP SECURED 6.500% 05/01/27 | | 04/23/2019 | BANK OF AMERICA | | 400,000 | 400,000 | |
| 29365T-AH-7 | ENTERGY TEXAS INC 1ST MORTG 4.500% 03/30/39 | | 01/03/2019 | BNP PARIBAS | | 2,991,900 | 3,000,000 | |
| 29365T-AJ-3 | ENTERGY TEXAS INC 3.550% 09/30/49 | | 09/16/2019 | BNP PARIBAS | | 2,975,310 | 3,000,000 | |
| 29366M-AA-6 | ENTERGY ARKANSAS LLC 1ST MORTG 4.200% 04/01/49 | | 03/13/2019 | JP MORGAN SECURITIES | | 18,887,330 | 19,000,000 | |
| 29366W-AA-4 | ENTERGY MISSISSIPPI LLC 1ST MORTG 3.850% 06/01/49 | | 05/30/2019 | THE BANK OF NEW YORK | | 3,948,120 | 4,000,000 | |
| 29379V-BV-4 | ENTERPRISE PRODUCTS OPER CO.GUARNT 3.125% 07/31/29 | | 06/24/2019 | JP MORGAN SECURITIES | | 4,972,761 | 4,975,000 | |
| 29444U-BC-9 | EQUINIX INC 2.625% 11/18/24 | | 11/06/2019 | BANK OF AMERICA | | 2,500,000 | 2,500,000 | |
| 29444U-BE-5 | EQUINIX INC 3.200% 11/18/29 | | 11/06/2019 | BANK OF AMERICA | | 1,997,960 | 2,000,000 | |
| 29717P-AU-1 | ESSEX PORTFOLIO LP CO.GUARNT 3.000% 01/15/30 | | 07/29/2019 | WELLS FARGO | | 10,208,412 | 10,350,000 | |
| 30288*-AE-0 | FLNG LIQUEFACTION 2 LLC 5-SR-UNSEC 4.390% 12/31/38 | | 05/21/2019 | MIHUZO | | 50,000,000 | 50,000,000 | |
| 30306V-A@-8 | FLNG LIQUEFACTION 3-LLC SR-UNSEC 4.360% 06/30/39 | | 08/07/2019 | RBC CAPITAL MARKETS | | 60,000,000 | 60,000,000 | |
| 313747-AY-3 | FEDERAL REALTY INVESTMEN SR UNSEC 3.250% 07/15/27 | | 03/20/2019 | WELLS FARGO | | 1,876,926 | 1,926,000 | 11,650 |
| 313747-AZ-0 | FEDERAL REALTY INVESTMEN SR UNSEC 3.200% 06/15/29 | | 08/19/2019 | BANK OF AMERICA | | 9,317,217 | 8,975,000 | 59,036 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 31429#-AA-2 | FEDEX CHINO CTS PASS-THRU TR S 3.490% 10/15/35 | | 10/29/2019 | WELLS FARGO | | 20,458,967 | 20,458,967 | |
| 31620M-AT-3 | FIDELITY NATIONAL INFORM SR UNSEC 3.000% 08/15/26 | | 01/11/2019 | Various | | 6,862,062 | 7,435,000 | 92,938 |
| 31620M-BJ-4 | FIDELITY NATL INFO SERV SR UNSEC 3.750% 05/21/29 | | 05/14/2019 | JP MORGAN SECURITIES | | 14,973,900 | 15,000,000 | |
| 33773B-AU-2 | FISERV INC SR UNSEC 3.500% 07/01/29 | | 06/10/2019 | JP MORGAN SECURITIES | | 16,896,566 | 16,925,000 | |
| 33792S-CA-7 | FPLUS 1997-3 M1 MEZ 7.320% 11/10/23 | | 12/01/2019 | Interest Capitalization | | | | |
| 34489B-AE-7 | NAT FOOTBALL LEAGUE 3.790% 10/05/39 | | 10/08/2019 | BANK OF AMERICA | | 25,000,000 | 25,000,000 | |
| 35091#-AA-0 | VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41 | | 12/16/2019 | NEWMARK REALTY CAPITAL | | 31,855,640 | 31,855,640 | |
| 35091#-AA-0 | VAS TULSA REDDING AND NPR 4-P SR-SEC 4.120% 07/15/41 | | 08/29/2019 | Tax Free Exchange | | 21,621,848 | 21,621,848 | 34,643 |
| 35563K-AH-3 | STACR 2019-DNA1 M2 EXCH FLT 4.442% 01/25/49 | | 03/04/2019 | Various | | 48,546,712 | 48,095,000 | 35,361 |
| 35563T-AB-7 | STACR 2018-DNA2 M2 EXCH MEZ FLT 3.942% 12/25/30 | | 12/04/2019 | Various | | 51,255,762 | 51,250,000 | 131,125 |
| 35563T-AV-3 | STACR 2018-DNA2 B1 SUB FLT 5.492% 12/25/30 | | 08/27/2019 | BANK OF AMERICA | | 3,125,625 | 3,000,000 | 1,461 |
| 35563X-AH-5 | STACR 2018-HQA2 M2 EXCH MEZ FLT 4.092% 10/25/48 | | 12/04/2019 | Various | | 54,224,868 | 54,663,904 | 113,235 |
| 35564A-BF-7 | STACR 2018-HRP2 M3 EXCH MEZ FLT 4.192% 02/25/47 | | 08/27/2019 | Various | | 21,708,574 | 21,500,000 | 61,746 |
| 35564L-AH-0 | STACR 2019-DNA2 M2 EXCH FLT 4.242% 03/25/49 | | 03/19/2019 | BANK OF AMERICA | | 10,600,336 | 10,600,336 | |
| 35877@-AA-2 | FRISCO GROUND LEASE TR-SENIOR- 4.819% 07/15/53 | | 12/15/2019 | Interest Capitalization | | 156,189 | 156,189 | |
| 361448-BC-6 | GATX CORP SR UNSEC 4.550% 11/07/28 | | 01/10/2019 | U.S. BANCORP INVESTMENTS INC | | 8,639,750 | 8,750,000 | 74,095 |
| 361602-AA-3 | GF ASSETS HLDGS CORP ALL PIK 13.250% 01/25/25 | | 09/30/2019 | Interest Capitalization | | 2,855,263 | 2,855,263 | |
| 361841-AN-9 | GLP CAPITAL LP / FIN II CO.GUARNT 3.350% 09/01/24 | | 08/15/2019 | WELLS FARGO | | 7,242,678 | 7,250,000 | |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS 4.438% 09/25/34 | | 04/26/2019 | CANTOR FITZGERALD & CO. | | 213,769 | 213,769 | 764 |
| 36250G-AW-5 | GSMS 2015-GC30 C SUB CSTR 4.190% 05/10/50 | | 01/29/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,952,734 | 2,000,000 | 6,761 |
| 36252S-AZ-0 | GSMS 2019-GC38 AS SUB AFC 4.158% 02/10/52 | | 02/13/2019 | GOLDMAN SACHS & COMPANY | | 1,544,880 | 1,500,000 | 4,505 |
| 36253@-AA-4 | GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33 | | 04/30/2019 | DIRECT | | 15,301,403 | 15,301,403 | |
| 36255*-AA-4 | GSS FINANCING 2019A SR-UNSEC 4.300% 12/15/62 | | 08/21/2019 | STIFEL NICOLAUS & CO. | | 24,000,000 | 24,000,000 | |
| 36255*-AB-2 | GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62 | | 08/21/2019 | STIFEL NICOLAUS & CO. | | 2,000,000 | 2,000,000 | |
| 36255*-AC-0 | GSS FINANCING 2019A SR-UNSEC 4.100% 12/15/62 | | 12/31/2019 | STIFEL NICOLAUS & CO. | | 71,500,000 | 71,500,000 | |
| 36255*-AD-8 | GSS FINANCING 2019A SR-UNSEC 4.550% 12/15/62 | | 12/31/2019 | STIFEL NICOLAUS & CO. | | 1,663,309 | 1,663,309 | |
| 36257U-AQ-0 | GSMS SERIES 2019-GC42 CLASS AS 3.212% 09/01/52 | | 09/16/2019 | GOLDMAN SACHS & COMPANY | | 15,449,910 | 15,000,000 | 34,793 |
| 36257U-AR-8 | GSMS SERIES 2019-GC42 CLASS B 3.363% 09/01/52 | | 09/16/2019 | GOLDMAN SACHS & COMPANY | | 10,299,990 | 10,000,000 | 24,288 |
| 36261P-AT-9 | GSMS SERIES 2019-GSA1 CLASS A4 3.048% 11/10/52 | | 10/30/2019 | GOLDMAN SACHS & COMPANY | | 61,799,580 | 60,000,000 | 35,559 |
| 36261P-AX-0 | GSMS SERIES 2019-GSA1 CLASS AS 3.340% 11/10/52 | | 10/30/2019 | GOLDMAN SACHS & COMPANY | | 15,449,940 | 15,000,000 | 9,741 |
| 36740L-AA-0 | GATES GLOBAL LLC SERIES 144A 6.250% 01/15/26 | | 11/26/2019 | CITIGROUP GLOBAL MARKETS INC | | 7,000,000 | 7,000,000 | 8,507 |
| 37045X-AS-5 | GENERAL MOTORS FINL CO CO.GUARNT 4.000% 01/15/25 | | 05/20/2019 | Various | | 14,987,400 | 15,000,000 | 210,556 |
| 37233#-AA-5 | GENNX/PAG ACQUISITIONS-INC SUB-UNSEC 11.500% 07/26/25 | | 09/30/2019 | Interest Capitalization | | 84,643 | 84,643 | |
| 37310P-AC-5 | GEORGETOWN UNIVERSITY UNSEC 4.315% 04/01/49 | | 01/09/2019 | BARCLAYS BANK PLC | | 33,790,000 | 33,790,000 | |
| 373334-KL-4 | GEORGIA POWER CO SR UNSEC 2.650% 09/15/29 | | 09/04/2019 | JP MORGAN SECURITIES | | 19,975,400 | 20,000,000 | |
| 38991#-AA-5 | GREASE MONKEY INTL-LLC SUB-UNSEC 11.500% 04/30/23 | | 09/30/2019 | Interest Capitalization | | 123,471 | 123,471 | |
| 38991#-AB-3 | GREASE MONKEY INTL-LLC INCREMENTAL SR SUB NOTE 11.500% 05/01/23 | | 10/31/2019 | GREASE MONKEY INTERNATIONAL LL | | 2,600,000 | 2,600,000 | |
| 393154-R#-8 | GREEN MOUNTAIN POWER CORP SR-SEC 3.530% 12/30/49 | | 12/18/2019 | KEYBANC CAPITAL MARKETS | | 25,000,000 | 25,000,000 | |
| 39813#-AA-9 | GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30 | | 09/26/2019 | CANTOR FITZGERALD & CO. | | 73,717,103 | 73,717,103 | |
| 39942*-AA-7 | (STAMFORD GROUND LEASE) GROUND (STAMFORD GROUND LEASE) GROUND 3.988% 12/10/49 | | 12/19/2019 | CGA CAPITAL | | 21,356,465 | 21,356,465 | |
| 404119-BW-8 | HCA INC CO.GUARNT 5.875% 02/01/29 | | 01/17/2019 | U.S. BANCORP LIBRA | | 1,575,000 | 1,575,000 | |
| 404121-AJ-4 | HCA INC CO.GUARNT 5.625% 09/01/28 | | 01/17/2019 | U.S. BANCORP LIBRA | | 519,750 | 525,000 | 12,223 |
| 40414L-AQ-2 | HCP INC SR UNSEC 3.250% 07/15/26 | | 06/24/2019 | Various | | 16,025,834 | 16,000,000 | |
| 40414L-AR-0 | HCP INC HCP Inc 3.5 07/15/2029 3.500% 07/15/29 | | 06/20/2019 | MIZUHO SECURITIES USA INC. | | 5,675,604 | 5,700,000 | |
| 404658-AG-7 | HSRE CORE HLDG I-LLC SR-UNSEC 4.570% 02/27/26 | | 02/27/2019 | BANK OF AMERICA SECURITIES LLC | | 11,000,000 | 11,000,000 | |
| 404658-AH-5 | HSRE CORE HLDG I-LLC SR-UNSEC 4.650% 02/27/27 | | 02/27/2019 | BANK OF AMERICA SECURITIES LLC | | 9,000,000 | 9,000,000 | |
| 416515-BB-9 | HARTFORD FINL SVCS GRP SR UNSEC 4.300% 04/15/43 | | 06/06/2019 | Various | | 35,896,597 | 35,286,000 | 316,916 |
| 416515-BF-0 | HARTFORD FINL SVCS GRP Hartford Financial Servic 3.6 3.600% 08/19/49 | | 08/08/2019 | CREDIT SUISSE SECURITIES US LL | | 16,067,513 | 16,250,000 | |
| 41975*-AS-4 | HAWAII ELECTRIC LIGHT CO-INC. SR-UNSEC 4.210% 05/15/34 | | 05/13/2019 | WELLS FARGO SECURITIES LLC | | 5,000,000 | 5,000,000 | |
| 419866-H*-2 | HAWAIIAN ELECTRIC CO-INC. SR-UNSEC 4.210% 05/15/34 | | 05/13/2019 | WELLS FARGO SECURITIES LLC | | 25,000,000 | 25,000,000 | |
| 42225U-AF-1 | HEALTHCARE TRUST OF AMER CO.GUARNT 3.750% 07/01/27 | | 01/22/2019 | SUSQUEHANA FINANCIAL GROUP LL | | 2,908,594 | 3,062,000 | 7,336 |
| 42225U-AG-9 | HEALTHCARE TRUST OF AMER CO.GUARNT 3.100% 02/15/30 | | 09/05/2019 | WELLS FARGO | | 19,931,600 | 20,000,000 | |
| 422568-AA-9 | HEARTHSTONE UTILITIES-INC. SR-UNSEC 3.600% 10/19/28 | | 12/27/2019 | DILLON READ & CO. INC. | | 10,000,000 | 10,000,000 | |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25 | | 01/17/2019 | HEPACO | | 1,105,012 | 1,105,012 | |
| 42689#-AA-4 | HEPACO-LLC 9.5%cash 1.5%pik 12.000% 02/18/25 | | 12/30/2019 | Interest Capitalization | | 85,642 | 85,642 | |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25 | | 12/19/2019 | PIPER JAFFRAY INC | | 1,172,659 | 1,172,659 | |
| 42690*-AA-5 | HEPACO HLDG-LLC SUB-UNSEC 14.250% 02/18/25 | | 09/30/2019 | Interest Capitalization | | 525,731 | 525,731 | |
| 42784#-AA-8 | HERSHEY CAMPUS LEASE-BKD TR II SR-UNSEC 5.820% 05/01/54 | | 12/01/2019 | Interest Capitalization | | 867,671 | 867,671 | |
| 43074*-AA-9 | HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54 | | 01/17/2019 | MESIROW FINANCIAL | | 23,557,086 | 23,557,086 | |
| 43074*-AA-9 | HIGHLAND RIDGE-NASHVILLE TN-S SR-SEC 4.918% 01/15/54 | | 12/15/2019 | Interest Capitalization | | 212,704 | 212,704 | |
| 431282-AR-3 | HIGHWOODS REALTY LP SR UNSEC 4.200% 04/15/29 | | 02/27/2019 | Various | | 20,529,502 | 20,600,000 | |
| 43300L-AJ-9 | HILT 2016-HHV C SUB CSTR 4.333% 11/05/38 | | 02/01/2019 | JP MORGAN SECURITIES | | 997,620 | 1,005,000 | 468 |
| 44040J-AB-4 | HORZN SERIES 2019-2 CLASS B 144A 4.458% 11/15/39 | | 10/18/2019 | MIZUHO SECURITIES USA INC. | | 1,999,956 | 2,000,000 | |
| 44107T-AY-2 | HOST HOTELS & RESORTS LP SERIES H 3.375% 12/15/29 | | 09/26/2019 | Various | | 26,803,700 | 27,000,000 | 750 |
| 44409M-AA-4 | HUDSON PACIFIC PROPERTIE CO.GUARNT 3.950% 11/01/27 | | 03/21/2019 | WELLS FARGO | | 6,739,320 | 7,000,000 | 110,600 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 44409M-AB-2 | HUDSON PACIFIC PROPERTIE CO.GUARNT 4.650% 04/01/29 | | 02/20/2019 | BANK OF AMERICA | | 9,816,969 | 9,950,000 | |
| 44409M-AC-0 | HUDSON PACIFIC PROPERTIE 3.250% 01/15/30 | | 09/24/2019 | WELLS FARGO | | 14,890,200 | 15,000,000 | |
| 44421G-AE-3 | HY 2019-30HY B SUB CSTR 3.380% 06/10/37 | | 06/24/2019 | DEUTSCHE BANK SECURITIES INCOR | | 10,299,962 | 10,000,000 | 14,083 |
| 44421G-AG-8 | HY 2019-30HY C SUB CSTR 3.558% 06/10/37 | | 06/24/2019 | DEUTSCHE BANK SECURITIES INCOR | | 7,957,791 | 7,750,000 | 11,486 |
| 444859-BK-7 | HUMANA INC SR UNSEC 3.125% 08/15/29 | | 08/08/2019 | BANK OF AMERICA | | 9,090,718 | 9,100,000 | |
| 44891A-AZ-0 | HYUNDAI CAPITAL AMERICA SR UNSEC 4.300% 02/01/24 | | 01/28/2019 | CITIGROUP GLOBAL MARKETS INC | | 14,992,650 | 15,000,000 | |
| 44891A-BB-2 | HYUNDAI CAPITAL AMERICA SR UNSEC 3.400% 06/20/24 | | 07/19/2019 | BNP PARIBAS | | 3,717,723 | 3,700,000 | 11,532 |
| 44929@-AQ-7 | ICRE REIT HLDGS SR-UNSEC 3.850% 05/01/28 | | 05/01/2019 | BANK OF AMERICA SECURITIES LLC | | 15,000,000 | 15,000,000 | |
| 44929@-AR-5 | ICRE REIT HLDGS SR-UNSEC 4.010% 05/01/31 | | 05/01/2019 | BANK OF AMERICA SECURITIES LLC | | 15,000,000 | 15,000,000 | |
| 44965L-AA-2 | ILPT 2019-SURF A 4.145% 02/11/41 | | 03/01/2019 | MORGAN STANLEY & CO. INC. | | 19,568,689 | 19,000,000 | 13,126 |
| 44965L-AG-9 | ILPT 2019-SURF B SUB 4.437% 02/11/41 | | 03/01/2019 | MORGAN STANLEY & CO. INC. | | 4,124,200 | 4,000,000 | 2,958 |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 11/26/2019 | BANK OF AMERICA SECURITIES LLC | | 8,247,908 | 8,247,908 | |
| 45256H-AE-8 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS D 5.754% 01/01/24 | | 12/01/2019 | Interest Capitalization | | 10,625 | 10,625 | |
| 45873#-AA-3 | INTERFACE SECURITY SYSS-LLC 11% cash 3% pik 14.000% 07/17/23 | | 09/30/2019 | Interest Capitalization | | 1,033,510 | 1,033,510 | |
| 458830-F*-2 | INTERMOUNTAIN GAS CO SR-UNSEC 3.820% 06/13/34 | | 06/13/2019 | WELLS FARGO SECURITIES LLC | | 4,000,000 | 4,000,000 | |
| 459200-KA-8 | IBM CORP SR UNSEC 3.500% 05/15/29 | | 05/08/2019 | JP MORGAN SECURITIES | | 62,442,874 | 62,600,000 | |
| 459200-KB-6 | IBM CORP SR UNSEC 4.150% 05/15/39 | | 05/08/2019 | JP MORGAN SECURITIES | | 61,583,569 | 61,875,000 | |
| 461070-AQ-7 | INTERSTATE POWER & LIGHT SR UNSEC 3.600% 04/01/29 | | 03/25/2019 | Various | | 21,449,312 | 21,450,000 | |
| 461070-AR-5 | INTERSTATE POWER & LIGHT 3.500% 09/30/49 | | 11/14/2019 | Various | | 10,992,480 | 10,998,000 | 50,545 |
| 46591C-AA-9 | JG WENTWORTH XLIV LLC SR-UNSEC 2019-B CLASS A 3.900% 02/15/77 | | 04/30/2019 | JGW IX LLC | | 150,000,000 | 150,000,000 | |
| 46591E-AS-6 | JPMCC 2019-COR5 A3 3.123% 06/13/52 | | 06/12/2019 | JP MORGAN SECURITIES | | 8,584,963 | 8,500,000 | 19,174 |
| 46591E-AT-4 | JPMCC 2019-COR5 A4 3.386% 06/13/52 | | 06/12/2019 | JP MORGAN SECURITIES | | 16,786,886 | 16,298,000 | 39,857 |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS 4.750% 01/25/20 | | 11/01/2019 | Interest Capitalization | | | | |
| 46628Y-BP-4 | JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36 | | 02/01/2019 | Interest Capitalization | | | | |
| 466365-AA-1 | JACK 2019-1A A2I SEQ 3.982% 08/25/49 | | 06/28/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 19,000,000 | 19,000,000 | |
| 46642N-BJ-4 | JPMBB SERIES 2014-C22 CLASS B 4.557% 09/15/47 | | 09/26/2019 | JP MORGAN SECURITIES | | 2,104,063 | 2,000,000 | 7,341 |
| 46643A-BL-6 | JPMBB 2014-C23 C SUB CSTR 4.469% 09/15/47 | | 11/15/2019 | GOLDMAN SACHS & COMPANY | | | | (162) |
| 46644R-BE-4 | JPMBB 2015-C29 B SUB AFC 4.118% 05/15/48 | | 01/30/2019 | JP MORGAN SECURITIES | | 5,027,734 | 5,000,000 | |
| 46645L-BD-8 | JPMBB 2016-C1 AS SUB SEQ 3.970% 03/15/49 | | 01/22/2019 | JP MORGAN SECURITIES | | 1,001,953 | 1,000,000 | 2,537 |
| 46645L-BE-6 | JPMBB 2016-C1 B SUB CSTR 4.737% 03/15/49 | | 01/25/2019 | JP MORGAN SECURITIES | | 834,781 | 800,000 | 2,948 |
| 46648K-AY-2 | JPMDB 2017-C7 AS SUB 3.713% 10/15/50 | | 01/29/2019 | BREAN MURRAY CARRET & CO. LLC. | | 4,439,180 | 4,500,000 | 13,922 |
| 46650H-AE-8 | JPMMT 2019-1 A5 EXCH AFC SEQ SSNR 4.000% 05/25/49 | | 01/18/2019 | JP MORGAN SECURITIES | | 19,343,232 | 19,858,700 | 63,989 |
| 46658*-AA-6 | VETTA-LLC FKA BPCP SPARTAN MER SUB-UNSEC 11.000% 09/22/21 | | 09/30/2019 | Interest Capitalization | | 173,353 | 173,353 | |
| 46659#-AA-1 | VETTA-LLC FKA J AMERICA-LLC 10% cash 1% pik 11.000% 07/31/22 | | 09/30/2019 | Interest Capitalization | | 49,966 | 49,966 | |
| 46665#-AA-3 | JGW IX LLC JGW IX LLC 4.780% 08/31/36 | | 12/28/2019 | JGW IX LLC | | (201,553) | (1,900,393) | |
| 46665@-AA-5 | JG WENTWORTH XX LLC SR-UNSEC 3.700% 08/09/38 | | 12/20/2019 | Various | | 108,772,685 | 108,772,685 | |
| 46665A-AA-4 | JGW IX LLC SR-UNSEC 4.500% 05/15/34 | | 05/31/2019 | Tax Free Exchange | | 34,471,636 | 34,471,636 | |
| 46849L-TL-5 | JACKSON NATL LIFE GLOBAL SECURED 3.050% 06/21/29 | | 06/17/2019 | JP MORGAN SECURITIES | | 24,931,500 | 25,000,000 | |
| 47630#-AA-3 | JENSEN HUGHES INTERMEDIATE HLD SUB 7%Cash 7%PIK 14.000% 12/04/23 | | 12/30/2019 | Interest Capitalization | | 231,548 | 231,548 | |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 12/31/2019 | Various | | 4,322,298 | 4,410,508 | |
| 47630*-AA-7 | JENSEN HUGHES-INC-SUB DEBT 10% cash 2%pik 12.000% 12/04/22 | | 09/30/2019 | Interest Capitalization | | 64,674 | 64,674 | |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25 | | 12/11/2019 | JENSEN HUGHES INTERMEDIATE HLD | | 953,623 | 953,623 | |
| 47630*-AF-6 | JENSEN HUGHES-INC-SUB DEBT SUB-UNSEC 12.000% 03/22/25 | | 09/30/2019 | Interest Capitalization | | 338,456 | 338,456 | |
| 47631*-AA-6 | JENSEN HUGHES INTERMEDIATE HLD SUB-UNSEC7%cash & 7% PIK 14.000% 03/22/26 | | 09/30/2019 | Interest Capitalization | | 311,995 | 311,995 | |
| 47717#-AA-9 | PROJECT FINANCE - POWER 5.000% 06/30/37 | | 11/15/2019 | CANTOR FITZGERALD & CO. | | 124,204,834 | 124,204,834 | |
| 48276@-AA-2 | KSN-1 HLDGS-LP SR-UNSEC 4.000% 01/08/55 | | 12/31/2019 | GUGGENHEIM SECURITIES | | 4,769,550 | 4,769,550 | |
| 485134-BS-8 | KANSAS CITY POWER & LT GENL REF MORT 4.125% 04/01/49 | | 03/18/2019 | BNP PARIBAS | | 2,983,620 | 3,000,000 | |
| 48563*-AA-6 | KAR NUT PRODUCTS CO 11.000% 09/30/23 | | 10/24/2019 | KAR NUT PRODUCTS COMPANY | | 11,785,610 | 12,026,132 | |
| 48717#-AA-7 | VA KEARNY MESA KEARNY MESA CA SR-SEC 3.730% 02/15/42 | | 12/16/2019 | NEWMARK REALTY CAPITAL | | 29,085,953 | 29,085,953 | |
| 487312-AD-2 | KEENAN FT DETRICK ENERGY UNSEC 4.166% 11/15/48 | | 04/03/2019 | GOLDMAN SACHS & COMPANY | | 22,985,000 | 22,985,000 | |
| 487836-BU-1 | KELLOGG CO SR UNSEC 3.400% 11/15/27 | | 03/25/2019 | Various | | 8,691,877 | 9,100,000 | 109,669 |
| 49427R-AP-7 | KILROY REALTY LP CO.GUARNT 3.050% 02/15/30 | | 09/18/2019 | SUNTRUST CAPITAL MARKETS | | 4,867,100 | 5,000,000 | 1,271 |
| 49446R-AP-4 | KIMCO REALTY CORP SR UNSEC 2.800% 10/01/26 | | 04/15/2019 | SUNTRUST CAPITAL MARKETS | | 4,111,248 | 4,378,000 | 5,448 |
| 49721@-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23 | | 09/30/2019 | Interest Capitalization | | 1,142,995 | 1,142,995 | |
| 501044-DL-2 | KROGER CO SR UNSEC 4.500% 01/15/29 | | 01/11/2019 | Various | | 16,948,559 | 17,050,000 | 134 |
| 50194#-AA-5 | LANEY DIRECTIONAL DRILLING SUB 16.000% 01/31/21 | | 09/30/2019 | Interest Capitalization | | 2,370,845 | 2,370,845 | |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24 | | 12/16/2019 | LES HOLDCO INC | | 1,867,020 | 1,867,020 | |
| 50195*-AA-8 | LES HOLDCO-INC. SUB-UNSEC 13.500% 12/20/24 | | 09/30/2019 | Interest Capitalization | | 4,820,425 | 4,820,425 | |
| 50209A-AB-7 | LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47 | | 12/15/2019 | Interest Capitalization | | 600,152 | 600,152 | |
| 502268-AA-9 | LUMINATOR TECHNOLOGY GROUP-INC All pik 14.000% 08/08/22 | | 05/08/2019 | Interest Capitalization | | 2,026,158 | 2,026,158 | |
| 502431-AA-7 | L3HARRIS TECH INC SR UNSEC 4.950% 02/15/21 | | 07/02/2019 | Taxable Exchange | | 13,342,028 | 12,930,000 | 243,569 |
| 502431-AC-3 | L3HARRIS TECH INC SR UNSEC 3.950% 05/28/24 | | 07/02/2019 | Taxable Exchange | | 22,730,080 | 21,850,000 | 81,513 |
| 502431-AD-1 | L3HARRIS TECH INC SR UNSEC 3.850% 12/15/26 | | 07/02/2019 | Taxable Exchange | | 6,125,564 | 5,850,000 | 10,636 |
| 502431-AE-9 | L3HARRIS TECH INC SR UNSEC 4.400% 06/15/28 | | 07/02/2019 | Taxable Exchange | | 85,231,556 | 78,000,000 | 162,067 |
| 502431-AF-6 | L3HARRIS TECHNOLOGIES INC 2.900% 12/15/29 | | 11/13/2019 | BANK OF AMERICA | | 1,770,225 | 1,775,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 512807-AU-2 | LAM RESEARCH CORP SR UNSEC 4.000% 03/15/29 | | 02/25/2019 | GOLDMAN SACHS & COMPANY | | 2,245,928 | 2,250,000 | |
| 52210#-AA-1 | PHILLY SR-UNSEC 3.967% 09/15/52 | | 09/19/2019 | MESIROW FINANCIAL | | 25,000,000 | 25,000,000 | |
| 52214@-AA-9 | CINCINNATI GROUND LEASE TR CT SR-SEC 4.140% 08/15/52 | | 12/31/2019 | WATERWAY CAPITAL | | 119,000,000 | 119,000,000 | |
| 524660-AZ-0 | LEGGETT & PLATT INC SR UNSEC 4.400% 03/15/29 | | 03/07/2019 | Various | | 24,393,914 | 24,545,000 | 4,911 |
| 53079E-BG-8 | LIBERTY MUTUAL GROUP INC CO.GUARNT 4.569% 02/01/29 | | 01/28/2019 | Taxable Exchange | | 26,867,286 | 27,282,000 | |
| 53079E-BH-6 | LIBERTY MUTUAL GROUP INC CO.GUARNT 4.500% 06/15/49 | | 06/04/2019 | Various | | 9,059,213 | 9,050,000 | |
| 53117C-AT-9 | LIBERTY PROPERTY LP SR UNSEC 4.375% 02/01/29 | | 01/22/2019 | CITIGROUP GLOBAL MARKETS INC | | 11,270,846 | 11,300,000 | |
| 532457-BT-4 | ELI LILLY & CO SR UNSEC 3.950% 03/15/49 | | 02/20/2019 | DEUTSCHE BANK SECURITIES INCOR | | 29,831,700 | 30,000,000 | |
| 534187-BH-1 | LINCOLN NATIONAL CORP SR UNSEC 3.800% 03/01/28 | | 05/07/2019 | WELLS FARGO | | 11,279,760 | 11,028,000 | 183,075 |
| 534187-BJ-7 | LINCOLN NATIONAL CORP SR UNSEC 3.050% 01/15/30 | | 08/12/2019 | WELLS FARGO | | 16,108,230 | 16,125,000 | |
| 54233*-AF-3 | LONE STAR TRANSMISSION-LLC F-SR-UNSEC 3.440% 12/15/49 | | 12/12/2019 | SCOTIA CAPITAL MARKETS USA INC | | 50,000,000 | 50,000,000 | |
| 542514-HU-1 | LBMLT 2004-4 M2 MEZ FLT STEP 2.767% 10/25/34 | | 10/22/2019 | JP MORGAN SECURITIES | | 179,290 | 180,531 | 435 |
| 548661-DR-5 | LOWE'S COS INC SR UNSEC 3.650% 04/05/29 | | 04/03/2019 | GOLDMAN SACHS & COMPANY | | 23,217,218 | 23,250,000 | |
| 550284-AA-1 | LUMOS PHOENIX HLDGS INC 13.000% 05/31/24 | | 09/30/2019 | Interest Capitalization | | 2,329,504 | 2,329,504 | |
| 55336V-AW-0 | MPLX LP SERIES 144A 6.250% 10/15/22 | | 09/05/2019 | Tax Free Exchange | | 4,521,589 | 4,496,000 | 123,328 |
| 55336V-BA-7 | MPLX LP SERIES 144A 6.375% 05/01/24 | | 09/05/2019 | Tax Free Exchange | | 2,301,684 | 2,225,000 | 55,949 |
| 55336V-BC-3 | MPLX LP SERIES 144A 5.250% 01/15/25 | | 09/05/2019 | Taxable Exchange | | 26,236,600 | 25,000,000 | 247,917 |
| 55385*-AA-7 | MTI INTERMEDIATE-INC. SUB-UNSEC 13.700% 02/05/22 | | 08/05/2019 | Interest Capitalization | | 3,760,184 | 3,760,184 | |
| 55446M-AA-5 | MACH I SERIES 2019-1 CLASS A 144A 3.474% 10/15/39 | | 10/04/2019 | MIZUHO SECURITIES USA INC. | | 9,869,469 | 9,869,792 | |
| 56081#-BS-8 | MAJOR LEAGUE BASEBALL TRUST SR-UNSEC 3.870% 12/10/39 | | 08/12/2019 | BANK AMERICA LEASING & CAPITAL | | 12,000,000 | 12,000,000 | |
| 56081*-AB-0 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43 | | 07/10/2019 | BANC OF AMERICA SECURITIES INC | | 5,250,000 | 5,250,000 | |
| 56081*-AC-8 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.610% 12/10/44 | | 07/10/2019 | BANC OF AMERICA SECURITIES INC | | 15,000,000 | 15,000,000 | |
| 56081*-AD-6 | MAJOR LEAGUE BASEBALL FACILITY SUB-UNSEC 3.640% 12/10/43 | | 10/10/2019 | BANC OF AMERICA SECURITIES INC | | 9,750,000 | 9,750,000 | |
| 56585A-AZ-5 | MARATHON PETROLEUM CORP SR UNSEC 5.375% 10/01/22 | | 05/22/2019 | Tax Free Exchange | | 45,778,283 | 45,228,000 | 344,392 |
| 56585A-BA-9 | MARATHON PETROLEUM CORP SR UNSEC 4.750% 12/15/23 | | 05/22/2019 | Tax Free Exchange | | 57,646,604 | 56,000,000 | 1,160,056 |
| 56585A-BB-7 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 04/01/24 | | 05/22/2019 | Tax Free Exchange | | 17,120,572 | 16,852,000 | 122,353 |
| 56585A-BC-5 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 12/15/26 | | 05/22/2019 | Tax Free Exchange | | 48,938,243 | 47,000,000 | 1,050,483 |
| 57063#-AA-8 | MARKETCAST HLDGS-LLC 10%cash 1%pik 11.000% 05/15/23 | | 09/30/2019 | Interest Capitalization | | 108,754 | 108,754 | |
| 57174B-BG-6 | MARSH & MCLENNAN COS INC SR UNSEC 4.375% 03/15/29 | | 03/20/2019 | GOLDMAN SACHS & COMPANY | | 25,176,595 | 24,550,000 | 128,625 |
| 57174B-BH-4 | MARSH & MCLENNAN COS INC SR UNSEC 4.750% 03/15/39 | | 01/08/2019 | GOLDMAN SACHS & COMPANY | | 699,377 | 700,000 | |
| 57736*-AU-5 | MAUI ELECTRIC CO-LTD SR-UNSEC 4.210% 05/15/34 | | 05/13/2019 | WELLS FARGO SECURITIES LLC | | 5,000,000 | 5,000,000 | |
| 57878#-AA-3 | MAYZURE-LLC SR-UNSEC 5.160% 09/20/26 | | 03/20/2019 | BARCLAYS CAPITAL INC | | 51,367,385 | 51,367,385 | |
| 58013M-FK-5 | MCDONALD'S CORP SR UNSEC 3.625% 09/01/49 | | 08/07/2019 | CITIGROUP GLOBAL MARKETS INC | | 18,536,175 | 18,900,000 | |
| 58472#-AA-1 | MEDICUS HEALTHCARE SOLUTIONS L SUB-UNSEC 11.000% 04/02/25 | | 09/30/2019 | Interest Capitalization | | 100,935 | 100,935 | |
| 58472@-AA-3 | MEDICUS HLDGS INC. PFDS-UNSEC 13.250% 10/02/25 | | 09/30/2019 | Interest Capitalization | | 2,100,626 | 2,100,626 | |
| 58843*-AC-3 | MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 10.000% 05/09/25 | | 08/27/2019 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 93,750 |
| 58843*-AD-1 | MERCHANTS AUTOMOTIVE GROUP INC SR-UNSEC 3.850% 12/15/24 | | 12/20/2019 | BANC OF AMERICA SECURITIES INC | | 50,000,000 | 50,000,000 | |
| 589433-AB-7 | MEREDITH CORP CO.GUARNT 6.875% 02/01/26 | | 03/05/2019 | Tax Free Exchange | | 7,922,663 | 7,758,000 | 50,373 |
| 59140C-AA-8 | METAPHARM-INC. SUB 11.500% 10/13/20 | | 09/30/2019 | Interest Capitalization | | 1,646,659 | 1,646,659 | |
| 59156R-BW-7 | METLIFE INC SR UNSEC 0.898% 05/23/31 | | 05/16/2019 | SMBC NIKKO SECURITIES AMERICA | | 19,121,329 | 19,121,329 | |
| 59156R-BX-5 | METLIFE INC SR UNSEC 1.189% 05/23/34 | | 05/16/2019 | SMBC NIKKO SECURITIES AMERICA | | 40,063,738 | 40,063,738 | |
| 59156R-BY-3 | METLIFE INC SR UNSEC 1.385% 05/23/39 | | 05/16/2019 | SMBC NIKKO SECURITIES AMERICA | | 40,063,738 | 40,063,738 | |
| 59217G-DC-0 | MET LIFE GLOB FUNDING I SECURED 3.050% 06/17/29 | | 06/11/2019 | JP MORGAN SECURITIES | | 14,987,100 | 15,000,000 | |
| 59447#-AJ-2 | MICHIGAN ELECTRIC TRANSMISSION SR-UNSEC 4.650% 07/10/49 | | 07/10/2019 | TD SECURITIES | | 18,000,000 | 18,000,000 | |
| 59523U-AQ-0 | MID-AMERICA APARTMENTS SR UNSEC 3.950% 03/15/29 | | 08/05/2019 | WELLS FARGO | | 13,478,375 | 12,500,000 | 205,729 |
| 59523U-AR-8 | MID AMERICA APARTMENTS 2.750% 03/15/30 | | 11/18/2019 | WELLS FARGO | | 2,818,277 | 2,825,000 | |
| 59828*-AA-4 | MIDWEST CAN CO LLC 10.5%CASH 1% PIK 11.500% 10/08/24 | | 09/30/2019 | Interest Capitalization | | 183,802 | 183,802 | |
| 607418-AA-4 | MOBILE TECH-INC. SR-UNSEC 10.263% 08/06/21 | | 09/30/2019 | Interest Capitalization | | 465,225 | 465,225 | |
| 61201#-AC-9 | MONTANA-DAKOTA UTILITIES CO. SERIES C 4.240% 07/15/24 | | 01/01/2019 | Tax Free Exchange | | 9,000,000 | 9,000,000 | 175,960 |
| 61201#-AD-7 | MONTANA-DAKOTA UTILITIES CO. SERIES D 4.340% 07/15/26 | | 01/01/2019 | Tax Free Exchange | | 19,000,000 | 19,000,000 | 380,232 |
| 61201#-AG-0 | MONTANA-DAKOTA UTILITIES CO. SERIES G 4.030% 12/10/30 | | 01/01/2019 | Tax Free Exchange | | 50,000,000 | 50,000,000 | 117,542 |
| 61201#-AK-1 | MONTANA-DAKOTA UTILITIES CO. SERIES J 3.730% 03/21/37 | | 01/01/2019 | Tax Free Exchange | | 15,000,000 | 15,000,000 | 155,417 |
| 61691U-BH-1 | MSC 11/52 3.490% 11/15/29 | | 11/08/2019 | MORGAN STANLEY & CO. INC. | | 12,359,075 | 12,000,000 | 23,267 |
| 617446-8G-7 | MORGAN STANLEY SR UNSEC 4.431% 01/23/30 | | 01/17/2019 | MORGAN STANLEY & CO. INC. | | 11,550,000 | 11,550,000 | |
| 617446-8J-1 | MORGAN STANLEY SR UNSEC 2.720% 07/22/25 | | 07/18/2019 | Various | | 2,826,883 | 2,825,000 | |
| 61764P-BZ-4 | MSBAM 2014-C19 C SUB 4.000% 12/15/47 | | 09/12/2019 | BARCLAYS BANK PLC | | 458,494 | 440,000 | 733 |
| 61765D-AX-6 | MSC 2015-MS1 B SUB CSTR 4.031% 05/15/48 | | 03/21/2019 | WELLS FARGO | | 4,191,289 | 4,100,000 | 11,018 |
| 61768H-AV-8 | MSC 2019-L2 A3 SEQ 3.806% 03/15/52 | | 03/01/2019 | MORGAN STANLEY & CO. INC. | | 15,149,621 | 15,000,000 | 17,444 |
| 61768H-AW-6 | MSC 2019-L2 A4 SEQ 4.071% 03/15/52 | | 03/01/2019 | MORGAN STANLEY & CO. INC. | | 23,689,386 | 23,000,000 | 28,610 |
| 62311#-AA-8 | MOUNT SINAI HOSPITAL MOUNT SI SR-SEC 3.720% 01/15/51 | | 09/09/2019 | MESIROW FINANCIAL | | 117,831,867 | 117,831,867 | |
| 62452*-AL-7 | MOUNTAINEER GAS CO SR-UNSEC 3.500% 12/20/34 | | 12/20/2019 | MOUNTAINEER GAS COMPANY | | 40,000,000 | 40,000,000 | |
| 62845#-AA-3 | MYERS EMERGENCY POWER SYSS-LLC SUB-UNSEC 10% cash 1%pik 11.000% 01/02/25 | | 09/30/2019 | Interest Capitalization | | 147,342 | 147,342 | |
| 628530-BK-2 | MYLAN INC CO.GUARNT 4.550% 04/15/28 | | 01/11/2019 | Tax Free Exchange | | 7,482,596 | 7,500,000 | 81,521 |
| 62927#-AR-7 | NFL VENTURES-L.P. 2019-A Tranche B-SR-UNSEC 3.540% 04/15/45 | | 10/15/2019 | BANK OF AMERICA SECURITIES LLC | | 17,000,000 | 17,000,000 | |
| 62952E-AC-1 | NYU HOSPITALS CENTER SECURED 4.784% 07/01/44 | | 04/03/2019 | BANK OF AMERICA | | 5,862,860 | 5,300,000 | 66,205 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 63902H-AB-5 | NATURE CONSERVANCY -THE SR UNSEC 4.496% 02/01/49 | | 02/05/2019 | JP MORGAN SECURITIES | | 10,000,000 | 10,000,000 | |
| 63918T-AA-3 | NAVAJO TRANSITIONAL ENEGRY NAVAJO TRANSITIONAL ENEGRY 0.000% 10/24/24 | | 10/17/2019 | Tax Free Exchange | | 949,208 | 2,226,253 | |
| 64116#-AE-3 | NETRALITY PROP-LP 4.080% 10/08/24 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 4,000,000 | 4,000,000 | |
| 64116#-AF-0 | NETRALITY PROP-LP 4.270% 10/08/26 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 10,000,000 | 10,000,000 | |
| 64325*-AA-2 | NEW CARROLLTON COMMERCIAL I-LL 3.750% 02/05/34 | | 11/05/2019 | Interest Capitalization | | 680,276 | 680,276 | |
| 645869-F@-2 | NEW JERSEY RESOURCES CORP SR-UNSEC 3.760% 07/17/49 | | 07/17/2019 | WELLS FARGO | | 17,000,000 | 17,000,000 | |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25 | | 09/30/2019 | Interest Capitalization | | 122,906 | 122,906 | |
| 647551-B#-6 | NEW MOUNTAIN FINANCE CORP SR-UNSEC 5.494% 04/30/24 | | 04/30/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 55,000,000 | 55,000,000 | |
| 64828J-AD-6 | NRZT 2018-NQM1 M1 MEZ AFC SEQ 4.621% 11/25/48 | | 11/14/2019 | NOMURA SECURITIES INTL INC. | | 8,653,730 | 8,500,000 | 25,480 |
| 64829Y-AD-2 | NRZT 2019-NQM1 M1 SUB AFC SEQ 4.634% 01/25/49 | | 01/11/2019 | CREDIT SUISSE SECURITIES US LL | | 13,847,997 | 13,848,000 | 30,305 |
| 64939#-AA-6 | NY ANIMAL SHELTER LEASE-BKD PT SR-SEC 4.430% 06/15/52 | | 06/21/2019 | JP MORGAN SECURITIES | | 75,000,000 | 75,000,000 | |
| 64952W-DG-5 | NEW YORK LIFE GLOBAL FDG SECURED 2.875% 04/10/24 | | 04/03/2019 | CREDIT SUISSE SECURITIES US LL | | 19,986,200 | 20,000,000 | |
| 649840-CR-4 | NY STATE ELECTRIC & GAS SR UNSEC 3.300% 09/15/49 | | 12/02/2019 | MITSUBISHI UFJ SECURITIES USA | | 3,889,440 | 4,000,000 | 32,633 |
| 651639-AW-6 | NEWMONT GOLDCORP CORP CO.GUARNT 5.875% 04/01/35 | | 08/28/2019 | Taxable Exchange | | 77,743,511 | 60,520,000 | 1,451,850 |
| 65339K-BJ-8 | NEXTERA ENERGY CAPITAL CO.GUARNT 3.500% 04/01/29 | | 03/28/2019 | BANK OF AMERICA | | 11,754,688 | 11,800,000 | |
| 65339K-BM-1 | NEXTERA ENERGY CAPITAL 2.750% 11/01/29 | | 10/01/2019 | MITSUBISHI UFJ SECURITIES USA | | 3,062,608 | 3,075,000 | |
| 65473P-AH-8 | NISOURCE INC SR UNSEC 2.950% 09/01/29 | | 08/07/2019 | CREDIT SUISSE SECURITIES US LL | | 14,973,900 | 15,000,000 | |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24 | | 12/31/2019 | Interest Capitalization | | (1,618,544) | (1,618,544) | |
| 665859-AU-8 | NORTHERN TRUST CORP SR UNSEC 3.150% 05/03/29 | | 04/30/2019 | WELLS FARGO | | 19,981,200 | 20,000,000 | |
| 66621#-AA-4 | NORTHFIELD MOUNTAIN LLC SR-UNSEC 4.500% 07/18/34 | | 07/18/2019 | BARCLAYS CAPITAL INC | | 62,000,000 | 62,000,000 | |
| 668074-G#-8 | NWERN CORP SR-SEC 3.980% 09/17/49 | | 09/17/2019 | CIBC PRIMARY ISSUES | | 11,000,000 | 11,000,000 | |
| 668074-G@-0 | NWERN CORP SR-SEC 3.980% 06/26/49 | | 06/26/2019 | CIBC PRIMARY ISSUES | | 11,000,000 | 11,000,000 | |
| 668444-AP-7 | NORTHWESTERN UNIVERSITY UNSEC 3.812% 12/01/50 | | 04/16/2019 | RAYMOND JAMES | | 1,230,465 | 1,249,000 | 18,119 |
| 66988A-AE-4 | NOVANT HEALTH INC UNSEC 4.371% 11/01/43 | | 02/21/2019 | BANK OF AMERICA | | 6,087,590 | 6,016,000 | 83,270 |
| 67021C-AN-7 | NSTAR ELECTRIC CO SR UNSEC 3.250% 05/15/29 | | 05/14/2019 | BANK OF AMERICA | | 10,227,450 | 10,250,000 | |
| 67090U-AD-5 | THOR 2018 C SUB 4.250% 02/09/30 | | 04/17/2019 | BANK OF AMERICA | | 7,087,708 | 7,232,355 | |
| 67457M-AJ-7 | OCCIDENTAL COLLEGE 3.508% 10/01/49 | | 10/08/2019 | WELLS FARGO | | 20,510,000 | 20,510,000 | |
| 674599-DD-4 | OCCIDENTAL PETROLEUM COR 7.500% 05/01/31 | | 09/12/2019 | Taxable Exchange | | 13,209,000 | 10,000,000 | 285,417 |
| 674599-DJ-1 | OCCIDENTAL PETROLEUM COR 6.200% 03/15/40 | | 09/12/2019 | Taxable Exchange | | 35,678,179 | 29,980,000 | 15,490 |
| 674599-DR-3 | OCCIDENTAL PETROLEUM COR 7.150% 05/15/28 | | 09/12/2019 | Taxable Exchange | | 6,041,300 | 5,000,000 | 122,146 |
| 67576P-AL-1 | OCT42 2019 3A B2 MEZ CDO-CF-CLO-HY 4.372% 04/15/31 | | 04/12/2019 | WELLS FARGO | | 24,987,360 | 25,000,000 | |
| 677415-CR-0 | OHIO POWER COMPANY SR UNSEC 4.000% 06/01/49 | | 05/20/2019 | CREDIT SUISSE SECURITIES US LL | | 2,493,900 | 2,500,000 | |
| 67755#-AD-4 | OHIO STATE ENERGY PARTNERS SR-UNSEC 3.820% 11/06/49 | | 11/06/2019 | RBC CAPITAL MARKETS | | 19,000,000 | 19,000,000 | |
| 68389X-BL-8 | ORACLE CORP SR UNSEC 2.400% 09/15/23 | | 03/28/2019 | MITSUBISHI UFJ SECURITIES USA | | 20,195,780 | 20,500,000 | 21,867 |
| 68622#-AA-9 | ORGILL INC SR SEC NOTE 3.800% 10/31/39 | | 10/04/2019 | SUNTRUST CAPITAL MARKETS | | 36,868,905 | 36,868,905 | |
| 686514-AG-5 | ORLANDO HEALTH OBL GRP UNSEC 4.461% 10/01/49 | | 02/06/2019 | GOLDMAN SACHS & COMPANY | | 13,802,360 | 13,790,000 | 248 |
| 693475-AW-5 | PNC FINANCIAL SERVICES SR UNSEC 3.450% 04/23/29 | | 04/16/2019 | JP MORGAN SECURITIES | | 25,209,600 | 25,250,000 | |
| 69349L-AS-7 | PNC BANK NA SERIES BKNT 2.700% 10/22/29 | | 10/17/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,219,892 | 1,225,000 | |
| 69351U-AW-3 | PPL ELECTRIC UTILITIES 1ST MORTG 3.000% 10/01/49 | | 09/03/2019 | WELLS FARGO | | 1,425,655 | 1,450,000 | |
| 69394*-AA-7 | PPM FINCO LP 4.476% 03/31/54 | | 08/01/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 11,794,449 | 11,794,449 | |
| 69402#-AA-3 | PMAB LLC 10.5% cash 1% pik 11.500% 08/02/22 | | 06/30/2019 | Interest Capitalization | | 101,139 | 101,139 | |
| 69410*-AA-7 | PACEWELL 3-LLC SR-SEC 4.690% 05/10/50 | | 01/31/2019 | PACEWELL??LLC | | 7,940,000 | 7,940,000 | |
| 69410*-AB-5 | PACEWELL 3-LLC A-2-SR-SEC 4.750% 05/10/50 | | 05/15/2019 | PACEWELL??LLC | | 20,000,000 | 20,000,000 | |
| 69410*-AD-1 | PACEWELL 3-LLC A-3-SR-SEC 4.810% 05/10/50 | | 08/29/2019 | PACEWELL??LLC | | 15,000,000 | 15,000,000 | |
| 69410*-AF-6 | PACEWELL 3-LLC A-3B-SR-SEC 4.300% 05/10/50 | | 10/15/2019 | PACEWELL??LLC | | 15,000,000 | 15,000,000 | |
| 69410*-AG-4 | PACEWELL 3-LLC A-4-SR-SEC 4.350% 05/10/50 | | 12/30/2019 | PACEWELL??LLC | | 20,000,000 | 20,000,000 | |
| 69415@-AA-0 | PH ONSHORE IM 5.000% 07/15/39 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 18,050,000 | 18,050,000 | |
| 69416*-AA-1 | PH OFFSHORE IM 5.000% 07/15/39 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 13,350,000 | 13,350,000 | |
| 69416@-AA-9 | PH ONSHORE GP 5.000% 07/15/39 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 10,550,000 | 10,550,000 | |
| 69417#-AA-6 | PH OFFSHORE GP 5.000% 07/15/39 | | 10/08/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 8,050,000 | 8,050,000 | |
| 69418*-AA-9 | PACE LOAN GROUP 2019-1 LLC SR-UNSEC 4.250% 12/15/51 | | 12/20/2019 | STIFEL NICOLAUS & CO. | | 27,900,000 | 27,900,000 | |
| 695156-AU-3 | PACKAGING CORP OF AMERIC 3.000% 12/15/29 | | 11/18/2019 | DEUTSCHE BANK SECURITIES INCOR | | 9,212,915 | 9,225,000 | |
| 69764*-AA-9 | PAMLICO PRIZELOGIC HLDGS LLC 12.750% 12/30/21 | | 09/30/2019 | Interest Capitalization | | 2,703,585 | 2,703,585 | |
| 70017W-AE-3 | PAIA 2019 1A A2B MEZ CDO-CF-CLO-HY 4.440% 05/15/32 | | 04/23/2019 | JP MORGAN SECURITIES | | 20,000,000 | 20,000,000 | |
| 701094-AN-4 | PARKER-HANNIFIN CORP SR UNSEC 3.250% 06/14/29 | | 06/05/2019 | BARCLAYS BANK PLC | | 5,283,411 | 5,300,000 | |
| 701094-AP-9 | PARKER-HANNIFIN CORP SR UNSEC 4.000% 06/14/49 | | 06/05/2019 | BARCLAYS BANK PLC | | 8,939,238 | 9,075,000 | |
| 70109H-AM-7 | PARKER-HANNIFIN CORP SR UNSEC 4.200% 11/21/34 | | 01/07/2019 | SUSQUEHANA FINANCIAL GROUP LL | | 1,011,620 | 1,000,000 | 5,600 |
| 70213H-AC-2 | PARTNERS HEALTHCARE SYST CO.GUARNT 4.117% 07/01/55 | | 04/09/2019 | WELLS FARGO | | 476,135 | 475,000 | 5,432 |
| 70213H-B*-8 | PARTNERS HEALTHCARE SYSS INC. SR-UNSEC 4.600% 12/21/49 | | 01/24/2019 | PARETO SECURITIES AS | | 50,000,000 | 50,000,000 | |
| 70432*-AA-9 | PAYCHEX-INC. SR-UNSEC SER A 4.070% 03/13/26 | | 03/13/2019 | BANK AMERICA LEASING & CAPITAL | | 20,000,000 | 20,000,000 | |
| 70432*-AB-7 | PAYCHEX-INC. SR-UNSEC SER B 4.250% 03/13/29 | | 03/13/2019 | BANK AMERICA LEASING & CAPITAL | | 20,000,000 | 20,000,000 | |
| 708696-BZ-1 | PENNSYLVANIA ELECTRIC CO SR UNSEC 3.600% 06/01/29 | | 05/28/2019 | BARCLAYS BANK PLC | | 4,191,978 | 4,200,000 | |
| 713448-EP-9 | PEPSICO INC 2.875% 10/15/49 | | 10/07/2019 | MORGAN STANLEY & CO. INC. | | 4,912,900 | 5,000,000 | |
| 71680@-AB-2 | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 5.095% 11/01/43 | | 09/12/2019 | PETROS PACE FINANCE 2018-2 SUB | | 30,558,908 | 29,469,602 | 481,569 |
| 71683*-AA-3 | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC 4.343% 10/01/45 | | 07/03/2019 | PETROS PACE FINANCE 2018-2 SUB | | 22,046,717 | 21,763,788 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 722844-AA-5 | PINE STREET TRUST I SECURED 4.572% 02/15/29 | | 04/02/2019 | CREDIT SUISSE SECURITIES US LL | | 15,000,000 | 15,000,000 | |
| 72284L-AA-7 | PINE STREET TRUST II SECURED 5.568% 02/15/49 | | 04/02/2019 | CREDIT SUISSE SECURITIES US LL | | 15,000,000 | 15,000,000 | |
| 72353P-AA-4 | PION 2019-1 A SEQ 3.967% 06/15/44 | | 05/23/2019 | MIZUHO SECURITIES USA INC. | | 7,955,311 | 7,955,357 | |
| 72703P-AC-7 | PLANET FITNESS MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.858% 12/05/49 | | 11/20/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 45,000,000 | 45,000,000 | |
| 729080-AA-8 | PLENARY PROP PURDUE-LLC SR-UNSEC 5.300% 10/31/63 | | 11/01/2019 | PLENARY PROPERTIES PURDUE | | 36,428,083 | 36,428,083 | |
| 736508-Q#-2 | PORTLAND GENERAL ELECTRIC CO SR-SEC 3.340% 10/25/49 | | 10/25/2019 | BARCLAYS CAPITAL INC | | 16,000,000 | 16,000,000 | |
| 736508-R*-5 | PORTLAND GENERAL ELECTRIC CO SR-SEC 3.340% 01/15/50 | | 11/15/2019 | BARCLAYS CAPITAL INC | | 34,000,000 | 34,000,000 | |
| 73808#-AA-5 | POTTER ELECTRIC SIGNAL CO-LLC SUB-UNSEC 10%cash 1.5 pik 11.500% 06/17/24 | | 10/01/2019 | Interest Capitalization | | 201,845 | 201,845 | |
| 73943#-AD-5 | PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC 3.550% 05/01/39 | | 11/25/2019 | MIHUZO | | 43,209,185 | 43,209,185 | |
| 74005P-BD-5 | PRAXAIR INC SR UNSEC 3.550% 11/07/42 | | 03/27/2019 | WELLS FARGO | | 4,930,307 | 5,105,000 | 71,484 |
| 74166M-AC-0 | PRIME SECSRVC BRW/FINANC SR SEC 5.750% 04/15/26 | | 03/21/2019 | DEUTSCHE BANK SECURITIES INCOR | | 7,525,000 | 7,525,000 | |
| 74251V-AR-3 | PRINCIPAL FINANCIAL GRP CO.GUARNT 3.700% 05/15/29 | | 05/07/2019 | Various | | 10,473,744 | 10,500,000 | |
| 74351@-AA-6 | PROJECT ARROW-OAK CREEK WI-SR SR-SEC 4.067% 07/10/40 | | 03/11/2019 | MESIROW FINANCIAL | | 39,500,000 | 39,500,000 | |
| 743674-BE-2 | PROTECTIVE LIFE CORP SERIES 144A 3.400% 01/15/30 | | 09/13/2019 | MORGAN STANLEY & CO. INC. | | 14,953,800 | 15,000,000 | |
| 743820-AA-0 | PROV ST JOSEPH HLTH OBL SERIES 19A 2.532% 10/01/29 | | 09/24/2019 | GOLDMAN SACHS & COMPANY | | 4,550,000 | 4,550,000 | |
| 744320-CE-3 | PRUDENTIAL FINANCIAL INC SR UNSEC 4.350% 02/25/50 | | 02/20/2019 | MORGAN STANLEY & CO. INC. | | 44,943,232 | 45,050,000 | |
| 744482-BM-1 | PUB SVC NEW HAMP 1ST MORTG 3.600% 07/01/49 | | 06/24/2019 | JP MORGAN SECURITIES | | 5,137,795 | 5,150,000 | |
| 744533-D#-4 | PUBLIC SERVICE CO OF OKLAHOMA SR-UNSEC 4.110% 06/01/34 | | 05/23/2019 | KEYBANC CAPITAL MARKETS | | 55,000,000 | 55,000,000 | |
| 74456Q-BZ-8 | PUBLIC SERVICE ELECTRIC 1ST MORTG 3.850% 05/01/49 | | 05/06/2019 | MIZUHO SECURITIES USA INC. | | 1,999,660 | 2,000,000 | |
| 74456Q-CA-2 | PUBLIC SERVICE ELECTRIC 1ST MORTG 3.200% 08/01/49 | | 08/08/2019 | MITSUBISHI UFJ SECURITIES USA | | 347,463 | 350,000 | |
| 745332-CJ-3 | PUGET SOUND ENERGY INC SR SEC 3.250% 09/15/49 | | 08/19/2019 | MITSUBISHI UFJ SECURITIES USA | | 13,785,229 | 13,875,000 | |
| 74834L-AX-8 | QUEST DIAGNOSTICS INC SR UNSEC 3.500% 03/30/25 | | 04/05/2019 | MIZUHO SECURITIES USA INC. | | 19,997,800 | 20,000,000 | 17,500 |
| 74834L-BA-7 | QUEST DIAGNOSTICS INC CO.GUARNT 4.200% 06/30/29 | | 03/07/2019 | MORGAN STANLEY & CO. INC. | | 24,926,750 | 25,000,000 | |
| 74932B-AU-7 | RBSCF 2013-SMV C SUB CSTR 3.704% 03/11/31 | | 01/28/2019 | MORGAN STANLEY & CO. INC. | | 1,936,641 | 2,000,000 | 5,775 |
| 74949L-AC-6 | RELX CAPITAL INC CO.GUARNT 4.000% 03/18/29 | | 03/12/2019 | Various | | 36,101,164 | 36,400,000 | |
| 75000@-AA-8 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 4.150% 12/27/29 | | 12/27/2019 | DEUTSCHE BANK SECURITIES | | 25,000,000 | 25,000,000 | |
| 75101#-AA-4 | RAISA FDG-LLC SR-UNSEC 4.459% 08/15/34 | | 09/13/2019 | GUGGENHEIM SECURITIES | | 56,540,800 | 56,540,800 | |
| 75101#-AB-2 | RAISA FDG-LLC SR-UNSEC 9.318% 08/15/34 | | 09/13/2019 | GUGGENHEIM SECURITIES | | 16,468,222 | 16,468,222 | |
| 75884R-AY-9 | REGENCY CENTERS LP CO.GUARNT 4.650% 03/15/49 | | 02/25/2019 | WELLS FARGO | | 14,949,150 | 15,000,000 | |
| 75884R-AZ-6 | REGENCY CENTERS LP CO.GUARNT 2.950% 09/15/29 | | 08/13/2019 | U.S. BANCORP INVESTMENTS INC | | 2,997,090 | 3,000,000 | |
| 75888@-AA-5 | REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26 | | 10/31/2019 | Interest Capitalization | | 2,112,316 | 2,112,316 | |
| 759351-AN-9 | REINSURANCE GRP OF AMER SR UNSEC 3.900% 05/15/29 | | 05/09/2019 | Various | | 37,049,457 | 37,050,000 | |
| 75951A-AK-4 | RELIANCE STAND LIFE II SECURED 2.625% 07/22/22 | | 07/15/2019 | JP MORGAN SECURITIES | | 8,321,670 | 8,325,000 | |
| 76169#-AN-3 | REYES HLDGS-L.L.C. 4.600% 01/10/29 | | 01/10/2019 | BANC OF AMERICA SECURITIES INC | | 25,000,000 | 25,000,000 | |
| 76169#-AR-4 | REYES HLDGS-L.L.C. 4.700% 01/10/31 | | 01/10/2019 | BANC OF AMERICA SECURITIES INC | | 25,000,000 | 25,000,000 | |
| 773903-AJ-8 | ROCKWELL AUTOMATION SR UNSEC 4.200% 03/01/49 | | 03/25/2019 | Various | | 18,367,915 | 17,500,000 | 47,017 |
| 77678#-AA-3 | ROSALES SOLAR HLDGS-LLC SR-UNSEC 4.190% 12/31/49 | | 12/20/2019 | CIBC PRIMARY ISSUES | | 63,000,000 | 63,000,000 | |
| 77775*-BV-2 | ROSENTHAL & ROSENTHAL-INC. SR-UNSEC 5.320% 01/31/26 | | 01/31/2019 | SUNTRUST CAPITAL MARKETS | | 35,000,000 | 35,000,000 | |
| 78396*-AA-6 | STONEBRIAR COMMERICAL FINANCE SR-UNSEC 4.750% 10/16/24 | | 10/16/2019 | BANC OF AMERICA SECURITIES INC | | 60,000,000 | 60,000,000 | |
| 78396Y-AA-1 | SESAC 2019-1 A2 SEQ 5.216% 07/25/49 | | 08/02/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 18,453,750 | 18,453,750 | |
| 78403D-AN-0 | SBA TOWER TRUST SERIES 144A 2.836% 01/15/25 | | 09/10/2019 | BARCLAYS BANK PLC | | 18,500,000 | 18,500,000 | |
| 78501@-AA-6 | SW INGREDIENTS HLDGS-LLC SUB-UNSEC 10.5% cash 1%pik 11.500% 07/03/26 | | 09/30/2019 | Interest Capitalization | | 150,492 | 150,492 | |
| 80282K-AS-5 | SANTANDER HOLDINGS USA SR UNSEC 3.400% 01/18/23 | | 02/21/2019 | BANK OF AMERICA | | 5,106,712 | 5,200,000 | 18,171 |
| 80282K-AW-6 | SANTANDER HOLDINGS USA SR UNSEC 3.500% 06/07/24 | | 06/04/2019 | RBC DAIN RAUSCHER INC. | | 15,111,993 | 15,125,000 | |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23 | | 08/02/2019 | Interest Capitalization | | 112,968 | 112,968 | |
| 808513-BA-2 | CHARLES SCHWAB CORP SR UNSEC 3.250% 05/22/29 | | 05/20/2019 | CREDIT SUISSE SECURITIES US LL | | 6,975,710 | 7,000,000 | |
| 817743-AA-5 | SERVPRO MASTER ISSUER LLC SERIES 2019-1A CALSS A2 144A 3.882% 10/25/49 | | 09/17/2019 | BARCLAYS BANK PLC | | 7,000,000 | 7,000,000 | |
| 81784R-AA-0 | SFFIN SERIES 2019-1A CLASS A 144A 3.840% 11/01/49 | | 09/17/2019 | BARCLAYS BANK PLC | | 9,457,432 | 9,457,432 | |
| 845011-AB-1 | SOUTHWEST GAS CORP SR UNSEC 4.150% 06/01/49 | | 05/28/2019 | WELLS FARGO | | 1,998,980 | 2,000,000 | |
| 85236#-AA-1 | SUNNOVA ISSUER-LLC SR-UNSEC 4.950% 04/30/31 | | 04/30/2019 | WHITEHALL &COMPANY | | 26,746,670 | 26,746,670 | |
| 855244-AT-6 | STARBUCKS CORP SR UNSEC 3.550% 08/15/29 | | 05/02/2019 | CITIGROUP GLOBAL MARKETS INC | | 55,873,440 | 56,000,000 | |
| 86212X-AA-8 | STORE MASTER FUNDING LLC SERIES 2019-1 CLASS A1 144A 2.820% 11/20/49 | | 11/06/2019 | CREDIT SUISSE SECURITIES US LL | | 6,985,734 | 6,987,993 | |
| 86772F-AA-9 | SUNRUN CALLISTO ISSUER LLC SERIES 2019-2 CLASS A 144A 3.610% 01/30/55 | | 10/17/2019 | CREDIT SUISSE SECURITIES US LL | | 7,446,399 | 7,450,000 | |
| 86787E-AN-7 | SUNTRUST BANK SR UNSEC 2.750% 05/01/23 | | 04/18/2019 | Various | | 9,688,068 | 9,800,000 | 126,928 |
| 86787E-BE-6 | SUNTRUST BANK SR UNSEC 2.800% 05/17/22 | | 05/14/2019 | SUNTRUST CAPITAL MARKETS | | 24,987,250 | 25,000,000 | |
| 86858@-AA-8 | SUPPLYONE HLDGS-LLC SUB-UNSEC 11.500% 02/01/25 | | 10/01/2019 | Interest Capitalization | | 418,965 | 418,965 | |
| 87320*-AB-6 | TWAIN FDG I LLC A-2-SR-UNSEC 4.571% 07/15/44 | | 03/29/2019 | GUGGENHEIM SECURITIES | | 19,769,400 | 20,000,000 | |
| 87320*-AD-2 | TWAIN FDG I LLC A-4-SR-UNSEC 4.595% 07/15/44 | | 12/19/2019 | GUGGENHEIM SECURITIES | | 95,000,000 | 95,000,000 | |
| 875127-BG-6 | TAMPA ELECTRIC CO SR UNSEC 3.625% 06/15/50 | | 07/22/2019 | MITSUBISHI UFJ SECURITIES USA | | 9,704,546 | 9,825,000 | |
| 88033G-DA-5 | TENET HEALTHCARE CORP SR SEC 5.125% 11/01/27 | | 08/12/2019 | BARCLAYS BANK PLC | | 20,000,000 | 20,000,000 | |
| 88105*-AA-7 | TERRAFORM OSPREY I-LLC SR-UNSEC 3.190% 07/02/32 | | 08/30/2019 | TERRAFORM OSPREY I | | 65,353,502 | 65,353,502 | |
| 882484-AB-4 | TEXAS HEALTH RESOURCES SERIES 2019 3.372% 11/15/51 | | 09/11/2019 | MORGAN STANLEY & CO. INC. | | 35,000,000 | 35,000,000 | |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 01/31/2019 | Various | | (1,040,512) | | |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25 | | 09/30/2019 | Interest Capitalization | | 302,918 | 302,918 | |
| 89389D-A@-4 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26 | | 09/30/2019 | Interest Capitalization | | 904,462 | 904,462 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 89417E-AP-4 | TRAVELERS COS INC SR UNSEC 4.100% 03/04/49 | | 02/27/2019 | U.S. BANCORP INVESTMENTS INC | | 2,988,690 | 3,000,000 | |
| 89453#-AA-9 | TRAVIS CNTY TEX-AUSTIN TX CTL SR-SEC 4.665% 02/15/46 | | 11/15/2019 | QUAD CAPITAL | | 15,750,000 | 15,750,000 | |
| 896517-AA-7 | TRINITY HEALTH CORP SERIES 2019 3.434% 12/01/48 | | 12/05/2019 | BANK OF AMERICA | | 37,240,000 | 37,240,000 | |
| 89657B-AA-2 | TRL 2019-1A A SEQ 3.820% 04/17/49 | | 04/02/2019 | WELLS FARGO | | 12,695,793 | 12,702,154 | |
| 897051-AA-6 | TRONOX INC CO.GUARNT 6.500% 04/15/26 | | 02/12/2019 | GOLDMAN SACHS & COMPANY | | 7,373,125 | 8,000,000 | 171,889 |
| 902494-BK-8 | TYSON FOODS INC SR UNSEC 4.350% 03/01/29 | | 02/13/2019 | MORGAN STANLEY & CO. INC. | | 20,996,220 | 21,000,000 | |
| 90310#-AB-8 | UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54 | | 11/15/2019 | LESMARK | | 10,651,717 | 10,651,717 | |
| 90353K-AY-5 | UBSCM 2018-C13 A4 SEQ 4.334% 10/15/51 | | 02/01/2019 | U.S. BANCORP LIBRA | | 1,054,023 | 1,000,000 | 482 |
| 904764-BH-9 | UNILEVER CAPITAL CORP CO.GUARNT 2.125% 09/06/29 | | 09/03/2019 | BANK OF AMERICA | | 990,990 | 1,000,000 | |
| 906548-CQ-3 | UNION ELECTRIC CO 3.250% 10/01/49 | | 09/23/2019 | WELLS FARGO | | 9,965,700 | 10,000,000 | |
| 907818-FF-0 | UNION PACIFIC CORP SERIES 144A 3.839% 03/20/60 | | 11/18/2019 | Tax Free Exchange | | 17,604,148 | 18,000,000 | |
| 91159H-HW-3 | US BANCORP SUBORD 3.000% 07/30/29 | | 07/24/2019 | U.S. BANCORP INVESTMENTS INC | | 24,997,750 | 25,000,000 | |
| 91324P-DT-6 | UNITEDHEALTH GROUP INC SR UNSEC 3.500% 08/15/39 | | 07/23/2019 | BANK OF AMERICA | | 26,783,828 | 27,050,000 | |
| 91324P-DU-3 | UNITEDHEALTH GROUP INC SR UNSEC 3.700% 08/15/49 | | 07/23/2019 | BANK OF AMERICA | | 2,491,400 | 2,500,000 | |
| 91740P-AF-5 | USA COM PART USA COM FIN SERIES WI 6.875% 09/01/27 | | 12/17/2019 | Tax Free Exchange | | 3,950,000 | 3,950,000 | 79,960 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35 | | 03/19/2019 | G2 | | 1,316,490 | 1,358,621 | 575 |
| 92212K-A*-7 | VANTAGE DATA CENTERS SR-UNSEC 4.115% 10/15/24 | | 10/21/2019 | GUGGENHEIM SECURITIES | | 105,000,000 | 105,000,000 | |
| 92277G-AU-1 | VENTAS REALTY LP CO.GUARNT 3.000% 01/15/30 | | 08/12/2019 | JP MORGAN SECURITIES | | 14,303,988 | 14,375,000 | |
| 92343V-ES-9 | VERIZON COMMUNICATIONS SR UNSEC 3.875% 02/08/29 | | 02/05/2019 | BANK OF AMERICA | | 7,286,203 | 7,300,000 | |
| 92345Y-AF-3 | VERISK ANALYTICS INC SR UNSEC 4.125% 03/15/29 | | 02/27/2019 | Various | | 11,595,004 | 11,625,000 | |
| 92840V-AB-8 | VISTRA OPERATIONS CO LLC SR UNSEC 5.625% 02/15/27 | | 01/22/2019 | JP MORGAN SECURITIES | | 15,700,000 | 15,700,000 | |
| 92840V-AG-7 | VISTRA OPERATIONS CO LLC SERIES 144A 3.700% 01/30/27 | | 11/06/2019 | JP MORGAN SECURITIES | | 9,978,900 | 10,000,000 | |
| 928668-AZ-5 | VOLKSWAGEN GROUP AMERICA SERIES 144A 2.700% 09/26/22 | | 09/19/2019 | BANK OF AMERICA | | 1,724,362 | 1,725,000 | |
| 928668-BB-7 | VOLKSWAGEN GROUP AMERICA SERIES 144A 3.200% 09/26/26 | | 09/19/2019 | BANK OF AMERICA | | 9,993,800 | 10,000,000 | |
| 92939K-BR-8 | WFRBS SERIES 2014-C24 CLASS B 4.204% 11/15/47 | | 09/25/2019 | BARCLAYS BANK PLC | | 4,629,902 | 4,500,000 | 13,663 |
| 92940P-AE-4 | WRKCO INC CO.GUARNT 3.900% 06/01/28 | | 05/16/2019 | BANK OF AMERICA | | 1,449,652 | 1,450,000 | |
| 92940P-AF-1 | WRKCO INC CO.GUARNT 4.200% 06/01/32 | | 05/22/2019 | BANK OF AMERICA | | 3,717,669 | 3,730,000 | 1,167 |
| 931142-DV-2 | WALMART INC SR UNSEC 2.650% 12/15/24 | | 04/10/2019 | Various | | 14,935,405 | 15,000,000 | 129,188 |
| 931142-EN-9 | WALMART INC SR UNSEC 3.250% 07/08/29 | | 04/17/2019 | Various | | 52,350,698 | 52,375,000 | |
| 93884P-DY-3 | WASHINGTON GAS LIGHT CO SERIES MTN 3.650% 09/15/49 | | 09/10/2019 | MITSUBISHI UFJ SECURITIES USA | | 9,949,400 | 10,000,000 | |
| 94106L-BG-3 | WASTE MANAGEMENT INC CO.GUARNT 3.450% 06/15/29 | | 05/14/2019 | MIZUHO SECURITIES USA INC. | | 12,225,990 | 12,250,000 | |
| 94106L-BJ-7 | WASTE MANAGEMENT INC CO.GUARNT 4.000% 07/15/39 | | 05/14/2019 | JP MORGAN SECURITIES | | 9,889,704 | 9,900,000 | |
| 94106L-BK-4 | WASTE MANAGEMENT INC CO.GUARNT 4.150% 07/15/49 | | 05/14/2019 | JP MORGAN SECURITIES | | 11,734,960 | 11,750,000 | |
| 94115#-AA-9 | WATER EXPLORATION CO.-LTD. SR-UNSEC 4.470% 07/30/39 | | 07/30/2019 | JEFFERIES & CO. INC. | | 50,250,000 | 50,250,000 | |
| 94115#-AB-7 | WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/40 | | 11/08/2019 | JEFFERIES & CO. INC. | | 7,923,077 | 7,923,077 | |
| 94115#-AC-5 | WATER EXPLORATION CO.-LTD. SR-UNSEC 4.440% 07/30/39 | | 12/20/2019 | JEFFERIES & CO. INC. | | 16,432,692 | 16,432,692 | |
| 94676#-AA-0 | MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54 | | 08/12/2019 | MESIROW FINANCIAL | | 17,810,000 | 17,810,000 | |
| 94676#-AA-0 | MESA GROUND LEASE WAYPOINT-ME SR-SEC 4.455% 08/15/54 | | 11/15/2019 | Interest Capitalization | | 35,492 | 35,492 | |
| 94989Y-BE-2 | WFCM 2016-C32 B SUB W 4.722% 01/15/59 | | 09/19/2019 | Various | | 4,977,711 | 4,750,000 | 13,569 |
| 95000U-2D-4 | WELLS FARGO & COMPANY SR UNSEC 4.150% 01/24/29 | | 01/16/2019 | WELLS FARGO | | 21,861,018 | 21,900,000 | |
| 95040Q-AH-7 | WELLTOWER INC SR UNSEC 4.125% 03/15/29 | | 02/13/2019 | WELLS FARGO | | 19,911,000 | 20,000,000 | |
| 95040Q-AJ-3 | WELLTOWER INC SR UNSEC 3.100% 01/15/30 | | 08/08/2019 | GOLDMAN SACHS & COMPANY | | 14,548,182 | 14,575,000 | |
| 95058X-AH-1 | WEN 2019-1A A2II SEQ 4.080% 06/15/49 | | 06/13/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 33,830,000 | 33,830,000 | |
| 95709T-AQ-3 | WESTAR ENERGY INC SR SEC 3.250% 09/01/49 | | 08/12/2019 | U.S. BANCORP INVESTMENTS INC | | 10,879,079 | 10,975,000 | |
| 96145D-AD-7 | WRKCO INC CO.GUARNT 3.375% 09/15/27 | | 02/15/2019 | Tax Free Exchange | | 27,839,743 | 27,850,000 | 391,641 |
| 96145D-AH-8 | WRKCO INC CO.GUARNT 4.000% 03/15/28 | | 02/15/2019 | Tax Free Exchange | | 13,728,209 | 13,750,000 | 229,167 |
| 97658W-AA-8 | WISCONSIN ALUM RESEARCH SERIES 2019 3.564% 10/01/49 | | 12/10/2019 | JP MORGAN SECURITIES | | 31,980,000 | 31,980,000 | |
| 976656-CL-0 | WISCONSIN ELECTRIC POWER 2.050% 12/15/24 | | 12/03/2019 | BNP PARIBAS | | 649,877 | 650,000 | |
| 97806*-AH-5 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49 | | 05/21/2019 | BANK OF AMERICA SECURITIES LLC | | 49,166,667 | 49,166,667 | |
| 98971D-AB-6 | ZIONS BANCORP NA 3.250% 10/29/29 | | 10/24/2019 | GOLDMAN SACHS & COMPANY | | 19,538,652 | 19,600,000 | |
| Z00066-12-8 | JGW IX LLC SR-UNSEC 4.500% 08/15/43 | | 03/08/2019 | JGW IX LLC | | 5,629,756 | 5,629,756 | |
| Z00067-22-5 | JGW IX LLC SR-UNSEC 4.500% 09/15/38 | | 04/26/2019 | JGW IX LLC | | 5,037,917 | 5,037,917 | |
| Z00068-40-5 | JGW IX LLC SR-UNSEC 4.500% 02/15/37 | | 06/21/2019 | JGW IX LLC | | 5,698,404 | 5,698,404 | |
| Z00068-59-5 | POINTER HLDGS INC. SUB-UNSEC PIK 12.000% 12/26/25 | | 06/25/2019 | POINTER HOLDINGS INC. | | 22,181,250 | 22,750,000 | |
| Z00068-79-3 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36 | | 07/12/2019 | COBANK ACB | | 10,237,186 | 10,237,186 | |
| Z00068-80-1 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39 | | 07/12/2019 | COBANK ACB | | 9,204,081 | 9,204,081 | |
| Z00069-19-7 | JGW IX LLC SR-UNSEC 4.050% 01/15/36 | | 11/08/2019 | Various | | 13,564,029 | 13,564,029 | |
| Z00071-28-4 | MOBILE TECH-INC. SR-UNSEC 10.263% 08/06/21 | | 12/02/2019 | MOBILE | | 192,271 | 192,271 | |
| Z00071-55-7 | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC 3.948% 09/02/51 | | 12/12/2019 | PETROS PACE FINANCE 2018-2 SUB | | 35,788,519 | 34,565,740 | |
| Z00071-95-3 | AERO 3-INC. SUB-UNSEC 12.000% 06/23/25 | | 12/23/2019 | DILLON READ & CO. INC. | | 7,200,000 | 7,200,000 | |
| 06367W-JM-6 | BANK OF MONTREAL SR UNSEC 2.900% 03/26/22 | A | 03/21/2019 | BMO CAPITAL MARKETS | | 9,974,600 | 10,000,000 | |
| 29250N-AZ-8 | ENBRIDGE INC 3.125% 11/15/29 | A | 11/13/2019 | BARCLAYS BANK PLC | | 3,996,920 | 4,000,000 | |
| 35100L-AA-6 | SHINY SERIES 2017-1A CLASS A1 144A 4.950% 08/28/27 | A | 10/30/2019 | GUGGENHEIM CAPITAL MARKETS LLC | | 698,797 | 700,000 | 289 |
| 66815P-AA-8 | NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% 12/31/36 | | 03/13/2019 | RBC CAPITAL MARKETS | | 36,854,575 | 36,854,575 | |
| 66816D-AA-4 | NWERN HYDRO AQUISITION CO III SR-UNSEC 3.940% 12/31/38 | | 03/13/2019 | RBC CAPITAL MARKETS | | 37,606,709 | 37,606,709 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 682142-AA-2 | OMERS FINANCE TRUST CO.GUARNT 2.500% 05/02/24 | A | 04/25/2019 | RBC DAIN RAUSCHER INC. | | 50,816,906 | 51,100,000 | |
| C0237#-AA-6 | ALTIMA DENTAL CANADA HLDGS-INC 11.250% 06/15/23 | | 11/29/2019 | ALTIMA DENTAL CANADA HOLDINGS | | 9,382,520 | 9,382,520 | |
| C0237#-AC-2 | ALTIMA DENTAL CANADA HLDGS-INC 2nd amended DDTL 11.250% 06/16/23 | | 02/01/2019 | ALTIMA DENTAL CANADA HOLDINGS | | 339,570 | 339,570 | |
| 00135T-AB-0 | AIB GROUP PLC SR UNSEC 4.263% 04/10/25 | D | 04/12/2019 | Various | | 19,789,844 | 19,745,000 | 5,503 |
| 00182E-BC-2 | ANZ NEW ZEALAND INTL/LDN CO.GUARNT 2.875% 01/25/22 | D | 04/16/2019 | WELLS FARGO | | 1,491,735 | 1,500,000 | 9,943 |
| 00182E-BK-4 | ANZ NEW ZEALAND INTL/LDN CO.GUARNT 3.400% 03/19/24 | D | 03/12/2019 | CITIGROUP GLOBAL MARKETS INC | | 15,123,639 | 15,125,000 | |
| 00185A-AC-8 | AON PLC CO.GUARNT 4.450% 05/24/43 | D | 06/14/2019 | WELLS FARGO | | 2,773,733 | 2,750,000 | 8,158 |
| 00652M-AE-2 | ADANI PORTS AND SPECIAL SR UNSEC 4.375% 07/03/29 | D | 06/26/2019 | BARCLAYS BANK PLC | | 11,166,736 | 11,200,000 | |
| 00652M-AF-9 | ADANI PORTS AND SPECIAL SR UNSEC 3.375% 07/24/24 | D | 07/16/2019 | BARCLAYS BANK PLC | | 28,130,858 | 28,150,000 | |
| 00652X-AB-4 | ADANI TRANSMISSION LTD SERIES 144A 4.250% 05/21/36 | D | 11/14/2019 | STANDARD CHARTERED BANK | | 13,200,000 | 13,200,000 | |
| 00654A-AA-4 | ADANI GREEN ENERGY UP SR SEC 6.250% 12/10/24 | D | 07/19/2019 | Various | | 3,396,125 | 3,300,000 | 24,635 |
| 00774M-AB-1 | AERCAP IRELAND CAP/GLOBA CO.GUARNT 3.650% 07/21/27 | D | 05/09/2019 | CITIGROUP GLOBAL MARKETS INC | | 19,057,989 | 20,085,000 | 221,941 |
| 00913R-AE-6 | AIR LIQUIDE FINANCE CO.GUARNT 3.500% 09/27/46 | D | 03/25/2019 | JEFFERIES & CO. INC. | | 1,459,472 | 1,565,000 | |
| 03768R-AJ-5 | APIDOS CLO SERIES 2019-32A CLASS B2 144A 3.557% 01/20/33 | D | 12/19/2019 | CREDIT SUISSE SECURITIES US LL | | 4,000,000 | 4,000,000 | |
| 03835V-AG-1 | APTIV PLC CO.GUARNT 4.350% 03/15/29 | D | 03/20/2019 | Various | | 18,196,182 | 18,140,000 | 9,899 |
| 052528-AK-2 | AUST & NZ BANKING GROUP SUBORD 4.400% 05/19/26 | D | 04/22/2019 | Various | | 26,474,926 | 26,165,000 | 419,415 |
| 05253J-AS-0 | AUST & NZ BANKING GRP NY SR UNSEC 2.625% 05/19/22 | D | 04/17/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,081,751 | 2,100,000 | 23,428 |
| 05578A-AN-8 | BPCE SA SERIES 144A 2.700% 10/01/29 | D | 09/25/2019 | Various | | 22,838,310 | 23,000,000 | |
| 05578Q-AB-9 | BPCE SA SUBORD 5.150% 07/21/24 | D | 03/19/2019 | Various | | 5,168,144 | 5,000,000 | 42,382 |
| 05578Q-AC-7 | BPCE SA SUBORD 4.625% 07/11/24 | D | 03/15/2019 | BNP PARIBAS | | 2,520,925 | 2,500,000 | 21,840 |
| 05578Q-AD-5 | BPCE SA SUBORD 4.500% 03/15/25 | D | 03/29/2019 | Various | | 39,243,967 | 39,071,000 | 48,968 |
| 05591F-2D-1 | BNG BANK NV SR UNSEC 2.625% 02/27/24 | D | 02/20/2019 | HSBC SECURITIES USA INC | | 7,923,050 | 7,950,000 | |
| 05968D-AB-6 | BANCO INTERNAC DEL PERU SR UNSEC 3.375% 01/18/23 | D | 02/20/2019 | BARCLAYS BANK PLC | | 1,964,000 | 2,000,000 | 6,375 |
| 05968D-AC-4 | BANCO INTERNAC DEL PERU SERIES 144A 3.250% 10/04/26 | D | 09/25/2019 | JP MORGAN SECURITIES | | 4,984,500 | 5,000,000 | |
| 05968L-AL-6 | BANCOLOMBIA SA 4.625% 12/18/29 | D | 12/10/2019 | CITIGROUP GLOBAL MARKETS INC | | 8,475,000 | 8,475,000 | |
| 05971K-AC-3 | BANCO SANTANDER SA Banco Santander SA 3.306 06/27 3.306% 06/27/29 | D | 10/18/2019 | BANK OF AMERICA | | 2,666,117 | 2,585,000 | 27,300 |
| 059895-AS-1 | BANGKOK BANK PCL/HK SR UNSEC 4.450% 09/19/28 | D | 02/13/2019 | ANZ INVESTMENT BANK | | 5,120,750 | 5,000,000 | 90,236 |
| 059895-AT-9 | BANGKOK BANK PCL/HK SERIES 144A 3.733% 09/25/34 | D | 09/16/2019 | MORGAN STANLEY & CO. INC. | | 9,000,000 | 9,000,000 | |
| 05990G-AA-3 | BANCO DE CREDITO DEL PER SR UNSEC 4.250% 04/01/23 | D | 02/20/2019 | SANTANDER SECURITIES INC. | | 3,054,000 | 3,000,000 | 49,938 |
| 08860H-AA-2 | BHARTI AIRTEL LTD SR UNSEC 4.375% 06/10/25 | D | 10/30/2019 | Various | | 7,330,618 | 7,500,000 | 102,724 |
| 09659W-2G-8 | BNP PARIBAS SR UNSEC 4.705% 01/10/25 | D | 04/11/2019 | Various | | 40,954,450 | 40,000,000 | 275,765 |
| 12686L-AA-7 | CABLE ONDA SA SERIES 144A 4.500% 01/30/30 | D | 10/28/2019 | JP MORGAN SECURITIES | | 3,885,554 | 3,925,000 | |
| 12687@-AA-1 | DHL-ZERO COUPON SR 4.640% 03/15/27 | D | 11/15/2019 | Interest Capitalization | | 2,722,717 | 2,722,717 | |
| 13323A-AB-6 | CAMEELOT FINANCE SA SERIES 144A 4.500% 11/01/26 | D | 10/25/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,050,000 | 2,050,000 | |
| 151191-BE-2 | CELULOSA ARAUCO CONSTITU SR UNSEC 4.250% 04/30/29 | D | 04/25/2019 | JP MORGAN SECURITIES | | 14,399,660 | 14,500,000 | |
| 151191-BG-7 | CELULOSA ARAUCO CONSTITU SR UNSEC 5.500% 04/30/49 | D | 04/25/2019 | JP MORGAN SECURITIES | | 2,940,336 | 2,980,000 | |
| 151191-BJ-1 | CELULOSA ARAUCO CONSTITU SERIES 144A 4.200% 01/29/30 | D | 10/24/2019 | JP MORGAN SECURITIES | | 4,596,826 | 4,600,000 | |
| 151290-BV-4 | CEMEX SAB DE CV SERIES 144A 5.450% 11/19/29 | D | 11/22/2019 | STANDARD CHARTERED BANK | | 2,009,000 | 2,000,000 | 2,119 |
| 171510-AA-8 | CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS E1 10.434% 01/23/32 | D | 12/12/2019 | WELLS FARGO | | 11,000,000 | 11,000,000 | |
| 171510-AC-4 | CHURCHILL MIDDLE MARKET CLO IV SERIES 2019-1I CLASS SUB 0.000% 01/23/32 | D | 12/12/2019 | WELLS FARGO | | 37,485,000 | 41,650,000 | |
| 2027A0-HR-3 | COMMONWEALTH BANK AUST SUBORD 4.500% 12/09/25 | D | 03/12/2019 | Various | | 13,153,950 | 13,000,000 | 131,375 |
| 2027A0-JX-8 | COMMONWEALTH BANK AUST SR UNSEC 3.450% 03/16/23 | D | 03/27/2019 | HSBC SECURITIES USA INC | | 8,482,849 | 8,300,000 | 10,340 |
| 210314-AB-6 | TRANSMANTARO SR UNSEC 4.700% 04/16/34 | D | 04/11/2019 | JP MORGAN SECURITIES | | 4,890,000 | 4,890,000 | |
| 21684A-AF-3 | COOPERATIEVE RABOBANK UA CO.GUARNT 3.750% 07/21/26 | D | 07/15/2019 | Various | | 15,702,590 | 16,000,000 | 111,354 |
| 21987B-AY-4 | CODELCO INC SR UNSEC 4.375% 02/05/49 | D | 01/28/2019 | CITIGROUP GLOBAL MARKETS INC | | 11,538,696 | 12,400,000 | |
| 21987B-AZ-1 | CODELCO INC SERIES 144A 3.000% 09/30/29 | D | 09/23/2019 | SCOTIA CAPITAL INC | | 4,992,300 | 5,000,000 | |
| 22534P-AA-1 | CREDIT AGRICOLE LONDON SERIES 144A 2.375% 01/22/25 | D | 10/15/2019 | CREDIT AGRICOLE | | 14,945,850 | 15,000,000 | |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 11/27/2019 | Interest Capitalization | | 395,081 | 395,081 | |
| 23291K-AH-8 | DH EUROPE FINANCE II 2.600% 11/15/29 | D | 10/29/2019 | BANK OF AMERICA | | 2,197,866 | 2,200,000 | |
| 23291K-AJ-4 | DH EUROPE FINANCE II 3.250% 11/15/39 | D | 10/29/2019 | BANK OF AMERICA | | 29,393,751 | 29,450,000 | |
| 23291K-AK-1 | DH EUROPE FINANCE II 3.400% 11/15/49 | D | 10/29/2019 | BANK OF AMERICA | | 16,509,618 | 16,550,000 | |
| 23330J-AC-5 | DP WORLD PLC SERIES 144A 4.700% 09/30/49 | D | 09/24/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,000,000 | 5,000,000 | |
| 23636A-AP-6 | DANSKE BANK A/S SR UNSEC 3.875% 09/12/23 | D | 04/11/2019 | BANK OF AMERICA | | 6,889,470 | 7,000,000 | 24,865 |
| 23636A-AS-0 | DANSKE BANK A/S SR UNSEC 5.000% 01/12/22 | D | 03/22/2019 | JP MORGAN SECURITIES | | 3,207,031 | 3,125,000 | 30,382 |
| 23636A-AV-3 | DANSKE BANK A/S SERIES 144A 3.244% 12/20/25 | D | 09/16/2019 | BANK OF AMERICA | | 10,000,000 | 10,000,000 | |
| 29245J-AK-8 | EMPRESA NACIONAL DEL PET SR UNSEC 4.500% 09/14/47 | D | 12/09/2019 | Various | | 2,042,488 | 2,005,000 | 21,804 |
| 29246B-AE-8 | EMPRESAS PUBLIC MEDELLIN SR UNSEC 4.250% 07/18/29 | D | 07/12/2019 | Various | | 24,047,748 | 24,100,000 | |
| 29247Q-AA-2 | EMPRESA DE TRANSMISION SR UNSEC 5.125% 05/02/49 | D | 04/25/2019 | BANK OF AMERICA | | 3,775,000 | 3,775,000 | |
| 29274F-AF-1 | ENEL AMERICAS SA SR UNSEC 4.000% 10/25/26 | D | 12/09/2019 | Various | | 3,102,625 | 3,000,000 | 14,911 |
| 29278G-AA-6 | ENEL FINANCE INTL NV CO.GUARNT 3.625% 05/25/27 | D | 03/22/2019 | BNP PARIBAS | | 20,319,683 | 21,333,000 | 259,922 |
| 29278G-AF-5 | ENEL FINANCE INTL NV CO.GUARNT 3.500% 04/06/28 | D | 03/22/2019 | CITIGROUP GLOBAL MARKETS INC | | 7,454,080 | 8,000,000 | 132,222 |
| 29446M-AC-6 | EQUINOR ASA 3.250% 11/18/49 | D | 11/13/2019 | GOLDMAN SACHS & COMPANY | | 1,919,093 | 1,950,000 | |
| 30216J-AA-3 | EXPORT-IMPORT BK INDIA SR UNSEC 3.375% 08/05/26 | D | 02/11/2019 | WELLS FARGO | | 3,768,200 | 4,000,000 | 3,000 |
| 36294B-AJ-3 | GS CALTEX CORP SR UNSEC 3.000% 06/04/24 | D | 05/29/2019 | CITIGROUP GLOBAL MARKETS INC | | 4,191,894 | 4,200,000 | |
| 38060A-AB-0 | GOLD FIELDS OROGEN HOLD CO.GUARNT 5.125% 05/15/24 | D | 05/08/2019 | CITIGROUP GLOBAL MARKETS INC | | 3,550,000 | 3,550,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 40049J-BE-6 | GRUPO TELEVISA SAB SR UNSEC 5.250% 05/24/49 | D | 05/21/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,563,288 | 2,600,000 | |
| 423012-AF-0 | HEINEKEN NV SR UNSEC 3.500% 01/29/28 | D | 03/26/2019 | JEFFERIES & CO. INC. | | 11,584,364 | 11,447,000 | 65,661 |
| 44040H-AB-8 | HORZN 2019-1 B SUB 4.703% 07/15/39 | D | 06/21/2019 | MIZUHO SECURITIES USA INC. | | 6,820,285 | 6,820,513 | |
| 44962L-AC-1 | IHS MARKIT LTD CO.GUARNT 4.000% 03/01/26 | D | 04/03/2019 | SUNTRUST CAPITAL MARKETS | | 1,991,700 | 2,000,000 | 7,556 |
| 44962L-AH-0 | IHS MARKIT LTD SR UNSEC 3.625% 05/01/24 | D | 04/03/2019 | CITIGROUP GLOBAL MARKETS INC | | 9,719,385 | 9,750,000 | |
| 44962L-AJ-6 | IHS MARKIT LTD SR UNSEC 4.250% 05/01/29 | D | 05/02/2019 | Various | | 34,560,284 | 34,700,000 | 32,465 |
| 456472-AB-5 | INDUSTRIAS PENOLES SAB D SR UNSEC 4.150% 09/12/29 | D | 09/05/2019 | BANK OF AMERICA | | 7,639,443 | 7,650,000 | |
| 456837-AM-5 | ING GROEP NV SR UNSEC 4.550% 10/02/28 | D | 01/24/2019 | BANK OF AMERICA | | 10,038,300 | 10,000,000 | 146,611 |
| 456837-AP-8 | ING GROEP NV SR UNSEC 3.550% 04/09/24 | D | 04/02/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,766,338 | 5,775,000 | |
| 456837-AQ-6 | ING GROEP NV SR UNSEC 4.050% 04/09/29 | D | 04/11/2019 | Various | | 26,790,656 | 26,725,000 | 9,349 |
| 45685N-AA-4 | ING GROEP NV SR UNSEC 4.625% 01/06/26 | D | 02/12/2019 | SEA PORT GROUP THE LLC | | 8,550,340 | 8,355,000 | 95,531 |
| 458652-AB-0 | INTERCORP PERU LTD SR UNSEC 3.875% 08/15/29 | D | 07/25/2019 | Various | | 9,762,357 | 9,925,000 | |
| 46128M-AJ-0 | INVERSIONES CMPC SA CO.GUARNT 4.375% 04/04/27 | D | 10/31/2019 | BANK OF AMERICA | | 3,124,500 | 3,000,000 | 10,938 |
| 49836A-AA-2 | KLABIN AUSTRIA GMBH CO.GUARNT 5.750% 04/03/29 | D | 03/27/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,180,500 | 5,200,000 | |
| 532522-AB-5 | LIMA METRO LINE 2 FIN LT SR SEC 4.350% 04/05/36 | D | 07/18/2019 | JP MORGAN SECURITIES | | 9,685,000 | 9,685,000 | |
| 53566T-AA-9 | LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33 | D | 03/11/2019 | MIHUZO | | 12,400,153 | 12,400,153 | |
| 53566T-AB-7 | LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33 | D | 03/11/2019 | MIHUZO | | 9,744,746 | 9,744,746 | |
| 55283L-AA-3 | MAPSL 2019-1A A SEQ 4.458% 03/15/44 | D | 02/20/2019 | GOLDMAN SACHS & COMPANY | | 6,453,920 | 6,454,024 | |
| 55300R-AB-7 | MGM CHINA HOLDINGS LTD SR UNSEC 5.875% 05/15/26 | D | 05/09/2019 | Various | | 2,943,438 | 2,925,000 | |
| 55608P-BC-7 | MACQUARIE BANK LTD SERIES 144A 2.100% 10/17/22 | D | 10/08/2019 | GOLDMAN SACHS & COMPANY | | 19,992,000 | 20,000,000 | |
| 600814-AQ-0 | MILLICOM INTL CELLULAR SR UNSEC 6.250% 03/25/29 | D | 03/14/2019 | GOLDMAN SACHS & COMPANY | | 3,550,000 | 3,550,000 | |
| 606822-BE-3 | MITSUBISHI UFJ FIN GRP SR UNSEC 4.153% 03/07/39 | D | 02/26/2019 | MORGAN STANLEY & CO. INC. | | 15,000,000 | 15,000,000 | |
| 606822-BK-9 | MITSUBISHI UFJ FIN GRP SR UNSEC 3.751% 07/18/39 | D | 07/11/2019 | MORGAN STANLEY & CO. INC. | | 30,150,000 | 30,150,000 | |
| 606822-BM-5 | MITSUBISHI UFJ FIN GRP SR UNSEC 3.195% 07/18/29 | D | 07/11/2019 | MITSUBISHI UFJ SECURITIES USA | | 2,000,000 | 2,000,000 | |
| 60687Y-AX-7 | MIZUHO FINANCIAL GROUP SR UNSEC 3.153% 07/16/30 | D | 07/09/2019 | MIZUHO SECURITIES USA INC. | | 35,000,000 | 35,000,000 | |
| 62954H-AA-6 | NXP BV/NXP FDG/NXP USA CO.GUARNT 3.875% 06/18/26 | D | 06/11/2019 | GOLDMAN SACHS & COMPANY | | 9,996,400 | 10,000,000 | |
| 62954H-AB-4 | NXP BV/NXP FDG/NXP USA CO.GUARNT 4.300% 06/18/29 | D | 06/11/2019 | BANK OF AMERICA | | 9,965,400 | 10,000,000 | |
| 632525-AS-0 | NATIONAL AUSTRALIA BANK SUBORD 3.933% 08/02/34 | D | 07/29/2019 | CITIGROUP GLOBAL MARKETS INC | | 75,000,000 | 75,000,000 | |
| 67112W-AE-3 | OZLM 2019 23A B2 MEZ CDO-CF-CLO-HY 4.460% 04/15/32 | D | 03/29/2019 | MORGAN STANLEY & CO. INC. | | 8,000,000 | 8,000,000 | |
| 67576G-AD-9 | ODBRCHT OFFSHRE DRLL FIN SR SEC 7.720% 12/01/26 | D | 09/01/2019 | Interest Capitalization | | 1,039,570 | 1,039,570 | |
| 67577M-AE-3 | OCTAGON INVESTMENT PARTNERS SERIES 2019-1A CLASS B2 144A 3.498% 10/15/32 | D | 10/21/2019 | GOLDMAN SACHS & COMPANY | | 12,350,000 | 12,350,000 | |
| 67707E-AQ-7 | OAKC 2019 2A B2 MEZ CDO-CF-CLO-HY 4.440% 04/21/31 | D | 02/22/2019 | MORGAN STANLEY & CO. INC. | | 10,000,000 | 10,000,000 | |
| 692733-AB-4 | OZTEL HOLDINGS SPC LTD SR SEC 6.625% 04/24/28 | D | 07/18/2019 | CITIGROUP GLOBAL MARKETS INC | | 3,082,500 | 3,000,000 | 48,583 |
| 69370P-AD-3 | PERTAMINA PERSERO PT SR UNSEC 3.650% 07/30/29 | D | 07/23/2019 | DEUTSCHE BANK SECURITIES INCOR | | 6,000,000 | 6,000,000 | |
| 69370P-AE-1 | PERTAMINA PERSERO PT SR UNSEC 4.700% 07/30/49 | D | 07/23/2019 | DEUTSCHE BANK SECURITIES INCOR | | 3,125,000 | 3,125,000 | |
| 69377P-AJ-3 | PPMC 2019 2A B2 SEQ CDO-CF-CLO-HY 4.849% 04/16/32 | D | 01/29/2019 | GOLDMAN SACHS & COMPANY | | 10,000,000 | 10,000,000 | |
| 69916X-AN-5 | PARL 2019 1A B2 SEQ CDO-CF-CLO-HY 4.000% 07/20/32 | D | 07/24/2019 | MORGAN STANLEY & CO. INC. | | 10,000,000 | 10,000,000 | |
| 71568P-AJ-8 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 3.875% 07/17/29 | D | 07/10/2019 | HSBC SECURITIES USA INC | | 10,336,040 | 10,400,000 | |
| 71568P-AK-5 | PERUSAHAAN LISTRIK NEGAR SR UNSEC 4.875% 07/17/49 | D | 07/10/2019 | HSBC SECURITIES USA INC | | 2,717,935 | 2,750,000 | |
| 71647N-BD-0 | PETROBRAS GLOBAL FINANCE CO.GUARNT 6.900% 03/19/49 | D | 05/28/2019 | Various | | 5,761,500 | 5,750,000 | 37,423 |
| 74977R-DF-8 | COOPERATIEVE RABOBANK UA SR UNSEC 2.625% 07/22/24 | D | 07/15/2019 | GOLDMAN SACHS & COMPANY | | 4,140,165 | 4,150,000 | |
| 756250-AE-9 | RECKITT BENCKISER TSY CO.GUARNT 3.000% 06/26/27 | D | 03/29/2019 | Various | | 19,352,400 | 20,000,000 | 156,667 |
| 80007R-AE-5 | SANDS CHINA LTD SR UNSEC 5.400% 08/08/28 | D | 01/23/2019 | Tax Free Exchange | | 16,377,434 | 16,525,000 | 406,515 |
| 80414L-2E-4 | SAUDI ARABIAN OIL CO SR UNSEC 4.250% 04/16/39 | D | 04/26/2019 | JP MORGAN SECURITIES | | 12,473,558 | 12,700,000 | 11,817 |
| 822582-CE-0 | SHELL INTERNATIONAL FIN 3.125% 11/07/49 | D | 11/04/2019 | MORGAN STANLEY & CO. INC. | | 2,461,650 | 2,500,000 | |
| 82460C-AN-4 | SHINHAN BANK SUBORD 4.000% 04/23/29 | D | 04/15/2019 | JP MORGAN SECURITIES | | 12,073,120 | 12,200,000 | |
| 82460P-2A-2 | SHINHAN FINANCIAL GROUP SUBORD 3.340% 02/05/30 | D | 07/29/2019 | HSBC SECURITIES USA INC | | 8,250,000 | 8,250,000 | |
| 82650N-AA-0 | SIGMA FINANCE NL CO.GUARNT 4.875% 03/27/28 | D | 01/23/2019 | Various | | 4,935,100 | 5,000,000 | 79,544 |
| 83051G-AK-4 | SKANDINAVISKA ENSKILDA SR UNSEC 3.050% 03/25/22 | D | 03/18/2019 | BANK OF AMERICA | | 9,991,800 | 10,000,000 | |
| 833636-AH-6 | SOCIEDAD QUIMICA Y MINER SR UNSEC 4.250% 05/07/29 | D | 05/02/2019 | BANK OF AMERICA | | 9,923,412 | 9,925,000 | |
| 83368R-AT-9 | SOCIETE GENERALE SR UNSEC 3.875% 03/28/24 | D | 03/21/2019 | SG AMERICAS SECURITIES LLC | | 29,981,100 | 30,000,000 | |
| 85573L-AA-9 | STARR 2019-1 A SEQ 4.089% 03/15/44 | D | 11/20/2019 | Various | | 12,716,290 | 12,540,179 | 5,456 |
| 85573L-AB-7 | STARR 2019-1 B SUB 5.095% 03/15/44 | D | 10/22/2019 | DEUTSCHE BANK SECURITIES INCOR | | 7,184,867 | 7,098,215 | 5,123 |
| 85628U-AJ-5 | STATE BANK INDIA/LONDON SR UNSEC 4.375% 01/24/24 | D | 01/16/2019 | HSBC SECURITIES USA INC | | 14,108,050 | 14,125,000 | |
| 86562M-BP-4 | SUMITOMO MITSUI FINL GRP SR UNSEC 3.040% 07/16/29 | D | 07/09/2019 | SMBC NIKKO SECURITIES AMERICA | | 49,988,900 | 50,000,000 | |
| 86964W-AF-9 | SUZANO AUSTRIA GMBH CO.GUARNT 6.000% 01/15/29 | D | 08/14/2019 | Tax Free Exchange | | 1,557,358 | 1,500,000 | 7,250 |
| 86964W-AH-5 | SUZANO AUSTRIA GMBH CO.GUARNT 5.000% 01/15/30 | D | 08/14/2019 | Tax Free Exchange | | 4,927,565 | 5,000,000 | 52,083 |
| 874060-AW-6 | TAKEDA PHARMACEUTICAL SERIES WI 5.000% 11/26/28 | D | 12/13/2019 | Tax Free Exchange | | 35,051,473 | 35,000,000 | 82,639 |
| 87938W-AT-0 | TELEFONICA EMISIONES SAU CO.GUARNT 4.103% 03/08/27 | D | 04/30/2019 | Various | | 23,933,435 | 23,500,000 | 92,147 |
| 88032W-AM-8 | TENCENT HOLDINGS LTD SR UNSEC 3.575% 04/11/26 | D | 04/03/2019 | DEUTSCHE BANK SECURITIES INCOR | | 6,999,580 | 7,000,000 | |
| 90011Q-AC-4 | TURK TELEKOMUNIKASYON AS SR UNSEC 6.875% 02/28/25 | D | 02/21/2019 | BANK OF AMERICA | | 3,180,672 | 3,200,000 | |
| 90016A-AB-6 | TURK SISE VE CAM FABRIKA CO.GUARNT 6.950% 03/14/26 | D | 03/07/2019 | JP MORGAN SECURITIES | | 9,837,600 | 10,000,000 | |
| 902613-AA-6 | UBS GROUP AG SR UNSEC 3.126% 08/13/30 | D | 08/06/2019 | U.S. BANCORP LIBRA | | 14,275,000 | 14,275,000 | |
| 91127K-AC-6 | UNITED OVERSEAS BANK LTD SUBORD 3.750% 04/15/29 | D | 04/08/2019 | HSBC SECURITIES USA INC | | 10,364,328 | 10,400,000 | |
| 92857W-BS-8 | VODAFONE GROUP PLC SR UNSEC 4.875% 06/19/49 | D | 06/12/2019 | BANK OF AMERICA | | 9,825,100 | 10,000,000 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 961214-EF-6 | WESTPAC BANKING CORP SUBORD 4.110% 07/24/34 | D | 07/16/2019 | CITIGROUP GLOBAL MARKETS INC | | 11,400,000 | 11,400,000 | |
| 961214-EG-4 | WESTPAC BANKING CORP SUBORD 4.421% 07/24/39 | D | 07/16/2019 | JP MORGAN SECURITIES | | 9,500,000 | 9,500,000 | |
| 980236-AQ-6 | WOODSIDE FINANCE LTD CO.GUARNT 4.500% 03/04/29 | D | 02/25/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,996,340 | 2,000,000 | |
| B9550@-AD-3 | UMICORE SA/NV SR-UNSEC 1.770% 09/26/29 | B | 09/26/2019 | JP MORGAN SECURITIES | | 76,590,500 | 76,590,500 | |
| B9550@-AE-1 | UMICORE SA/NV SR-UNSEC 1.950% 09/26/31 | B | 09/26/2019 | JP MORGAN SECURITIES | | 32,760,033 | 32,760,033 | |
| D2736#-AW-9 | FRITZ DRAXLMAIER GMBH & CO. KG SR-UNSEC 4.680% 10/15/27 | D | 10/15/2019 | WHITEHALL &COMPANY | | 30,000,000 | 30,000,000 | |
| F0405#-AA-9 | SERVIER S.A.S. SR-UNSEC 4.220% 06/20/26 | D | 06/20/2019 | SOCIETE GENERALE | | 75,000,000 | 75,000,000 | |
| G1710#-AC-2 | CHRISTIE'S INTL PLC A-SR-UNSEC 4.340% 05/15/26 | C | 05/15/2019 | JP MORGAN SECURITIES | | 20,000,000 | 20,000,000 | |
| G1710#-AD-0 | CHRISTIE'S INTL PLC B-SR-UNSEC 4.540% 05/15/29 | C | 05/15/2019 | JP MORGAN SECURITIES | | 10,000,000 | 10,000,000 | |
| G3663#-AC-5 | FORTH PORTS FINANCE PLC SR-UNSEC 2.970% 09/17/29 | B | 09/17/2019 | BARCLAYS BANK PLC | | 25,004,063 | 25,004,063 | |
| G3663#-AE-1 | FORTH PORTS FINANCE PLC SR-UNSEC 3.030% 09/17/31 | B | 09/17/2019 | BARCLAYS BANK PLC | | 25,004,063 | 25,004,063 | |
| G4588#-BQ-3 | INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC 4.760% 04/24/24 | D | 04/24/2019 | LLOYDS | | 7,000,000 | 7,000,000 | |
| G4588#-BR-1 | INTERMEDIATE CAPITAL GROUP PLC SR-UNSEC 4.990% 03/26/26 | D | 03/26/2019 | LLOYDS | | 15,000,000 | 15,000,000 | |
| G6043#-AG-0 | THAMES VALLEY HOUSING ASSOCIAT THAMES VALLEY HOUSING ASSOCIAT 2.570% 12/19/31 | B | 12/19/2019 | NATIONAL AUSTRALIA BANK | | 96,547,500 | 96,547,500 | |
| G6363#-AG-2 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.580% 03/14/24 | D | 03/14/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 50,000,000 | 50,000,000 | |
| G6363#-AH-0 | NAC AVIATION 29 DESIGNATED ACT SR-UNSEC 5.830% 03/14/26 | D | 03/14/2019 | GOLDMAN SACHS CAPITAL MARKETS | | 25,000,000 | 25,000,000 | |
| G6970*-AQ-9 | PEEL PORTS GROUP LTD SR-UNSEC 2.840% 12/18/26 | B | 12/18/2019 | SCOTIA CAPITAL MARKETS USA INC | | 74,504,700 | 74,504,700 | |
| G7000#-AB-0 | ONE HOUSING GROUP LTD B-SR-UNSEC 2.870% 11/06/31 | B | 11/06/2019 | JP MORGAN SECURITIES | | 25,749,000 | 25,749,000 | |
| G7000#-AC-8 | ONE HOUSING GROUP LTD C-SR-UNSEC 3.110% 11/06/34 | B | 11/06/2019 | JP MORGAN SECURITIES | | 38,623,500 | 38,623,500 | |
| G7334@-AL-7 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.350% 06/13/26 | D | 02/11/2019 | BANK OF AMERICA SECURITIES LLC | | 6,000,000 | 6,000,000 | |
| G7334@-AV-5 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.460% 06/13/28 | D | 04/11/2019 | BANK OF AMERICA SECURITIES LLC | | 7,000,000 | 7,000,000 | |
| G7334@-AW-3 | RRPF ENGINE LEASING LIMITED Se SR-UNSEC 4.610% 02/11/31 | D | 04/11/2019 | BANK OF AMERICA SECURITIES LLC | | 7,000,000 | 7,000,000 | |
| G8401*-AK-7 | SSP FINANCING LTD SR-UNSEC 4.060% 07/15/26 | D | 07/15/2019 | BANK OF AMERICA SECURITIES LLC | | 14,000,000 | 14,000,000 | |
| G8401*-AL-5 | SSP FINANCING LTD 2B-SR-UNSEC 4.250% 12/16/27 | D | 12/16/2019 | BANK OF AMERICA SECURITIES LLC | | 15,000,000 | 15,000,000 | |
| G8401*-AM-3 | SSP FINANCING LTD 2C-SR-UNSEC 4.350% 12/16/29 | D | 12/16/2019 | BANK OF AMERICA SECURITIES LLC | | 13,000,000 | 13,000,000 | |
| N6587*-AA-1 | ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.550% 05/31/29 | | 05/28/2019 | BANK AMERICA LEASING & CAPITAL | | 16,748,922 | 16,748,922 | |
| N6587*-AB-9 | ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.740% 05/31/31 | | 05/28/2019 | BANK AMERICA LEASING & CAPITAL | | 26,798,276 | 26,798,276 | |
| P3596@-AA-3 | EVM ENERGIA DEL VALLE DE MEXIC SR-UNSEC 6.020% 12/31/40 | D | 09/30/2019 | SUMITOMO BANK LTD. NEW YORK | | 11,090,194 | 11,090,194 | |
| P3753#-AA-0 | ERGON PERU SAC SR-UNSEC 4.870% 06/30/34 | D | 12/31/2019 | SUMITOMO BANK LTD. NEW YORK | | 29,308,824 | 29,308,824 | |
| P4000*-AE-5 | CORPORACI?N INMOBILIARIA VESTA SR-UNSEC 5.180% 06/14/29 | D | 06/25/2019 | CITIGROUP GLOBAL MARKETS INC | | 50,000,000 | 50,000,000 | |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26 | D | 08/14/2019 | SUMITOMO BANK LTD. NEW YORK | | 56,151,837 | 56,151,837 | |
| Q3973#-AC-9 | GPT FUNDS MGMT LTD C-SR-UNSEC 4.400% 02/07/32 | D | 02/07/2019 | NATIONAL AUSTRALIA BANK | | 29,000,000 | 29,000,000 | |
| Q4352*-AA-6 | GROWTHPOINT PROP AUSTRALIA LTD SR-SEC 4.430% 05/23/29 | D | 05/23/2019 | BANK OF AMERICA SECURITIES LLC | | 30,000,000 | 30,000,000 | |
| Q4352*-AB-4 | GROWTHPOINT PROP AUSTRALIA LTD SER A GUARANTEED SEN SEC 4.230% 06/15/27 | D | 08/26/2019 | Tax Free Exchange | | 33,000,000 | 33,000,000 | 275,303 |
| Q5601@-AA-0 | LLITST FINANCE PTY LTD SR-UNSEC 4.300% 04/09/29 | D | 04/09/2019 | COMM. BANK OF AUSTRLIA | | 18,000,000 | 18,000,000 | |
| Q5601@-AB-8 | LLITST FINANCE PTY LTD SR-UNSEC 4.400% 04/09/31 | D | 04/09/2019 | COMM. BANK OF AUSTRLIA | | 9,000,000 | 9,000,000 | |
| Q5664#-AH-7 | LONSDALE FINANCE PTY LTD 2019-SR-UNSEC 3.850% 07/09/31 | D | 07/09/2019 | CIBC PRIMARY ISSUES | | 83,000,000 | 83,000,000 | |
| Q6235#-AT-9 | MIRVAC GROUP FINANCE LTD SR-UNSEC 4.080% 09/18/30 | D | 06/18/2019 | RBC CAPITAL MARKETS | | 27,000,000 | 27,000,000 | |
| Q6235#-AU-6 | MIRVAC GROUP FINANCE LTD SR-UNSEC 4.160% 09/18/32 | D | 06/18/2019 | RBC CAPITAL MARKETS | | 20,000,000 | 20,000,000 | |
| Q7795*-AA-4 | QIC FINANCE-PROPERTY FUND PTY SR-UNSEC 3.670% 08/07/29 | D | 08/07/2019 | BANK OF AMERICA SECURITIES LLC | | 50,000,000 | 50,000,000 | |
| Q8501*-AD-1 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.410% 09/12/28 | D | 07/24/2019 | G2 | | 10,308,400 | 10,000,000 | 161,700 |
| Q8501*-AE-9 | SHOPPING CENTRES AUSTRALIA PRO SR-UNSEC 4.610% 09/12/31 | D | 07/24/2019 | G2 | | 4,157,560 | 4,000,000 | 67,613 |
| Q8773@-AT-5 | STOCKLAND TRUST MGMT LTD SR-UNSEC 3.810% 04/30/29 | D | 04/30/2019 | NATIONAL AUSTRALIA BANK | | 27,000,000 | 27,000,000 | |
| Q8773@-AU-2 | STOCKLAND TRUST MGMT LTD SR-UNSEC 3.910% 04/30/31 | D | 04/30/2019 | NATIONAL AUSTRALIA BANK | | 34,000,000 | 34,000,000 | |
| Q9194*-AL-3 | TRANSURBAN QUEENSLAND FINANCE SR-UNSEC 3.960% 05/15/29 | D | 05/15/2019 | NATIONAL AUSTRALIA BANK | | 24,000,000 | 24,000,000 | |
| Q9194*-AM-1 | TRANSURBAN QUEENSLAND FINANCE SR-UNSEC 4.060% 05/15/31 | D | 05/15/2019 | NATIONAL AUSTRALIA BANK | | 23,000,000 | 23,000,000 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 14,964,216,938 | 14,900,950,296 | 26,502,603 |
| 05463H-AC-5 | AXIS SPECIALTY FINANCE SERIES HYB 4.900% 01/15/40 | | 12/03/2019 | WELLS FARGO | | 24,500,000 | 24,500,000 | |
| 05533U-AF-5 | BBVA BANCOMER SA TEXAS SUBORD 5.125% 01/18/33 | D | 12/12/2019 | BANK OF AMERICA | | 1,492,500 | 1,500,000 | 31,818 |
| 64132N-AA-4 | NETWORK I2I LTD SERIES 144A 5.650% Perpet. | D | 10/08/2019 | CITIGROUP GLOBAL MARKETS INC | | 3,500,000 | 3,500,000 | |
| 87089N-AA-8 | SWISS RE FINANCE LUX CO.GUARNT 5.000% 04/02/49 | D | 03/26/2019 | BANK OF AMERICA | | 34,000,000 | 34,000,000 | |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 63,492,500 | 63,500,000 | 31,818 |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | 12/30/2019 | Various | 0.000 | 1,025,036,134 | | |
| 8099999. Subtotal - Bonds - SVO Identified Funds | | | | | | 1,025,036,134 | | |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan 11/01/24 | | 02/22/2019 | CAMBRIDGE INTL SECURITIES INC. | | 1,175,226 | 1,175,226 | |
| 00860@-AA-5 | FLORIDA VEG INVS LLC SUB-UNSEC 12/14/25 | | 07/26/2019 | FLORIDA VEG INVESTMENTS LLC | | 8,278,380 | 8,520,000 | |
| 01310T-AX-7 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 08/16/2019 | Tax Free Exchange | | 17,475,380 | 17,525,575 | |
| 01957T-AC-1 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26 | | 06/27/2019 | CREDIT SUISSE SECURITIES US LL | | 22,925,635 | 23,157,207 | |
| 01957T-AD-9 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/12/26 | | 12/30/2019 | WELLS FARGO | | 2,292,793 | 2,292,793 | |
| 02474R-AH-6 | ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27 | | 10/29/2019 | BANK OF AMERICA | | 31,239,331 | 31,396,313 | |
| 03217F-AH-2 | AMSPEC SERVICES INC Revolver 07/02/24 | | 12/04/2019 | No Broker | | 884,615 | 884,615 | |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan 07/02/24 | | 09/09/2019 | Tax Free Exchange | | 2,273,153 | 2,296,075 | |
| 03765V-AJ-9 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26 | | 09/23/2019 | Tax Free Exchange | | 31,194,188 | 31,194,188 | |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 04/01/2019 | ANTARES | | 11,394,520 | 11,509,616 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 09/30/2019 | Tax Free Exchange | | 3,433,413 | 3,433,413 | |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24 | | 09/16/2019 | CAPITAL ONE HEALTHCARE FINANCI | | 298,153 | 301,165 | |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25 | | 09/16/2019 | CAPITAL ONE HEALTHCARE FINANCI | | 666,255 | 672,985 | |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I Term Loan A 03/20/20 | | 03/15/2019 | NXT CAPITAL | | 1,383,416 | 1,397,390 | |
| 06646#-AD-5 | BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25 | | 03/07/2019 | CAPITAL ONE HEALTHCARE FINANCI | | 9,037,836 | 9,129,127 | |
| 07367#-AA-6 | BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/19/25 | | 08/09/2019 | ALLY BANK | | 2,955,150 | 2,985,000 | |
| 08511L-AS-7 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 12/06/2019 | JEFFERIES & CO. INC. | | (52,800) | (55,000) | |
| 08579J-BC-5 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 08/15/26 | | 05/17/2019 | GOLDMAN SACHS & COMPANY | | 18,386,294 | 18,432,375 | |
| 08579J-BD-3 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/01/22 | | 10/21/2019 | Tax Free Exchange | | 45,747,913 | 45,661,265 | |
| 08579J-BE-1 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24 | | 10/21/2019 | Tax Free Exchange | | 1,217,869 | 1,215,382 | |
| 10153K-AC-3 | Boulder scientific Initial Term Loan 12/31/25 | | 06/28/2019 | ANTARES | | 9,875,250 | 9,975,000 | |
| 10954B-AC-4 | BRILLIO LLC Initial Term Loan 02/06/25 | | 03/01/2019 | CITIZENS BANK | | 8,778,369 | 8,867,039 | |
| 11517#-AA-7 | BROWN & JOSEPH LLC Initial Term Loan 06/20/24 | | 06/20/2019 | TIWIN BROOK CAPITAL PARTNERS LL | | 14,422,585 | 14,568,268 | |
| 11823L-AH-8 | HERCULES MERGER SUB LLC HERCULES MERGER SUB LLC 11/01/26 | | 10/16/2019 | CREDIT SUISSE INTERNATIONAL MU | | 1,442,750 | 1,450,000 | |
| 12506K-AE-9 | ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24 | | 12/17/2019 | Tax Free Exchange | | 2,739,677 | 2,742,080 | |
| 16280U-AE-0 | CHECKERS HLDGS-INC. SR-SEC 04/25/26 | | 08/30/2019 | Interest Capitalization | | 813,525 | 813,525 | |
| 20007*-AC-5 | COMAR HLDG CO LLC Revolver 06/18/24 | | 08/08/2019 | VARAGON CAPITAL PARTNERS | | 528,723 | 528,723 | |
| 20007*-AC-5 | COMAR HLDG CO LLC Revolver 06/18/24 | | 12/09/2019 | No Broker | | 446,809 | 446,809 | |
| 20337E-AQ-4 | COMMSCOPE INC COMMSCOPE INC 04/04/26 | | 02/07/2019 | JP MORGAN SECURITIES | | 14,640,058 | 14,787,938 | |
| 20465@-AA-2 | COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC 02/01/25 | | 02/01/2019 | COMPOSITE TECHNOLOGY ACQUISITI | | 6,360,000 | 6,360,000 | |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 12/18/2019 | JP MORGAN SECURITIES | | (4,818,750) | (5,000,000) | |
| 21718@-AA-5 | COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25 | | 04/12/2019 | COP GNAP HOLDINGS | | 2,116,800 | 2,116,800 | |
| 21718@-AA-5 | COP GNAP HLDGS-INC. SUB-UNSEC 05/01/25 | | 09/30/2019 | Interest Capitalization | | 183,600 | 183,600 | |
| 21718@-AC-1 | COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24 | | 04/12/2019 | NXT CAPITAL | | 167,358 | 167,358 | |
| 21720*-AA-3 | COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25 | | 05/13/2019 | COP GNAP HOLDINGS | | 12,000,000 | 12,000,000 | |
| 21720*-AA-3 | COP HOME SERVICES HLDGS-INC. SUB-UNSEC 11/13/25 | | 10/01/2019 | Interest Capitalization | | 46,397 | 46,397 | |
| 22243#-AA-5 | COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 04/29/23 | | 03/08/2019 | SUNTRUST CAPITAL MARKETS | | 629,700 | 655,938 | |
| 22243#-AA-5 | COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 04/29/23 | | 12/31/2019 | Interest Capitalization | | 64,722 | 64,722 | |
| 22243#-AA-5 | COUNTRY FRESH HLDGS LLC Initial Incremental Term Loan 04/29/23 | | 09/30/2019 | Tax Free Exchange | | 655,938 | 655,938 | |
| 23918V-AX-2 | DAVITA INC DAVITA INC 08/12/26 | | 08/08/2019 | WELLS FARGO | | 14,452,466 | 14,488,688 | |
| 25277B-AB-4 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26 | | 07/18/2019 | JP MORGAN SECURITIES | | 9,776,248 | 9,825,375 | |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25 | | 05/08/2019 | CREDIT SUISSE SECURITIES US LL | | 4,634,664 | 4,717,215 | |
| 26924@-AA-4 | E-TECHNOLOGIES GROUP-LLC SUB-UNSEC 13.25 PIK OPTION 10/04/24 | | 04/08/2019 | E-TECHNOLOGIES GROUP | | 11,760,000 | 12,000,000 | |
| 26924@-AB-2 | E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24 | | 04/08/2019 | E-TECHNOLOGIES GROUP | | 11,594,385 | 11,711,500 | |
| 26924@-AC-0 | E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24 | | 10/02/2019 | No Broker | | 440,000 | 440,000 | |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24 | | 03/26/2019 | Tax Free Exchange | | 2,115,224 | 2,115,224 | |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC 11/05/24 | | 05/15/2019 | KEYBANC CAPITAL MARKETS | | 2,823,333 | 2,837,520 | |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23 | | 07/31/2019 | BANK OF MONTREAL | | 1,471,867 | 1,471,867 | |
| 29788#-AD-5 | E2OPEN LLC SR-UNSEC 11/26/24 | | 07/03/2019 | GOLUB CAPITAL | | 29,625,750 | 29,925,000 | |
| 35041@-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | | 7,412,100 | 7,481,624 | |
| 35041@-AB-1 | FOUNDATION RISK PARTNERS CORP Revolver 11/10/23 | | 12/31/2019 | Various | | 3,300,000 | 3,300,000 | |
| 35041@-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/12/2019 | ARES CAPITAL | | 2,837,680 | 2,837,680 | |
| 35041@-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | | 4,343,540 | 4,353,012 | |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC Term A Loan 07/24/24 | | 09/30/2019 | Tax Free Exchange | | 673,291 | 673,291 | |
| 37233#-AD-9 | PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/24/24 | | 08/30/2019 | MADISON CAPITAL FUNDING | | 1,468,354 | 1,468,354 | |
| 37233#-AD-9 | PRECISION AVIATION GROUP INC Delayed Draw Term Loan 07/24/24 | | 12/23/2019 | No Broker | | 1,063,291 | 1,063,291 | |
| 37244#-AB-0 | GENSERVE LLC Delayed Draw Term Loan 04/12/24 | | 04/16/2019 | MADISON CAPITAL FUNDING | | 2,927,544 | 2,927,544 | |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 07/16/2019 | Tax Free Exchange | | 2,807,261 | 2,810,768 | |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 10/31/2019 | Tax Free Exchange | | 1,177,947 | 1,182,022 | |
| 38742E-AB-8 | SCS HOLDINGS I INC SCS HOLDINGS I INC 07/03/26 | | 05/22/2019 | CREDIT SUISSE SECURITIES US LL | | 12,009,401 | 12,039,500 | |
| 39154E-AG-6 | GREATBATCH LTD GREATBATCH LTD 10/27/22 | | 11/20/2019 | Tax Free Exchange | | 17,824,570 | 17,744,888 | |
| 43289D-AH-6 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 06/21/26 | | 06/24/2019 | Tax Free Exchange | | 20,207,393 | 20,078,352 | |
| 44055U-AC-9 | HORIZON THERAPEUTICS HORIZON THERAPEUTICS USA 05/22/26 | | 12/27/2019 | Tax Free Exchange | | 8,095,886 | 8,176,288 | |
| 44108H-AJ-0 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25 | | 10/01/2019 | Tax Free Exchange | | 9,815,845 | 9,798,949 | |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 12/21/2019 | GOLDMAN SACHS & COMPANY | | (41,567) | (43,526) | |
| 44332E-AT-3 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 10/18/2019 | MORGAN STANLEY & CO. INC. | | 2,216,250 | 2,250,000 | |
| 44932U-AB-0 | IAA SPINCO INC IAA SPINCO INC 06/28/26 | | 05/22/2019 | JP MORGAN SECURITIES | | 2,709,210 | 2,716,000 | |
| 45173J-AK-0 | II-VI INC II-VI INC 09/24/26 | | 06/17/2019 | BANK OF AMERICA | | 12,007,780 | 12,119,625 | |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan 12/13/23 | | 09/03/2019 | ACQUISITION RESOURCE CORP | | 5,107,063 | 5,107,063 | |
| 45320*-AC-2 | IMPLEMENTATION MGMT ASSISTANCE Revolver 12/13/23 | | 10/03/2019 | Various | | 2,477,857 | 2,477,857 | |
| 45719@-AB-1 | INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24 | | 05/02/2019 | GOLUB CAPITAL | | 1,086,104 | 1,086,104 | |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25 | | 12/21/2019 | GOLDMAN SACHS & COMPANY | | (24,436) | (25,063) | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 12/18/2019 | BARCLAYS BANK PLC | | (37,112) | (38,760) | |
| 47630E-AJ-7 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 02/08/2019 | ANTARES | | 242,403 | 242,403 | |
| 48268J-AB-0 | KSLB HLDGS LLC Revolver 07/30/23 | | 10/08/2019 | ANTARES | | 3,833,333 | 3,833,333 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 48283*-AA-5 | KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25 | | 01/28/2019 | CIT CAPITAL SECURITIES LLC | | 3,532,500 | 3,532,500 | |
| 48283*-AB-3 | KABAFUSION HLDGS SUB-UNSEC 01/25/26 | | 01/28/2019 | KABAFUSION HOLDINGS | | 7,500,000 | 7,500,000 | |
| 48562R-AL-3 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26 | | 09/19/2019 | Tax Free Exchange | | 4,211,123 | 4,229,850 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 12/11/2019 | U.S. BANCORP LIBRA | | (1,942,500) | (2,000,000) | |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 10/31/2019 | Interest Capitalization | | 785,141 | 785,141 | |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21 | | 09/26/2019 | ANTARES | | 440,768 | 445,220 | |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC 06/06/25 | | 03/25/2019 | CITIZENS BANK | | 4,260,779 | 4,303,817 | |
| 55314N-AL-8 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26 | | 09/30/2019 | Tax Free Exchange | | 1,086,114 | 1,081,881 | |
| 55316H-AB-1 | GENESEE &WYOMING INC GENESEE & WYOMING INC 12/30/26 | | 11/06/2019 | CREDIT SUISSE SECURITIES US LL | | 8,880,375 | 8,925,000 | |
| 55340#-AD-1 | MB2 DENTAL SOLUTIONS-LLC INCREMENTAL TL 03/29/24 | | 10/17/2019 | MB2 DENTAL SOLUTIONS LLC | | 16,688,000 | 16,825,000 | |
| 55357G-AF-4 | MSHC INC Initial Term Loan (First Lien) 12/31/24 | | 10/31/2019 | Tax Free Exchange | | 16,955,400 | 16,974,334 | |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC Term Loan A 04/21/22 | | 04/30/2019 | MADISON CAPITAL FUNDING | | 441,266 | 445,724 | |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC Term Loan A 04/21/22 | | 09/30/2019 | Tax Free Exchange | | 45,000 | 45,000 | |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver 04/21/22 | | 09/30/2019 | MADISON CAPITAL FUNDING | | 11,779 | 11,779 | |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver 04/21/22 | | 12/31/2019 | No Broker | | 552,124 | 552,124 | |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC 04/23/24 | | 02/21/2019 | ANTARES | | 1,429,991 | 1,433,575 | |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC Delayed Draw Term Loan 12/08/23 | | 05/31/2019 | VARAGON CAPITAL PARTNERS | | 2,101,938 | 2,101,938 | |
| 58174@-AA-4 | MCKISSOCK LLC Closing Date Term Loan 05/01/25 | | 05/01/2019 | CRESCENT CAPITAL GROUP | | 16,321,582 | 16,486,446 | |
| 58174@-AC-0 | MCKISSOCK LLC New Revolver 05/01/25 | | 12/20/2019 | No Broker | | 438,356 | 438,356 | |
| 60725#-AA-2 | MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25 | | 09/03/2019 | NXT CAPITAL | | 15,685,543 | 15,764,364 | |
| 60725#-AB-0 | MOBILE COMMUNICATIONS AMERICA Revolver 03/04/25 | | 12/26/2019 | No Broker | | 3,557,498 | 3,557,498 | |
| 62886V-AP-5 | NCR CORP NCR CORP 08/28/26 | | 08/08/2019 | BANK OF AMERICA | | 3,913,808 | 3,933,475 | |
| 62886V-AP-5 | NCR CORP NCR CORP 08/28/26 | | 11/05/2019 | Tax Free Exchange | | 4,473,291 | 4,495,400 | |
| 62890H-AC-9 | NS412 LLC Term Loan A 05/06/25 | | 05/06/2019 | JP MORGAN SECURITIES | | 16,253,325 | 16,417,500 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/05/24 | | 12/18/2019 | Various | | 9,915,504 | 9,925,414 | |
| 62922E-AB-0 | NJEYE LLC Revolver 09/14/24 | | 12/30/2019 | No Broker | | 1,324,533 | 1,324,533 | |
| 62922E-AD-6 | NJEYE LLC Delayed Draw Term Loan 09/15/24 | | 08/30/2019 | ANTARES | | 1,927,083 | 1,927,083 | |
| 62922E-AD-6 | NJEYE LLC Delayed Draw Term Loan 09/15/24 | | 11/15/2019 | No Broker | | 583,333 | 583,333 | |
| 64127U-AY-3 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 02/25/2019 | BANK OF AMERICA | | 9,580,603 | 9,776,125 | |
| 64431#-AC-5 | NEW ERA TECHNOLOGY INC Revolver 09/24/25 | | 12/30/2019 | No Broker | | 3,087,283 | 3,102,797 | |
| 65957#-AA-0 | NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24 | | 01/23/2019 | ANTARES | | 14,738,625 | 14,887,500 | |
| 65960C-AB-0 | NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24 | | 12/05/2019 | No Broker | | 2,000,000 | 2,000,000 | |
| 65960C-AC-8 | NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25 | | 06/06/2019 | ANTARES | | 9,704,987 | 9,803,017 | |
| 65960C-AD-6 | NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25 | | 08/28/2019 | CAMBRIDGE INTL SECURITIES INC. | | 255,104 | 257,681 | |
| 65960C-AD-6 | NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25 | | 12/11/2019 | No Broker | | 306,892 | 309,992 | |
| 66573E-AC-1 | NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25 | | 05/16/2019 | KEYBANC CAPITAL MARKETS | | 2,842,106 | 2,881,662 | |
| 66989B-AC-5 | NOVARIA HLDGS LLC SR-UNSEC 12/19/24 | | 12/04/2019 | CITIZENS BANK | | 13,995,752 | 14,137,123 | |
| 68216F-AX-1 | ON ASSIGNMENT ON ASSIGNMENT INC 04/02/25 | | 11/25/2019 | Tax Free Exchange | | 9,971,241 | 9,971,241 | |
| 68218E-AH-7 | ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26 | | 09/16/2019 | JP MORGAN SECURITIES | | 3,457,647 | 3,466,313 | |
| 68248K-AC-8 | ONE WORLD FITNESS PFF LLC Initial Term Loan 03/28/25 | | 03/29/2019 | ANTARES | | 17,227,273 | 17,401,286 | |
| 68248K-AC-8 | ONE WORLD FITNESS PFF LLC Initial Term Loan 03/28/25 | | 11/26/2019 | Tax Free Exchange | | 7,683,658 | 7,761,270 | |
| 68558U-AC-0 | ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24 | | 12/04/2019 | REGED HOLDCO | | 3,941,402 | 3,939,580 | |
| 68558U-AD-8 | ORBIT PURCHASER LLC Initial Term Loan 10/21/24 | | 12/04/2019 | ANTARES | | 1,953,620 | 1,947,388 | |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/26/24 | | 11/19/2019 | CONVERSION | | 1,657,755 | 1,657,755 | |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/26/24 | | 01/24/2019 | Tax Free Exchange | | 3,414,880 | 3,423,119 | |
| 69353F-AX-2 | PQ CORP PQ CORP 02/08/25 | | 10/31/2019 | CREDIT SUISSE SECURITIES US LL | | 1,803,647 | 1,799,149 | |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 10/01/2019 | Interest Capitalization | | 608,987 | 608,987 | |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I Initial Term Loan 10/16/23 | | 07/03/2019 | SUNTRUST CAPITAL MARKETS | | 3,066,696 | 3,082,106 | |
| 70439@-AB-8 | PAYMENT ALLIANCE INTL INC Initial Term Loan 01/31/25 | | 01/31/2019 | ANTARES | | 14,293,125 | 14,437,500 | |
| 70439@-AC-6 | PAYMENT ALLIANCE Initial Revolver 01/31/24 | | 12/27/2019 | No Broker | | 1,100,000 | 1,100,000 | |
| 72819Q-AM-4 | PLAZE INC PLAZE INC 08/03/26 | | 07/30/2019 | GENERAL ELECTRIC CO | | 8,557,000 | 8,600,000 | |
| 74347C-AL-4 | PROQUEST LLC PROQUEST LLC 10/23/26 | | 10/17/2019 | GOLDMAN SACHS & COMPANY | | 17,331,563 | 17,375,000 | |
| 74376@-AA-7 | PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25 | | 05/31/2019 | ANTARES | | 14,799,603 | 14,962,500 | |
| 75975#-AW-9 | RELADYNE INC. SUB-UNSEC 01/17/23 | | 01/28/2019 | DIRECT | | 9,966,592 | 10,067,265 | |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24 | | 07/02/2019 | SUNTRUST CAPITAL MARKETS | | 4,838,639 | 4,862,856 | |
| 78472B-AC-4 | SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24 | | 08/26/2019 | KEYBANC CAPITAL MARKETS | | 3,197,112 | 3,229,406 | |
| 78485@-AA-6 | SOS SECURITY HLDGS LLC Revolver 04/30/25 | | 08/29/2019 | AMERICAN GENERAL LIFE INSURANC | | 66,887 | 66,887 | |
| 78485@-AA-6 | SOS SECURITY HLDGS LLC Revolver 04/30/25 | | 12/18/2019 | No Broker | | 1,364,456 | 1,364,456 | |
| 78485@-AB-4 | SOS SECURITY HLDGS LLC Term Loan 04/30/25 | | 06/14/2019 | VARAGON CAPITAL PARTNERS | | 11,286,000 | 11,400,000 | |
| 78490@-AC-5 | SW HLDGS-LLC SR-UNSEC 06/28/25 | | 06/28/2019 | SW HOLDINGS | | 618,768 | 625,018 | |
| 80413*-AA-1 | SAUER BRANDS-INC. SUB-UNSEC 02/01/25 | | 08/01/2019 | SAMUEL MONTAGU | | 18,240,000 | 18,240,000 | |
| 80585@-AA-1 | Scaled agile closing Term Loan 06/28/24 | | 06/28/2019 | MADISON CAPITAL FUNDING | | 4,201,070 | 4,243,505 | |
| 81527C-AL-1 | SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25 | | 11/06/2019 | BANK OF AMERICA | | (199,500) | (200,000) | |
| 816194-AV-6 | SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25 | | 12/27/2019 | Tax Free Exchange | | 4,469,187 | 4,469,187 | |
| 81722K-AD-4 | CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25 | | 05/03/2019 | ANTARES | | 1,779,724 | 1,779,724 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 81727P-AB-2 | SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26 | | 09/20/2019 | Tax Free Exchange | | 4,647,900 | 4,640,657 | |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22 | | 10/21/2019 | Various | | 5,111,066 | 5,111,066 | |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22 | | 12/23/2019 | No Broker | | 1,477,490 | 1,477,490 | |
| 83415Y-AE-0 | SOLARAY LLC First Amendment Additional Del 09/08/23 | | 10/17/2019 | ANTARES | | 2,652,745 | 2,652,745 | |
| 83415Y-AE-0 | SOLARAY LLC First Amendment Additional Del 09/08/23 | | 10/17/2019 | Tax Free Exchange | | 853,678 | 853,678 | |
| 84858L-AA-8 | SPIRION HLDGS-INC. SUB-UNSEC 10/05/25 | | 10/05/2019 | Interest Capitalization | | 1,943,625 | 1,943,625 | |
| 855031-AQ-3 | STAPLES INC STAPLES INC 04/12/26 | | 04/25/2019 | Taxable Exchange | | 48,198,130 | 49,128,125 | |
| 87404#-AA-3 | TAILWIND RANDYS LLC Initial Term Loan 05/16/25 | | 05/16/2019 | BANK OF MONTREAL | | 12,313,125 | 12,437,500 | |
| 87404#-AC-9 | TAILWIND RANDYS LLC Revolver 05/16/25 | | 05/16/2019 | No Broker | | 833,333 | 833,333 | |
| 87422L-AM-2 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/08/26 | | 06/28/2019 | JP MORGAN SECURITIES | | 10,122,131 | 10,224,375 | |
| 87510E-AB-5 | TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26 | | 05/03/2019 | JP MORGAN SECURITIES | | 893,261 | 897,750 | |
| 87546H-AC-4 | TANGENT TECHNOLOGIES ACQUISITI Term Loan 11/30/24 | | 10/02/2019 | ANTARES | | 2,494,173 | 2,519,366 | |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25 | | 11/13/2019 | CREDIT SUISSE SECURITIES US LL | | 2,264,304 | 2,264,304 | |
| 89334G-AX-2 | TRANS UNION LLC TRANS UNION LLC 11/13/26 | | 11/19/2019 | Tax Free Exchange | | 41,929,341 | 41,944,579 | |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24 | | 03/27/2019 | Tax Free Exchange | | 4,040,714 | 4,040,714 | |
| 89388H-AC-1 | TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24 | | 12/03/2019 | Various | | 5,938,776 | 5,938,776 | |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 01/08/2019 | Taxable Exchange | | 4,569,156 | 4,658,087 | |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24 | | 04/29/2019 | Taxable Exchange | | 7,840,581 | 7,825,868 | |
| 90352Y-AD-2 | USRP HLDGS INC Revolver 03/29/23 | | 12/31/2019 | No Broker | | 500,000 | 500,000 | |
| 90388H-AB-1 | ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24 | | 08/28/2019 | Interest Capitalization | | 39,575 | 39,575 | |
| 90470C-AG-0 | UNIFIED PHYSICIAN MGMT LLC Delayed Draw Term Loan C 11/27/23 | | 08/22/2019 | ANTARES | | 1,500,000 | 1,500,000 | |
| 90470C-AG-0 | UNIFIED PHYSICIAN MGMT LLC Delayed Draw Term Loan C 11/27/23 | | 12/16/2019 | No Broker | | 7,080,000 | 7,080,000 | |
| 90470C-AH-8 | UNIFIED PHYSICIAN MGMT LLC Incremental Term D Loan 11/27/23 | | 05/13/2019 | ANTARES | | 4,740,120 | 4,788,000 | |
| 91865F-AG-4 | VACO HLDGS LLC Term Loan A 11/09/23 | | 08/07/2019 | ANTARES | | 1,963,467 | 1,973,333 | |
| 91916F-AB-4 | VALIDITY INC Revolver 05/30/24 | | 07/02/2019 | No Broker | | 1,619,433 | 1,619,433 | |
| 91916F-AD-0 | VALIDITY INC Term Loan 05/30/25 | | 07/02/2019 | ANTARES | | 16,075,915 | 16,238,298 | |
| 92675*-AA-9 | VANGUARD PACKAGING LLC Term A Loan 08/09/24 | | 09/27/2019 | TWIN BROOK CAPITAL PARTNERS LL | | 11,266,937 | 11,371,500 | |
| 94732Y-AS-2 | WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25 | | 12/11/2019 | MORGAN STANLEY & CO. INC. | | 4,993,750 | 5,000,000 | |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC Initial Term Loan (First Lien) 08/15/22 | | 09/30/2019 | Tax Free Exchange | | 2,102,393 | 2,102,393 | |
| 95841#-AD-1 | WIRB CORPERNICUS GROUP INC First Lien Delayed Draw Term L 08/15/22 | | 12/04/2019 | No Broker | | 429,000 | 429,000 | |
| 96208U-AP-6 | WEX INC WEX INC 05/17/26 | | 05/21/2019 | Tax Free Exchange | | 45,999,354 | 45,779,316 | |
| BL2868-70-3 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 01/08/2019 | GENERAL ELECTRIC CO | | (3,886,928) | (3,925,000) | |
| BL3089-54-9 | GENESEE WYOMING INC 11/06/26 | | 11/06/2019 | CREDIT SUISSE SECURITIES US LL | | 8,880,375 | 8,925,000 | |
| BL3174-83-8 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26 | | 10/16/2019 | Tax Free Exchange | | 16,836,493 | 16,753,674 | |
| BL3183-08-6 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC 01/31/28 | | 10/16/2019 | Tax Free Exchange | | 18,113,710 | 18,150,000 | |
| BL3188-44-0 | DELEK US HOLDINGS INC DELEK US HOLDINGS INC 03/30/25 | | 10/10/2019 | WELLS FARGO | | 1,975,800 | 2,000,000 | |
| BL3240-03-5 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25 | | 12/12/2019 | CREDIT SUISSE SECURITIES US LL | | 2,369,063 | 2,375,000 | |
| BL3245-33-1 | NFP CORP NFP Corp 01/08/24 | | 12/13/2019 | BANK OF AMERICA | | 1,588,000 | 1,600,000 | |
| BL3246-87-5 | Refinitiv US Holdings INC Refinitiv US Holdings INC 10/01/25 | | 12/27/2019 | Tax Free Exchange | | 62,731,908 | 62,865,000 | |
| C6901L-AH-0 | RESTAURANT BRANDS 1011778 BC ULC 11/19/26 | | 11/22/2019 | Tax Free Exchange | | 47,784,335 | 47,810,989 | |
| D6000E-AB-8 | MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26 | | 10/22/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,763,732 | 5,785,427 | |
| Z00056-40-0 | LIGADO NETWORKS-INC. SR-SEC 12/07/20 | | 09/09/2019 | Interest Capitalization | | 593,897 | 593,897 | |
| Z00059-97-4 | SAYERS TECHNOLOGY HLDGS-INC PFDS-UNSEC 03/27/26 | | 06/01/2019 | Interest Capitalization | | 30,638 | 30,638 | |
| Z00061-23-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 05/17/2019 | CIT CAPITAL SECURITIES LLC | | 1,819,849 | 1,819,849 | |
| Z00066-86-2 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 04/08/26 | | 04/08/2019 | ANTARES | | 11,940,000 | 11,940,000 | |
| Z00066-87-0 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 04/08/26 | | 06/04/2019 | ANTARES | | 597,000 | 597,000 | |
| Z00066-88-8 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 04/08/24 | | 12/09/2019 | No Broker | | 2,183,133 | 2,183,133 | |
| Z00067-27-4 | COUNTRY FRESH HLDGS LLC Revolver 05/01/23 | | 12/19/2019 | No Broker | | 2,201,352 | 2,201,352 | |
| Z00067-28-2 | COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23 | | 04/29/2019 | TAXABLE EXCH RECORD AS SALE | | 2,280,455 | 2,280,455 | |
| Z00067-28-2 | COUNTRY FRESH HLDGS LLC 2ND LIEN PIK and NONPIK 03/31/23 | | 09/30/2019 | Interest Capitalization | | 107,799 | 107,799 | |
| Z00067-33-2 | MCKISSOCK LLC Delayed Draw Term Loan 05/01/25 | | 10/03/2019 | CRESCENT CAPITAL GROUP | | 934,678 | 934,678 | |
| Z00067-33-2 | MCKISSOCK LLC Delayed Draw Term Loan 05/01/25 | | 12/23/2019 | No Broker | | 1,614,444 | 1,614,444 | |
| Z00067-63-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 05/17/2019 | CIT STRUCTURE FINANCE | | 4,004,250 | 4,004,250 | |
| Z00067-72-0 | TAILWIND RANDYS LLC TAILWIND RANDYS LLC 05/16/25 | | 12/11/2019 | No Broker | | 618,750 | 625,000 | |
| Z00067-96-9 | COMPOSITE TECHNOLOGY ACQUISITI SR-UNSEC 02/01/25 | | 06/20/2019 | COMPOSITE TECHNOLOGY ACQUISITI | | 987,840 | 1,008,000 | |
| Z00068-25-6 | SOS SECURITY HLDGS LLC Tranche A Delayed Draw Term Lo 04/30/25 | | 07/15/2019 | Various | | 446,635 | 450,480 | |
| Z00068-88-4 | ONS MSO, LLC First Lien Initial Term Loan 07/08/25 | | 07/15/2019 | ANTARES | | 9,875,250 | 9,975,000 | |
| Z00068-93-4 | ISC PURCHASER LLC SR-UNSEC 07/11/25 | | 07/17/2019 | MADISON CAPITAL FUNDING | | 14,775,469 | 14,962,500 | |
| Z00068-99-1 | VALICOR PPC INTERMEDIATE II LL SR-UNSEC 01/24/27 | | 09/15/2019 | VALICOR PPC INTERMEDIATE II LL | | 21,055,000 | 21,600,000 | |
| Z00069-02-3 | VALICOR PPC INTERMEDIATE II LL First Lien Initial Term Loan 07/24/26 | | 07/25/2019 | ANTARES | | 7,920,000 | 8,000,000 | |
| Z00069-03-1 | VALICOR PPC INTERMEDIATE II LL First Lien Delayed Draw Term L 07/24/26 | | 09/16/2019 | ANTARES | | 1,330,000 | 1,330,000 | |
| Z00069-04-9 | VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24 | | 11/06/2019 | No Broker | | 150,000 | 150,000 | |
| Z00069-06-4 | BLADES BUYER-INC. SUB-UNSEC 02/01/26 | | 08/01/2019 | BLAIR WILLIAM & CO. CPX | | 8,400,000 | 8,400,000 | |
| Z00069-22-1 | KENE ACQUISITION INC First Lien Term B Loan 08/08/26 | | 08/08/2019 | ACQUISITION RESOURCE CORP | | 2,439,704 | 2,451,964 | |
| Z00069-23-9 | KENE ACQUISITION INC SR-UNSEC 08/08/26 | | 11/13/2019 | JP MORGAN SECURITIES | | 117,563 | 117,563 | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| Z00069-47-8 | US RADIOLOGY SPECIALISTS INC Delayed Draw USOIS Term Loan 01/24/24 | | 09/12/2019 | CAPITAL ONE HEALTHCARE FINANCI | | 9,908,169 | 9,908,169 | |
| Z00069-47-8 | US RADIOLOGY SPECIALISTS INC Delayed Draw USOIS Term Loan 01/24/24 | | 11/01/2019 | No Broker | | 2,091,158 | 2,091,158 | |
| Z00069-58-5 | STS HLDG INC SR-UNSEC 08/27/26 | | 09/06/2019 | CITIZENS BANK | | 2,940,131 | 2,992,500 | |
| Z00069-91-6 | SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25 | | 09/23/2019 | CHURCHILL ASSET MGMT/AGENCY | | 2,641,629 | 2,668,313 | |
| Z00069-99-9 | NEW ERA TECHNOLOGY INC Initial Term Loan 09/24/25 | | 09/24/2019 | VARAGON CAPITAL PARTNERS | | 2,985,000 | 3,000,000 | |
| Z00070-00-5 | NEW ERA TECHNOLOGY INC Delayed Draw Term Loan (09/19) 09/24/25 | | 10/07/2019 | VARAGON CAPITAL PARTNERS | | 859,777 | 864,097 | |
| Z00070-04-7 | VITAL SMART LLC Closing Date Term Loan 09/30/26 | | 09/30/2019 | KEYBANC CAPITAL MARKETS CPX | | 9,683,317 | 9,781,128 | |
| Z00070-05-4 | VITAL SMART LLC Revolver 09/30/26 | | 09/30/2019 | No Broker | | 134,328 | 134,328 | |
| Z00070-09-6 | J. KNIPPER AND CO INC Term Loan 10/01/25 | | 10/01/2019 | MADISON CAPITAL FUNDING | | 6,288,211 | 6,351,728 | |
| Z00070-12-0 | DAYTONA HLDG CO LLC SR-SEC 04/01/26 | | 10/01/2019 | DAYTONA HOLDING COMPANY LLC | | 13,026,000 | 13,026,000 | |
| Z00070-15-3 | DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25 | | 10/01/2019 | BMO HARRIS BANK | | 2,096,648 | 2,123,187 | |
| Z00070-18-7 | SW HLDGS-LLC SR-UNSEC 06/08/25 | | 10/31/2019 | SW HOLDINGS | | 1,502,015 | 1,510,000 | |
| Z00070-74-0 | PT SOLUTIONS Initial Term Loan 06/01/23 | | 10/29/2019 | JP MORGAN SECURITIES | | 6,023,796 | 6,084,642 | |
| Z00070-76-5 | SW HLDGS-LLC SUB-UNSEC 10/31/25 | | 10/31/2019 | SW HOLDINGS | | 4,397,426 | 4,397,426 | |
| Z00070-87-2 | WHCG MGMT-LLC SUB-UNSEC 10/31/24 | | 11/01/2019 | WHCG MANAGEMENT | | 13,500,000 | 13,500,000 | |
| Z00070-97-1 | GSP HLDGS LLC Initial Term Loan 11/06/25 | | 11/06/2019 | ANTARES | | 3,722,000 | 3,800,000 | |
| Z00070-98-9 | GSP HLDGS LLC Revolver 11/06/25 | | 12/23/2019 | No Broker | | 198,000 | 200,000 | |
| Z00071-03-7 | Ahead Data Blue LLC Intial Term Loan 11/08/24 | | 11/08/2019 | DIRECT | | 9,900,000 | 10,000,000 | |
| Z00071-04-5 | Ahead Data Blue LLC Revolver 11/08/24 | | 11/15/2019 | No Broker | | 14,107,500 | 14,250,000 | |
| Z00071-05-2 | PT INTERMEDIATE HOLDGS III LL TERM LOAN 10/15/25 | | 11/07/2019 | DIRECT | | 2,985,000 | 3,000,000 | |
| Z00071-24-3 | TROPICALE FOODS-LLC TROPICALE FOODS, LLC 06/02/26 | | 12/03/2019 | DIRECT | | 14,166,684 | 14,455,800 | |
| Z00071-37-5 | AIM ACQUISITION LLC Initial Term Loan 12/02/25 | | 12/12/2019 | VARAGON CAPITAL PARTNERS | | 17,537,143 | 17,714,286 | |
| Z00071-38-3 | AIM ACQUISITION LLC Revolver 12/02/25 | | 12/12/2019 | No Broker | | 2,240,000 | 2,285,714 | |
| Z00071-45-8 | ARISE HLDGS INC First Lien Initial Term Loan 12/09/25 | | 12/09/2019 | CHURCHILL AGENCY SERVICES | | 19,800,000 | 20,000,000 | |
| Z00071-46-6 | ARISE HLDGS INC First Lien Revolver 12/09/25 | | 12/09/2019 | No Broker | | 14,700,000 | 15,000,000 | |
| Z00071-75-5 | POLYMER SOLUTIONS GROUP LLC POLYMER SOLUTIONS GROUP LLC 11/26/26 | | 11/26/2019 | BMO HARRIS BANK | | 9,900,000 | 10,000,000 | |
| Z00071-97-9 | COLD SPRING BREWING CO Term B Loan 12/19/25 | | 12/18/2019 | VARAGON CAPITAL PARTNERS | | 26,878,500 | 27,150,000 | |
| Z00072-08-4 | UNIFIED PHYSICIAN MGMT LLC Incremental Term E Loan 11/21/23 | | 12/12/2019 | ANTARES | | 3,982,500 | 4,022,727 | |
| Z00072-09-2 | CDI ACQUISITIONCO INC Initial Term Loan 12/24/24 | | 12/24/2019 | DIRECT | | 14,850,000 | 15,000,000 | |
| Z00072-10-0 | CDI ACQUISITIONCO INC Revolver 12/24/24 | | 12/30/2019 | No Broker | | 9,240,000 | 9,333,333 | |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 12/18/2019 | Various | | 21,434,044 | 21,566,630 | |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26 | D | 07/24/2019 | JP MORGAN SECURITIES | | (106,516) | (107,052) | |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 11/27/2019 | CITIGROUP GLOBAL MARKETS INC | | (65,857) | (66,860) | |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 1,644,677,464 | 1,654,199,745 | |
| 8399997. Total - Bonds - Part 3 | | | | | | 19,468,036,640 | 18,386,470,448 | 28,119,038 |
| 8399998. Total - Bonds - Part 5 | | | | | | 2,092,192,732 | 824,312,522 | 287,580 |
| 8399999. Total - Bonds | | | | | | 21,560,229,372 | 19,210,782,970 | 28,406,618 |
| 00775V-10-4 | AEGON FUNDING CORP II NEW MONEY | | 10/15/2019 | BANC OF AMERICA SECURITIES INC | 2,000,000.000 | 50,000,000 | 0.00 | |
| 14152#-12-9 | ZYWAVE INSURANCE SOLUTIONS PREFERRED EQUITY COINVEST | | 04/25/2019 | JP MORGAN SECURITIES | 3,019.000 | 3,019,330 | 0.00 | |
| 30294@-12-6 | FCG ACQUISITIONS INC SERIES A-1 FLOW CONTROL GROUP | | 06/06/2019 | DIRECT | 11,054.000 | 11,054,449 | 0.00 | |
| 55372*-13-8 | MSM ACQUISITIONS SERIES B | | 06/14/2019 | JP MORGAN SECURITIES | 111.000 | 127,848 | 0.00 | |
| 55372*-14-6 | MSM ACQUISITIONS SPECTRIO PREF SERIES C | | 08/08/2019 | MSM ACQUISITIONS | 505.000 | 904,763 | 0.00 | |
| 76155#-12-5 | REVOLUTION FOODS INC. SERIES J' | | 02/07/2019 | JP MORGAN SECURITIES | 906,618.000 | 10,000,000 | 0.00 | |
| 92556@-10-3 | VETTA-LLC FKA BPCP SPARTAN MER CLASS C UNITS | | 07/09/2019 | JP'AMERICA LLC | 740.000 | 342,104 | 0.00 | |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | 04/25/2019 | WELLS FARGO | 14,800,000.000 | 12,884,706 | 0.00 | |
| Z09696-78-6 | .TIA 2019-1A SUB O 08/15/2026 CLO V LTD | | 08/22/2019 | U.S. BANK | 25,000,000.000 | 25,000,000 | 0.00 | |
| AAV993-3N-6 | MANITOBA -PROVINCE OF CLASS B | | 03/28/2019 | JP MORGAN SECURITIES | 5,250,000.000 | 4,061,896 | 0.00 | |
| Y74921-17-5 | SAMUNNATI FINL INTERMED & SERV | B | 05/15/2019 | JP MORGAN SECURITIES | 226,730.000 | 20,202,228 | 0.00 | |
| Z00067-41-5 | TIAA CHURCHILL MIDDLE MARKET C PFDS | D | 06/20/2019 | WELLS FARGO | 39,996,000.000 | 39,996,000 | 0.00 | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 177,593,324 | XXX | |
| 45874@-12-2 | INTERFACE SECURITY SYSS-LLC PFDS-UNSEC SERIES A | | 09/30/2019 | Capital Contribution | 0.000 | 3,470,225 | 0.00 | |
| 8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred | | | | | | 3,470,225 | XXX | |
| 88637@-10-4 | TIAA-CREF Tuition Financing, LLC | | 12/31/2019 | ISSUER | 1.000 | 55,000,000 | 0.00 | |
| 8799999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred | | | | | | 55,000,000 | XXX | |
| 8999997. Total - Preferred Stocks - Part 3 | | | | | | 236,063,549 | XXX | |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 1,915,294 | XXX | |
| 8999999. Total - Preferred Stocks | | | | | | 237,978,843 | XXX | |
| 45165*-10-6 | IDEAL TRIDON HOLDINGS INC | | 06/25/2019 | JP MORGAN SECURITIES | 7,808.000 | 9,750,000 | | |
| 590996-5S-9 | MILLER ENVIRONMENTAL CO-INVEST | | 07/29/2019 | JP MORGAN SECURITIES | 1,681,360.000 | 672,544 | | |
| 63845R-10-7 | NATIONAL VISION INC | | 03/05/2019 | DISTRIBUTION | 15,115.000 | 508,680 | | |
| 893641-10-0 | TRANSDIGM INC | | 11/22/2019 | DISTRIBUTION | 5,952.000 | 3,322,061 | | |
| 923451-10-8 | Veritex holding VERITEX HOLDINGS INC | | 03/11/2019 | DISTRIBUTION | 22,219.000 | 583,471 | | |

# 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 |
|---|---|---|---|---|---|---|---|---|
| ZD1414-14-7 | COP MOORE HOME SERVICES | | 06/19/2019 | COP HOME SERVICES HOLDINGS | 62,000.000 | 6,200,000 | | |
| ZD3131-31-9 | PERSUTH ACQUISITIONS SERIES A-1 | | 01/31/2019 | JP MORGAN SECURITIES | 6,105.000 | 6,105,000 | | |
| ZD4545-45-9 | COUNTRY FRESH HLDGS LLC | | 04/29/2019 | TAXABLE EXCH RECORD AS SALE | 3,611.000 | 3,081,484 | | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | | 12/24/2019 | FEDERAL HOME LOAN BANK | 221,552.000 | 22,155,200 | | |
| AAV996-9K-9 | MANITOBA -PROVINCE OF AMENITY CLASS A | | 07/25/2019 | JP MORGAN SECURITIES | 104,682.000 | 80 | | |
| ZD6868-68-5 | MANITOBA -PROVINCE OF AMENITY CLASS B | | 07/25/2019 | JP MORGAN SECURITIES | 942,136.000 | 795,193 | | |
| G9087Q-10-2 | TRONOX HOLDINGS PLC TRONOX HOLDINGS PLC-CLASS A | C | 03/27/2019 | Taxable Exchange | 248,690.000 | 3,180,745 | | |
| ZD4874-87-5 | WORLD REMIT ORDINARY SHARES | C | 10/11/2019 | DIRECT | 629,790.000 | 10,050,000 | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 66,404,458 | XXX | |
| INE428-Q0-1 | SURYODAY SMALL FINANCE BK LTD | B | 05/09/2019 | SYNOVUS SECURITIES INC | 3,382,242.000 | 8,796,532 | | |
| Y8000#-10-2 | SAMUNNATI FINL INTERMED & SERV SERIES D EQUITY | B | 05/15/2019 | JP MORGAN SECURITIES | 100.000 | | | |
| 9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | 8,796,532 | XXX | |
| 87256*-10-8 | TIAA-CREF Life Insurance Company | | 12/27/2019 | Teachers Insurance and Annuity Association of America | 0.000 | 220,000,000 | | |
| 60407*-10-3 | ND Properties Inc | | 12/31/2019 | Issuer | 68.000 | 109,601,074 | | |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 12/30/2019 | CAPITAL CONTRIBUTION | 0.000 | 2,524,151 | | |
| 87226@-10-3 | T-C Europe Holding Inc | | 12/31/2019 | Issuer | 1.000 | 126,347 | | |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC | | 12/27/2019 | CAPITAL CONTRIBUTION | 0.000 | 11,884 | | |
| 62869#-10-6 | MYVEST CORPORATION | | 10/31/2019 | CAPITAL CONTRIBUTION | 0.000 | 4,089,983 | | |
| 9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 336,353,439 | XXX | |
| 67079F-10-1 | NUVEEN INVESTMENTS NUVEEN HIGH INC 2023 TAR TERM | | 10/23/2019 | BFDS BROKER | 128.000 | | | |
| 67092P-85-4 | NUVEEN ESG YIELD CORP B ETF | | 12/16/2019 | Various | 1,927,000.000 | 48,548,844 | | |
| 67092P-86-2 | NULC NUVEEN ESG LARGE-CAP ETF | | 06/04/2019 | INSTINET CTS | 190,000.000 | 4,818,932 | | |
| 67092P-88-8 | NUEM NUVEEN ESG EMERGING MARKETS | | 03/28/2019 | KNIGHT SECURITIES | 245,100.000 | 6,323,580 | | |
| 87244W-70-6 | TC LIFE BOND FUND FUND # 1836 / L0150 | | 10/01/2019 | BFDS BROKER | 1.000 | 1 | | |
| G36425-10-9 | TIAA EMERGING MARKETS DEBT FUN TIAA EMG MKT DB- PUA | | 12/16/2019 | BFDS BROKER | 3,913.000 | 106,894 | | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA | | 12/16/2019 | BFDS BROKER | 4,508.000 | 104,082 | | |
| G36425-37-2 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PGH DIS | | 08/06/2019 | BFDS BROKER | 1,253.000 | 30,500 | | |
| ZD1212-12-9 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- PEH ACC | | 08/06/2019 | BFDS BROKER | 1,249.000 | 28,000 | | |
| ZD1313-13-3 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FEH ACC | | 08/06/2019 | BFDS BROKER | 1,249.000 | 28,000 | | |
| ZD1515-15-8 | TIAA U.S BOND ESG FUND NUV- TIAA US BOND ESG- FUS ACC | | 08/06/2019 | BFDS BROKER | 1,250.000 | 25,000 | | |
| 9499999. Subtotal - Common Stocks - Mutual Funds | | | | | | 60,013,833 | XXX | |
| 9799997. Total - Common Stocks - Part 3 | | | | | | 471,568,262 | XXX | |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,592,221,964 | XXX | |
| 9799999. Total - Common Stocks | | | | | | 2,063,790,226 | XXX | |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,301,769,069 | XXX | |
| 9999999 - Totals | | | | | | 23,861,998,441 | XXX | 28,406,618 |

# 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 |
| 022650-AA-6 | AMAL LTD US GOVT GUARANT 3.465% 08/21/21 | | 11/21/2019 | Redemption 100.0000 | | 1,404,890 | 1,404,890 | 1,404,890 | 1,404,890 | | | | | | 1,404,890 | | | | 30,550 | 08/21/2021 |
| 217194-AA-7 | COP I LLC US GOVT GUARANT 3.613% 12/05/21 | | 03/05/2019 | Redemption 100.0000 | | 1,460,405 | 1,460,405 | 1,460,405 | 1,460,405 | | | | | | 1,460,405 | | | | 86,249 | 12/05/2021 |
| 217194-AB-5 | COP I LLC US GOVT GUARANT 3.650% 12/05/21 | | 03/05/2019 | Redemption 100.0000 | | 2,189,253 | 2,189,253 | 2,189,253 | 2,189,253 | | | | | | 2,189,253 | | | | 130,915 | 12/05/2021 |
| 217194-AC-3 | COP I LLC US GOVT GUARANT 3.580% 12/05/21 | | 03/05/2019 | Redemption 100.0000 | | 1,483,000 | 1,483,000 | 1,483,000 | 1,483,000 | | | | | | 1,483,000 | | | | 86,687 | 12/05/2021 |
| 228027-AA-6 | VESSEL MANAGEMENT SERVIC US GOVT GUARANT 3.432% 08/15/36 | | 08/15/2019 | 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 | | 11/01/2019 | Paydown | | 742 | 742 | 723 | 734 | | 7 | | 7 | | 742 | | | | 28 | 05/01/2023 |
| 36177N-5L-0 | GN 794450 2.710% 12/15/29 | | 12/01/2019 | Paydown | | 4,129,661 | 4,129,661 | 4,129,661 | 4,129,661 | | | | | | 4,129,661 | | | | 60,894 | 12/15/2029 |
| 36179A-SR-8 | GN AC1428 2.690% 06/15/33 | | 12/01/2019 | Paydown | | 3,658,650 | 3,658,650 | 3,526,310 | 3,547,297 | | 111,353 | | 111,353 | | 3,658,650 | | | | 53,549 | 06/15/2033 |
| 36179D-B8-2 | GN AC3663 2.490% 06/15/35 | | 12/01/2019 | Paydown | | 6,015,525 | 6,015,525 | 5,812,501 | 5,843,888 | | 171,637 | | 171,637 | | 6,015,525 | | | | 81,474 | 06/15/2035 |
| 3617A0-WA-0 | GN A00641 3.130% 07/15/35 | | 12/01/2019 | Paydown | | 4,760,400 | 4,760,400 | 4,760,400 | 4,760,400 | | | | | | 4,760,400 | | | | 81,125 | 07/15/2035 |
| 3617BU-DK-2 | GN BE1006 3.625% 01/15/43 | | 12/01/2019 | Paydown | | 459,396 | 459,396 | 470,881 | 470,490 | | (11,094) | | (11,094) | | 459,396 | | | | 9,074 | 01/15/2043 |
| 36180K-2K-6 | GN AD7978 3.920% 05/15/33 | | 12/01/2019 | Paydown | | 548,100 | 548,100 | 546,965 | 547,013 | | 1,087 | | 1,087 | | 548,100 | | | | 11,712 | 05/15/2033 |
| 36180U-Q4-4 | GN AE2275 3.500% 01/15/32 | | 12/01/2019 | Paydown | | 1,014,021 | 1,014,021 | 977,976 | 986,482 | | 27,539 | | 27,539 | | 1,014,021 | | | | 19,334 | 01/15/2032 |
| 36180W-7J-8 | GN AE4497 4.450% 06/15/55 | | 11/01/2019 | Paydown | | 11,578,528 | 11,578,528 | 11,595,307 | 11,593,480 | | (14,952) | | (14,952) | | 11,578,528 | | | | 1,158,857 | 06/15/2055 |
| 36180W-E5-0 | GN AE3756 4.900% 07/15/55 | | 12/01/2019 | Paydown | | 49,582 | 49,582 | 57,070 | 56,665 | | (7,083) | | (7,083) | | 49,582 | | | | 1,326 | 07/15/2055 |
| 36180W-E6-8 | GN AE3757 4.250% 01/15/39 | | 12/01/2019 | Paydown | | 587,329 | 587,329 | 589,164 | 588,715 | | (1,387) | | (1,387) | | 587,329 | | | | 13,613 | 01/15/2039 |
| 36180W-EZ-4 | GN AE3752 4.400% 09/15/50 | | 12/01/2019 | Paydown | | 128,977 | 128,977 | 134,184 | 133,987 | | (5,009) | | (5,009) | | 128,977 | | | | 3,096 | 09/15/2050 |
| 36181D-XS-0 | GN AE9689 4.600% 05/15/55 | | 12/01/2019 | Paydown | | 138,332 | 138,332 | 138,332 | 138,332 | | | | | | 138,332 | | | | 3,472 | 05/15/2055 |
| 36181G-WY-1 | GN AF1563 3.960% 05/15/30 | | 12/01/2019 | Paydown | | 5,037,258 | 5,037,258 | 5,138,003 | 5,108,794 | | (71,536) | | (71,536) | | 5,037,258 | | | | 108,743 | 05/15/2030 |
| 36181R-5Z-4 | GN AF9864 4.250% 09/15/38 | | 12/01/2019 | Paydown | | 7,011,076 | 7,011,076 | 7,011,076 | 7,011,076 | | | | | | 7,011,076 | | | | 162,508 | 09/15/2038 |
| 36181R-6A-8 | GN AF9865 4.000% 03/15/34 | | 12/01/2019 | Paydown | | 1,993,962 | 1,993,962 | 2,033,841 | 2,024,524 | | (30,562) | | (30,562) | | 1,993,962 | | | | 43,483 | 03/15/2034 |
| 36181R-6C-4 | GN AF9867 4.740% 03/15/41 | | 12/01/2019 | Paydown | | 1,183,968 | 1,183,968 | 1,290,332 | 1,282,965 | | (98,997) | | (98,997) | | 1,183,968 | | | | 30,629 | 03/15/2041 |
| 36181R-6E-0 | GN AF9869 4.700% 03/15/41 | | 12/01/2019 | Paydown | | 475,812 | 475,812 | 509,454 | 507,227 | | (31,415) | | (31,415) | | 475,812 | | | | 12,205 | 03/15/2041 |
| 36182C-YS-0 | GN AG7921 3.450% 11/15/36 | | 05/01/2019 | Paydown | | 1,861,558 | 1,861,558 | 1,872,030 | 1,870,366 | | (8,808) | | (8,808) | | 1,861,558 | | | | 16,089 | 11/15/2036 |
| 36189E-PN-0 | GN AP6729 4.450% 03/15/41 | | 12/01/2019 | Paydown | | 188,567 | 188,567 | 203,664 | 202,603 | | (14,036) | | (14,036) | | 188,567 | | | | 4,580 | 03/15/2041 |
| 36194T-4T-0 | GN AU6234 4.000% 04/15/37 | | 12/01/2019 | Paydown | | 1,794,694 | 1,794,694 | 1,932,383 | 1,919,329 | | (124,635) | | (124,635) | | 1,794,694 | | | | 39,143 | 04/15/2037 |
| 36195W-XJ-2 | GN AW7881 3.970% 02/15/37 | | 12/01/2019 | Paydown | | 3,055,498 | 3,055,498 | 3,254,106 | 3,235,273 | | (179,775) | | (179,775) | | 3,055,498 | | | | 66,131 | 02/15/2037 |
| 36202E-UR-8 | G2 4192 4.500% 07/20/38 | | 12/01/2019 | Paydown | | 1,116,476 | 1,116,476 | 1,089,088 | 1,089,844 | | 26,633 | | 26,633 | | 1,116,476 | | | | 27,653 | 07/20/2038 |
| 36202E-VP-1 | G2 4222 6.000% 08/20/38 | | 08/22/2019 | CITIGROUP GLOBAL MARKETS INC | | 3,735 | 3,250 | 3,298 | 3,267 | | | | | | 3,266 | | 469 | 469 | 140 | 08/20/2038 |
| 36202E-VP-1 | G2 4222 6.000% 08/20/38 | | 09/01/2019 | Paydown | | 485 | 485 | 492 | 488 | | (3) | | (3) | | 485 | | | | 29 | 08/20/2038 |
| 36202F-W3-6 | G2 5166 3.000% 09/20/26 | | 12/01/2019 | Paydown | | 6,492 | 6,492 | 6,853 | 6,780 | | (287) | | (287) | | 6,492 | | | | 106 | 09/20/2026 |
| 3620A2-UH-7 | GN 717084 4.500% 05/15/39 | | 12/01/2019 | Paydown | | 2,467,193 | 2,467,193 | 2,520,007 | 2,518,124 | | (50,931) | | (50,931) | | 2,467,193 | | | | 64,530 | 05/15/2039 |
| 3620AN-RW-2 | GN 735001 4.000% 01/15/29 | | 12/01/2019 | Paydown | | 1,017,695 | 1,017,695 | 1,025,328 | 1,021,723 | | (4,028) | | (4,028) | | 1,017,695 | | | | 22,196 | 01/15/2029 |
| 3620AS-VD-8 | GN 738712 3.000% 09/15/26 | | 12/01/2019 | Paydown | | 54,972 | 54,972 | 57,583 | 57,066 | | (2,094) | | (2,094) | | 54,972 | | | | 922 | 09/15/2026 |
| 3620C1-JZ-0 | GN 745580 3.280% 06/15/39 | | 12/01/2019 | Paydown | | 803,332 | 803,332 | 736,413 | 744,948 | | 58,384 | | 58,384 | | 803,332 | | | | 14,351 | 06/15/2039 |
| 36230M-ER-4 | GN 752844 4.310% 05/15/29 | | 12/01/2019 | Paydown | | 488,517 | 488,517 | 488,517 | 488,517 | | | | | | 488,517 | | | | 11,486 | 05/15/2029 |
| 36230M-ET-0 | GN 752846 5.850% 07/15/38 | | 12/01/2019 | Paydown | | 6,366,844 | 6,366,844 | 6,366,844 | 6,366,007 | | 836 | | 836 | | 6,366,844 | | | | 203,655 | 07/15/2038 |
| 36230M-EW-3 | GN 752849 5.375% 02/15/37 | | 12/01/2019 | Paydown | | 1,420,841 | 1,420,841 | 1,420,841 | 1,420,841 | | | | | | 1,420,841 | | | | 41,728 | 02/15/2037 |
| 36230M-FL-6 | GN 752871 3.850% 07/15/36 | | 12/01/2019 | Paydown | | 106,702 | 106,702 | 104,035 | 104,492 | | 2,210 | | 2,210 | | 106,702 | | | | 2,239 | 07/15/2036 |
| 36230M-FN-2 | GN 752873 4.450% 07/15/38 | | 12/01/2019 | Paydown | | 811,004 | 811,004 | 811,004 | 811,004 | | | | | | 811,004 | | | | 19,689 | 07/15/2038 |
| 36241K-AB-4 | GN 781802 4.500% 12/15/33 | | 12/01/2019 | Paydown | | 312,659 | 312,659 | 304,501 | 304,932 | | 7,727 | | 7,727 | | 312,659 | | | | 8,072 | 12/15/2033 |
| 36241K-WE-4 | G2 782445 4.500% 10/20/38 | | 12/01/2019 | Paydown | | 562,929 | 562,929 | 533,727 | 534,330 | | 28,598 | | 28,598 | | 562,929 | | | | 13,791 | 10/20/2038 |
| 36290W-J6-0 | GN 619585 4.500% 09/15/33 | | 12/01/2019 | Paydown | | 98,949 | 98,949 | 96,367 | 96,507 | | 2,442 | | 2,442 | | 98,949 | | | | 2,780 | 09/15/2033 |
| 36290Y-U3-0 | GN 621702 4.500% 10/15/33 | | 12/01/2019 | Paydown | | 68,861 | 68,861 | 67,065 | 67,187 | | 1,675 | | 1,675 | | 68,861 | | | | 1,679 | 10/15/2033 |
| 36296A-E2-6 | GN 685153 6.050% 11/15/49 | | 12/01/2019 | Paydown | | 151,770 | 151,770 | 150,497 | 150,606 | | 1,164 | | 1,164 | | 151,770 | | | | 5,021 | 11/15/2049 |
| 36296A-E4-2 | GN 685155 6.350% 11/15/49 | | 12/01/2019 | Paydown | | 72,731 | 72,731 | 73,271 | 73,194 | | (463) | | (463) | | 72,731 | | | | 2,527 | 11/15/2049 |
| 36296K-DL-3 | GN 693207 6.400% 01/15/37 | | 12/01/2019 | Paydown | | 19,822,364 | 19,822,364 | 19,822,364 | 19,822,364 | | | | | | 19,822,364 | | | | 694,262 | 01/15/2037 |
| 367333-AA-9 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT 3.550% 06/11/21 | | 05/28/2019 | Redemption 101.6492 | | 1,784,928 | 1,755,969 | 1,755,969 | 1,755,969 | | 28,959 | | 28,959 | | 1,784,928 | | | | 27,635 | 06/11/2021 |
| 367333-AD-3 | GATE CAPITAL CAYMAN TWO US GOVT GUARANT 2.637% 12/02/21 | | 12/02/2019 | Redemption 100.0000 | | 722,520 | 722,520 | 722,520 | 722,520 | | | | | | 722,520 | | | | 11,948 | 12/02/2021 |

# 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 |
| 38739-AP-4 | GNR 2000-35 PC PAC-11 7.500% 11/20/30 | | 10/01/2019 | Paydown | | 443,198 | 443,198 | 444,791 | 442,934 | | 265 | | 265 | | 443,198 | | | | 26,399 | 11/20/2030 |
| 38373A-VC-7 | GNR 2009-68 MC PAC-11 5.000% 08/16/39 | | 12/01/2019 | Paydown | | 1,417,316 | 1,417,316 | 1,453,191 | 1,423,539 | | (6,223) | | (6,223) | | 1,417,316 | | | | 54,777 | 08/16/2039 |
| 38373A-WF-9 | GNR 2009-68 NP EXCH PAC-1-11 5.000% 08/20/39 | | 12/01/2019 | Paydown | | 65,711 | 65,711 | 66,738 | 65,860 | | (149) | | (149) | | 65,711 | | | | 3,286 | 08/20/2039 |
| 38373M-MC-1 | GNR 2004-78 ZB CSTR DLY Z SEQ 5.563% 09/16/46 | | 12/01/2019 | Paydown | | 630,573 | 630,573 | 612,938 | 621,784 | | 8,789 | | 8,789 | | 630,573 | | | | 16,127 | 09/16/2046 |
| 38373M-NF-3 | GNR 2005-10 ZB CSTR DLY Z AFC SEQ 5.010% 12/16/44 | | 12/01/2019 | Paydown | | 283,016 | 283,016 | 274,526 | 273,658 | | 9,359 | | 9,359 | | 283,016 | | | | 4,189 | 12/16/2044 |
| 38373M-PD-6 | GNR 2005-14 E CSTR AFC SEQ 5.212% 12/16/46 | | 12/01/2019 | Paydown | | 1,395,645 | 1,395,645 | 1,395,645 | 1,395,645 | | | | | | 1,395,645 | | | | 18,461 | 12/16/2046 |
| 38373M-PQ-7 | GNR 2005-32 F CSTR SEQ 5.358% 04/16/47 | | 12/01/2019 | Paydown | | 201,252 | 201,252 | 201,252 | 201,252 | | | | | | 201,252 | | | | 5,891 | 04/16/2047 |
| 38373M-QF-0 | GNR 2005-34 ZB CSTR DLY Z SEQ 5.096% 05/16/46 | | 12/01/2019 | Paydown | | 88,646 | 88,646 | 85,959 | 87,686 | | 960 | | 960 | | 88,646 | | | | 2,470 | 05/16/2046 |
| 38373M-RX-0 | GNR 2005-87 D DLY AFC 5.054% 04/16/37 | | 04/01/2019 | Paydown | | 566,061 | 566,061 | 564,448 | 564,798 | | 1,264 | | 1,264 | | 566,061 | | | | 5,731 | 04/16/2037 |
| 38373M-UD-0 | GNR 2006-19 Z CSTR Z SEQ 3.807% 12/16/47 | | 12/01/2019 | Paydown | | 115,536 | 115,536 | 84,716 | 99,765 | | 15,771 | | 15,771 | | 115,536 | | | | 2,405 | 12/16/2047 |
| 38373M-UU-2 | GNR 2006-31 Z Z AFC SEQ 5.220% 12/16/45 | | 12/01/2019 | Paydown | | 264,957 | 264,957 | 233,162 | 254,308 | | 10,649 | | 10,649 | | 264,957 | | | | 7,240 | 12/16/2045 |
| 38373M-VA-5 | GNR 2006-32 Z CSTR DLY Z SEQ 5.556% 11/16/45 | | 12/01/2019 | Paydown | | 242,902 | 242,902 | 234,133 | 235,639 | | 7,264 | | 7,264 | | 242,902 | | | | 7,377 | 11/16/2045 |
| 38373M-VK-3 | GNR 2006-30 Z CSTR DLY Z SEQ 3.400% 05/16/46 | | 12/01/2019 | Paydown | | 157,101 | 157,101 | 101,674 | 131,397 | | 25,704 | | 25,704 | | 157,101 | | | | 2,920 | 05/16/2046 |
| 38373M-VR-8 | GNR 2006-46 Z CSTR DLY Z 5.059% 04/16/46 | | 12/01/2019 | Paydown | | 457,963 | 457,963 | 423,141 | 444,451 | | 13,512 | | 13,512 | | 457,963 | | | | 12,662 | 04/16/2046 |
| 38373M-WE-6 | GNR 2006-51 Z DLY Z AFC SEQ 4.642% 08/16/46 | | 12/01/2019 | Paydown | | 350,180 | 350,180 | 306,788 | 321,947 | | 28,233 | | 28,233 | | 350,180 | | | | 8,884 | 08/16/2046 |
| 38373M-WL-0 | GNR 2006-66 Z Z AFC SEQ 5.000% 02/16/48 | | 12/01/2019 | Paydown | | 101,138 | 101,138 | 92,910 | 97,713 | | 3,425 | | 3,425 | | 101,138 | | | | 2,766 | 02/16/2048 |
| 38373Q-FJ-5 | GNR 2003-31 YG PAC-11 5.500% 04/16/33 | | 12/01/2019 | Paydown | | 2,144,124 | 2,144,124 | 2,135,069 | 2,135,200 | | 8,924 | | 8,924 | | 2,144,124 | | | | 62,955 | 04/16/2033 |
| 38373Q-GA-3 | GNR 2003-34 PZ Z PAC-11 5.500% 04/16/33 | | 12/01/2019 | Paydown | | 2,891,117 | 2,891,117 | 2,923,642 | 2,891,117 | | | | | | 2,891,117 | | | | 85,518 | 04/16/2033 |
| 38373Q-LE-9 | GNR 2003-39 GH PAC-11 5.500% 05/16/33 | | 12/01/2019 | Paydown | | 844,940 | 844,940 | 844,544 | 844,417 | | 523 | | 523 | | 844,940 | | | | 21,925 | 05/16/2033 |
| 38373Q-R4-5 | GNR 2003-52 PM PAC-1-11 5.000% 06/20/33 | | 12/01/2019 | Paydown | | 1,470,237 | 1,470,237 | 1,503,776 | 1,479,196 | | (8,959) | | (8,959) | | 1,470,237 | | | | 39,046 | 06/20/2033 |
| 38373Q-X4-8 | GNR 2003-51 KE PAC-11 5.000% 06/20/33 | | 12/01/2019 | Paydown | | 2,894,338 | 2,894,338 | 2,914,956 | 2,894,727 | | (389) | | (389) | | 2,894,338 | | | | 77,003 | 06/20/2033 |
| 38373Q-XD-8 | GNR 2003-40 LD PAC-11 5.500% 05/16/33 | | 12/01/2019 | Paydown | | 1,430,437 | 1,430,437 | 1,481,396 | 1,439,040 | | (8,603) | | (8,603) | | 1,430,437 | | | | 45,686 | 05/16/2033 |
| 38373R-3P-2 | GNR 2001-63 PZ Z PAC-11 6.000% 12/20/31 | | 07/01/2019 | Paydown | | 4,478,445 | 4,478,445 | 4,025,003 | 4,380,143 | | 98,303 | | 98,303 | | 4,478,445 | | | | 151,059 | 12/20/2031 |
| 38373R-B7-3 | GNR 2001-43 ZE Z SEQ 6.500% 10/20/31 | | 05/01/2019 | Paydown | | 1,813,648 | 1,813,648 | 1,691,794 | 1,782,075 | | 31,573 | | 31,573 | | 1,813,648 | | | | 47,922 | 10/20/2031 |
| 38373R-KW-8 | GNR 2001-30 Z Z SEQ 7.000% 06/20/31 | | 12/01/2019 | Paydown | | 76,329 | 76,329 | 71,439 | 75,203 | | 1,126 | | 1,126 | | 76,329 | | | | 2,908 | 06/20/2031 |
| 38373S-3E-5 | GNR 2003-26 PC PAC-11 5.500% 04/16/33 | | 12/01/2019 | Paydown | | 2,469,930 | 2,469,930 | 2,505,435 | 2,478,102 | | (8,173) | | (8,173) | | 2,469,930 | | | | 72,683 | 04/16/2033 |
| 38373S-A6-4 | GNR 2003-19 CE EXCH PAC-11 5.500% 03/16/33 | | 12/01/2019 | Paydown | | 1,964,682 | 1,964,682 | 1,974,812 | 1,964,485 | | 196 | | 196 | | 1,964,682 | | | | 55,468 | 03/16/2033 |
| 38373S-BP-1 | GNR 2003-10 PZ Z PAC-1-11 5.500% 02/20/33 | | 12/01/2019 | Paydown | | 1,416,723 | 1,416,723 | 1,444,836 | 1,422,005 | | (5,282) | | (5,282) | | 1,416,723 | | | | 40,334 | 02/20/2033 |
| 38373S-D3-8 | GNR 2003-27 ZD Z SEQ 4.500% 03/20/33 | | 12/01/2019 | Paydown | | 190,550 | 190,550 | 166,374 | 181,274 | | 9,276 | | 9,276 | | 190,550 | | | | 4,685 | 03/20/2033 |
| 38373S-M6-1 | GNR 2003-18 PG EXCH PAC-1-11 5.500% 03/20/33 | | 12/01/2019 | Paydown | | 1,728,909 | 1,728,909 | 1,710,539 | 1,720,728 | | 8,181 | | 8,181 | | 1,728,909 | | | | 51,524 | 03/20/2033 |
| 38373S-U3-9 | GNR 2003-33 NE EXCH PAC-11 5.500% 04/16/33 | | 12/01/2019 | Paydown | | 2,632,841 | 2,632,841 | 2,621,044 | 2,621,231 | | 11,611 | | 11,611 | | 2,632,841 | | | | 76,612 | 04/16/2033 |
| 38373T-QS-7 | GNR 2001-61 YZ SC Z SEQ 6.500% 05/17/31 | | 07/01/2019 | Paydown | | 5,419,855 | 5,419,855 | 5,133,831 | 5,351,363 | | 68,492 | | 68,492 | | 5,419,855 | | | | 195,362 | 05/17/2031 |
| 38373W-E9-5 | GNR 2002-29 BG PAC-11 6.500% 05/16/32 | | 12/01/2019 | Paydown | | 852,994 | 852,994 | 845,252 | 845,480 | | 7,514 | | 7,514 | | 852,994 | | | | 30,039 | 05/16/2032 |
| 38373W-RT-7 | GNR 2002-23 PE PAC-11 6.500% 04/16/32 | | 12/01/2019 | Paydown | | 471,145 | 471,145 | 465,667 | 465,850 | | 5,295 | | 5,295 | | 471,145 | | | | 18,635 | 04/16/2032 |
| 38373X-BH-8 | GNR 2002-39 ZW Z SEQ 6.000% 06/20/32 | | 12/01/2019 | Paydown | | 379,239 | 379,239 | 376,158 | 377,212 | | 2,027 | | 2,027 | | 379,239 | | | | 12,556 | 06/20/2032 |
| 38373X-TL-0 | GNR 2002-41 PU EXCH PAC-11 6.500% 06/20/32 | | 09/01/2019 | Paydown | | 1,624,103 | 1,624,103 | 1,611,923 | 1,615,541 | | 8,562 | | 8,562 | | 1,624,103 | | | | 74,832 | 06/20/2032 |
| 38373Y-J5-4 | GNR 2003-4 TD EXCH PAC-1-11 5.500% 01/16/33 | | 12/01/2019 | Paydown | | 5,744,138 | 5,744,138 | 5,762,365 | 5,744,138 | | | | | | 5,744,138 | | | | 168,737 | 01/16/2033 |
| 38373Y-JK-1 | GNR 2002-89 C SEQ 5.500% 12/20/32 | | 12/01/2019 | Paydown | | 848,176 | 848,176 | 831,701 | 832,198 | | 15,978 | | 15,978 | | 848,176 | | | | 25,557 | 12/20/2032 |
| 38373Y-LT-9 | GNR 2002-92 TB EXCH PAC-1-11 5.500% 12/16/32 | | 12/01/2019 | Paydown | | 1,203,286 | 1,203,286 | 1,194,431 | 1,194,655 | | 8,631 | | 8,631 | | 1,203,286 | | | | 40,400 | 12/16/2032 |
| 38373Y-UK-8 | GNR 2003-5 Z CSTR Z 6.297% 11/16/42 | | 12/01/2019 | Paydown | | 17,722 | 17,722 | 18,049 | 17,835 | | (113) | | (113) | | 17,722 | | | | 611 | 11/16/2042 |
| 38373Y-W4-2 | GNR 2003-1 PG PAC-11 5.500% 01/16/33 | | 12/01/2019 | Paydown | | 2,554,689 | 2,554,689 | 2,521,558 | 2,542,240 | | 12,449 | | 12,449 | | 2,554,689 | | | | 78,873 | 01/16/2033 |

# 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 |
| 38373Y-XP-4 | GNR 2003-6 PG PAC-11 5.500% 01/20/33 | | 12/01/2019 | Paydown | | 529,137 | 529,137 | 526,077 | 526,701 | | 2,435 | | 2,435 | | 529,137 | | | | 15,809 | 01/20/2033 |
| 38373Y-XS-8 | GNR 2003-6 AH PAC-11 5.500% 01/16/33 | | 12/01/2019 | Paydown | | 1,969,812 | 1,969,812 | 1,982,123 | 1,970,137 | | (325) | | (325) | | 1,969,812 | | | | 64,916 | 01/16/2033 |
| 38374B-2Z-5 | GNR 2003-68 PH PAC-1-11 5.500% 06/16/33 | | 12/01/2019 | Paydown | | 892,984 | 892,984 | 899,960 | 892,984 | | | | | | 892,984 | | | | 28,515 | 06/16/2033 |
| 38374B-3D-3 | GNR 2003-68 MH PAC-11 5.500% 07/16/33 | | 12/01/2019 | Paydown | | 910,104 | 910,104 | 913,802 | 910,104 | | | | | | 910,104 | | | | 27,712 | 07/16/2033 |
| 38374B-BB-8 | GNR 2003-55 PL EXCH PAC-11 5.000% 06/20/33 | | 12/01/2019 | Paydown | | 2,799,876 | 2,799,876 | 2,837,751 | 2,802,838 | | (2,962) | | (2,962) | | 2,799,876 | | | | 74,382 | 06/20/2033 |
| 38374B-UB-7 | GNR 2003-66 EJ PAC-11 5.000% 08/20/33 | | 12/01/2019 | Paydown | | 2,385,441 | 2,385,441 | 2,227,406 | 2,339,197 | | 46,244 | | 46,244 | | 2,385,441 | | | | 63,223 | 08/20/2033 |
| 38374C-3L-3 | GNR 2003-85 ZA Z SEQ 4.500% 10/20/33 | | 12/01/2019 | Paydown | | 3,527,795 | 3,527,795 | 3,564,175 | 3,543,963 | | (16,168) | | (16,168) | | 3,527,795 | | | | 86,657 | 10/20/2033 |
| 38374C-AL-5 | GNR 2003-75 EZ Z SEQ 5.500% 09/20/33 | | 12/01/2019 | Paydown | | 1,442,186 | 1,442,186 | 1,174,029 | 1,387,735 | | 54,451 | | 54,451 | | 1,442,186 | | | | 43,469 | 09/20/2033 |
| 38374C-N5-6 | GNR 2003-86 PG EXCH PAC-11 5.000% 10/20/33 | | 12/01/2019 | Paydown | | 4,189,403 | 4,189,403 | 3,842,468 | 4,088,001 | | 101,403 | | 101,403 | | 4,189,403 | | | | 116,644 | 10/20/2033 |
| 38374C-N7-2 | GNR 2003-86 QG EXCH PAC-11 5.500% 10/20/33 | | 12/01/2019 | Paydown | | 1,526,690 | 1,526,690 | 1,480,889 | 1,511,171 | | 15,519 | | 15,519 | | 1,526,690 | | | | 44,968 | 10/20/2033 |
| 38374C-NL-1 | GNR 2003-76 TG EXCH PAC-1-11 5.500% 09/20/33 | | 12/01/2019 | Paydown | | 2,698,976 | 2,698,976 | 2,719,218 | 2,697,903 | | 1,072 | | 1,072 | | 2,698,976 | | | | 79,604 | 09/20/2033 |
| 38374C-S9-3 | GNR 2003-86 ND EXCH PAC-11 5.500% 10/20/33 | | 12/01/2019 | Paydown | | 1,906,320 | 1,906,320 | 1,876,803 | 1,877,577 | | 28,744 | | 28,744 | | 1,906,320 | | | | 56,505 | 10/20/2033 |
| 38374C-TB-7 | GNR 2003-83 BD PAC-11 5.500% 09/16/33 | | 12/01/2019 | Paydown | | 1,806,735 | 1,806,735 | 1,758,743 | 1,793,158 | | 13,577 | | 13,577 | | 1,806,735 | | | | 55,486 | 09/16/2033 |
| 38374C-UX-7 | GNR 2003-91 XC PAC-11 5.000% 10/20/33 | | 12/01/2019 | Paydown | | 2,102,970 | 2,102,970 | 1,939,989 | 2,053,708 | | 49,261 | | 49,261 | | 2,102,970 | | | | 56,966 | 10/20/2033 |
| 38374C-VX-6 | GNR 2003-89 PC PAC-11 5.500% 10/20/33 | | 12/01/2019 | Paydown | | 3,440,008 | 3,440,008 | 3,385,853 | 3,387,314 | | 52,694 | | 52,694 | | 3,440,008 | | | | 99,133 | 10/20/2033 |
| 38374D-R4-3 | GNR 2008-30 PX PAC-11 6.000% 04/20/38 | | 12/01/2019 | Paydown | | 2,586,356 | 2,586,356 | 2,697,893 | 2,606,027 | | (19,670) | | (19,670) | | 2,586,356 | | | | 87,747 | 04/20/2038 |
| 38374D-V2-2 | GNR 2008-30 PE EXCH PAC-1-11 5.500% 04/20/38 | | 12/01/2019 | Paydown | | 557,043 | 557,043 | 571,578 | 560,400 | | (3,357) | | (3,357) | | 557,043 | | | | 18,346 | 04/20/2038 |
| 38374E-BV-8 | GNR 2003-95 PY EXCH PAC-11 5.500% 11/20/33 | | 12/01/2019 | Paydown | | 2,951,094 | 2,951,094 | 2,957,550 | 2,951,094 | | | | | | 2,951,094 | | | | 89,895 | 11/20/2033 |
| 38374E-G9-2 | GNR 2003-113 ZA Z SEQ 4.500% 12/16/33 | | 12/01/2019 | Paydown | | 3,300,077 | 3,300,077 | 3,324,828 | 3,311,417 | | (11,340) | | (11,340) | | 3,300,077 | | | | 83,308 | 12/16/2033 |
| 38374E-HF-7 | GNR 2003-106 Z Z SEQ 5.500% 11/20/33 | | 12/01/2019 | Paydown | | 4,242,604 | 4,242,604 | 3,812,046 | 4,123,754 | | 118,850 | | 118,850 | | 4,242,604 | | | | 127,870 | 11/20/2033 |
| 38374E-JS-7 | GNR 2003-105 PH EXCH PAC-11 5.500% 11/20/33 | | 12/01/2019 | Paydown | | 1,653,869 | 1,653,869 | 1,641,335 | 1,641,584 | | 12,284 | | 12,284 | | 1,653,869 | | | | 50,873 | 11/20/2033 |
| 38374E-KP-1 | GNR 2003-100 Z Z SEQ 5.500% 11/20/33 | | 12/01/2019 | Paydown | | 2,962,928 | 2,962,928 | 2,718,486 | 2,900,470 | | 62,457 | | 62,457 | | 2,962,928 | | | | 87,200 | 11/20/2033 |
| 38374E-LR-6 | GNR 2003-107 MD EXCH PAC-1-11 5.500% 11/16/33 | | 12/01/2019 | Paydown | | 2,325,999 | 2,325,999 | 2,303,524 | 2,304,093 | | 21,906 | | 21,906 | | 2,325,999 | | | | 67,869 | 11/16/2033 |
| 38374E-LZ-8 | GNR 2003-99 PC PAC-11 5.500% 11/20/33 | | 12/01/2019 | Paydown | | 2,201,042 | 2,201,042 | 2,173,614 | 2,174,313 | | 26,729 | | 26,729 | | 2,201,042 | | | | 65,275 | 11/20/2033 |
| 38374E-VB-0 | GNR 2003-98 PG EXCH PAC-11 5.000% 11/20/33 | | 12/01/2019 | Paydown | | 6,594,323 | 6,594,323 | 6,050,291 | 6,441,447 | | 152,876 | | 152,876 | | 6,594,323 | | | | 176,475 | 11/20/2033 |
| 38374F-2V-5 | GNR 2004-25 E AFC SEQ 5.166% 03/16/46 | | 12/01/2019 | Paydown | | 174,670 | 174,670 | 174,670 | 174,670 | | | | | | 174,670 | | | | 4,930 | 03/16/2046 |
| 38374F-3P-7 | GNR 2004-26 GE PAC-11 5.000% 04/16/34 | | 12/01/2019 | Paydown | | 3,962,125 | 3,962,125 | 3,721,516 | 3,890,001 | | 72,124 | | 72,124 | | 3,962,125 | | | | 109,150 | 04/16/2034 |
| 38374F-SA-3 | GNR 2004-11 QG EXCH PAC-11 5.000% 02/16/34 | | 12/01/2019 | Paydown | | 1,102,309 | 1,102,309 | 1,124,011 | 1,106,871 | | (4,562) | | (4,562) | | 1,102,309 | | | | 30,730 | 02/16/2034 |
| 38374F-SR-6 | GNR 2004-19 PG PAC-11 5.000% 03/20/34 | | 12/01/2019 | Paydown | | 1,991,561 | 1,991,561 | 1,961,474 | 1,962,268 | | 29,294 | | 29,294 | | 1,991,561 | | | | 56,278 | 03/20/2034 |
| 38374G-KE-1 | GNR 2004-29 Z Z SEQ 5.000% 04/16/34 | | 12/01/2019 | Paydown | | 2,132,254 | 2,132,254 | 2,118,927 | 2,124,723 | | 7,531 | | 7,531 | | 2,132,254 | | | | 59,833 | 04/16/2034 |
| 38374G-PG-1 | GNR 2004-35 PM PAC-11 5.500% 05/20/34 | | 12/01/2019 | Paydown | | 1,556,404 | 1,556,404 | 1,535,489 | 1,547,521 | | 8,883 | | 8,883 | | 1,556,404 | | | | 45,597 | 05/20/2034 |
| 38374H-3Y-4 | GNR 2004-73 PH EXCH PAC-11 5.500% 09/20/34 | | 12/01/2019 | Paydown | | 364,436 | 364,436 | 367,738 | 364,879 | | (444) | | (444) | | 364,436 | | | | 11,184 | 09/20/2034 |
| 38374H-5S-5 | GNR 2004-69 EY SEQ 5.500% 09/16/34 | | 12/01/2019 | Paydown | | 1,627,365 | 1,627,365 | 1,580,578 | 1,612,806 | | 14,559 | | 14,559 | | 1,627,365 | | | | 49,928 | 09/16/2034 |
| 38374H-J8-4 | GNR 2004-72 PN PAC-11 5.500% 09/20/34 | | 12/01/2019 | Paydown | | 1,027,437 | 1,027,437 | 1,036,427 | 1,027,731 | | (293) | | (293) | | 1,027,437 | | | | 32,433 | 09/20/2034 |
| 38374H-YM-6 | GNR 2004-59 PE PAC-1-11 5.500% 08/20/34 | | 12/01/2019 | Paydown | | 1,434,162 | 1,434,162 | 1,424,369 | 1,424,557 | | 9,605 | | 9,605 | | 1,434,162 | | | | 45,465 | 08/20/2034 |
| 38374J-EE-2 | GNR 2004-76 NE EXCH PAC-11 5.500% 09/20/34 | | 12/01/2019 | Paydown | | 1,878,531 | 1,878,531 | 1,863,268 | 1,870,408 | | 8,123 | | 8,123 | | 1,878,531 | | | | 57,573 | 09/20/2034 |
| 38374J-GH-3 | GNR 2004-80 PE SC PAC-11 5.000% 07/20/34 | | 12/01/2019 | Paydown | | 2,050,965 | 2,050,965 | 1,914,428 | 2,017,326 | | 33,639 | | 33,639 | | 2,050,965 | | | | 90,573 | 07/20/2034 |
| 38374J-HY-5 | GNR 2004-80 WH EXCH SEQ 5.000% 10/20/34 | | 12/01/2019 | Paydown | | 980,154 | 980,154 | 955,021 | 955,632 | | 24,522 | | 24,522 | | 980,154 | | | | 27,047 | 10/20/2034 |
| 38374J-P3-4 | GNR 2004-98 GE PAC-11 5.500% 11/20/34 | | 12/01/2019 | Paydown | | 1,954,912 | 1,954,912 | 1,951,552 | 1,951,400 | | 3,512 | | 3,512 | | 1,954,912 | | | | 60,511 | 11/20/2034 |
| 38374J-PV-2 | GNR 2004-88 PD EXCH PAC-11 5.500% 10/20/34 | | 12/01/2019 | Paydown | | 936,582 | 936,582 | 934,826 | 934,688 | | 1,894 | | 1,894 | | 936,582 | | | | 28,102 | 10/20/2034 |
| 38374K-3N-1 | GNR 2005-30 PH EXCH PAC-11 5.500% 04/16/35 | | 12/01/2019 | Paydown | | 1,095,629 | 1,095,629 | 1,112,748 | 1,098,476 | | (2,847) | | (2,847) | | 1,095,629 | | | | 32,995 | 04/16/2035 |
| 38374K-K9-3 | GNR 2005-21 Z Z SEQ 5.000% 03/20/35 | | 12/01/2019 | Paydown | | 4,377,440 | 4,377,440 | 4,317,250 | 4,348,377 | | 29,063 | | 29,063 | | 4,377,440 | | | | 125,367 | 03/20/2035 |

# 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 |
| 38374K-RH-8 | GNR 2005-3 ZC Z SEQ 5.000% 01/20/35 | | 12/01/2019 | Paydown | | 1,938,677 | 1,938,677 | 1,792,824 | 1,897,307 | | 41,370 | | 41,370 | | 1,938,677 | | | | 53,639 | 01/20/2035 |
| 38374L-EA-5 | GNR 2005-36 QB EXCH PAC-11 5.500% 05/20/35 | | 12/01/2019 | Paydown | | 1,170,399 | 1,170,399 | 1,186,995 | 1,173,290 | | (2,890) | | (2,890) | | 1,170,399 | | | | 34,683 | 05/20/2035 |
| 38374L-RC-7 | GNR 2005-47 PC EXCH PAC-11 5.000% 06/20/35 | | 12/01/2019 | Paydown | | 2,613,159 | 2,613,159 | 2,606,626 | 2,606,604 | | 6,555 | | 6,555 | | 2,613,159 | | | | 73,265 | 06/20/2035 |
| 38374L-W3-1 | GNR 2005-69 YG PAC-11 5.500% 09/20/35 | | 12/01/2019 | Paydown | | 775,616 | 775,616 | 778,192 | 775,616 | | | | | | 775,616 | | | | 23,194 | 09/20/2035 |
| 38374M-AE-9 | GNR 2005-79 E CSTR DLY SEQ 4.523% 12/16/47 | | 12/01/2019 | Paydown | | 1,071,669 | 1,071,669 | 1,071,669 | 1,071,669 | | | | | | 1,071,669 | | | | 40,618 | 12/16/2047 |
| 38374M-B2-4 | GNR 2006-13 Z SC Z SEQ 5.000% 09/20/35 | | 12/01/2019 | Paydown | | 4,468,277 | 4,468,277 | 4,388,430 | 4,433,728 | | 34,549 | | 34,549 | | 4,468,277 | | | | 126,006 | 09/20/2035 |
| 38374M-EH-8 | GNR 2005-76 D DLY AFC SEQ 4.199% 09/16/45 | | 12/01/2019 | Paydown | | 1,067,739 | 1,067,739 | 950,194 | 998,028 | | 69,712 | | 69,712 | | 1,067,739 | | | | 23,547 | 09/16/2045 |
| 38374N-8A-8 | GNR 2006-67 D DLY AFC SEQ 5.179% 04/16/40 | | 12/01/2019 | Paydown | | 248,842 | 248,842 | 248,390 | 248,380 | | 461 | | 461 | | 248,842 | | | | 7,042 | 04/16/2040 |
| 38374T-CG-7 | GNR 2009-9 PN PAC-1-11 4.500% 02/16/39 | | 12/01/2019 | Paydown | | 454,372 | 454,372 | 451,816 | 452,598 | | 1,774 | | 1,774 | | 454,372 | | | | 10,709 | 02/16/2039 |
| 38374T-EA-8 | GNR 2009-8 LE PAC-11 5.500% 02/20/39 | | 12/01/2019 | Paydown | | 3,076,579 | 3,076,579 | 3,176,568 | 3,111,946 | | (35,367) | | (35,367) | | 3,076,579 | | | | 92,721 | 02/20/2039 |
| 38374T-JY-1 | GNR 2009-11 PB EXCH PAC-1-11 5.000% 02/20/39 | | 12/01/2019 | Paydown | | 984,773 | 984,773 | 1,004,315 | 986,710 | | (1,936) | | (1,936) | | 984,773 | | | | 25,849 | 02/20/2039 |
| 38374T-RD-8 | GNR 2009-22 X SEQ 4.500% 04/16/39 | | 12/01/2019 | Paydown | | 5,926,175 | 5,926,175 | 6,016,456 | 5,966,892 | | (40,717) | | (40,717) | | 5,926,175 | | | | 154,269 | 04/16/2039 |
| 38374T-RQ-9 | GNR 2009-22 CX SEQ 4.500% 04/16/39 | | 12/01/2019 | Paydown | | 8,609,978 | 8,609,978 | 8,502,354 | 8,565,583 | | 44,395 | | 44,395 | | 8,609,978 | | | | 211,916 | 04/16/2039 |
| 38374U-NF-4 | GNR 2009-29 CB SEQ 4.500% 05/20/39 | | 12/01/2019 | Paydown | | 5,423,498 | 5,423,498 | 5,391,296 | 5,398,607 | | 24,891 | | 24,891 | | 5,423,498 | | | | 138,562 | 05/20/2039 |
| 38374U-PF-2 | GNR 2009-29 NB PAC-1-11 4.500% 05/16/39 | | 12/01/2019 | Paydown | | 857,433 | 857,433 | 847,921 | 851,498 | | 5,935 | | 5,935 | | 857,433 | | | | 22,119 | 05/16/2039 |
| 38374U-S9-3 | GNR 2009-46 PJ EXCH PAC-1-11 4.500% 06/20/39 | | 12/01/2019 | Paydown | | 2,781,904 | 2,781,904 | 2,761,040 | 2,761,416 | | 20,488 | | 20,488 | | 2,781,904 | | | | 72,231 | 06/20/2039 |
| 38374V-AY-5 | GNR 2009-40 WC PAC-1-11 4.500% 06/20/39 | | 12/01/2019 | Paydown | | 3,851,896 | 3,851,896 | 3,725,807 | 3,807,952 | | 43,945 | | 43,945 | | 3,851,896 | | | | 100,203 | 06/20/2039 |
| 38374V-BK-4 | GNR 2009-40 AB PAC-1-11 4.500% 03/20/39 | | 12/01/2019 | Paydown | | 4,563,602 | 4,563,602 | 4,646,318 | 4,628,062 | | (64,460) | | (64,460) | | 4,563,602 | | | | 119,122 | 03/20/2039 |
| 38374V-H9-3 | GNR 2009-59 PZ Z PAC-1-11 5.000% 07/20/39 | | 12/01/2019 | Paydown | | 3,667,445 | 3,667,445 | 3,619,561 | 3,645,864 | | 21,580 | | 21,580 | | 3,667,445 | | | | 103,654 | 07/20/2039 |
| 38374V-PA-1 | GNR 2009-55 PX PAC-1-11 5.000% 07/20/39 | | 12/01/2019 | Paydown | | 3,629,962 | 3,629,962 | 3,653,784 | 3,628,440 | | 1,522 | | 1,522 | | 3,629,962 | | | | 103,917 | 07/20/2039 |
| 38374X-PE-9 | GNR 2009-12 EL EXCH PAC-11 4.500% 03/20/39 | | 12/01/2019 | Paydown | | 4,282,234 | 4,282,234 | 4,308,998 | 4,282,910 | | (676) | | (676) | | 4,282,234 | | | | 105,105 | 03/20/2039 |
| 38374X-VF-9 | GNR 2009-23 DN EXCH SEQ 4.500% 04/16/39 | | 12/01/2019 | Paydown | | 5,905,904 | 5,905,904 | 5,865,301 | 5,873,075 | | 32,829 | | 32,829 | | 5,905,904 | | | | 133,493 | 04/16/2039 |
| 38374X-WK-7 | GNR 2009-24 B SEQ 4.500% 04/20/39 | | 12/01/2019 | Paydown | | 4,541,621 | 4,541,621 | 4,577,103 | 4,547,738 | | (6,117) | | (6,117) | | 4,541,621 | | | | 116,345 | 04/20/2039 |
| 38374X-WM-3 | GNR 2009-24 BC SEQ 4.500% 04/16/39 | | 12/01/2019 | Paydown | | 6,986,399 | 6,986,399 | 6,968,422 | 6,970,293 | | 16,106 | | 16,106 | | 6,986,399 | | | | 191,168 | 04/16/2039 |
| 38374Y-F4-0 | GNR 2010-87 MD AD PAC-11 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 1,802,678 | 1,802,678 | 1,878,165 | 1,829,340 | | (26,662) | | (26,662) | | 1,802,678 | | | | 42,919 | 07/20/2040 |
| 38374Y-F9-9 | GNR 2010-87 YB SEQ 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 8,386,504 | 8,386,504 | 8,580,441 | 8,447,037 | | (60,533) | | (60,533) | | 8,386,504 | | | | 219,292 | 07/20/2040 |
| 38374Y-US-0 | GNR 2010-85 PE EXCH PAC-1-11 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 5,773,111 | 5,773,111 | 5,953,521 | 5,813,610 | | (40,499) | | (40,499) | | 5,773,111 | | | | 148,247 | 07/20/2040 |
| 38374Y-VE-0 | GNR 2010-85 ME EXCH PAC-1-11 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 2,045,820 | 2,045,820 | 2,115,825 | 2,063,160 | | (17,340) | | (17,340) | | 2,045,820 | | | | 82,568 | 07/20/2040 |
| 38374Y-XT-5 | GNR 2010-94 PU PAC-1-11 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 10,626,201 | 10,626,201 | 10,984,005 | 10,721,107 | | (94,907) | | (94,907) | | 10,626,201 | | | | 274,174 | 07/20/2040 |
| 38375D-DG-0 | GNR 2008-60 BY SEQ 5.000% 07/16/23 | | 12/01/2019 | Paydown | | 1,190,017 | 1,190,017 | 1,218,280 | 1,195,076 | | (5,059) | | (5,059) | | 1,190,017 | | | | 34,111 | 07/16/2023 |
| 38375D-E9-5 | GNR 2008-94 YP AD PAC-11 5.000% 10/20/38 | | 12/01/2019 | Paydown | | 841,319 | 841,319 | 839,215 | 839,177 | | 2,142 | | 2,142 | | 841,319 | | | | 21,874 | 10/20/2038 |
| 38375D-KB-3 | GNR 2008-61 NB EXCH PAC-1-11 5.500% 07/20/38 | | 12/01/2019 | Paydown | | 874,653 | 874,653 | 902,533 | 880,655 | | (6,002) | | (6,002) | | 874,653 | | | | 28,126 | 07/20/2038 |
| 38375J-KY-0 | GNR 2007-4 D CSTR SEQ 5.270% 08/16/40 | | 12/01/2019 | Paydown | | 402,900 | 402,900 | 398,773 | 400,838 | | 2,062 | | 2,062 | | 402,900 | | | | 11,587 | 08/16/2040 |
| 38375J-R4-9 | GNR 2007-31 CK EXCH PAC-11 5.000% 05/16/37 | | 12/01/2019 | Paydown | | 609,330 | 609,330 | 628,419 | 617,414 | | (8,084) | | (8,084) | | 609,330 | | | | 15,567 | 05/16/2037 |
| 38375P-MQ-1 | GNR 2008-9 PD EXCH PAC-1-11 4.250% 12/20/37 | | 12/01/2019 | Paydown | | 243,395 | 243,395 | 241,113 | 241,726 | | 1,669 | | 1,669 | | 243,395 | | | | 5,645 | 12/20/2037 |
| 38375Q-YH-6 | GNR 2008-50 NB EXCH PAC-1-11 5.500% 06/16/38 | | 12/01/2019 | Paydown | | 597,366 | 597,366 | 620,070 | 600,666 | | (3,300) | | (3,300) | | 597,366 | | | | 26,453 | 06/16/2038 |
| 38375X-LQ-5 | GNR 2008-71 PC PAC-1-11 6.000% 08/20/38 | | 12/01/2019 | Paydown | | 1,623,876 | 1,623,876 | 1,696,697 | 1,639,784 | | (15,907) | | (15,907) | | 1,623,876 | | | | 52,891 | 08/20/2038 |
| 38375Y-J2-9 | GNR 2008-88 GW EXCH PAC-1-11 5.000% 10/20/38 | | 12/01/2019 | Paydown | | 700,034 | 700,034 | 696,534 | 696,706 | | 3,328 | | 3,328 | | 700,034 | | | | 19,989 | 10/20/2038 |
| 38375Y-NV-0 | GNR 2008-79 DA EXCH PAC-1-11 5.000% 09/20/38 | | 12/01/2019 | Paydown | | 707,784 | 707,784 | 704,245 | 704,295 | | 3,490 | | 3,490 | | 707,784 | | | | 19,379 | 09/20/2038 |

# 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 |
| | GNR 2008-79 GM EXCH SC PT 5.000% 08/20/38 | | | | | | | | | | | | | | | | | | | |
| 38375Y-TC-6 | | | 12/01/2019 | Paydown | | 2,224,078 | 2,224,078 | 2,293,581 | 2,227,751 | | (3,673) | | (3,673) | | 2,224,078 | | | | 63,295 | 08/20/2038 |
| 38376C-3B-3 | GNR 2009-89 ZA SC Z SEQ 5.000% 08/20/39 | | 12/01/2019 | Paydown | | 641,518 | 641,518 | 700,335 | 659,381 | | (17,863) | | (17,863) | | 641,518 | | | | 20,037 | 08/20/2039 |
| | GNR 2009-89 PV EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376C-3H-0 | 10/20/39 | | 12/01/2019 | Paydown | | 3,406,430 | 3,406,430 | 3,457,527 | 3,413,528 | | (7,097) | | (7,097) | | 3,406,430 | | | | 98,291 | 10/20/2039 |
| 38376C-N5-4 | GNR 2009-92 BP PAC-1-11 5.000% 06/20/39 | | 12/01/2019 | Paydown | | 5,452,779 | 5,452,779 | 5,624,030 | 5,505,311 | | (52,532) | | (52,532) | | 5,452,779 | | | | 157,814 | 06/20/2039 |
| 38376C-SP-5 | GNR 2009-77 PH PAC-1-11 5.000% 09/20/39 | | 12/01/2019 | Paydown | | 2,703,394 | 2,703,394 | 2,719,445 | 2,702,488 | | 906 | | 906 | | 2,703,394 | | | | 76,947 | 09/20/2039 |
| | GNR 2009-79 ME EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376C-XM-6 | 09/20/39 | | 12/01/2019 | Paydown | | 1,498,639 | 1,498,639 | 1,515,264 | 1,500,772 | | (2,133) | | (2,133) | | 1,498,639 | | | | 43,237 | 09/20/2039 |
| | GNR 2009-74 CX EXCH PAC-1-11 5.000% | | | MORGAN STANLEY & CO. | | | | | | | | | | | | | | | | |
| 38376F-E9-9 | 09/20/39 | | 01/28/2019 | INC. | | | | | | | | | | | | | | | | 09/20/2039 |
| | GNR 2009-61 PE EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376F-GE-6 | 08/16/39 | | 12/01/2019 | Paydown | | 3,887,443 | 3,887,443 | 3,913,562 | 3,888,808 | | (1,365) | | (1,365) | | 3,887,443 | | | | 109,195 | 08/16/2039 |
| 38376F-JZ-6 | GNR 2009-66 CW PAC-1-11 5.000% 08/20/39 | | 12/01/2019 | Paydown | | 6,247,808 | 6,247,808 | 6,181,425 | 6,218,983 | | 28,825 | | 28,825 | | 6,247,808 | | | | 177,831 | 08/20/2039 |
| 38376J-2X-1 | GNR 2009-123 WQ SC PT 5.000% 09/20/39 | | 12/01/2019 | Paydown | | 1,601,134 | 1,601,134 | 1,614,644 | 1,602,863 | | (1,729) | | (1,729) | | 1,601,134 | | | | 45,425 | 09/20/2039 |
| | GNR 2009-103 DY EXCH SEQ 4.500% 11/20/39 | | | | | | | | | | | | | | | | | | | |
| 38376J-YD-0 | | | 12/01/2019 | Paydown | | 1,767,464 | 1,767,464 | 1,749,790 | 1,758,755 | | 8,710 | | 8,710 | | 1,767,464 | | | | 45,949 | 11/20/2039 |
| | GNR 2009-100 PE PAC-1-11 5.000% 03/20/39 | | | | | | | | | | | | | | | | | | | |
| 38376J-ZS-6 | | | 03/08/2019 | BMO CAPITAL MARKETS | | 34,915,566 | 33,806,297 | 34,799,041 | 33,864,701 | | (3,494) | | (3,494) | | 33,861,207 | | 1,054,359 | 1,054,359 | 338,063 | 03/20/2039 |
| | GNR 2009-100 PE PAC-1-11 5.000% 03/20/39 | | | | | | | | | | | | | | | | | | | |
| 38376J-ZS-6 | | | 03/20/2019 | Paydown | | 2,419,433 | 2,419,433 | 2,487,600 | 2,423,456 | | (4,022) | | (4,022) | | 2,419,433 | | | | 160,916 | 03/20/2039 |
| | GNR 2009-100 PM PAC-1-11 5.000% 03/20/39 | | | | | | | | | | | | | | | | | | | |
| 38376J-ZW-7 | | | 04/17/2019 | BMO CAPITAL MARKETS | | 7,574,232 | 7,332,489 | 7,475,702 | 7,330,820 | | (1,094) | | (1,094) | | 7,329,726 | | 244,506 | 244,506 | 144,613 | 03/20/2039 |
| | GNR 2009-100 PM PAC-1-11 5.000% 03/20/39 | | | | | | | | | | | | | | | | | | | |
| 38376J-ZW-7 | | | 04/01/2019 | Paydown | | 725,699 | 725,699 | 739,873 | 725,534 | | 165 | | 165 | | 725,699 | | | | 7,587 | 03/20/2039 |
| 38376K-5L-1 | GNR 2009-95 DU PAC-1-11 5.000% 02/20/39 | | 02/11/2019 | BMO CAPITAL MARKETS | | 21,022,998 | 20,390,571 | 21,193,450 | 20,458,199 | | (1,093) | | (1,093) | | 20,457,106 | | 565,891 | 565,891 | 121,777 | 02/20/2039 |
| 38376K-5L-1 | GNR 2009-95 DU PAC-1-11 5.000% 02/20/39 | | 02/20/2019 | Paydown | | 1,019,200 | 1,019,200 | 1,059,331 | 1,022,581 | | (3,380) | | (3,380) | | 1,019,200 | | | | 91,320 | 02/20/2039 |
| 38376K-BR-1 | GNR 2009-93 EX PAC-1-11 5.000% 02/20/39 | | 01/11/2019 | BMO CAPITAL MARKETS | | 19,982,167 | 19,376,646 | 20,345,479 | 19,431,672 | | 988 | | 988 | | 19,432,660 | | 549,507 | 549,507 | 121,104 | 02/20/2039 |
| 38376K-BR-1 | GNR 2009-93 EX PAC-1-11 5.000% 02/20/39 | | 01/01/2019 | Paydown | | 511,667 | 511,667 | 537,250 | 513,120 | | (1,453) | | (1,453) | | 511,667 | | | | 2,132 | 02/20/2039 |
| | GNR 2009-93 LX EXCH PAC-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376K-EY-3 | 10/20/39 | | 12/01/2019 | Paydown | | 2,395,826 | 2,395,826 | 2,455,066 | 2,405,582 | | (9,756) | | (9,756) | | 2,395,826 | | | | 69,444 | 10/20/2039 |
| | GNR 2009-93 ZB EXCH SC Z AD SEQ 5.500% | | | | | | | | | | | | | | | | | | | |
| 38376K-FJ-5 | 10/16/39 | | 12/01/2019 | Paydown | | 3,684,276 | 3,684,276 | 3,700,309 | 3,682,379 | | 1,897 | | 1,897 | | 3,684,276 | | | | 113,867 | 10/16/2039 |
| | GNR 2009-87 CG EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376K-TZ-4 | 10/20/39 | | 12/01/2019 | Paydown | | 5,340,944 | 5,340,944 | 5,441,921 | 5,359,663 | | (18,719) | | (18,719) | | 5,340,944 | | | | 155,318 | 10/20/2039 |
| 38376L-EA-3 | GNR 2010-90 AL SEQ 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 4,270,109 | 4,270,109 | 4,303,469 | 4,275,108 | | (4,999) | | (4,999) | | 4,270,109 | | | | 110,287 | 07/20/2040 |
| 38376P-MV-9 | GNR 2009-118 UZ Z SEQ 4.500% 12/20/39 | | 12/01/2019 | Paydown | | 2,384,947 | 2,384,947 | 2,176,846 | 2,316,432 | | 68,515 | | 68,515 | | 2,384,947 | | | | 63,112 | 12/20/2039 |
| | GNR 2009-118 KT EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376P-PF-1 | 10/20/38 | | 01/10/2019 | BMO CAPITAL MARKETS | | 15,913,562 | 15,685,630 | 16,112,083 | 15,668,565 | | 348 | | 348 | | 15,668,913 | | 244,649 | 244,649 | 95,857 | 10/20/2038 |
| | GNR 2009-118 KT EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376P-PF-1 | 10/20/38 | | 01/01/2019 | Paydown | | 845,445 | 845,445 | 868,430 | 844,525 | | 920 | | 920 | | 845,445 | | | | 3,523 | 10/20/2038 |
| | GNR 2010-2 QN EXCH PAC-1-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38376T-GV-8 | 01/20/40 | | 12/01/2019 | Paydown | | 7,042,968 | 7,042,968 | 6,844,059 | 6,973,292 | | 69,676 | | 69,676 | | 7,042,968 | | | | 182,777 | 01/20/2040 |
| 38376T-JB-9 | GNR 2010-3 HA PAC-1-11 5.000% 11/20/38 | | 01/10/2019 | BMO CAPITAL MARKETS | | 8,573,428 | 8,450,630 | 8,683,023 | 8,440,729 | | 189 | | 189 | | 8,440,918 | | 132,510 | 132,510 | 51,643 | 11/20/2038 |
| 38376T-JB-9 | GNR 2010-3 HA PAC-1-11 5.000% 11/20/38 | | 01/01/2019 | Paydown | | 456,979 | 456,979 | 469,546 | 456,443 | | 535 | | 535 | | 456,979 | | | | 1,904 | 11/20/2038 |
| 38376T-KQ-4 | GNR 2010-3 ZY SC Z SEQ 4.500% 12/20/39 | | 12/01/2019 | Paydown | | 6,684,235 | 6,684,235 | 6,096,614 | 6,484,135 | | 200,101 | | 200,101 | | 6,684,235 | | | | 175,821 | 12/20/2039 |
| | GNR 2010-6 PE EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376T-VP-4 | 01/16/40 | | 12/01/2019 | Paydown | | 1,984,077 | 1,984,077 | 2,000,507 | 1,986,103 | | (2,027) | | (2,027) | | 1,984,077 | | | | 90,361 | 01/16/2040 |
| 38376T-WZ-1 | GNR 2010-1 GZ Z SEQ 4.500% 01/20/40 | | 12/01/2019 | Paydown | | 5,190,357 | 5,190,357 | 4,761,946 | 5,052,679 | | 137,678 | | 137,678 | | 5,190,357 | | | | 136,805 | 01/20/2040 |
| | GNR 2010-19 PB EXCH PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376V-3W-5 | 02/20/40 | | 12/01/2019 | Paydown | | 4,778,489 | 4,778,489 | 4,859,313 | 4,801,755 | | (23,266) | | (23,266) | | 4,778,489 | | | | 135,732 | 02/20/2040 |
| 38376V-AC-1 | GNR 2010-20 JZ Z SEQ 4.000% 02/20/40 | | 12/01/2019 | Paydown | | 5,234,620 | 5,234,620 | 5,109,778 | 5,187,709 | | 46,910 | | 46,910 | | 5,234,620 | | | | 120,573 | 02/20/2040 |
| | GNR 2010-17 PN EXCH PAC-1-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38376V-B7-1 | 02/16/40 | | 12/01/2019 | Paydown | | 4,222,734 | 4,222,734 | 4,048,546 | 4,171,084 | | 51,650 | | 51,650 | | 4,222,734 | | | | 102,931 | 02/16/2040 |
| 38376V-BP-1 | GNR 2010-20 PY PAC-1-11 4.500% 02/16/40 | | 12/01/2019 | Paydown | | 2,824,058 | 2,824,058 | 2,718,156 | 2,789,088 | | 34,970 | | 34,970 | | 2,824,058 | | | | 77,072 | 02/16/2040 |
| | GNR 2010-20 NW EXCH AD PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | |
| 38376V-FA-0 | 02/20/40 | | 12/01/2019 | Paydown | | 1,318,527 | 1,318,527 | 1,358,907 | 1,329,539 | | (11,012) | | (11,012) | | 1,318,527 | | | | 37,627 | 02/20/2040 |

# 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 |
| 38376V-P5-0 | GNR 2010-23 ZD EXCH Z SEQ 4.500% 02/20/40 | | 12/01/2019 | Paydown | | 2,715,005 | 2,715,005 | 2,470,260 | 2,631,093 | | 83,912 | | 83,912 | | 2,715,005 | | | | 70,869 | 02/20/2040 |
| 38376W-3L-7 | GNR 2010-34 Z EXCH Z SEQ 4.500% 03/20/40 | | 12/01/2019 | Paydown | | 2,313,333 | 2,313,333 | 2,083,134 | 2,227,962 | | 85,371 | | 85,371 | | 2,313,333 | | | | 60,708 | 03/20/2040 |
| 38376W-FT-7 | GNR 2010-14 DG EXCH PAC-1-11 4.500% 02/20/40 | | 12/01/2019 | Paydown | | 4,327,088 | 4,327,088 | 4,185,781 | 4,276,366 | | 50,721 | | 50,721 | | 4,327,088 | | | | 112,797 | 02/20/2040 |
| 38376W-YB-5 | GNR 2010-15 ZH Z SEQ 4.500% 02/20/40 | | 12/01/2019 | Paydown | | 10,413,585 | 10,413,585 | 9,675,465 | 10,161,478 | | 252,107 | | 252,107 | | 10,413,585 | | | | 266,343 | 02/20/2040 |
| 38376X-2R-3 | GNR 2010-45 PQ PAC-1-11 5.000% 04/20/40 | | 12/01/2019 | Paydown | | 35,451 | 35,451 | 36,548 | 35,775 | | (323) | | (323) | | 35,451 | | | | 1,773 | 04/20/2040 |
| 38376X-6X-6 | GNR 2010-45 YG EXCH SEQ 4.500% 04/16/40 | | 12/01/2019 | Paydown | | 4,326,902 | 4,326,902 | 4,325,550 | 4,323,094 | | 3,807 | | 3,807 | | 4,326,902 | | | | 107,657 | 04/16/2040 |
| 38376X-BP-7 | GNR 2010-39 BY SEQ 4.500% 03/20/40 | | 12/01/2019 | Paydown | | 6,542,793 | 6,542,793 | 6,195,207 | 6,417,581 | | 125,212 | | 125,212 | | 6,542,793 | | | | 170,733 | 03/20/2040 |
| 38376X-FN-8 | GNR 2010-32 BP PAC-1-11 5.000% 06/20/39 | | 02/11/2019 | BMO CAPITAL MARKETS | | 20,081,434 | 19,493,581 | 20,102,756 | 19,528,907 | | (807) | | (807) | | 19,528,100 | | 553,335 | 553,335 | 116,420 | 06/20/2039 |
| 38376X-FN-8 | GNR 2010-32 BP PAC-1-11 5.000% 06/20/39 | | 02/20/2019 | Paydown | | 1,006,958 | 1,006,958 | 1,038,425 | 1,008,782 | | (1,825) | | (1,825) | | 1,006,958 | | | | 87,428 | 06/20/2039 |
| 38376X-JS-3 | GNR 2010-37 AZ Z SEQ 5.000% 03/20/40 | | 12/01/2019 | Paydown | | 3,838,221 | 3,838,221 | 3,733,085 | 3,797,230 | | 40,990 | | 40,990 | | 3,838,221 | | | | 110,817 | 03/20/2040 |
| 38376X-SE-4 | GNR 2010-29 PE EXCH PAC-1-11 4.500% 03/20/40 | | 12/01/2019 | Paydown | | 5,183,508 | 5,183,508 | 4,955,717 | 5,111,552 | | 71,957 | | 71,957 | | 5,183,508 | | | | 135,141 | 03/20/2040 |
| 38376X-UL-5 | GNR 2010-30 PZ Z PAC-1-11 5.000% 03/20/40 | | 12/01/2019 | Paydown | | 506,741 | 506,741 | 495,382 | 501,850 | | 4,891 | | 4,891 | | 506,741 | | | | 24,687 | 03/20/2040 |
| 38376X-XJ-7 | GNR 2010-30 MJ EXCH PAC-1-11 4.500% 03/20/40 | | 12/01/2019 | Paydown | | 3,026,882 | 3,026,882 | 3,046,983 | 3,028,027 | | (1,145) | | (1,145) | | 3,026,882 | | | | 78,830 | 03/20/2040 |
| 38376X-Y9-8 | GNR 2010-51 BY EXCH SC SEQ PT 4.500% 04/16/40 | | 12/01/2019 | Paydown | | 856,875 | 856,875 | 879,100 | 863,242 | | (6,367) | | (6,367) | | 856,875 | | | | 20,626 | 04/16/2040 |
| 38376X-Z4-8 | GNR 2010-51 EY EXCH SEQ 4.500% 04/16/40 | | 12/01/2019 | Paydown | | 4,372,871 | 4,372,871 | 4,352,373 | 4,360,434 | | 12,437 | | 12,437 | | 4,372,871 | | | | 102,640 | 04/16/2040 |
| 38376X-ZA-4 | GNR 2010-30 JB EXCH SEQ 4.500% 03/20/40 | | 12/01/2019 | Paydown | | 1,830,160 | 1,830,160 | 1,810,715 | 1,820,390 | | 9,770 | | 9,770 | | 1,830,160 | | | | 45,747 | 03/20/2040 |
| 38376Y-EQ-0 | GNR 2010-46 HY EXCH AD PAC-1-11 5.000% 04/16/40 | | 12/01/2019 | Paydown | | 2,093,377 | 2,093,377 | 2,119,462 | 2,099,962 | | (6,585) | | (6,585) | | 2,093,377 | | | | 94,324 | 04/16/2040 |
| 38376Y-HH-7 | GNR 2010-50 WD PAC-11 4.500% 04/20/40 | | 12/01/2019 | Paydown | | 1,714,559 | 1,714,559 | 1,886,886 | 1,764,834 | | (50,274) | | (50,274) | | 1,714,559 | | | | 49,700 | 04/20/2040 |
| 38376Y-S4-4 | GNR 2010-47 PE EXCH PAC-1-11 4.500% 04/20/40 | | 12/01/2019 | Paydown | | 7,646,891 | 7,646,891 | 7,329,068 | 7,528,500 | | 118,391 | | 118,391 | | 7,646,891 | | | | 265,170 | 04/20/2040 |
| 38376Y-VW-8 | GNR 2010-43 ZM Z PAC-1-11 5.000% 04/20/40 | | 12/01/2019 | Paydown | | 1,833,807 | 1,833,807 | 1,772,819 | 1,809,745 | | 24,061 | | 24,061 | | 1,833,807 | | | | 83,316 | 04/20/2040 |
| 38376Y-YK-1 | GNR 2010-43 EB EXCH SEQ 4.500% 04/20/40 | | 12/01/2019 | Paydown | | 7,877,704 | 7,877,704 | 7,705,380 | 7,804,157 | | 73,548 | | 73,548 | | 7,877,704 | | | | 205,258 | 04/20/2040 |
| 38376Y-YL-9 | GNR 2010-43 PD EXCH PAC-1-11 4.500% 04/20/40 | | 12/01/2019 | Paydown | | 6,485,126 | 6,485,126 | 6,270,306 | 6,403,715 | | 81,410 | | 81,410 | | 6,485,126 | | | | 165,346 | 04/20/2040 |
| 38377E-2Y-9 | GNR 2010-64 B SEQ 4.500% 05/16/40 | | 12/01/2019 | Paydown | | 864,971 | 864,971 | 897,408 | 874,187 | | (9,216) | | (9,216) | | 864,971 | | | | 25,593 | 05/16/2040 |
| 38377E-BE-3 | GNR 2010-41 PE PAC-1-11 4.500% 04/20/40 | | 12/01/2019 | Paydown | | 2,432,928 | 2,432,928 | 2,316,604 | 2,393,230 | | 39,699 | | 39,699 | | 2,432,928 | | | | 76,786 | 04/20/2040 |
| 38377E-DE-1 | GNR 2010-41 LQ EXCH PAC-1-11 5.000% 04/20/40 | | 12/01/2019 | Paydown | | 1,854,427 | 1,854,427 | 1,872,102 | 1,856,517 | | (2,091) | | (2,091) | | 1,854,427 | | | | 72,245 | 04/20/2040 |
| 38377E-YG-3 | GNR 2010-57 YB PAC-1-11 4.500% 05/20/40 | | 12/01/2019 | Paydown | | 1,302,011 | 1,302,011 | 1,272,309 | 1,289,264 | | 12,748 | | 12,748 | | 1,302,011 | | | | 34,609 | 05/20/2040 |
| 38377E-ZM-9 | GNR 2010-57 PE PAC-1-11 4.500% 05/20/40 | | 12/01/2019 | Paydown | | 1,770,802 | 1,770,802 | 1,733,726 | 1,754,233 | | 16,569 | | 16,569 | | 1,770,802 | | | | 73,422 | 05/20/2040 |
| 38377F-EE-7 | GNR 2010-61 ME EXCH PAC-1-11 4.500% 05/20/40 | | 12/01/2019 | Paydown | | 1,856,756 | 1,856,756 | 1,970,483 | 1,904,598 | | (47,842) | | (47,842) | | 1,856,756 | | | | 73,748 | 05/20/2040 |
| 38377F-QB-0 | GNR 2010-56 EN EXCH SEQ 4.500% 05/20/40 | | 12/01/2019 | Paydown | | 2,573,778 | 2,573,778 | 2,506,217 | 2,548,004 | | 25,774 | | 25,774 | | 2,573,778 | | | | 67,957 | 05/20/2040 |
| 38377F-RQ-6 | GNR 2010-55 QM PAC-1-11 4.500% 05/20/40 | | 12/01/2019 | Paydown | | 6,033,658 | 6,033,658 | 5,882,817 | 5,975,550 | | 58,109 | | 58,109 | | 6,033,658 | | | | 152,731 | 05/20/2040 |
| 38377F-Y4-7 | GNR 2010-73 TZ SC Z SEQ 4.500% 02/20/40 | | 12/01/2019 | Paydown | | 3,376,981 | 3,376,981 | 3,569,970 | 3,442,346 | | (65,365) | | (65,365) | | 3,376,981 | | | | 86,770 | 02/20/2040 |
| 38377F-Y8-8 | GNR 2010-73 CZ Z SEQ 4.500% 06/20/40 | | 12/01/2019 | Paydown | | 2,599,130 | 2,599,130 | 2,450,534 | 2,547,899 | | 51,231 | | 51,231 | | 2,599,130 | | | | 71,913 | 06/20/2040 |
| 38377G-4F-3 | GNR 2010-88 BN SEQ 4.500% 07/20/40 | | 12/01/2019 | Paydown | | 4,304,312 | 4,304,312 | 4,354,585 | 4,316,153 | | (11,841) | | (11,841) | | 4,304,312 | | | | 112,744 | 07/20/2040 |
| 38377G-KA-6 | GNR 2010-70 EG PAC-1-11 4.500% 06/20/40 | | 12/01/2019 | Paydown | | 1,628,950 | 1,628,950 | 1,653,893 | 1,634,000 | | (5,051) | | (5,051) | | 1,628,950 | | | | 66,499 | 06/20/2040 |
| 38377G-MY-2 | GNR 2010-75 NB SEQ 4.500% 06/20/40 | | 12/01/2019 | Paydown | | 7,660,743 | 7,660,743 | 7,556,306 | 7,605,779 | | 54,965 | | 54,965 | | 7,660,743 | | | | 201,378 | 06/20/2040 |
| 38377G-N6-2 | GNR 2010-76 ME EXCH PAC-1-11 4.500% 06/20/40 | | 12/01/2019 | Paydown | | 847,145 | 847,145 | 844,762 | 845,007 | | 2,138 | | 2,138 | | 847,145 | | | | 36,538 | 06/20/2040 |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ 4.000% 06/20/40 | | 12/01/2019 | Paydown | | 349,432 | 349,432 | 343,363 | 346,675 | | 2,757 | | 2,757 | | 349,432 | | | | 13,161 | 06/20/2040 |
| 38377G-SJ-9 | GNR 2010-68 LB SEQ 4.500% 06/20/40 | | 12/01/2019 | Paydown | | 2,235,218 | 2,235,218 | 2,212,167 | 2,224,223 | | 10,994 | | 10,994 | | 2,235,218 | | | | 62,120 | 06/20/2040 |
| 38377J-4D-2 | GNR 2010-113 B SEQ 4.500% 09/20/40 | | 12/01/2019 | Paydown | | 274,102 | 274,102 | 310,420 | 288,020 | | (13,918) | | (13,918) | | 274,102 | | | | 12,335 | 09/20/2040 |
| 38377J-L3-5 | GNR 2010-111 BC SEQ 4.500% 09/16/40 | | 12/01/2019 | Paydown | | 3,303,678 | 3,303,678 | 3,368,848 | 3,325,319 | | (21,641) | | (21,641) | | 3,303,678 | | | | 90,065 | 09/16/2040 |
| 38377J-NZ-2 | GNR 2010-98 HE PAC-1-11 4.500% 08/20/40 | | 12/01/2019 | Paydown | | 9,183,705 | 9,183,705 | 9,496,525 | 9,270,599 | | (86,893) | | (86,893) | | 9,183,705 | | | | 235,828 | 08/20/2040 |
| 38377J-UR-2 | GNR 2010-108 PB PAC-11 4.500% 08/20/40 | | 12/01/2019 | Paydown | | 2,751,236 | 2,751,236 | 2,697,930 | 2,729,057 | | 22,179 | | 22,179 | | 2,751,236 | | | | 72,256 | 08/20/2040 |
| 38377K-FQ-8 | GNR 2010-115 PY PAC-1-11 4.000% 09/20/40 | | 12/01/2019 | Paydown | | 588,299 | 588,299 | 594,918 | 589,673 | | (1,374) | | (1,374) | | 588,299 | | | | 23,532 | 09/20/2040 |

# 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 |
| | GNR 2010-134 JD EXCH PAC-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377L-2C-1 | 10/20/40 | | 12/01/2019 | Paydown | | 2,340,389 | 2,340,389 | 2,120,064 | 2,267,112 | | 73,277 | | 73,277 | | 2,340,389 | | | | 53,373 | 10/20/2040 |
| 38377M-GJ-9 | GNR 2010-133 QB SEQ 4.000% 10/16/40 | | 12/01/2019 | Paydown | | 10,419,350 | 10,419,350 | 10,432,374 | 10,419,350 | | | | | | 10,419,350 | | | | 244,326 | 10/16/2040 |
| | GNR 2010-157 LJ AD PAC-11 4.500% 12/16/40 | | | | | | | | | | | | | | | | | | | |
| 38377N-K3-7 | | | 12/01/2019 | Paydown | | 5,868,064 | 5,868,064 | 5,780,043 | 5,829,582 | | 38,482 | | 38,482 | | 5,868,064 | | | | 148,084 | 12/16/2040 |
| 38377N-NF-7 | GNR 2010-145 CY SEQ 4.000% 11/20/40 | | 12/01/2019 | Paydown | | 23,373,502 | 23,373,502 | 23,631,404 | 23,451,900 | | (78,398) | | (78,398) | | 23,373,502 | | | | 558,028 | 11/20/2040 |
| | GNR 2010-145 BY EXCH SEQ 4.000% 11/20/40 | | | | | | | | | | | | | | | | | | | |
| 38377N-QP-2 | | | 12/01/2019 | Paydown | | 242,758 | 242,758 | 242,000 | 242,155 | | 603 | | 603 | | 242,758 | | | | 9,389 | 11/20/2040 |
| | GNR 2010-171 PC PAC-1-11 4.000% 12/16/40 | | | | | | | | | | | | | | | | | | | |
| 38377N-RB-2 | | | 12/01/2019 | Paydown | | 2,422,833 | 2,422,833 | 2,198,342 | 2,356,007 | | 66,826 | | 66,826 | | 2,422,833 | | | | 56,970 | 12/16/2040 |
| | GNR 2010-167 EL EXCH PAC-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377N-XT-6 | 12/16/40 | | 12/01/2019 | Paydown | | 3,929,372 | 3,929,372 | 3,659,228 | 3,828,137 | | 101,235 | | 101,235 | | 3,929,372 | | | | 147,481 | 12/16/2040 |
| | GNR 2011-26 LG EXCH PAC-1-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38377Q-DD-6 | 02/20/41 | | 12/01/2019 | Paydown | | 4,400,130 | 4,400,130 | 4,301,815 | 4,355,376 | | 44,754 | | 44,754 | | 4,400,130 | | | | 115,136 | 02/20/2041 |
| 38377Q-GQ-4 | GNR 2011-18 MB PAC-1-11 4.500% 02/16/41 | | 12/01/2019 | Paydown | | 4,467,075 | 4,467,075 | 4,229,762 | 4,382,627 | | 84,449 | | 84,449 | | 4,467,075 | | | | 132,075 | 02/16/2041 |
| 38377Q-NP-8 | GNR 2011-18 B EXCH SEQ 4.500% 02/20/41 | | 12/01/2019 | Paydown | | 1,028,009 | 1,028,009 | 976,287 | 1,009,782 | | 18,227 | | 18,227 | | 1,028,009 | | | | 27,326 | 02/20/2041 |
| 38377Q-SX-6 | GNR 2011-25 PE PAC-1-11 4.500% 02/16/41 | | 12/01/2019 | Paydown | | 2,384,833 | 2,384,833 | 2,305,090 | 2,354,077 | | 30,756 | | 30,756 | | 2,384,833 | | | | 66,634 | 02/16/2041 |
| 38377Q-TQ-0 | GNR 2011-25 CZ Z SEQ 4.500% 02/20/41 | | 12/01/2019 | Paydown | | 1,935,630 | 1,935,630 | 2,038,729 | 1,969,785 | | (34,156) | | (34,156) | | 1,935,630 | | | | 49,617 | 02/20/2041 |
| 38377Q-YM-3 | GNR 2011-46 ZA Z SEQ 4.500% 03/20/41 | | 12/01/2019 | Paydown | | 618,992 | 618,992 | 640,421 | 625,717 | | (6,725) | | (6,725) | | 618,992 | | | | 27,426 | 03/20/2041 |
| | GNR 2010-168 HT EXCH SEQ 4.000% 12/20/40 | | | | | | | | | | | | | | | | | | | |
| 38377R-4E-2 | | | 12/01/2019 | Paydown | | 2,797,364 | 2,797,364 | 2,534,674 | 2,708,010 | | 89,354 | | 89,354 | | 2,797,364 | | | | 82,760 | 12/20/2040 |
| 38377R-DD-4 | GNR 2010-158 EP PAC-11 4.500% 12/16/40 | | 12/01/2019 | Paydown | | 2,476,107 | 2,476,107 | 2,415,752 | 2,452,426 | | 23,682 | | 23,682 | | 2,476,107 | | | | 76,243 | 12/16/2040 |
| | GNR 2010-166 KB EXCH AD PAC-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38377R-K4-6 | 12/16/40 | | 12/01/2019 | Paydown | | 2,834,139 | 2,834,139 | 2,763,729 | 2,802,553 | | 31,587 | | 31,587 | | 2,834,139 | | | | 69,969 | 12/16/2040 |
| 38377R-KN-4 | GNR 2010-163 LY SEQ 4.000% 12/20/40 | | 12/01/2019 | Paydown | | 1,739,612 | 1,739,612 | 1,570,543 | 1,681,606 | | 58,006 | | 58,006 | | 1,739,612 | | | | 45,472 | 12/20/2040 |
| 38377R-VF-9 | GNR 2010-166 GB SEQ 4.000% 12/16/40 | | 12/01/2019 | Paydown | | 18,431,222 | 18,431,222 | 17,909,105 | 18,198,403 | | 232,819 | | 232,819 | | 18,431,222 | | | | 422,924 | 12/16/2040 |
| | GNR 2011-19 NX AD PAC-1-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38377T-A4-3 | 02/20/41 | | 12/01/2019 | Paydown | | 2,202,753 | 2,202,753 | 2,125,657 | 2,172,585 | | 30,168 | | 30,168 | | 2,202,753 | | | | 59,852 | 02/20/2041 |
| 38377T-JF-9 | GNR 2011-7 VZ Z SEQ 4.500% 01/20/41 | | 12/01/2019 | Paydown | | 3,145,081 | 3,145,081 | 3,341,697 | 3,209,518 | | (64,437) | | (64,437) | | 3,145,081 | | | | 80,620 | 01/20/2041 |
| | GNR 2011-19 PY EXCH PAC-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377T-L2-5 | 02/20/41 | | 03/05/2019 | JP MORGAN SECURITIES | | 14,494,507 | 14,100,680 | 12,875,683 | 13,662,698 | | (4,016) | | (4,016) | | 13,658,682 | | 835,825 | 835,825 | 151,974 | 02/20/2041 |
| | GNR 2011-19 PY EXCH PAC-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377T-L2-5 | 02/20/41 | | 03/01/2019 | Paydown | | 399,675 | 399,675 | 364,954 | 387,261 | | 12,414 | | 12,414 | | 399,675 | | | | 2,909 | 02/20/2041 |
| 38377T-M6-5 | GNR 2011-24 PB PAC-1-11 4.000% 02/20/41 | | 12/01/2019 | Paydown | | 608,807 | 608,807 | 548,402 | 588,273 | | 20,534 | | 20,534 | | 608,807 | | | | 23,750 | 02/20/2041 |
| 38377T-S5-1 | GNR 2011-24 LZ Z SEQ 4.500% 02/20/41 | | 12/01/2019 | Paydown | | 2,383,403 | 2,383,403 | 2,490,417 | 2,413,957 | | (30,554) | | (30,554) | | 2,383,403 | | | | 62,429 | 02/20/2041 |
| 38377T-XM-8 | GNR 2011-17 EN PAC-11 4.500% 02/16/41 | | 12/01/2019 | Paydown | | 1,626,958 | 1,626,958 | 1,531,374 | 1,593,735 | | 33,223 | | 33,223 | | 1,626,958 | | | | 39,849 | 02/16/2041 |
| 38377U-2M-9 | GNR 2011-63 AY SEQ 4.500% 04/20/41 | | 12/01/2019 | Paydown | | 6,052,198 | 6,052,198 | 5,859,284 | 5,973,235 | | 78,963 | | 78,963 | | 6,052,198 | | | | 154,925 | 04/20/2041 |
| | GNR 2011-50 AY AD PAC-1-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377U-D4-7 | 02/20/41 | | 12/01/2019 | Paydown | | 1,286,516 | 1,286,516 | 1,272,043 | 1,280,339 | | 6,177 | | 6,177 | | 1,286,516 | | | | 48,788 | 02/20/2041 |
| | GNR 2011-35 KJ EXCH PAC-1-11 4.500% | | | | | | | | | | | | | | | | | | | |
| 38377U-EQ-7 | 03/16/41 | | 12/01/2019 | Paydown | | 1,396,807 | 1,396,807 | 1,367,561 | 1,385,285 | | 11,522 | | 11,522 | | 1,396,807 | | | | 57,904 | 03/16/2041 |
| 38377U-N6-1 | GNR 2011-62 KB SEQ 4.500% 04/20/41 | | 12/01/2019 | Paydown | | 306,461 | 306,461 | 296,501 | 297,419 | | 9,042 | | 9,042 | | 306,461 | | | | 6,911 | 04/20/2041 |
| 38377U-RL-4 | GNR 2011-32 PB PAC-1-11 4.000% 03/16/41 | | 12/01/2019 | Paydown | | 1,487,452 | 1,487,452 | 1,409,128 | 1,461,054 | | 26,397 | | 26,397 | | 1,487,452 | | | | 35,740 | 03/16/2041 |
| 38377V-HB-5 | GNR 2011-52 CE EXCH SEQ 4.500% 04/16/41 | | 12/01/2019 | Paydown | | 17,508 | 17,508 | 16,944 | 17,268 | | 240 | | 240 | | 17,508 | | | | 788 | 04/16/2041 |
| 38377V-PX-8 | GNR 2011-61 CZ Z SEQ 4.500% 04/20/41 | | 12/01/2019 | Paydown | | 4,710,362 | 4,710,362 | 4,502,910 | 4,628,516 | | 81,846 | | 81,846 | | 4,710,362 | | | | 143,489 | 04/20/2041 |
| 38377V-RH-1 | GNR 2011-56 ZL Z SEQ 4.500% 04/16/41 | | 12/01/2019 | Paydown | | 3,009,111 | 3,009,111 | 2,736,885 | 2,906,607 | | 102,504 | | 102,504 | | 3,009,111 | | | | 92,480 | 04/16/2041 |
| 38377V-SE-7 | GNR 2011-56 BZ Z SEQ 4.500% 04/16/41 | | 12/01/2019 | Paydown | | 6,506,624 | 6,506,624 | 5,906,950 | 6,276,762 | | 229,862 | | 229,862 | | 6,506,624 | | | | 157,204 | 04/16/2041 |
| 38377V-W7-7 | GNR 2011-68 CE EXCH SEQ 4.500% 05/16/41 | | 12/01/2019 | Paydown | | 4,874,465 | 4,874,465 | 4,810,488 | 4,848,728 | | 25,737 | | 25,737 | | 4,874,465 | | | | 126,786 | 05/16/2041 |
| | | | | CANTOR FITZGERALD & CO. | | | | | | | | | | | | | | | | |
| 38377W-AN-4 | GNR 2011-73 KB SC SEQ 4.000% 01/16/41 | | 03/05/2019 | | | 6,591,508 | 6,422,907 | 6,326,563 | 6,382,539 | | (28) | | (28) | | 6,382,511 | | 208,997 | 208,997 | 69,225 | 01/16/2041 |
| 38377W-AN-4 | GNR 2011-73 KB SC SEQ 4.000% 01/16/41 | | 03/01/2019 | Paydown | | 321,151 | 321,151 | 316,334 | 319,133 | | 2,018 | | 2,018 | | 321,151 | | | | 2,052 | 01/16/2041 |
| 38377W-BJ-2 | GNR 2011-73 BK PAC-11 4.500% 05/16/41 | | 12/01/2019 | Paydown | | 989,203 | 989,203 | 1,093,069 | 1,031,144 | | (41,941) | | (41,941) | | 989,203 | | | | 39,489 | 05/16/2041 |
| | GNR 2011-114 NC EXCH PAC-1-11 4.000% | | | | | | | | | | | | | | | | | | | |
| 38377X-JF-0 | 08/16/41 | | 12/01/2019 | Paydown | | 497,421 | 497,421 | 481,255 | 490,034 | | 7,387 | | 7,387 | | 497,421 | | | | 18,940 | 08/16/2041 |
| 38377Y-CB-4 | GNR 2011-128 BJ EXCH PT 2.500% 09/16/26 | | 12/01/2019 | Paydown | | 39,632 | 39,632 | 40,764 | 40,523 | | (892) | | (892) | | 39,632 | | | | 518 | 09/16/2026 |
| | GNR 2011-123 LA SC PAC-11 3.500% 05/20/39 | | | | | | | | | | | | | | | | | | | |
| 38377Y-EE-6 | | | 12/01/2019 | Paydown | | 4,898 | 4,898 | 5,210 | 5,087 | | (189) | | (189) | | 4,898 | | | | 100 | 05/20/2039 |

# 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 |
| 38378A-4J-7 | GNR 2011-156 QM EXCH SC PAC-11 4.000% 07/20/40 | | 12/01/2019 | Paydown | | 901,766 | 901,766 | 959,535 | 922,826 | | (21,060) | | (21,060) | | 901,766 | | | | 26,769 | 07/20/2040 |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Paydown | | 1,256,611 | 1,256,611 | 1,223,113 | 1,240,999 | | 15,611 | | 15,611 | | 1,256,611 | | | | 36,141 | 01/20/2042 |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ 3.500% 01/20/42 | | 12/01/2019 | Paydown | | 3,929,833 | 3,929,833 | 3,843,752 | 3,889,224 | | 40,609 | | 40,609 | | 3,929,833 | | | | 123,027 | 01/20/2042 |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ 3.500% 03/20/42 | | 03/05/2019 | BANK OF AMERICA | | 11,265,992 | 11,198,625 | 10,875,994 | 11,045,063 | | (921) | | (921) | | 11,044,142 | | 221,850 | 221,850 | 105,609 | 03/20/2042 |
| 38378D-Y2-5 | GNR 2012-32 Z Z SEQ 3.500% 03/20/42 | | 03/01/2019 | Paydown | | 268,045 | 268,045 | 260,323 | 264,369 | | 3,676 | | 3,676 | | 268,045 | | | | 1,726 | 03/20/2042 |
| 38378H-QM-1 | GNR 2012-108 KA EXCH AD PAC-11 1.500% 08/16/42 | | 12/01/2019 | Paydown | | 14,915 | 14,915 | 14,841 | 14,845 | | 71 | | 71 | | 14,915 | | | | 129 | 08/16/2042 |
| 38378U-SX-6 | GNR 2013-160 PY EXCH SC PT 5.000% 05/20/40 | | 12/01/2019 | Paydown | | 1,388,447 | 1,388,447 | 1,502,126 | 1,454,144 | | (65,697) | | (65,697) | | 1,388,447 | | | | 58,744 | 05/20/2040 |
| 3837H0-G5-6 | GNR 1997-4 ZA Z 7.500% 03/16/27 | | 12/01/2019 | Paydown | | 142,332 | 142,332 | 128,633 | 139,964 | | 2,368 | | 2,368 | | 142,332 | | | | 5,503 | 03/16/2027 |
| 3837H2-D3-0 | GNR 1999-30 ZB Z SEQ 7.500% 08/16/29 | | 05/01/2019 | Paydown | | 1,283,652 | 1,283,652 | 1,187,885 | 1,263,532 | | 20,120 | | 20,120 | | 1,283,652 | | | | 38,548 | 08/16/2029 |
| 3837H2-VS-5 | GNR 1999-27 Z Z SEQ 7.000% 08/20/29 | | 12/01/2019 | Paydown | | 239,537 | 239,537 | 218,746 | 234,958 | | 4,579 | | 4,579 | | 239,537 | | | | 8,069 | 08/20/2029 |
| 3837H4-Z7-3 | GNR 2000-31 PD PAC-11 7.500% 10/20/30 | | 12/01/2019 | Paydown | | 123,199 | 123,199 | 124,720 | 123,199 | | | | | | 123,199 | | | | 4,804 | 10/20/2030 |
| 38381A-AG-1 | GNR 2018-128 AB SC PT 3.500% 03/20/41 | | 04/24/2019 | JP MORGAN SECURITIES | | 95,958,086 | 94,004,554 | 94,239,565 | 94,225,459 | | (14,192) | | (14,192) | | 94,211,267 | | 1,746,819 | 1,746,819 | 1,352,621 | 03/20/2041 |
| 38381A-AG-1 | GNR 2018-128 AB SC PT 3.500% 03/20/41 | | 04/01/2019 | Paydown | | 4,502,712 | 4,502,712 | 4,513,968 | 4,513,293 | | (10,581) | | (10,581) | | 4,502,712 | | | | 33,796 | 03/20/2041 |
| 38381A-AJ-5 | GNR 2018-128 SA SC IO INV NTL PT 4.485% 03/20/41 | | 12/20/2019 | Paydown | | | | 1,243,326 | 1,204,779 | | (1,204,779) | | (1,204,779) | | | | | | 189,032 | 03/20/2041 |
| 455780-AE-6 | AID-INDONESIA US GOVT GUARANT 7.210% 07/01/23 | | 07/01/2019 | Redemption 100.0000 | | 1,360,044 | 1,360,044 | 1,339,483 | 1,355,995 | | 4,050 | | 4,050 | | 1,360,044 | | | | 73,978 | 07/01/2023 |
| 49549C-AA-6 | KING INTL LEASING LLC US GOVT GUARANT 2.754% 10/15/22 | | 10/15/2019 | Redemption 100.0000 | | 221,376 | 221,376 | 221,376 | 221,376 | | | | | | 221,376 | | | | 3,823 | 10/15/2022 |
| 690353-SQ-1 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.430% 05/15/30 | | 11/15/2019 | 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 | | 11/15/2019 | Redemption 100.0000 | | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | 300,000 | | | | 6,593 | 05/15/2030 |
| 690353-VQ-7 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.610% 04/15/30 | | 10/15/2019 | Redemption 100.0000 | | 205,841 | 205,841 | 205,841 | 205,841 | | | | | | 205,841 | | | | 5,372 | 04/15/2030 |
| 690353-WG-8 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 2.310% 11/15/30 | | 11/15/2019 | Redemption 100.0000 | | 604,350 | 604,350 | 604,350 | 604,350 | | | | | | 604,350 | | | | 10,600 | 11/15/2030 |
| 690353-XM-4 | OVERSEAS PRIVATE INV COR US GOVT GUARANT 3.590% 12/15/30 | | 12/15/2019 | 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 | | 12/15/2019 | 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 | | 12/20/2019 | Redemption 100.0000 | | 249,497 | 249,497 | 249,497 | 249,497 | | | | | | 249,497 | | | | 9,700 | 12/20/2032 |
| 71654Q-BC-5 | PETROLEOS MEXICANOS US GOVT GUARANT 2.000% 12/20/22 | | 12/20/2019 | 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 | | 12/20/2019 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 29,250 | 12/20/2022 |
| 746388-AA-5 | PURPLE CHEN 2011 LLC US GOVT GUARANT 2.735% 08/01/23 | | 11/01/2019 | Redemption 100.0000 | | 441,089 | 441,089 | 441,089 | 441,089 | | | | | | 441,089 | | | | 7,563 | 08/01/2023 |
| 797224-AA-0 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.585% 08/27/21 | | 11/27/2019 | Redemption 100.0000 | | 781,056 | 781,056 | 781,056 | 781,056 | | | | | | 781,056 | | | | 24,210 | 08/27/2021 |
| 797224-AB-8 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.350% 06/07/22 | | 12/07/2019 | Redemption 100.0000 | | 752,992 | 752,992 | 752,992 | 752,992 | | | | | | 752,992 | | | | 15,833 | 06/07/2022 |
| 797224-AC-6 | SAN CLEMENTE LEASING LLC US GOVT GUARANT 3.030% 11/22/22 | | 11/22/2019 | Redemption 100.0000 | | 363,889 | 363,889 | 363,889 | 363,889 | | | | | | 363,889 | | | | 6,916 | 11/22/2022 |
| 805649-AA-8 | SAYARRA LTD US GOVT GUARANT 2.774% 10/29/21 | | 10/29/2019 | Redemption 100.0000 | | 497,822 | 497,822 | 497,822 | 497,822 | | | | | | 497,822 | | | | 8,673 | 10/29/2021 |
| 876780-AA-5 | TAYARRA LTD US GOVT GUARANT 3.628% 02/15/22 | | 11/15/2019 | Redemption 100.0000 | | 472,474 | 472,474 | 472,474 | 472,474 | | | | | | 472,474 | | | | 10,763 | 02/15/2022 |
| 89609G-AA-0 | TRICAHUE LEASING LLC US GOVT GUARANT 3.503% 11/19/21 | | 11/19/2019 | Redemption 100.0000 | | 466,124 | 466,124 | 466,124 | 466,124 | | | | | | 466,124 | | | | 10,248 | 11/19/2021 |
| 89609G-AB-8 | TRICAHUE LEASING LLC US GOVT GUARANT 3.744% 02/26/22 | | 11/26/2019 | Redemption 100.0000 | | 349,652 | 349,652 | 349,652 | 349,652 | | | | | | 349,652 | | | | 16,043 | 02/26/2022 |
| 912810-ED-6 | US TREASURY N/B United States Treasury No 8.12 8.125% 08/15/19 | | 08/15/2019 | Maturity | | 125,000 | 125,000 | 127,813 | 125,148 | | (148) | | (148) | | 125,000 | | | | 10,156 | 08/15/2019 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 912810-SA-7 | US TREASURY N/B United States Treasury No 3 02 3.000% 02/15/48 | | 05/06/2019 | Various | | 101,904,297 | 100,000,000 | 97,648,438 | 97,683,433 | | 17,056 | | 17,056 | | 97,700,490 | | 4,203,807 | 4,203,807 | 2,171,271 | 02/15/2048 |
| 912810-SC-3 | US TREASURY N/B United States Treasury No 3.12 3.125% 05/15/48 | | 05/06/2019 | DEUTSCHE BANK SECURITIES INCOR | | 78,261,719 | 75,000,000 | 74,970,703 | 74,971,079 | | 210 | | 210 | | 74,971,290 | | 3,290,429 | 3,290,429 | 1,120,079 | 05/15/2048 |
| 912828-4V-9 | US TREASURY N/B United States Treasury No 2.87 2.875% 08/15/28 | | 05/06/2019 | WELLS FARGO | | 51,626,953 | 50,000,000 | 49,628,906 | 49,639,147 | | 11,488 | | 11,488 | | 49,650,635 | | 1,976,318 | 1,976,318 | 1,040,401 | 08/15/2028 |
| 912828-KD-1 | US TREASURY N/B United States Treasury No 2.75 2.750% 02/15/19 | | 02/15/2019 | Maturity | | 1,300,000 | 1,300,000 | 1,271,004 | 1,299,586 | | 414 | | 414 | | 1,300,000 | | | | 17,875 | 02/15/2019 |
| 912828-ST-8 | US TREASURY N/B United States Treasury No 1.25 1.250% 04/30/19 | | 04/30/2019 | Maturity | | 15,200,000 | 15,200,000 | 15,072,025 | 15,194,311 | | 5,689 | | 5,689 | | 15,200,000 | | | | 95,000 | 04/30/2019 |
| ZZ2660-77-2 | FEDERAL HOUSING ADMINISTRATION FHA PROJECT LOAN -CLC/PLC 7.750% 01/25/23 | | 11/13/2019 | Paydown | | 273,436 | 273,436 | 273,436 | 273,436 | | | | | | 273,436 | | | | 10,051 | 01/25/2023 |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | 1,253,648,715 | 1,240,715,432 | 1,232,235,617 | 1,235,125,917 | | 2,693,535 | | 2,693,535 | | 1,237,819,444 | | 15,829,271 | 15,829,271 | 28,904,745 | XXX |
| 669827-DF-1 | NOVA SCOTIA PROVINCE SR UNSEC 9.500% 02/01/19 | A | 02/01/2019 | Maturity | | 23,750,000 | 23,750,000 | 23,809,675 | 23,750,512 | | (512) | | (512) | | 23,750,000 | | | | 1,128,125 | 02/01/2019 |
| 669827-DG-9 | NOVA SCOTIA PROVINCE SR UNSEC 8.875% 07/01/19 | A | 07/01/2019 | Maturity | | 2,500,000 | 2,500,000 | 2,591,300 | 2,504,208 | | (4,208) | | (4,208) | | 2,500,000 | | | | 221,875 | 07/01/2019 |
| 669827-DH-7 | NOVA SCOTIA PROVINCE SR UNSEC 8.250% 11/15/19 | A | 11/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,943,604 | 4,973,972 | | 26,028 | | 26,028 | | 5,000,000 | | | | 412,500 | 11/15/2019 |
| 683234-8D-3 | ONTARIO -PROVINCE OF SR UNSEC 4.000% 10/07/19 | A | 01/18/2019 | NATIONAL BANC FINANCIAL | | 5,042,250 | 5,000,000 | 4,991,400 | 4,999,217 | | 61 | | 61 | | 4,999,278 | | 42,972 | 42,972 | 58,889 | 10/07/2019 |
| 68323A-BK-9 | ONTARIO -PROVINCE OF SR UNSEC 2.450% 06/29/22 | A | 04/25/2019 | Various | | 51,909,780 | 52,000,000 | 51,798,760 | 51,924,002 | | 6,796 | | 6,796 | | 51,930,797 | | (21,017) | (21,017) | 424,667 | 06/29/2022 |
| 03846J-W2-2 | ARAB REPUBLIC OF EGYPT SR UNSEC 5.875% 06/11/25 | D | 04/05/2019 | ABSA BANK LIMITED | | 4,987,500 | 5,000,000 | 4,565,000 | 4,677,240 | | 10,728 | | 10,728 | | 4,687,967 | | 299,533 | 299,533 | 96,285 | 06/11/2025 |
| 040114-HQ-6 | REPUBLIC OF ARGENTINA SR UNSEC 5.875% 01/11/28 | D | 08/16/2019 | Various | | 1,580,000 | 3,075,000 | 3,046,403 | 3,048,503 | | 1,438 | | 1,438 | | 3,049,942 | | (1,469,942) | (1,469,942) | 199,970 | 01/11/2028 |
| 067070-AD-4 | BARBADOS GOVT OF SR UNSEC 6.625% 12/05/35 | D | 12/11/2019 | Taxable Exchange | | 17,471,078 | 22,500,000 | 12,375,000 | 12,346,875 | 28,125 | | | 28,125 | | 12,375,000 | | 5,096,078 | 5,096,078 | 24,844 | 12/05/2035 |
| 105756-BE-9 | FED REPUBLIC OF BRAZIL SR UNSEC 8.875% 10/14/19 | D | 01/25/2019 | Various | | 4,490,800 | 4,300,000 | 4,327,375 | 4,302,536 | | (109) | | (109) | | 4,302,427 | | 188,373 | 188,373 | 98,882 | 10/14/2019 |
| 105756-BE-9 | FED REPUBLIC OF BRAZIL SR UNSEC 8.875% 10/14/19 | D | 10/14/2019 | Maturity | | 19,200,000 | 19,200,000 | 18,753,375 | 19,159,046 | | 40,954 | | 40,954 | | 19,200,000 | | | | 1,704,000 | 10/14/2019 |
| 105860-AA-8 | STATE OF MINAS GERAIS GOVT GTD. 5.333% 02/15/28 | D | 02/15/2019 | Redemption 100.0000 | | 3,920,000 | 3,920,000 | 4,003,107 | 3,958,688 | | (38,688) | | (38,688) | | 3,920,000 | | | | | 02/15/2028 |
| 12689#-AA-7 | GEORGE'S BAY LTD SUB-UNSEC 5.240% 02/15/21 | D | 09/23/2019 | Call 104.0000 | | 88,400,000 | 85,000,000 | 85,000,000 | 85,000,000 | | | | | | 85,000,000 | | | | 6,813,458 | 02/15/2021 |
| 12802D-AL-0 | CAISSE D'AMORT DETTE SOC SR UNSEC 1.875% 02/12/22 | D | 06/12/2019 | Various | | 7,822,116 | 8,000,000 | 7,977,600 | 7,989,666 | | 639 | | 639 | | 7,990,305 | | (168,189) | (168,189) | 88,495 | 02/12/2022 |
| 221625-AK-2 | IVORY COAST SR UNSEC 5.750% 12/31/32 | D | 12/31/2019 | Redemption 100.0000 | | 600,000 | 600,000 | 536,510 | 547,019 | | 52,981 | | 52,981 | | 600,000 | | | | 25,875 | 12/31/2032 |
| 401494-AF-6 | REPUBLIC OF GUATEMALA SR UNSEC 4.875% 02/13/28 | D | 05/23/2019 | BARCLAYS BANK PLC | | 2,860,688 | 2,850,000 | 2,812,722 | 2,824,176 | | 917 | | 917 | | 2,825,092 | | 35,595 | 35,595 | 109,992 | 02/13/2028 |
| 445545-AK-2 | HUNGARY SR UNSEC 4.000% 03/25/19 | D | 01/08/2019 | UCI CAPITAL MARKETS LLC | | 4,655,580 | 4,650,000 | 4,620,054 | 4,648,497 | | 163 | | 163 | | 4,648,660 | | 6,920 | 6,920 | 54,250 | 03/25/2019 |
| 46513E-5Y-4 | STATE OF ISRAEL SR UNSEC 5.125% 03/26/19 | D | 03/26/2019 | Maturity | | 10,081,000 | 10,081,000 | 10,030,393 | 10,079,518 | | 1,482 | | 1,482 | | 10,081,000 | | | | 258,326 | 03/26/2019 |
| 50064F-AJ-3 | REPUBLIC OF KOREA SR UNSEC 7.125% 04/16/19 | D | 01/08/2019 | WELLS FARGO | | 5,058,000 | 5,000,000 | 4,952,600 | 4,998,121 | | 161 | | 161 | | 4,998,282 | | 59,718 | 59,718 | 83,125 | 04/16/2019 |
| 500769-FH-2 | KFW GOVT GTD. 2.000% 10/04/22 | D | 10/10/2019 | BANK OF AMERICA | | 20,256,200 | 20,000,000 | 19,795,400 | 19,918,092 | | 16,594 | | 16,594 | | 19,934,686 | | 321,514 | 321,514 | 412,222 | 10/04/2022 |
| 63983T-AZ-8 | NEDER WATERSCHAPSBANK SR UNSEC 1.875% 04/14/22 | D | 02/20/2019 | CIBC WORLD MARKETS | | 7,767,150 | 7,950,000 | 7,917,882 | 7,934,386 | | 659 | | 659 | | 7,935,045 | | (167,895) | (167,895) | 53,000 | 04/14/2022 |
| 731011-AR-3 | REPUBLIC OF POLAND SR UNSEC 6.375% 07/15/19 | D | 07/15/2019 | Maturity | | 41,258,000 | 41,258,000 | 41,341,768 | 41,263,700 | | (5,700) | | (5,700) | | 41,258,000 | | | | 2,630,198 | 07/15/2019 |
| 74727P-AK-7 | STATE OF QATAR SR UNSEC 5.250% 01/20/20 | D | 03/08/2019 | STANDARD CHARTERED BANK | | 13,247,000 | 13,000,000 | 12,968,540 | 12,995,797 | | 756 | | 756 | | 12,996,552 | | 250,448 | 250,448 | 439,833 | 01/20/2020 |
| 77586R-AC-4 | ROMANIA SR UNSEC 6.125% 01/22/44 | D | 03/29/2019 | Various | | 9,201,250 | 8,000,000 | 9,373,750 | 9,284,775 | | (6,516) | | (6,516) | | 9,278,259 | | (77,009) | (77,009) | 339,427 | 01/22/2044 |
| 77586R-AF-7 | ROMANIA SR UNSEC 5.125% 06/15/48 | D | 03/29/2019 | BNP PARIBAS | | 1,885,750 | 1,900,000 | 1,878,473 | 1,878,640 | | 78 | | 78 | | 1,878,719 | | 7,031 | 7,031 | 28,942 | 06/15/2048 |

# 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 |
| 836205-AM-6 | REPUBLIC OF SOUTH AFRICA SR UNSEC 6.875% 05/27/19 | D | 05/23/2019 | STANDARD NY SECURTIE INC FI MA | | 19,454,268 | 19,464,000 | 19,311,473 | 19,455,633 | | 8,195 | | 8,195 | | 19,463,828 | | (9,560) | (9,560) | 657,924 | 05/27/2019 |
| 85227S-AK-2 | REPUBLIC OF SRI LANKA SR UNSEC 5.875% 07/25/22 | D | 11/20/2019 | JEFFERIES & CO. INC. | | 5,065,000 | 5,000,000 | 5,162,500 | 5,071,342 | | (16,567) | | (16,567) | | 5,054,775 | | 10,225 | 10,225 | 388,729 | 07/25/2022 |
| 85227S-AL-0 | REPUBLIC OF SRI LANKA SR UNSEC 6.000% 01/14/19 | D | 01/14/2019 | Maturity | | 11,000,000 | 11,000,000 | 11,000,000 | 11,000,000 | | | | | | 11,000,000 | | | | 330,000 | 01/14/2019 |
| 900123-BD-1 | REPUBLIC OF TURKEY SR UNSEC 7.000% 03/11/19 | D | 03/11/2019 | Maturity | | 20,000,000 | 20,000,000 | 19,926,600 | 19,998,157 | | 1,843 | | 1,843 | | 20,000,000 | | | | 700,000 | 03/11/2019 |
| 900123-BH-2 | REPUBLIC OF TURKEY SR UNSEC 5.625% 03/30/21 | D | 07/15/2019 | HSBC SECURITIES USA INC | | 11,088,000 | 11,000,000 | 11,240,300 | 11,067,904 | | (15,684) | | (15,684) | | 11,052,219 | | 35,781 | 35,781 | 493,281 | 03/30/2021 |
| 92928B-AA-9 | WAHA AEROSPACE BV LOCAL GOVT GUARN 3.925% 07/28/20 | D | 07/28/2019 | Redemption 100.0000 | | 1,525,650 | 1,525,650 | 1,526,153 | 1,525,781 | | (131) | | (131) | | 1,525,650 | | | | 44,911 | 07/28/2020 |
| EC2288-30-5 | RUSSIAN FEDERATION SR UNSEC 7.500% 03/31/30 | D | 09/30/2019 | Redemption 100.0000 | | 6,160,000 | 6,160,000 | 4,363,891 | 5,490,853 | | 669,147 | | 669,147 | | 6,160,000 | | | | 346,500 | 03/31/2030 |
| LW3909-29-5 | PROVINCIA DE BUENOS AIRE SR UNSEC 5.750% 06/15/19 | D | 06/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,308,600 | 10,055,411 | | (55,411) | | (55,411) | | 10,000,000 | | | | 287,500 | 06/15/2019 |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | 437,237,060 | 438,683,650 | 427,250,208 | 428,672,267 | 28,125 | 696,094 | | 724,219 | | 429,396,483 | | 4,440,576 | 4,440,576 | 18,956,025 | XXX |
| 686053-HD-4 | OREGON ST SCH BRDS ASSN SHORT- Oregon School Boards Asso 5.61 5.617% 06/30/28 | | 07/01/2019 | Redemption 100.0000 | | 2,004,855 | 2,004,855 | 1,959,034 | 1,976,806 | | 28,050 | | 28,050 | | 2,004,855 | | | | 56,306 | 06/30/2028 |
| 1799999. Subtotal - Bonds - U.S. States, Territories and Possessions | | | | | | 2,004,855 | 2,004,855 | 1,959,034 | 1,976,806 | | 28,050 | | 28,050 | | 2,004,855 | | | | 56,306 | XXX |
| 167486-FA-2 | CHICAGO IL US GOVT SECURITIES 6.050% 01/01/29 | | 01/02/2019 | Call 100.0000 | | 1,300,000 | 1,300,000 | 1,298,427 | 1,298,936 | | | | | | 1,298,936 | | 1,064 | 1,064 | 39,325 | 01/01/2029 |
| 353172-3K-3 | FRANKLIN CNTY OH County of Franklin OH 5.93 12/ 5.930% 12/01/35 | | 12/02/2019 | Call 100.0000 | | 7,645,000 | 7,645,000 | 8,583,194 | 7,831,928 | | (119,963) | | (119,963) | | 7,711,965 | | (66,965) | (66,965) | 453,349 | 12/01/2035 |
| 36860P-AA-5 | CITY OF PORTSMOUTH VA PORTSMOUTH VA CITY - GEM PROJE 8.060% 02/06/21 | | 11/06/2019 | Redemption 100.0000 | | 1,075,016 | 1,075,016 | 1,075,016 | 1,075,016 | | | | | | 1,075,016 | | | | 113,943 | 02/06/2021 |
| 696497-TR-7 | PALM BEACH CNTY FL County of Palm Beach FL 5.898 5.898% 06/01/19 | | 06/01/2019 | Maturity | | 2,290,000 | 2,290,000 | 2,290,000 | 2,290,000 | | | | | | 2,290,000 | | | | 67,532 | 06/01/2019 |
| 2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions | | | | | | 12,310,016 | 12,310,016 | 13,246,637 | 12,495,880 | | (119,963) | | (119,963) | | 12,375,917 | | (65,901) | (65,901) | 674,149 | XXX |
| 024838-AH-7 | AMERICAN CAMPUS PROPERTIES TX American Campus Propertie 7.76 7.760% 09/01/23 | | 09/03/2019 | Call 100.0000 | | 2,495,000 | 2,495,000 | 2,495,000 | 2,495,000 | | | | | | 2,495,000 | | | | 193,612 | 09/01/2023 |
| 13054W-AF-4 | CALIFORNIA ST POLL CONTROL FIN California Pollution Cont 5 07 5.000% 07/01/37 | | 02/20/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,401,200 | 10,000,000 | | | | | | 10,000,000 | | | | 318,056 | 07/01/2037 |
| 20281P-BQ-4 | CMWLTH FING AUTH PA Commonwealth Financing Au 5.74 5.740% 06/01/27 | | 06/03/2019 | Call 100.0000 | | 810,000 | 810,000 | 810,000 | 810,000 | | | | | | 810,000 | | | | 23,247 | 06/01/2027 |
| 282089-AE-1 | EFFINGHAM CNTY GA HOSP AUTH Effingham County Hospital 5.75 5.750% 04/20/37 | | 10/20/2019 | Call 100.0000 | | 790,000 | 790,000 | 790,000 | 790,000 | | | | | | 790,000 | | | | 34,213 | 04/20/2037 |
| 30711X-AT-1 | CAS 2015-C01 1M2 MEZ FLT 6.092% 02/25/25 | | 01/28/2019 | BNP PARIBAS | | | | | | | (6) | | (6) | | (6) | | 6 | 6 | | 02/25/2025 |
| 30711X-C3-6 | CAS 2018-C02 2M2 EXCH MEZ FLT 4.005% 08/25/30 | | 02/14/2019 | Various | | 14,529,629 | 14,500,000 | 14,500,000 | 14,500,000 | | | | | | 14,500,000 | | 29,629 | 29,629 | 93,043 | 08/25/2030 |
| 30711X-GP-3 | CAS 2017-C02 2M2 MEZ FLT 5.442% 09/25/29 | | 01/18/2019 | MORGAN STANLEY & CO. INC. | | 16,156,055 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 1,156,055 | 1,156,055 | 71,823 | 09/25/2029 |
| 30711X-QX-5 | CAS 2017-C06 1M2 EXCH MEZ FLT 4.442% 02/25/30 | | 01/08/2019 | Various | | 4,071,797 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | 71,797 | 71,797 | 6,875 | 02/25/2030 |
| 30711X-UX-0 | CAS 2017-C07 1M2 EXCH MEZ FLT 4.192% 05/25/30 | | 11/01/2019 | Various | | 16,902,033 | 16,665,000 | 16,832,382 | 16,888,941 | | (14,798) | 44,523 | (59,321) | | 16,829,620 | | 72,414 | 72,414 | 681,118 | 05/25/2030 |
| 30711X-YX-6 | CAS 2018-C01 1M2 EXCH SUB FLT 4.055% 07/25/30 | | 01/16/2019 | Various | | 20,035,820 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | 35,820 | 35,820 | 58,528 | 07/25/2030 |
| 31283Y-X5-2 | FG W20026 5.300% 11/01/22 | | 12/01/2019 | Paydown | | 385,873 | 385,873 | 387,562 | 385,692 | | 182 | | 182 | | 385,873 | | | | 11,191 | 11/01/2022 |
| 3128JD-AA-5 | FH 138788 7.078% 11/01/31 | | 12/01/2019 | Paydown | | 18,697 | 18,697 | 19,146 | 18,990 | | (293) | | (293) | | 18,697 | | | | 725 | 11/01/2031 |
| 3128JR-RX-6 | FH 847702 4.412% 09/01/36 | | 12/02/2019 | Paydown | | 5,620 | 5,620 | 5,663 | 5,620 | | | | | | 5,620 | | | | 148 | 09/01/2036 |
| 3128JR-SP-2 | FH 847726 4.730% 03/01/37 | | 12/01/2019 | Paydown | | 7,391 | 7,391 | 7,595 | 7,560 | | (169) | | (169) | | 7,391 | | | | 173 | 03/01/2037 |
| 3128M1-UH-0 | FG G12484 4.500% 06/01/21 | | 12/01/2019 | Paydown | | 2,367 | 2,367 | 2,325 | 2,342 | | 25 | | 25 | | 2,367 | | | | 56 | 06/01/2021 |
| 31280G-KU-5 | FH 1N0307 3.913% 09/01/36 | | 12/02/2019 | Paydown | | 194 | 194 | 197 | 194 | | | | | | 194 | | | | 4 | 09/01/2036 |
| 31280L-RD-5 | FH 1H2584 4.798% 02/01/36 | | 12/02/2019 | Paydown | | 15,437 | 15,437 | 15,323 | 15,330 | | 107 | | 107 | | 15,437 | | | | 281 | 02/01/2036 |
| 31280L-SL-6 | FH 1H2623 4.639% 07/01/36 | | 12/01/2019 | Paydown | | 16,413 | 16,413 | 16,576 | 16,413 | | | | | | 16,413 | | | | 259 | 07/01/2036 |

# 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 |
| 3128S4-ER-4 | FH 100144 3.735% 09/01/36 | | 12/02/2019 | Paydown | | 4,150 | 4,150 | 4,197 | 4,150 | | | | | | 4,150 | | | | 96 | 09/01/2036 |
| 312903-6K-8 | FHR 175 H PAC 9.500% 08/15/21 | | 12/15/2019 | Paydown | | 1,364 | 1,364 | 1,398 | 1,364 | | | | | | 1,364 | | | | 67 | 08/15/2021 |
| 312903-6V-4 | FHR 177 G TAC 9.750% 07/15/21 | | 05/15/2019 | Paydown | | 1,718 | 1,718 | 1,691 | 1,703 | | 15 | | 15 | | 1,718 | | | | 42 | 07/15/2021 |
| 312903-8H-3 | FHR 179 D SUP 9.300% 07/15/21 | | 12/15/2019 | Paydown | | 2,662 | 2,662 | 2,552 | 2,635 | | 28 | | 28 | | 2,662 | | | | 102 | 07/15/2021 |
| 312903-E7-8 | FHR 154 G TAC 9.500% 05/15/21 | | 12/15/2019 | Paydown | | 7,331 | 7,331 | 7,063 | 7,173 | | 158 | | 158 | | 7,331 | | | | 400 | 05/15/2021 |
| 312904-KT-1 | FHR 1002 D SEQ 9.000% 10/15/20 | | 11/01/2019 | Paydown | | 1,112 | 1,112 | 996 | 1,104 | | 8 | | 8 | | 1,112 | | | | 40 | 10/15/2020 |
| 312904-KW-4 | FHR 1001 G Z TAC-11 9.500% 10/15/20 | | 12/01/2019 | Paydown | | 47,755 | 47,755 | 43,672 | 47,353 | | 402 | | 402 | | 47,755 | | | | 2,328 | 10/15/2020 |
| 312904-N2-7 | FHR 1030 F PAC-11 9.000% 12/15/20 | | 12/01/2019 | Paydown | | 7,425 | 7,425 | 7,083 | 7,374 | | 52 | | 52 | | 7,425 | | | | 375 | 12/15/2020 |
| 312905-WS-7 | FHR 1074 H PAC 8.500% 05/15/21 | | 10/01/2019 | Paydown | | 3,562 | 3,562 | 3,362 | 3,543 | | 18 | | 18 | | 3,562 | | | | 131 | 05/15/2021 |
| 312906-4J-6 | FHR 1137 L Z PAC-1-11 7.000% 09/15/21 | | 12/01/2019 | Paydown | | 11,985 | 11,985 | 7,563 | 11,580 | | 405 | | 405 | | 11,985 | | | | 418 | 09/15/2021 |
| 312906-C3-2 | FHR 1116 H PAC-1-11 9.000% 08/15/21 | | 12/01/2019 | Paydown | | 35,156 | 35,156 | 33,736 | 34,884 | | 272 | | 272 | | 35,156 | | | | 1,396 | 08/15/2021 |
| 312906-FZ-8 | FHR 1105 E Z PAC 7.950% 07/15/21 | | 03/01/2019 | Paydown | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 07/15/2021 |
| 312906-QS-2 | FHR 1117 N PAC-11 8.500% 08/15/21 | | 12/01/2019 | Paydown | | 26,555 | 26,555 | 24,646 | 26,236 | | 319 | | 319 | | 26,555 | | | | 1,106 | 08/15/2021 |
| 312906-VW-7 | FHR 1122 HD IO PAC-1-11 933.000% 08/15/21 | | 12/01/2019 | Paydown | | 119 | 119 | | | | 119 | | 119 | | 119 | | | | 560 | 08/15/2021 |
| 312906-ZJ-2 | FHR 1124 L IO PAC-1-11 1108% 08/15/21 | | 12/01/2019 | Paydown | | 10 | 10 | | | | 10 | | 10 | | 10 | | | | 42 | 08/15/2021 |
| 312907-2C-1 | FHR 1163 J PAC-1-11 7.500% 11/15/21 | | 12/01/2019 | Paydown | | 36,556 | 36,556 | 35,822 | 36,041 | | 515 | | 515 | | 36,556 | | | | 1,484 | 11/15/2021 |
| 312907-5G-9 | FHR 1190 I PAC-1-11 7.000% 01/15/22 | | 12/01/2019 | Paydown | | 29,758 | 29,758 | 28,922 | 29,093 | | 665 | | 665 | | 29,758 | | | | 1,086 | 01/15/2022 |
| 312907-AS-7 | FHR 1140 N IO PAC-1-11 1142% 09/15/21 | | 12/01/2019 | Paydown | | 81 | 81 | | | | 81 | | 81 | | 81 | | | | 471 | 09/15/2021 |
| 312907-FU-7 | FHR 1142 I PAC 9.000% 10/15/21 | | 12/01/2019 | Paydown | | 35,733 | 35,733 | 35,611 | 35,610 | | 123 | | 123 | | 35,733 | | | | 1,529 | 10/15/2021 |
| 312907-FW-3 | FHR 1142 IB IO PAC 1022% 10/15/21 | | 12/01/2019 | Paydown | | 339 | 339 | | | | 339 | | 339 | | 339 | | | | 1,649 | 10/15/2021 |
| 312907-MT-2 | FHR 1152 L PAC 7.000% 10/15/21 | | 12/01/2019 | Paydown | | 24,697 | 24,697 | 23,958 | 24,138 | | 558 | | 558 | | 24,697 | | | | 968 | 10/15/2021 |
| 312907-WC-8 | FHR 1156 IZ Z PAC-1-11 7.000% 11/15/21 | | 12/01/2019 | Paydown | | 39,424 | 39,424 | 26,014 | 38,444 | | 980 | | 980 | | 39,424 | | | | 1,439 | 11/15/2021 |
| 312908-DY-9 | FHR 1186 I PAC-1-11 7.000% 12/15/21 | | 12/01/2019 | Paydown | | 54,379 | 54,379 | 52,716 | 53,106 | | 1,273 | | 1,273 | | 54,379 | | | | 2,051 | 12/15/2021 |
| 312908-EA-0 | FHR 1186 JB IO PAC-1-11 966.743% 12/15/21 | | 12/01/2019 | Paydown | | 128 | 128 | | | | 128 | | 128 | | 128 | | | | 665 | 12/15/2021 |
| 312908-QE-9 | FHR 1210 J PAC-1-11 7.500% 01/15/22 | | 12/01/2019 | Paydown | | 30,162 | 30,162 | 29,959 | 29,985 | | 177 | | 177 | | 30,162 | | | | 1,225 | 01/15/2022 |
| 312909-HG-2 | FHR 1239 J PAC-1-11 8.000% 04/15/22 | | 12/01/2019 | Paydown | | 42,929 | 42,929 | 42,765 | 42,772 | | 156 | | 156 | | 42,929 | | | | 1,844 | 04/15/2022 |
| 312909-UC-6 | FHR 1252 J PAC-1-11 8.000% 05/15/22 | | 12/01/2019 | Paydown | | 60,298 | 60,298 | 59,517 | 59,655 | | 643 | | 643 | | 60,298 | | | | 2,317 | 05/15/2022 |
| 312910-5D-0 | FHR 1326 J PAC-1-11 7.000% 07/15/22 | | 12/01/2019 | Paydown | | 41,673 | 41,673 | 40,696 | 40,891 | | 782 | | 782 | | 41,673 | | | | 1,623 | 07/15/2022 |
| 312910-B6-8 | FHR 1312 I PAC-1-11 8.000% 07/15/22 | | 12/01/2019 | Paydown | | 41,252 | 41,252 | 40,813 | 40,885 | | 367 | | 367 | | 41,252 | | | | 1,771 | 07/15/2022 |
| 312910-HQ-8 | FHR 1289 PW IO PAC-1-11 926.144% 06/15/22 | | 12/01/2019 | Paydown | | 137 | 137 | | | | 137 | | 137 | | 137 | | | | 684 | 06/15/2022 |
| 312910-HS-4 | FHR 1289 PZ Z PAC-1-11 7.500% 06/15/22 | | 12/01/2019 | Paydown | | 96,787 | 96,787 | 75,978 | 94,728 | | 2,059 | | 2,059 | | 96,787 | | | | 3,918 | 06/15/2022 |
| 312911-HW-3 | FHR 1336 N IO NTL 8.000% 08/15/22 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 265 | 08/15/2022 |
| 312911-J8-4 | FHR 1365 PP PAC-1-11 7.500% 09/15/22 | | 12/01/2019 | Paydown | | 102,127 | 102,127 | 100,578 | 100,819 | | 1,308 | | 1,308 | | 102,127 | | | | 4,308 | 09/15/2022 |
| 312911-JE-1 | FHR 1336 Z Z PAC-1-11 7.500% 08/15/22 | | 12/01/2019 | Paydown | | 100,454 | 100,454 | 83,801 | 98,717 | | 1,737 | | 1,737 | | 100,454 | | | | 3,969 | 08/15/2022 |
| 312911-S5-0 | FHR 1371 PZ Z PAC-1-11 7.000% 09/15/22 | | 12/01/2019 | Paydown | | 64,925 | 64,925 | 49,100 | 63,219 | | 1,706 | | 1,706 | | 64,925 | | | | 2,572 | 09/15/2022 |
| 312911-XQ-8 | FHR 1350 L Z PAC-1-11 7.500% 08/15/22 | | 12/01/2019 | Paydown | | 74,864 | 74,864 | 61,412 | 73,419 | | 1,445 | | 1,445 | | 74,864 | | | | 2,783 | 08/15/2022 |
| 312912-AR-9 | FHR 1367 LA IO PAC-1-11 1103% 09/15/22 | | 12/01/2019 | Paydown | | 210 | 210 | | | | 210 | | 210 | | 210 | | | | 1,327 | 09/15/2022 |
| 312912-HV-3 | FHR 1379 H PAC-1-11 7.000% 10/15/22 | | 12/01/2019 | Paydown | | 139,024 | 139,024 | 136,184 | 136,688 | | 2,336 | | 2,336 | | 139,024 | | | | 5,053 | 10/15/2022 |
| 312912-QJ-0 | FHR 1390 I PAC-1-11 7.500% 10/15/22 | | 12/01/2019 | Paydown | | 148,732 | 148,732 | 147,331 | 147,537 | | 1,195 | | 1,195 | | 148,732 | | | | 6,301 | 10/15/2022 |
| 312912-S6-6 | FHR 1408 K PAC-1-11 7.500% 11/15/22 | | 12/01/2019 | Paydown | | 121,513 | 121,513 | 119,247 | 119,638 | | 1,874 | | 1,874 | | 121,513 | | | | 4,781 | 11/15/2022 |
| 312913-AW-6 | FHR 1412 K PAC-1-11 7.000% 11/15/22 | | 12/01/2019 | Paydown | | 87,983 | 87,983 | 85,883 | 86,280 | | 1,703 | | 1,703 | | 87,983 | | | | 3,196 | 11/15/2022 |
| 312913-B8-8 | FHR 1430 M PAC-1-11 7.500% 12/15/22 | | 12/01/2019 | Paydown | | 138,058 | 138,058 | 135,603 | 135,970 | | 2,089 | | 2,089 | | 138,058 | | | | 5,446 | 12/15/2022 |
| 312913-SY-3 | FHR 1440 PZ Z PAC-1-11 7.000% 12/15/22 | | 12/01/2019 | Paydown | | 134,554 | 134,554 | 103,291 | 130,922 | | 3,632 | | 3,632 | | 134,554 | | | | 4,376 | 12/15/2022 |
| 312914-AR-5 | FHR 1446 L PAC-1-11 7.500% 12/15/22 | | 12/01/2019 | Paydown | | 108,930 | 108,930 | 107,001 | 107,293 | | 1,637 | | 1,637 | | 108,930 | | | | 4,262 | 12/15/2022 |
| 312914-D3-5 | FHR 1479 Z Z PAC-1-11 7.500% 03/15/23 | | 12/01/2019 | Paydown | | 166,109 | 166,109 | 149,602 | 163,741 | | 2,369 | | 2,369 | | 166,109 | | | | 6,140 | 03/15/2023 |
| 312914-DS-0 | FHR 1459 M PAC-1-11 7.500% 01/15/23 | | 12/01/2019 | Paydown | | 104,429 | 104,429 | 103,153 | 103,340 | | 1,088 | | 1,088 | | 104,429 | | | | 4,224 | 01/15/2023 |
| 312914-Q2-3 | FHR 1477 Z Z PAC-1-11 7.000% 03/15/23 | | 12/01/2019 | Paydown | | 204,202 | 204,202 | 166,409 | 199,357 | | 4,845 | | 4,845 | | 204,202 | | | | 7,305 | 03/15/2023 |
| 312914-SF-2 | FHG 5 HA PAC-1-11 7.500% 02/25/23 | | 12/01/2019 | Paydown | | 200,566 | 200,566 | 198,939 | 199,073 | | 1,493 | | 1,493 | | 200,566 | | | | 7,896 | 02/25/2023 |
| 312914-X6-6 | FHR 1482 PI PAC-1-11 7.000% 03/15/23 | | 12/01/2019 | Paydown | | 56,057 | 56,057 | 55,261 | 55,383 | | 675 | | 675 | | 56,057 | | | | 1,999 | 03/15/2023 |
| 312915-LK-5 | FHR 1497 K Z PAC-1-11 7.000% 04/15/23 | | 12/01/2019 | Paydown | | 188,909 | 188,909 | 177,225 | 185,669 | | 3,240 | | 3,240 | | 188,909 | | | | 7,027 | 04/15/2023 |
| 312915-MN-8 | FHR 1501 K PAC-1-11 7.000% 04/15/23 | | 12/01/2019 | Paydown | | 155,509 | 155,509 | 153,164 | 154,251 | | 1,258 | | 1,258 | | 155,509 | | | | 5,781 | 04/15/2023 |
| 312915-QG-9 | FHR 1491 I PAC-1-11 7.500% 04/15/23 | | 12/01/2019 | Paydown | | 262,268 | 262,268 | 262,268 | 262,268 | | | | | | 262,268 | | | | 10,079 | 04/15/2023 |
| 312915-YZ-8 | FHR 1518 H IO NTL SEQ 7.000% 05/15/23 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 3,024 | 05/15/2023 |
| 312916-AM-1 | FHR 1508 IA PAC-1-11 7.350% 05/15/23 | | 12/01/2019 | Paydown | | 121,510 | 121,510 | 121,510 | 121,510 | | | | | | 121,510 | | | | 5,018 | 05/15/2023 |
| 312916-FL-8 | FHR 1526 L PAC-1-11 6.500% 06/15/23 | | 12/16/2019 | WELLS FARGO | | 165,557 | 155,635 | 153,331 | 153,675 | | 310 | | 310 | | 153,985 | | 11,571 | 11,571 | 10,622 | 06/15/2023 |
| 312916-FL-8 | FHR 1526 L PAC-1-11 6.500% 06/15/23 | | 12/01/2019 | Paydown | | 78,522 | 78,522 | 77,360 | 77,533 | | 989 | | 989 | | 78,522 | | | | 2,637 | 06/15/2023 |
| 312916-LR-8 | FHR 1523 PL PAC-11 6.500% 06/15/23 | | 12/16/2019 | WELLS FARGO | | 527,466 | 495,855 | 486,464 | 487,833 | | 1,288 | | 1,288 | | 489,121 | | 38,345 | 38,345 | 33,842 | 06/15/2023 |
| 312916-LR-8 | FHR 1523 PL PAC-11 6.500% 06/15/23 | | 12/01/2019 | Paydown | | 221,895 | 221,895 | 217,692 | 218,305 | | 3,590 | | 3,590 | | 221,895 | | | | 6,777 | 06/15/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 312916-WG-0 | FHR 1542 L PAC-1-11 7.000% 07/15/23 | | 12/01/2019 | Paydown | | 424,626 | 424,626 | 418,605 | 419,448 | | 5,178 | | 5,178 | | 424,626 | | | | 15,566 | 07/15/2023 |
| 31292H-YA-6 | FG C01605 4.500% 07/01/33 | | 12/01/2019 | Paydown | | 1,311 | 1,311 | 1,251 | 1,254 | | 56 | | 56 | | 1,311 | | | | 32 | 07/01/2033 |
| 3132H7-EZ-3 | FG U99151 4.000% 12/01/46 | | 12/01/2019 | Paydown | | 4,348,820 | 4,348,820 | 4,492,875 | 4,489,961 | | (141,141) | | (141,141) | | 4,348,820 | | | | 110,522 | 12/01/2046 |
| 3132XC-R8-0 | FG G67711 4.000% 03/01/48 | | 12/01/2019 | Paydown | | 2,940,524 | 2,940,524 | 3,013,577 | 3,012,214 | | (71,691) | | (71,691) | | 2,940,524 | | | | 70,633 | 03/01/2048 |
| 313398-4L-0 | FHR 2338 ZC Z SEQ 6.500% 07/15/31 | | 12/01/2019 | Paydown | | 107,907 | 107,907 | 101,770 | 106,038 | | 1,869 | | 1,869 | | 107,907 | | | | 3,625 | 07/15/2031 |
| 313398-B2-4 | FHR 2341 GZ Z SEQ 7.000% 07/15/31 | | 12/01/2019 | Paydown | | 116,839 | 116,839 | 109,500 | 114,953 | | 1,886 | | 1,886 | | 116,839 | | | | 4,395 | 07/15/2031 |
| 313398-E3-9 | FHR 2340 ZB Z SEQ 7.000% 07/15/31 | | 12/01/2019 | Paydown | | 227,358 | 227,358 | 216,831 | 224,391 | | 2,967 | | 2,967 | | 227,358 | | | | 10,114 | 07/15/2031 |
| 313398-SL-4 | FHR 2335 DZ Z SEQ 6.500% 07/15/31 | | 12/01/2019 | Paydown | | 57,793 | 57,793 | 54,091 | 56,663 | | 1,130 | | 1,130 | | 57,793 | | | | 2,020 | 07/15/2031 |
| 313398-VZ-9 | FHR 2352 Z Z SEQ 6.500% 08/15/31 | | 12/01/2019 | Paydown | | 200,763 | 200,763 | 185,518 | 196,736 | | 4,027 | | 4,027 | | 200,763 | | | | 7,061 | 08/15/2031 |
| 313399-C5-4 | FHR 2344 ZE Z SEQ 6.500% 08/15/31 | | 12/01/2019 | Paydown | | 51,699 | 51,699 | 47,773 | 50,533 | | 1,166 | | 1,166 | | 51,699 | | | | 1,836 | 08/15/2031 |
| 313399-LK-1 | FHR 2343 MZ EXCH Z SEQ 6.500% 08/15/31 | | 12/01/2019 | Paydown | | 255,206 | 255,206 | 238,299 | 250,998 | | 4,208 | | 4,208 | | 255,206 | | | | 8,976 | 08/15/2031 |
| 313399-U4-7 | FHR 2345 TZ SC Z SEQ 7.000% 02/15/31 | | 12/01/2019 | Paydown | | 213,089 | 213,089 | 208,827 | 211,641 | | 1,448 | | 1,448 | | 213,089 | | | | 7,334 | 02/15/2031 |
| 313399-YJ-0 | FHR 2360 GZ Z SEQ 6.500% 09/15/31 | | 12/01/2019 | Paydown | | 17,595 | 17,595 | 16,429 | 17,269 | | 326 | | 326 | | 17,595 | | | | 601 | 09/15/2031 |
| 313399-ZL-4 | FHR 2360 ZB Z PAC-11 6.500% 09/15/31 | | 12/01/2019 | Paydown | | 84,132 | 84,132 | 78,204 | 82,670 | | 1,463 | | 1,463 | | 84,132 | | | | 2,937 | 09/15/2031 |
| 31339D-U8-9 | FHR 2412 PH EXCH PAC-11 6.500% 02/15/32 | | 12/01/2019 | Paydown | | 262,769 | 262,769 | 261,373 | 261,559 | | 1,209 | | 1,209 | | 262,769 | | | | 8,890 | 02/15/2032 |
| 31339D-YH-5 | FHR 2412 ZK Z SEQ 6.000% 02/15/32 | | 12/01/2019 | Paydown | | 145,468 | 145,468 | 144,195 | 144,689 | | 779 | | 779 | | 145,468 | | | | 5,458 | 02/15/2032 |
| 31339D-YJ-1 | FHR 2412 ZC Z SEQ 6.500% 02/15/32 | | 12/01/2019 | Paydown | | 148,661 | 148,661 | 140,599 | 146,184 | | 2,477 | | 2,477 | | 148,661 | | | | 3,873 | 02/15/2032 |
| 31339G-AJ-0 | FHR 2371 VZ Z PAC-1-11 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 24,909 | 24,909 | 22,294 | 23,959 | | 950 | | 950 | | 24,909 | | | | 869 | 10/15/2031 |
| 31339G-CX-7 | FHR 2366 PZ Z PAC-11 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 283,516 | 283,516 | 252,064 | 275,003 | | 8,513 | | 8,513 | | 283,516 | | | | 7,962 | 10/15/2031 |
| 31339G-E5-6 | FHR 2366 ZB Z SEQ 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 456,543 | 456,543 | 408,035 | 442,957 | | 13,586 | | 13,586 | | 456,543 | | | | 10,097 | 10/15/2031 |
| 31339G-HF-1 | FHR 2367 KZ Z SEQ 7.000% 10/15/31 | | 12/01/2019 | Paydown | | 178,714 | 178,714 | 177,374 | 177,942 | | 772 | | 772 | | 178,714 | | | | 6,682 | 10/15/2031 |
| 31339G-HU-8 | FHR 2367 PZ Z PAC-11 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 285,581 | 285,581 | 252,561 | 277,570 | | 8,012 | | 8,012 | | 285,581 | | | | 8,710 | 10/15/2031 |
| 31339G-LN-9 | FHR 2370 DZ EXCH Z PAC 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 206,153 | 206,153 | 182,220 | 199,660 | | 6,493 | | 6,493 | | 206,153 | | | | 8,960 | 10/15/2031 |
| 31339G-NA-5 | FHR 2370 GE EXCH PAC 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 101,369 | 101,369 | 100,878 | 100,996 | | 373 | | 373 | | 101,369 | | | | 3,198 | 10/15/2031 |
| 31339G-PU-9 | FHR 2368 PZ Z PAC-1-11 6.000% 10/15/31 | | 12/01/2019 | Paydown | | 168,587 | 168,587 | 150,859 | 163,314 | | 5,272 | | 5,272 | | 168,587 | | | | 4,651 | 10/15/2031 |
| 31339G-RA-1 | FHR 2368 PR EXCH PAC 6.500% 10/15/31 | | 12/01/2019 | Paydown | | 266,199 | 266,199 | 262,979 | 263,086 | | 3,113 | | 3,113 | | 266,199 | | | | 8,691 | 10/15/2031 |
| 31339L-3A-6 | FHR 2382 NE PAC-11 6.000% 11/15/31 | | 12/01/2019 | Paydown | | 195,341 | 195,341 | 194,181 | 194,527 | | 814 | | 814 | | 195,341 | | | | 9,526 | 11/15/2031 |
| 31339L-HK-9 | FHR 2392 PZ Z PAC-11 6.000% 12/15/31 | | 12/01/2019 | Paydown | | 252,348 | 252,348 | 229,321 | 246,615 | | 5,733 | | 5,733 | | 252,348 | | | | 7,381 | 12/15/2031 |
| 31339L-RN-2 | FHR 2390 NB SEQ 6.000% 12/15/31 | | 12/01/2019 | Paydown | | 111,017 | 111,017 | 109,977 | 110,383 | | 634 | | 634 | | 111,017 | | | | 2,820 | 12/15/2031 |
| 31339L-YU-8 | FHR 2391 Z Z SEQ 6.000% 12/15/31 | | 12/01/2019 | Paydown | | 1,326,234 | 1,326,234 | 1,161,491 | 1,284,163 | | 42,071 | | 42,071 | | 1,326,234 | | | | 44,038 | 12/15/2031 |
| 31339M-SA-7 | FHR 2409 PN EXCH PAC-1 6.500% 01/15/32 | | 12/01/2019 | Paydown | | 280,794 | 280,794 | 277,677 | 277,766 | | 3,028 | | 3,028 | | 280,794 | | | | 9,617 | 01/15/2032 |
| 31339M-YU-6 | FHR 2398 GC SEQ 7.000% 01/15/32 | | 12/01/2019 | Paydown | | 83,304 | 83,304 | 83,057 | 83,059 | | 245 | | 245 | | 83,304 | | | | 3,072 | 01/15/2032 |
| 31339N-F2-7 | FHR 2413 MH PAC-1-11 6.500% 02/15/32 | | 12/01/2019 | Paydown | | 54,006 | 54,006 | 53,770 | 53,802 | | 204 | | 204 | | 54,006 | | | | 1,836 | 02/15/2032 |
| 31339N-QJ-8 | FHR 2431 TE PAC-11 6.500% 03/15/32 | | 12/01/2019 | Paydown | | 151,117 | 151,117 | 151,825 | 151,117 | | | | | | 151,117 | | | | 5,201 | 03/15/2032 |
| 31339N-WM-4 | FHR 2430 TF PAC-1-11 6.500% 03/15/32 | | 12/01/2019 | Paydown | | 87,098 | 87,098 | 86,123 | 86,155 | | 942 | | 942 | | 87,098 | | | | 2,848 | 03/15/2032 |
| 31339N-ZP-4 | FHR 2427 PR PAC-11 6.500% 03/15/32 | | 12/01/2019 | Paydown | | 133,754 | 133,754 | 132,651 | 132,980 | | 774 | | 774 | | 133,754 | | | | 4,445 | 03/15/2032 |
| 31339W-2H-8 | FHR 2427 ZM Z SEQ 6.500% 03/15/32 | | 12/01/2019 | Paydown | | 339,506 | 339,506 | 316,271 | 332,458 | | 7,048 | | 7,048 | | 339,506 | | | | 14,183 | 03/15/2032 |
| 31339W-DR-4 | FHR 2424 QH EXCH PAC-11 6.500% 03/15/32 | | 12/01/2019 | Paydown | | 492,086 | 492,086 | 489,187 | 489,253 | | 2,832 | | 2,832 | | 492,086 | | | | 16,798 | 03/15/2032 |
| 31339W-S3-1 | FHR 2435 GJ PAC-1-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 400,171 | 400,171 | 397,337 | 397,413 | | 2,758 | | 2,758 | | 400,171 | | | | 13,041 | 04/15/2032 |
| 31339W-WL-6 | FHR 2437 PE PAC-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 341,904 | 341,904 | 339,941 | 339,982 | | 1,922 | | 1,922 | | 341,904 | | | | 9,182 | 04/15/2032 |
| 3133T0-AU-8 | FHR 1541 HA PAC-11 7.000% 07/15/23 | | 12/01/2019 | Paydown | | 157,285 | 157,285 | 155,694 | 155,897 | | 1,389 | | 1,389 | | 157,285 | | | | 6,078 | 07/15/2023 |
| 3133T0-GD-0 | FHR 1559 VJ PAC-1-11 7.000% 08/15/23 | | 12/01/2019 | Paydown | | 517,435 | 517,435 | 513,747 | 514,131 | | 3,304 | | 3,304 | | 517,435 | | | | 18,031 | 08/15/2023 |
| 3133T0-MC-5 | FHG 16 PK PAC-1-11 7.000% 08/25/23 | | 12/01/2019 | Paydown | | 588,046 | 588,046 | 580,914 | 583,837 | | 4,208 | | 4,208 | | 588,046 | | | | 22,485 | 08/25/2023 |
| 3133T0-U2-8 | FHR 1585 K PAC-1-11 6.500% 09/15/23 | | 12/16/2019 | WELLS FARGO | | 706,395 | 664,061 | 654,703 | 655,951 | | 1,115 | | 1,115 | | 657,066 | | 49,329 | 49,329 | 45,322 | 09/15/2023 |
| 3133T0-U2-8 | FHR 1585 K PAC-1-11 6.500% 09/15/23 | | 12/01/2019 | Paydown | | 307,934 | 307,934 | 303,594 | 304,173 | | 3,761 | | 3,761 | | 307,934 | | | | 10,508 | 09/15/2023 |
| 3133T0-YE-8 | FHR 1552 IB PAC-1-11 7.000% 08/15/23 | | 12/01/2019 | Paydown | | 1,353,843 | 1,353,843 | 1,344,039 | 1,345,117 | | 8,725 | | 8,725 | | 1,353,843 | | | | 50,323 | 08/15/2023 |
| 3133T1-JF-0 | FHR 1593 Z Z SEQ 7.000% 10/15/23 | | 12/01/2019 | Paydown | | 184,951 | 184,951 | 178,305 | 183,680 | | 1,271 | | 1,271 | | 184,951 | | | | 6,350 | 10/15/2023 |
| 3133T1-MB-5 | FHR 1590 I PAC-1-11 6.500% 10/15/23 | | 12/16/2019 | WELLS FARGO | | 1,191,746 | 1,120,326 | 1,102,625 | 1,105,080 | | 2,059 | | 2,059 | | 1,107,139 | | 84,608 | 84,608 | 76,462 | 10/15/2023 |
| 3133T1-MB-5 | FHR 1590 I PAC-1-11 6.500% 10/15/23 | | 12/01/2019 | Paydown | | 551,272 | 551,272 | 542,563 | 543,770 | | 7,502 | | 7,502 | | 551,272 | | | | 19,527 | 10/15/2023 |
| 3133T1-TW-2 | FHR 1592 L PAC-1-11 6.500% 10/15/23 | | 12/16/2019 | WELLS FARGO | | 1,542,485 | 1,450,045 | 1,437,609 | 1,441,148 | | 890 | | 890 | | 1,442,038 | | 100,447 | 100,447 | 98,966 | 10/15/2023 |
| 3133T1-TW-2 | FHR 1592 L PAC-1-11 6.500% 10/15/23 | | 12/01/2019 | Paydown | | 719,170 | 719,170 | 713,003 | 714,758 | | 4,413 | | 4,413 | | 719,170 | | | | 24,641 | 10/15/2023 |
| 3133T2-6L-9 | FHR 1634 PK PAC-1-11 6.500% 12/15/23 | | 12/16/2019 | WELLS FARGO | | 1,949,633 | 1,832,792 | 1,811,966 | 1,814,423 | | 2,287 | | 2,287 | | 1,816,710 | | 132,922 | 132,922 | 125,088 | 12/15/2023 |
| 3133T2-6L-9 | FHR 1634 PK PAC-1-11 6.500% 12/15/23 | | 12/01/2019 | Paydown | | 863,994 | 863,994 | 854,177 | 855,335 | | 8,659 | | 8,659 | | 863,994 | | | | 30,141 | 12/15/2023 |
| 3133T2-BR-0 | FHR 1617 PM PAC-11 6.500% 11/15/23 | | 12/16/2019 | WELLS FARGO | | 1,391,204 | 1,307,830 | 1,269,049 | 1,274,546 | | 5,119 | | 5,119 | | 1,279,664 | | 111,540 | 111,540 | 89,259 | 11/15/2023 |
| 3133T2-BR-0 | FHR 1617 PM PAC-11 6.500% 11/15/23 | | 12/01/2019 | Paydown | | 554,462 | 554,462 | 538,020 | 540,351 | | 14,111 | | 14,111 | | 554,462 | | | | 19,469 | 11/15/2023 |
| 3133T2-E7-1 | FHR 1646 K PAC-1-11 6.500% 12/15/23 | | 12/16/2019 | WELLS FARGO | | 669,769 | 629,630 | 620,921 | 621,874 | | 855 | | 855 | | 622,729 | | 47,040 | 47,040 | 42,972 | 12/15/2023 |
| 3133T2-E7-1 | FHR 1646 K PAC-1-11 6.500% 12/15/23 | | 12/01/2019 | Paydown | | 268,755 | 268,755 | 265,037 | 265,444 | | 3,311 | | 3,311 | | 268,755 | | | | 9,051 | 12/15/2023 |
| 3133T2-NA-4 | FHR 1610 Z Z PAC-11 6.500% 11/15/23 | | 12/16/2019 | WELLS FARGO | | 1,746,517 | 1,641,849 | 1,526,407 | 1,622,036 | | 2,599 | | 2,599 | | 1,624,635 | | 121,882 | 121,882 | 112,056 | 11/15/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3133T2-NA-4 | FHR 1610 Z Z PAC-11 6.500% 11/15/23 | | 12/01/2019 | Paydown | | 652,245 | 652,245 | 606,384 | 644,374 | | 7,871 | | 7,871 | | 652,245 | | | | 22,964 | 11/15/2023 |
| 3133T2-T6-7 | FHR 1633 Z Z PAC-11 6.500% 12/15/23 | | 12/16/2019 | WELLS FARGO | | 1,379,163 | 1,296,511 | 1,083,397 | 1,262,771 | | 4,890 | | 4,890 | | 1,267,661 | | 111,503 | 111,503 | 88,487 | 12/15/2023 |
| 3133T2-T6-7 | FHR 1633 Z Z PAC-11 6.500% 12/15/23 | | 12/01/2019 | Paydown | | 578,172 | 578,172 | 483,135 | 563,126 | | 15,046 | | 15,046 | | 578,172 | | | | 19,856 | 12/15/2023 |
| 3133T2-U8-1 | FHG 26 Z Z SEQ 6.500% 12/25/23 | | 12/01/2019 | Paydown | | 946,851 | 946,851 | 823,916 | 926,175 | | 20,676 | | 20,676 | | 946,851 | | | | 33,516 | 12/25/2023 |
| 3133T3-4F-2 | FHR 1669 I PAC-1-11 6.500% 02/15/24 | | 12/16/2019 | WELLS FARGO | | 3,657,165 | 3,437,993 | 3,379,363 | 3,387,111 | | 6,797 | | 6,797 | | 3,393,908 | | 263,256 | 263,256 | 234,643 | 02/15/2024 |
| 3133T3-4F-2 | FHR 1669 I PAC-1-11 6.500% 02/15/24 | | 12/01/2019 | Paydown | | 1,508,733 | 1,508,733 | 1,483,004 | 1,486,404 | | 22,329 | | 22,329 | | 1,508,733 | | | | 49,453 | 02/15/2024 |
| 3133T3-5W-4 | FHR 1671 I PAC-1-11 7.000% 02/15/24 | | 12/01/2019 | Paydown | | 1,004,540 | 1,004,540 | 1,000,095 | 1,000,358 | | 4,182 | | 4,182 | | 1,004,540 | | | | 38,446 | 02/15/2024 |
| 3133T3-A4-0 | FHR 1663 Z Z PAC-1-11 7.000% 01/15/24 | | 12/01/2019 | Paydown | | 538,923 | 538,923 | 510,714 | 533,888 | | 5,035 | | 5,035 | | 538,923 | | | | 20,244 | 01/15/2024 |
| 3133T3-U2-2 | FHR 1672 E PAC-11 7.000% 02/15/24 | | 12/01/2019 | Paydown | | 343,487 | 343,487 | 340,960 | 341,980 | | 1,507 | | 1,507 | | 343,487 | | | | 12,689 | 02/15/2024 |
| 3133T3-WY-0 | FHR 1650 K PAC-1-11 6.500% 01/15/24 | | 12/16/2019 | WELLS FARGO | | 932,839 | 876,935 | 861,806 | 863,742 | | 1,749 | | 1,749 | | 865,491 | | 67,349 | 67,349 | 59,851 | 01/15/2024 |
| 3133T3-WY-0 | FHR 1650 K PAC-1-11 6.500% 01/15/24 | | 12/01/2019 | Paydown | | 398,425 | 398,425 | 391,552 | 392,431 | | 5,994 | | 5,994 | | 398,425 | | | | 13,915 | 01/15/2024 |
| 3133T4-3T-1 | FHR 1717 I PAC-1-11 6.500% 04/15/24 | | 12/16/2019 | WELLS FARGO | | 731,298 | 687,472 | 667,275 | 670,071 | | 2,613 | | 2,613 | | 672,683 | | 58,615 | 58,615 | 46,920 | 04/15/2024 |
| 3133T4-3T-1 | FHR 1717 I PAC-1-11 6.500% 04/15/24 | | 12/01/2019 | Paydown | | 265,254 | 265,254 | 257,461 | 258,540 | | 6,714 | | 6,714 | | 265,254 | | | | 8,963 | 04/15/2024 |
| 3133T4-NE-2 | FHR 1694 PK PAC-11 6.500% 03/15/24 | | 12/01/2019 | Paydown | | 99,860 | 99,860 | 97,834 | 98,105 | | 1,756 | | 1,756 | | 99,860 | | | | 3,325 | 03/15/2024 |
| 3133T4-P4-2 | FHR 1684 I PAC-1-11 6.500% 03/15/24 | | 12/16/2019 | WELLS FARGO | | 2,459,165 | 2,311,789 | 2,270,340 | 2,277,636 | | 4,430 | | 4,430 | | 2,282,066 | | 177,099 | 177,099 | 157,780 | 03/15/2024 |
| 3133T4-P4-2 | FHR 1684 I PAC-1-11 6.500% 03/15/24 | | 12/01/2019 | Paydown | | 994,903 | 994,903 | 977,065 | 980,205 | | 14,698 | | 14,698 | | 994,903 | | | | 35,360 | 03/15/2024 |
| 3133T4-YM-2 | FHR 1689 K PAC-11 6.000% 03/15/24 | | 12/01/2019 | Paydown | | 387,412 | 387,412 | 376,871 | 378,271 | | 9,141 | | 9,141 | | 387,412 | | | | 12,430 | 03/15/2024 |
| 3133T5-2K-8 | FHG 37 J PAC-11 6.000% 07/17/24 | | 12/01/2019 | Paydown | | 721,912 | 721,912 | 665,628 | 673,617 | | 48,296 | | 48,296 | | 721,912 | | | | 23,819 | 07/17/2024 |
| 3133T5-BP-7 | FHR 1714 K PAC-1-11 7.000% 04/15/24 | | 12/01/2019 | Paydown | | 301,677 | 301,677 | 297,438 | 297,954 | | 3,723 | | 3,723 | | 301,677 | | | | 11,434 | 04/15/2024 |
| 3133T5-FM-0 | FHG 29 L PAC-1-11 7.500% 04/25/24 | | 12/01/2019 | Paydown | | 918,291 | 918,291 | 901,334 | 903,246 | | 15,045 | | 15,045 | | 918,291 | | | | 35,216 | 04/25/2024 |
| 3133T5-LL-5 | FHR 1727 I PAC-1-11 6.500% 05/15/24 | | 12/16/2019 | WELLS FARGO | | 1,173,253 | 1,102,940 | 1,053,377 | 1,060,253 | | 6,026 | | 6,026 | | 1,066,279 | | 106,974 | 106,974 | 75,276 | 05/15/2024 |
| 3133T5-LL-5 | FHR 1727 I PAC-1-11 6.500% 05/15/24 | | 12/01/2019 | Paydown | | 474,827 | 474,827 | 453,489 | 456,449 | | 18,377 | | 18,377 | | 474,827 | | | | 16,297 | 05/15/2024 |
| 3133T5-W5-8 | FHR 1761 K PAC-11 8.500% 11/15/24 | | 12/01/2019 | Paydown | | 133,264 | 133,264 | 133,389 | 133,264 | | | | | | 133,264 | | | | 5,135 | 11/15/2024 |
| 3133T5-ZM-8 | FHR 1773 G SEQ 8.500% 02/15/25 | | 12/01/2019 | Paydown | | 53,034 | 53,034 | 52,736 | 52,754 | | 280 | | 280 | | 53,034 | | | | 2,276 | 02/15/2025 |
| 3133T6-4V-0 | FHR 1830 C SEQ 7.000% 03/15/26 | | 12/01/2019 | Paydown | | 133,807 | 133,807 | 131,722 | 131,950 | | 1,857 | | 1,857 | | 133,807 | | | | 4,988 | 03/15/2026 |
| 3133T6-5G-2 | FHR 1824 E SEQ 7.000% 03/15/26 | | 12/01/2019 | Paydown | | 97,034 | 97,034 | 95,746 | 95,872 | | 1,162 | | 1,162 | | 97,034 | | | | 3,665 | 03/15/2026 |
| 3133T6-AR-2 | FHR 1774 D SEQ 8.500% 03/15/25 | | 12/01/2019 | Paydown | | 53,700 | 53,700 | 53,382 | 53,402 | | 299 | | 299 | | 53,700 | | | | 1,264 | 03/15/2025 |
| 3133T6-EX-5 | FHR 1784 PI PAC-11 8.000% 05/15/25 | | 12/01/2019 | Paydown | | 73,418 | 73,418 | 73,418 | 73,418 | | | | | | 73,418 | | | | 2,677 | 05/15/2025 |
| 3133T7-LK-3 | FHR 1881 I SEQ 7.500% 08/15/26 | | 12/01/2019 | Paydown | | 49,260 | 49,260 | 48,821 | 48,854 | | 406 | | 406 | | 49,260 | | | | 2,089 | 08/15/2026 |
| 3133T7-PN-3 | FHR 1871 Z Z SEQ 7.000% 08/15/26 | | 12/01/2019 | Paydown | | 105,176 | 105,176 | 95,250 | 103,337 | | 1,839 | | 1,839 | | 105,176 | | | | 4,387 | 08/15/2026 |
| 3133T8-2P-1 | FHR 1896 E SEQ 8.000% 09/15/26 | | 12/01/2019 | Paydown | | 45,609 | 45,609 | 45,467 | 45,467 | | 142 | | 142 | | 45,609 | | | | 2,146 | 09/15/2026 |
| 3133T8-5Z-6 | FHR 1899 C SEQ 8.000% 09/15/26 | | 12/01/2019 | Paydown | | 72,586 | 72,586 | 72,294 | 72,300 | | 286 | | 286 | | 72,586 | | | | 2,732 | 09/15/2026 |
| 3133T8-AX-5 | FSPC T-4 A4 PT AS 7.625% 09/25/26 | | 12/25/2019 | Paydown | | 558,664 | 558,664 | 548,539 | 556,708 | | 1,956 | | 1,956 | | 558,664 | | | | 19,958 | 09/25/2026 |
| 3133T8-CK-1 | FHR 1905 J SEQ 7.500% 10/15/26 | | 12/01/2019 | Paydown | | 41,724 | 41,724 | 41,024 | 41,090 | | 634 | | 634 | | 41,724 | | | | 1,505 | 10/15/2026 |
| 3133T8-XD-4 | FHR 1931 Z Z SEQ 8.000% 02/15/27 | | 12/01/2019 | Paydown | | 121,667 | 121,667 | 118,269 | 120,803 | | 864 | | 864 | | 121,667 | | | | 5,049 | 02/15/2027 |
| 3133T8-XJ-1 | FHR 1941 E SEQ 7.500% 02/15/27 | | 12/01/2019 | Paydown | | 14,604 | 14,604 | 14,084 | 14,447 | | 157 | | 157 | | 14,604 | | | | 565 | 02/15/2027 |
| 3133T8-ZU-4 | FHR 1935 Z Z SEQ 8.000% 02/15/27 | | 12/01/2019 | Paydown | | 111,202 | 111,202 | 108,335 | 110,466 | | 735 | | 735 | | 111,202 | | | | 4,949 | 02/15/2027 |
| 3133T9-3W-3 | FHR 1932 C SEQ 7.000% 02/15/27 | | 12/01/2019 | Paydown | | 69,604 | 69,604 | 68,825 | 68,886 | | 718 | | 718 | | 69,604 | | | | 2,897 | 02/15/2027 |
| 3133T9-5Y-7 | FHR 1934 KZ Z SEQ 7.500% 02/17/27 | | 12/01/2019 | Paydown | | 118,785 | 118,785 | 110,424 | 117,162 | | 1,623 | | 1,623 | | 118,785 | | | | 4,327 | 02/17/2027 |
| 3133T9-AQ-8 | FHR 1929 NZ Z 7.500% 02/15/27 | | 12/01/2019 | Paydown | | 94,488 | 94,488 | 84,094 | 92,744 | | 1,744 | | 1,744 | | 94,488 | | | | 3,618 | 02/15/2027 |
| 3133T9-D6-9 | FHR 1930 Z Z SEQ 7.500% 02/15/27 | | 12/01/2019 | Paydown | | 109,499 | 109,499 | 98,566 | 107,708 | | 1,791 | | 1,791 | | 109,499 | | | | 4,593 | 02/15/2027 |
| 3133T9-D7-7 | FHR 1930 ZA Z SEQ 8.000% 02/15/27 | | 12/01/2019 | Paydown | | 107,678 | 107,678 | 101,924 | 106,560 | | 1,118 | | 1,118 | | 107,678 | | | | 5,445 | 02/15/2027 |
| 3133T9-GB-5 | FHR 1933 ZA Z SEQ 8.000% 02/15/27 | | 12/01/2019 | Paydown | | 286,052 | 286,052 | 276,130 | 283,778 | | 2,274 | | 2,274 | | 286,052 | | | | 14,042 | 02/15/2027 |
| 3133T9-HC-2 | FHR 1943 Z Z SEQ 7.500% 03/15/27 | | 12/01/2019 | Paydown | | 91,834 | 91,834 | 84,459 | 90,552 | | 1,282 | | 1,282 | | 91,834 | | | | 4,146 | 03/15/2027 |
| 3133T9-LW-3 | FHR 1944 HZ Z SEQ 7.500% 03/15/27 | | 12/01/2019 | Paydown | | 53,094 | 53,094 | 49,187 | 52,261 | | 834 | | 834 | | 53,094 | | | | 2,178 | 03/15/2027 |
| 3133T9-RG-2 | FHR 1951 K SC SEQ 7.500% 12/15/26 | | 12/01/2019 | Paydown | | 64,096 | 64,096 | 63,090 | 63,146 | | 950 | | 950 | | 64,096 | | | | 1,796 | 12/15/2026 |
| 3133TA-DV-1 | FHR 1967 Z Z SEQ 7.750% 06/17/27 | | 12/01/2019 | Paydown | | 193,378 | 193,378 | 181,344 | 190,981 | | 2,397 | | 2,397 | | 193,378 | | | | 7,477 | 06/17/2027 |
| 3133TA-FM-9 | FHR 1971 ZA Z SEQ 7.500% 07/20/27 | | 12/01/2019 | Paydown | | 136,863 | 136,863 | 136,024 | 136,214 | | 649 | | 649 | | 136,863 | | | | 5,632 | 07/20/2027 |
| 3133TA-KM-3 | FHR 1975 E SEQ 7.500% 07/15/27 | | 12/01/2019 | Paydown | | 33,428 | 33,428 | 33,190 | 33,201 | | 227 | | 227 | | 33,428 | | | | 1,241 | 07/15/2027 |
| 3133TA-XX-5 | FHR 1978 AE SEQ 7.000% 08/15/27 | | 12/01/2019 | Paydown | | 73,009 | 73,009 | 72,353 | 72,395 | | 614 | | 614 | | 73,009 | | | | 1,980 | 08/15/2027 |
| 3133TA-Y5-5 | FHR 1978 BE SEQ 6.500% 08/15/27 | | 12/01/2019 | Paydown | | 38,276 | 38,276 | 37,511 | 38,004 | | 272 | | 272 | | 38,276 | | | | 1,332 | 08/15/2027 |
| 3133TB-3P-3 | FHR 1990 G SEQ 6.500% 09/15/27 | | 12/01/2019 | Paydown | | 133,906 | 133,906 | 130,971 | 131,223 | | 2,683 | | 2,683 | | 133,906 | | | | 4,660 | 09/15/2027 |
| 3133TB-BE-9 | FHR 1988 GD SEQ 6.500% 09/15/27 | | 12/01/2019 | Paydown | | 53,436 | 53,436 | 52,551 | 52,629 | | 807 | | 807 | | 53,436 | | | | 1,996 | 09/15/2027 |
| 3133TB-GP-9 | FHR 2004 E SEQ 6.500% 10/15/27 | | 12/01/2019 | Paydown | | 84,693 | 84,693 | 83,132 | 83,282 | | 1,411 | | 1,411 | | 84,693 | | | | 2,817 | 10/15/2027 |
| 3133TB-LE-8 | FHR 1998 T SEQ 6.500% 10/15/27 | | 12/01/2019 | Paydown | | 50,252 | 50,252 | 49,441 | 49,495 | | 757 | | 757 | | 50,252 | | | | 1,725 | 10/15/2027 |
| 3133TB-SF-8 | FHR 1999 AC SEQ 6.500% 10/15/27 | | 12/01/2019 | Paydown | | 189,954 | 189,954 | 185,611 | 187,069 | | 2,886 | | 2,886 | | 189,954 | | | | 6,772 | 10/15/2027 |
| 3133TC-2T-4 | FHR 2012 H SEQ 6.500% 11/15/27 | | 12/01/2019 | Paydown | | 88,002 | 88,002 | 86,047 | 86,988 | | 1,014 | | 1,014 | | 88,002 | | | | 3,122 | 11/15/2027 |
| 3133TC-6E-3 | FHR 2008 E SEQ 6.500% 11/15/27 | | 12/01/2019 | Paydown | | 190,600 | 190,600 | 187,117 | 187,425 | | 3,175 | | 3,175 | | 190,600 | | | | 6,708 | 11/15/2027 |

# 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 |
| 3133TC-BX-5 | FHR 2016 V SEQ 6.500% 12/15/27 | | 12/01/2019 | Paydown | | 191,262 | 191,262 | 188,195 | 189,118 | | 2,144 | | 2,144 | | 191,262 | | | | 8,043 | 12/15/2027 |
| 3133TC-CF-3 | FHR 2014 Z SC Z PT 7.000% 11/15/22 | | 12/01/2019 | Paydown | | 166,618 | 166,618 | 166,982 | 166,618 | | | | | | 166,618 | | | | 6,111 | 11/15/2022 |
| 3133TC-CL-0 | FHR 2017 E SEQ 6.500% 12/15/27 | | 12/01/2019 | Paydown | | 109,769 | 109,769 | 108,498 | 108,574 | | 1,195 | | 1,195 | | 109,769 | | | | 4,436 | 12/15/2027 |
| 3133TC-D9-6 | FHR 2015 BD SEQ 6.500% 12/15/27 | | 12/01/2019 | Paydown | | 73,906 | 73,906 | 71,392 | 73,068 | | 838 | | 838 | | 73,906 | | | | 2,677 | 12/15/2027 |
| 3133TC-FZ-6 | FHR 2024 ZB Z SEQ 7.000% 01/20/28 | | 12/01/2019 | Paydown | | 239,269 | 239,269 | 239,222 | 239,078 | | 191 | | 191 | | 239,269 | | | | 9,043 | 01/20/2028 |
| 3133TC-JL-3 | FHR 2026 F FLT DLY SEQ 2.491% 01/15/28 | | 12/01/2019 | Paydown | | 75,121 | 75,121 | 75,133 | 75,121 | | | | | | 75,121 | | | | 1,271 | 01/15/2028 |
| 3133TC-JP-4 | FHR 2026 S INV DLY SEQ 60.221% 01/15/28 | | 12/01/2019 | Paydown | | 4,751 | 4,751 | 2,910 | 3,697 | | 1,054 | | 1,054 | | 4,751 | | | | 1,215 | 01/15/2028 |
| 3133TC-JQ-2 | FHR 2026 SA INV DLY SEQ 9.000% 01/15/28 | | 12/01/2019 | Paydown | | 18,363 | 18,363 | 18,994 | 18,857 | | (494) | | (494) | | 18,363 | | | | 869 | 01/15/2028 |
| 3133TD-JY-3 | FHR 2050 Z Z SEQ 6.500% 04/15/28 | | 12/01/2019 | Paydown | | 131,691 | 131,691 | 122,576 | 129,569 | | 2,122 | | 2,122 | | 131,691 | | | | 3,978 | 04/15/2028 |
| 3133TD-PJ-9 | FHR 2043 ZC Z SEQ 7.000% 04/15/28 | | 12/01/2019 | Paydown | | 121,249 | 121,249 | 121,155 | 121,114 | | 135 | | 135 | | 121,249 | | | | 4,695 | 04/15/2028 |
| 3133TD-PX-8 | FSPC T-11 A8 SEQ PT 6.500% 01/25/28 | | 12/01/2019 | Paydown | | 844,181 | 844,181 | 822,308 | 844,181 | | | | | | 844,181 | | | | 30,334 | 01/25/2028 |
| 3133TD-TP-1 | FHR 2058 H SEQ 7.000% 05/15/28 | | 12/01/2019 | Paydown | | 53,821 | 53,821 | 54,815 | 53,937 | | (116) | | (116) | | 53,821 | | | | 2,353 | 05/15/2028 |
| 3133TE-WH-3 | FHR 2083 ZC Z SEQ 6.500% 08/15/28 | | 12/01/2019 | Paydown | | 23,961 | 23,961 | 22,370 | 23,446 | | 515 | | 515 | | 23,961 | | | | 679 | 08/15/2028 |
| 3133TG-3U-1 | FHR 2080 Z Z SEQ 6.500% 08/15/28 | | 12/01/2019 | Paydown | | 142,874 | 142,874 | 141,446 | 142,162 | | 713 | | 713 | | 142,874 | | | | 4,676 | 08/15/2028 |
| 3133TG-5S-4 | FHR 2084 ZA Z SEQ 6.500% 08/15/28 | | 12/01/2019 | Paydown | | 30,909 | 30,909 | 26,861 | 30,040 | | 869 | | 869 | | 30,909 | | | | 1,145 | 08/15/2028 |
| 3133TH-6A-0 | FHR 2105 ZA Z SEQ 6.500% 12/15/28 | | 12/01/2019 | Paydown | | 61,084 | 61,084 | 57,725 | 59,963 | | 1,122 | | 1,122 | | 61,084 | | | | 1,868 | 12/15/2028 |
| 3133TJ-GW-7 | FHR 2129 ZA Z SEQ 6.000% 02/15/29 | | 12/01/2019 | Paydown | | 210,042 | 210,042 | 185,953 | 202,599 | | 7,443 | | 7,443 | | 210,042 | | | | 5,472 | 02/15/2029 |
| 3133TJ-QG-1 | FHR 2137 CZ Z SEQ 6.500% 03/15/29 | | 12/01/2019 | Paydown | | 174,339 | 174,339 | 159,275 | 170,318 | | 4,021 | | 4,021 | | 174,339 | | | | 5,590 | 03/15/2029 |
| 3133TJ-UD-3 | FHR 2138 Z Z SEQ 6.500% 03/15/29 | | 12/01/2019 | Paydown | | 224,929 | 224,929 | 212,137 | 220,744 | | 4,185 | | 4,185 | | 224,929 | | | | 6,925 | 03/15/2029 |
| 3133TJ-V8-3 | FHR 2132 LZ Z SEQ 6.500% 03/15/29 | | 12/01/2019 | Paydown | | 87,164 | 87,164 | 78,978 | 85,225 | | 1,939 | | 1,939 | | 87,164 | | | | 3,186 | 03/15/2029 |
| 3133TJ-VY-6 | FHR 2132 ZL Z SEQ 6.500% 03/15/29 | | 12/01/2019 | Paydown | | 73,503 | 73,503 | 68,576 | 72,034 | | 1,469 | | 1,469 | | 73,503 | | | | 2,618 | 03/15/2029 |
| 3133TK-2E-9 | FHR 2134 ZC Z SEQ 6.500% 03/15/29 | | 12/01/2019 | Paydown | | 829,878 | 829,878 | 753,374 | 811,121 | | 18,757 | | 18,757 | | 829,878 | | | | 29,266 | 03/15/2029 |
| 3133TK-VG-2 | FHR 2159 Z EXCH Z SEQ 7.000% 05/15/29 | | 12/01/2019 | Paydown | | 138,874 | 138,874 | 133,650 | 137,564 | | 1,309 | | 1,309 | | 138,874 | | | | 4,754 | 05/15/2029 |
| 3133TL-MK-1 | FHR 2174 HZ Z SEQ 7.000% 07/15/29 | | 12/01/2019 | Paydown | | 53,032 | 53,032 | 47,688 | 51,759 | | 1,273 | | 1,273 | | 53,032 | | | | 2,030 | 07/15/2029 |
| 3133TL-T8-1 | FHR 2180 ZB Z SEQ 7.000% 08/15/29 | | 12/01/2019 | Paydown | | 190,730 | 190,730 | 172,095 | 186,379 | | 4,351 | | 4,351 | | 190,730 | | | | 8,451 | 08/15/2029 |
| 3133TL-XU-7 | FHR 2186 ZB Z SEQ 8.000% 09/15/29 | | 12/01/2019 | Paydown | | 427,626 | 427,626 | 423,650 | 425,618 | | 2,008 | | 2,008 | | 427,626 | | | | 18,980 | 09/15/2029 |
| 3133TM-7F-7 | FHR 2182 ZB Z SEQ 8.000% 09/15/29 | | 12/01/2019 | Paydown | | 876,147 | 876,147 | 851,115 | 869,055 | | 7,092 | | 7,092 | | 876,147 | | | | 36,450 | 09/15/2029 |
| 3133TM-AQ-9 | FHR 2193 ZC Z SEQ 8.000% 10/15/29 | | 12/01/2019 | Paydown | | 285,301 | 285,301 | 289,335 | 285,301 | | | | | | 285,301 | | | | 13,583 | 10/15/2029 |
| 3133TM-DT-0 | FHR 2190 Z Z SEQ 7.500% 10/20/29 | | 12/01/2019 | Paydown | | 155,490 | 155,490 | 149,234 | 153,826 | | 1,664 | | 1,664 | | 155,490 | | | | 5,905 | 10/20/2029 |
| 3133TM-DV-5 | FHR 2190 ZC Z SEQ 8.000% 10/17/29 | | 12/01/2019 | Paydown | | 272,412 | 272,412 | 273,860 | 272,412 | | | | | | 272,412 | | | | 11,633 | 10/17/2029 |
| 3133TM-FT-8 | FHR 2191 Z Z TAC-22 7.500% 10/15/29 | | 12/01/2019 | Paydown | | 220,566 | 220,566 | 199,543 | 215,840 | | 4,725 | | 4,725 | | 220,566 | | | | 9,162 | 10/15/2029 |
| 3133TM-N9-3 | FHR 2200 ZC Z SEQ 8.000% 11/20/29 | | 12/01/2019 | Paydown | | 146,045 | 146,045 | 147,540 | 146,045 | | | | | | 146,045 | | | | 6,102 | 11/20/2029 |
| 3133TN-7H-1 | FHR 2213 Z Z SEQ 8.000% 01/15/30 | | 12/01/2019 | Paydown | | 66,637 | 66,637 | 64,253 | 66,042 | | 595 | | 595 | | 66,637 | | | | 2,874 | 01/15/2030 |
| 3133TN-CN-2 | FHR 2209 Z Z SEQ 8.000% 01/20/30 | | 12/01/2019 | Paydown | | 74,512 | 74,512 | 71,310 | 73,680 | | 832 | | 832 | | 74,512 | | | | 2,862 | 01/20/2030 |
| 3133TN-EP-5 | FHR 2211 Z Z SEQ 8.000% 01/15/30 | | 12/01/2019 | Paydown | | 65,866 | 65,866 | 63,941 | 65,350 | | 515 | | 515 | | 65,866 | | | | 2,928 | 01/15/2030 |
| 3133TN-MJ-0 | FHR 2219 PC PAC-11 7.500% 03/15/30 | | 12/01/2019 | Paydown | | 52,007 | 52,007 | 52,259 | 52,007 | | | | | | 52,007 | | | | 2,418 | 03/15/2030 |
| 3133TN-R2-2 | FHR 2220 ZN Z SEQ 8.000% 03/15/30 | | 12/01/2019 | Paydown | | 49,006 | 49,006 | 47,162 | 48,549 | | 457 | | 457 | | 49,006 | | | | 2,038 | 03/15/2030 |
| 3133TN-Z4-9 | FHR 2231 ZP Z SEQ 8.350% 05/15/30 | | 12/01/2019 | Paydown | | 149,231 | 149,231 | 149,138 | 149,084 | | 148 | | 148 | | 149,231 | | | | 6,689 | 05/15/2030 |
| 3133TP-J2-6 | FHR 2250 Z Z SEQ 7.000% 08/15/30 | | 12/01/2019 | Paydown | | 37,203 | 37,203 | 35,657 | 36,834 | | 369 | | 369 | | 37,203 | | | | 1,632 | 08/15/2030 |
| 3133TP-MR-7 | FHR 2258 Z Z SEQ 7.000% 09/15/30 | | 12/01/2019 | Paydown | | 25,975 | 25,975 | 25,001 | 25,761 | | 214 | | 214 | | 25,975 | | | | 955 | 09/15/2030 |
| 3133TP-SZ-3 | FHR 2256 ZY Z SEQ 7.000% 09/15/30 | | 12/01/2019 | Paydown | | 95,903 | 95,903 | 92,352 | 95,000 | | 903 | | 903 | | 95,903 | | | | 1,873 | 09/15/2030 |
| 3133TP-TN-9 | FHR 2254 PE PAC-1-11 7.500% 09/15/30 | | 12/01/2019 | Paydown | | 39,861 | 39,861 | 40,060 | 39,861 | | | | | | 39,861 | | | | 1,567 | 09/15/2030 |
| 3133TP-ZS-1 | FHR 2265 PC PAC-1-11 7.500% 10/15/30 | | 12/01/2019 | Paydown | | 85,639 | 85,639 | 86,469 | 85,639 | | | | | | 85,639 | | | | 3,804 | 10/15/2030 |
| 3133TQ-2R-7 | FHR 2265 Z Z SEQ 7.000% 10/15/30 | | 12/01/2019 | Paydown | | 172,676 | 172,676 | 167,441 | 171,237 | | 1,438 | | 1,438 | | 172,676 | | | | 7,664 | 10/15/2030 |
| 3133TQ-4L-8 | FHR 2261 Z Z SEQ 7.000% 10/15/30 | | 12/01/2019 | Paydown | | 121,789 | 121,789 | 117,241 | 120,530 | | 1,258 | | 1,258 | | 121,789 | | | | 4,717 | 10/15/2030 |
| 3133TR-FW-0 | FHR 2289 Z Z SEQ 6.500% 02/15/31 | | 12/01/2019 | Paydown | | 234,591 | 234,591 | 220,222 | 230,444 | | 4,146 | | 4,146 | | 234,591 | | | | 7,927 | 02/15/2031 |
| 3133TR-KF-1 | FHR 2283 Z Z SEQ 7.000% 02/15/31 | | 12/01/2019 | Paydown | | 54,117 | 54,117 | 51,944 | 53,499 | | 619 | | 619 | | 54,117 | | | | 1,817 | 02/15/2031 |
| 3133TR-P3-3 | FHR 2300 PD PAC-1-11 6.500% 03/15/31 | | 12/01/2019 | Paydown | | 86,895 | 86,895 | 87,873 | 86,960 | | (65) | | (65) | | 86,895 | | | | 3,320 | 03/15/2031 |
| 3133TR-QZ-1 | FHR 2295 EZ Z SEQ 6.500% 03/15/31 | | 12/01/2019 | Paydown | | 28,723 | 28,723 | 26,479 | 28,274 | | 449 | | 449 | | 28,723 | | | | 980 | 03/15/2031 |
| 3133TT-2S-9 | FHR 2320 Z Z SEQ 7.000% 05/15/31 | | 12/01/2019 | Paydown | | 107,337 | 107,337 | 101,433 | 105,817 | | 1,519 | | 1,519 | | 107,337 | | | | 4,054 | 05/15/2031 |
| 3133TT-LA-7 | FHR 2313 ZG Z SEQ 7.000% 05/15/31 | | 12/01/2019 | Paydown | | 100,052 | 100,052 | 93,236 | 98,079 | | 1,973 | | 1,973 | | 100,052 | | | | 5,266 | 05/15/2031 |
| 3133TT-N3-1 | FHR 2312 KZ SC Z SEQ 6.500% 04/15/31 | | 12/01/2019 | Paydown | | 198,919 | 198,919 | 191,957 | 196,676 | | 2,243 | | 2,243 | | 198,919 | | | | 7,049 | 04/15/2031 |
| 3133TT-RS-2 | FHR 2331 Z Z SEQ 6.500% 06/15/31 | | 12/01/2019 | Paydown | | 84,847 | 84,847 | 77,953 | 82,754 | | 2,093 | | 2,093 | | 84,847 | | | | 2,647 | 06/15/2031 |
| 3133TT-UJ-8 | FHR 2328 JZ Z SEQ 7.000% 06/15/31 | | 12/01/2019 | Paydown | | 85,235 | 85,235 | 81,559 | 84,212 | | 1,023 | | 1,023 | | 85,235 | | | | 2,973 | 06/15/2031 |
| 3133TT-ZB-0 | FHR 2327 B SEQ 7.000% 06/15/31 | | 12/01/2019 | Paydown | | 27,516 | 27,516 | 27,542 | 27,516 | | | | | | 27,516 | | | | 1,068 | 06/15/2031 |
| 3133TU-AK-4 | FHR 2325 ZA Z SEQ 7.000% 06/15/31 | | 12/01/2019 | Paydown | | 123,179 | 123,179 | 121,562 | 122,505 | | 675 | | 675 | | 123,179 | | | | 5,078 | 06/15/2031 |
| 3133TU-AN-8 | FHR 2325 Z Z 7.000% 06/15/31 | | 12/01/2019 | Paydown | | 51,211 | 51,211 | 48,235 | 50,469 | | 742 | | 742 | | 51,211 | | | | 2,325 | 06/15/2031 |
| 3133TU-BK-3 | FHR 2325 ZP SC Z SEQ 7.000% 03/15/31 | | 12/01/2019 | Paydown | | 215,770 | 215,770 | 202,824 | 212,247 | | 3,524 | | 3,524 | | 215,770 | | | | 9,326 | 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 |
| 3133TU-LT-3 | FHR 2358 Z Z SEQ 6.500% 09/15/31 | | 12/01/2019 | Paydown | | 254,828 | 254,828 | 234,123 | 249,703 | | 5,125 | | 5,125 | | 254,828 | | | | 7,393 | 09/15/2031 |
| 3133TU-UT-3 | FHR 2357 ZP Z PAC-1-11 6.500% 09/15/31 | | 12/01/2019 | Paydown | | 256,612 | 256,612 | 242,258 | 252,150 | | 4,462 | | 4,462 | | 256,612 | | | | 11,059 | 09/15/2031 |
| 3133TU-X3-7 | FHR 2357 GC SEQ 6.000% 09/15/31 | | 12/01/2019 | Paydown | | 34,310 | 34,310 | 33,661 | 34,026 | | 284 | | 284 | | 34,310 | | | | 1,121 | 09/15/2031 |
| 3133TV-GD-2 | FHR 2355 WD PAC-11 6.500% 09/15/31 | | 12/01/2019 | Paydown | | 56,849 | 56,849 | 56,328 | 56,341 | | 507 | | 507 | | 56,849 | | | | 1,863 | 09/15/2031 |
| 3133TV-H8-2 | FHR 2441 JZ Z SEQ 6.000% 04/15/32 | | 12/01/2019 | Paydown | | 450,029 | 450,029 | 403,338 | 438,477 | | 11,552 | | 11,552 | | 450,029 | | | | 18,086 | 04/15/2032 |
| 3133TV-HQ-2 | FHR 2441 HF PAC-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 258,994 | 258,994 | 257,376 | 257,900 | | 1,094 | | 1,094 | | 258,994 | | | | 8,625 | 04/15/2032 |
| 3133TV-KM-7 | FHR 2441 MD PAC-1-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 499,119 | 499,119 | 496,112 | 496,181 | | 2,938 | | 2,938 | | 499,119 | | | | 17,047 | 04/15/2032 |
| 3133TV-PF-7 | FHR 2433 PE PAC-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 207,633 | 207,633 | 208,866 | 207,633 | | | | | | 207,633 | | | | 7,296 | 04/15/2032 |
| 3133TV-PV-2 | FHR 2433 ZB Z SEQ 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 491,354 | 491,354 | 459,416 | 481,464 | | 9,890 | | 9,890 | | 491,354 | | | | 24,239 | 04/15/2032 |
| 3133TV-UP-9 | FHR 2434 ZC Z SEQ 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 148,848 | 148,848 | 139,405 | 146,062 | | 2,785 | | 2,785 | | 148,848 | | | | 5,115 | 04/15/2032 |
| 3133TV-VB-9 | FHR 2434 PR EXCH PAC-11 6.500% 04/15/32 | | 12/01/2019 | Paydown | | 199,558 | 199,558 | 205,296 | 201,058 | | (1,500) | | (1,500) | | 199,558 | | | | 7,070 | 04/15/2032 |
| 31340Y-D3-0 | FHR 71 F PAC-11 9.300% 12/15/20 | | 08/15/2019 | Paydown | | 2,643 | 2,643 | 2,661 | 2,643 | | | | | | 2,643 | | | | 84 | 12/15/2020 |
| 31340Y-MX-4 | FHR 39 F PAC-2-11 10.000% 05/15/20 | | 03/15/2019 | Paydown | | 281 | 281 | 284 | 281 | | | | | | 281 | | | | 4 | 05/15/2020 |
| 31340Y-S4-2 | FHR 81 A XAC PAC 8.125% 11/15/20 | | 10/15/2019 | Paydown | | 81 | 81 | 82 | 81 | | | | | | 81 | | | | 2 | 11/15/2020 |
| 31340Y-SV-2 | FHR 51 E PAC-11 10.000% 07/15/20 | | 05/15/2019 | Paydown | | 1,686 | 1,686 | 1,656 | 1,670 | | 16 | | 16 | | 1,686 | | | | 39 | 07/15/2020 |
| 31340Y-T7-4 | FHR 83 Z Z 9.000% 10/15/20 | | 09/15/2019 | Paydown | | 4,906 | 4,906 | 4,247 | 4,860 | | 47 | | 47 | | 4,906 | | | | 135 | 10/15/2020 |
| 31340Y-TE-9 | FHR 52 F Z PAC-11 9.500% 06/15/20 | | 01/15/2019 | Paydown | | 131 | 131 | 123 | 130 | | 1 | | 1 | | 131 | | | | 1 | 06/15/2020 |
| 31340Y-YB-9 | FHR 65 E PAC-11 9.300% 08/15/20 | | 06/15/2019 | Paydown | | 4,630 | 4,630 | 4,643 | 4,616 | | 14 | | 14 | | 4,630 | | | | 99 | 08/15/2020 |
| 31358E-8R-6 | FNR 1990-113 Z Z 9.500% 09/25/20 | | 12/01/2019 | Paydown | | 19,881 | 19,881 | 17,625 | 19,659 | | 222 | | 222 | | 19,881 | | | | 978 | 09/25/2020 |
| 31358E-DE-9 | FNR 1990-46 E SEQ 9.500% 05/25/20 | | 12/01/2019 | Paydown | | 19,728 | 19,728 | 19,130 | 19,556 | | 172 | | 172 | | 19,728 | | | | 827 | 05/25/2020 |
| 31358E-J3-7 | FNR 1990-97 G PAC 7.000% 08/25/20 | | 12/01/2019 | Paydown | | 5,627 | 5,627 | 5,293 | 5,580 | | 47 | | 47 | | 5,627 | | | | 201 | 08/25/2020 |
| 31358E-MS-8 | FNR 1990-65 X Z PAC-11 9.500% 06/25/20 | | 12/01/2019 | Paydown | | 6,470 | 6,470 | 5,613 | 6,387 | | 83 | | 83 | | 6,470 | | | | 276 | 06/25/2020 |
| 31358F-B4-0 | FNR 1991-8 G PAC-11 6.500% 02/25/21 | | 12/01/2019 | Paydown | | 12,210 | 12,210 | 11,141 | 12,064 | | 146 | | 146 | | 12,210 | | | | 417 | 02/25/2021 |
| 31358F-HX-0 | FNR 1990-129 J PAC 9.500% 11/25/20 | | 12/01/2019 | Paydown | | 6,304 | 6,304 | 6,463 | 6,304 | | | | | | 6,304 | | | | 309 | 11/25/2020 |
| 31358F-SW-0 | FNR 1990-142 Z Z SEQ 9.500% 12/25/20 | | 12/01/2019 | Paydown | | 11,589 | 11,589 | 10,727 | 11,462 | | 127 | | 127 | | 11,589 | | | | 594 | 12/25/2020 |
| 31358G-5K-9 | FNR 1991-65 W IO PZ PAC-11 CPT 1004% 06/25/21 | | 12/01/2019 | Paydown | | 84 | 84 | | | | 84 | | 84 | | 84 | | | | 505 | 06/25/2021 |
| 31358G-TS-6 | FNR 1991-44 G PAC 8.500% 05/25/21 | | 12/01/2019 | Paydown | | 3,591 | 3,591 | 3,368 | 3,545 | | 46 | | 46 | | 3,591 | | | | 180 | 05/25/2021 |
| 31358H-C4-5 | FNR G-24 O SEQ 8.250% 08/25/21 | | 12/01/2019 | Paydown | | 8,484 | 8,484 | 8,277 | 8,340 | | 144 | | 144 | | 8,484 | | | | 341 | 08/25/2021 |
| 31358H-CH-6 | FNR 1991-69 K PAC 9.500% 06/25/21 | | 12/01/2019 | Paydown | | 20,734 | 20,734 | 20,787 | 20,676 | | 58 | | 58 | | 20,734 | | | | 967 | 06/25/2021 |
| 31358H-QA-6 | FNR G-21 M IO PAC 1196% 07/25/21 | | 09/01/2019 | Paydown | | 10 | 10 | | | | 10 | | 10 | | 10 | | | | 41 | 07/25/2021 |
| 31358H-RE-7 | FNR 1991-82 PZ Z PAC 8.000% 08/25/21 | | 12/01/2019 | Paydown | | 144,945 | 144,945 | 115,590 | 142,370 | | 2,575 | | 2,575 | | 144,945 | | | | 5,419 | 08/25/2021 |
| 31358H-VB-8 | FNR 1991-86 M IO PZ PAC-11 CPT 750.000% 07/25/21 | | 12/01/2019 | Paydown | | 117 | 117 | | | | 117 | | 117 | | 117 | | | | 472 | 07/25/2021 |
| 31358H-WJ-0 | FNR 1991-89 G TAC 8.400% 08/25/21 | | 12/01/2019 | Paydown | | 49,508 | 49,508 | 48,565 | 48,858 | | 650 | | 650 | | 49,508 | | | | 2,257 | 08/25/2021 |
| 31358H-YH-2 | FNR 1991-93 M PAC-11 7.500% 08/25/21 | | 12/01/2019 | Paydown | | 29,292 | 29,292 | 28,385 | 28,595 | | 696 | | 696 | | 29,292 | | | | 957 | 08/25/2021 |
| 31358J-2J-9 | FNR 1991-141 PJ IO PZ PAC-12 1004% 10/25/21 | | 12/01/2019 | Paydown | | 64 | 64 | | | | 64 | | 64 | | 64 | | | | 292 | 10/25/2021 |
| 31358J-5L-1 | FNR G-32 N SEQ 8.100% 10/25/21 | | 12/01/2019 | Paydown | | 9,609 | 9,609 | 8,958 | 9,467 | | 143 | | 143 | | 9,609 | | | | 394 | 10/25/2021 |
| 31358J-BJ-9 | FNR 1991-119 Z Z 8.500% 09/25/21 | | 12/01/2019 | Paydown | | 16,671 | 16,671 | 14,200 | 16,406 | | 265 | | 265 | | 16,671 | | | | 825 | 09/25/2021 |
| 31358J-C2-5 | FNR 1991-132 K IO PZ PAC 994.051% 10/25/21 | | 12/01/2019 | Paydown | | 31 | 31 | | | | 31 | | 31 | | 31 | | | | 154 | 10/25/2021 |
| 31358J-LQ-2 | FNR 1991-108 K IO PAC 846.856% 09/25/21 | | 12/01/2019 | Paydown | | 256 | 256 | | | | 256 | | 256 | | 256 | | | | 1,125 | 09/25/2021 |
| 31358J-LS-8 | FNR 1991-108 JC PAC 9.000% 09/25/21 | | 12/01/2019 | Paydown | | 44,780 | 44,780 | 44,384 | 44,420 | | 360 | | 360 | | 44,780 | | | | 2,093 | 09/25/2021 |
| 31358J-RQ-6 | FNR 1991-116 E PAC-11 8.500% 09/25/21 | | 12/01/2019 | Paydown | | 34,124 | 34,124 | 33,575 | 33,683 | | 441 | | 441 | | 34,124 | | | | 1,547 | 09/25/2021 |
| 31358J-Y5-4 | FNR G-35 O IO TAC-11 1070% 10/25/21 | | 12/01/2019 | Paydown | | 172 | 172 | | | | 172 | | 172 | | 172 | | | | 851 | 10/25/2021 |
| 31358K-4X-3 | FNR 1991-168 PX Z PAC-11 7.000% 12/25/21 | | 12/01/2019 | Paydown | | 49,965 | 49,965 | 36,326 | 48,622 | | 1,343 | | 1,343 | | 49,965 | | | | 1,904 | 12/25/2021 |
| 31358K-7A-0 | FNR 1991-164 PX Z PAC-11 7.500% 12/25/21 | | 12/01/2019 | Paydown | | 21,961 | 21,961 | 16,526 | 21,340 | | 621 | | 621 | | 21,961 | | | | 854 | 12/25/2021 |
| 31358K-C3-0 | FNR 1991-163 L PAC-11 8.500% 12/25/21 | | 12/01/2019 | Paydown | | 22,473 | 22,473 | 21,848 | 22,473 | | | | | | 22,473 | | | | 984 | 12/25/2021 |
| 31358K-CD-8 | FNR 1991-152 Z Z 8.000% 11/25/21 | | 12/01/2019 | Paydown | | 27,581 | 27,581 | 21,572 | 26,990 | | 591 | | 591 | | 27,581 | | | | 1,316 | 11/25/2021 |
| 31358L-JC-1 | FNR G92-7 K SEQ 7.000% 01/25/22 | | 12/01/2019 | Paydown | | 31,719 | 31,719 | 30,531 | 30,873 | | 846 | | 846 | | 31,719 | | | | 1,122 | 01/25/2022 |
| 31358L-YC-4 | FNR G92-11 K PAC-11 7.000% 02/25/22 | | 12/01/2019 | Paydown | | 114,941 | 114,941 | 111,503 | 112,293 | | 2,648 | | 2,648 | | 114,941 | | | | 4,073 | 02/25/2022 |
| 31358L-ZW-9 | FNR 1992-16 Z Z PAC-11 7.000% 02/25/22 | | 12/01/2019 | Paydown | | 234,144 | 234,144 | 172,502 | 227,645 | | 6,499 | | 6,499 | | 234,144 | | | | 8,620 | 02/25/2022 |
| 31358M-ZV-9 | FNR G92-22 J PAC-11 7.500% 04/25/22 | | 12/01/2019 | Paydown | | 66,240 | 66,240 | 64,715 | 65,056 | | 1,184 | | 1,184 | | 66,240 | | | | 3,244 | 04/25/2022 |
| 31358N-6K-3 | FNR 1992-126 PZ Z PAC-11 8.000% 07/25/22 | | 12/01/2019 | Paydown | | 105,185 | 105,185 | 89,966 | 103,394 | | 1,791 | | 1,791 | | 105,185 | | | | 4,282 | 07/25/2022 |
| 31358N-LQ-3 | FNR 1992-100 ZB Z 8.500% 06/25/22 | | 12/01/2019 | Paydown | | 82,790 | 82,790 | 78,383 | 81,659 | | 1,131 | | 1,131 | | 82,790 | | | | 3,486 | 06/25/2022 |

# 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 |
| 31358N-M5-8 | FNR 1992-119 Z Z 8.000% 07/25/22 | | 12/01/2019 | Paydown | | 89,382 | 89,382 | 76,066 | 87,778 | | 1,604 | | 1,604 | | 89,382 | | | | 3,850 | 07/25/2022 |
| 31358N-P4-8 | FNR 1992-112 G PAC-11 8.000% 07/25/22 | | 12/01/2019 | Paydown | | 51,777 | 51,777 | 50,978 | 51,092 | | 686 | | 686 | | 51,777 | | | | 2,253 | 07/25/2022 |
| 31358N-YB-2 | FNR 1992-79 NB IO PAC-11 1004% 06/25/22 | | 12/01/2019 | Paydown | | 84 | 84 | | | | 84 | | 84 | | 84 | | | | 498 | 06/25/2022 |
| 31358P-BG-1 | FNR 1992-134 L PAC-11 6.000% 07/25/22 | | 12/01/2019 | Paydown | | 25,259 | 25,259 | 23,756 | 24,414 | | 845 | | 845 | | 25,259 | | | | 813 | 07/25/2022 |
| 31358P-C9-6 | FNR 1992-135 LZ Z PAC-11 7.500% 08/25/22 | | 12/01/2019 | Paydown | | 161,195 | 161,195 | 131,777 | 157,979 | | 3,215 | | 3,215 | | 161,195 | | | | 6,174 | 08/25/2022 |
| 31358P-EN-3 | FNR 1992-117 NB IO PAC-11 1175% 07/25/22 | | 12/01/2019 | Paydown | | 80 | 80 | | | | 80 | | 80 | | 80 | | | | 393 | 07/25/2022 |
| 31358P-G2-7 | FNR G92-41 M PAC-11 5.875% 08/25/22 | | 12/01/2019 | Paydown | | 73,622 | 73,622 | 70,141 | 70,882 | | 2,741 | | 2,741 | | 73,622 | | | | 2,100 | 08/25/2022 |
| 31358P-ST-5 | FNR 1992-132 PZ Z PAC-11 8.000% 08/25/22 | | 12/01/2019 | Paydown | | 104,804 | 104,804 | 89,935 | 102,854 | | 1,950 | | 1,950 | | 104,804 | | | | 4,484 | 08/25/2022 |
| 31358Q-2R-5 | FNR 1992-168 KB PAC-11 7.000% 10/25/22 | | 12/01/2019 | Paydown | | 31,901 | 31,901 | 31,502 | 31,690 | | 211 | | 211 | | 31,901 | | | | 1,356 | 10/25/2022 |
| 31358Q-EU-5 | FNR 1992-162 D PAC-11 7.000% 09/25/22 | | 12/01/2019 | Paydown | | 23,708 | 23,708 | 22,178 | 23,376 | | 331 | | 331 | | 23,708 | | | | 820 | 09/25/2022 |
| 31358Q-L2-9 | FNR 1992-182 PM IO NTL 7.500% 10/25/22 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 395 | 10/25/2022 |
| 31358Q-L8-6 | FNR 1992-182 Z Z PAC-11 7.000% 10/25/22 | | 12/01/2019 | Paydown | | 50,353 | 50,353 | 39,684 | 48,996 | | 1,357 | | 1,357 | | 50,353 | | | | 1,845 | 10/25/2022 |
| 31358Q-LN-3 | FNR 1992-163 P IO NTL 8.000% 09/25/22 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 259 | 09/25/2022 |
| 31358Q-Q6-5 | FNR 1992-181 PN PAC-11 7.000% 10/25/22 | | 12/01/2019 | Paydown | | 120,108 | 120,108 | 116,979 | 117,442 | | 2,666 | | 2,666 | | 120,108 | | | | 4,515 | 10/25/2022 |
| 31358Q-QR-9 | FNR 1992-143 NA IO PAC-11 1184% 09/25/22 | | 12/01/2019 | Paydown | | 68 | 68 | | | | 68 | | 68 | | 68 | | | | 413 | 09/25/2022 |
| 31358Q-VP-7 | FNR 1992-150 M PAC-11 8.000% 09/25/22 | | 12/01/2019 | Paydown | | 114,563 | 114,563 | 113,344 | 113,457 | | 1,105 | | 1,105 | | 114,563 | | | | 4,964 | 09/25/2022 |
| 31358Q-VR-3 | FNR 1992-150 NC IO PAC-11 945.367% 09/25/22 | | 12/01/2019 | Paydown | | 344 | 344 | | | | 344 | | 344 | | 344 | | | | 1,760 | 09/25/2022 |
| 31358R-4X-8 | FNR 1993-4 L PAC-11 7.500% 01/25/23 | | 12/01/2019 | Paydown | | 201,484 | 201,484 | 198,968 | 199,243 | | 2,241 | | 2,241 | | 201,484 | | | | 7,223 | 01/25/2023 |
| 31358R-4Z-3 | FNR 1993-4 LB PAC-11 7.000% 01/25/23 | | 12/01/2019 | Paydown | | 40,994 | 40,994 | 40,077 | 40,210 | | 784 | | 784 | | 40,994 | | | | 1,372 | 01/25/2023 |
| 31358R-KL-6 | FNR 1992-201 D TAC-11 7.000% 11/25/22 | | 12/01/2019 | Paydown | | 81,694 | 81,694 | 79,428 | 79,798 | | 1,896 | | 1,896 | | 81,694 | | | | 2,686 | 11/25/2022 |
| 31358R-R9-6 | FNR 1992-215 PT PAC-11 7.500% 12/25/22 | | 12/01/2019 | Paydown | | 79,469 | 79,469 | 77,974 | 78,183 | | 1,286 | | 1,286 | | 79,469 | | | | 3,136 | 12/25/2022 |
| 31358T-5U-9 | FNR 1993-23 PZ Z PAC-11 7.500% 03/25/23 | | 12/01/2019 | Paydown | | 200,150 | 200,150 | 186,452 | 197,650 | | 2,499 | | 2,499 | | 200,150 | | | | 8,041 | 03/25/2023 |
| 31358T-KQ-1 | FNR G93-3 K PAC-11 7.000% 02/25/23 | | 12/01/2019 | Paydown | | 91,353 | 91,353 | 89,531 | 89,794 | | 1,559 | | 1,559 | | 91,353 | | | | 3,503 | 02/25/2023 |
| 31358T-TW-9 | FNR G93-8 PZ Z PAC-11 7.250% 02/25/23 | | 12/01/2019 | Paydown | | 224,376 | 224,376 | 193,034 | 220,180 | | 4,196 | | 4,196 | | 224,376 | | | | 7,667 | 02/25/2023 |
| 31358T-XV-6 | FNR 1993-20 J PAC-11 7.000% 03/25/23 | | 12/01/2019 | Paydown | | 172,223 | 172,223 | 167,504 | 168,824 | | 3,399 | | 3,399 | | 172,223 | | | | 6,269 | 03/25/2023 |
| 31358T-ZB-8 | FNR 1993-24 Z Z PAC-1-11 7.000% 03/25/23 | | 12/01/2019 | Paydown | | 73,551 | 73,551 | 61,415 | 71,963 | | 1,588 | | 1,588 | | 73,551 | | | | 2,808 | 03/25/2023 |
| 31358U-AX-4 | FNR 1993-29 J PAC-22 7.500% 03/25/23 | | 12/01/2019 | Paydown | | 230,695 | 230,695 | 229,140 | 229,214 | | 1,482 | | 1,482 | | 230,695 | | | | 9,286 | 03/25/2023 |
| 31358U-G5-9 | FNR 1993-61 KC PAC-11 7.000% 05/25/23 | | 12/01/2019 | Paydown | | 53,782 | 53,782 | 52,971 | 53,073 | | 709 | | 709 | | 53,782 | | | | 1,992 | 05/25/2023 |
| 31358U-GD-2 | FNR 1993-38 M PAC-11 6.750% 03/25/23 | | 12/01/2019 | Paydown | | 362,824 | 362,824 | 355,340 | 356,458 | | 6,366 | | 6,366 | | 362,824 | | | | 12,924 | 03/25/2023 |
| 31358U-HV-1 | FNR G93-16 K PAC-11 5.000% 04/25/23 | | 12/01/2019 | Paydown | | 136,347 | 136,347 | 126,153 | 127,816 | | 8,531 | | 8,531 | | 136,347 | | | | 3,552 | 04/25/2023 |
| 31358U-T8-9 | FNR G93-20 PU IO PAC-1-11 892.761% 05/25/23 | | 12/01/2019 | Paydown | | 160 | 160 | | | | 160 | | 160 | | 160 | | | | 773 | 05/25/2023 |
| 31359A-AM-1 | FNR 1993-73 L PAC-11 7.500% 05/25/23 | | 12/01/2019 | Paydown | | 160,103 | 160,103 | 160,653 | 160,103 | | | | | | 160,103 | | | | 6,088 | 05/25/2023 |
| 31359A-K8-1 | FNR 1993-98 L PAC-11 7.000% 06/25/23 | | 12/01/2019 | Paydown | | 309,761 | 309,761 | 305,163 | 307,484 | | 2,277 | | 2,277 | | 309,761 | | | | 11,432 | 06/25/2023 |
| 31359A-VP-1 | FNR 1993-77 L PAC-1-11 7.000% 06/25/23 | | 12/01/2019 | Paydown | | 166,414 | 166,414 | 163,970 | 165,111 | | 1,304 | | 1,304 | | 166,414 | | | | 6,881 | 06/25/2023 |
| 31359B-BU-0 | FNR 1993-103 PL PAC-1-11 7.000% 07/25/23 | | 12/01/2019 | Paydown | | 204,592 | 204,592 | 200,807 | 201,255 | | 3,336 | | 3,336 | | 204,592 | | | | 6,409 | 07/25/2023 |
| 31359B-GB-7 | FNR G93-25 L PAC-1-11 7.000% 07/25/23 | | 12/01/2019 | Paydown | | 500,106 | 500,106 | 492,717 | 493,643 | | 6,463 | | 6,463 | | 500,106 | | | | 17,490 | 07/25/2023 |
| 31359B-JQ-1 | FNR 1993-120 L PAC-1-11 7.000% 07/25/23 | | 12/01/2019 | Paydown | | 285,240 | 285,240 | 281,503 | 281,914 | | 3,326 | | 3,326 | | 285,240 | | | | 10,630 | 07/25/2023 |
| 31359B-LJ-4 | FNR G93-26 PZ Z PAC-11 7.000% 07/25/23 | | 12/01/2019 | Paydown | | 436,319 | 436,319 | 400,527 | 429,641 | | 6,678 | | 6,678 | | 436,319 | | | | 16,088 | 07/25/2023 |
| 31359B-SU-2 | FNR 1993-136 K IO NTL AD 7.000% 07/25/23 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 264 | 07/25/2023 |
| 31359B-YJ-0 | FNR 1993-142 G PAC-11 7.000% 08/25/23 | | 12/01/2019 | Paydown | | 124,755 | 124,755 | 122,551 | 123,760 | | 995 | | 995 | | 124,755 | | | | 4,746 | 08/25/2023 |
| 31359D-2W-2 | FNR 1993-163 Z Z PAC-11 7.000% 09/25/23 | | 12/01/2019 | Paydown | | 489,842 | 489,842 | 467,646 | 484,769 | | 5,072 | | 5,072 | | 489,842 | | | | 17,704 | 09/25/2023 |
| 31359D-K6-9 | FNR 1993-155 KZ Z PAC-1-11 7.000% 09/25/23 | | 12/01/2019 | Paydown | | 459,128 | 459,128 | 426,917 | 453,150 | | 5,978 | | 5,978 | | 459,128 | | | | 17,954 | 09/25/2023 |
| 31359D-KV-4 | FNR G93-33 K PAC-1-11 7.000% 09/25/23 | | 12/01/2019 | Paydown | | 128,085 | 128,085 | 128,085 | 128,085 | | | | | | 128,085 | | | | 4,922 | 09/25/2023 |
| 31359E-5P-2 | FNR 1993-210 PM PAC-1-11 6.500% 11/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 2,187,737 | 2,056,023 | 2,037,455 | 2,039,039 | | 1,396 | | 1,396 | | 2,040,435 | | 147,302 | 147,302 | 141,808 | 11/25/2023 |
| 31359E-5P-2 | FNR 1993-210 PM PAC-1-11 6.500% 11/25/23 | | 12/01/2019 | Paydown | | 797,063 | 797,063 | 789,865 | 790,479 | | 6,584 | | 6,584 | | 797,063 | | | | 26,341 | 11/25/2023 |

# 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 |
| 31359E-RZ-6 | FNR 1993-201 L PAC-1-11 6.500% 10/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 832,993 | 782,842 | 775,733 | 776,294 | | 553 | | 553 | | 776,847 | | 56,146 | 56,146 | 53,994 | 10/25/2023 |
| 31359E-RZ-6 | FNR 1993-201 L PAC-1-11 6.500% 10/25/23 | | 12/01/2019 | Paydown | | 329,528 | 329,528 | 326,535 | 326,771 | | 2,757 | | 2,757 | | 329,528 | | | | 11,600 | 10/25/2023 |
| 31359E-V4-0 | FNR 1993-206 L PAC-11 6.500% 11/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,072,383 | 1,007,819 | 997,122 | 999,589 | | 665 | | 665 | | 1,000,253 | | 72,129 | 72,129 | 69,511 | 11/25/2023 |
| 31359E-V4-0 | FNR 1993-206 L PAC-11 6.500% 11/25/23 | | 12/01/2019 | Paydown | | 471,421 | 471,421 | 466,417 | 467,571 | | 3,850 | | 3,850 | | 471,421 | | | | 15,196 | 11/25/2023 |
| 31359F-K7-2 | FNR G93-41 Z Z SEQ 7.000% 12/25/23 | | 12/01/2019 | Paydown | | 491,136 | 491,136 | 461,898 | 486,808 | | 4,328 | | 4,328 | | 491,136 | | | | 17,930 | 12/25/2023 |
| 31359F-Z7-6 | FNR 1993-252 K PAC-1-11 6.500% 12/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,478,846 | 1,389,812 | 1,362,003 | 1,365,351 | | 3,016 | | 3,016 | | 1,368,367 | | 110,479 | 110,479 | 95,858 | 12/25/2023 |
| 31359F-Z7-6 | FNR 1993-252 K PAC-1-11 6.500% 12/25/23 | | 12/01/2019 | Paydown | | 633,468 | 633,468 | 620,793 | 622,319 | | 11,149 | | 11,149 | | 633,468 | | | | 23,337 | 12/25/2023 |
| 31359G-2Q-8 | FNR 1994-39 PL PAC-1-11 6.500% 03/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,004,744 | 944,253 | 924,760 | 927,080 | | 2,216 | | 2,216 | | 929,296 | | 75,449 | 75,449 | 65,127 | 03/25/2024 |
| 31359G-2Q-8 | FNR 1994-39 PL PAC-1-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 471,788 | 471,788 | 462,049 | 463,208 | | 8,580 | | 8,580 | | 471,788 | | | | 16,627 | 03/25/2024 |
| 31359G-B8-8 | FNR 1994-30 K PAC-1-11 6.500% 02/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,097,859 | 1,031,762 | 1,014,776 | 1,016,617 | | 1,703 | | 1,703 | | 1,018,321 | | 79,539 | 79,539 | 71,163 | 02/25/2024 |
| 31359G-B8-8 | FNR 1994-30 K PAC-1-11 6.500% 02/25/24 | | 12/01/2019 | Paydown | | 412,142 | 412,142 | 405,357 | 406,093 | | 6,050 | | 6,050 | | 412,142 | | | | 13,963 | 02/25/2024 |
| 31359G-BX-3 | FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,339,401 | 1,258,762 | 1,246,011 | 1,247,153 | | 1,036 | | 1,036 | | 1,248,189 | | 91,212 | 91,212 | 86,820 | 12/25/2023 |
| 31359G-BX-3 | FNR 1993-225 PJ PAC-1-11 6.500% 12/25/23 | | 12/01/2019 | Paydown | | 533,742 | 533,742 | 528,336 | 528,820 | | 4,922 | | 4,922 | | 533,742 | | | | 17,985 | 12/25/2023 |
| 31359G-E9-3 | FNR 1994-28 L PAC-11 6.500% 03/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,037,798 | 975,316 | 956,369 | 958,585 | | 1,886 | | 1,886 | | 960,471 | | 77,327 | 77,327 | 67,270 | 03/25/2024 |
| 31359G-E9-3 | FNR 1994-28 L PAC-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 413,038 | 413,038 | 405,014 | 405,953 | | 7,086 | | 7,086 | | 413,038 | | | | 14,375 | 03/25/2024 |
| 31359G-ER-3 | FNR 1993-225 OK PAC-1-11 6.500% 12/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 1,893,267 | 1,779,282 | 1,747,675 | 1,751,400 | | 3,377 | | 3,377 | | 1,754,777 | | 138,490 | 138,490 | 122,721 | 12/25/2023 |
| 31359G-ER-3 | FNR 1993-225 OK PAC-1-11 6.500% 12/25/23 | | 12/01/2019 | Paydown | | 754,456 | 754,456 | 741,053 | 742,633 | | 11,823 | | 11,823 | | 754,456 | | | | 25,422 | 12/25/2023 |
| 31359G-L4-6 | FNR 1994-44 K PAC-1-11 6.500% 03/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 744,527 | 699,703 | 686,021 | 687,607 | | 1,472 | | 1,472 | | 689,079 | | 55,448 | 55,448 | 48,260 | 03/25/2024 |
| 31359G-L4-6 | FNR 1994-44 K PAC-1-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 270,211 | 270,211 | 264,928 | 265,540 | | 4,671 | | 4,671 | | 270,211 | | | | 8,599 | 03/25/2024 |
| 31359G-LE-4 | FNR G94-1 PK PAC-1-11 7.000% 01/25/24 | | 12/01/2019 | Paydown | | 572,012 | 572,012 | 571,476 | 570,813 | | 1,200 | | 1,200 | | 572,012 | | | | 21,806 | 01/25/2024 |
| 31359G-R7-3 | FNR G94-2 E TAC-11 7.000% 03/25/24 | | 12/01/2019 | Paydown | | 1,101,312 | 1,101,312 | 1,093,856 | 1,094,215 | | 7,097 | | 7,097 | | 1,101,312 | | | | 39,953 | 03/25/2024 |
| 31359H-CY-8 | FNR 1994-56 K PAC-1-11 6.500% 03/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 573,744 | 539,201 | 521,362 | 523,528 | | 2,124 | | 2,124 | | 525,652 | | 48,092 | 48,092 | 37,190 | 03/25/2024 |
| 31359H-CY-8 | FNR 1994-56 K PAC-1-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 188,228 | 188,228 | 182,001 | 182,756 | | 5,471 | | 5,471 | | 188,228 | | | | 6,500 | 03/25/2024 |
| 31359H-EE-0 | FNR 1994-41 PL PAC-1-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 337,131 | 337,131 | 328,287 | 329,396 | | 7,736 | | 7,736 | | 337,131 | | | | 12,338 | 03/25/2024 |
| 31359H-GM-0 | FNR 1994-36 K PAC-1-11 6.500% 03/25/24 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 3,204,849 | 3,011,899 | 2,946,886 | 2,954,687 | | 7,084 | | 7,084 | | 2,961,771 | | 243,078 | 243,078 | 207,737 | 03/25/2024 |
| 31359H-GM-0 | FNR 1994-36 K PAC-1-11 6.500% 03/25/24 | | 12/01/2019 | Paydown | | 1,244,324 | 1,244,324 | 1,217,465 | 1,220,687 | | 23,636 | | 23,636 | | 1,244,324 | | | | 40,162 | 03/25/2024 |
| 31359H-JN-5 | FNR 1994-55 N W CPT 6.097% 12/25/23 | | 12/01/2019 | Paydown | | 24,688 | 24,688 | 24,534 | 24,688 | | | | | | 24,688 | | | | 802 | 12/25/2023 |
| 31359H-MK-7 | FNR 1994-38 PM PAC-1-11 6.950% 03/25/24 | | 12/01/2019 | Paydown | | 185,189 | 185,189 | 182,013 | 182,387 | | 2,802 | | 2,802 | | 185,189 | | | | 7,012 | 03/25/2024 |
| 31359H-X6-6 | FNR G94-5 PK PAC-1-11 7.500% 06/17/24 | | 12/01/2019 | Paydown | | 388,304 | 388,304 | 377,960 | 379,268 | | 9,036 | | 9,036 | | 388,304 | | | | 15,584 | 06/17/2024 |
| 31359K-EN-3 | FNR 1996-23 G SEQ 6.500% 07/25/26 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 405,351 | 380,947 | 372,202 | 373,263 | | 926 | | 926 | | 374,190 | | 31,162 | 31,162 | 26,275 | 07/25/2026 |
| 31359K-EN-3 | FNR 1996-23 G SEQ 6.500% 07/25/26 | | 12/01/2019 | Paydown | | 134,184 | 134,184 | 131,104 | 131,478 | | 2,707 | | 2,707 | | 134,184 | | | | 4,688 | 07/25/2026 |
| 31359K-F8-5 | FNR 1996-46 ZA Z SEQ 7.500% 11/25/26 | | 12/01/2019 | Paydown | | 145,572 | 145,572 | 137,683 | 143,721 | | 1,850 | | 1,850 | | 145,572 | | | | 5,614 | 11/25/2026 |
| 31359K-K4-8 | FNR 1996-57 Z Z SEQ 7.000% 12/25/26 | | 12/01/2019 | Paydown | | 35,296 | 35,296 | 34,457 | 34,974 | | 322 | | 322 | | 35,296 | | | | 1,282 | 12/25/2026 |
| 31359K-MA-2 | FNR G96-2 H PAC-11 7.500% 07/22/26 | | 12/01/2019 | Paydown | | 111,264 | 111,264 | 109,160 | 110,422 | | 842 | | 842 | | 111,264 | | | | 3,691 | 07/22/2026 |
| 31359K-P5-0 | FNR 1996-51 Z Z 8.000% 12/18/26 | | 12/01/2019 | Paydown | | 152,810 | 152,810 | 147,241 | 151,503 | | 1,307 | | 1,307 | | 152,810 | | | | 7,583 | 12/18/2026 |
| 31359L-F3-4 | FNR 1995-24 H SC PT 6.500% 09/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 144,971 | 136,243 | 134,019 | 134,299 | | 253 | | 253 | | 134,551 | | 10,419 | 10,419 | 9,397 | 09/25/2023 |
| 31359L-F3-4 | FNR 1995-24 H SC PT 6.500% 09/25/23 | | 12/01/2019 | Paydown | | 53,221 | 53,221 | 52,353 | 52,462 | | 759 | | 759 | | 53,221 | | | | 1,853 | 09/25/2023 |
| 31359L-JB-2 | FNR 1994-108 A SC PT 7.500% 10/25/22 | | 12/01/2019 | Paydown | | 36,971 | 36,971 | 36,948 | 36,884 | | 87 | | 87 | | 36,971 | | | | 1,370 | 10/25/2022 |
| 31359L-ZB-4 | FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 893,081 | 839,312 | 701,219 | 825,289 | | 1,714 | | 1,714 | | 827,002 | | 66,078 | 66,078 | 57,889 | 11/25/2023 |
| 31359L-ZB-4 | FNR 1995-19 Z SC Z SEQ 6.500% 11/25/23 | | 12/01/2019 | Paydown | | 351,717 | 351,717 | 293,849 | 345,841 | | 5,877 | | 5,877 | | 351,717 | | | | 11,605 | 11/25/2023 |
| 31359N-2A-8 | FNR 1997-25 Z Z 7.000% 03/18/27 | | 12/01/2019 | Paydown | | 154,360 | 154,360 | 151,879 | 153,480 | | 880 | | 880 | | 154,360 | | | | 6,574 | 03/18/2027 |
| 31359N-3L-3 | FNR 1997-19 ZA Z SEQ 7.000% 04/18/27 | | 12/01/2019 | Paydown | | 67,523 | 67,523 | 67,396 | 67,375 | | 148 | | 148 | | 67,523 | | | | 2,351 | 04/18/2027 |
| 31359N-M8-1 | FNR 1997-15 Z Z SEQ 7.500% 04/18/27 | | 12/01/2019 | Paydown | | 90,789 | 90,789 | 83,142 | 89,249 | | 1,540 | | 1,540 | | 90,789 | | | | 4,015 | 04/18/2027 |
| 31359N-NU-1 | FNR G97-1 Z Z SEQ 7.500% 01/20/27 | | 12/01/2019 | Paydown | | 153,486 | 153,486 | 132,399 | 149,662 | | 3,824 | | 3,824 | | 153,486 | | | | 6,020 | 01/20/2027 |

# 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 |
| 31359N-TJ-0 | FNR 1997-11 E SEQ 7.000% 03/18/27 | | 12/01/2019 | Paydown | | 53,595 | 53,595 | 52,924 | 52,975 | | 620 | | 620 | | 53,595 | | | | 1,999 | 03/18/2027 |
| 31359N-UB-5 | FNR 1997-11 Z Z SEQ 7.500% 03/18/27 | | 12/01/2019 | Paydown | | 80,574 | 80,574 | 74,154 | 79,282 | | 1,292 | | 1,292 | | 80,574 | | | | 3,662 | 03/18/2027 |
| 31359P-6D-3 | FNR G97-5 Z ARB Z SCH-22 SEQ 8.000% 06/17/27 | | 12/01/2019 | Paydown | | 543,602 | 543,602 | 514,001 | 535,346 | | 8,256 | | 8,256 | | 543,602 | | | | 23,691 | 06/17/2027 |
| 31359P-6E-1 | FNR G97-5 ZA ARB Z SEQ 8.000% 06/17/27 | | 12/01/2019 | Paydown | | 31,306 | 31,306 | 29,601 | 30,830 | | 475 | | 475 | | 31,306 | | | | 1,364 | 06/17/2027 |
| 31359P-7K-6 | FNR 1997-64 C SEQ 6.500% 09/18/27 | | 12/01/2019 | Paydown | | 101,201 | 101,201 | 99,652 | 99,767 | | 1,434 | | 1,434 | | 101,201 | | | | 3,676 | 09/18/2027 |
| 31359P-7M-2 | FNGT 1998-T3 B PT 8.958% 09/25/23 | | 12/01/2019 | Paydown | | 85,371 | 85,371 | 91,437 | 85,599 | | (227) | | (227) | | 85,371 | | | | 4,006 | 09/25/2023 |
| 31359P-FS-0 | FNR 1997-29 Z Z SEQ 6.500% 05/18/27 | | 12/01/2019 | Paydown | | 42,549 | 42,549 | 39,880 | 41,988 | | 561 | | 561 | | 42,549 | | | | 1,456 | 05/18/2027 |
| 31359P-LK-0 | FNR 1997-26 Z Z SEQ 6.600% 05/18/27 | | 12/01/2019 | Paydown | | 187,865 | 187,865 | 180,211 | 186,043 | | 1,822 | | 1,822 | | 187,865 | | | | 5,764 | 05/18/2027 |
| 31359P-ME-3 | FNR 1997-26 GZ Z SEQ 7.000% 04/17/27 | | 12/01/2019 | Paydown | | 297,068 | 297,068 | 266,886 | 291,792 | | 5,276 | | 5,276 | | 297,068 | | | | 10,756 | 04/17/2027 |
| 31359P-SY-3 | FNR 1997-35 Z Z SEQ 8.000% 06/18/27 | | 12/01/2019 | Paydown | | 88,830 | 88,830 | 87,109 | 88,253 | | 577 | | 577 | | 88,830 | | | | 3,658 | 06/18/2027 |
| 31359P-WD-4 | FNR 1997-34 ZA Z SEQ 8.000% 06/18/27 | | 12/01/2019 | Paydown | | 121,292 | 121,292 | 114,716 | 119,765 | | 1,527 | | 1,527 | | 121,292 | | | | 4,254 | 06/18/2027 |
| 31359P-WN-2 | FNR 1997-34 PK PAC-11 7.000% 06/18/27 | | 12/01/2019 | Paydown | | 113,131 | 113,131 | 112,249 | 112,327 | | 804 | | 804 | | 113,131 | | | | 4,307 | 06/18/2027 |
| 31359P-X8-4 | FNR 1997-42 ZC Z SEQ 6.500% 07/18/27 | | 12/01/2019 | Paydown | | 78,920 | 78,920 | 73,790 | 77,758 | | 1,161 | | 1,161 | | 78,920 | | | | 2,820 | 07/18/2027 |
| 31359P-Y8-3 | FNR 1997-43 Z Z SEQ 7.500% 07/18/27 | | 12/01/2019 | Paydown | | 79,923 | 79,923 | 71,952 | 78,455 | | 1,468 | | 1,468 | | 79,923 | | | | 3,756 | 07/18/2027 |
| 31359Q-CD-4 | FNR 1997-52 Z Z SEQ 7.920% 07/20/27 | | 12/01/2019 | Paydown | | 83,435 | 83,435 | 83,109 | 83,105 | | 330 | | 330 | | 83,435 | | | | 4,158 | 07/20/2027 |
| 31359Q-LE-2 | FNR 1997-63 B SCH 7.000% 09/18/27 | | 12/01/2019 | Paydown | | 139,021 | 139,021 | 137,923 | 138,000 | | 1,021 | | 1,021 | | 139,021 | | | | 5,105 | 09/18/2027 |
| 31359Q-QZ-0 | FNR 1997-59 Y SEQ 6.500% 09/18/27 | | 12/18/2019 | NOMURA SECURITIES INTL INC. | | 131,033 | 123,144 | 120,743 | 120,973 | | 221 | | 221 | | 121,194 | | 9,839 | 9,839 | 8,494 | 09/18/2027 |
| 31359Q-QZ-0 | FNR 1997-59 Y SEQ 6.500% 09/18/27 | | 12/01/2019 | Paydown | | 36,307 | 36,307 | 35,599 | 35,666 | | 640 | | 640 | | 36,307 | | | | 1,145 | 09/18/2027 |
| 31359Q-W2-6 | FNR 1997-74 J SEQ 6.500% 11/18/27 | | 12/01/2019 | Paydown | | 196,633 | 196,633 | 192,662 | 193,891 | | 2,742 | | 2,742 | | 196,633 | | | | 6,968 | 11/18/2027 |
| 31359Q-W8-3 | FNR 1997-74 NC SEQ NAS 6.500% 11/18/27 | | 12/01/2019 | Paydown | | 25,491 | 25,491 | 24,828 | 24,867 | | 624 | | 624 | | 25,491 | | | | 907 | 11/18/2027 |
| 31359Q-Z7-2 | FNR 1997-77 Z Z SEQ 7.000% 11/18/27 | | 12/01/2019 | Paydown | | 58,949 | 58,949 | 58,392 | 58,642 | | 306 | | 306 | | 58,949 | | | | 2,151 | 11/18/2027 |
| 31359R-QC-9 | FNR 1997-92 C SEQ 6.500% 01/18/28 | | 12/01/2019 | Paydown | | 119,660 | 119,660 | 117,979 | 118,119 | | 1,541 | | 1,541 | | 119,660 | | | | 3,828 | 01/18/2028 |
| 31359R-RN-4 | FNR 1997-94 H SEQ 6.500% 01/18/28 | | 12/01/2019 | Paydown | | 40,218 | 40,218 | 38,880 | 39,755 | | 463 | | 463 | | 40,218 | | | | 1,484 | 01/18/2028 |
| 31359R-VN-9 | FNR 1998-5 C SEQ 6.500% 02/18/28 | | 12/01/2019 | Paydown | | 133,086 | 133,086 | 131,111 | 132,269 | | 817 | | 817 | | 133,086 | | | | 4,359 | 02/18/2028 |
| 31359R-XA-5 | FNR 1998-1 D SEQ 7.000% 01/20/28 | | 12/01/2019 | Paydown | | 152,243 | 152,243 | 152,252 | 152,243 | | | | | | 152,243 | | | | 5,703 | 01/20/2028 |
| 31359S-D6-4 | FNR 2001-12 ZA Z SEQ 7.000% 05/25/31 | | 12/01/2019 | Paydown | | 148,390 | 148,390 | 147,277 | 147,478 | | 912 | | 912 | | 148,390 | | | | 5,790 | 05/25/2031 |
| 31359S-QD-5 | FNR 2001-10 PY PAC-11 6.000% 04/25/31 | | 12/01/2019 | Paydown | | 183,173 | 183,173 | 182,486 | 182,479 | | 694 | | 694 | | 183,173 | | | | 6,518 | 04/25/2031 |
| 31359S-QS-2 | FNR 2001-10 LZ Z SEQ 7.000% 04/25/31 | | 12/01/2019 | Paydown | | 26,616 | 26,616 | 26,000 | 26,329 | | 287 | | 287 | | 26,616 | | | | 1,122 | 04/25/2031 |
| 31359T-HN-1 | FNR 1998-29 Z Z SEQ 7.000% 04/20/28 | | 12/01/2019 | Paydown | | 197,173 | 197,173 | 196,766 | 196,709 | | 464 | | 464 | | 197,173 | | | | 8,289 | 04/20/2028 |
| 31359U-PG-4 | FNW 1998-W2 B1 SUB 6.500% 06/25/28 | | 12/01/2019 | Paydown | | 546,162 | 546,162 | 527,544 | 530,007 | | 16,155 | | 16,155 | | 546,162 | | | | 19,900 | 06/25/2028 |
| 31359U-PH-2 | FNW 1998-W2 B2 SUB 6.500% 06/25/28 | | 12/01/2019 | Paydown | | 485,174 | 485,174 | 462,953 | 466,128 | | 19,046 | | 19,046 | | 485,174 | | | | 17,678 | 06/25/2028 |
| 31359U-PJ-8 | FNW 1998-W2 B3 SUB 6.500% 06/25/28 | | 12/01/2019 | Paydown | | 274,452 | 274,452 | 249,975 | 252,014 | | 22,438 | | 22,438 | | 274,452 | | | | 10,000 | 06/25/2028 |
| 31359V-6Y-4 | FNR 1999-37 ZA Z SEQ 7.000% 08/25/29 | | 12/01/2019 | Paydown | | 226,971 | 226,971 | 208,352 | 222,171 | | 4,800 | | 4,800 | | 226,971 | | | | 8,033 | 08/25/2029 |
| 31359V-YL-1 | FNR 1999-24 ZE Z SEQ 6.500% 05/25/29 | | 12/01/2019 | Paydown | | 55,518 | 55,518 | 51,770 | 54,558 | | 959 | | 959 | | 55,518 | | | | 2,158 | 05/25/2029 |
| 31359W-2W-0 | FNR 1999-51 C SEQ 7.500% 10/25/29 | | 12/01/2019 | Paydown | | 121,427 | 121,427 | 118,187 | 120,142 | | 1,284 | | 1,284 | | 121,427 | | | | 4,593 | 10/25/2029 |
| 31359W-3F-6 | FNR 1999-51 BC SEQ 7.500% 10/25/29 | | 12/01/2019 | Paydown | | 36,651 | 36,651 | 35,735 | 36,213 | | 438 | | 438 | | 36,651 | | | | 1,664 | 10/25/2029 |
| 31359X-MB-2 | FNA 1999-M6 Z Z SEQ 6.700% 11/17/39 | | 12/01/2019 | Paydown | | 39,932 | 39,932 | 40,000 | 39,930 | | 2 | | 2 | | 39,932 | | | | 1,467 | 11/17/2039 |
| 313602-LG-7 | FNR 1989-6 E SCH-11 9.500% 02/25/19 | | 01/01/2019 | Paydown | | 141 | 141 | 140 | 140 | | 1 | | 1 | | 141 | | | | 1 | 02/25/2019 |
| 313602-VN-1 | FNR 1989-35 G SEQ 9.500% 07/25/19 | | 07/01/2019 | Paydown | | 1,395 | 1,395 | 1,336 | 1,391 | | 3 | | 3 | | 1,395 | | | | 32 | 07/25/2019 |
| 313603-5T-5 | FNR 1990-42 G SEQ 9.800% 04/25/20 | | 12/01/2019 | Paydown | | 605 | 605 | 600 | 601 | | 4 | | 4 | | 605 | | | | 27 | 04/25/2020 |
| 313603-JT-0 | FNR 1989-91 Z Z 9.150% 12/25/19 | | 11/01/2019 | Paydown | | 950 | 950 | 787 | 938 | | 12 | | 12 | | 950 | | | | 42 | 12/25/2019 |
| 313603-S6-0 | FNR 1990-26 K PAC-11 9.500% 03/25/20 | | 06/01/2019 | Paydown | | 3,134 | 3,134 | 3,105 | 3,111 | | 23 | | 23 | | 3,134 | | | | 83 | 03/25/2020 |
| 313626-ZH-9 | FN 79944 9.750% 08/01/19 | | 03/01/2019 | Paydown | | 148 | 148 | 148 | 148 | | | | | | 148 | | | | 2 | 08/01/2019 |
| 313637-FB-1 | FN 109162 6.640% 03/01/28 | | 12/01/2019 | Paydown | | 4,940 | 4,940 | 4,940 | 4,940 | | | | | | 4,940 | | | | 180 | 03/01/2028 |
| 313637-FH-8 | FN 109168 6.640% 07/01/28 | | 12/01/2019 | Paydown | | 73,849 | 73,849 | 73,849 | 73,849 | | | | | | 73,849 | | | | 4,737 | 07/01/2028 |
| 313637-LM-0 | FN 109332 6.240% 07/01/29 | | 12/01/2019 | Paydown | | 57,372 | 57,372 | 57,372 | 57,372 | | | | | | 57,372 | | | | 3,472 | 07/01/2029 |
| 31363C-BZ-1 | FN 84656 9.500% 10/01/19 | | 07/01/2019 | Paydown | | 521 | 521 | 521 | 521 | | | | | | 521 | | | | 16 | 10/01/2019 |
| 3136A0-X6-9 | FNR 2011-89 HZ Z SEQ 4.000% 09/25/41 | | 12/01/2019 | Paydown | | 2,997,105 | 2,997,105 | 2,896,681 | 2,955,648 | | 41,457 | | 41,457 | | 2,997,105 | | | | 84,122 | 09/25/2041 |
| 3136A1-JZ-9 | FNR 2011-99 AZ Z SEQ 4.000% 10/25/41 | | 12/01/2019 | Paydown | | 4,217,060 | 4,217,060 | 4,193,383 | 4,200,629 | | 16,431 | | 16,431 | | 4,217,060 | | | | 120,589 | 10/25/2041 |
| 3136AC-5D-9 | FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | 12/01/2019 | Paydown | | 175,599 | 175,599 | 168,912 | 168,864 | | 6,735 | | 6,735 | | 175,599 | | | | 5,108 | 04/25/2043 |
| 3136AS-QR-0 | FNR 2016-37 MJ EXCH SEQ 3.500% 08/25/43 | | 12/01/2019 | Paydown | | 682,042 | 682,042 | 722,325 | 709,778 | | (27,736) | | (27,736) | | 682,042 | | | | 14,078 | 08/25/2043 |
| 3136B1-U9-3 | FNR 2018-40 PS INV PAC 5.143% 06/25/48 | | 12/25/2019 | Paydown | | 4,516,535 | 4,516,535 | 4,498,187 | 4,497,914 | | 18,621 | | 18,621 | | 4,516,535 | | | | 115,764 | 06/25/2048 |
| 31371L-JL-4 | FN 255067 5.000% 01/01/24 | | 12/01/2019 | Paydown | | 7,285 | 7,285 | 7,199 | 7,216 | | 69 | | 69 | | 7,285 | | | | 192 | 01/01/2024 |
| 3137AC-T5-8 | FHR 3902 MB PAC-1-11 4.500% 07/15/41 | | 12/01/2019 | Paydown | | 365,205 | 365,205 | 388,487 | 372,049 | | (6,844) | | (6,844) | | 365,205 | | | | 16,127 | 07/15/2041 |
| 3137AD-6J-1 | FHR 3893 MZ Z SEQ 4.000% 07/15/41 | | 12/01/2019 | Paydown | | 2,238,381 | 2,238,381 | 2,188,619 | 2,218,057 | | 20,324 | | 20,324 | | 2,238,381 | | | | 53,023 | 07/15/2041 |
| 3137AE-CA-1 | FHR 3912 GZ Z SEQ 4.000% 08/15/41 | | 12/01/2019 | Paydown | | 800,035 | 800,035 | 754,283 | 787,850 | | 12,185 | | 12,185 | | 800,035 | | | | 15,479 | 08/15/2041 |

# 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 |
| 3137AE-WJ-0 | FHR 3928 DZ Z SEQ 4.000% 09/15/41 | | 12/01/2019 | Paydown | | 562,300 | 562,300 | 547,628 | 553,403 | | 8,898 | | 8,898 | | 562,300 | | | | 9,857 | 09/15/2041 |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ 3.500% 02/15/42 | | 12/01/2019 | Paydown | | 874,050 | 874,050 | 833,145 | 857,261 | | 16,789 | | 16,789 | | 874,050 | | | | 30,575 | 02/15/2042 |
| 3137F3-MM-3 | FHR 4763 SA SC IO INV NTL PT 4.510% 09/15/38 | | 10/15/2019 | Paydown | | | | 1,259,046 | 1,125,135 | | (1,125,135) | | (1,125,135) | | | | | | 152,303 | 09/15/2038 |
| 3137F3-MP-6 | FHR 4763 SE SC IO INV NTL PT 4.510% 03/15/37 | | 10/15/2019 | Paydown | | | | 1,250,480 | 1,124,985 | | (1,124,985) | | (1,124,985) | | | | | | 158,772 | 03/15/2037 |
| 3137FG-AS-4 | FHR 4806 SJ SC IO INV NTL PT 4.510% 10/15/34 | | 10/15/2019 | Paydown | | | | 1,114,159 | 1,061,625 | | (1,061,625) | | (1,061,625) | | | | | | 145,497 | 10/15/2034 |
| 3137FH-3A-9 | FHR 4822 SA SC IO INV NTL PT 4.510% 05/15/35 | | 10/15/2019 | Paydown | | | | 1,359,072 | 1,309,833 | | (59,226) | | (59,226) | | 1,250,607 | | (1,250,607) | (1,250,607) | 185,632 | 05/15/2035 |
| 3137FJ-CM-9 | FHR 4829 SA SC IO INV NTL PT 4.010% 07/15/37 | | 11/14/2019 | DIRECT | | | | 1 | 1 | | | | | | 1 | | (1) | (1) | | 07/15/2037 |
| 3137FJ-CM-9 | FHR 4829 SA SC IO INV NTL PT 4.010% 07/15/37 | | 10/15/2019 | Paydown | | | | 1,343,344 | 1,300,418 | | (1,300,418) | | (1,300,418) | | | | | | 179,969 | 07/15/2037 |
| 3137FJ-E5-4 | FHR 4835 AS INV PT 7.056% 10/15/48 | | 12/15/2019 | Paydown | | 4,695,170 | 4,695,170 | 4,923,326 | 4,921,668 | | (226,498) | | (226,498) | | 4,695,170 | | | | 177,213 | 10/15/2048 |
| 3138EP-AQ-7 | FN AL6314 4.000% 02/01/45 | | 12/01/2019 | Paydown | | 2,419,278 | 2,419,278 | 2,587,115 | 2,581,323 | | (162,045) | | (162,045) | | 2,419,278 | | | | 57,143 | 02/01/2045 |
| 3138ER-2H-2 | FN AL9775 3.500% 01/01/47 | | 12/01/2019 | Paydown | | 7,842,866 | 7,842,866 | 8,083,053 | 8,072,725 | | (229,859) | | (229,859) | | 7,842,866 | | | | 147,741 | 01/01/2047 |
| 3138ER-QZ-6 | FN AL9471 4.000% 12/01/46 | | 12/01/2019 | Paydown | | 6,613,985 | 6,613,985 | 7,072,830 | 7,058,746 | | (444,761) | | (444,761) | | 6,613,985 | | | | 144,569 | 12/01/2046 |
| 3138ER-YV-6 | FN AL9723 3.500% 02/01/47 | | 12/01/2019 | Paydown | | 20,017,550 | 20,017,550 | 20,561,777 | 20,538,334 | | (520,784) | | (520,784) | | 20,017,550 | | | | 404,033 | 02/01/2047 |
| 3138MB-LL-8 | FN AP7530 2.500% 09/01/27 | | 12/01/2019 | Paydown | | 13,601 | 13,601 | 14,275 | 14,151 | | (550) | | (550) | | 13,601 | | | | 186 | 09/01/2027 |
| 3138WG-5D-4 | FN AR8943 2.500% 03/01/23 | | 12/01/2019 | Paydown | | 3,662 | 3,662 | 3,822 | 3,769 | | (107) | | (107) | | 3,662 | | | | 48 | 03/01/2023 |
| 3138WD-4Z-1 | FN AS4439 4.000% 02/01/45 | | 12/01/2019 | Paydown | | 382,433 | 382,433 | 408,965 | 408,174 | | (25,741) | | (25,741) | | 382,433 | | | | 12,643 | 02/01/2045 |
| 3138WH-YT-3 | FN AS7921 3.500% 09/01/46 | | 12/01/2019 | Paydown | | 16,911,122 | 16,911,122 | 17,304,834 | 17,287,148 | | (376,025) | | (376,025) | | 16,911,122 | | | | 356,446 | 09/01/2046 |
| 3138WJ-LS-5 | FN AS8436 3.500% 12/01/46 | | 12/01/2019 | Paydown | | 7,865,217 | 7,865,217 | 8,059,327 | 8,050,764 | | (185,548) | | (185,548) | | 7,865,217 | | | | 172,167 | 12/01/2046 |
| 313920-A2-6 | FNR 2001-42 ZG Z SEQ 6.500% 09/25/31 | | 12/01/2019 | Paydown | | 168,181 | 168,181 | 156,882 | 164,551 | | 3,630 | | 3,630 | | 168,181 | | | | 5,413 | 09/25/2031 |
| 313920-C7-3 | FNR 2001-42 ZL Z SEQ 6.500% 09/25/31 | | 12/01/2019 | Paydown | | 102,023 | 102,023 | 94,180 | 99,847 | | 2,176 | | 2,176 | | 102,023 | | | | 2,873 | 09/25/2031 |
| 313920-LC-2 | FNR 2001-36 Z Z SEQ 7.000% 08/25/31 | | 12/01/2019 | Paydown | | 77,413 | 77,413 | 74,450 | 76,440 | | 973 | | 973 | | 77,413 | | | | 2,906 | 08/25/2031 |
| 313921-7E-2 | FNR 2001-78 D SEQ 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 188,975 | 188,975 | 185,775 | 186,786 | | 2,188 | | 2,188 | | 188,975 | | | | 6,300 | 12/25/2031 |
| 313921-E5-3 | FNR 2001-59 TE AD PAC-11 6.000% 11/25/31 | | 12/01/2019 | Paydown | | 127,703 | 127,703 | 126,865 | 126,888 | | 815 | | 815 | | 127,703 | | | | 2,985 | 11/25/2031 |
| 313921-ED-6 | FNR 2001-54 PK PAC-11 6.500% 10/25/31 | | 12/01/2019 | Paydown | | 145,557 | 145,557 | 144,016 | 144,061 | | 1,496 | | 1,496 | | 145,557 | | | | 6,132 | 10/25/2031 |
| 313921-LF-3 | FNR 2001-52 ZM Z SEQ 6.500% 10/25/31 | | 12/01/2019 | Paydown | | 94,426 | 94,426 | 86,385 | 92,299 | | 2,127 | | 2,127 | | 94,426 | | | | 3,189 | 10/25/2031 |
| 313921-MX-3 | FNR 2001-52 HD AD PAC-11 6.500% 10/25/31 | | 12/01/2019 | Paydown | | 42,099 | 42,099 | 42,691 | 42,099 | | | | | | 42,099 | | | | 1,319 | 10/25/2031 |
| 313921-P7-7 | FNR 2001-61 ZP Z PAC-11 6.500% 11/25/31 | | 12/01/2019 | Paydown | | 147,032 | 147,032 | 141,633 | 145,208 | | 1,824 | | 1,824 | | 147,032 | | | | 5,106 | 11/25/2031 |
| 313921-W9-5 | FNR 2001-60 ZA Z SEQ 7.000% 11/25/31 | | 12/01/2019 | Paydown | | 1,144,546 | 1,144,546 | 1,136,319 | 1,137,570 | | 6,975 | | 6,975 | | 1,144,546 | | | | 42,170 | 11/25/2031 |
| 31392A-4Q-8 | FNR 2001-69 PQ EXCH PAC 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 282,164 | 282,164 | 279,890 | 280,369 | | 1,795 | | 1,795 | | 282,164 | | | | 8,483 | 12/25/2031 |
| 31392A-6Q-6 | FNR 2001-82 Z Z 6.500% 01/25/32 | | 12/01/2019 | Paydown | | 187,403 | 187,403 | 174,519 | 183,750 | | 3,653 | | 3,653 | | 187,403 | | | | 7,027 | 01/25/2032 |
| 31392A-F3-7 | FNR 2001-73 EZ Z PAC-11 SEQ SEG 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 335,271 | 335,271 | 306,563 | 327,803 | | 7,468 | | 7,468 | | 335,271 | | | | 11,384 | 12/25/2031 |
| 31392A-FF-0 | FNR 2001-64 ZG Z SEQ 6.000% 11/25/31 | | 12/01/2019 | Paydown | | 108,550 | 108,550 | 96,202 | 104,557 | | 3,993 | | 3,993 | | 108,550 | | | | 3,308 | 11/25/2031 |
| 31392A-G2-8 | FNR 2001-73 PZ Z PAC-11 SEQ SEG 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 840,864 | 840,864 | 743,113 | 817,455 | | 23,408 | | 23,408 | | 840,864 | | | | 28,552 | 12/25/2031 |
| 31392A-HX-9 | FNR 2001-64 QH EXCH PAC 6.000% 11/25/31 | | 12/01/2019 | Paydown | | 291,191 | 291,191 | 287,303 | 287,416 | | 3,776 | | 3,776 | | 291,191 | | | | 9,734 | 11/25/2031 |
| 31392A-LS-5 | FNR 2001-50 NZ Z PAC-11 6.000% 11/25/31 | | 12/01/2019 | Paydown | | 277,257 | 277,257 | 247,105 | 270,180 | | 7,077 | | 7,077 | | 277,257 | | | | 8,219 | 11/25/2031 |
| 31392A-MP-0 | FNR 2001-50 DZ Z PAC-11 6.500% 11/25/31 | | 12/01/2019 | Paydown | | 165,361 | 165,361 | 158,437 | 163,121 | | 2,241 | | 2,241 | | 165,361 | | | | 6,112 | 11/25/2031 |
| 31392A-PU-6 | FNR 2001-74 PZ Z PAC-11 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 1,175,537 | 1,175,537 | 1,069,984 | 1,149,340 | | 26,197 | | 26,197 | | 1,175,537 | | | | 35,033 | 12/25/2031 |
| 31392A-SN-9 | FNR 2001-74 QE EXCH PAC 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 113,586 | 113,586 | 112,344 | 112,746 | | 840 | | 840 | | 113,586 | | | | 3,385 | 12/25/2031 |
| 31392A-UP-1 | FNR 2001-63 ZP Z PAC-11 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 391,899 | 391,899 | 349,953 | 382,296 | | 9,603 | | 9,603 | | 391,899 | | | | 12,132 | 12/25/2031 |
| 31392A-WX-2 | FNR 2001-71 PZ Z PAC-11 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 268,462 | 268,462 | 247,992 | 262,652 | | 5,811 | | 5,811 | | 268,462 | | | | 9,819 | 12/25/2031 |
| 31392B-CT-1 | FNR 2001-70 LZ Z PAC-11 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 1,352,391 | 1,352,391 | 1,227,717 | 1,322,184 | | 30,207 | | 30,207 | | 1,352,391 | | | | 46,989 | 12/25/2031 |
| 31392B-EG-7 | FNR 2001-70 PL EXCH PAC 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 1,201,373 | 1,201,373 | 1,192,163 | 1,192,366 | | 9,007 | | 9,007 | | 1,201,373 | | | | 38,189 | 12/25/2031 |
| 31392B-FH-4 | FNR 2001-70 GM EXCH SEQ 6.000% 12/25/31 | | 12/01/2019 | Paydown | | 231,813 | 231,813 | 229,088 | 229,206 | | 2,607 | | 2,607 | | 231,813 | | | | 7,431 | 12/25/2031 |
| 31392C-X7-4 | FNR 2002-27 Z Z SEQ 6.000% 05/25/32 | | 12/01/2019 | Paydown | | 163,960 | 163,960 | 141,928 | 157,478 | | 6,482 | | 6,482 | | 163,960 | | | | 5,158 | 05/25/2032 |
| 31392C-YS-7 | FNR 2002-32 QH PAC-11 6.500% 05/25/32 | | 12/01/2019 | Paydown | | 277,242 | 277,242 | 277,935 | 277,242 | | | | | | 277,242 | | | | 10,353 | 05/25/2032 |
| 31392D-EP-3 | FNR 2002-35 BH PAC-11 6.500% 06/25/32 | | 12/01/2019 | Paydown | | 305,305 | 305,305 | 306,354 | 305,305 | | | | | | 305,305 | | | | 9,617 | 06/25/2032 |
| 31392E-2X-7 | FNR 2002-62 QD PAC-11 5.500% 11/25/32 | | 12/01/2019 | Paydown | | 509,946 | 509,946 | 505,573 | 505,671 | | 4,275 | | 4,275 | | 509,946 | | | | 14,076 | 11/25/2032 |
| 31392E-EQ-9 | FNR 2002-55 ZJ Z SEQ 6.000% 09/25/32 | | 12/01/2019 | Paydown | | 272,537 | 272,537 | 256,355 | 265,951 | | 6,585 | | 6,585 | | 272,537 | | | | 8,775 | 09/25/2032 |

# 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 |
| 31392E-FR-6 | FNR 2002-55 OP EXCH PAC 6.000% 09/25/32 | | 12/01/2019 | Paydown | | 370,899 | 370,899 | 370,029 | 369,977 | | 921 | | 921 | | 370,899 | | | | 10,580 | 09/25/2032 |
| 31392E-N9-7 | FNR 2002-64 Z Z SEQ 5.500% 10/25/32 | | 12/01/2019 | Paydown | | 221,320 | 221,320 | 205,412 | 215,078 | | 6,241 | | 6,241 | | 221,320 | | | | 6,597 | 10/25/2032 |
| 31392E-PC-8 | FNR 2002-58 PG EXCH PAC-11 6.000% 09/25/32 | | 12/01/2019 | Paydown | | 393,028 | 393,028 | 393,028 | 393,028 | | | | | | 393,028 | | | | 12,210 | 09/25/2032 |
| 31392E-QH-6 | FNR 2002-56 KZ Z SEQ 6.000% 09/25/32 | | 12/01/2019 | Paydown | | 541,015 | 541,015 | 490,295 | 526,998 | | 14,017 | | 14,017 | | 541,015 | | | | 13,673 | 09/25/2032 |
| 31392E-QW-3 | FNR 2002-56 VZ Z SEQ 6.000% 09/25/32 | | 12/01/2019 | Paydown | | 258,859 | 258,859 | 242,195 | 252,954 | | 5,906 | | 5,906 | | 258,859 | | | | 9,217 | 09/25/2032 |
| 31392E-ZQ-6 | FNR 2002-63 BE PAC-11 6.000% 10/25/32 | | 12/01/2019 | Paydown | | 338,386 | 338,386 | 341,717 | 338,462 | | (76) | | (76) | | 338,386 | | | | 11,681 | 10/25/2032 |
| 31392F-F6-9 | FNR 2002-84 PD PAC-11 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 1,294,025 | 1,294,025 | 1,280,715 | 1,280,954 | | 13,071 | | 13,071 | | 1,294,025 | | | | 38,818 | 12/25/2032 |
| 31392F-JS-7 | FNR 2002-73 QG EXCH PAC-11 5.500% 11/25/32 | | 12/01/2019 | Paydown | | 289,352 | 289,352 | 283,591 | 283,744 | | 5,608 | | 5,608 | | 289,352 | | | | 9,098 | 11/25/2032 |
| 31392F-QA-8 | FNR 2002-74 ZC SC Z SEQ 6.000% 11/25/31 | | 12/01/2019 | Paydown | | 502,693 | 502,693 | 491,225 | 497,432 | | 5,262 | | 5,262 | | 502,693 | | | | 16,313 | 11/25/2031 |
| 31392F-VG-9 | FNR 2002-86 JD PAC-11 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 606,443 | 606,443 | 596,809 | 597,053 | | 9,390 | | 9,390 | | 606,443 | | | | 18,543 | 12/25/2032 |
| 31392F-W5-2 | FNR 2002-82 AJ EXCH SEQ 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 363,544 | 363,544 | 357,844 | 358,022 | | 5,522 | | 5,522 | | 363,544 | | | | 11,216 | 12/25/2032 |
| 31392F-WZ-6 | FNR 2002-86 MB EXCH SEQ 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 217,561 | 217,561 | 213,353 | 213,458 | | 4,103 | | 4,103 | | 217,561 | | | | 6,570 | 12/25/2032 |
| 31392F-X9-3 | FNR 2002-82 QE EXCH PAC-11 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 933,474 | 933,474 | 918,359 | 918,845 | | 14,628 | | 14,628 | | 933,474 | | | | 26,480 | 12/25/2032 |
| 31392G-AS-4 | FNR 2002-81 ZB Z PAC-11 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 1,921,037 | 1,921,037 | 1,949,853 | 1,921,037 | | | | | | 1,921,037 | | | | 63,577 | 12/25/2032 |
| 31392G-LG-8 | FNR 2002-83 KB EXCH SEQ 5.500% 12/25/32 | | 12/01/2019 | Paydown | | 550,307 | 550,307 | 541,426 | 541,649 | | 8,658 | | 8,658 | | 550,307 | | | | 13,252 | 12/25/2032 |
| 31392G-SE-6 | FNR 2002-93 CN EXCH PAC-11 5.500% 01/25/33 | | 12/01/2019 | Paydown | | 2,516,772 | 2,516,772 | 2,485,293 | 2,485,959 | | 30,813 | | 30,813 | | 2,516,772 | | | | 75,661 | 01/25/2033 |
| 31392H-DA-8 | FNR 2002-92 QG EXCH PAC-11 5.500% 01/25/33 | | 12/01/2019 | Paydown | | 2,048,610 | 2,048,610 | 2,029,209 | 2,029,712 | | 18,898 | | 18,898 | | 2,048,610 | | | | 62,401 | 01/25/2033 |
| 31392H-DT-7 | FNR 2002-97 PH PAC-11 5.500% 01/25/33 | | 12/01/2019 | Paydown | | 1,675,224 | 1,675,224 | 1,659,570 | 1,659,883 | | 15,341 | | 15,341 | | 1,675,224 | | | | 52,454 | 01/25/2033 |
| 31392H-ER-0 | FNR 2002-97 CG PAC-11 5.500% 01/25/33 | | 12/01/2019 | Paydown | | 883,872 | 883,872 | 878,624 | 878,767 | | 5,104 | | 5,104 | | 883,872 | | | | 25,990 | 01/25/2033 |
| 31392H-JB-0 | FNR 2002-95 MJ PAC-11 5.500% 01/25/33 | | 12/01/2019 | Paydown | | 1,332,767 | 1,332,767 | 1,312,725 | 1,313,231 | | 19,536 | | 19,536 | | 1,332,767 | | | | 44,489 | 01/25/2033 |
| 31392H-PZ-0 | FNR 2003-11 BM EXCH SEQ 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 341,892 | 341,892 | 336,658 | 336,790 | | 5,102 | | 5,102 | | 341,892 | | | | 9,173 | 02/25/2033 |
| 31392H-QW-6 | FNR 2003-4 B SEQ 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 2,955,727 | 2,955,727 | 2,911,244 | 2,912,379 | | 43,348 | | 43,348 | | 2,955,727 | | | | 92,380 | 02/25/2033 |
| 31392H-SL-8 | FNR 2003-1 B SEQ 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 782,518 | 782,518 | 771,826 | 772,089 | | 10,430 | | 10,430 | | 782,518 | | | | 26,669 | 02/25/2033 |
| 31392H-U7-6 | FNR 2003-8 PG EXCH PAC-11 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 1,721,148 | 1,721,148 | 1,703,591 | 1,704,831 | | 16,317 | | 16,317 | | 1,721,148 | | | | 51,684 | 02/25/2033 |
| 31392H-V6-7 | FNR 2003-8 EY EXCH SEQ 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 1,047,521 | 1,047,521 | 1,036,157 | 1,036,375 | | 11,147 | | 11,147 | | 1,047,521 | | | | 33,902 | 02/25/2033 |
| 31392H-V9-1 | FNR 2003-8 ME EXCH SEQ 5.500% 02/25/33 | | 12/01/2019 | Paydown | | 1,021,939 | 1,021,939 | 1,012,650 | 1,012,816 | | 9,123 | | 9,123 | | 1,021,939 | | | | 30,374 | 02/25/2033 |
| 31392J-LN-7 | FNR 2003-15 PG PAC-11 5.500% 03/25/33 | | 12/01/2019 | Paydown | | 388,388 | 388,388 | 379,888 | 380,081 | | 8,306 | | 8,306 | | 388,388 | | | | 12,598 | 03/25/2033 |
| 31392K-KC-9 | FHR 2453 ZN Z SEQ 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 179,719 | 179,719 | 166,128 | 175,719 | | 4,000 | | 4,000 | | 179,719 | | | | 3,595 | 05/15/2032 |
| 31392K-KG-0 | FHR 2453 ZL Z SEQ 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 244,330 | 244,330 | 229,747 | 240,113 | | 4,217 | | 4,217 | | 244,330 | | | | 6,213 | 05/15/2032 |
| 31392K-S2-3 | FHR 2449 ZA Z SEQ 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 777,827 | 777,827 | 729,942 | 761,147 | | 16,680 | | 16,680 | | 777,827 | | | | 25,891 | 05/15/2032 |
| 31392K-UP-9 | FHR 2444 PH EXCH PAC-1-11 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 281,757 | 281,757 | 280,356 | 280,285 | | 1,472 | | 1,472 | | 281,757 | | | | 8,926 | 05/15/2032 |
| 31392K-VN-3 | FHR 2444 AZ Z SEQ 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 139,831 | 139,831 | 131,615 | 137,550 | | 2,281 | | 2,281 | | 139,831 | | | | 4,913 | 05/15/2032 |
| 31392M-4X-7 | FHR 2448 QN EXCH PAC-11 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 176,517 | 176,517 | 178,034 | 176,616 | | (99) | | (99) | | 176,517 | | | | 5,805 | 05/15/2032 |
| 31392M-AF-9 | FHR 2448 ZE Z SEQ 6.500% 05/15/32 | | 12/01/2019 | Paydown | | 1,033,713 | 1,033,713 | 964,583 | 1,014,337 | | 19,376 | | 19,376 | | 1,033,713 | | | | 34,738 | 05/15/2032 |
| 31392M-PM-8 | FHR 2466 ZH Z SEQ 6.000% 06/15/32 | | 12/01/2019 | Paydown | | 138,453 | 138,453 | 136,463 | 137,576 | | 877 | | 877 | | 138,453 | | | | 4,366 | 06/15/2032 |
| 31392M-PN-6 | FHR 2466 ZE Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 251,980 | 251,980 | 235,995 | 247,208 | | 4,772 | | 4,772 | | 251,980 | | | | 8,122 | 06/15/2032 |
| 31392M-WE-8 | FHR 2464 Z Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 332,260 | 332,260 | 310,436 | 325,944 | | 6,316 | | 6,316 | | 332,260 | | | | 9,501 | 06/15/2032 |
| 31392P-4B-8 | FHR 2458 PG EXCH PAC-1-11 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 56,020 | 56,020 | 56,370 | 56,016 | | 4 | | 4 | | 56,020 | | | | 1,979 | 06/15/2032 |
| 31392P-AD-7 | FHR 2458 ZD Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 208,378 | 208,378 | 193,856 | 204,058 | | 4,319 | | 4,319 | | 208,378 | | | | 6,958 | 06/15/2032 |
| 31392P-AF-2 | FHR 2458 ZK Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 176,071 | 176,071 | 164,077 | 171,656 | | 4,415 | | 4,415 | | 176,071 | | | | 5,613 | 06/15/2032 |
| 31392P-ED-3 | FHR 2456 QZ Z SEQ 6.000% 06/15/32 | | 12/01/2019 | Paydown | | 397,835 | 397,835 | 360,787 | 386,339 | | 11,496 | | 11,496 | | 397,835 | | | | 11,978 | 06/15/2032 |
| 31392P-GS-8 | FHR 2459 DZ Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 333,698 | 333,698 | 312,320 | 328,109 | | 5,589 | | 5,589 | | 333,698 | | | | 12,808 | 06/15/2032 |
| 31392P-H7-3 | FHR 2459 GV EXCH PAC-1-11 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 594,032 | 594,032 | 598,162 | 594,032 | | | | | | 594,032 | | | | 18,973 | 06/15/2032 |
| 31392P-HM-0 | FHR 2459 LZ Z SEQ 6.500% 06/15/32 | | 12/01/2019 | Paydown | | 161,696 | 161,696 | 151,742 | 158,639 | | 3,057 | | 3,057 | | 161,696 | | | | 5,340 | 06/15/2032 |
| 31392P-QK-4 | FHR 2486 AL EXCH SEQ 6.000% 07/15/32 | | 12/01/2019 | Paydown | | 141,064 | 141,064 | 139,692 | 139,747 | | 1,317 | | 1,317 | | 141,064 | | | | 4,407 | 07/15/2032 |
| 31392P-SN-6 | FHR 2484 NZ Z SEQ 6.500% 07/15/32 | | 12/01/2019 | Paydown | | 460,633 | 460,633 | 439,977 | 453,118 | | 7,516 | | 7,516 | | 460,633 | | | | 19,186 | 07/15/2032 |
| 31392P-ST-3 | FHR 2476 GD SEQ 6.000% 07/15/32 | | 12/01/2019 | Paydown | | 21,091 | 21,091 | 21,051 | 21,051 | | 40 | | 40 | | 21,091 | | | | 601 | 07/15/2032 |
| 31392P-V2-8 | FHR 2473 JZ Z SEQ 6.500% 07/15/32 | | 12/01/2019 | Paydown | | 402,871 | 402,871 | 382,350 | 396,267 | | 6,605 | | 6,605 | | 402,871 | | | | 14,063 | 07/15/2032 |
| 31392R-3H-2 | FHR 2484 LZ Z SEQ 6.500% 07/15/32 | | 12/01/2019 | Paydown | | 1,146,112 | 1,146,112 | 1,094,536 | 1,127,891 | | 18,221 | | 18,221 | | 1,146,112 | | | | 40,640 | 07/15/2032 |

# 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 |
| 31392R-E3-1 | FHR 2469 Z Z SEQ 6.000% 07/15/32 | | 12/01/2019 | Paydown | | 333,208 | 333,208 | 334,978 | 333,400 | | (192) | | (192) | | 333,208 | | | | 10,915 | 07/15/2032 |
| 31392R-TJ-0 | FHR 2490 PR PAC-1-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 305,912 | 305,912 | 304,085 | 304,126 | | 1,786 | | 1,786 | | 305,912 | | | | 9,328 | 08/15/2032 |
| 31392R-TQ-4 | FHR 2490 Z Z SEQ 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 501,678 | 501,678 | 454,019 | 487,422 | | 14,256 | | 14,256 | | 501,678 | | | | 14,905 | 08/15/2032 |
| 31392R-X7-1 | FHR 2491 PZ Z PAC-1-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 367,017 | 367,017 | 321,713 | 355,572 | | 11,445 | | 11,445 | | 367,017 | | | | 10,822 | 08/15/2032 |
| 31392R-Y8-8 | FHR 2489 Z Z SEQ 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 535,699 | 535,699 | 496,191 | 523,580 | | 12,119 | | 12,119 | | 535,699 | | | | 15,732 | 08/15/2032 |
| 31392T-7D-3 | FHR 2485 BC EXCH SEQ 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 250,959 | 250,959 | 248,175 | 249,484 | | 1,474 | | 1,474 | | 250,959 | | | | 9,786 | 08/15/2032 |
| 31392T-EQ-6 | FHR 2480 PZ Z PAC-1-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 721,107 | 721,107 | 610,237 | 696,957 | | 24,150 | | 24,150 | | 721,107 | | | | 21,196 | 08/15/2032 |
| 31392T-JG-3 | FHR 2488 PR PAC-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 197,116 | 197,116 | 196,701 | 196,697 | | 420 | | 420 | | 197,116 | | | | 5,459 | 08/15/2032 |
| 31392T-NU-7 | FHR 2481 PG EXCH PAC-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 397,697 | 397,697 | 395,024 | 395,095 | | 2,602 | | 2,602 | | 397,697 | | | | 11,876 | 08/15/2032 |
| 31392T-P2-7 | FHR 2481 ZC Z SEQ 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 602,817 | 602,817 | 562,127 | 588,803 | | 14,014 | | 14,014 | | 602,817 | | | | 19,237 | 08/15/2032 |
| 31392U-3A-0 | FHR 2479 PG EXCH PAC-1-11 6.000% 08/15/32 | | 12/01/2019 | Paydown | | 641,465 | 641,465 | 636,397 | 636,520 | | 4,944 | | 4,944 | | 641,465 | | | | 17,266 | 08/15/2032 |
| 31392U-BC-7 | FHR 2511 Z Z SEQ 5.500% 09/15/32 | | 12/01/2019 | Paydown | | 466,915 | 466,915 | 425,476 | 451,666 | | 15,249 | | 15,249 | | 466,915 | | | | 14,942 | 09/15/2032 |
| 31392U-P6-5 | FHR 2503 JZ Z PAC-1-11 5.500% 09/15/32 | | 12/01/2019 | Paydown | | 1,380,001 | 1,380,001 | 1,262,701 | 1,352,008 | | 27,993 | | 27,993 | | 1,380,001 | | | | 44,337 | 09/15/2032 |
| 31392U-W6-7 | FHR 2500 PG EXCH PAC-1-11 6.000% 09/15/32 | | 12/01/2019 | Paydown | | 411,494 | 411,494 | 416,092 | 412,186 | | (691) | | (691) | | 411,494 | | | | 13,720 | 09/15/2032 |
| 31392U-YW-8 | FHR 2500 KC SEQ 6.000% 09/15/32 | | 12/01/2019 | Paydown | | 51,241 | 51,241 | 51,001 | 51,032 | | 210 | | 210 | | 51,241 | | | | 1,791 | 09/15/2032 |
| 31392V-3P-5 | FHR 2494 HJ PAC-11 6.000% 09/15/32 | | 12/01/2019 | Paydown | | 871,886 | 871,886 | 888,234 | 875,701 | | (3,815) | | (3,815) | | 871,886 | | | | 28,556 | 09/15/2032 |
| 31392V-GQ-9 | FHR 2497 JH EXCH PAC-11 6.000% 09/15/32 | | 12/01/2019 | Paydown | | 131,123 | 131,123 | 131,246 | 131,123 | | | | | | 131,123 | | | | 4,644 | 09/15/2032 |
| 31392W-JR-2 | FHR 2509 ZG Z SEQ 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 862,358 | 862,358 | 794,447 | 839,716 | | 22,642 | | 22,642 | | 862,358 | | | | 23,099 | 10/15/2032 |
| 31392W-JS-0 | FHR 2509 TZ Z PAC-1-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 938,851 | 938,851 | 843,206 | 915,425 | | 23,427 | | 23,427 | | 938,851 | | | | 26,772 | 10/15/2032 |
| 31392W-JU-5 | FHR 2509 ZQ Z SEQ 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 664,839 | 664,839 | 610,613 | 635,202 | | 29,637 | | 29,637 | | 664,839 | | | | 20,902 | 10/15/2032 |
| 31392W-JV-3 | FHR 2509 ZE Z SEQ 6.000% 10/15/32 | | 12/01/2019 | Paydown | | 1,150,020 | 1,150,020 | 1,136,993 | 1,144,235 | | 5,785 | | 5,785 | | 1,150,020 | | | | 36,553 | 10/15/2032 |
| 31392W-LD-0 | FHR 2509 QG PAC-1-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 292,367 | 292,367 | 289,809 | 290,375 | | 1,992 | | 1,992 | | 292,367 | | | | 8,277 | 10/15/2032 |
| 31392W-MN-7 | FHR 2515 BD SEQ 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 173,272 | 173,272 | 170,883 | 170,944 | | 2,328 | | 2,328 | | 173,272 | | | | 6,039 | 10/15/2032 |
| 31392W-MT-4 | FHR 2515 GE EXCH PAC-1-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 536,930 | 536,930 | 524,888 | 525,195 | | 11,735 | | 11,735 | | 536,930 | | | | 18,220 | 10/15/2032 |
| 31392W-Q3-7 | FHR 2518 PG EXCH PAC-1-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 694,199 | 694,199 | 688,454 | 688,614 | | 5,585 | | 5,585 | | 694,199 | | | | 21,208 | 10/15/2032 |
| 31392W-QU-7 | FHR 2518 PZ Z PAC-1-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 1,388,398 | 1,388,398 | 1,250,860 | 1,357,208 | | 31,190 | | 31,190 | | 1,388,398 | | | | 42,416 | 10/15/2032 |
| 31392W-TB-6 | FHR 2510 PQ PAC-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 814,960 | 814,960 | 809,767 | 809,891 | | 5,068 | | 5,068 | | 814,960 | | | | 27,381 | 10/15/2032 |
| 31392W-VR-8 | FHR 2510 NZ Z SEQ 6.000% 10/15/32 | | 12/01/2019 | Paydown | | 789,172 | 789,172 | 781,526 | 785,044 | | 4,128 | | 4,128 | | 789,172 | | | | 25,901 | 10/15/2032 |
| 31392X-2H-0 | FHR 2517 ZD Z SEQ 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 352,905 | 352,905 | 328,753 | 344,963 | | 7,942 | | 7,942 | | 352,905 | | | | 11,294 | 10/15/2032 |
| 31392X-2K-3 | FHR 2517 ZH Z SEQ 6.000% 10/15/32 | | 12/01/2019 | Paydown | | 314,487 | 314,487 | 311,441 | 312,811 | | 1,676 | | 1,676 | | 314,487 | | | | 10,530 | 10/15/2032 |
| 31392X-B7-2 | FHR 2513 PZ Z PAC-11 6.000% 02/15/32 | | 12/01/2019 | Paydown | | 856,413 | 856,413 | 854,808 | 854,778 | | 1,636 | | 1,636 | | 856,413 | | | | 28,122 | 02/15/2032 |
| 31392X-CX-4 | FHR 2513 GJ PAC-11 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 186,419 | 186,419 | 184,092 | 184,160 | | 2,259 | | 2,259 | | 186,419 | | | | 6,148 | 10/15/2032 |
| 31392X-EX-2 | FHR 2513 ZC Z SEQ 5.500% 10/15/32 | | 12/01/2019 | Paydown | | 551,970 | 551,970 | 508,589 | 538,585 | | 13,386 | | 13,386 | | 551,970 | | | | 15,664 | 10/15/2032 |
| 31392X-NF-1 | FHR 2523 PH PAC-11 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 751,028 | 751,028 | 743,910 | 744,106 | | 6,922 | | 6,922 | | 751,028 | | | | 11,127 | 11/15/2032 |
| 31392X-R5-9 | FHR 2525 HC SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 434,790 | 434,790 | 425,010 | 425,352 | | 9,438 | | 9,438 | | 434,790 | | | | 12,710 | 11/15/2032 |
| 31392X-RA-8 | FHR 2525 BH PAC-1-11 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 750,064 | 750,064 | 735,739 | 736,208 | | 13,856 | | 13,856 | | 750,064 | | | | 22,110 | 11/15/2032 |
| 31393A-E4-5 | FNR 2003-24 MZ Z PAC-11 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 1,032,789 | 1,032,789 | 850,437 | 968,941 | | 63,849 | | 63,849 | | 1,032,789 | | | | 37,234 | 04/25/2033 |
| 31393A-JG-3 | FNR 2003-26 PD PAC-11 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 587,398 | 587,398 | 608,232 | 590,954 | | (3,556) | | (3,556) | | 587,398 | | | | 18,923 | 04/25/2033 |
| 31393A-N4-5 | FNR 2003-24 UY EXCH SEQ 5.000% 04/25/33 | | 12/01/2019 | Paydown | | 1,230,003 | 1,230,003 | 1,226,544 | 1,226,504 | | 3,499 | | 3,499 | | 1,230,003 | | | | 32,891 | 04/25/2033 |
| 31393A-QQ-3 | FNR 2003-25 B SEQ 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 1,210,240 | 1,210,240 | 1,199,642 | 1,200,427 | | 9,813 | | 9,813 | | 1,210,240 | | | | 37,559 | 04/25/2033 |
| 31393A-UD-7 | FNR 2003-27 EK SEQ 5.000% 04/25/33 | | 12/01/2019 | Paydown | | 730,797 | 730,797 | 700,232 | 701,205 | | 29,592 | | 29,592 | | 730,797 | | | | 23,448 | 04/25/2033 |
| 31393A-VZ-7 | FNR 2003-30 JE PAC-11 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 534,953 | 534,953 | 534,452 | 534,341 | | 612 | | 612 | | 534,953 | | | | 17,095 | 04/25/2033 |
| 31393B-2B-0 | FNR 2003-56 DA SEQ 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 1,832,342 | 1,832,342 | 1,836,923 | 1,832,342 | | | | | | 1,832,342 | | | | 49,738 | 06/25/2033 |
| 31393B-3F-0 | FNR 2003-51 PJ PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 528,889 | 528,889 | 515,688 | 516,021 | | 12,868 | | 12,868 | | 528,889 | | | | 13,928 | 06/25/2033 |
| 31393B-4S-1 | FNR 2003-50 PH PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 1,997,187 | 1,997,187 | 1,947,246 | 1,948,396 | | 48,791 | | 48,791 | | 1,997,187 | | | | 63,284 | 06/25/2033 |
| 31393B-C5-2 | FNR 2003-41 QD EXCH PAC-11 5.500% 05/25/33 | | 12/01/2019 | Paydown | | 406,700 | 406,700 | 406,700 | 406,700 | | | | | | 406,700 | | | | 11,217 | 05/25/2033 |
| 31393B-PH-2 | FNR 2003-32 T EXCH Z SEQ 6.000% 05/25/33 | | 12/01/2019 | Paydown | | 3,132,449 | 3,132,449 | 3,128,533 | 3,127,840 | | 4,609 | | 4,609 | | 3,132,449 | | | | 101,147 | 05/25/2033 |
| 31393B-SY-2 | FNR 2003-42 PF PAC-11 5.500% 05/25/33 | | 12/01/2019 | Paydown | | 337,716 | 337,716 | 346,582 | 340,630 | | (2,913) | | (2,913) | | 337,716 | | | | 10,039 | 05/25/2033 |
| 31393C-BM-4 | FNR 2003-34 EW PAC-11 5.500% 05/25/33 | | 12/01/2019 | Paydown | | 617,417 | 617,417 | 613,173 | 613,742 | | 3,676 | | 3,676 | | 617,417 | | | | 16,865 | 05/25/2033 |
| 31393C-JB-0 | FNR 2003-54 VZ Z SEQ 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 2,461,771 | 2,461,771 | 2,225,595 | 2,421,812 | | 39,960 | | 39,960 | | 2,461,771 | | | | 74,669 | 06/25/2033 |
| 31393C-JJ-3 | FNR 2003-54 Z Z SEQ 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 2,488,682 | 2,488,682 | 2,073,383 | 2,418,252 | | 70,430 | | 70,430 | | 2,488,682 | | | | 78,640 | 06/25/2033 |

# 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 |
| 31393C-KE-2 | FNR 2003-54 ON EXCH PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 423,768 | 423,768 | 403,902 | 404,502 | | 19,265 | | 19,265 | | 423,768 | | | | 11,963 | 06/25/2033 |
| 31393C-KP-7 | FNR 2003-54 PH EXCH PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 641,624 | 641,624 | 623,238 | 623,773 | | 17,851 | | 17,851 | | 641,624 | | | | 18,418 | 06/25/2033 |
| 31393C-PX-5 | FNR 2003-55 UE PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 290,168 | 290,168 | 286,212 | 286,298 | | 3,870 | | 3,870 | | 290,168 | | | | 8,014 | 06/25/2033 |
| 31393C-WJ-8 | FNR 2003-46 PJ PAC-11 5.500% 06/25/33 | | 12/01/2019 | Paydown | | 2,582,762 | 2,582,762 | 2,612,625 | 2,583,884 | | (1,123) | | (1,123) | | 2,582,762 | | | | 76,065 | 06/25/2033 |
| 31393C-ZD-8 | FNR 2003-46 MZ EXCH Z SEQ 6.000% 06/25/33 | | 12/01/2019 | Paydown | | 1,380,873 | 1,380,873 | 1,421,005 | 1,385,921 | | (5,048) | | (5,048) | | 1,380,873 | | | | 45,065 | 06/25/2033 |
| 31393D-AN-1 | FNR 2003-70 BJ PAC-11 5.000% 07/25/33 | | 12/01/2019 | Paydown | | 2,109,711 | 2,109,711 | 2,132,676 | 2,113,510 | | (3,799) | | (3,799) | | 2,109,711 | | | | 55,345 | 07/25/2033 |
| 31393D-D6-5 | FNR 2003-59 LB PAC-11 5.000% 08/25/33 | | 12/01/2019 | Paydown | | 468,864 | 468,864 | 464,982 | 465,059 | | 3,805 | | 3,805 | | 468,864 | | | | 14,629 | 08/25/2033 |
| 31393D-FC-0 | FNR 2003-65 PE PAC-11 5.000% 07/25/33 | | 12/01/2019 | Paydown | | 1,310,615 | 1,310,615 | 1,341,947 | 1,320,805 | | (10,191) | | (10,191) | | 1,310,615 | | | | 36,097 | 07/25/2033 |
| 31393D-JH-5 | FNR 2003-64 Z Z SEQ 5.500% 07/25/33 | | 12/01/2019 | Paydown | | 3,462,540 | 3,462,540 | 3,484,181 | 3,462,540 | | | | | | 3,462,540 | | | | 108,962 | 07/25/2033 |
| 31393D-KE-0 | FNR 2003-64 ZC Z SEQ 5.000% 07/25/33 | | 12/01/2019 | Paydown | | 5,111,359 | 5,111,359 | 4,788,100 | 5,039,659 | | 71,700 | | 71,700 | | 5,111,359 | | | | 139,063 | 07/25/2033 |
| 31393D-M7-3 | FNR 2003-80 ZC Z SEQ 5.000% 08/25/33 | | 12/01/2019 | Paydown | | 2,304,166 | 2,304,166 | 2,037,747 | 2,252,639 | | 51,528 | | 51,528 | | 2,304,166 | | | | 63,303 | 08/25/2033 |
| 31393D-SU-6 | FNR 2003-63 QE PAC-11 5.000% 07/25/33 | | 12/01/2019 | Paydown | | 1,277,877 | 1,277,877 | 1,304,233 | 1,286,066 | | (8,189) | | (8,189) | | 1,277,877 | | | | 35,159 | 07/25/2033 |
| 31393D-UU-3 | FNW 2003-W10 3A5 SEQ 4.299% 06/25/43 | | 12/01/2019 | Paydown | | 1,900,774 | 1,900,774 | 1,900,631 | 1,899,988 | | 786 | | 786 | | 1,900,774 | | | | 46,431 | 06/25/2043 |
| 31393D-ZK-0 | FNR 2003-73 GC SEQ 5.000% 08/25/33 | | 12/01/2019 | Paydown | | 2,253,164 | 2,253,164 | 2,233,729 | 2,234,956 | | 18,209 | | 18,209 | | 2,253,164 | | | | 64,787 | 08/25/2033 |
| 31393E-BJ-7 | FNR 2003-74 ZG Z SEQ 5.500% 08/25/33 | | 12/01/2019 | Paydown | | 1,834,576 | 1,834,576 | 1,666,024 | 1,804,666 | | 29,910 | | 29,910 | | 1,834,576 | | | | 57,209 | 08/25/2033 |
| 31393E-JK-6 | FNR 2003-71 AC SEQ 5.000% 08/25/33 | | 12/01/2019 | Paydown | | 434,840 | 434,840 | 406,484 | 407,312 | | 27,528 | | 27,528 | | 434,840 | | | | 13,353 | 08/25/2033 |
| 31393E-RA-9 | FNR 2003-91 BY SEQ 5.000% 09/25/33 | | 12/01/2019 | Paydown | | 1,867,594 | 1,867,594 | 1,780,265 | 1,782,284 | | 85,310 | | 85,310 | | 1,867,594 | | | | 50,599 | 09/25/2033 |
| 31393E-RJ-0 | FNR 2003-91 QE EXCH PAC-11 5.500% 09/25/33 | | 12/01/2019 | Paydown | | 1,294,729 | 1,294,729 | 1,260,411 | 1,261,180 | | 33,549 | | 33,549 | | 1,294,729 | | | | 38,895 | 09/25/2033 |
| 31393E-SV-2 | FNR 2003-83 Z Z SEQ 5.500% 09/25/33 | | 12/01/2019 | Paydown | | 1,109,846 | 1,109,846 | 904,525 | 1,043,001 | | 66,845 | | 66,845 | | 1,109,846 | | | | 27,971 | 09/25/2033 |
| 31393E-X8-7 | FNR 2003-85 QD PAC-11 5.500% 09/25/33 | | 12/01/2019 | Paydown | | 1,552,115 | 1,552,115 | 1,462,383 | 1,523,970 | | 28,144 | | 28,144 | | 1,552,115 | | | | 42,621 | 09/25/2033 |
| 31393E-ZY-8 | FNR 2003-94 PH PAC-11 5.500% 10/25/33 | | 12/01/2019 | Paydown | | 2,057,294 | 2,057,294 | 2,004,458 | 2,005,648 | | 51,645 | | 51,645 | | 2,057,294 | | | | 54,241 | 10/25/2033 |
| 31393F-5J-1 | FHR 2522 B EXCH SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 456,866 | 456,866 | 453,566 | 453,648 | | 3,218 | | 3,218 | | 456,866 | | | | 14,637 | 11/15/2032 |
| 31393F-B4-7 | FHR 2519 BN EXCH SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 235,316 | 235,316 | 232,889 | 233,799 | | 1,517 | | 1,517 | | 235,316 | | | | 6,510 | 11/15/2032 |
| 31393F-BW-5 | FHR 2519 LE EXCH SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 676,472 | 676,472 | 667,637 | 667,880 | | 8,593 | | 8,593 | | 676,472 | | | | 17,303 | 11/15/2032 |
| 31393F-FJ-0 | FHR 2526 Z Z SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 132,604 | 132,604 | 124,607 | 129,452 | | 3,152 | | 3,152 | | 132,604 | | | | 3,994 | 11/15/2032 |
| 31393F-H9-0 | FHR 2527 ZW Z SEQ 5.500% 11/15/32 | | 12/01/2019 | Paydown | | 439,981 | 439,981 | 416,195 | 431,805 | | 8,176 | | 8,176 | | 439,981 | | | | 12,451 | 11/15/2032 |
| 31393F-NN-2 | FHR 2532 C SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 222,864 | 222,864 | 218,203 | 218,322 | | 4,542 | | 4,542 | | 222,864 | | | | 5,232 | 12/15/2032 |
| 31393F-PY-6 | FHR 2544 TJ EXCH SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 274,189 | 274,189 | 270,703 | 270,784 | | 3,405 | | 3,405 | | 274,189 | | | | 8,759 | 12/15/2032 |
| 31393F-RP-3 | FHR 2544 PE PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 981,411 | 981,411 | 968,676 | 968,955 | | 12,457 | | 12,457 | | 981,411 | | | | 29,464 | 12/15/2032 |
| 31393F-VK-9 | FHR 2534 BG PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 216,155 | 216,155 | 214,640 | 214,677 | | 1,478 | | 1,478 | | 216,155 | | | | 6,336 | 12/15/2032 |
| 31393G-3L-6 | FHR 2531 Z Z SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 2,447,345 | 2,447,345 | 2,347,922 | 2,416,168 | | 31,178 | | 31,178 | | 2,447,345 | | | | 77,805 | 12/15/2032 |
| 31393G-6C-3 | FHR 2538 PG PAC-1-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 777,189 | 777,189 | 767,528 | 767,787 | | 9,402 | | 9,402 | | 777,189 | | | | 22,800 | 12/15/2032 |
| 31393G-CB-8 | FHR 2545 GD SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 711,394 | 711,394 | 695,032 | 695,496 | | 15,897 | | 15,897 | | 711,394 | | | | 21,063 | 12/15/2032 |
| 31393G-DM-3 | FHR 2545 BZ Z SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 802,841 | 802,841 | 769,473 | 791,238 | | 11,603 | | 11,603 | | 802,841 | | | | 25,349 | 12/15/2032 |
| 31393G-E7-5 | FHR 2545 DG PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 755,044 | 755,044 | 783,712 | 760,177 | | (5,133) | | (5,133) | | 755,044 | | | | 20,549 | 12/15/2032 |
| 31393G-JF-2 | FHR 2542 PH PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 379,549 | 379,549 | 376,254 | 376,336 | | 3,213 | | 3,213 | | 379,549 | | | | 14,222 | 12/15/2032 |
| 31393G-UM-4 | FHR 2545 PG EXCH PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 580,891 | 580,891 | 590,013 | 583,911 | | (3,019) | | (3,019) | | 580,891 | | | | 15,271 | 12/15/2032 |
| 31393G-VD-3 | FHR 2533 GB EXCH SEQ 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 790,352 | 790,352 | 777,775 | 778,173 | | 12,179 | | 12,179 | | 790,352 | | | | 24,278 | 12/15/2032 |
| 31393H-AQ-5 | FHR 2543 TG EXCH PAC 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 1,479,480 | 1,479,480 | 1,476,139 | 1,475,671 | | 3,809 | | 3,809 | | 1,479,480 | | | | 45,045 | 12/15/2032 |
| 31393H-EU-2 | FHR 2543 PG EXCH PAC-11 5.500% 12/15/32 | | 12/01/2019 | Paydown | | 303,606 | 303,606 | 301,709 | 302,245 | | 1,361 | | 1,361 | | 303,606 | | | | 8,465 | 12/15/2032 |
| 31393H-GW-6 | FHR 2543 YX EXCH PAC-1-11 6.000% 12/15/32 | | 12/01/2019 | Paydown | | 110,738 | 110,738 | 108,461 | 108,520 | | 2,217 | | 2,217 | | 110,738 | | | | 3,837 | 12/15/2032 |
| 31393H-KG-6 | FHR 2563 PC PAC-1-11 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 430,694 | 430,694 | 439,442 | 433,335 | | (2,641) | | (2,641) | | 430,694 | | | | 13,084 | 01/15/2033 |
| 31393H-TL-6 | FHR 2548 OB SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 520,217 | 520,217 | 512,968 | 513,183 | | 7,034 | | 7,034 | | 520,217 | | | | 15,893 | 01/15/2033 |
| 31393H-U8-3 | FHR 2548 OM EXCH SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 926,308 | 926,308 | 911,099 | 911,561 | | 14,746 | | 14,746 | | 926,308 | | | | 28,299 | 01/15/2033 |
| 31393H-XU-1 | FHR 2550 AB EXCH SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 557,745 | 557,745 | 550,657 | 550,916 | | 6,829 | | 6,829 | | 557,745 | | | | 18,375 | 01/15/2033 |
| 31393H-Z6-2 | FHR 2550 PH PAC-11 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 1,669,647 | 1,669,647 | 1,673,822 | 1,669,647 | | | | | | 1,669,647 | | | | 53,517 | 01/15/2033 |
| 31393J-4A-3 | FHR 2554 JZ Z SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 340,494 | 340,494 | 314,052 | 330,418 | | 10,075 | | 10,075 | | 340,494 | | | | 9,493 | 01/15/2033 |
| 31393J-6C-7 | FHR 2556 KZ Z SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 5,111,070 | 5,111,070 | 5,009,647 | 5,076,505 | | 34,565 | | 34,565 | | 5,111,070 | | | | 147,460 | 01/15/2033 |
| 31393J-7D-4 | FHR 2549 PE EXCH PAC-11 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 1,321,582 | 1,321,582 | 1,339,238 | 1,327,422 | | (5,839) | | (5,839) | | 1,321,582 | | | | 41,836 | 01/15/2033 |
| 31393J-CC-0 | FHR 2551 TG PAC-1-11 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 993,226 | 993,226 | 1,005,486 | 996,503 | | (3,277) | | (3,277) | | 993,226 | | | | 31,215 | 01/15/2033 |
| 31393J-LB-2 | FHR 2557 ZA Z SEQ 5.500% 01/15/33 | | 12/01/2019 | Paydown | | 924,107 | 924,107 | 841,371 | 897,510 | | 26,598 | | 26,598 | | 924,107 | | | | 27,833 | 01/15/2033 |
| 31393J-X9-4 | FHR 2561 PH EXCH PAC-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 506,393 | 506,393 | 509,479 | 507,087 | | (693) | | (693) | | 506,393 | | | | 20,262 | 02/15/2033 |
| 31393K-7J-8 | FHR 2567 PH PAC-1-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 461,461 | 461,461 | 467,230 | 463,141 | | (1,679) | | (1,679) | | 461,461 | | | | 14,199 | 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 |
| 31393K-AT-2 | FHR 2576 CE PAC-1-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 727,861 | 727,861 | 742,418 | 732,681 | | (4,820) | | (4,820) | | 727,861 | | | | 22,304 | 02/15/2033 |
| 31393K-BQ-7 | FHR 2576 JZ Z SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 375,785 | 375,785 | 361,106 | 370,104 | | 5,682 | | 5,682 | | 375,785 | | | | 10,053 | 02/15/2033 |
| 31393K-CJ-2 | FHR 2576 PF PAC-1-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 895,904 | 895,904 | 912,527 | 902,221 | | (6,317) | | (6,317) | | 895,904 | | | | 30,383 | 02/15/2033 |
| 31393K-DQ-5 | FHR 2569 LB SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 320,906 | 320,906 | 317,142 | 317,250 | | 3,656 | | 3,656 | | 320,906 | | | | 9,790 | 02/15/2033 |
| 31393K-MG-7 | FHR 2570 LG EXCH SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 1,763,840 | 1,763,840 | 1,750,397 | 1,750,756 | | 13,084 | | 13,084 | | 1,763,840 | | | | 54,847 | 02/15/2033 |
| 31393K-PB-5 | FHR 2575 AY SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 168,125 | 168,125 | 166,556 | 166,594 | | 1,531 | | 1,531 | | 168,125 | | | | 5,600 | 02/15/2033 |
| 31393K-ZK-4 | FHR 2574 MD EXCH PAC-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 3,764,871 | 3,764,871 | 3,825,609 | 3,777,320 | | (12,450) | | (12,450) | | 3,764,871 | | | | 122,159 | 02/15/2033 |
| 31393L-20-5 | FHR 2574 PE EXCH PAC-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 625,454 | 625,454 | 638,354 | 630,683 | | (5,229) | | (5,229) | | 625,454 | | | | 16,633 | 02/15/2033 |
| 31393L-AH-6 | FHR 2571 NB EXCH SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 526,331 | 526,331 | 520,839 | 520,965 | | 5,366 | | 5,366 | | 526,331 | | | | 16,481 | 02/15/2033 |
| 31393L-AM-5 | FHR 2571 OK EXCH SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 359,699 | 359,699 | 355,712 | 355,808 | | 3,890 | | 3,890 | | 359,699 | | | | 10,547 | 02/15/2033 |
| 31393L-DF-7 | FHR 2577 PG PAC-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 1,457,647 | 1,457,647 | 1,487,027 | 1,463,204 | | (5,558) | | (5,558) | | 1,457,647 | | | | 44,753 | 02/15/2033 |
| 31393L-JK-0 | FHR 2564 GU EXCH SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 868,178 | 868,178 | 857,410 | 857,687 | | 10,492 | | 10,492 | | 868,178 | | | | 25,544 | 02/15/2033 |
| 31393L-NP-4 | FHR 2564 PT EXCH PAC-11 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 346,699 | 346,699 | 347,620 | 346,699 | | | | | | 346,699 | | | | 11,207 | 02/15/2033 |
| 31393L-QD-8 | FHR 2564 Z Z SEQ 5.500% 02/15/33 | | 12/01/2019 | Paydown | | 729,828 | 729,828 | 670,986 | 709,802 | | 20,027 | | 20,027 | | 729,828 | | | | 21,473 | 02/15/2033 |
| 31393L-Z9-7 | FHR 2581 PH PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,392,472 | 1,392,472 | 1,382,687 | 1,383,271 | | 9,201 | | 9,201 | | 1,392,472 | | | | 43,790 | 03/15/2033 |
| 31393M-2W-0 | FHR 2588 DE PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 685,251 | 685,251 | 697,779 | 689,161 | | (3,910) | | (3,910) | | 685,251 | | | | 13,117 | 03/15/2033 |
| 31393M-B3-4 | FHR 2579 LZ EXCH Z SEQ 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 333,553 | 333,553 | 308,119 | 321,310 | | 12,242 | | 12,242 | | 333,553 | | | | 10,635 | 03/15/2033 |
| 31393M-EG-2 | FHR 2591 PD PAC-1-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,613,579 | 1,613,579 | 1,616,604 | 1,613,579 | | | | | | 1,613,579 | | | | 51,657 | 03/15/2033 |
| 31393M-FM-8 | FHR 2591 WD PAC-1-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,330,865 | 1,330,865 | 1,318,804 | 1,325,951 | | 4,914 | | 4,914 | | 1,330,865 | | | | 40,707 | 03/15/2033 |
| 31393M-J8-5 | FHR 2585 MG EXCH PAC-1-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 922,624 | 922,624 | 910,372 | 910,712 | | 11,911 | | 11,911 | | 922,624 | | | | 27,824 | 03/15/2033 |
| 31393M-KB-6 | FHR 2580 Z Z SEQ 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 360,445 | 360,445 | 334,481 | 351,483 | | 8,962 | | 8,962 | | 360,445 | | | | 11,253 | 03/15/2033 |
| 31393M-NJ-6 | FHR 2582 PG PAC-1-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,173,179 | 1,173,179 | 1,181,382 | 1,174,486 | | (1,307) | | (1,307) | | 1,173,179 | | | | 37,020 | 03/15/2033 |
| 31393M-UB-5 | FHR 2586 PH EXCH PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,237,631 | 1,237,631 | 1,237,244 | 1,237,081 | | 550 | | 550 | | 1,237,631 | | | | 35,547 | 03/15/2033 |
| 31393M-ZT-1 | FHR 2583 PW PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,635,312 | 1,635,312 | 1,655,754 | 1,640,977 | | (5,665) | | (5,665) | | 1,635,312 | | | | 52,164 | 03/15/2033 |
| 31393N-5E-5 | FHR 2589 Z Z SEQ 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,251,350 | 1,251,350 | 1,065,407 | 1,192,267 | | 59,083 | | 59,083 | | 1,251,350 | | | | 36,422 | 03/15/2033 |
| 31393N-AH-2 | FHR 2587 KG EXCH PAC-11 5.000% 03/15/33 | | 12/01/2019 | Paydown | | 375,362 | 375,362 | 364,864 | 365,112 | | 10,251 | | 10,251 | | 375,362 | | | | 10,317 | 03/15/2033 |
| 31393N-KJ-7 | FHR 2590 PG EXCH PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,911,881 | 1,911,881 | 1,897,881 | 1,898,187 | | 13,694 | | 13,694 | | 1,911,881 | | | | 57,770 | 03/15/2033 |
| 31393N-LZ-0 | FHR 2590 TG EXCH PAC-11 5.500% 03/15/33 | | 12/01/2019 | Paydown | | 1,389,549 | 1,389,549 | 1,401,346 | 1,393,390 | | (3,841) | | (3,841) | | 1,389,549 | | | | 47,365 | 03/15/2033 |
| 31393N-Y9-4 | FHR 2596 ZL Z SEQ 5.000% 04/15/33 | | 12/01/2019 | Paydown | | 432,028 | 432,028 | 375,054 | 414,566 | | 17,462 | | 17,462 | | 432,028 | | | | 10,120 | 04/15/2033 |
| 31393P-2G-8 | FHR 2608 PH PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 1,635,256 | 1,635,256 | 1,636,789 | 1,635,256 | | | | | | 1,635,256 | | | | 45,962 | 04/15/2033 |
| 31393P-AY-0 | FHR 2604 YD PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 2,066,325 | 2,066,325 | 2,068,908 | 2,066,325 | | | | | | 2,066,325 | | | | 66,099 | 04/15/2033 |
| 31393P-EZ-3 | FHR 2595 PH PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 873,182 | 873,182 | 866,635 | 866,769 | | 6,413 | | 6,413 | | 873,182 | | | | 22,694 | 04/15/2033 |
| 31393P-L3-6 | FHR 2602 UE EXCH PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 1,302,086 | 1,302,086 | 1,342,541 | 1,318,101 | | (16,015) | | (16,015) | | 1,302,086 | | | | 41,741 | 04/15/2033 |
| 31393P-NF-7 | FHR 2600 ME EXCH PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 1,812,062 | 1,812,062 | 1,813,195 | 1,812,062 | | | | | | 1,812,062 | | | | 59,157 | 04/15/2033 |
| 31393Q-2G-6 | FHR 2594 QG EXCH PAC-11 5.000% 04/15/33 | | 12/01/2019 | Paydown | | 973,071 | 973,071 | 975,732 | 973,071 | | | | | | 973,071 | | | | 30,467 | 04/15/2033 |
| 31393Q-3H-3 | FHR 2594 TZ Z PAC-11 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 2,389,981 | 2,389,981 | 2,289,068 | 2,360,433 | | 29,548 | | 29,548 | | 2,389,981 | | | | 67,248 | 04/15/2033 |
| 31393Q-4E-9 | FHR 2594 VZ Z SEQ 5.500% 04/15/33 | | 12/01/2019 | Paydown | | 2,174,788 | 2,174,788 | 1,786,724 | 2,095,200 | | 79,587 | | 79,587 | | 2,174,788 | | | | 69,185 | 04/15/2033 |
| 31393Q-QD-7 | FHR 2614 ZN Z PAC-11 5.500% 05/15/33 | | 12/01/2019 | Paydown | | 1,566,740 | 1,566,740 | 1,576,532 | 1,566,740 | | | | | | 1,566,740 | | | | 49,647 | 05/15/2033 |
| 31393Q-VP-4 | FHR 2618 PE PAC-11 5.500% 05/15/33 | | 12/01/2019 | Paydown | | 1,442,908 | 1,442,908 | 1,477,575 | 1,458,480 | | (15,573) | | (15,573) | | 1,442,908 | | | | 47,169 | 05/15/2033 |
| 31393Q-WE-8 | FHR 2618 Z Z SEQ 5.500% 05/15/33 | | 12/01/2019 | Paydown | | 548,028 | 548,028 | 459,658 | 520,153 | | 27,875 | | 27,875 | | 548,028 | | | | 18,692 | 05/15/2033 |
| 31393R-EJ-5 | FHR 2613 GP PAC-11 5.500% 05/15/33 | | 12/01/2019 | Paydown | | 951,909 | 951,909 | 965,295 | 957,295 | | (5,386) | | (5,386) | | 951,909 | | | | 30,771 | 05/15/2033 |
| 31393T-DE-3 | FNR 2003-89 DE PAC-11 5.000% 09/25/33 | | 12/01/2019 | Paydown | | 2,514,979 | 2,514,979 | 2,246,976 | 2,444,955 | | 70,024 | | 70,024 | | 2,514,979 | | | | 68,322 | 09/25/2033 |
| 31393T-PN-0 | FNR 2003-97 WD EXCH PAC-11 6.000% 10/25/33 | | 12/01/2019 | Paydown | | 928,254 | 928,254 | 941,308 | 931,293 | | (3,038) | | (3,038) | | 928,254 | | | | 36,964 | 10/25/2033 |
| 31393U-CY-7 | FNR 2003-121 ZA Z SEQ 6.000% 12/25/33 | | 12/01/2019 | Paydown | | 1,029,521 | 1,029,521 | 993,166 | 1,013,161 | | 16,360 | | 16,360 | | 1,029,521 | | | | 34,086 | 12/25/2033 |
| 31393V-5Q-0 | FHR 2627 UE PAC-11 5.000% 06/15/33 | | 12/01/2019 | Paydown | | 1,559,859 | 1,559,859 | 1,575,399 | 1,564,913 | | (5,054) | | (5,054) | | 1,559,859 | | | | 40,207 | 06/15/2033 |
| 31393V-DY-4 | FHR 2632 PE PAC-11 5.000% 06/15/33 | | 12/01/2019 | Paydown | | 1,728,782 | 1,728,782 | 1,741,207 | 1,732,433 | | (3,651) | | (3,651) | | 1,728,782 | | | | 44,416 | 06/15/2033 |
| 31393V-HY-0 | FHR 2626 PE PAC-11 5.000% 06/15/33 | | 12/01/2019 | Paydown | | 511,636 | 511,636 | 483,540 | 484,398 | | 27,238 | | 27,238 | | 511,636 | | | | 14,200 | 06/15/2033 |
| 31393W-2U-2 | FHR 2650 BM PAC-11 5.000% 07/15/33 | | 12/01/2019 | Paydown | | 1,911,560 | 1,911,560 | 1,812,995 | 1,890,137 | | 21,424 | | 21,424 | | 1,911,560 | | | | 48,246 | 07/15/2033 |
| 31393W-2V-0 | FHR 2650 BN PAC-11 5.000% 07/15/33 | | 12/01/2019 | Paydown | | 671,516 | 671,516 | 634,163 | 662,544 | | 8,973 | | 8,973 | | 671,516 | | | | 21,308 | 07/15/2033 |
| 31393W-U7-2 | FHR 2645 Z Z SEQ 5.000% 07/15/33 | | 12/01/2019 | Paydown | | 735,888 | 735,888 | 625,045 | 694,377 | | 41,511 | | 41,511 | | 735,888 | | | | 19,808 | 07/15/2033 |
| 31393W-W2-1 | FHR 2641 UE PAC-11 5.000% 07/15/33 | | 12/01/2019 | Paydown | | 1,148,862 | 1,148,862 | 1,130,797 | 1,131,292 | | 17,570 | | 17,570 | | 1,148,862 | | | | 31,696 | 07/15/2033 |
| 31393X-KQ-9 | FNR 2004-24 BY EXCH SEQ 5.000% 04/25/34 | | 12/01/2019 | Paydown | | 1,304,345 | 1,304,345 | 1,243,958 | 1,245,771 | | 58,573 | | 58,573 | | 1,304,345 | | | | 32,961 | 04/25/2034 |
| 31393Y-6D-2 | FNR 2004-49 QE PAC-11 5.500% 07/25/34 | | 12/01/2019 | Paydown | | 1,173,041 | 1,173,041 | 1,163,243 | 1,163,411 | | 9,631 | | 9,631 | | 1,173,041 | | | | 36,572 | 07/25/2034 |
| 31393Y-7F-6 | FNR 2004-58 Z Z SEQ 7.500% 07/25/34 | | 12/01/2019 | Paydown | | 296,981 | 296,981 | 333,732 | 304,575 | | (7,594) | | (7,594) | | 296,981 | | | | 11,868 | 07/25/2034 |
| 31393Y-Y4-1 | FNW 2004-W6 M MEZ CSTR NAS 5.512% 07/25/34 | | 12/01/2019 | Paydown | | 426,411 | 606,549 | 215,082 | 197,116 | 17,967 | 275,206 | | 293,173 | | 490,288 | | (63,877) | (63,877) | 16,181 | 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 |
| 31394A-XL-5 | FNGT 2004-T4 A8 AFC SEQ PT AS 5.650% 08/25/34 | | 12/01/2019 | Paydown | | 1,873,548 | 1,873,548 | 1,794,990 | 1,798,809 | | 74,738 | | 74,738 | | 1,873,548 | | | | 49,366 | 08/25/2034 |
| 31394B-3L-6 | FNR 2005-11 PG EXCH PAC-11 5.500% 02/25/35 | | 12/01/2019 | Paydown | | 2,886,172 | 2,886,172 | 2,924,955 | 2,890,318 | | (4,146) | | (4,146) | | 2,886,172 | | | | 84,037 | 02/25/2035 |
| 31394B-GT-5 | FNR 2004-79 B EXCH SEQ 5.000% 11/25/34 | | 12/01/2019 | Paydown | | 2,066,451 | 2,066,451 | 1,994,502 | 1,996,632 | | 69,819 | | 69,819 | | 2,066,451 | | | | 65,546 | 11/25/2034 |
| 31394B-L4-4 | FNR 2004-100 HG EXCH PAC-11 5.000% 01/25/35 | | 12/01/2019 | Paydown | | 1,665,411 | 1,665,411 | 1,625,931 | 1,626,936 | | 38,475 | | 38,475 | | 1,665,411 | | | | 50,382 | 01/25/2035 |
| 31394B-R3-0 | FNR 2004-99 PB EXCH PAC-11 5.500% 01/25/35 | | 12/01/2019 | Paydown | | 222,682 | 222,682 | 224,004 | 222,559 | | 123 | | 123 | | 222,682 | | | | 11,895 | 01/25/2035 |
| 31394B-RU-0 | FNR 2004-92 BE EXCH SEQ 5.000% 12/25/34 | | 12/01/2019 | Paydown | | 723,851 | 723,851 | 695,186 | 695,980 | | 27,871 | | 27,871 | | 723,851 | | | | 18,921 | 12/25/2034 |
| 31394B-V9-2 | FNR 2004-95 LZ Z SEQ 5.000% 01/25/35 | | 12/01/2019 | Paydown | | 1,590,688 | 1,590,688 | 1,322,259 | 1,534,035 | | 56,652 | | 56,652 | | 1,590,688 | | | | 46,875 | 01/25/2035 |
| 31394B-XN-9 | FNR 2004-96 QC EXCH PAC-11 5.500% 08/25/34 | | 03/05/2019 | NOMURA SECURITIES INTL INC. | | 4,068,612 | 3,950,109 | 3,993,930 | 3,950,109 | | | | | | 3,950,109 | | 118,503 | 118,503 | 58,538 | 08/25/2034 |
| 31394B-XN-9 | FNR 2004-96 QC EXCH PAC-11 5.500% 08/25/34 | | 03/01/2019 | Paydown | | 319,447 | 319,447 | 322,991 | 319,447 | | | | | | 319,447 | | | | 2,956 | 08/25/2034 |
| 31394D-YS-3 | FNR 2005-52 PV EXCH SC PT 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 7,156,482 | 7,156,482 | 7,238,111 | 7,174,803 | | (18,321) | | (18,321) | | 7,156,482 | | | | 216,342 | 05/25/2035 |
| 31394D-ZS-2 | FNR 2005-48 OE PAC-11 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 2,673,395 | 2,673,395 | 2,705,350 | 2,675,296 | | (1,901) | | (1,901) | | 2,673,395 | | | | 81,526 | 06/25/2035 |
| 31394E-CV-8 | FNR 2005-58 PZ Z PAC-11 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 2,391,948 | 2,391,948 | 2,276,905 | 2,349,627 | | 42,321 | | 42,321 | | 2,391,948 | | | | 70,713 | 07/25/2035 |
| 31394E-R2-6 | FNR 2005-69 KG EXCH PAC-11 5.500% 08/25/35 | | 12/01/2019 | Paydown | | 2,300,323 | 2,300,323 | 2,321,058 | 2,300,670 | | (347) | | (347) | | 2,300,323 | | | | 69,499 | 08/25/2035 |
| 31394E-UP-1 | FNR 2005-59 PE EXCH PAC-11 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 4,026,493 | 4,026,493 | 4,094,125 | 4,034,626 | | (8,134) | | (8,134) | | 4,026,493 | | | | 121,733 | 07/25/2035 |
| 31394F-YG-4 | FNR 2005-96 UD EXCH SEQ 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 1,192,404 | 1,192,404 | 1,149,240 | 1,150,290 | | 42,114 | | 42,114 | | 1,192,404 | | | | 38,603 | 10/25/2035 |
| 31394G-HV-8 | FHR 2649 OE EXCH PAC-11 5.000% 07/15/33 | | 12/01/2019 | Paydown | | 1,499,083 | 1,499,083 | 1,455,755 | 1,456,980 | | 42,103 | | 42,103 | | 1,499,083 | | | | 40,497 | 07/15/2033 |
| 31394H-4G-3 | FHR 2662 PJ PAC-11 5.500% 08/15/33 | | 12/01/2019 | Paydown | | 347,641 | 347,641 | 343,091 | 343,220 | | 4,421 | | 4,421 | | 347,641 | | | | 10,182 | 08/15/2033 |
| 31394J-A9-8 | FHR 2678 ZD Z SEQ 5.500% 09/15/33 | | 12/01/2019 | Paydown | | 1,229,000 | 1,229,000 | 1,114,549 | 1,194,410 | | 34,590 | | 34,590 | | 1,229,000 | | | | 35,301 | 09/15/2033 |
| 31394J-C2-1 | FHR 2670 QH PAC-11 5.500% 09/15/33 | | 12/01/2019 | Paydown | | 960,173 | 960,173 | 954,205 | 954,315 | | 5,859 | | 5,859 | | 960,173 | | | | 28,439 | 09/15/2033 |
| 31394J-KA-4 | FHR 2673 PE EXCH PAC-11 5.500% 09/15/33 | | 12/01/2019 | Paydown | | 2,473,884 | 2,473,884 | 2,452,483 | 2,453,001 | | 20,883 | | 20,883 | | 2,473,884 | | | | 73,191 | 09/15/2033 |
| 31394J-N3-7 | FHR 2676 LH PAC-11 5.000% 09/15/33 | | 12/01/2019 | Paydown | | 628,113 | 628,113 | 603,634 | 604,344 | | 23,769 | | 23,769 | | 628,113 | | | | 16,504 | 09/15/2033 |
| 31394J-U6-2 | FHR 2677 MG EXCH PAC-11 5.000% 09/15/33 | | 12/01/2019 | Paydown | | 493,919 | 493,919 | 466,583 | 467,204 | | 26,715 | | 26,715 | | 493,919 | | | | 11,414 | 09/15/2033 |
| 31394K-AQ-7 | FHR 2687 PZ Z PAC-11 SEG 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 2,529,326 | 2,529,326 | 2,281,136 | 2,480,070 | | 49,256 | | 49,256 | | 2,529,326 | | | | 74,465 | 10/15/2033 |
| 31394K-MX-9 | FHR 2686 JL PAC-11 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 2,036,916 | 2,036,916 | 2,009,383 | 2,010,059 | | 26,858 | | 26,858 | | 2,036,916 | | | | 57,842 | 10/15/2033 |
| 31394K-Q2-3 | FHR 2686 WZ Z PAC-1-11 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 2,109,496 | 2,109,496 | 1,909,094 | 2,061,728 | | 47,768 | | 47,768 | | 2,109,496 | | | | 61,227 | 10/15/2033 |
| 31394K-YL-2 | FHR 2692 PE EXCH PAC-11 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 2,181,399 | 2,181,399 | 2,142,588 | 2,143,584 | | 37,815 | | 37,815 | | 2,181,399 | | | | 66,996 | 10/15/2033 |
| 31394L-6Z-0 | FHR 2695 BH PAC-11 4.500% 10/15/33 | | 12/01/2019 | Paydown | | 5,958,996 | 5,958,996 | 5,108,908 | 5,732,891 | | 226,105 | | 226,105 | | 5,958,996 | | | | 140,298 | 10/15/2033 |
| 31394L-DW-9 | FHR 2691 LG EXCH PAC-11 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 951,460 | 951,460 | 931,789 | 932,298 | | 19,162 | | 19,162 | | 951,460 | | | | 26,776 | 10/15/2033 |
| 31394L-JA-1 | FHR 2691 ZJ Z SEQ 5.000% 10/15/33 | | 12/01/2019 | Paydown | | 1,120,908 | 1,120,908 | 912,139 | 1,038,235 | | 82,672 | | 82,672 | | 1,120,908 | | | | 29,470 | 10/15/2033 |
| 31394L-LH-3 | FHR 2694 PG PAC-1-11 5.500% 10/15/33 | | 12/01/2019 | Paydown | | 1,267,206 | 1,267,206 | 1,244,378 | 1,244,952 | | 22,254 | | 22,254 | | 1,267,206 | | | | 32,790 | 10/15/2033 |
| 31394L-P4-8 | FHR 2701 QH PAC-11 5.500% 11/15/33 | | 12/01/2019 | Paydown | | 516,176 | 516,176 | 514,240 | 514,330 | | 1,846 | | 1,846 | | 516,176 | | | | 15,707 | 11/15/2033 |
| 31394L-TV-4 | FHR 2707 MG EXCH PAC-11 5.500% 11/15/33 | | 12/01/2019 | Paydown | | 1,122,573 | 1,122,573 | 1,110,528 | 1,110,836 | | 11,738 | | 11,738 | | 1,122,573 | | | | 38,182 | 11/15/2033 |
| 31394M-3B-4 | FHR 2705 PE PAC-11 5.500% 11/15/33 | | 12/01/2019 | Paydown | | 1,109,018 | 1,109,018 | 1,099,834 | 1,100,022 | | 8,996 | | 8,996 | | 1,109,018 | | | | 32,205 | 11/15/2033 |
| 31394M-DB-3 | FHR 2702 EN PAC-11 5.500% 11/15/33 | | 12/01/2019 | Paydown | | 770,486 | 770,486 | 764,172 | 764,293 | | 6,193 | | 6,193 | | 770,486 | | | | 23,928 | 11/15/2033 |
| 31394N-4X-3 | FHR 2713 EJ EXCH PAC-1-11 5.500% 12/15/33 | | 12/01/2019 | Paydown | | 3,254,829 | 3,254,829 | 3,217,093 | 3,217,966 | | 36,863 | | 36,863 | | 3,254,829 | | | | 102,479 | 12/15/2033 |
| 31394N-E6-1 | FHR 2718 PE EXCH PAC-11 5.500% 12/15/33 | | 12/01/2019 | Paydown | | 2,350,871 | 2,350,871 | 2,341,328 | 2,341,454 | | 9,417 | | 9,417 | | 2,350,871 | | | | 66,370 | 12/15/2033 |
| 31394N-G4-4 | FHR 2718 ZM Z SEQ 5.500% 12/15/33 | | 12/01/2019 | Paydown | | 1,908,714 | 1,908,714 | 1,622,407 | 1,831,293 | | 77,422 | | 77,422 | | 1,908,714 | | | | 57,147 | 12/15/2033 |
| 31394N-P3-6 | FHR 2727 Z SC Z PT 5.500% 11/15/33 | | 12/01/2019 | Paydown | | 2,077,113 | 2,077,113 | 1,738,974 | 1,923,417 | | 153,696 | | 153,696 | | 2,077,113 | | | | 61,578 | 11/15/2033 |
| 31394N-RG-5 | FHR 2735 OH PAC-11 5.000% 01/15/34 | | 12/01/2019 | Paydown | | 953,316 | 953,316 | 932,349 | 932,894 | | 20,422 | | 20,422 | | 953,316 | | | | 27,682 | 01/15/2034 |
| 31394N-RQ-3 | FHR 2735 PH PAC-11 5.500% 01/15/34 | | 12/01/2019 | Paydown | | 478,746 | 478,746 | 475,043 | 475,118 | | 3,628 | | 3,628 | | 478,746 | | | | 15,094 | 01/15/2034 |
| 31394P-3R-2 | FHR 2740 PE PAC-11 5.500% 01/15/34 | | 12/01/2019 | Paydown | | 1,137,883 | 1,137,883 | 1,113,606 | 1,114,149 | | 23,735 | | 23,735 | | 1,137,883 | | | | 39,341 | 01/15/2034 |
| 31394P-BQ-5 | FHR 2731 PH PAC-11 5.000% 01/15/34 | | 12/01/2019 | Paydown | | 1,427,867 | 1,427,867 | 1,395,277 | 1,396,147 | | 31,720 | | 31,720 | | 1,427,867 | | | | 38,432 | 01/15/2034 |
| 31394P-VQ-3 | FHR 2743 OG PAC-11 5.000% 02/15/34 | | 12/01/2019 | Paydown | | 1,448,516 | 1,448,516 | 1,421,003 | 1,421,756 | | 26,761 | | 26,761 | | 1,448,516 | | | | 40,929 | 02/15/2034 |
| 31394P-XT-5 | FHR 2756 Z Z SEQ 5.500% 02/15/34 | | 12/01/2019 | Paydown | | 390,306 | 390,306 | 328,589 | 367,974 | | 22,332 | | 22,332 | | 390,306 | | | | 10,146 | 02/15/2034 |
| 31394R-NP-0 | FHR 2752 MZ EXCH Z SEQ 5.500% 02/15/34 | | 12/01/2019 | Paydown | | 2,323,143 | 2,323,143 | 2,017,578 | 2,210,584 | | 112,559 | | 112,559 | | 2,323,143 | | | | 67,718 | 02/15/2034 |
| 31394R-NU-9 | FHR 2752 XY EXCH SEQ 5.500% 02/15/34 | | 12/01/2019 | Paydown | | 3,576,848 | 3,576,848 | 3,576,848 | 3,576,848 | | | | | | 3,576,848 | | | | 103,384 | 02/15/2034 |
| 31394R-ZC-6 | FHR 2769 GH PAC-11 5.000% 03/15/34 | | 12/01/2019 | Paydown | | 1,226,303 | 1,226,303 | 1,210,178 | 1,210,566 | | 15,736 | | 15,736 | | 1,226,303 | | | | 36,356 | 03/15/2034 |

# 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 |
| 31394U-6U-1 | FNR 2005-120 Z Z SEQ 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 1,221,558 | 1,221,558 | 1,129,941 | 1,185,967 | | 35,591 | | 35,591 | | 1,221,558 | | | | 36,876 | 01/25/2036 |
| 31394U-X6-4 | FNR 2005-110 TC SEQ 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 459,826 | 459,826 | 449,618 | 449,891 | | 9,935 | | 9,935 | | 459,826 | | | | 13,222 | 12/25/2035 |
| 31394V-CV-0 | FNR 2005-117 PB PAC-11 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 542,955 | 542,955 | 534,378 | 534,507 | | 8,448 | | 8,448 | | 542,955 | | | | 20,157 | 01/25/2036 |
| 31394V-CZ-1 | FNR 2005-117 AW PAC-11 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 800,579 | 800,579 | 790,290 | 790,434 | | 10,145 | | 10,145 | | 800,579 | | | | 29,721 | 01/25/2036 |
| 31394W-NM-6 | FHR 2777 ZG Z SEQ 5.500% 04/15/34 | | 12/01/2019 | Paydown | | 1,569,732 | 1,569,732 | 1,319,985 | 1,513,257 | | 56,475 | | 56,475 | | 1,569,732 | | | | 47,429 | 04/15/2034 |
| 31394X-3E-4 | FHR 2783 ME PAC-11 5.500% 04/15/34 | | 12/01/2019 | Paydown | | 728,767 | 728,767 | 716,708 | 717,018 | | 11,749 | | 11,749 | | 728,767 | | | | 21,109 | 04/15/2034 |
| 31394Y-2B-9 | FHR 2800 DZ Z SEQ 5.500% 05/15/34 | | 12/01/2019 | Paydown | | 249,699 | 249,699 | 208,265 | 232,887 | | 16,813 | | 16,813 | | 249,699 | | | | 8,619 | 05/15/2034 |
| 31394Y-C9-3 | FHR 2792 PE PAC-11 5.500% 05/15/34 | | 12/01/2019 | Paydown | | 382,425 | 382,425 | 379,866 | 379,913 | | 2,512 | | 2,512 | | 382,425 | | | | 10,747 | 05/15/2034 |
| 31394Y-NF-7 | FHR 2802 LC SEQ 5.500% 05/15/34 | | 12/01/2019 | Paydown | | 121,559 | 121,559 | 118,976 | 119,159 | | 2,400 | | 2,400 | | 121,559 | | | | 3,036 | 05/15/2034 |
| 31394Y-PL-2 | FHR 2802 PB EXCH PAC-1-11 5.500% 05/15/34 | | 12/01/2019 | Paydown | | 3,092,388 | 3,092,388 | 2,977,752 | 3,058,828 | | 33,559 | | 33,559 | | 3,092,388 | | | | 87,077 | 05/15/2034 |
| 31395A-3H-6 | FHR 2805 VZ Z SEQ 5.500% 06/15/34 | | 12/01/2019 | Paydown | | 1,466,975 | 1,466,975 | 1,221,257 | 1,391,552 | | 75,423 | | 75,423 | | 1,466,975 | | | | 45,497 | 06/15/2034 |
| 31395A-3X-1 | FHR 2813 QZ Z SEQ 7.500% 02/15/34 | | 12/01/2019 | Paydown | | 509,054 | 509,054 | 548,505 | 515,369 | | (6,315) | | (6,315) | | 509,054 | | | | 20,304 | 02/15/2034 |
| 31395A-5K-7 | FHR 2809 GJ PAC-1-11 6.000% 06/15/34 | | 12/01/2019 | Paydown | | 1,616,649 | 1,616,649 | 1,598,652 | 1,599,130 | | 17,519 | | 17,519 | | 1,616,649 | | | | 57,506 | 06/15/2034 |
| 31395A-AB-1 | FHR 2816 ZH Z SEQ 6.000% 06/15/34 | | 12/01/2019 | Paydown | | 2,685,010 | 2,685,010 | 2,464,336 | 2,632,862 | | 52,148 | | 52,148 | | 2,685,010 | | | | 82,470 | 06/15/2034 |
| 31395A-BS-3 | FHR 2814 ZA Z SEQ 5.500% 06/15/34 | | 12/01/2019 | Paydown | | 1,866,809 | 1,866,809 | 1,550,035 | 1,763,174 | | 103,635 | | 103,635 | | 1,866,809 | | | | 64,641 | 06/15/2034 |
| 31395A-DF-9 | FHR 2806 ZV Z SEQ 7.500% 11/15/33 | | 12/01/2019 | Paydown | | 1,131,464 | 1,131,464 | 1,247,616 | 1,151,414 | | (19,950) | | (19,950) | | 1,131,464 | | | | 46,425 | 11/15/2033 |
| 31395A-EU-5 | FHR 2808 BE PAC-11 5.500% 06/15/34 | | 12/01/2019 | Paydown | | 1,133,982 | 1,133,982 | 1,122,815 | 1,123,049 | | 10,933 | | 10,933 | | 1,133,982 | | | | 36,833 | 06/15/2034 |
| 31395A-LJ-2 | FHR 2810 ZA Z SEQ 7.500% 11/15/33 | | 12/01/2019 | Paydown | | 294,719 | 294,719 | 324,191 | 299,942 | | (5,223) | | (5,223) | | 294,719 | | | | 12,093 | 11/15/2033 |
| 31395A-PF-6 | FHR 2807 VZ Z SUP 6.000% 06/15/34 | | 12/01/2019 | Paydown | | 3,072,265 | 3,072,265 | 3,095,787 | 3,074,869 | | (2,604) | | (2,604) | | 3,072,265 | | | | 103,024 | 06/15/2034 |
| 31395A-Q2-4 | FHR 2804 ED PAC-11 5.500% 06/15/34 | | 12/01/2019 | Paydown | | 809,686 | 809,686 | 807,661 | 807,864 | | 1,821 | | 1,821 | | 809,686 | | | | 25,317 | 06/15/2034 |
| 31395B-C5-0 | FNR 2006-22 ZA Z SEQ 5.500% 04/25/36 | | 12/01/2019 | Paydown | | 1,337,813 | 1,337,813 | 1,228,071 | 1,295,388 | | 42,425 | | 42,425 | | 1,337,813 | | | | 38,686 | 04/25/2036 |
| 31395B-F8-1 | FNR 2006-26 KZ Z SEQ 6.000% 04/25/36 | | 12/01/2019 | Paydown | | 693,003 | 693,003 | 677,086 | 685,104 | | 7,899 | | 7,899 | | 693,003 | | | | 31,649 | 04/25/2036 |
| 31395C-FC-0 | FHR 2820 PH EXCH PAC-1-11 5.500% 07/15/34 | | 12/01/2019 | Paydown | | 839,891 | 839,891 | 837,792 | 837,810 | | 2,082 | | 2,082 | | 839,891 | | | | 27,188 | 07/15/2034 |
| 31395D-AY-5 | FNR 2006-31 PE EXCH PAC-11 5.500% 05/25/36 | | 12/01/2019 | Paydown | | 502,410 | 502,410 | 489,378 | 489,655 | | 12,756 | | 12,756 | | 502,410 | | | | 14,890 | 05/25/2036 |
| 31395D-ET-2 | FNR 2006-29 PD EXCH PAC-11 5.500% 05/25/36 | | 12/01/2019 | Paydown | | 2,011,367 | 2,011,367 | 1,912,055 | 1,980,294 | | 31,072 | | 31,072 | | 2,011,367 | | | | 60,715 | 05/25/2036 |
| 31395D-EV-7 | FNR 2006-29 PL EXCH PAC-11 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 1,157,100 | 1,157,100 | 1,147,084 | 1,147,174 | | 9,926 | | 9,926 | | 1,157,100 | | | | 35,286 | 05/25/2036 |
| 31395D-KN-8 | FNR 2006-33 PH EXCH PAC-11 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 607,238 | 607,238 | 611,033 | 608,004 | | (766) | | (766) | | 607,238 | | | | 18,944 | 05/25/2036 |
| 31395D-SF-7 | FNR 2006-35 GE PAC-11 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 1,032,175 | 1,032,175 | 1,017,313 | 1,017,448 | | 14,727 | | 14,727 | | 1,032,175 | | | | 30,965 | 05/25/2036 |
| 31395D-U8-0 | FNR 2006-51 LB SEQ 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 347,347 | 347,347 | 339,835 | 339,950 | | 7,397 | | 7,397 | | 347,347 | | | | 11,220 | 06/25/2036 |
| 31395D-V7-1 | FNR 2006-51 PD PAC-11 5.500% 06/25/36 | | 12/01/2019 | Paydown | | 2,316,364 | 2,316,364 | 2,260,446 | 2,261,803 | | 54,560 | | 54,560 | | 2,316,364 | | | | 71,346 | 06/25/2036 |
| 31395D-ZF-9 | FNR 2006-55 KZ Z SEQ 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 189,096 | 189,096 | 174,795 | 182,177 | | 6,919 | | 6,919 | | 189,096 | | | | 7,294 | 06/25/2036 |
| 31395D-ZP-7 | FNR 2006-55 PE EXCH PAC-11 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 846,442 | 846,442 | 837,539 | 837,642 | | 8,800 | | 8,800 | | 846,442 | | | | 24,208 | 06/25/2036 |
| 31395E-DN-4 | FHR 2845 MZ Z SEQ 5.000% 08/15/34 | | 12/01/2019 | Paydown | | 679,836 | 679,836 | 560,440 | 642,707 | | 37,129 | | 37,129 | | 679,836 | | | | 18,940 | 08/15/2034 |
| 31395E-FS-1 | FHR 2838 UY SEQ 5.000% 08/15/19 | | 05/01/2019 | Paydown | | 56,375 | 56,375 | 56,771 | 56,375 | | | | | | 56,375 | | | | 474 | 08/15/2019 |
| 31395E-K6-3 | FHR 2833 JG PAC-11 5.500% 08/15/34 | | 12/01/2019 | Paydown | | 1,144,365 | 1,144,365 | 1,137,732 | 1,137,824 | | 6,541 | | 6,541 | | 1,144,365 | | | | 32,733 | 08/15/2034 |
| 31395E-QL-4 | FHR 2840 NG EXCH PAC-1-11 5.500% 08/15/34 | | 12/01/2019 | Paydown | | 819,252 | 819,252 | 810,969 | 811,131 | | 8,121 | | 8,121 | | 819,252 | | | | 24,890 | 08/15/2034 |
| 31395E-RK-5 | FHR 2840 ZH Z SEQ 5.000% 08/15/34 | | 12/01/2019 | Paydown | | 379,612 | 379,612 | 320,772 | 360,323 | | 19,289 | | 19,289 | | 379,612 | | | | 11,202 | 08/15/2034 |
| 31395E-TJ-6 | FHR 2841 PE PAC-11 5.500% 08/15/34 | | 12/01/2019 | Paydown | | 1,100,942 | 1,100,942 | 1,091,838 | 1,092,021 | | 8,921 | | 8,921 | | 1,100,942 | | | | 34,919 | 08/15/2034 |
| 31395F-FY-5 | FHR 2859 PG PAC-11 5.500% 09/15/34 | | 12/01/2019 | Paydown | | 448,338 | 448,338 | 446,096 | 446,192 | | 2,146 | | 2,146 | | 448,338 | | | | 15,966 | 09/15/2034 |
| 31395F-JH-8 | FHR 2854 PH PAC-1-11 5.500% 09/15/34 | | 12/01/2019 | Paydown | | 1,313,002 | 1,313,002 | 1,308,079 | 1,308,353 | | 4,650 | | 4,650 | | 1,313,002 | | | | 38,066 | 09/15/2034 |
| 31395F-QD-9 | FHR 2858 JP PAC-11 5.500% 09/15/34 | | 12/01/2019 | Paydown | | 2,061,265 | 2,061,265 | 2,047,332 | 2,047,585 | | 13,679 | | 13,679 | | 2,061,265 | | | | 62,641 | 09/15/2034 |
| 31395F-WC-4 | FHR 2856 PE PAC-11 5.500% 09/15/34 | | 12/01/2019 | Paydown | | 1,747,503 | 1,747,503 | 1,741,114 | 1,741,179 | | 6,324 | | 6,324 | | 1,747,503 | | | | 52,915 | 09/15/2034 |
| 31395G-LX-8 | FHR 2878 Z Z SEQ 5.000% 10/15/34 | | 12/01/2019 | Paydown | | 1,264,918 | 1,264,918 | 1,100,478 | 1,208,185 | | 56,733 | | 56,733 | | 1,264,918 | | | | 31,735 | 10/15/2034 |
| 31395G-P2-2 | FHR 2867 LH EXCH PAC-1 5.500% 10/15/34 | | 12/01/2019 | Paydown | | 1,379,094 | 1,379,094 | 1,382,541 | 1,379,094 | | | | | | 1,379,094 | | | | 42,151 | 10/15/2034 |
| 31395G-W4-0 | FHR 2873 MG PAC-11 5.500% 10/15/34 | | 12/01/2019 | Paydown | | 1,164,348 | 1,164,348 | 1,161,437 | 1,161,460 | | 2,887 | | 2,887 | | 1,164,348 | | | | 35,640 | 10/15/2034 |
| 31395H-EB-2 | FHR 2875 ME PAC-11 5.500% 10/15/34 | | 12/01/2019 | Paydown | | 1,375,056 | 1,375,056 | 1,387,517 | 1,378,615 | | (3,560) | | (3,560) | | 1,375,056 | | | | 41,844 | 10/15/2034 |
| 31395H-TU-4 | FHR 2894 QE EXCH PAC-11 5.500% 11/15/34 | | 12/01/2019 | Paydown | | 1,187,276 | 1,187,276 | 1,190,244 | 1,187,276 | | | | | | 1,187,276 | | | | 28,895 | 11/15/2034 |
| 31395H-UQ-1 | FHR 2894 Z Z SEQ 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 725,166 | 725,166 | 614,578 | 688,317 | | 36,849 | | 36,849 | | 725,166 | | | | 19,085 | 11/15/2034 |
| 31395H-YK-0 | FHR 2887 PH PAC-11 5.500% 11/15/34 | | 12/01/2019 | Paydown | | 1,148,703 | 1,148,703 | 1,145,831 | 1,145,853 | | 2,850 | | 2,850 | | 1,148,703 | | | | 35,509 | 11/15/2034 |
| 31395H-ZD-5 | FHR 2886 AZ Z SEQ 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 662,228 | 662,228 | 556,582 | 630,387 | | 31,840 | | 31,840 | | 662,228 | | | | 20,489 | 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 |
| 31395J-7D-2 | FHR 2881 HG PAC-11 5.500% 11/15/34 | | 12/01/2019 | Paydown | | 571,771 | 571,771 | 568,006 | 568,070 | | 3,701 | | 3,701 | | 571,771 | | | | 18,085 | 11/15/2034 |
| 31395J-BB-1 | FHR 2881 TG EXCH PAC-1-11 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 1,780,048 | 1,780,048 | 1,748,921 | 1,749,616 | | 30,432 | | 30,432 | | 1,780,048 | | | | 51,898 | 11/15/2034 |
| 31395J-C8-7 | FHR 2883 BZ Z SEQ 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 366,404 | 366,404 | 314,019 | 347,345 | | 19,058 | | 19,058 | | 366,404 | | | | 9,307 | 11/15/2034 |
| 31395J-D3-7 | FHR 2883 KZ Z SEQ 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 896,159 | 896,159 | 764,396 | 847,072 | | 49,087 | | 49,087 | | 896,159 | | | | 25,098 | 11/15/2034 |
| 31395J-U2-0 | FHR 2890 ZA Z SEQ 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 702,715 | 702,715 | 593,575 | 662,778 | | 39,937 | | 39,937 | | 702,715 | | | | 19,513 | 11/15/2034 |
| 31395J-UJ-3 | FHR 2889 OH PAC-11 5.000% 11/15/34 | | 12/01/2019 | Paydown | | 1,408,454 | 1,408,454 | 1,377,576 | 1,378,203 | | 30,250 | | 30,250 | | 1,408,454 | | | | 38,055 | 11/15/2034 |
| 31395K-AA-1 | FHR 2908 DZ Z SEQ 5.000% 12/15/34 | | 12/01/2019 | Paydown | | 1,430,975 | 1,430,975 | 1,303,135 | 1,392,694 | | 38,281 | | 38,281 | | 1,430,975 | | | | 39,492 | 12/15/2034 |
| 31395K-AZ-6 | FHR 2897 AD SEQ 5.000% 12/15/34 | | 12/01/2019 | Paydown | | 553,576 | 553,576 | 534,540 | 534,987 | | 18,589 | | 18,589 | | 553,576 | | | | 15,808 | 12/15/2034 |
| 31395K-UC-5 | FHR 2906 KZ Z SEQ 5.000% 12/15/34 | | 12/01/2019 | Paydown | | 1,370,571 | 1,370,571 | 1,149,781 | 1,309,636 | | 60,935 | | 60,935 | | 1,370,571 | | | | 33,973 | 12/15/2034 |
| 31395N-3A-3 | FNR 2006-61 PW PAC-11 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 420,559 | 420,559 | 415,026 | 415,120 | | 5,438 | | 5,438 | | 420,559 | | | | 13,726 | 07/25/2036 |
| 31395N-4L-8 | FNR 2006-61 PN PAC-11 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 307,460 | 307,460 | 306,307 | 306,303 | | 1,156 | | 1,156 | | 307,460 | | | | 11,182 | 07/25/2036 |
| 31395N-C3-9 | FNR 2006-58 DZ Z PAC-11 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 79,304 | 79,304 | 78,536 | 78,785 | | 519 | | 519 | | 79,304 | | | | 2,615 | 07/25/2036 |
| 31395N-CS-4 | FNR 2006-44 PH EXCH PAC-11 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 676,951 | 676,951 | 677,163 | 676,951 | | | | | | 676,951 | | | | 26,347 | 06/25/2036 |
| 31395N-GE-1 | FNR 2006-45 AN SEQ 6.000% 06/25/26 | | 12/01/2019 | Paydown | | 585,603 | 585,603 | 579,930 | 581,321 | | 4,282 | | 4,282 | | 585,603 | | | | 20,299 | 06/25/2026 |
| 31395N-N8-6 | FNR 2006-66 MZ Z SEQ 6.500% 07/25/36 | | 12/01/2019 | Paydown | | 177,102 | 177,102 | 174,757 | 175,778 | | 1,324 | | 1,324 | | 177,102 | | | | 5,880 | 07/25/2036 |
| 31395N-VC-8 | FNR 2006-60 PE EXCH PAC-11 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 476,845 | 476,845 | 466,619 | 467,384 | | 9,461 | | 9,461 | | 476,845 | | | | 13,447 | 07/25/2036 |
| 31395P-XD-9 | FHR 2950 OQ EXCH PAC-11 5.500% 03/15/35 | | 12/01/2019 | Paydown | | 2,062,624 | 2,062,624 | 2,041,636 | 2,042,042 | | 20,581 | | 20,581 | | 2,062,624 | | | | 59,537 | 03/15/2035 |
| 31395R-SE-9 | FHR 2968 PG EXCH PAC-1-11 5.500% 04/15/35 | | 12/01/2019 | Paydown | | 1,729,454 | 1,729,454 | 1,737,021 | 1,729,933 | | (479) | | (479) | | 1,729,454 | | | | 49,174 | 04/15/2035 |
| 31395T-DG-6 | FHR 2958 MG PAC-11 5.500% 04/15/35 | | 12/01/2019 | Paydown | | 723,802 | 723,802 | 720,638 | 720,669 | | 3,134 | | 3,134 | | 723,802 | | | | 20,109 | 04/15/2035 |
| 31395T-U9-3 | FHR 2983 PE EXCH PAC-1-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,555,829 | 1,555,829 | 1,556,801 | 1,555,829 | | | | | | 1,555,829 | | | | 42,626 | 05/15/2035 |
| 31395T-W8-3 | FHR 2970 WL PAC-1-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,392,771 | 1,392,771 | 1,381,720 | 1,381,942 | | 10,829 | | 10,829 | | 1,392,771 | | | | 47,774 | 05/15/2035 |
| 31395U-7A-3 | FHR 2981 PE PAC-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,286,367 | 1,286,367 | 1,276,419 | 1,276,608 | | 9,760 | | 9,760 | | 1,286,367 | | | | 38,372 | 05/15/2035 |
| 31395U-CL-3 | FHR 2975 PM PAC-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,375,533 | 1,375,533 | 1,396,811 | 1,381,560 | | (6,027) | | (6,027) | | 1,375,533 | | | | 41,861 | 05/15/2035 |
| 31395U-E2-3 | FHR 2980 LE EXCH PAC-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,403,883 | 1,403,883 | 1,400,977 | 1,400,971 | | 2,912 | | 2,912 | | 1,403,883 | | | | 43,161 | 05/15/2035 |
| 31395U-J3-6 | FHR 2971 KU EXCH PAC-11 5.500% 05/15/35 | | 12/01/2019 | Paydown | | 1,129,583 | 1,129,583 | 1,133,113 | 1,129,583 | | | | | | 1,129,583 | | | | 39,457 | 05/15/2035 |
| 31395V-CV-9 | FHR 2992 OH PAC-1-11 5.500% 06/15/35 | | 12/01/2019 | Paydown | | 847,713 | 847,713 | 848,508 | 847,713 | | | | | | 847,713 | | | | 25,551 | 06/15/2035 |
| 31395V-KK-4 | FHR 2984 NE EXCH PAC-11 5.500% 06/15/35 | | 12/01/2019 | Paydown | | 1,283,678 | 1,283,678 | 1,260,635 | 1,261,045 | | 22,632 | | 22,632 | | 1,283,678 | | | | 37,384 | 06/15/2035 |
| 31395W-W4-5 | FHR 3012 PE EXCH PAC-11 5.500% 08/15/35 | | 12/01/2019 | Paydown | | 1,801,907 | 1,801,907 | 1,812,606 | 1,803,827 | | (1,919) | | (1,919) | | 1,801,907 | | | | 59,255 | 08/15/2035 |
| 31395W-ZV-2 | FHR 3018 GC SEQ 5.000% 08/15/35 | | 12/01/2019 | Paydown | | 447,173 | 447,173 | 435,988 | 436,264 | | 10,908 | | 10,908 | | 447,173 | | | | 14,251 | 08/15/2035 |
| 31395X-AA-3 | FHR 3014 DJ PAC-2-22 5.800% 08/15/35 | | 12/01/2019 | Paydown | | 362,013 | 362,013 | 356,858 | 356,992 | | 5,021 | | 5,021 | | 362,013 | | | | 15,597 | 08/15/2035 |
| 31395X-VH-5 | FHR 3019 ML PAC-11 5.500% 08/15/35 | | 12/01/2019 | Paydown | | 1,341,961 | 1,341,961 | 1,300,811 | 1,329,661 | | 12,301 | | 12,301 | | 1,341,961 | | | | 42,015 | 08/15/2035 |
| 31396A-NL-4 | FHR 3035 Z Z SUP 5.850% 09/15/35 | | 12/01/2019 | Paydown | | 1,506,678 | 1,506,678 | 1,448,765 | 1,484,121 | | 22,557 | | 22,557 | | 1,506,678 | | | | 43,928 | 09/15/2035 |
| 31396A-ZM-9 | FHR 3036 WG EXCH PAC-11 5.500% 09/15/35 | | 12/01/2019 | Paydown | | 959,724 | 959,724 | 957,025 | 957,530 | | 2,194 | | 2,194 | | 959,724 | | | | 29,106 | 09/15/2035 |
| 31396C-B3-3 | FHR 3057 PG EXCH PAC-11 5.500% 10/15/35 | | 12/01/2019 | Paydown | | 521,313 | 521,313 | 510,785 | 517,746 | | 3,567 | | 3,567 | | 521,313 | | | | 15,651 | 10/15/2035 |
| 31396C-KL-3 | FHR 3047 WP SEQ 5.000% 10/15/35 | | 12/01/2019 | Paydown | | 863,413 | 863,413 | 835,903 | 836,673 | | 26,740 | | 26,740 | | 863,413 | | | | 23,505 | 10/15/2035 |
| 31396E-2X-3 | FHR 3053 OH PAC-1-11 5.500% 10/15/35 | | 12/01/2019 | Paydown | | 1,532,376 | 1,532,376 | 1,516,873 | 1,525,926 | | 6,450 | | 6,450 | | 1,532,376 | | | | 41,833 | 10/15/2035 |
| 31396G-5X-5 | FHR 3086 PE PAC-11 5.500% 12/15/35 | | 12/01/2019 | Paydown | | 1,748,721 | 1,748,721 | 1,702,817 | 1,733,016 | | 15,704 | | 15,704 | | 1,748,721 | | | | 55,184 | 12/15/2035 |
| 31396J-2F-1 | FHR 3126 Z Z SEQ 6.000% 03/15/36 | | 12/01/2019 | Paydown | | 1,476,402 | 1,476,402 | 1,417,288 | 1,462,050 | | 14,352 | | 14,352 | | 1,476,402 | | | | 55,180 | 03/15/2036 |
| 31396K-6S-6 | FNR 2006-100 Z Z SEQ 6.000% 10/25/36 | | 12/01/2019 | Paydown | | 549,974 | 549,974 | 539,061 | 544,029 | | 5,945 | | 5,945 | | 549,974 | | | | 12,163 | 10/25/2036 |
| 31396K-D6-6 | FNR 2006-83 HZ Z SEQ 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 113,615 | 113,615 | 109,816 | 111,236 | | 2,379 | | 2,379 | | 113,615 | | | | 4,350 | 09/25/2036 |
| 31396K-HD-7 | FNR 2006-68 ZA Z SEQ 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 239,653 | 239,653 | 234,822 | 236,870 | | 2,783 | | 2,783 | | 239,653 | | | | 4,425 | 08/25/2036 |
| 31396K-PT-3 | FNR 2006-69 PD PAC-11 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 449,906 | 449,906 | 451,593 | 449,906 | | | | | | 449,906 | | | | 6,285 | 08/25/2036 |
| 31396K-QE-5 | FNR 2006-69 PZ Z PAC-11 6.500% 08/25/36 | | 12/01/2019 | Paydown | | 508,504 | 508,504 | 517,721 | 509,324 | | (820) | | (820) | | 508,504 | | | | 20,972 | 08/25/2036 |
| 31396K-S2-9 | FNR 2006-81 NE EXCH PAC-11 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 509,609 | 509,609 | 507,737 | 507,730 | | 1,878 | | 1,878 | | 509,609 | | | | 15,986 | 09/25/2036 |
| 31396K-WJ-7 | FNR 2006-71 DZ EXCH SC Z PT 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 1,346,634 | 1,346,634 | 1,310,023 | 1,331,019 | | 15,615 | | 15,615 | | 1,346,634 | | | | 44,040 | 07/25/2036 |
| 31396K-X5-6 | FNR 2006-87 Z Z SEQ 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 1,204,011 | 1,204,011 | 1,163,375 | 1,192,675 | | 11,335 | | 11,335 | | 1,204,011 | | | | 37,985 | 09/25/2036 |
| 31396L-LG-3 | FNR 2006-102 ME EXCH PAC-11 6.000% 10/25/36 | | 12/01/2019 | Paydown | | 1,771,176 | 1,771,176 | 1,784,460 | 1,771,176 | | | | | | 1,771,176 | | | | 66,302 | 10/25/2036 |
| 31396L-NK-2 | FNR 2006-106 TK SC PT 5.750% 10/25/33 | | 12/01/2019 | Paydown | | 1,598,502 | 1,598,502 | 1,583,890 | 1,585,052 | | 13,450 | | 13,450 | | 1,598,502 | | | | 51,154 | 10/25/2033 |
| 31396L-PG-9 | FNR 2006-106 AY SEQ 5.500% 11/25/36 | | 12/01/2019 | Paydown | | 1,052,287 | 1,052,287 | 1,029,448 | 1,030,025 | | 22,261 | | 22,261 | | 1,052,287 | | | | 30,925 | 11/25/2036 |
| 31396L-QL-7 | FNR 2006-112 DB PAC-11 5.500% 11/25/36 | | 12/01/2019 | Paydown | | 117,511 | 117,511 | 115,386 | 115,408 | | 2,104 | | 2,104 | | 117,511 | | | | 3,768 | 11/25/2036 |

# 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 |
| 31396N-3J-3 | FHR 3135 JE PAC-11 6.000% 04/15/36 | | 12/01/2019 | Paydown | | 1,009,155 | 1,009,155 | 1,027,446 | 1,012,792 | | (3,637) | | (3,637) | | 1,009,155 | | | | 29,164 | 04/15/2036 |
| 31396N-TM-8 | FHR 3151 LH PAC-1-11 6.000% 05/15/36 | | 12/01/2019 | Paydown | | 1,451,865 | 1,451,865 | 1,474,040 | 1,455,701 | | (3,836) | | (3,836) | | 1,451,865 | | | | 52,940 | 05/15/2036 |
| 31396P-4B-4 | FNR 2007-24 B SEQ 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 164,857 | 164,857 | 165,405 | 164,857 | | | | | | 164,857 | | | | 2,861 | 03/25/2037 |
| 31396P-J7-7 | FNR 2007-13 NA SEQ NAS 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 161,613 | 161,613 | 158,358 | 158,398 | | 3,215 | | 3,215 | | 161,613 | | | | 4,105 | 03/25/2037 |
| 31396P-LT-6 | FNR 2007-2 HE EXCH SEQ 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 574,348 | 574,348 | 573,271 | 573,249 | | 1,099 | | 1,099 | | 574,348 | | | | 17,333 | 02/25/2037 |
| 31396P-ND-9 | FNR 2007-10 Z Z SEQ 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 1,024,818 | 1,024,818 | 1,007,924 | 1,015,178 | | 9,640 | | 9,640 | | 1,024,818 | | | | 35,264 | 02/25/2037 |
| 31396P-VE-8 | FNR 2007-9 B EXCH SEQ 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 428,884 | 428,884 | 427,879 | 427,859 | | 1,025 | | 1,025 | | 428,884 | | | | 10,143 | 03/25/2037 |
| 31396P-VY-4 | FNR 2007-23 BW SEQ 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 195,790 | 195,790 | 199,078 | 196,949 | | (1,159) | | (1,159) | | 195,790 | | | | 6,924 | 03/25/2037 |
| 31396P-Y3-9 | FNR 2007-20 BA NAS 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 640,792 | 640,792 | 643,896 | 640,792 | | | | | | 640,792 | | | | 26,514 | 03/25/2037 |
| 31396R-HB-6 | FHR 3149 PE EXCH PAC-11 6.000% 05/15/36 | | 12/01/2019 | Paydown | | 2,429,931 | 2,429,931 | 2,418,730 | 2,418,986 | | 10,945 | | 10,945 | | 2,429,931 | | | | 76,371 | 05/15/2036 |
| 31396R-QB-6 | FHR 3178 B SC SEQ 6.000% 06/15/36 | | 12/01/2019 | Paydown | | 747,457 | 747,457 | 738,426 | 738,542 | | 8,914 | | 8,914 | | 747,457 | | | | 24,102 | 06/15/2036 |
| 31396R-TY-3 | FHR 3173 PG EXCH PAC-1-11 6.000% 06/15/36 | | 12/01/2019 | Paydown | | 1,910,186 | 1,910,186 | 1,939,734 | 1,919,596 | | (9,410) | | (9,410) | | 1,910,186 | | | | 54,789 | 06/15/2036 |
| 31396T-XF-5 | FHR 3167 QH PAC-11 6.000% 06/15/36 | | 12/01/2019 | Paydown | | 1,413,878 | 1,413,878 | 1,416,971 | 1,413,878 | | | | | | 1,413,878 | | | | 40,605 | 06/15/2036 |
| 31396U-DS-6 | FHR 3192 GE PAC-1-11 6.000% 07/15/36 | | 12/01/2019 | Paydown | | 1,177,085 | 1,177,085 | 1,159,020 | 1,159,275 | | 17,810 | | 17,810 | | 1,177,085 | | | | 36,345 | 07/15/2036 |
| 31396V-2Q-0 | FNBR 2007-B2 B EXCH SEQ 5.500% 06/25/37 | | 12/01/2019 | Paydown | | 1,685,775 | 1,685,775 | 1,648,615 | 1,649,200 | | 36,575 | | 36,575 | | 1,685,775 | | | | 47,206 | 06/25/2037 |
| 31396V-7H-5 | FNR 2007-49 CA EXCH SEQ 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 564,935 | 564,935 | 561,184 | 561,193 | | 3,742 | | 3,742 | | 564,935 | | | | 20,982 | 06/25/2037 |
| 31396V-AY-4 | FNBR 2007-B1 B EXCH SEQ 5.500% 04/25/37 | | 12/01/2019 | Paydown | | 2,198,773 | 2,198,773 | 2,166,397 | 2,166,894 | | 31,879 | | 31,879 | | 2,198,773 | | | | 60,253 | 04/25/2037 |
| 31396V-NK-0 | FNR 2007-26 BD SEQ 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 705,462 | 705,462 | 715,272 | 707,197 | | (1,735) | | (1,735) | | 705,462 | | | | 22,154 | 04/25/2037 |
| 31396V-XB-9 | FNR 2007-44 WB SEQ 6.000% 05/25/47 | | 12/01/2019 | Paydown | | 411,687 | 411,687 | 408,535 | 408,564 | | 3,124 | | 3,124 | | 411,687 | | | | 16,847 | 05/25/2047 |
| 31396V-ZM-3 | FNR 2007-41 B EXCH SEQ 6.000% 05/25/37 | | 12/01/2019 | Paydown | | 343,311 | 343,311 | 342,238 | 342,236 | | 1,075 | | 1,075 | | 343,311 | | | | 13,017 | 05/25/2037 |
| 31396W-7C-4 | FNR 2007-83 PE PAC-11 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 114,603 | 114,603 | 116,895 | 115,021 | | (418) | | (418) | | 114,603 | | | | 3,797 | 08/25/2037 |
| 31396W-DR-4 | FNR 2007-53 NE EXCH PAC 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 840,113 | 840,113 | 849,488 | 840,729 | | (615) | | (615) | | 840,113 | | | | 29,814 | 06/25/2037 |
| 31396W-RX-6 | FNR 2007-70 B SEQ 6.000% 07/25/47 | | 12/01/2019 | Paydown | | 207,834 | 207,834 | 201,431 | 201,434 | | 6,401 | | 6,401 | | 207,834 | | | | 8,508 | 07/25/2047 |
| 31396W-XH-4 | FNR 2007-61 AW EXCH SEQ 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 541,815 | 541,815 | 526,828 | 526,898 | | 14,917 | | 14,917 | | 541,815 | | | | 10,718 | 07/25/2037 |
| 31396W-XQ-4 | FNR 2007-66 B SEQ 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 228,855 | 228,855 | 221,820 | 221,901 | | 6,954 | | 6,954 | | 228,855 | | | | 4,549 | 07/25/2037 |
| 31396W-Y8-3 | FNR 2007-76 EB SEQ 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 414,038 | 414,038 | 403,627 | 403,677 | | 10,362 | | 10,362 | | 414,038 | | | | 16,312 | 08/25/2037 |
| 31396W-YB-6 | FNR 2007-66 BA NAS 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 624,072 | 624,072 | 609,231 | 609,389 | | 14,683 | | 14,683 | | 624,072 | | | | 14,222 | 07/25/2037 |
| 31396X-AK-0 | FNR 2007-81 AY SEQ 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 521,051 | 521,051 | 506,761 | 506,819 | | 14,232 | | 14,232 | | 521,051 | | | | 17,955 | 08/25/2037 |
| 31396X-DF-8 | FNR 2007-79 B SEQ 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 169,492 | 169,492 | 165,640 | 165,673 | | 3,819 | | 3,819 | | 169,492 | | | | 4,354 | 08/25/2037 |
| 31396X-QY-3 | FNR 2007-85 BE PAC-11 6.000% 09/25/37 | | 12/01/2019 | Paydown | | 1,822,420 | 1,822,420 | 1,807,044 | 1,812,971 | | 9,450 | | 9,450 | | 1,822,420 | | | | 65,793 | 09/25/2037 |
| 31396Y-5Q-1 | FNR 2008-34 ZA Z SEQ 5.500% 05/25/38 | | 12/01/2019 | Paydown | | 289,671 | 289,671 | 270,763 | 280,080 | | 9,590 | | 9,590 | | 289,671 | | | | 10,825 | 05/25/2038 |
| 31396Y-NR-9 | FNR 2008-12 AL EXCH SEQ 6.000% 03/25/38 | | 12/01/2019 | Paydown | | 844,987 | 844,987 | 835,912 | 835,985 | | 9,002 | | 9,002 | | 844,987 | | | | 33,793 | 03/25/2038 |
| 31396Y-R2-0 | FNR 2008-26 ZB Z SEQ 5.000% 04/25/38 | | 12/01/2019 | Paydown | | 2,732,020 | 2,732,020 | 2,252,209 | 2,594,409 | | 137,611 | | 137,611 | | 2,732,020 | | | | 73,748 | 04/25/2038 |
| 31396Y-WF-5 | FNR 2008-13 AY SEQ 6.000% 03/25/48 | | 12/01/2019 | Paydown | | 233,001 | 233,001 | 230,453 | 230,820 | | 2,181 | | 2,181 | | 233,001 | | | | 10,433 | 03/25/2048 |
| 31397A-AW-3 | FHR 3205 PE EXCH PAC-1-11 6.000% 08/15/36 | | 12/01/2019 | Paydown | | 1,336,004 | 1,336,004 | 1,341,849 | 1,336,004 | | | | | | 1,336,004 | | | | 33,118 | 08/15/2036 |
| 31397B-3L-3 | FHR 3220 C EXCH SEQ 6.000% 09/15/36 | | 12/01/2019 | Paydown | | 242,979 | 242,979 | 243,624 | 243,019 | | (41) | | (41) | | 242,979 | | | | 8,179 | 09/15/2036 |
| 31397C-5S-4 | FHR 3241 DB PAC-11 5.500% 11/15/36 | | 12/01/2019 | Paydown | | 191,294 | 191,294 | 189,405 | 189,418 | | 1,876 | | 1,876 | | 191,294 | | | | 5,967 | 11/15/2036 |
| 31397C-AK-5 | FHR 3246 D EXCH SEQ 6.000% 11/15/36 | | 12/01/2019 | Paydown | | 26,565 | 26,565 | 26,644 | 26,578 | | (13) | | (13) | | 26,565 | | | | 1,122 | 11/15/2036 |
| 31397C-V6-3 | FHR 3239 EG EXCH SC SEQ 5.750% 11/15/36 | | 12/01/2019 | Paydown | | 497,100 | 497,100 | 496,906 | 496,873 | | 227 | | 227 | | 497,100 | | | | 16,004 | 11/15/2036 |
| 31397E-DE-2 | FHR 3249 BZ Z SEQ 6.000% 12/15/36 | | 12/01/2019 | Paydown | | 445,408 | 445,408 | 444,782 | 444,770 | | 639 | | 639 | | 445,408 | | | | 8,478 | 12/15/2036 |
| 31397E-TN-5 | FHR 3268 HP PAC-1-11 5.500% 01/15/37 | | 12/01/2019 | Paydown | | 457,337 | 457,337 | 451,461 | 451,513 | | 5,824 | | 5,824 | | 457,337 | | | | 16,672 | 01/15/2037 |
| 31397E-W5-0 | FHR 3280 ME PAC-1-11 5.500% 02/15/37 | | 12/01/2019 | Paydown | | 500,141 | 500,141 | 493,654 | 497,670 | | 2,470 | | 2,470 | | 500,141 | | | | 15,688 | 02/15/2037 |
| 31397F-BY-7 | FHR 3279 PL PAC-11 6.000% 02/15/37 | | 12/01/2019 | Paydown | | 1,884,219 | 1,884,219 | 1,930,147 | 1,900,914 | | (16,695) | | (16,695) | | 1,884,219 | | | | 61,237 | 02/15/2037 |
| 31397F-FP-2 | FHR 3271 FP FLT PT 2.040% 02/15/37 | | 12/15/2019 | Paydown | | 13,881 | 13,881 | 13,885 | 13,881 | | | | | | 13,881 | | | | 243 | 02/15/2037 |
| 31397H-K6-4 | FHR 3316 JC SEQ 5.900% 05/15/37 | | 12/01/2019 | Paydown | | 557,631 | 557,631 | 552,639 | 552,686 | | 4,945 | | 4,945 | | 557,631 | | | | 15,448 | 05/15/2037 |
| 31397J-AC-8 | FHR 3335 AG SEQ 6.500% 06/15/37 | | 12/01/2019 | Paydown | | 536,466 | 536,466 | 539,641 | 537,346 | | (880) | | (880) | | 536,466 | | | | 19,313 | 06/15/2037 |
| 31397J-MR-2 | FHR 3341 B SEQ 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 62,073 | 62,073 | 59,696 | 59,706 | | 2,367 | | 2,367 | | 62,073 | | | | 2,765 | 07/15/2037 |
| 31397J-QJ-6 | FHR 3351 AC EXCH SEQ 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 275,636 | 275,636 | 267,007 | 267,077 | | 8,559 | | 8,559 | | 275,636 | | | | 13,905 | 07/15/2037 |
| 31397J-V3-5 | FHR 3349 EP PAC-1-11 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 2,293,308 | 2,293,308 | 2,260,610 | 2,282,412 | | 10,896 | | 10,896 | | 2,293,308 | | | | 77,190 | 07/15/2037 |
| 31397J-VB-7 | FHR 3349 GW SEQ 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 944,723 | 944,723 | 917,803 | 918,084 | | 26,638 | | 26,638 | | 944,723 | | | | 40,174 | 07/15/2037 |
| 31397J-WV-2 | FHR 3344 AC SEQ 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 1,389,916 | 1,389,916 | 1,355,755 | 1,356,179 | | 33,736 | | 33,736 | | 1,389,916 | | | | 15,512 | 07/15/2037 |
| 31397K-3F-6 | FHR 3347 PM EXCH PAC-11 6.000% 07/15/37 | | 12/01/2019 | Paydown | | 1,796,670 | 1,796,670 | 1,886,504 | 1,811,854 | | (15,184) | | (15,184) | | 1,796,670 | | | | 61,181 | 07/15/2037 |
| 31397K-A8-4 | FHR 3356 PE PAC-1-11 6.000% 08/15/37 | | 12/01/2019 | Paydown | | 1,571,526 | 1,571,526 | 1,620,022 | 1,581,395 | | (9,869) | | (9,869) | | 1,571,526 | | | | 48,766 | 08/15/2037 |
| 31397L-2V-0 | FNR 2008-62 AY EXCH SEQ 5.500% 07/25/38 | | 12/01/2019 | Paydown | | 1,156,523 | 1,156,523 | 1,110,758 | 1,111,398 | | 45,125 | | 45,125 | | 1,156,523 | | | | 33,426 | 07/25/2038 |
| 31397L-DS-5 | FNR 2008-24 AZ EXCH Z SEQ 5.000% 04/25/38 | | 12/01/2019 | Paydown | | 2,472,155 | 2,472,155 | 2,101,332 | 2,375,426 | | 96,728 | | 96,728 | | 2,472,155 | | | | 71,469 | 04/25/2038 |

# 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 |
| 31397L-M7-1 | FNR 2008-58 KW SEQ 5.000% 07/25/38 | | 12/01/2019 | Paydown | | 1,105,834 | 1,105,834 | 1,045,621 | 1,047,633 | | 58,201 | | 58,201 | | 1,105,834 | | | | 30,616 | 07/25/2038 |
| 31397L-PP-8 | FNR 2008-42 ZA EXCH Z SEQ 5.500% 05/25/38 | | 12/01/2019 | Paydown | | 1,448,441 | 1,448,441 | 1,372,069 | 1,423,312 | | 25,129 | | 25,129 | | 1,448,441 | | | | 44,396 | 05/25/2038 |
| 31397M-HL-4 | FNR 2008-70 AY EXCH SEQ 5.500% 08/25/38 | | 12/01/2019 | Paydown | | 885,666 | 885,666 | 842,521 | 843,058 | | 42,608 | | 42,608 | | 885,666 | | | | 25,835 | 08/25/2038 |
| 31397M-KT-3 | FNR 2008-68 LJ EXCH SEQ 5.500% 08/25/38 | | 12/01/2019 | Paydown | | 1,419,296 | 1,419,296 | 1,352,895 | 1,353,921 | | 65,375 | | 65,375 | | 1,419,296 | | | | 40,632 | 08/25/2038 |
| 31397P-NU-0 | FHR 3399 ZB Z SEQ 5.500% 12/15/37 | | 12/01/2019 | Paydown | | 452,093 | 452,093 | 432,596 | 443,234 | | 8,858 | | 8,858 | | 452,093 | | | | 11,483 | 12/15/2037 |
| 31397P-RT-9 | FHR 3406 B SEQ 6.000% 01/15/38 | | 12/01/2019 | Paydown | | 188,866 | 188,866 | 189,870 | 188,927 | | (61) | | (61) | | 188,866 | | | | 3,619 | 01/15/2038 |
| 31397P-SG-6 | FHR 3407 B SEQ 5.500% 01/15/38 | | 12/01/2019 | Paydown | | 415,389 | 415,389 | 410,079 | 410,100 | | 5,289 | | 5,289 | | 415,389 | | | | 10,566 | 01/15/2038 |
| 31397Q-TJ-7 | FNR 2011-1 ZG Z SEQ 4.000% 02/25/41 | | 12/01/2019 | Paydown | | 805,663 | 805,663 | 800,124 | 802,696 | | 2,967 | | 2,967 | | 805,663 | | | | 20,086 | 02/25/2041 |
| 31397Q-XE-3 | FNR 2011-15 EZ Z SEQ 4.000% 03/25/41 | | 12/01/2019 | Paydown | | 2,857,735 | 2,857,735 | 2,768,674 | 2,818,372 | | 39,363 | | 39,363 | | 2,857,735 | | | | 71,249 | 03/25/2041 |
| 31397R-FM-3 | FHR 3412 AY SEQ 5.500% 02/15/38 | | 12/01/2019 | Paydown | | 651,814 | 651,814 | 636,183 | 636,183 | | 15,631 | | 15,631 | | 651,814 | | | | 12,297 | 02/15/2038 |
| 31397T-QD-7 | FHR 3447 BA SEQ 5.000% 05/15/38 | | 12/01/2019 | Paydown | | 485,234 | 485,234 | 462,171 | 462,636 | | 22,598 | | 22,598 | | 485,234 | | | | 13,594 | 05/15/2038 |
| 31397U-K3-2 | FNR 2011-65 Z Z SEQ 4.000% 07/25/41 | | 12/01/2019 | Paydown | | 537,653 | 537,653 | 533,066 | 535,292 | | 2,360 | | 2,360 | | 537,653 | | | | 14,000 | 07/25/2041 |
| 31397W-4G-7 | FHR 3460 BY EXCH SEQ 5.500% 06/15/38 | | 12/01/2019 | Paydown | | 1,245,362 | 1,245,362 | 1,202,221 | 1,203,135 | | 42,227 | | 42,227 | | 1,245,362 | | | | 37,225 | 06/15/2038 |
| 31397W-GS-8 | FHR 3455 KC EXCH SEQ 5.000% 06/15/38 | | 12/01/2019 | Paydown | | 730,569 | 730,569 | 687,358 | 688,120 | | 42,449 | | 42,449 | | 730,569 | | | | 21,310 | 06/15/2038 |
| 31402D-MP-2 | FN 725866 4.500% 09/01/34 | | 12/01/2019 | Paydown | | 377,519 | 377,519 | 361,887 | 362,667 | | 14,852 | | 14,852 | | 377,519 | | | | 9,365 | 09/01/2034 |
| 31403F-ZU-1 | FN 747855 4.000% 06/01/19 | | 05/01/2019 | Paydown | | 5,479 | 5,479 | 5,239 | 5,418 | | 61 | | 61 | | 5,479 | | | | 46 | 06/01/2019 |
| 31403F-ZU-1 | FN 747855 4.000% 06/01/19 | | 06/01/2019 | Maturity | | 167 | 167 | 160 | 166 | | 2 | | 2 | | 167 | | | | 3 | 06/01/2019 |
| 31403J-5L-6 | FN 750651 4.500% 09/01/33 | | 12/01/2019 | Paydown | | 6,613 | 6,613 | 6,338 | 6,381 | | 232 | | 232 | | 6,613 | | | | 161 | 09/01/2033 |
| 31404D-E7-9 | FN 765258 4.500% 03/01/19 | | 02/01/2019 | Paydown | | 1,613 | 1,613 | 1,592 | 1,607 | | 7 | | 7 | | 1,613 | | | | 9 | 03/01/2019 |
| 31404D-E7-9 | FN 765258 4.500% 03/01/19 | | 03/01/2019 | Maturity | | 354 | 354 | 350 | 353 | | 1 | | 1 | | 354 | | | | 3 | 03/01/2019 |
| 31404W-TV-8 | FN 780964 4.500% 05/01/19 | | 05/01/2019 | Paydown | | 22,587 | 22,587 | 22,605 | 22,587 | | | | | | 22,587 | | | | 245 | 05/01/2019 |
| 31406K-GM-6 | FN 812104 4.500% 02/01/35 | | 12/01/2019 | Paydown | | 3,025 | 3,025 | 2,894 | 2,898 | | 126 | | 126 | | 3,025 | | | | 75 | 02/01/2035 |
| 31406M-HW-9 | FN 813945 4.500% 12/01/20 | | 12/01/2019 | Paydown | | 1,816 | 1,816 | 1,787 | 1,797 | | 19 | | 19 | | 1,816 | | | | 38 | 12/01/2020 |
| 31407E-VL-4 | FN 828719 7.500% 07/01/35 | | 12/01/2019 | Paydown | | 592 | 592 | 623 | 619 | | (27) | | (27) | | 592 | | | | 24 | 07/01/2035 |
| 31409A-PF-0 | FN 865422 4.660% 02/01/36 | | 12/01/2019 | Paydown | | 2,837 | 2,837 | 2,876 | 2,868 | | (32) | | (32) | | 2,837 | | | | 22 | 02/01/2036 |
| 3140J7-2P-9 | FN BM3481 4.000% 02/01/48 | | 12/01/2019 | Paydown | | 3,401,914 | 3,401,914 | 3,479,520 | 3,478,166 | | (76,252) | | (76,252) | | 3,401,914 | | | | 83,702 | 02/01/2048 |
| 3140J8-DH-3 | FN BM3703 4.000% 03/01/48 | | 12/01/2019 | Paydown | | 3,445,063 | 3,445,063 | 3,543,032 | 3,541,360 | | (96,297) | | (96,297) | | 3,445,063 | | | | 92,609 | 03/01/2048 |
| 31410D-U7-3 | FN 886306 4.144% 07/01/36 | | 12/01/2019 | Paydown | | 7,928 | 7,928 | 8,071 | 8,019 | | (91) | | (91) | | 7,928 | | | | 219 | 07/01/2036 |
| 31410G-7C-1 | FN 889291 5.000% 04/01/23 | | 12/01/2019 | Paydown | | 3,985 | 3,985 | 3,983 | 3,980 | | 6 | | 6 | | 3,985 | | | | 106 | 04/01/2023 |
| 31410G-CT-8 | FN 888482 4.500% 05/01/35 | | 12/01/2019 | Paydown | | 2,472 | 2,472 | 2,367 | 2,371 | | 101 | | 101 | | 2,472 | | | | 65 | 05/01/2035 |
| 31412T-B9-3 | FN 933964 5.000% 07/01/23 | | 12/01/2019 | Paydown | | 533 | 533 | 533 | 532 | | 1 | | 1 | | 533 | | | | 15 | 07/01/2023 |
| 31414R-B5-3 | FN 973560 4.500% 03/01/23 | | 12/01/2019 | Paydown | | 838 | 838 | 823 | 827 | | 11 | | 11 | | 838 | | | | 20 | 03/01/2023 |
| 31414T-JR-3 | FN 975572 4.500% 06/01/23 | | 12/01/2019 | Paydown | | 2,246 | 2,246 | 2,206 | 2,215 | | 31 | | 31 | | 2,246 | | | | 54 | 06/01/2023 |
| 31415L-LF-2 | FN 983326 5.000% 07/01/23 | | 12/01/2019 | Paydown | | 2,102 | 2,102 | 2,101 | 2,099 | | 3 | | 3 | | 2,102 | | | | 59 | 07/01/2023 |
| 31418B-MF-0 | FN MA2157 4.000% 01/01/45 | | 12/01/2019 | Paydown | | 2,182,867 | 2,182,867 | 2,334,304 | 2,328,528 | | (145,661) | | (145,661) | | 2,182,867 | | | | 60,583 | 01/01/2045 |
| 34160P-DF-3 | FLORIDA ST DEPT OF MGMT SVCS C US TREASURY OBLIG 6.825% 08/01/29 | | 08/01/2019 | Call | 100.0000 | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 955,500 | 08/01/2029 |
| 387892-UY-6 | GRANT CNTY WA PUBLIC UTILITY D Grant County Public Utili 5.33 5.330% 01/01/37 | | 01/02/2019 | Call | 100.0000 | 545,000 | 545,000 | 496,533 | 506,553 | | 3 | | 3 | | 506,557 | | 38,443 | 38,443 | 14,524 | 01/01/2037 |
| 40064C-AA-0 | GUADALUPE VLY TX ELEC COOPERAT Guadalupe Valley Electric 5.67 5.671% 10/01/32 | | 10/01/2019 | Call | 100.0000 | 600,000 | 600,000 | 600,000 | 600,000 | | | | | | 600,000 | | | | 34,026 | 10/01/2032 |
| 45201L-VG-7 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.54 4.540% 07/01/38 | | 12/05/2019 | Call | 100.0000 | 1,555,000 | 1,555,000 | 1,555,000 | 1,555,000 | | | | | | 1,555,000 | | | | 100,797 | 07/01/2038 |
| 45201L-VH-5 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.64 4.640% 07/01/43 | | 12/05/2019 | Call | 100.0000 | 3,220,000 | 3,220,000 | 3,220,000 | 3,220,000 | | | | | | 3,220,000 | | | | 213,321 | 07/01/2043 |
| 45201L-VJ-1 | ILLINOIS ST HSG DEV AUTH Illinois Housing Developm 4.79 4.790% 07/01/47 | | 12/05/2019 | Call | 100.0000 | 3,410,000 | 3,410,000 | 3,281,451 | 3,290,565 | | 1,179 | | 1,179 | | 3,291,744 | | 118,256 | 118,256 | 183,361 | 07/01/2047 |
| 485428-ZX-7 | KANSAS ST DEV FIN AUTH REVENUE Kansas Development Financ 5.37 5.371% 05/01/26 | | 05/01/2019 | Call | 100.0000 | 920,000 | 920,000 | 920,000 | 920,000 | | | | | | 920,000 | | | | 24,707 | 05/01/2026 |
| 49228M-CV-4 | KERN CNTY CA WTR AGY IMPT DIST Kern County Water Agency 6.64 6.649% 05/01/38 | | 05/01/2019 | Call | 100.0000 | 255,000 | 255,000 | 255,000 | 255,000 | | | | | | 255,000 | | | | 8,477 | 05/01/2038 |
| 57419R-D7-7 | MARYLAND ST CMNTY DEV ADMIN DE Maryland Community Develo 3.79 3.797% 03/01/39 | | 02/27/2019 | Call | 100.0000 | 1,940,000 | 1,940,000 | 1,936,554 | 1,936,721 | | 14 | | 14 | | 1,936,735 | | 3,265 | 3,265 | 1,802 | 03/01/2039 |
| 57586N-RR-4 | MASSACHUSETTS ST HSG FIN AGY Massachusetts Housing Fin 4.78 4.786% 12/01/32 | | 11/01/2019 | Call | 100.0000 | 115,000 | 115,000 | 116,257 | 115,000 | | | | | | 115,000 | | | | 4,664 | 12/01/2032 |
| 645916-TV-9 | NEW JERSEY ST ECON DEV AUTH New Jersey Economic Devel 5.8 5.800% 04/01/25 | | 06/10/2019 | Call | 103.6382 | 5,213,000 | 5,030,000 | 5,005,152 | 5,019,509 | | 445 | | 445 | | 5,019,954 | | 10,046 | 10,046 | 330,985 | 04/01/2025 |

# 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 |
| 64970M-ZT-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27 | | 05/03/2019 | Call 100.0000 | | 115,000 | 115,000 | 113,886 | 114,395 | | 19 | | 19 | | 114,414 | | 586 | 586 | 3,145 | 05/01/2027 |
| 64970M-ZT-3 | NEW YORK CITY NY HSG DEV CORP New York City Housing Dev 5.47 5.470% 05/01/27 | | 11/01/2019 | Redemption 100.0000 | | 125,000 | 125,000 | 123,789 | 124,342 | | 658 | | 658 | | 125,000 | | | | 6,838 | 05/01/2027 |
| 649902-H4-8 | NEW YORK ST DORM AUTH ST PERSO New York State Dormitory 5.42 5.427% 03/15/39 | | 10/09/2019 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,447,200 | 03/15/2039 |
| 677520-5S-3 | OHIO ST US TREASURY OBLIG 5.580% 10/01/24 | | 10/01/2019 | Call 100.0000 | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 558,000 | 10/01/2024 |
| 69848A-AA-6 | PANHANDLE TX ECON DEV CORP LEA Panhandle Economic Develo 3.98 3.985% 07/15/48 | | 07/15/2019 | Redemption 100.0000 | | 849,749 | 849,749 | 865,226 | 864,608 | | (14,860) | | (14,860) | | 849,749 | | | | 25,481 | 07/15/2048 |
| 736746-TK-4 | PORTLAND OR URBAN RENEWAL & RE City of Portland OR 6.3 06/15/ 6.300% 06/15/24 | | 06/17/2019 | Call 100.0000 | | 1,110,000 | 1,110,000 | 1,110,000 | 1,110,000 | | | | | | 1,110,000 | | | | 34,965 | 06/15/2024 |
| 752123-JH-3 | RANCHO CUCAMONGA CA REDEV AGY Rancho Cucamonga Redevelo 6.26 6.262% 09/01/31 | | 09/03/2019 | Call 100.0000 | | 600,000 | 600,000 | 591,811 | 593,645 | | 187 | | 187 | | 593,833 | | 6,167 | 6,167 | 37,572 | 09/01/2031 |
| 76221T-DG-1 | RHODE ISLAND ST HSG & MTGE FIN Rhode Island Housing & Mo 4.43 4.433% 10/01/34 | | 10/01/2019 | Call 100.0000 | | 1,185,000 | 1,185,000 | 1,185,000 | 1,185,000 | | | | | | 1,185,000 | | | | 52,531 | 10/01/2034 |
| 796253-Z6-2 | SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.07 4.077% 02/01/29 | | 09/26/2019 | Call 119.0380 | | 9,523,040 | 8,000,000 | 8,000,000 | 8,000,000 | | | | | | 8,000,000 | | | | 1,899,030 | 02/01/2029 |
| 796253-Z7-0 | SAN ANTONIO TX ELEC & GAS REVE City of San Antonio TX El 4.12 4.127% 02/01/30 | | 09/26/2019 | Call 121.3560 | | 6,067,800 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 1,305,676 | 02/01/2030 |
| 841238-AB-4 | SOUTHBRIDGE ASSOC LLC MA Southbridge Associates LL 7.59 7.590% 02/01/22 | | 08/01/2019 | Call 100.0000 | | 2,280,000 | 2,280,000 | 2,212,888 | 2,262,487 | | 1,788 | | 1,788 | | 2,264,275 | | 15,725 | 15,725 | 132,446 | 02/01/2022 |
| 87172N-AH-1 | SYRACUSE NY INDL DEV AGY PILOT Syracuse Industrial Devel 5.69 5.693% 01/01/28 | | 01/02/2019 | Call 100.0000 | | 800,000 | 800,000 | 632,680 | 683,301 | | 25 | | 25 | | 683,326 | | 116,674 | 116,674 | 22,772 | 01/01/2028 |
| 899673-BX-4 | TULSA OK PUBLIC FACS AUTH Tulsa Public Facilities A 6.06 6.069% 04/01/27 | | 04/01/2019 | Call 100.0000 | | 575,000 | 575,000 | 575,000 | 575,000 | | | | | | 575,000 | | | | 17,448 | 04/01/2027 |
| 928120-6D-4 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 3.82 3.824% 02/01/43 | | 08/01/2019 | Call 100.0000 | | 4,060,000 | 4,060,000 | 4,060,000 | 4,060,000 | | | | | | 4,060,000 | | | | 116,728 | 02/01/2043 |
| 928120-6E-2 | VIRGINIA ST HSG DEV AUTH Virginia Housing Developm 4.05 4.057% 06/01/43 | | 12/01/2019 | Call 100.0000 | | 2,525,000 | 2,525,000 | 2,525,000 | 2,525,000 | | | | | | 2,525,000 | | | | 77,083 | 06/01/2043 |
| 975680-BU-2 | WINSTON SALEM NC LTD OBLG City of Winston-Salem NC 4.626 4.626% 06/01/38 | | 06/03/2019 | Call 100.0000 | | 835,000 | 835,000 | 835,000 | 835,000 | | | | | | 835,000 | | | | 19,314 | 06/01/2038 |
| 977100-AC-0 | WISCONSIN ST GEN FUND ANNUAL A State of Wisconsin 5.7 05/01/2 5.700% 05/01/26 | | 05/01/2019 | Call 100.0000 | | 795,000 | 795,000 | 792,543 | 793,811 | | 44 | | 44 | | 793,854 | | 1,146 | 1,146 | 22,658 | 05/01/2026 |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | 851,186,687 | 844,645,892 | 835,248,554 | 844,799,383 | 17,967 | 365,297 | 44,523 | 338,741 | | 845,138,132 | | 3,274,716 | 3,274,716 | 31,093,771 | XXX |
| 000367-AC-6 | AASET 2018-1A C SUB 6.413% 01/16/38 | | 12/16/2019 | Paydown | | 952,301 | 952,301 | 952,292 | 952,288 | | 13 | | 13 | | 952,301 | | | | 33,445 | 01/16/2038 |
| 000398-AA-1 | POWER PARTNERS I-LLC-ABB LTD SR-SEC 3.750% 12/31/24 | | 12/31/2019 | Redemption 100.0022 | | 975,204 | 975,182 | 975,182 | 975,182 | | 21 | | 21 | | 975,204 | | | | 19,921 | 12/31/2024 |
| 00077B-3U-5 | AMAC 2002-9 A4 RTL NAS 5.750% 12/25/32 | | 12/01/2019 | Paydown | | 162,091 | 162,091 | 165,535 | 162,758 | | (668) | | (668) | | 162,091 | | | | 4,795 | 12/25/2032 |
| 000780-AD-8 | AMAC 2003-3 A4 RTL SSNR NAS 5.750% 02/25/33 | | 12/01/2019 | Paydown | | 64,953 | 64,953 | 66,283 | 65,536 | | (583) | | (583) | | 64,953 | | | | 2,054 | 02/25/2033 |
| 000780-HD-1 | AMAC 2003-6 1A27 PAC-11 RTL SSNR AS 5.500% 05/25/33 | | 11/01/2019 | Paydown | | 769,195 | 769,195 | 762,855 | 763,251 | | 5,943 | | 5,943 | | 769,195 | | | | 26,210 | 05/25/2033 |
| 00110A-AE-4 | AEP 5.3063 07/01/20 5.306% 07/01/20 | | 04/08/2019 | CITIGROUP GLOBAL MARKETS INC | | 13,799,759 | 13,556,692 | 15,192,170 | 13,724,168 | | (1,647) | | (1,647) | | 13,722,521 | | 77,238 | 77,238 | 557,503 | 07/01/2020 |
| 00110A-AE-4 | AEP 5.3063 07/01/20 5.306% 07/01/20 | | 01/01/2019 | Redemption 100.0000 | | 4,889,169 | 4,889,169 | 5,478,998 | 4,949,569 | | (60,400) | | (60,400) | | 4,889,169 | | | | 129,717 | 07/01/2020 |
| 001192-AG-8 | SOUTHERN CO GAS CAPITAL CO.GUARNT 5.250% 08/15/19 | | 08/15/2019 | Maturity | | 35,980,000 | 35,980,000 | 36,256,675 | 36,001,944 | | (21,944) | | (21,944) | | 35,980,000 | | | | 1,888,950 | 08/15/2019 |
| 00130H-BT-1 | AES CORP/THE SR UNSEC 4.875% 05/15/23 | | 09/25/2019 | Call 101.6250 | | 2,674,770 | 2,632,000 | 2,678,962 | 2,647,064 | | (4,792) | | (4,792) | | 2,642,272 | | (10,272) | (10,272) | 153,259 | 05/15/2023 |
| 00165C-AB-0 | AMC ENTERTAINMENT HOLDIN CO.GUARNT 5.875% 11/15/26 | | 05/16/2019 | JP MORGAN SECURITIES | | 31,042,000 | 35,275,000 | 35,486,681 | 35,453,132 | | (9,891) | | (9,891) | | 35,443,242 | | (4,401,242) | (4,401,242) | 1,064,987 | 11/15/2026 |
| 001698-AC-9 | AM CONSERVATION GROUP INC 11.500% 04/30/23 | | 08/15/2019 | Call 101.0000 | | 2,654,015 | 2,627,737 | 2,627,737 | 2,627,737 | | | | | | 2,627,737 | | | | 223,213 | 04/30/2023 |
| 001828-AA-6 | AMZN-ROMULUS-MI CTL PT TRUST-A 3.497% 10/31/38 | | 12/31/2019 | Redemption 100.0010 | | 1,476,846 | 1,476,831 | 1,476,831 | 1,476,831 | | 15 | | 15 | | 1,476,846 | | | | 28,249 | 10/31/2038 |

# 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 |
| 00184*-AA-6 | AMZN-NORTH RANDALL-OH CTL PT T 3.610% 03/31/39 | | 12/31/2019 | Redemption 100.0001 | | 4,965,223 | 4,965,217 | 4,965,217 | 4,965,217 | | 6 | | 6 | | 4,965,223 | | | | 161,903 | 03/31/2039 |
| 00184@-AA-4 | AMZN-EUCLID OH CTL PT TR-AMAZO SR-SEC 4.095% 06/30/39 | | 12/31/2019 | Redemption 100.0000 | | 1,053,783 | 1,053,783 | 1,053,783 | 1,053,783 | | | | | | 1,053,783 | | | | 68,747 | 06/30/2039 |
| 00191#-AA-3 | AMZN-TUCSON AZ CTL PT TR SR-SEC 4.095% 08/31/39 | | 12/31/2019 | Redemption 100.0000 | | 986,003 | 986,003 | 986,003 | 986,003 | | | | | | 986,003 | | | | 29,182 | 08/31/2039 |
| 00191@-AA-5 | AMZN-OKLAHOMA CITY-OK CTL PT T SR-SEC 4.233% 09/30/39 | | 12/31/2019 | Redemption 100.0000 | | 378,278 | 378,278 | 378,278 | 378,278 | | | | | | 378,278 | | | | 15,349 | 09/30/2039 |
| 00193*-AA-5 | AMZN-TULSA OK CTL PT TR-AMAZON SR-SEC 4.233% 09/30/39 | | 12/31/2019 | Redemption 100.0000 | | 395,518 | 395,518 | 395,518 | 395,518 | | | | | | 395,518 | | | | 15,350 | 09/30/2039 |
| 00225#-AA-3 | AMZN-GRAND RAPIDS MI CTL PT TR SR-SEC 4.095% 09/30/39 | | 12/31/2019 | Redemption 100.0000 | | 743,574 | 743,574 | 743,574 | 743,574 | | | | | | 743,574 | | | | 22,960 | 09/30/2039 |
| 00225@-AA-5 | A2-A PEARL INVS LLC SR-UNSEC 4.980% 06/30/43 | | 12/31/2019 | Redemption 100.0000 | | 3,839,376 | 3,839,376 | 3,839,376 | 3,839,376 | | | | | | 3,839,376 | | | | 141,986 | 06/30/2043 |
| 00253C-HK-6 | AMT 2001-4 M1 MEZ STEP AFC NAS 7.150% 01/25/32 | | 01/01/2019 | Paydown | | | 73,885 | 52,597 | 62,683 | | | | | | 62,683 | | (62,683) | (62,683) | 440 | 01/25/2032 |
| 00253C-HX-8 | AMT 2002-2 M1 MEZ STEP AFC NAS 6.150% 03/25/33 | | 12/01/2019 | Paydown | | 49,216 | 49,216 | 49,198 | 49,092 | | 124 | | 124 | | 49,216 | | | | 1,753 | 03/25/2033 |
| 00257#-AA-4 | HIGHWAY 94 PARTNERS-LLC-ABB SR-SEC 3.750% 08/01/24 | | 12/01/2019 | Redemption 100.0000 | | 887,335 | 887,335 | 887,335 | 887,335 | | | | | | 887,335 | | | | 18,127 | 08/01/2024 |
| 00287Y-AL-3 | ABBVIE INC SR UNSEC 2.900% 11/06/22 | | 11/12/2019 | Various | | 32,651,949 | 32,175,000 | 31,933,834 | 32,066,933 | | 19,346 | | 19,346 | | 32,086,279 | | 565,669 | 565,669 | 823,523 | 11/06/2022 |
| 00287Y-AQ-2 | ABBVIE INC SR UNSEC 3.600% 05/14/25 | | 11/13/2019 | RBC DAIN RAUSCHER INC. | | 22,952,380 | 22,000,000 | 21,960,795 | 21,973,443 | | 3,279 | | 3,279 | | 21,976,721 | | 975,659 | 975,659 | 794,200 | 05/14/2025 |
| 00287Y-AY-5 | ABBVIE INC SR UNSEC 3.200% 05/14/26 | | 11/13/2019 | Various | | 39,964,337 | 39,325,000 | 39,678,179 | 39,499,394 | | (70,458) | | (70,458) | | 39,428,936 | | 535,401 | 535,401 | 1,187,878 | 05/14/2026 |
| 00287Y-BF-5 | ABBVIE INC SR UNSEC 4.250% 11/14/28 | | 04/22/2019 | MORGAN STANLEY & CO. INC. | | 24,815,044 | 24,400,000 | 24,230,230 | 24,233,763 | | 6,318 | | 6,318 | | 24,240,081 | | 574,963 | 574,963 | 622,200 | 11/14/2028 |
| 00379#-AA-7 | APE SUB 11.500% 03/05/20 | | 05/30/2019 | TAX FREE EXCH NOT SALE | | 10,650,475 | 10,650,475 | 10,650,475 | 10,650,475 | | | | | | 10,650,475 | | | | 1,439,376 | 03/05/2020 |
| 00436M-AA-3 | AALLC 2018-1 A SEQ 3.870% 12/02/33 | | 12/02/2019 | Paydown | | 4,151,750 | 4,151,750 | 4,150,702 | 4,150,749 | | 1,002 | | 1,002 | | 4,151,750 | | | | 85,266 | 12/02/2033 |
| 00440E-AM-9 | CHUBB INA HOLDINGS INC CO.GUARNT 5.900% 06/15/19 | | 06/15/2019 | Maturity | | 12,500,000 | 12,500,000 | 12,380,750 | 12,492,960 | | 7,041 | | 7,041 | | 12,500,000 | | | | 368,750 | 06/15/2019 |
| 00440E-AR-8 | CHUBB INA HOLDINGS INC CO.GUARNT 3.350% 05/15/24 | | 03/13/2019 | WELLS FARGO | | 10,139,700 | 10,000,000 | 9,985,000 | 9,991,253 | | 301 | | 301 | | 9,991,554 | | 148,146 | 148,146 | 111,667 | 05/15/2024 |
| 00440E-AS-6 | CHUBB INA HOLDINGS INC CO.GUARNT 3.150% 03/15/25 | | 04/26/2019 | WELLS FARGO | | 10,136,600 | 10,000,000 | 9,998,300 | 9,998,879 | | 54 | | 54 | | 9,998,933 | | 137,667 | 137,667 | 196,875 | 03/15/2025 |
| 004421-EX-7 | ACE 2004-OP1 M2 MEZ FLT STEP 3.367% 04/25/34 | | 12/26/2019 | Paydown | | 78,508 | 78,508 | 70,984 | 73,059 | | 5,450 | | 5,450 | | 78,508 | | | | 1,668 | 04/25/2034 |
| 004421-MW-0 | ACE 2005-SN1W A2 STEP AFC 5.630% 11/25/39 | | 12/01/2019 | Paydown | | 967,301 | 967,301 | 896,832 | 930,746 | | 36,554 | | 36,554 | | 967,301 | | | | 24,808 | 11/25/2039 |
| 006346-AS-9 | ADMSO 2018-1 A SEQ 4.810% 11/15/48 | | 12/15/2019 | Paydown | | 437,988 | 437,988 | 437,975 | 437,975 | | 13 | | 13 | | 437,988 | | | | 11,977 | 11/15/2048 |
| 007036-HA-7 | ARMT 2005-2 6M2 MEZ FLT STEP AFC IR 2.772% 06/25/35 | | 12/26/2019 | Paydown | | 863,281 | 863,281 | 786,895 | 834,558 | | 28,723 | | 28,723 | | 863,281 | | | | 12,425 | 06/25/2035 |
| 00707*-AA-4 | ADLER-TN-TX-NC SENIOR GROUND L SR-SEC 4.610% 10/15/47 | | 12/15/2019 | Redemption 100.0000 | | 125,251 | 125,251 | 125,251 | 125,251 | | | | | | 125,251 | | | | 3,270 | 10/15/2047 |
| 00760F-AB-2 | AEGIS SECURITIZED ASSETS INC ASSET BACKED CLASS 7.125% 07/30/49 | | 10/15/2019 | Redemption 100.0000 | | 4,495 | 4,495 | | | | 4,495 | | 4,495 | | 4,495 | | | | 214 | 07/30/2049 |
| 00790*-AA-2 | AERA ENERGY CTL PT TRUST 2011-SR-SEC 4.723% 06/15/19 | | 03/11/2019 | Call 100.4290 | | 8,205,596 | 8,170,547 | 8,170,547 | 8,170,547 | | | | | | 8,170,547 | | | | 127,231 | 06/15/2019 |
| 00790*-AA-2 | AERA ENERGY CTL PT TRUST 2011-SR-SEC 4.723% 06/15/19 | | 02/15/2019 | Redemption 100.0000 | | 578,412 | 578,412 | 578,412 | 578,412 | | | | | | 578,412 | | | | 3,417 | 06/15/2019 |
| 00793#-AA-5 | ADVOCATE CTL PT TRUST 3.725% 07/15/36 | | 12/15/2019 | Redemption 100.0000 | | 428,042 | 428,042 | 428,042 | 428,042 | | | | | | 428,042 | | | | 8,775 | 07/15/2036 |
| 008117-AN-3 | AETNA INC SR UNSEC 4.125% 06/01/21 | | 08/15/2019 | TENDER SALE | | 9,309,330 | 9,000,000 | 8,874,090 | 8,964,591 | | 8,805 | | 8,805 | | 8,973,396 | | 335,934 | 335,934 | 261,938 | 06/01/2021 |
| 008117-AP-8 | AETNA INC SR UNSEC 2.750% 11/15/22 | | 07/12/2019 | WELLS FARGO | | 10,035,900 | 10,000,000 | 9,593,154 | 9,593,154 | | | | | | 9,593,154 | | 442,746 | 442,746 | 184,097 | 11/15/2022 |
| 00866@-AA-9 | AHEAD LLC SUB-SEC 10.409% 12/29/23 | | 05/08/2019 | Redemption 100.0000 | | 42,000,000 | 42,000,000 | 42,000,000 | 42,000,000 | | | | | | 42,000,000 | | | | 777,822 | 12/29/2023 |
| 009098-A*-5 | AIR CARGO LOGISTICS FT WORTH T SR-SEC 4.494% 11/10/39 | | 12/10/2019 | Redemption 100.0000 | | 17,432 | 17,432 | 17,432 | 17,432 | | | | | | 17,432 | | | | 751 | 11/10/2039 |
| 00912X-AX-2 | AIR LEASE CORP SR UNSEC 2.750% 01/15/23 | | 04/25/2019 | SUNTRUST CAPITAL MARKETS | | 12,860,006 | 13,125,000 | 12,446,963 | 12,472,130 | | 49,020 | | 49,020 | | 12,521,150 | | 338,856 | 338,856 | 284,740 | 01/15/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 009363-AP-7 | AIRGAS INC CO.GUARNT 2.375% 02/15/20 | | 12/30/2019 | Call 100.0810 | | 15,012,150 | 15,000,000 | 14,983,650 | 14,997,195 | | 2,483 | | 2,483 | | 14,999,678 | | 322 | 322 | 501,994 | 02/15/2020 |
| 00938#-AA-1 | WALGREEN CO-BATON ROUGE SR-SEC 6.890% 10/15/32 | | 12/15/2019 | Redemption 100.0060 | | 89,924 | 89,918 | 89,918 | 89,918 | | 5 | | 5 | | 89,924 | | | | 3,391 | 10/15/2032 |
| 010392-EK-0 | ALABAMA POWER CO SR UNSEC 5.125% 02/15/19 | | 02/15/2019 | Maturity | | 20,000,000 | 20,000,000 | 19,907,000 | 19,998,928 | | 1,072 | | 1,072 | | 20,000,000 | | | | 512,500 | 02/15/2019 |
| 01126#-AA-1 | ALAMO 6-LLC 4.170% 03/31/42 | | 09/30/2019 | Redemption 100.0000 | | 864,006 | 864,006 | 864,006 | 864,006 | | | | | | 864,006 | | | | 30,941 | 03/31/2042 |
| 01439@-AF-4 | ALDI INC B-SR 5.790% 04/04/19 | | 04/04/2019 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 579,000 | 04/04/2019 |
| 01560#-AA-4 | ALGIERS R/E VENTURES LLC-WAG N SR-SEC 6.930% 03/15/34 | | 12/15/2019 | Redemption 100.0000 | | 90,012 | 90,012 | 90,012 | 90,012 | | | | | | 90,012 | | | | 3,414 | 03/15/2034 |
| 01849D-AQ-5 | ALLERGAN INC CO.GUARNT 2.800% 03/15/23 | | 09/09/2019 | Various | | 11,897,428 | 11,800,000 | 11,766,252 | 11,784,680 | | 2,336 | | 2,336 | | 11,787,016 | | 110,412 | 110,412 | 321,316 | 03/15/2023 |
| 01877K-AC-7 | ALLIANCE PIPELINE L.P. SR 7.877% 12/31/25 | | 12/31/2019 | Redemption 100.0000 | | 935,000 | 935,000 | 935,000 | 935,000 | | | | | | 935,000 | | | | 55,237 | 12/31/2025 |
| 01877K-AD-5 | ALLIANCE PIPELINE LP SR SEC 4.591% 12/31/25 | | 12/31/2019 | Redemption 100.0000 | | 165,000 | 165,000 | 165,622 | 165,398 | | (398) | | (398) | | 165,000 | | | | 5,681 | 12/31/2025 |
| 020002-AZ-4 | ALLSTATE CORP SR UNSEC 3.150% 06/15/23 | | 01/08/2019 | WELLS FARGO | | 4,979,450 | 5,000,000 | 4,990,150 | 4,995,252 | | 25 | | 25 | | 4,995,277 | | (15,827) | (15,827) | 10,938 | 06/15/2023 |
| 02134#-AA-9 | ALTA WIND VIII-LLC 3.970% 12/31/35 | | 11/15/2019 | Redemption 100.0000 | | 1,659,032 | 1,659,032 | 1,659,032 | 1,659,032 | | | | | | 1,659,032 | | | | 55,539 | 12/31/2035 |
| 02147Q-AE-2 | CWALT 2006-19CB A5 SSNR NAS 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 1,456,308 | 1,723,602 | 727,121 | 701,654 | | 861,538 | | 861,538 | | 1,563,193 | | (106,884) | (106,884) | 55,789 | 08/25/2036 |
| 02148F-AW-5 | CWALT 2007-4CB 1A10 SEQ AS 5.750% 04/25/37 | | 12/01/2019 | Paydown | | 986,257 | 1,100,131 | 429,723 | 422,549 | | 606,070 | | 606,070 | | 1,028,619 | | (42,362) | (42,362) | 33,506 | 04/25/2037 |
| 02148Y-AD-6 | CWALT 2006-42 1A4 SSNR NAS 6.000% 01/25/47 | | 12/01/2019 | Paydown | | 336,560 | 706,774 | 160,447 | 140,664 | | 266,714 | | 266,714 | | 407,378 | | (70,818) | (70,818) | 21,420 | 01/25/2047 |
| 02149F-AH-7 | CWALT 2006-43CB 1A8 FLT AS 2.242% 02/25/37 | | 12/25/2019 | Paydown | | 419,447 | 514,747 | 191,725 | 182,567 | | 269,606 | | 269,606 | | 452,173 | | (32,726) | (32,726) | 8,341 | 02/25/2037 |
| 02149H-AK-6 | CWALT 2007-2CB 1A10 SSNR NAS 5.750% 03/25/37 | | 12/01/2019 | Paydown | | 959,753 | 1,036,124 | 228,111 | 226,469 | | 748,992 | | 748,992 | | 975,461 | | (15,708) | (15,708) | 33,810 | 03/25/2037 |
| 02151C-BD-7 | CWALT 2007-15CB A19 EXCH SSNR AS 5.750% 07/25/37 | | 12/01/2019 | Paydown | | 647,016 | 789,271 | 395,575 | 404,035 | | 312,828 | | 312,828 | | 716,863 | | (69,847) | (69,847) | 26,339 | 07/25/2037 |
| 02151F-AD-1 | CWALT 2007-21CB 1A4 SSNR NAS 6.000% 09/25/37 | | 12/01/2019 | Paydown | | 1,240,990 | 1,352,476 | 790,592 | 788,641 | | 516,458 | | 516,458 | | 1,305,099 | | (64,108) | (64,108) | 41,726 | 09/25/2037 |
| 02151N-BA-9 | CWALT 2007-18CB 2A18 EXCH SSNR NAS 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 573,596 | 615,304 | 134,292 | 142,789 | | 439,934 | | 439,934 | | 582,723 | | (9,127) | (9,127) | 19,795 | 08/25/2037 |
| 02360F-AA-4 | UNION ELECTRIC CO SR SEC 5.100% 10/01/19 | | 10/01/2019 | Maturity | | 30,050,000 | 30,050,000 | 27,189,623 | 29,773,981 | | 276,019 | | 276,019 | | 30,050,000 | | | | 1,532,550 | 10/01/2019 |
| 02361D-AL-4 | AMEREN ILLINOIS CO SR SEC 2.700% 09/01/22 | | 05/14/2019 | WELLS FARGO | | 25,052,250 | 25,000,000 | 24,991,000 | 24,996,488 | | 339 | | 339 | | 24,996,827 | | 55,423 | 55,423 | 478,125 | 09/01/2022 |
| 02361D-AP-5 | AMEREN ILLINOIS CO SR SEC 3.250% 03/01/25 | | 04/16/2019 | KEYBANC CAPITAL MARKETS | | 15,150,750 | 15,000,000 | 14,991,450 | 14,994,203 | | 251 | | 251 | | 14,994,454 | | 156,296 | 156,296 | 307,396 | 03/01/2025 |
| 02377@-AA-7 | 2011-1 B-R EETC 2011-1 B-R-SR-UNSEC 4.870% 10/22/23 | | 10/22/2019 | Redemption 100.0000 | | 2,666,376 | 2,666,376 | 2,666,376 | 2,666,376 | | | | | | 2,666,376 | | | | 98,836 | 10/22/2023 |
| 02639M-AK-2 | AGFMT 2006-1 A4 AFC AS 5.750% 12/25/35 | | 12/01/2019 | Paydown | | 1,856,139 | 1,856,139 | 1,577,718 | 1,747,280 | | 108,859 | | 108,859 | | 1,856,139 | | | | 61,658 | 12/25/2035 |
| 02660T-BN-2 | AHM 2004-3 4A XRESET FLT DLY AFC A 3.420% 10/25/34 | | 12/01/2019 | Paydown | | 1,589,709 | 1,589,709 | 1,540,030 | 1,547,710 | | 41,998 | | 41,998 | | 1,589,709 | | | | 33,882 | 10/25/2034 |
| 02660T-CF-8 | AHM 2004-4 2A2 FLT STEP AFC IRC SS 2.512% 02/25/45 | | 12/26/2019 | Paydown | | 748,738 | 748,738 | 641,034 | 748,738 | | | | | | 748,738 | | | | 12,263 | 02/25/2045 |
| 02660T-FG-3 | AHM 2005-2 4A2 XRESET FLT DLY AFC 3.395% 09/25/45 | | 12/02/2019 | Paydown | | 1,300,438 | 1,300,438 | 1,222,999 | 1,221,775 | | 78,664 | | 78,664 | | 1,300,438 | | | | 24,194 | 09/25/2045 |
| 028909-AC-3 | .AMRES 1994-1 .AMRES 1994-1 7.085% 02/18/24 | | 11/01/2019 | Paydown | | 12,484 | 14,084 | | | | 12,484 | | 12,484 | | 12,484 | | | | 497 | 02/18/2024 |
| 02928#-AN-1 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-1B 7.095% 05/18/23 | | 11/01/2019 | Paydown | | 15,628 | 15,628 | 15,628 | 14,456 | 1,172 | | | 1,172 | | 15,628 | | | | 544 | 05/18/2023 |
| 02928#-AQ-4 | AMRESCO RESIDENTIAL SECURITIES AMRES 1993-3 6.500% 12/18/23 | | 11/01/2019 | Paydown | | 18,070 | 19,578 | 19,311 | 18,109 | 1,468 | | | 1,468 | | 19,578 | | (1,508) | (1,508) | 643 | 12/18/2023 |
| 03072S-GQ-2 | AMSI 2003-6 M2 MEZ FLT STEP NAS 4.567% 05/25/33 | | 06/25/2019 | Paydown | | 3,376,390 | 3,376,390 | 3,148,483 | 3,217,173 | | 159,217 | | 159,217 | | 3,376,390 | | | | 87,080 | 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 |
| 03072S-JC-0 | AMSI 2003-8 AF4 STEP AFC SEQ 5.820% 10/25/33 | | 02/01/2019 | Paydown | | 5,786,394 | 5,786,394 | 5,785,850 | 5,781,768 | | 4,626 | | 4,626 | | 5,786,394 | | | | 55,949 | 10/25/2033 |
| 03072S-KZ-7 | AMSI 2003-10I AF5 STEP AFC SEQ 5.129% 12/25/33 | | 03/01/2019 | Paydown | | 4,896,316 | 4,896,316 | 4,894,441 | 4,892,452 | | 3,863 | | 3,863 | | 4,896,316 | | | | 80,477 | 12/25/2033 |
| 03072S-QP-3 | AMSI 2004-FR1 A6 STEP AFC AS 4.343% 05/25/34 | | 12/01/2019 | Paydown | | 2,054,216 | 2,054,216 | 2,054,216 | 2,054,216 | | | | | | 2,054,216 | | | | 49,038 | 05/25/2034 |
| 031100-E#-3 | AMETEK INC L-SR-UNSEC 3.980% 09/30/29 | | 01/16/2019 | Tax Free Exchange | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 234,378 | 09/30/2029 |
| 031100-E*-7 | AMETEK INC J-SR-UNSEC 3.730% 09/30/24 | | 01/16/2019 | Tax Free Exchange | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 109,828 | 09/30/2024 |
| 031100-E@-5 | AMETEK INC K-SR-UNSEC 3.830% 09/30/26 | | 01/16/2019 | Tax Free Exchange | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 112,772 | 09/30/2026 |
| 031100-G@-3 | AMETEK INC 1.530% 10/31/28 | | 01/16/2019 | Tax Free Exchange | | 21,955,102 | 21,955,102 | 21,955,102 | 22,915,020 | | | | | (959,918) | 21,955,102 | | | | 73,606 | 10/31/2028 |
| 031100-H*-4 | AMETEK-INC. 2.700% 11/23/31 | | 01/16/2019 | Tax Free Exchange | | 8,679,264 | 8,679,264 | 8,679,264 | 8,922,198 | | | | | (242,934) | 8,679,264 | | | | 35,841 | 11/23/2031 |
| 031162-AZ-3 | AMGEN INC SR UNSEC 5.700% 02/01/19 | | 02/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,977,700 | 9,999,755 | | 245 | | 245 | | 10,000,000 | | | | 285,000 | 02/01/2019 |
| 031162-BN-9 | AMGEN INC SR UNSEC 3.625% 05/15/22 | | 04/26/2019 | MORGAN STANLEY & CO. INC. | | 20,463,200 | 20,000,000 | 19,907,000 | 19,964,811 | | 3,241 | | 3,241 | | 19,968,052 | | 495,148 | 495,148 | 332,292 | 05/15/2022 |
| 032095-AC-5 | AMPHENOL CORP SR UNSEC 2.550% 01/30/19 | | 01/30/2019 | Maturity | | 5,500,000 | 5,500,000 | 5,491,530 | 5,499,859 | | 141 | | 141 | | 5,500,000 | | | | 70,125 | 01/30/2019 |
| 032479-AD-9 | ANADARKO FINANCE CO CO.GUARNT 7.500% 05/01/31 | | 09/12/2019 | Taxable Exchange | | 13,219,000 | 10,000,000 | 10,005,900 | 10,004,764 | | (173) | | (173) | | 10,004,591 | | 3,214,409 | 3,214,409 | 660,417 | 05/01/2031 |
| 032510-AC-3 | ANADARKO PETROLEUM CORP SR UNSEC 6.200% 03/15/40 | | 09/12/2019 | Taxable Exchange | | 35,708,159 | 29,980,000 | 29,550,161 | 29,600,545 | | 5,612 | | 5,612 | | 29,606,157 | | 6,102,001 | 6,102,001 | 1,874,250 | 03/15/2040 |
| 03522A-AD-2 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 3.650% 02/01/26 | | 05/15/2019 | Tax Free Exchange | | 26,462,179 | 28,000,000 | 26,363,468 | 26,389,864 | | 72,315 | | 72,315 | | 26,462,179 | | | | 806,244 | 02/01/2026 |
| 03522A-AE-0 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.700% 02/01/36 | | 05/15/2019 | Tax Free Exchange | | 28,909,917 | 30,000,000 | 28,886,979 | 28,893,744 | | 16,173 | | 16,173 | | 28,909,917 | | | | 1,112,333 | 02/01/2036 |
| 03522A-AF-7 | ANHEUSER-BUSCH CO/INBEV CO.GUARNT 4.900% 02/01/46 | | 05/15/2019 | Tax Free Exchange | | 21,694,541 | 22,800,000 | 21,683,248 | 21,686,829 | | 7,712 | | 7,712 | | 21,694,541 | | | | 881,347 | 02/01/2046 |
| 03523T-BB-3 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 4.375% 02/15/21 | | 02/15/2019 | TENDER SALE | | 1,991,240 | 2,000,000 | 1,985,660 | 1,996,435 | | 179 | | 179 | | 1,996,615 | | (5,375) | (5,375) | 42,778 | 02/15/2021 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.500% 07/15/22 | | 02/11/2019 | TENDER SALE | | 47,834,917 | 50,950,000 | 50,704,421 | 50,855,881 | | 2,873 | | 2,873 | | 50,858,754 | | (3,023,837) | (3,023,837) | 728,868 | 07/15/2022 |
| 03523T-BP-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 2.500% 07/15/22 | | 11/12/2019 | Call 102.0012 | | 13,126,540 | 12,869,000 | 12,475,264 | 12,693,247 | | 40,320 | | 40,320 | | 12,733,567 | | 135,433 | 135,433 | 678,950 | 07/15/2022 |
| 035240-AD-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 3.750% 01/15/22 | | 02/11/2019 | TENDER SALE | | 45,159,604 | 46,125,000 | 47,921,292 | 47,232,825 | | (39,430) | | (39,430) | | 47,193,396 | | (2,033,792) | (2,033,792) | 989,766 | 01/15/2022 |
| 035240-AD-2 | ANHEUSER-BUSCH INBEV WOR CO.GUARNT 3.750% 01/15/22 | | 04/25/2019 | Call 102.8313 | | 7,352,440 | 7,150,000 | 7,428,450 | 7,321,728 | | (17,109) | | (17,109) | | 7,304,619 | | (154,619) | (154,619) | 410,982 | 01/15/2022 |
| 035287-AH-4 | ANIXTER INC CO.GUARNT 6.000% 12/01/25 | | 07/11/2019 | Tax Free Exchange | | 15,017,546 | 15,000,000 | 15,018,750 | 15,018,376 | | (830) | | (830) | | 15,017,546 | | | | 595,000 | 12/01/2025 |
| 037411-AR-6 | APACHE CORP SR UNSEC 6.000% 01/15/37 | | 06/21/2019 | TENDER SALE | | 1,857,935 | 1,668,000 | 1,661,728 | 1,663,004 | | 74 | | 74 | | 1,663,078 | | 194,857 | 194,857 | 93,408 | 01/15/2037 |
| 037411-AZ-8 | APACHE CORP SR UNSEC 3.250% 04/15/22 | | 06/21/2019 | TENDER SALE | | 7,334,556 | 7,439,000 | 7,413,782 | 7,429,819 | | 1,251 | | 1,251 | | 7,431,070 | | (96,513) | (96,513) | 165,208 | 04/15/2022 |
| 037411-BD-6 | APACHE CORP SR UNSEC 2.625% 01/15/23 | | 06/24/2019 | TENDER SALE | | 8,330,590 | 8,618,000 | 8,572,238 | 8,598,336 | | 2,229 | | 2,229 | | 8,600,565 | | (269,975) | (269,975) | 211,141 | 01/15/2023 |
| 03765@-AA-5 | APOLLON ONE CORP-WAG CHARLESTO SR-SEC 6.650% 09/15/34 | | 12/15/2019 | Redemption 100.0000 | | 138,854 | 138,854 | 138,854 | 138,854 | | | | | | 138,854 | | | | 5,052 | 09/15/2034 |
| 03766E-AB-3 | AASET 2016-2 A SEQ 4.212% 11/15/41 | | 12/15/2019 | Paydown | | 1,249,498 | 1,249,498 | 1,249,459 | 1,249,459 | | 38 | | 38 | | 1,249,498 | | | | 18,232 | 11/15/2041 |
| 03766K-AA-1 | AASET 2016-1A A ARB SEQ 4.875% 03/17/36 | | 06/20/2019 | Paydown | | 4,555,344 | 4,555,344 | 4,490,407 | 4,497,915 | | 57,429 | | 57,429 | | 4,555,344 | | | | 109,071 | 03/17/2036 |
| 037833-BY-5 | APPLE INC SR UNSEC 3.250% 02/23/26 | | 03/04/2019 | CITIGROUP GLOBAL MARKETS INC | | 20,001,000 | 20,000,000 | 19,956,000 | 19,967,148 | | 712 | | 712 | | 19,967,860 | | 33,140 | 33,140 | 348,472 | 02/23/2026 |
| 03785#-AA-9 | APPLE-CUPERTINO-CA CTL PT TRUS SR-SEC 4.140% 06/15/28 | | 12/15/2019 | Redemption 100.0004 | | 1,491,473 | 1,491,468 | 1,498,925 | 1,498,295 | | (6,822) | | (6,822) | | 1,491,473 | | | | 34,353 | 06/15/2028 |
| 03789X-AA-6 | DIN 2014-1 A2 SEQ 4.277% 09/05/44 | | 06/05/2019 | Paydown | | 18,047,550 | 18,047,550 | 18,358,702 | 18,238,703 | | (191,153) | | (191,153) | | 18,047,550 | | | | 385,947 | 09/05/2044 |
| 03836W-A@-2 | AQUA AMERICA-INC. B-SR 5.200% 02/03/20 | | 05/20/2019 | Call 101.6233 | | 12,194,796 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | | | 688,796 | 02/03/2020 |
| 038374-A*-5 | AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% 02/05/20 | | 08/20/2019 | Redemption 100.0000 | | 5,348,379 | 5,348,379 | 5,348,379 | 5,348,379 | | | | | | 5,348,379 | | | | 642,380 | 02/05/2020 |
| 03840@-AA-4 | AQUA ILLINOIS-INC. W-SR-SEC 5.320% 12/01/19 | | 12/01/2019 | Maturity | | 10,500,000 | 10,500,000 | 10,500,000 | 10,500,000 | | | | | | 10,500,000 | | | | 558,600 | 12/01/2019 |
| 038522-AK-4 | ARAMARK SERVICES INC CO.GUARNT 5.125% 01/15/24 | | 09/12/2019 | GOLDMAN SACHS & COMPANY | | 10,867,500 | 10,500,000 | 10,815,151 | 10,702,647 | | (42,770) | | (42,770) | | 10,659,877 | | 207,623 | 207,623 | 612,936 | 01/15/2024 |
| 038522-AN-8 | ARAMARK SERVICES INC CO.GUARNT 4.750% 06/01/26 | | 10/15/2019 | GOLDMAN SACHS & COMPANY | | 10,315,813 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 315,813 | 315,813 | 378,872 | 06/01/2026 |

# 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 |
| 038522-AP-3 | ARAMARK SERVICES INC CO.GUARNT 5.000% 04/01/25 | | 10/08/2019 | DEUTSCHE BANK SECURITIES INCOR | | 10,300,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 300,000 | 300,000 | 512,500 | 04/01/2025 |
| 03927N-AA-1 | ARCAP 2005 1A A SEQ CDO-CRE CDO 5.450% 12/21/42 | | 12/01/2019 | Paydown | | 4,425,162 | 4,425,162 | 2,812,489 | 3,247,704 | | 1,177,457 | | 1,177,457 | | 4,425,162 | | | | 105,817 | 12/21/2042 |
| 03927P-AE-8 | ARCAP 2004 RR3 B MEZ CDO-CRE CDO 5.040% 09/21/45 | | 10/01/2019 | Paydown | | 4,796,158 | 4,796,158 | 4,844,009 | 4,713,594 | 82,564 | | | 82,564 | | 4,796,158 | | | | 107,596 | 09/21/2045 |
| 03927P-AF-5 | ARCAP 2004 RR3 C MEZ CDO-CRE CDO 5.160% 09/21/45 | | 06/20/2019 | ROBERT W. BAIRD & COMPANY INC | | 873,484 | 897,032 | 214,916 | 214,916 | | | | | | 214,916 | | 658,569 | 658,569 | 27,719 | 09/21/2045 |
| 03927P-AF-5 | ARCAP 2004 RR3 C MEZ CDO-CRE CDO 5.160% 09/21/45 | | 06/01/2019 | Paydown | | 3,640 | 3,640 | 872 | 872 | | 2,768 | | 2,768 | | 3,640 | | | | 100 | 09/21/2045 |
| 040104-FG-1 | ARSI 2004-W1 AV1 FLT STEP PT AS 2.292% 03/25/34 | | 12/26/2019 | Paydown | | 10,619,154 | 10,619,154 | 9,822,718 | 10,039,834 | | 579,320 | | 579,320 | | 10,619,154 | | | | 298,231 | 03/25/2034 |
| 040104-JB-8 | ARSI 2004-W7 M1 MEZ FLT STEP NAS 2.617% 05/25/34 | | 12/26/2019 | Paydown | | 936,671 | 936,671 | 686,697 | 816,307 | | 120,364 | | 120,364 | | 936,671 | | | | 19,335 | 05/25/2034 |
| 04541G-EL-2 | ABSHE 2003-HE3 M1 MEZ FLT STEP IRC 2.985% 06/15/33 | | 12/16/2019 | Paydown | | 354,853 | 354,853 | 335,780 | 354,853 | | | | | | 354,853 | | | | 6,268 | 06/15/2033 |
| 04560*-AK-0 | ASSOCIATED ELECTRIC COOP INC. 3.580% 05/31/47 | | 11/30/2019 | Redemption 100.0000 | | 1,000,358 | 1,000,358 | 1,000,358 | 1,000,358 | | | | | | 1,000,358 | | | | 22,483 | 05/31/2047 |
| 04774#-AA-0 | ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42 | | 09/01/2019 | Redemption 100.0000 | | 889,927 | 889,927 | 889,927 | 889,927 | | | | | | 889,927 | | | | 24,032 | 09/01/2042 |
| 04774#-AB-8 | ATLANTA FALCONS STADIUM CO-LLC 3.590% 09/01/42 | | 09/01/2019 | Redemption 100.0000 | | 628,184 | 628,184 | 628,184 | 628,184 | | | | | | 628,184 | | | | 16,964 | 09/01/2042 |
| 049560-AJ-4 | ATMOS ENERGY CORP SR UNSEC 8.500% 03/15/19 | | 03/15/2019 | Maturity | | 15,000,000 | 15,000,000 | 14,971,950 | 14,999,160 | | 840 | | 840 | | 15,000,000 | | | | 637,500 | 03/15/2019 |
| 054561-AG-0 | AXA EQUITABLE HOLDINGS I SR UNSEC 4.350% 04/20/28 | | 01/16/2019 | Tax Free Exchange | | 14,973,925 | 15,000,000 | 14,972,250 | 14,973,831 | | 94 | | 94 | | 14,973,925 | | | | 155,875 | 04/20/2028 |
| 054561-AK-1 | AXA EQUITABLE HOLDINGS I SR UNSEC 5.000% 04/20/48 | | 01/23/2019 | Tax Free Exchange | | 5,982,618 | 6,000,000 | 5,982,420 | 5,982,602 | | 16 | | 16 | | 5,982,618 | | | | 77,500 | 04/20/2048 |
| 054900-AJ-7 | BCAP 2015-RR6 3A2 EXCH SC MEZ FLT D 3.085% 05/26/46 | | 12/02/2019 | Paydown | | 2,981,262 | 2,981,262 | 2,608,604 | 2,735,345 | | 245,917 | | 245,917 | | 2,981,262 | | | | 54,162 | 05/26/2046 |
| 054937-AF-4 | BB&T CORP SUBORD 5.250% 11/01/19 | | 11/01/2019 | Maturity | | 42,000,000 | 42,000,000 | 41,936,710 | 41,995,126 | | 4,874 | | 4,874 | | 42,000,000 | | | | 2,205,000 | 11/01/2019 |
| 05523U-AJ-9 | BAE SYSTEMS HOLDINGS INC CO.GUARNT 6.375% 06/01/19 | | 06/01/2019 | Maturity | | 24,870,000 | 24,870,000 | 24,783,204 | 24,865,204 | | 4,796 | | 4,796 | | 24,870,000 | | | | 478,125 | 06/01/2019 |
| 05530V-AA-7 | BCAP 2007-AA3 1A1A FLT STEP IRC SSN 2.002% 04/25/37 | | 12/26/2019 | Paydown | | 320,976 | 320,976 | 285,669 | 294,761 | | 26,215 | | 26,215 | | 320,976 | | | | 4,049 | 04/25/2037 |
| 05530V-AB-5 | BCAP 2007-AA3 1A1B FLT STEP IRC SSN 1.932% 04/25/37 | | 12/26/2019 | Paydown | | 884,294 | 884,294 | 787,021 | 812,096 | | 72,197 | | 72,197 | | 884,294 | | | | 10,859 | 04/25/2037 |
| 05566S-AA-1 | BURLINGTN NO SF 05-3 TR PT CERTS 4.830% 01/15/23 | | 07/15/2019 | Redemption 100.0000 | | 558,624 | 558,624 | 564,549 | 559,970 | | (1,346) | | (1,346) | | 558,624 | | | | 16,008 | 01/15/2023 |
| 05567Y-AA-7 | BURLINGTN NO SF 05-4 TR PT CERTS 4.967% 04/01/23 | | 10/01/2019 | Redemption 100.0000 | | 73,748 | 73,748 | 73,748 | 73,748 | | | | | | 73,748 | | | | 3,053 | 04/01/2023 |
| 05568Y-AA-6 | BNSF RAILWAY CO 2007-1 P PT CERTS 5.996% 04/01/24 | | 10/01/2019 | Redemption 100.0000 | | 704,684 | 704,684 | 708,883 | 706,494 | | (1,810) | | (1,810) | | 704,684 | | | | 21,560 | 04/01/2024 |
| 05584B-AA-9 | BGS HUNTSVILLE 2016 CTL PT TRU 3.470% 08/15/35 | | 12/15/2019 | Redemption 100.0000 | | 1,925,442 | 1,925,442 | 1,925,442 | 1,925,442 | | | | | | 1,925,442 | | | | 36,473 | 08/15/2035 |
| 05584A-AA-8 | HGVGI 2017-1A A SEQ 2.940% 05/25/29 | | 12/25/2019 | Paydown | | 1,556,057 | 1,556,057 | 1,555,663 | 1,555,735 | | 322 | | 322 | | 1,556,057 | | | | 24,418 | 05/25/2029 |
| 05584A-AB-6 | HGVGI 2017-1A B SUB 3.240% 05/25/29 | | 12/25/2019 | Paydown | | 514,190 | 514,190 | 514,117 | 514,130 | | 60 | | 60 | | 514,190 | | | | 8,892 | 05/25/2029 |
| 05587*-AA-8 | FEDEX CTL PT TRUST-SER 2017A-F 4.260% 03/15/37 | | 12/15/2019 | Redemption 100.0000 | | 814,237 | 814,237 | 814,237 | 814,237 | | | | | | 814,237 | | | | 18,911 | 03/15/2037 |
| 05606*-AB-3 | BD DALLAS TX LANDLORD-LLC-BBA SR-SEC 4.425% 01/31/36 | | 12/31/2019 | Redemption 100.0004 | | 549,435 | 549,433 | 528,625 | 531,801 | | 17,635 | | 17,635 | | 549,435 | | | | 13,304 | 01/31/2036 |
| 05606*-AC-1 | BD DALLAS TX LANDLORD-LLC-BBA SR 4.600% 01/31/36 | | 12/30/2019 | Redemption 100.0000 | | 149,894 | 149,894 | 149,894 | 149,894 | | | | | | 149,894 | | | | 3,775 | 01/31/2036 |
| 05607B-AA-9 | BXGNT 2017-A A SEQ 2.950% 10/04/32 | | 12/02/2019 | Paydown | | 1,814,938 | 1,814,938 | 1,814,895 | 1,814,901 | | 37 | | 37 | | 1,814,938 | | | | 28,806 | 10/04/2032 |
| 05607B-AB-7 | BXGNT 2017-A B SUB 3.590% 10/04/32 | | 12/02/2019 | Paydown | | 453,921 | 453,921 | 453,894 | 453,898 | | 23 | | 23 | | 453,921 | | | | 8,764 | 10/04/2032 |
| 05607U-AC-3 | BXGNT 2018-A C SUB 4.440% 02/02/34 | | 12/02/2019 | Paydown | | 1,343,613 | 1,343,613 | 1,343,342 | 1,343,347 | | 266 | | 266 | | 1,343,613 | | | | 32,075 | 02/02/2034 |
| 05643#-AA-6 | BACONTON POWER LLC B-SR-SEC 6.840% 09/30/22 | | 12/31/2019 | Redemption 100.0001 | | 7,027,506 | 7,027,499 | 7,027,499 | 7,027,499 | | 7 | | 7 | | 7,027,506 | | | | 306,004 | 09/30/2022 |

# 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 |
| 057224-BC-0 | BAKER HUGHES A GE CO LLC SR UNSEC 3.200% 08/15/21 | | 11/07/2019 | Call 102.5390 | | 16,237,051 | 15,835,000 | 15,805,338 | 15,825,818 | | 2,896 | | 2,896 | | 15,828,714 | | 6,286 | 6,286 | 1,024,190 | 08/15/2021 |
| 05946X-BH-5 | BAFC 2002-2 A3 Z SSNR AS 6.000% 11/25/32 | | 12/01/2019 | Paydown | | 132,050 | 132,050 | 123,756 | 125,208 | | 6,842 | | 6,842 | | 132,050 | | | | 3,602 | 11/25/2032 |
| 05946X-BJ-1 | BAFC 2002-2 A4 SSNR NAS 6.000% 11/25/32 | | 12/01/2019 | Paydown | | 279,090 | 279,090 | 283,047 | 282,690 | | (3,601) | | (3,601) | | 279,090 | | | | 7,613 | 11/25/2032 |
| 05946X-KR-3 | BAFC 2004-4 1A3 SEQ AS 5.500% 11/25/34 | | 12/01/2019 | Paydown | | 303,508 | 303,508 | 296,883 | 297,011 | | 6,496 | | 6,496 | | 303,508 | | | | 11,581 | 11/25/2034 |
| 05946X-L9-2 | BAFC 2005-6 1A1 SSNR NAS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 315,743 | 350,837 | 312,872 | 324,663 | | 23,434 | | 23,434 | | 348,098 | | (32,355) | (32,355) | 11,608 | 10/25/2035 |
| 05946X-SG-9 | BAFC 2005-B 3M1 MEZ FLT STEP AFC IR 2.440% 04/20/35 | | 08/27/2019 | ROBERT W. BAIRD & COMPANY INC | | 10,587,677 | 10,698,000 | 8,906,085 | 9,781,882 | | 266,700 | | 266,700 | | 10,048,582 | | 539,094 | 539,094 | 232,601 | 04/20/2035 |
| 05947U-WF-1 | BACM 2004-4 XC IO CSTR NTL 0.331% 07/10/42 | | 05/01/2019 | Paydown | | | | | | | | | | | | | | | 667 | 07/10/2042 |
| 05948K-B6-5 | BOAA 2005-5 5CB1 NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 646,279 | 721,757 | 541,325 | 573,248 | | 133,068 | | 133,068 | | 706,316 | | (60,038) | (60,038) | 19,758 | 06/25/2035 |
| 05948K-C9-8 | BOAA 2005-6 CB1 NAS 5.500% 07/25/35 | | 06/01/2019 | Paydown | | 4,997,244 | 5,001,583 | 5,095,521 | 4,818,421 | | 183,023 | | 183,023 | | 5,001,444 | | (4,200) | (4,200) | 133,196 | 07/25/2035 |
| 05948K-F2-0 | BOAA 2005-6 5A1 NAS 5.500% 07/25/35 | | 06/01/2019 | Paydown | | 4,580,530 | 4,603,915 | 4,215,325 | 4,220,890 | | 381,077 | | 381,077 | | 4,601,966 | | (21,437) | (21,437) | 122,211 | 07/25/2035 |
| 05948K-F3-8 | BOAA 2005-6 5A2 SEQ AS 5.500% 07/25/35 | | 06/01/2019 | Paydown | | 569,379 | 572,157 | 399,516 | 442,171 | | 129,355 | | 129,355 | | 571,526 | | (2,147) | (2,147) | 15,190 | 07/25/2035 |
| 05948K-P3-7 | BOAA 2005-9 4A1 SSNR NAS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 548,600 | 684,376 | 431,518 | 455,351 | | 184,086 | | 184,086 | | 639,436 | | (90,837) | (90,837) | 25,009 | 10/25/2035 |
| 05948X-YR-6 | BOAMS 2003-J B1 SUB CSTR NAS 4.138% 11/25/33 | | 12/01/2019 | Paydown | | 1,379,176 | 1,379,176 | 1,280,910 | 1,290,204 | | 88,972 | | 88,972 | | 1,379,176 | | | | 36,935 | 11/25/2033 |
| 05949A-LK-4 | BOAMS 2004-G 3A1 CSTR PT SSNR AS 4.574% 08/25/34 | | 12/01/2019 | Paydown | | 3,495,253 | 3,495,253 | 2,887,544 | 2,614,298 | | 880,955 | | 880,955 | | 3,495,253 | | | | 89,501 | 08/25/2034 |
| 05949A-VN-7 | BOAMS 2004-9 1A3 SEQ SSNR AS 5.500% 11/25/34 | | 06/01/2019 | Paydown | | 3,667,620 | 3,667,620 | 3,584,577 | 3,586,213 | | 81,408 | | 81,408 | | 3,667,620 | | | | 97,844 | 11/25/2034 |
| 05949A-XG-0 | BOAMS 2004-K 2A1 CSTR PT AS 3.741% 12/25/34 | | 12/01/2019 | Paydown | | 967,944 | 967,944 | 946,165 | 948,375 | | 19,569 | | 19,569 | | 967,944 | | | | 24,864 | 12/25/2034 |
| 05949C-GN-0 | BOAMS 2005-8 A1 SSNR NAS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 536,944 | 701,250 | 645,478 | 692,549 | | 7,296 | | 7,296 | | 699,846 | | (162,902) | (162,902) | 20,511 | 09/25/2035 |
| 05949Q-BB-0 | BAFC 2006-2 2A20 SEQ AS 5.750% 03/25/36 | | 12/01/2019 | Paydown | | 499,878 | 568,818 | 390,673 | 319,060 | | 219,273 | | 219,273 | | 538,333 | | (38,455) | (38,455) | 17,163 | 03/25/2036 |
| 05949T-BF-5 | BAFC 2006-1 3A1 PT SSNR AS 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 214,887 | 231,459 | 149,148 | 134,739 | | 89,555 | | 89,555 | | 224,294 | | (9,407) | (9,407) | 6,776 | 01/25/2036 |
| 05949Y-AC-2 | BOAMS 2006-1 A3 Z SEQ SSNR AS 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 352,828 | 450,591 | 311,324 | 321,262 | | 101,202 | | 101,202 | | 422,463 | | (69,635) | (69,635) | 14,992 | 05/25/2036 |
| 05949Y-AF-5 | BOAMS 2006-1 A6 SSNR NAS 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 442,120 | 564,624 | 279,600 | 278,117 | | 223,938 | | 223,938 | | 502,055 | | (59,935) | (59,935) | 18,786 | 05/25/2036 |
| 059500-AF-5 | BACM 2006-3 AM CSTR AFC SEQ 5.857% 07/10/44 | | 11/01/2019 | Paydown | | 612,712 | 612,712 | 253,440 | 253,440 | | 359,272 | | 359,272 | | 612,712 | | | | 16,219 | 07/10/2044 |
| 05950M-AF-7 | BAFC 2006-G 2A5 FLT STEP AFC IRC PT 2.325% 07/20/36 | | 12/20/2019 | Paydown | | 1,942,023 | 1,942,023 | 1,806,081 | 1,848,943 | | 93,080 | | 93,080 | | 1,942,023 | | | | 25,893 | 07/20/2036 |
| 05950N-BK-3 | BAFC 2006-5 4A2 SSNR NAS 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 1,354,478 | 1,354,478 | 1,345,113 | 1,345,304 | | 9,174 | | 9,174 | | 1,354,478 | | | | 53,088 | 09/25/2036 |
| 05950R-AK-5 | BAFC 2006-6 1A10 SSNR NAS 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 903,370 | 1,014,218 | 954,651 | 986,097 | | 24,903 | | 24,903 | | 1,010,999 | | (107,630) | (107,630) | 31,379 | 08/25/2036 |
| 05951K-AK-9 | BAFC 2006-7 1A9 PAC-11 AS 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 393,049 | 507,064 | 137,509 | 52,494 | | 351,907 | | 351,907 | | 404,402 | | (11,353) | (11,353) | 15,528 | 09/25/2036 |
| 05951V-AA-7 | BAFC 2006-I 1A1 CSTR SSNR AS 4.254% 12/20/36 | | 12/01/2019 | Paydown | | 2,295,822 | 2,295,822 | 2,194,589 | 2,196,155 | | 99,667 | | 99,667 | | 2,295,822 | | | | 56,014 | 12/20/2036 |
| 05952A-AH-7 | BACM 2008-1 AJ CSTR 6.786% 02/10/51 | | 01/18/2019 | MORGAN STANLEY & CO. INC. | | 1,114,545 | 1,092,691 | 1,170,849 | 1,091,161 | | (28) | | (28) | | 1,091,133 | | 23,412 | 23,412 | | 02/10/2051 |
| 060505-DB-7 | BANK OF AMERICA CORP SUBORD 5.490% 03/15/19 | | 03/15/2019 | Maturity | | 14,500,000 | 14,500,000 | 14,374,246 | 14,497,143 | | 2,857 | | 2,857 | | 14,500,000 | | | | 398,025 | 03/15/2019 |
| 06051G-AA-7 | BAFC 2002-1 A1 NAS 7.000% 04/20/32 | | 12/01/2019 | Paydown | | 1,361 | 1,361 | 1,396 | 1,361 | | | | | | 1,361 | | | | 41 | 04/20/2032 |
| 06051G-BR-9 | BAFC 2004-2 2A1 PT AS 6.500% 07/20/32 | | 12/01/2019 | Paydown | | 138,294 | 138,294 | 133,108 | 133,440 | | 4,855 | | 4,855 | | 138,294 | | | | 2,593 | 07/20/2032 |
| 06051G-BZ-1 | BAFC 2004-2 3A6 SEQ AS 5.500% 09/20/34 | | 12/01/2019 | Paydown | | 455,843 | 455,843 | 441,621 | 442,452 | | 13,392 | | 13,392 | | 455,843 | | | | 9,763 | 09/20/2034 |
| 06051G-DQ-9 | BAFC 2005-D B1 SUB CSTR NAS 4.675% 05/25/35 | | 12/01/2019 | Paydown | | 679,064 | 679,064 | 644,262 | 646,458 | | 32,606 | | 32,606 | | 679,064 | | | | 18,787 | 05/25/2035 |
| 06051G-GF-0 | BANK OF AMERICA CORP SR UNSEC 3.824% 01/20/28 | | 03/25/2019 | BANK OF AMERICA | | 35,301,950 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | 301,950 | 301,950 | 890,673 | 01/20/2028 |
| 06054A-BB-4 | BACM 2015-UBS7 AS SUB AFC 3.989% 09/15/48 | | 11/08/2019 | BMO CAPITAL MARKETS | | 11,681,484 | 11,000,000 | 11,329,195 | 11,227,310 | | (28,341) | | (28,341) | | 11,198,969 | | 482,515 | 482,515 | 416,850 | 09/15/2048 |

# 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 |
| 06406H-BM-0 | BANK OF NY MELLON CORP SR UNSEC 5.450% 05/15/19 | | 05/15/2019 | Maturity | | 2,500,000 | 2,500,000 | 2,496,750 | 2,499,847 | | 153 | | 153 | | 2,500,000 | | | | 68,125 | 05/15/2019 |
| 07274E-AD-5 | BAYER US FINANCE LLC CO.GUARNT 2.375% 10/08/19 | | 10/08/2019 | Maturity | | 22,100,000 | 22,100,000 | 21,998,782 | 22,083,681 | | 16,319 | | 16,319 | | 22,100,000 | | | | 524,875 | 10/08/2019 |
| 07383F-V5-4 | BSCMS 2004-T16 X1 IO CSTR NTL 2.114% 02/13/46 | | 11/01/2019 | Paydown | | | | 3,688 | 3,688 | | | | | | 3,688 | | (3,688) | (3,688) | 12,318 | 02/13/2046 |
| 07384M-K2-7 | BSARM 2004-1 21A1 CSTR AS 4.311% 04/25/34 | | 12/01/2019 | Paydown | | 178,998 | 178,998 | 178,382 | 178,403 | | 595 | | 595 | | 178,998 | | | | 3,239 | 04/25/2034 |
| 07384M-Q8-8 | BSARM 2004-3 2A CSTR AS 4.201% 07/25/34 | | 12/01/2019 | Paydown | | 1,420,769 | 1,420,769 | 1,421,657 | 1,420,594 | | 175 | | 175 | | 1,420,769 | | | | 24,972 | 07/25/2034 |
| 07387#-AA-2 | BEAR SWAMP FINANCE LTD PTNSP SR 4.890% 10/08/25 | | 12/31/2019 | Redemption 100.0000 | | 5,913,733 | 5,913,733 | 5,913,733 | 5,913,733 | | | | | | 5,913,733 | | | | 73,969 | 10/08/2025 |
| 073879-KC-1 | BSABS 2004-HE9 M1 MEZ FLT STEP IRC 2.767% 11/25/34 | | 12/26/2019 | Paydown | | 2,684,125 | 2,684,125 | 2,351,643 | 2,485,670 | | 198,456 | | 198,456 | | 2,684,125 | | | | 54,253 | 11/25/2034 |
| 073879-QE-1 | BSABS 2005-AC1 A CSTR STEP AFC 6.000% 02/25/35 | | 12/01/2019 | Paydown | | 2,797,435 | 2,797,435 | 2,194,141 | 2,036,133 | | 761,302 | | 761,302 | | 2,797,435 | | | | 83,876 | 02/25/2035 |
| 073879-SL-3 | BSABS 2005-AC2 1A STEP AFC 5.750% 04/25/35 | | 12/01/2019 | Paydown | | 869,584 | 869,584 | 701,047 | 627,652 | | 241,931 | | 241,931 | | 869,584 | | | | 24,760 | 04/25/2035 |
| 07387A-GZ-2 | BSARM 2006-1 A1 XRESET FLT DLY AFC S 4.800% 02/25/36 | | 12/02/2019 | Paydown | | 1,239,154 | 1,239,154 | 1,188,000 | 1,210,590 | | 28,564 | | 28,564 | | 1,239,154 | | | | 24,577 | 02/25/2036 |
| 07387B-FY-4 | BSCMS 2006-T22 D SUB CSTR 5.919% 04/12/38 | | 12/01/2019 | Paydown | | 2,135,062 | 2,135,062 | 1,887,348 | 2,007,215 | | 127,848 | | 127,848 | | 2,135,062 | | | | 62,152 | 04/12/2038 |
| 07387V-AA-7 | BSABS 2007-HE7 1A1 FLT IRC SSNR 2.792% 10/25/37 | | 12/26/2019 | Paydown | | 615,752 | 615,752 | 567,031 | 584,508 | | 31,244 | | 31,244 | | 615,752 | | | | 10,973 | 10/25/2037 |
| 073945-AL-1 | BSCMS 2007-T28 C SUB CSTR 5.534% 09/11/42 | | 02/01/2019 | Paydown | | 549,231 | 549,231 | 505,293 | 505,293 | | 43,939 | | 43,939 | | 549,231 | | | | 10,384 | 09/11/2042 |
| 07400N-AA-8 | BSMF 2007-AR5 1A1A FLT STEP AFC SSN 1.962% 06/25/47 | | 12/25/2019 | Paydown | | 423,301 | 423,301 | 351,869 | 356,244 | | 67,057 | | 67,057 | | 423,301 | | | | 4,965 | 06/25/2047 |
| 07400N-AS-9 | BSMF 2007-AR5 2A1 FLT STEP AFC IRC 1.972% 06/25/37 | | 12/26/2019 | Paydown | | 1,802,701 | 1,802,701 | 1,597,412 | 1,619,094 | | 183,607 | | 183,607 | | 1,802,701 | | | | 25,414 | 06/25/2037 |
| 075887-AX-7 | BECTON DICKINSON AND CO SR UNSEC 5.000% 11/12/40 | | 06/05/2019 | TENDER SALE | | 26,773,250 | 25,000,000 | 24,825,790 | 24,850,971 | | 1,621 | | 1,621 | | 24,852,592 | | 1,920,658 | 1,920,658 | 704,861 | 11/12/2040 |
| 075887-BW-8 | BECTON DICKINSON AND CO SR UNSEC 3.700% 06/06/27 | | 06/05/2019 | TENDER SALE | | 14,008,424 | 13,921,000 | 13,625,944 | 13,634,050 | | 12,152 | | 12,152 | | 13,646,202 | | 362,222 | 362,222 | 256,108 | 06/06/2027 |
| 081437-AJ-4 | BEMIS COMPANY INC SR UNSEC 3.100% 09/15/26 | | 06/13/2019 | Taxable Exchange | | 11,167,605 | 11,600,000 | 11,594,379 | 11,595,490 | | 225 | | 225 | | 11,595,715 | | (428,110) | (428,110) | 267,702 | 09/15/2026 |
| 084423-AL-6 | BERKLEY -WR CORP SR UNSEC 6.150% 08/15/19 | | 08/15/2019 | Maturity | | 14,000,000 | 14,000,000 | 14,215,550 | 14,013,322 | | (13,322) | | (13,322) | | 14,000,000 | | | | 861,000 | 08/15/2019 |
| 08860@-AA-8 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 5.697% 12/15/31 | | 12/15/2019 | Redemption 100.0058 | | 139,774 | 139,766 | 139,766 | 139,766 | | 8 | | 8 | | 139,774 | | | | 4,350 | 12/15/2031 |
| 08862@-AA-6 | WELLS FARGO BK NW-N.A.-CLEMMON SR-SEC 6.210% 09/15/30 | | 12/15/2019 | Redemption 100.0000 | | 193,372 | 193,372 | 194,400 | 193,971 | | (599) | | (599) | | 193,372 | | | | 6,566 | 09/15/2030 |
| 08864#-AA-2 | WELLS FARGO BK NW-N.A.-WAG-CHA SR-SEC 6.320% 10/15/33 | | 12/15/2019 | Redemption 100.0000 | | 121,831 | 121,831 | 121,831 | 121,831 | | | | | | 121,831 | | | | 4,211 | 10/15/2033 |
| 08866#-AA-0 | WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.660% 01/15/34 | | 12/15/2019 | Redemption 100.0000 | | 134,026 | 134,026 | 134,026 | 134,026 | | | | | | 134,026 | | | | 4,884 | 01/15/2034 |
| 08866@-AA-2 | WELLS FARGO BK-N.A. SR-SEC 6.720% 12/15/33 | | 12/15/2019 | Redemption 100.0000 | | 142,949 | 142,949 | 142,949 | 142,949 | | | | | | 142,949 | | | | 5,257 | 12/15/2033 |
| 08867@-AA-1 | WELLS FARGO BK-WAG ROCKWALL-TX SR-SEC 6.570% 03/15/34 | | 12/15/2019 | Redemption 100.0000 | | 131,236 | 131,236 | 131,236 | 131,236 | | | | | | 131,236 | | | | 4,717 | 03/15/2034 |
| 08868#-AA-8 | WELLS FARGO BK NW-FAYETTEVILLE SR-SEC 6.850% 08/15/33 | | 12/15/2019 | Redemption 100.0000 | | 174,287 | 174,287 | 174,287 | 174,287 | | | | | | 174,287 | | | | 6,534 | 08/15/2033 |
| 08868*-AA-2 | BGS CTL PT TRUST-WAG BATESVILL SR-SEC 6.850% 03/15/34 | | 12/15/2019 | Redemption 100.0000 | | 215,072 | 215,072 | 215,072 | 215,072 | | | | | | 215,072 | | | | 8,063 | 03/15/2034 |
| 08877@-AA-9 | BGS CTL PT TRUST SER 2010-DC SR-SEC 6.489% 06/15/32 | | 12/15/2019 | Redemption 100.0000 | | 1,094,304 | 1,094,304 | 1,094,304 | 1,094,304 | | | | | | 1,094,304 | | | | 38,842 | 06/15/2032 |
| 08878@-AA-8 | BGS CTL PT TRUST-WAG ESSEXVILL 2010-SR-SEC 6.820% 07/15/33 | | 12/15/2019 | Redemption 100.0000 | | 129,111 | 129,111 | 129,111 | 129,111 | | | | | | 129,111 | | | | 4,819 | 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 |
| 08882*-AA-4 | BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% 01/15/37 | | 12/15/2019 | Redemption 100.0000 | | 99,329 | 99,329 | 99,329 | 99,329 | | | | | | 99,329 | | | | 3,281 | 01/15/2037 |
| 08886*-AA-0 | BGS CTL PT TR SER 2012-DC SR-SEC 3.983% 06/15/32 | | 12/15/2019 | Redemption 100.0034 | | 239,407 | 239,399 | 239,399 | 239,399 | | 8 | | 8 | | 239,407 | | | | 5,196 | 06/15/2032 |
| 092113-AM-1 | BLACK HILLS CORP SR UNSEC 3.150% 01/15/27 | | 09/26/2019 | BANK OF AMERICA | | 18,982,125 | 18,750,000 | 18,845,679 | 18,825,442 | | (6,761) | | (6,761) | | 18,818,681 | | 163,444 | 163,444 | 713,672 | 01/15/2027 |
| 095368-AA-0 | BLUE CROSS BLUE SHIELD LEASE-B 3.650% 09/15/25 | | 12/15/2019 | Redemption 100.0000 | | 2,251,196 | 2,251,196 | 2,251,196 | 2,251,196 | | | | | | 2,251,196 | | | | 44,448 | 09/15/2025 |
| 095370-AB-8 | BLUE CUBE SPINCO LLC CO.GUARNT 9.750% 10/15/23 | | 12/17/2019 | Various | | 22,330,625 | 20,500,000 | 20,500,000 | 20,500,000 | | | | | | 20,500,000 | | 1,830,625 | 1,830,625 | 2,069,844 | 10/15/2023 |
| 097023-AW-5 | BOEING CO SR UNSEC 6.000% 03/15/19 | | 03/15/2019 | Maturity | | 18,220,000 | 18,220,000 | 17,940,505 | 18,212,581 | | 7,419 | | 7,419 | | 18,220,000 | | | | 546,600 | 03/15/2019 |
| 10567@-AA-0 | BRAVES STADIUM CO-LLC 3.770% 09/30/41 | | 09/30/2019 | Redemption 100.0000 | | 1,415,985 | 1,415,985 | 1,415,985 | 1,415,985 | | | | | | 1,415,985 | | | | 40,162 | 09/30/2041 |
| 110394-AE-3 | BRISTOW GROUP INC CO.GUARNT 6.250% 10/15/22 | | 02/14/2019 | CREDIT SUISSE SECURITIES US LL | | 6,541,400 | 32,707,000 | 33,811,773 | 33,028,566 | | (23,231) | | (23,231) | | 33,005,335 | | (26,463,935) | (26,463,935) | 704,109 | 10/15/2022 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31 | | 06/20/2019 | Paydown | | 258,298 | 258,298 | 258,298 | 258,298 | | | | | | 258,298 | | | | 3,858 | 09/20/2031 |
| 11042T-AA-1 | BRITISH AIR 18-1 AA PTT PT CERTS 3.800% 09/20/31 | | 12/20/2019 | Redemption 100.0000 | | 332,958 | 332,958 | 332,958 | 332,958 | | | | | | 332,958 | | | | 11,078 | 09/20/2031 |
| 11126@-AA-2 | BROAD RIDGE PARTNERS-LP-STATE SR-SEC 7.550% 01/01/30 | | 12/01/2019 | Redemption 100.0000 | | 574,043 | 574,043 | 574,043 | 574,043 | | | | | | 574,043 | | | | 23,330 | 01/01/2030 |
| 11134L-AF-6 | BROADCOM CRP / CAYMN FI CO.GUARNT 3.625% 01/15/24 | | 07/05/2019 | Various | | 10,003,650 | 10,000,000 | 9,990,974 | 9,992,373 | | 725 | | 725 | | 9,993,097 | | 10,553 | 10,553 | 355,955 | 01/15/2024 |
| 11215#-AA-2 | BROKEN BOW WIND II-LLC SR-SEC 4.820% 06/30/39 | | 12/30/2019 | Redemption 100.0000 | | 370,901 | 370,901 | 370,901 | 370,901 | | | | | | 370,901 | | | | 14,185 | 06/30/2039 |
| 11700*-AA-8 | BRUNSWICK & GLYNN COUNTY DEV. SR-SEC 4.253% 07/10/35 | | 12/10/2019 | Redemption 100.0012 | | 974,638 | 974,626 | 974,626 | 974,626 | | 12 | | 12 | | 974,638 | | | | 22,598 | 07/10/2035 |
| 11777L-AC-5 | BSDB 2005-AFR1 X IO CSTR NTL 0.852% 09/15/27 | | 08/15/2019 | Paydown | | | | 4,661,355 | 194,480 | | (173,030) | | (173,030) | | 21,450 | | (21,450) | (21,450) | 298,156 | 09/15/2027 |
| 118230-AH-4 | BUCKEYE PARTNERS LP SR UNSEC 5.500% 08/15/19 | | 02/19/2019 | Call 101.3260 | | 25,331,500 | 25,000,000 | 24,837,250 | 24,987,057 | | 2,719 | | 2,719 | | 24,989,775 | | 10,225 | 10,225 | 1,019,000 | 08/15/2019 |
| 118230-AK-7 | BUCKEYE PARTNERS LP SR UNSEC 4.150% 07/01/23 | | 06/11/2019 | Various | | 28,853,859 | 30,000,000 | 29,573,441 | 29,772,848 | | 20,581 | 2,674 | 17,907 | | 29,790,754 | | (936,895) | (936,895) | 1,171,973 | 07/01/2023 |
| 12189T-BC-7 | BURLINGTN NORTH SANTA FE SR UNSEC 4.700% 10/01/19 | | 10/01/2019 | Maturity | | 30,000,000 | 30,000,000 | 29,947,500 | 29,995,164 | | 4,836 | | 4,836 | | 30,000,000 | | | | 1,410,000 | 10/01/2019 |
| 12200B-AA-6 | BURLINGTN NO SF 04-1 TR PT CERTS 4.575% 01/15/21 | | 07/18/2019 | Redemption 100.0000 | | 74,083 | 74,083 | 73,843 | 74,048 | | 35 | | 35 | | 74,083 | | | | 2,047 | 01/15/2021 |
| 12479R-AB-3 | CAUTO 2014-1A A SEQ 3.660% 10/15/44 | | 12/15/2019 | Paydown | | 1,279,092 | 1,279,092 | 1,278,323 | 1,278,843 | | 249 | | 249 | | 1,279,092 | | | | 29,186 | 10/15/2044 |
| 12479R-AD-9 | CAUTO 2017-1A A1 SEQ 3.870% 04/15/47 | | 12/15/2019 | Paydown | | 1,310,278 | 1,310,278 | 1,309,898 | 1,310,024 | | 254 | | 254 | | 1,310,278 | | | | 28,706 | 04/15/2047 |
| 12479R-AE-7 | CAUTO 2017-1A A2 SEQ 4.180% 04/15/47 | | 12/15/2019 | Paydown | | 1,684,643 | 1,684,643 | 1,684,408 | 1,684,461 | | 182 | | 182 | | 1,684,643 | | | | 39,864 | 04/15/2047 |
| 124847-AC-8 | ENTERCOM MEDIA CORP CO.GUARNT 7.250% 11/01/24 | | 04/24/2019 | BANK OF AMERICA | | 406,000 | 400,000 | 400,000 | 400,000 | | | | | | 400,000 | | 6,000 | 6,000 | 14,097 | 11/01/2024 |
| 12489W-PK-4 | CBASS 2005-CB7 AF4 STEP AFC SEQ 3.762% 11/25/35 | | 01/01/2019 | Paydown | | 2 | 2 | 2 | 2 | | | | | | 2 | | | | | 11/25/2035 |
| 1248MP-AB-0 | CBASS 2007-MX1 A2 STEP AFC AS 5.763% 12/25/36 | | 04/01/2019 | Paydown | | 2,800 | 2,800 | 2,755 | 2,786 | | 13 | | 13 | | 2,800 | | | | 24 | 12/25/2036 |
| 1248RH-AA-5 | CBASS 2007-CB6 A1 FLT STEP IRC 1.912% 07/25/37 | | 12/25/2019 | Paydown | | 185,641 | 185,641 | 94,899 | 92,868 | | 92,773 | | 92,773 | | 185,641 | | | | 2,255 | 07/25/2037 |
| 124958-AA-3 | CCD-PR-NO 1-LLC-CVS DORADO SR-SEC 6.650% 01/15/36 | | 12/15/2019 | Redemption 100.0000 | | 341,086 | 341,086 | 344,285 | 343,469 | | (2,383) | | (2,383) | | 341,086 | | | | 12,411 | 01/15/2036 |
| 12496@-AA-2 | CBD GROUND LEASE TRUST-2013D-N SR-SEC 4.990% 05/15/44 | | 12/15/2019 | Redemption 100.0000 | | 54,584 | 54,584 | 54,584 | 54,584 | | | | | | 54,584 | | | | 1,716 | 05/15/2044 |
| 12498#-AA-8 | CBD GROUND LEASE TRUST-2014A-C SR-SEC 4.640% 01/15/44 | | 12/15/2019 | Redemption 100.0000 | | 33,259 | 33,259 | 33,259 | 33,259 | | | | | | 33,259 | | | | 868 | 01/15/2044 |
| 12498@-AA-0 | CBD GROUND LEASE TRUST 2014B-L SR-SEC 4.310% 08/15/43 | | 12/15/2019 | Redemption 100.0068 | | 121,884 | 121,875 | 121,875 | 121,875 | | 8 | | 8 | | 121,884 | | | | 2,993 | 08/15/2043 |
| 12498N-AC-7 | CBASS 2006-CB2 AF3 STEP AFC SEQ 3.319% 12/25/36 | | 12/01/2019 | Paydown | | 399,657 | 399,657 | 342,048 | 348,596 | | 51,061 | | 51,061 | | 399,657 | | | | 8,581 | 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 |
| 125026-AA-4 | CC-WRIGHTSTOWN WI LLC-CCE SR-SEC 5.620% 02/28/22 | | 12/10/2019 | Redemption 99.9933 | | 302,083 | 302,103 | 302,103 | 302,103 | | (20) | | (20) | | 302,083 | | | | 9,276 | 02/28/2022 |
| 12502Y-AP-8 | CCRIN 2012-CA C SEQ 4.750% 07/10/22 | | 12/10/2019 | 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 | | 12/10/2019 | Redemption 100.0000 | | 301,132 | 301,132 | 301,132 | 301,132 | | | | | | 301,132 | | | | 8,408 | 06/30/2023 |
| 12504@-AA-2 | CBD GROUND LEASE TRUST-WAKE FO SR-SEC 4.280% 06/15/42 | | 12/15/2019 | Redemption 100.0211 | | 149,452 | 149,420 | 149,420 | 149,420 | | 31 | | 31 | | 149,452 | | | | 3,669 | 06/15/2042 |
| 12505F-AB-7 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT 5.250% 02/15/22 | | 07/15/2019 | Call 101.3130 | | 4,052,520 | 4,000,000 | 4,025,020 | 4,007,115 | | (3,203) | | (3,203) | | 4,003,912 | | (3,912) | (3,912) | 192,520 | 02/15/2022 |
| 12505F-AF-8 | OUTFRONT MEDIA CAP LLC/C CO.GUARNT 5.875% 03/15/25 | | 12/18/2019 | Call 102.9380 | | 30,484,059 | 29,614,000 | 29,966,409 | 29,841,571 | | (54,907) | | (54,907) | | 29,786,664 | | (172,664) | (172,664) | 3,059,336 | 03/15/2025 |
| 12508E-AG-6 | CDK GLOBAL INC SR UNSEC 5.875% 06/15/26 | | 11/26/2019 | CITIGROUP GLOBAL MARKETS INC | | 7,469,000 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 469,000 | 469,000 | 392,972 | 06/15/2026 |
| 12514@-AA-0 | CED CALIFORNIA HLDGS-LLC SR-SEC 4.780% 06/30/37 | | 12/30/2019 | Redemption 100.0000 | | 711,089 | 711,089 | 711,089 | 711,089 | | | | | | 711,089 | | | | 27,350 | 06/30/2037 |
| 12515A-BE-9 | CD 2016-CD2 A4 AFC SEQ 3.526% 11/10/49 | | 10/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 12,872,813 | 12,000,000 | 12,359,670 | 12,291,563 | | (28,777) | | (28,777) | | 12,262,786 | | 610,027 | 610,027 | 352,600 | 11/10/2049 |
| 12515H-AZ-8 | CD 2017-CD5 A4 SEQ 3.431% 08/15/50 | | 10/16/2019 | DEUTSCHE BANK SECURITIES INCOR | | 11,528,578 | 10,800,000 | 11,181,375 | 11,139,495 | | (29,509) | | (29,509) | | 11,109,986 | | 418,592 | 418,592 | 326,288 | 08/15/2050 |
| 12516U-AD-7 | CEMEX FINANCE LLC SR SEC 6.000% 04/01/24 | | 12/01/2019 | Redemption 100.0000 | | 835,443 | 835,443 | 884,525 | 863,745 | | (28,302) | | (28,302) | | 835,443 | | | | 50,127 | 04/01/2024 |
| 12524@-AA-8 | CED WIND HLDGS-LLC 4.410% 12/31/28 | | 12/31/2019 | Redemption 100.0000 | | 2,337,425 | 2,337,425 | 2,337,425 | 2,337,425 | | | | | | 2,337,425 | | | | 76,542 | 12/31/2028 |
| 12527G-AB-9 | CF INDUSTRIES INC CO.GUARNT 7.125% 05/01/20 | | 11/13/2019 | Call 102.3199 | | 54,444,438 | 53,210,000 | 56,599,613 | 53,806,307 | | (382,020) | | (382,020) | | 53,424,287 | | (214,287) | (214,287) | 5,152,025 | 05/01/2020 |
| 12536#-AA-2 | CGPC PT TRUST-WAG $30 RBS SR-SEC 6.590% 11/01/32 | | 12/01/2019 | Redemption 100.0007 | | 1,077,225 | 1,077,217 | 1,077,217 | 1,077,217 | | 8 | | 8 | | 1,077,225 | | | | 38,838 | 11/01/2032 |
| 12537#-AA-1 | CGA SER 2009-CLT-4-GE 2009-SR-SEC 5.650% 12/10/23 | | 12/10/2019 | Redemption 100.0002 | | 4,689,195 | 4,689,183 | 4,689,183 | 4,689,183 | | 11 | | 11 | | 4,689,195 | | | | 145,509 | 12/10/2023 |
| 12538#-AA-0 | CGA CAPITAL LEASE BKD TRUST-UN 2012-SR-SEC 4.300% 01/31/30 | | 12/10/2019 | Redemption 100.0005 | | 3,188,986 | 3,188,969 | 3,188,969 | 3,188,969 | | 17 | | 17 | | 3,188,986 | | | | 74,764 | 01/31/2030 |
| 12538*-AA-4 | CGA CREDIT LEASE BKD TRUST-ELI SR-SEC 3.300% 07/31/27 | | 12/10/2019 | Redemption 100.0004 | | 2,466,992 | 2,466,983 | 2,466,983 | 2,466,983 | | 9 | | 9 | | 2,466,992 | | | | 44,319 | 07/31/2027 |
| 12539#-AA-9 | CGA CREDIT LEASED BACK TRUST-B 2013-SR-SEC 4.823% 04/10/41 | | 12/10/2019 | Redemption 100.0000 | | 2,740,311 | 2,740,311 | 2,740,311 | 2,740,311 | | | | | | 2,740,311 | | | | 72,116 | 04/10/2041 |
| 12539*-AA-3 | CREDIT LEASE-BKD PT-APACHE 2013-SR-SEC 4.270% 08/15/33 | | 12/05/2019 | Redemption 100.0007 | | 1,378,114 | 1,378,104 | 1,378,104 | 1,378,104 | | 9 | | 9 | | 1,378,114 | | | | 32,327 | 08/15/2033 |
| 12540#-AA-6 | CGA CAPITAL LEASE BKD TRUST-RI 2013-SR-SEC 4.738% 12/10/33 | | 12/10/2019 | Redemption 100.0000 | | 451,778 | 451,778 | 451,778 | 451,778 | | | | | | 451,778 | | | | 11,678 | 12/10/2033 |
| 12540@-AA-8 | CGA CAP CR LEASE-BKD PT TRUST- SR-SEC 4.700% 07/10/40 | | 12/10/2019 | Redemption 100.0015 | | 1,467,934 | 1,467,912 | 1,467,912 | 1,467,912 | | 22 | | 22 | | 1,467,934 | | | | 38,312 | 07/10/2040 |
| 12543S-AD-4 | CWHL 2006-J3 A4 SEQ NAS 5.500% 05/25/36 | | 12/01/2019 | Paydown | | 286,556 | 286,556 | 186,124 | 125,537 | | 161,019 | | 161,019 | | 286,556 | | | | 9,720 | 05/25/2036 |
| 12543T-AD-7 | CWHL 2006-13 1A4 SSNR NAS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 325,360 | 461,673 | 236,843 | 232,024 | | 161,872 | | 161,872 | | 393,896 | | (68,536) | (68,536) | 14,444 | 09/25/2036 |
| 12543U-AD-4 | CWHL 2006-15 A4 SEQ AS 6.250% 10/25/36 | | 12/01/2019 | Paydown | | 321,517 | 644,645 | 353,864 | 363,118 | | 138,486 | | 138,486 | | 501,604 | | (180,088) | (180,088) | 20,551 | 10/25/2036 |
| 12543U-AE-2 | CWHL 2006-15 A5 NAS 6.250% 10/25/36 | | 12/01/2019 | Paydown | | 161,275 | 323,359 | 186,361 | 190,349 | | 65,363 | | 65,363 | | 255,712 | | (94,437) | (94,437) | 10,311 | 10/25/2036 |
| 12543X-AD-8 | CWHL 2006-19 1A4 SSNR NAS 6.000% 01/25/37 | | 12/01/2019 | Paydown | | 782,500 | 920,885 | 462,075 | 440,413 | | 405,922 | | 405,922 | | 846,335 | | (63,836) | (63,836) | 29,556 | 01/25/2037 |
| 12544A-AC-9 | CWHL 2006-20 1A3 SSNR AS 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 943,887 | 1,366,179 | 858,854 | 851,466 | | 348,137 | | 348,137 | | 1,199,603 | | (255,716) | (255,716) | 46,891 | 02/25/2037 |
| 12544A-BB-0 | CWHL 2006-20 1A26 EXCH NAS 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 400,899 | 580,261 | 239,217 | 148,009 | | 295,470 | | 295,470 | | 443,478 | | (42,579) | (42,579) | 19,916 | 02/25/2037 |
| 12544A-BJ-3 | CWHL 2006-20 1A33 EXCH AS 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 75,957 | 109,940 | | | | 75,957 | | 75,957 | | 75,957 | | | | 3,773 | 02/25/2037 |
| 12544D-AK-5 | CWHL 2007-14 A10 SSNR NAS 6.000% 09/25/37 | | 12/01/2019 | Paydown | | 458,848 | 484,475 | 300,307 | 299,013 | | 175,136 | | 175,136 | | 474,149 | | (15,301) | (15,301) | 16,272 | 09/25/2037 |
| 12544D-AQ-2 | CWHL 2007-14 A15 SSNR AS 6.500% 09/25/37 | | 12/01/2019 | Paydown | | 329,457 | 347,857 | 232,293 | 232,245 | | 109,142 | | 109,142 | | 341,386 | | (11,929) | (11,929) | 12,657 | 09/25/2037 |

# 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 |
| 12544L-AK-7 | CWHL 2007-11 A10 SSNR NAS 6.000% 08/25/37 | | 12/01/2019 | Paydown | | 1,001,867 | 1,330,270 | 902,851 | 886,017 | | 328,407 | | 328,407 | | 1,214,424 | | (212,557) | (212,557) | 42,177 | 08/25/2037 |
| 12544R-AL-2 | CWHL 2007-4 1A11 NAS 5.750% 05/25/37 | | 12/01/2019 | Paydown | | 194,757 | 283,234 | 93,886 | 101,612 | | 123,531 | | 123,531 | | 225,143 | | (30,386) | (30,386) | 8,256 | 05/25/2037 |
| 12545C-AU-4 | CWHL 2007-10 A19 SSNR NAS 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 677,943 | 833,422 | 384,793 | 397,962 | | 350,006 | | 350,006 | | 747,967 | | (70,024) | (70,024) | 26,611 | 07/25/2037 |
| 12546A-AA-5 | CIC RECEIVABLES MASTER TRUST A-SR 4.890% 10/07/21 | | 11/05/2019 | Redemption 100.0000 | | 30,655,758 | 30,655,758 | 30,984,030 | 30,823,398 | | (167,641) | | (167,641) | | 30,655,758 | | | | 1,402,122 | 10/07/2021 |
| 12555#-AA-8 | STATE OF CALIFORNIA-CHP MOJAVE SR-SEC 5.600% 08/16/33 | | 12/16/2019 | Redemption 100.0000 | | 492,210 | 492,210 | 492,210 | 492,210 | | | | | | 492,210 | | | | 15,028 | 08/16/2033 |
| 12555B-AA-0 | CGA CAP CR LEASEBKD-WHOLE FOOD SR-SEC 5.060% 10/10/38 | | 12/10/2019 | Redemption 100.0000 | | 239,446 | 239,446 | 239,446 | 239,446 | | | | | | 239,446 | | | | 6,615 | 10/10/2038 |
| 12556*-AA-1 | STATE OF CALIFORNIA-CHP GRASS SR-SEC 4.270% 03/15/33 | | 12/15/2019 | Redemption 100.0000 | | 396,169 | 396,169 | 396,169 | 396,169 | | | | | | 396,169 | | | | 9,306 | 03/15/2033 |
| 12557#-AA-6 | STATE OF CALIFORNIA-CHP STOCKT SR-SEC 4.310% 03/15/36 | | 12/15/2019 | Redemption 100.0000 | | 753,723 | 753,723 | 753,723 | 753,723 | | | | | | 753,723 | | | | 17,910 | 03/15/2036 |
| 12558#-AA-5 | CHP LEASE-BKD PT TR-CHPS HQ SR-SEC 3.970% 10/15/29 | | 12/15/2019 | Redemption 100.0006 | | 3,760,263 | 3,760,239 | 3,760,239 | 3,760,239 | | 24 | | 24 | | 3,760,263 | | | | 80,418 | 10/15/2029 |
| 12558B-AA-7 | CGA LEASE-BKD TRUST-NIH CTL 2015 - 14 REAL ESTATE AS P 3.605% 09/10/35 | | 12/10/2019 | Redemption 100.0004 | | 4,405,026 | 4,405,009 | 4,405,009 | 4,405,009 | | 18 | | 18 | | 4,405,026 | | | | 87,578 | 09/10/2035 |
| 12563L-AE-7 | CLIF 2017-1A A SEQ 3.620% 05/18/42 | | 12/18/2019 | Paydown | | 1,777,095 | 1,777,095 | 1,776,895 | 1,776,900 | | 195 | | 195 | | 1,777,095 | | | | 34,654 | 05/18/2042 |
| 12566R-AG-6 | CMALT 2006-A6 1A7 SSNR NAS 6.000% 11/25/36 | | 12/01/2019 | Paydown | | 1,336,970 | 1,419,730 | 996,393 | 1,045,992 | | 352,380 | | 352,380 | | 1,398,372 | | (61,402) | (61,402) | 43,561 | 11/25/2036 |
| 12566X-AE-8 | CMALT 2007-A7 1A5 SSNR NAS 6.250% 07/25/37 | | 12/01/2019 | Paydown | | 1,203,199 | 1,649,889 | 1,022,934 | 1,074,945 | | 416,610 | | 416,610 | | 1,491,554 | | (288,355) | (288,355) | 58,844 | 07/25/2037 |
| 12566X-AG-3 | CMALT 2007-A7 1A7 SSNR AS 6.250% 07/25/37 | | 12/01/2019 | Paydown | | 580,699 | 796,285 | 481,116 | 518,844 | | 203,807 | | 203,807 | | 722,650 | | (141,951) | (141,951) | 28,400 | 07/25/2037 |
| 12585#-AA-2 | CGA CAPITAL LEASE-BKD TRUST-BE 4.226% 10/10/41 | | 12/10/2019 | Redemption 100.0000 | | 630,644 | 630,644 | 630,644 | 630,644 | | | | | | 630,644 | | | | 14,529 | 10/10/2041 |
| 12586*-AA-5 | CGA CAPITAL TRUST LEASE BACKED 3.379% 12/10/36 | | 12/10/2019 | Redemption 100.0005 | | 3,091,775 | 3,091,759 | 3,091,759 | 3,091,759 | | 15 | | 15 | | 3,091,775 | | | | 56,891 | 12/10/2036 |
| 125925-ER-4 | CMC4 1997-2 IA1 PZ W CPT AS 0.000% 11/25/27 | | 11/01/2019 | Paydown | | 63 | 63 | | | | 63 | | 63 | | 63 | | | | 84 | 11/25/2027 |
| 12592X-BD-7 | COMM 2015-CR22 A5 SEQ 3.309% 03/10/48 | | 10/30/2019 | MORGAN STANLEY & CO. INC. | | 29,410,938 | 28,000,000 | 28,837,767 | 28,529,270 | | (70,157) | | (70,157) | | 28,459,113 | | 951,824 | 951,824 | 772,100 | 03/10/2048 |
| 12594*-AA-5 | CGA CAPITAL CREDIT LEASE-BKD P 3.577% 08/10/32 | | 12/10/2019 | Redemption 100.0009 | | 937,061 | 937,052 | 937,052 | 937,052 | | 9 | | 9 | | 937,061 | | | | 18,492 | 08/10/2032 |
| 12595#-AA-0 | BNSF CGA CAPITAL CREDIT LEASE 4.400% 04/05/50 | | 12/05/2019 | Redemption 100.0000 | | 122,441 | 122,441 | 122,441 | 122,441 | | | | | | 122,441 | | | | 3,129 | 04/05/2050 |
| 12597*-AA-2 | CGA CAPITAL CREDIT LEASE-STATE SR-SEC 4.102% 12/10/26 | | 12/10/2019 | Redemption 100.0000 | | 2,096,112 | 2,096,112 | 2,096,112 | 2,096,112 | | | | | | 2,096,112 | | | | 46,865 | 12/10/2026 |
| 12598*-AA-1 | CGA CAPITAL CREDIT LEASE-BKD P SR-SEC 4.476% 08/10/38 | | 12/10/2019 | Redemption 100.0003 | | 6,928,212 | 6,928,190 | 6,962,831 | 6,961,061 | | (32,848) | | (32,848) | | 6,928,212 | | | | 164,311 | 08/10/2038 |
| 12603B-AA-2 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30 | | 10/11/2019 | Call 105.0000 | | 125,931,888 | 119,935,127 | 119,935,127 | 119,935,127 | | | | | | 119,935,127 | | | | 9,228,314 | 10/10/2030 |
| 12603B-AA-2 | CGA CAP CR LEASE-BKD PT TR SER SR-SEC 4.476% 10/10/30 | | 10/10/2019 | Redemption 100.0000 | | 3,676,149 | 3,676,149 | 3,676,149 | 3,676,149 | | | | | | 3,676,149 | | | | 62,451 | 10/10/2030 |
| 12636*-AA-5 | MD/CP-SEA TRAIL-LLC-WAG SUNSET SR-SEC 6.450% 08/15/28 | | 04/09/2019 | Call 117.3437 | | 1,933,150 | 1,647,425 | 1,647,425 | 1,647,425 | | | | | | 1,647,425 | | | | 318,195 | 08/15/2028 |
| 12636*-AA-5 | MD/CP-SEA TRAIL-LLC-WAG SUNSET SR-SEC 6.450% 08/15/28 | | 03/15/2019 | Redemption 100.0000 | | 31,565 | 31,565 | 31,565 | 31,565 | | | | | | 31,565 | | | | 340 | 08/15/2028 |
| 126378-AH-1 | CSMC 2007-1 1A4 AFC SSNR AS 6.131% 02/25/37 | | 12/01/2019 | Paydown | | 514,982 | 514,982 | 193,125 | 188,941 | | 326,041 | | 326,041 | | 514,982 | | | | 7,019 | 02/25/2037 |
| 126384-AR-7 | CSMC 2007-2 3A5 SEQ AS 5.500% 03/25/37 | | 12/01/2019 | Paydown | | 181,080 | 189,061 | 129,104 | 99,768 | | 85,360 | | 85,360 | | 185,128 | | (4,047) | (4,047) | 5,290 | 03/25/2037 |
| 126408-GT-4 | CSX CORP SR UNSEC 3.700% 10/30/20 | | 10/14/2019 | Call 101.8952 | | 31,842,254 | 31,250,000 | 31,134,388 | 31,223,457 | | 11,108 | | 11,108 | | 31,234,565 | | 15,435 | 15,435 | 1,697,115 | 10/30/2020 |
| 126408-HB-2 | CSX CORP SR UNSEC 3.400% 08/01/24 | | 02/25/2019 | Various | | 20,060,170 | 20,000,000 | 19,983,000 | 19,989,928 | | 253 | | 253 | | 19,990,182 | | 69,988 | 69,988 | 387,883 | 08/01/2024 |
| 126410-LM-9 | CSX TRANSPORTATION INC SR SEC 6.251% 01/15/23 | | 07/15/2019 | Redemption 100.0000 | | 233,144 | 233,144 | 233,144 | 233,144 | | | | | | 233,144 | | | | 14,574 | 01/15/2023 |
| 12648F-AK-5 | CSMC 2014-SAF1 A8 AFC 4.000% 03/25/44 | | 12/01/2019 | Paydown | | 3,164,356 | 3,164,356 | 3,144,578 | 3,144,610 | | 19,746 | | 19,746 | | 3,164,356 | | | | 81,933 | 03/25/2044 |

# 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 |
| 12649#-AA-6 | CTL 2009-14 TRUST-NYU LONDON 6 SR-SEC 6.275% 07/15/30 | | 12/15/2019 | Redemption 100.0005 | | 1,355,574 | 1,355,567 | 1,355,567 | 1,355,567 | | 7 | | 7 | | 1,355,574 | | | | 47,319 | 07/15/2030 |
| 1264K#-AA-3 | CTL PT TRUST SER 2013-TD BK NA SR-SEC 4.090% 01/15/34 | | 12/15/2019 | Redemption 100.0000 | | 146,735 | 146,735 | 146,735 | 146,735 | | | | | | 146,735 | | | | 3,337 | 01/15/2034 |
| 1264K@-AA-5 | CTL PT TR SER 2017-CUMMINS SR-SEC 3.808% 08/15/37 | | 12/15/2019 | Redemption 100.0012 | | 554,443 | 554,436 | 554,436 | 554,436 | | 7 | | 7 | | 554,443 | | | | 11,503 | 08/15/2037 |
| 12650Y-AL-7 | CSMC 2015-GLPB D SUB CSTR 3.811% 11/15/34 | | 10/01/2019 | Paydown | | 36,800,000 | 36,800,000 | 36,019,987 | 36,313,394 | | 486,606 | | 486,606 | | 36,800,000 | | | | 3,253,755 | 11/15/2034 |
| 12652*-AA-4 | CTL 2010-2 TRUST-LEHIGH VALLEY SR-SEC 6.365% 08/15/29 | | 12/15/2019 | Redemption 100.0000 | | 1,030,531 | 1,030,531 | 1,030,531 | 1,030,531 | | | | | | 1,030,531 | | | | 36,205 | 08/15/2029 |
| 12654@-AA-0 | WELLS FARGO BK NW NA-DEUTSCHE SR-SEC 4.910% 03/15/26 | | 12/15/2019 | Redemption 100.0003 | | 6,389,081 | 6,389,064 | 6,389,064 | 6,389,064 | | 17 | | 17 | | 6,389,081 | | | | 172,270 | 03/15/2026 |
| 12655#-AA-7 | CTL PT TRUST-GSA ERIE 2011-SR-SEC 4.500% 05/15/25 | | 12/15/2019 | Redemption 100.0000 | | 461,257 | 461,257 | 461,257 | 461,257 | | | | | | 461,257 | | | | 11,319 | 05/15/2025 |
| 12656@-AA-8 | CTL PT TRUST SER 2011-VA BEND SR-SEC 4.320% 10/15/32 | | 12/15/2019 | Redemption 100.0000 | | 447,340 | 447,340 | 451,814 | 450,777 | | (3,437) | | (3,437) | | 447,340 | | | | 10,538 | 10/15/2032 |
| 12657*-AA-9 | CTL PT TRUST-VA PARMA 2012-SR-SEC 5.000% 01/18/32 | | 12/18/2019 | Redemption 100.0007 | | 744,639 | 744,633 | 744,633 | 744,633 | | 6 | | 6 | | 744,639 | | | | 20,321 | 01/18/2032 |
| 12665#-AA-5 | WELLS FARGO BK NW-NA-CVS SR-SEC 5.634% 12/10/27 | | 12/10/2019 | Redemption 100.0000 | | 1,373,322 | 1,373,322 | 1,373,322 | 1,373,322 | | | | | | 1,373,322 | | | | 41,937 | 12/10/2027 |
| 126650-AQ-3 | PT TRUST-CVS 144A SECONDARY SR-SEC 5.789% 01/10/26 | | 12/10/2019 | Redemption 100.0000 | | 984,295 | 984,295 | 984,738 | 984,469 | | (174) | | (174) | | 984,295 | | | | 31,137 | 01/10/2026 |
| 126650-BA-7 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.411% 10/10/27 | | 12/10/2019 | Redemption 99.9974 | | 316,727 | 316,735 | 305,035 | 310,058 | | 6,669 | | 6,669 | | 316,727 | | | | 9,360 | 10/10/2027 |
| 126650-BP-4 | CVS PASS-THROUGH TRUST PT CERTS 6.036% 12/10/28 | | 12/10/2019 | Redemption 100.0000 | | 1,357,119 | 1,357,119 | 1,354,891 | 1,355,822 | | 1,297 | | 1,297 | | 1,357,119 | | | | 44,779 | 12/10/2028 |
| 12666*-AA-8 | CVS LEASE-BKD TRUST 2006 B SR-SEC 6.323% 01/10/29 | | 12/10/2019 | Redemption 100.0003 | | 3,058,219 | 3,058,210 | 3,058,210 | 3,058,210 | | 8 | | 8 | | 3,058,219 | | | | 105,752 | 01/10/2029 |
| 12666@-AA-6 | CVS LEASE-BKD PT CERT SER 2007 SR-SEC 6.212% 03/10/28 | | 12/10/2019 | Redemption 100.0000 | | 332,244 | 332,244 | 332,244 | 332,244 | | | | | | 332,244 | | | | 11,285 | 03/10/2028 |
| 126670-CL-0 | CWL 2005-11 AF6 AFC NAS 5.050% 02/25/36 | | 12/01/2019 | Paydown | | 461,988 | 461,988 | | | | 461,988 | | 461,988 | | 461,988 | | | | 10,926 | 02/25/2036 |
| 126670-GR-3 | CWL 2005-13 AF4 AFC AS 5.805% 04/25/36 | | 12/01/2019 | Paydown | | 664,512 | 781,007 | 498,147 | 518,363 | | 225,319 | | 225,319 | | 743,683 | | (79,171) | (79,171) | 21,975 | 04/25/2036 |
| 126670-QT-8 | CWL 2005-17 1AF3 AFC 5.711% 05/25/36 | | 12/01/2019 | Paydown | | 305,854 | 305,854 | 72,485 | 68,322 | | 237,532 | | 237,532 | | 305,854 | | | | 7,377 | 05/25/2036 |
| 126670-QU-5 | CWL 2005-17 1AF4 STEP AFC 6.047% 05/25/36 | | 12/01/2019 | Paydown | | 230,355 | 230,355 | 57,397 | 58,247 | | 172,108 | | 172,108 | | 230,355 | | | | 6,686 | 05/25/2036 |
| 126671-2V-7 | CWL 2004-BC1 M2 MEZ FLT STEP IRC 3.397% 01/25/34 | | 11/25/2019 | Paydown | | 447,673 | 447,673 | 358,859 | 425,764 | | 21,909 | | 21,909 | | 447,673 | | | | 13,356 | 01/25/2034 |
| 126671-4B-9 | CWL 2004-2 M3 MEZ FLT STEP 3.142% 04/25/34 | | 12/26/2019 | Paydown | | 173,478 | 173,478 | 118,632 | 125,723 | | 47,755 | | 47,755 | | 173,478 | | | | 4,163 | 04/25/2034 |
| 126671-R2-4 | CWL 2003-5 AF5 STEP AFC AS 5.117% 02/25/34 | | 11/01/2019 | Paydown | | 13,047,323 | 13,047,323 | 13,000,472 | 13,009,942 | | 37,381 | | 37,381 | | 13,047,323 | | | | 582,584 | 02/25/2034 |
| 126671-R6-5 | CWL 2003-5 MF3 MEZ AFC NAS 5.117% 09/25/33 | | 11/01/2019 | Paydown | | 951,075 | 951,075 | | | | 951,075 | | 951,075 | | 951,075 | | | | 37,837 | 09/25/2033 |
| 126671-R7-3 | CWL 2003-5 MF4 MEZ AFC NAS 5.117% 08/25/33 | | 11/01/2019 | Paydown | | 2,873,397 | 2,873,397 | | | | 2,873,397 | | 2,873,397 | | 2,873,397 | | | | 109,629 | 08/25/2033 |
| 126671-TV-8 | CWL 2002-5 MF2 MEZ NAS 5.887% 01/25/33 | | 12/01/2019 | Paydown | | 40,223 | 40,223 | | | | 40,223 | | 40,223 | | 40,223 | | | | 521 | 01/25/2033 |
| 126671-UP-9 | CWL 2002-6 AF5 STEP AFC AS 3.565% 05/25/33 | | 09/01/2019 | Paydown | | 3,059,686 | 3,059,686 | 3,059,653 | 3,057,836 | | 1,850 | | 1,850 | | 3,059,686 | | | | 90,743 | 05/25/2033 |
| 126671-Z2-5 | CWL 2004-1 M1 MEZ FLT STEP IRC 2.542% 03/25/34 | | 12/26/2019 | Paydown | | 944,879 | 944,879 | 725,194 | 797,150 | | 147,728 | | 147,728 | | 944,879 | | | | 15,863 | 03/25/2034 |
| 126673-AW-2 | CWL 2004-6 1A1 FLT STEP IRC 2.332% 12/25/34 | | 12/26/2019 | Paydown | | 406,273 | 406,273 | 383,928 | 392,411 | | 13,862 | | 13,862 | | 406,273 | | | | 7,781 | 12/25/2034 |
| 126673-DN-9 | CWL 2004-7 AF5 STEP AFC AS 4.672% 01/25/35 | | 12/01/2019 | Paydown | | 1,512,716 | 1,512,716 | 1,512,641 | 1,508,271 | | 4,445 | | 4,445 | | 1,512,716 | | | | 37,047 | 01/25/2035 |
| 126673-FZ-0 | CWL 2004-9 AF5 STEP AFC AS 5.797% 02/25/35 | | 12/01/2019 | Paydown | | 1,641,134 | 1,641,134 | 1,641,057 | 1,637,737 | | 3,397 | | 3,397 | | 1,641,134 | | | | 52,395 | 02/25/2035 |
| 126673-JA-1 | CWL 2004-10 AF5A STEP AFC AS 4.615% 02/25/35 | | 12/01/2019 | Paydown | | 796,668 | 796,668 | 796,648 | 795,444 | | 1,224 | | 1,224 | | 796,668 | | | | 21,325 | 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 |
| 126673-N9-9 | CWL 2005-4 AF6 AFC NAS 4.740% 10/25/35 | | 12/01/2019 | Paydown | | 644,049 | 644,049 | 543,743 | 555,215 | | 88,833 | | 88,833 | | 644,049 | | | | 15,681 | 10/25/2035 |
| 126673-ND-0 | CWL 2004-12 AF5 STEP AFC AS 5.676% 04/25/35 | | 12/01/2019 | Paydown | | 1,981,113 | 1,981,113 | 1,948,481 | 1,970,469 | | 10,643 | | 10,643 | | 1,981,113 | | | | 48,711 | 04/25/2035 |
| 126673-NE-8 | CWL 2004-12 AF6 AFC NAS 4.634% 03/25/35 | | 12/01/2019 | Paydown | | 56,324 | 56,324 | 53,076 | 54,820 | | 1,504 | | 1,504 | | 56,324 | | | | 1,117 | 03/25/2035 |
| 126673-QX-3 | CWL 2004-13 AF6 AFC NAS 4.581% 04/25/35 | | 12/01/2019 | Paydown | | 63,597 | 63,597 | 52,010 | 57,178 | | 6,419 | | 6,419 | | 63,597 | | | | 1,425 | 04/25/2035 |
| 126673-SN-3 | CWL 2004-13 AF5B STEP AFC AS 5.103% 05/25/35 | | 12/01/2019 | Paydown | | 1,462,085 | 1,462,085 | 1,387,433 | 1,405,582 | | 56,503 | | 56,503 | | 1,462,085 | | | | 38,837 | 05/25/2035 |
| 126673-TW-2 | CWL 2004-15 AF6 AFC 4.613% 04/25/35 | | 12/01/2019 | Paydown | | 15,979 | 15,979 | 14,860 | 15,451 | | 528 | | 528 | | 15,979 | | | | 418 | 04/25/2035 |
| 126673-Y7-1 | CWL 2005-7 AF4 AFC AS 4.867% 09/25/34 | | 12/01/2019 | Paydown | | 6,587,435 | 6,587,435 | 5,299,226 | 6,352,421 | | 235,014 | | 235,014 | | 6,587,435 | | | | 175,341 | 09/25/2034 |
| 126673-Y9-7 | CWL 2005-7 AF6 AFC NAS 4.693% 10/25/35 | | 12/01/2019 | Paydown | | 315,025 | 315,025 | 277,222 | 292,591 | | 22,433 | | 22,433 | | 315,025 | | | | 7,324 | 10/25/2035 |
| 126673-ZF-2 | CWL 2005-2 M4 MEZ FLT STEP IRC 2.857% 08/25/35 | | 12/26/2019 | Paydown | | 2,892,493 | 2,892,493 | 2,607,763 | 2,733,157 | | 159,336 | | 159,336 | | 2,892,493 | | | | 54,240 | 08/25/2035 |
| 126673-ZU-9 | CWL 2005-3 AF6 AFC NAS 5.219% 08/25/35 | | 12/01/2019 | Paydown | | 159,284 | 159,284 | 145,347 | 150,378 | | 8,906 | | 8,906 | | 159,284 | | | | 3,663 | 08/25/2035 |
| 12667F-2J-3 | CWALT 2005-1CB 1A3 Z SSNR AS 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 3,481,523 | 3,481,523 | 3,048,088 | 3,139,442 | | 342,080 | | 342,080 | | 3,481,523 | | | | 100,328 | 03/25/2035 |
| 12667F-4N-2 | CWALT 2005-7CB 2A3 NAS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 438,502 | 470,292 | 380,459 | 395,627 | | 69,635 | | 69,635 | | 465,262 | | (26,760) | (26,760) | 13,886 | 04/25/2035 |
| 12667F-5J-0 | CWALT 2005-6CB 1A7 SSNR NAS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 904,274 | 904,274 | 864,056 | 889,846 | | 14,427 | | 14,427 | | 904,274 | | | | 27,258 | 04/25/2035 |
| 12667F-5Z-4 | CWALT 2005-J2 1A4 SSNR NAS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 812,961 | 812,961 | 704,787 | 703,295 | | 109,666 | | 109,666 | | 812,961 | | | | 21,176 | 04/25/2035 |
| 12667F-7D-1 | CWALT 2005-4 1A6 SSNR NAS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 1,083,824 | 1,599,585 | 1,293,942 | 1,301,470 | | 206,283 | | 206,283 | | 1,507,753 | | (423,929) | (423,929) | 70,447 | 04/25/2035 |
| 12667F-AQ-8 | CWALT 2004-2CB 1A9 Z AS 5.750% 03/25/34 | | 12/01/2019 | Paydown | | 7,112,289 | 7,112,289 | 6,449,919 | 6,887,208 | | 225,081 | | 225,081 | | 7,112,289 | | | | 218,904 | 03/25/2034 |
| 12667F-CG-8 | CWALT 2004-4CB 1A6 Z AS 5.500% 04/25/34 | | 12/01/2019 | Paydown | | 4,110,326 | 4,110,326 | 3,949,540 | 4,063,863 | | 46,463 | | 46,463 | | 4,110,326 | | | | 101,510 | 04/25/2034 |
| 12667F-E6-8 | CWALT 2004-J12 A4 NAS 5.500% 01/25/35 | | 06/01/2019 | Paydown | | 344,355 | 344,355 | 236,277 | 193,743 | | 150,611 | | 150,611 | | 344,355 | | | | 5,513 | 01/25/2035 |
| 12667F-G4-1 | CWALT 2004-30CB 1A6 Z AS 5.500% 02/25/35 | | 12/01/2019 | Paydown | | 8,804,989 | 8,804,989 | 8,494,424 | 8,686,532 | | 118,457 | | 118,457 | | 8,804,989 | | | | 263,173 | 02/25/2035 |
| 12667F-HU-2 | CWALT 2004-9T1 A11 SSNR NAS 5.500% 07/25/34 | | 12/01/2019 | Paydown | | 651,465 | 651,465 | 640,675 | 641,067 | | 10,398 | | 10,398 | | 651,465 | | | | 22,083 | 07/25/2034 |
| 12667F-KJ-3 | CWALT 2004-13CB A3 SEQ AS 6.000% 07/25/34 | | 12/01/2019 | Paydown | | 2,873,694 | 2,873,694 | 2,971,579 | 2,903,849 | | (30,156) | | (30,156) | | 2,873,694 | | | | 97,031 | 07/25/2034 |
| 12667F-MU-6 | CWALT 2004-14T2 A8 SEQ SSNR AS 5.500% 08/25/34 | | 11/01/2019 | Paydown | | 1,468,995 | 1,468,995 | 1,393,630 | 1,395,135 | | 73,860 | | 73,860 | | 1,468,995 | | | | 41,665 | 08/25/2034 |
| 12667F-N8-4 | CWALT 2004-34T1 A4 SSNR NAS 5.500% 02/25/35 | | 12/01/2019 | Paydown | | 281,891 | 394,895 | 397,054 | 395,056 | | (133) | | (133) | | 394,923 | | (113,032) | (113,032) | 9,549 | 02/25/2035 |
| 12667F-QQ-1 | CWALT 2004-18CB 2A8 Z AS 6.000% 09/25/34 | | 12/01/2019 | Paydown | | 4,062,312 | 4,062,312 | 3,997,525 | 4,022,411 | | 39,900 | | 39,900 | | 4,062,312 | | | | 132,322 | 09/25/2034 |
| 12667F-RY-3 | CWALT 2004-22CB 1A1 SEQ AS 6.000% 10/25/34 | | 12/01/2019 | Paydown | | 237,274 | 237,274 | 192,439 | 192,792 | | 44,482 | | 44,482 | | 237,274 | | | | 8,088 | 10/25/2034 |
| 12667F-VN-2 | CWALT 2004-24CB 1A1 SEQ AS 6.000% 11/25/34 | | 12/01/2019 | Paydown | | 364,695 | 364,695 | 303,501 | 307,675 | | 57,020 | | 57,020 | | 364,695 | | | | 12,308 | 11/25/2034 |
| 12667F-W9-2 | CWALT 2005-3CB 1A3 SEQ AS 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 52,861 | 57,365 | 16,903 | 4,380 | | 48,827 | | 48,827 | | 53,207 | | (346) | (346) | 1,804 | 03/25/2035 |
| 12667F-X9-1 | CWALT 2005-3CB 1A11 SEQ AS 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 7,498 | 8,143 | 3,226 | 1,107 | | 6,479 | | 6,479 | | 7,586 | | (88) | (88) | 256 | 03/25/2035 |
| 12667F-YZ-2 | CWALT 2004-28CB M SUB CSTR NAS 5.685% 01/25/35 | | 12/01/2019 | Paydown | | 37,653 | 1,767,302 | | | | 37,653 | | 37,653 | | 37,653 | | | | 44,904 | 01/25/2035 |
| 12667F-ZH-1 | CWALT 2004-29CB A3 SSNR NAS 5.500% 01/25/35 | | 12/01/2019 | Paydown | | 3,649,375 | 3,649,375 | 3,587,073 | 3,608,958 | | 40,417 | | 40,417 | | 3,649,375 | | | | 114,518 | 01/25/2035 |
| 12667F-ZK-4 | CWALT 2004-29CB A5 Z AS 5.500% 01/25/35 | | 12/01/2019 | Paydown | | 3,443,086 | 3,443,086 | 3,289,853 | 3,415,676 | | 27,410 | | 27,410 | | 3,443,086 | | | | 108,375 | 01/25/2035 |
| 12667G-AC-7 | CWALT 2005-13CB A3 SEQ AS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 189,798 | 244,421 | 114,878 | 73,065 | | 132,649 | | 132,649 | | 205,714 | | (15,915) | (15,915) | 7,836 | 05/25/2035 |
| 12667G-BA-0 | CWALT 2005-10CB 1A5 SSNR NAS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 2,775,498 | 2,792,912 | 2,582,035 | 2,558,347 | | 233,073 | | 233,073 | | 2,791,420 | | (15,921) | (15,921) | 87,743 | 05/25/2035 |
| 12667G-EK-5 | CWALT 2005-9CB 1A1 FLT IRC AS 2.292% 05/25/35 | | 12/26/2019 | Paydown | | 494,786 | 524,525 | 395,729 | 384,607 | | 132,040 | | 132,040 | | 516,646 | | (21,861) | (21,861) | 9,515 | 05/25/2035 |
| 12667G-EP-4 | CWALT 2005-9CB 1A5 FLT IRC AS 2.292% 05/25/35 | | 12/26/2019 | Paydown | | 244,971 | 259,695 | 187,867 | 188,245 | | 67,465 | | 67,465 | | 255,710 | | (10,740) | (10,740) | 4,711 | 05/25/2035 |

# 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 |
| 12667G-FB-4 | CWALT 2005-18CB A5 SSNR NAS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 2,662,720 | 2,662,720 | 2,414,104 | 2,410,047 | | 252,673 | | 252,673 | | 2,662,720 | | | | 81,695 | 05/25/2035 |
| 12667G-FT-5 | CWALT 2005-9CB 1A7 SEQ AS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 899,424 | 953,484 | 693,841 | 715,770 | | 224,102 | | 224,102 | | 939,872 | | (40,448) | (40,448) | 32,946 | 05/25/2035 |
| 12667G-JF-1 | CWALT 2005-11CB 2A3 SSNR NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 194,599 | 194,599 | 123,924 | 104,150 | | 90,449 | | 90,449 | | 194,599 | | | | 5,620 | 06/25/2035 |
| 12667G-JG-9 | CWALT 2005-11CB 2A4 SSNR NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 568,133 | 568,133 | 527,799 | 544,720 | | 23,412 | | 23,412 | | 568,133 | | | | 16,408 | 06/25/2035 |
| 12667G-JJ-3 | CWALT 2005-11CB 2A6 AD AS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 662,725 | 685,785 | 344,600 | 262,085 | | 409,365 | | 409,365 | | 671,450 | | (8,725) | (8,725) | 19,737 | 06/25/2035 |
| 12667G-JR-5 | CWALT 2005-11CB 3A1 Z SSNR NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 2,969,171 | 2,969,171 | 2,613,131 | 2,663,336 | | 305,835 | | 305,835 | | 2,969,171 | | | | 90,727 | 06/25/2035 |
| 12667G-KE-2 | CWALT 2005-21CB A5 NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 640,155 | 742,836 | 542,997 | 555,137 | | 161,884 | | 161,884 | | 717,022 | | (76,867) | (76,867) | 21,216 | 06/25/2035 |
| 12667G-LE-1 | CWALT 2005-23CB A4 SSNR NAS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 1,191,133 | 1,191,133 | 1,089,602 | 1,129,739 | | 61,395 | | 61,395 | | 1,191,133 | | | | 33,474 | 07/25/2035 |
| 12667G-PT-4 | CWALT 2005-20CB 1A1 SEQ AS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 196,910 | 263,715 | 113,426 | 67,607 | | 146,145 | | 146,145 | | 213,752 | | (16,842) | (16,842) | 7,543 | 07/25/2035 |
| 12667G-QA-4 | CWALT 2005-20CB 2A4 SSNR NAS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 905,639 | 905,639 | 658,958 | 668,678 | | 236,961 | | 236,961 | | 905,639 | | | | 29,903 | 07/25/2035 |
| 12667G-TM-5 | CWALT 2005-26CB A1 FLT IRC AS 2.292% 07/25/35 | | 12/26/2019 | Paydown | | 546,947 | 599,126 | 291,386 | 286,696 | | 285,057 | | 285,057 | | 571,753 | | (24,806) | (24,806) | 10,276 | 07/25/2035 |
| 12667G-TS-2 | CWALT 2005-26CB A6 NAS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 387,851 | 424,853 | 215,893 | 163,221 | | 238,428 | | 238,428 | | 401,649 | | (13,798) | (13,798) | 13,830 | 07/25/2035 |
| 12667G-UG-6 | CWALT 2005-29CB A4 AD AS 5.000% 07/25/35 | | 12/01/2019 | Paydown | | 207,952 | 243,922 | 96,251 | 93,646 | | 127,643 | | 127,643 | | 221,289 | | (13,336) | (13,336) | 6,159 | 07/25/2035 |
| 12667G-W7-4 | CWALT 2005-34CB 1A4 SSNR NAS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 899,651 | 899,651 | 822,465 | 830,884 | | 68,767 | | 68,767 | | 899,651 | | | | 27,018 | 09/25/2035 |
| 12667G-WF-6 | CWALT 2005-36 2A1A FLT STEP AFC SSNR 2.102% 08/25/35 | | 12/26/2019 | Paydown | | 685,298 | 686,769 | 255,071 | 187,902 | | 497,815 | | 497,815 | | 685,718 | | (420) | (420) | 9,840 | 08/25/2035 |
| 12667G-WY-5 | CWALT 2005-28CB 1A9 FLT AS 2.342% 08/25/35 | | 12/26/2019 | Paydown | | 637,445 | 777,018 | 535,343 | 512,889 | | 216,857 | | 216,857 | | 729,746 | | (92,300) | (92,300) | 13,096 | 08/25/2035 |
| 12668*-AA-6 | CVS LEASE BKD PT CTF SER 2008B SR-SEC 8.235% 01/15/34 | | 12/15/2019 | Redemption 100.0000 | | 232,634 | 232,634 | 232,634 | 232,634 | | | | | | 232,634 | | | | 10,507 | 01/15/2034 |
| 12668A-AG-0 | CWALT 2005-47CB A7 SEQ SSNR AS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 625,616 | 743,776 | 371,697 | 379,988 | | 304,953 | | 304,953 | | 684,942 | | (59,325) | (59,325) | 19,830 | 10/25/2035 |
| 12668A-BN-4 | CWALT 2005-J10 1A16 PAC-11 AS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 1,756,702 | 1,934,622 | 370,068 | 362,663 | | 1,426,528 | | 1,426,528 | | 1,789,191 | | (32,489) | (32,489) | 55,865 | 10/25/2035 |
| 12668A-MH-5 | CWALT 2005-49CB A3 SSNR NAS 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 1,182,093 | 1,182,093 | 1,060,044 | 1,083,396 | | 98,697 | | 98,697 | | 1,182,093 | | | | 39,887 | 11/25/2035 |
| 12668A-SQ-9 | CWALT 2005-J12 1A2 STEP AFC AS 5.765% 11/25/35 | | 11/01/2019 | Paydown | | 919,661 | 919,661 | 537,299 | 529,991 | | 389,670 | | 389,670 | | 919,661 | | | | 21,190 | 11/25/2035 |
| 12668A-SR-7 | CWALT 2005-J12 1A3 STEP AFC AS 6.074% 11/25/35 | | 11/01/2019 | Paydown | | 477,029 | 477,029 | 263,901 | 250,518 | | 226,511 | | 226,511 | | 477,029 | | | | 11,078 | 11/25/2035 |
| 12669*-AA-5 | WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.830% 10/10/32 | | 12/10/2019 | Redemption 100.0005 | | 2,926,216 | 2,926,201 | 2,926,201 | 2,926,201 | | 15 | | 15 | | 2,926,216 | | | | 109,383 | 10/10/2032 |
| 126694-AG-3 | CWHL 2005-19 1A7 Z AS 5.500% 08/25/35 | | 12/01/2019 | Paydown | | 1,838,140 | 1,864,294 | 1,352,554 | 1,429,186 | | 428,883 | | 428,883 | | 1,858,068 | | (19,928) | (19,928) | 67,572 | 08/25/2035 |
| 126694-AJ-7 | CWHL 2005-19 1A9 SSNR NAS 5.500% 08/25/35 | | 12/01/2019 | Paydown | | 646,008 | 654,763 | 556,668 | 564,141 | | 89,423 | | 89,423 | | 653,564 | | (7,556) | (7,556) | 23,766 | 08/25/2035 |
| 126694-CE-6 | CWHL 2005-21 A2 SSNR AS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 842,331 | 957,405 | 485,529 | 467,580 | | 427,702 | | 427,702 | | 895,282 | | (52,951) | (52,951) | 30,561 | 10/25/2035 |
| 126694-HK-7 | CWHL 2005-25 A6 SSNR NAS 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 594,022 | 698,930 | 603,146 | 611,780 | | 74,020 | | 74,020 | | 685,800 | | (91,778) | (91,778) | 18,359 | 11/25/2035 |
| 126694-JS-8 | CWHL 2005-24 A2 SEQ AS 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 1,017,079 | 1,180,642 | 819,632 | 831,603 | | 298,979 | | 298,979 | | 1,130,582 | | (113,503) | (113,503) | 34,210 | 11/25/2035 |
| 126694-RG-5 | CWHL 2005-27 1A7 AD SSNR AS 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 478,894 | 478,894 | 302,858 | 297,583 | | 181,311 | | 181,311 | | 478,894 | | | | 15,016 | 12/25/2035 |
| 126694-RP-5 | CWHL 2005-J4 A6 SEQ AS 5.500% 11/25/35 | | 12/01/2019 | Paydown | | 1,099,236 | 1,242,235 | 1,048,295 | 1,054,792 | | 165,351 | | 165,351 | | 1,220,143 | | (120,908) | (120,908) | 37,076 | 11/25/2035 |
| 126694-TU-2 | CWHL 2005-30 A5 SSNR AS 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 204,258 | 254,894 | 205,425 | 184,552 | | 55,599 | | 55,599 | | 240,151 | | (35,893) | (35,893) | 6,615 | 01/25/2036 |
| 126694-TW-8 | CWHL 2005-30 A7 SSNR AS 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 688,674 | 859,400 | 683,998 | 708,748 | | 118,719 | | 118,719 | | 827,467 | | (138,793) | (138,793) | 22,301 | 01/25/2036 |
| 126694-W6-1 | CWHL 2006-9 A5 Z PAC-11 AS 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 841,157 | 1,162,874 | 703,145 | 725,936 | | 314,301 | | 314,301 | | 1,040,237 | | (199,080) | (199,080) | 40,198 | 05/25/2036 |
| 126694-XQ-6 | CWHL 2006-J1 1A2 SEQ AS 5.750% 02/25/36 | | 12/01/2019 | Paydown | | 886,510 | 891,451 | 251,342 | 240,753 | | 647,052 | | 647,052 | | 887,805 | | (1,296) | (1,296) | 29,963 | 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 |
| 12669C-7T-1 | CWHL 2002-18 A8 SSNR NAS 6.000% 11/25/32 | | 12/01/2019 | Paydown | | 414,044 | 414,044 | 424,378 | 415,305 | | (1,262) | | (1,262) | | 414,044 | | | | 15,662 | 11/25/2032 |
| 12669D-BA-5 | CWHL 2002-19 1A1 NAS 6.250% 11/25/32 | | 12/01/2019 | Paydown | | 133,616 | 133,616 | 133,616 | 133,616 | | | | | | 133,616 | | | | 4,663 | 11/25/2032 |
| 12669D-PA-0 | CWHL 2002-34 A4 AD SSNR PZ AS PAC W 5.750% 01/25/33 | | 11/01/2019 | Paydown | | 1,892,645 | 1,892,645 | 1,939,666 | 1,892,645 | | | | | | 1,892,645 | | | | 92,074 | 01/25/2033 |
| 12669E-P8-3 | CWHL 2003-44 A10 SSNR NAS 5.000% 10/25/33 | | 12/01/2019 | Paydown | | 951,413 | 951,413 | 907,471 | 908,606 | | 42,807 | | 42,807 | | 951,413 | | | | 27,570 | 10/25/2033 |
| 12669F-K2-8 | CWHL 2004-13 2A3 PAC-11 SSNR AS 5.750% 08/25/34 | | 11/01/2019 | Paydown | | 397,459 | 397,459 | 392,881 | 392,931 | | 4,529 | | 4,529 | | 397,459 | | | | 12,747 | 08/25/2034 |
| 12669F-S2-0 | CWHL 2004-13 2A18 SEQ SSNR AS 6.000% 08/25/34 | | 11/01/2019 | Paydown | | 408,520 | 408,520 | 407,325 | 407,305 | | 1,215 | | 1,215 | | 408,520 | | | | 13,671 | 08/25/2034 |
| 12669F-WP-4 | CWHL 2004-5 2A19 PAC-11 AS 5.250% 05/25/34 | | 11/01/2019 | Paydown | | 403,116 | 403,116 | 392,627 | 392,867 | | 10,249 | | 10,249 | | 403,116 | | | | 12,015 | 05/25/2034 |
| 12669F-ZL-0 | CWHL 2004-8 1A4 NAS 5.250% 07/25/34 | | 12/01/2019 | Paydown | | 588,753 | 588,753 | 545,516 | 547,317 | | 41,436 | | 41,436 | | 588,753 | | | | 22,646 | 07/25/2034 |
| 12669G-3M-1 | CWHL 2005-16 A19 SEQ AS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 72,557 | 80,620 | | | | | | | | 72,557 | | | | 3,075 | 09/25/2035 |
| 12669G-4K-4 | CWHL 2005-J3 1A2 PAC-11 AS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 158,233 | 195,744 | 102,511 | 68,640 | | 102,242 | | 102,242 | | 170,882 | | (12,649) | (12,649) | 4,407 | 09/25/2035 |
| 12669G-5U-1 | CWHL 2005-17 1A8 SSNR NAS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 291,090 | 362,697 | 225,631 | 246,446 | | 92,955 | | 92,955 | | 339,401 | | (48,311) | (48,311) | 12,944 | 09/25/2035 |
| 12669G-BA-8 | CWHL 2004-HYB6 A2 CSTR PT SSNR AS 3.939% 11/20/34 | | 12/01/2019 | Paydown | | 551,625 | 551,625 | 485,136 | 454,409 | | 97,216 | | 97,216 | | 551,625 | | | | 12,651 | 11/20/2034 |
| 12669G-CP-4 | CWHL 2004-24 A1 SEQ AS 5.500% 12/25/34 | | 11/01/2019 | Paydown | | 459,990 | 459,990 | 403,113 | 414,011 | | 45,978 | | 45,978 | | 459,990 | | | | 4,448 | 12/25/2034 |
| 12669G-FJ-5 | CWHL 2004-J9 2A4 SEQ SSNR AS 5.500% 01/25/35 | | 10/01/2019 | Paydown | | 304,928 | 304,928 | 301,177 | 301,236 | | 3,692 | | 3,692 | | 304,928 | | | | 6,651 | 01/25/2035 |
| 12669G-U2-5 | CWHL 2005-J2 2A1 FLT PAC-11 AS 2.192% 08/25/35 | | 12/26/2019 | Paydown | | 69,634 | 66,119 | 47,483 | 45,135 | | 22,136 | | 22,136 | | 67,271 | | 2,363 | 2,363 | 1,354 | 08/25/2035 |
| 12669G-W4-9 | CWHL 2005-J2 3A13 SEQ AS 6.000% 08/25/35 | | 12/01/2019 | Paydown | | 244,179 | 287,635 | 203,937 | 173,981 | | 95,816 | | 95,816 | | 269,796 | | (25,618) | (25,618) | 11,820 | 08/25/2035 |
| 12669G-WU-1 | CWHL 2005-HYB2 2A CSTR PT AS 4.357% 05/20/35 | | 12/01/2019 | Paydown | | 2,982,323 | 2,982,323 | 2,800,507 | 2,806,647 | | 175,676 | | 175,676 | | 2,982,323 | | | | 71,473 | 05/20/2035 |
| 12669G-XM-8 | CWHL 2005-12 1A4 SSNR NAS 5.250% 05/25/35 | | 12/01/2019 | Paydown | | 525,459 | 525,459 | 374,426 | 304,049 | | 221,409 | | 221,409 | | 525,459 | | | | 17,236 | 05/25/2035 |
| 12669G-YM-7 | CWHL 2005-10 A2 SEQ AS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 435,424 | 536,482 | 374,554 | 329,857 | | 167,305 | | 167,305 | | 497,161 | | (61,738) | (61,738) | 20,988 | 05/25/2035 |
| 12669Y-AC-6 | CWHL 2006-J4 A3 SEQ AS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 43,686 | 45,345 | 20,622 | 11,498 | | 32,585 | | 32,585 | | 44,083 | | (397) | (397) | 1,727 | 09/25/2036 |
| 12669Y-AE-2 | CWHL 2006-J4 A5 NAS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 158,002 | 164,001 | | | | 158,002 | | 158,002 | | 158,002 | | | | 6,249 | 09/25/2036 |
| 12669Y-AF-9 | CWHL 2006-J4 A6 SEQ SSNR AS 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 231,677 | 240,475 | 64,373 | 55,239 | | 178,358 | | 178,358 | | 233,597 | | (1,919) | (1,919) | 8,804 | 09/25/2036 |
| 12669Y-AH-5 | CWHL 2006-J4 A8 SEQ AS 6.500% 09/25/36 | | 12/01/2019 | Paydown | | 169,621 | 176,062 | 38,283 | 30,703 | | 139,987 | | 139,987 | | 170,690 | | (1,069) | (1,069) | 6,977 | 09/25/2036 |
| 12669Y-AX-0 | CWHL 2006-J4 A12 NAS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 163,132 | 169,326 | 37,949 | 30,807 | | 133,397 | | 133,397 | | 164,204 | | (1,072) | (1,072) | 6,452 | 09/25/2036 |
| 12670A-AF-8 | CWHL 2006-14 A6 SEQ AS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 980,258 | 1,476,020 | 750,530 | 732,544 | | 487,471 | | 487,471 | | 1,220,015 | | (239,757) | (239,757) | 55,826 | 09/25/2036 |
| 12671*-AA-1 | CVS LEASE BKD PT PRIVATE PLACE 2011-SR-SEC 5.500% 12/10/33 | | 12/10/2019 | Redemption 100.0003 | | 2,904,091 | 2,904,082 | 2,904,082 | 2,904,082 | | 10 | | 10 | | 2,904,091 | | | | 87,243 | 12/10/2033 |
| 12682@-AA-6 | CBD GROUND LEASE TRUST-TAMPA 2014-SR-SEC 3.854% 09/15/43 | | 12/15/2019 | Redemption 100.0021 | | 354,476 | 354,468 | 354,468 | 354,468 | | 8 | | 8 | | 354,476 | | | | 7,621 | 09/15/2043 |
| 12684#-AA-2 | CSCC LLC SR 3.790% 06/30/32 | | 12/30/2019 | Redemption 100.0000 | | 2,869,000 | 2,869,000 | 2,869,000 | 2,869,000 | | | | | | 2,869,000 | | | | 68,114 | 06/30/2032 |
| 12695@-AA-1 | CTL PT TR SER 2016-UNM 3.770% 07/20/47 | | 12/20/2019 | Redemption 100.0000 | | 653,265 | 653,265 | 659,797 | 659,386 | | (6,121) | | (6,121) | | 653,265 | | | | 13,417 | 07/20/2047 |
| 12696#-AA-8 | CTL PT TRUST-HSS 4.210% 09/15/47 | | 12/15/2019 | Redemption 100.0000 | | 230,315 | 230,315 | 232,581 | 232,461 | | (2,147) | | (2,147) | | 230,315 | | | | 5,286 | 09/15/2047 |
| 12698@-AA-8 | CTL PT TRUST-SER 2017-POST FAL 4.606% 08/31/37 | | 12/31/2019 | Redemption 100.0000 | | 617,488 | 617,488 | 617,488 | 617,488 | | | | | | 617,488 | | | | 15,514 | 08/31/2037 |
| 12700#-AA-2 | CTL PT TRUST-SER 2017-HOSPITAL 4.050% 07/15/43 | | 12/15/2019 | Redemption 100.0000 | | 337,636 | 337,636 | 337,636 | 337,636 | | | | | | 337,636 | | | | 7,595 | 07/15/2043 |
| 12700*-AA-6 | CTL PT TR SER 2016-SANDIA 4.500% 08/15/27 | | 12/15/2019 | Redemption 100.0004 | | 1,711,103 | 1,711,096 | 1,711,096 | 1,711,096 | | 7 | | 7 | | 1,711,103 | | | | 42,068 | 08/15/2027 |
| 12700@-AA-4 | CTL PT TR SER 2017-GHS 4.960% 05/15/48 | | 12/15/2019 | Redemption 100.0000 | | 483,838 | 483,838 | 488,676 | 488,481 | | (4,643) | | (4,643) | | 483,838 | | | | 13,098 | 05/15/2048 |

# 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 |
| 12701*-AA-5 | CVS ROCHESTER 2017 LEASE-BKD P 4.800% 01/15/42 | | 12/15/2019 | Redemption 100.0000 | | 114,181 | 114,181 | 114,181 | 114,181 | | | | | | 114,181 | | | | 2,990 | 01/15/2042 |
| 12702*-AA-4 | CVS LEASE-BKD PT CTF SER 2017 3.901% 10/10/39 | | 12/10/2019 | Redemption 100.0000 | | 1,299,593 | 1,299,593 | 1,299,593 | 1,299,593 | | | | | | 1,299,593 | | | | 26,788 | 10/10/2039 |
| 12703*-AA-3 | CTL PT TR SER 2017-UPS CTL SR-SEC 4.050% 05/15/45 | | 12/15/2019 | Redemption 100.0000 | | 423,579 | 423,579 | 423,579 | 423,579 | | | | | | 423,579 | | | | 9,245 | 05/15/2045 |
| 12706#-AA-6 | CTL PT TRUST-SER 2018-PERRIS-R SR-SEC 4.720% 04/15/49 | | 12/15/2019 | Redemption 100.0000 | | 82,653 | 82,653 | 82,653 | 82,653 | | | | | | 82,653 | | | | 2,675 | 04/15/2049 |
| 12707#-AA-5 | CTL PT TR SER 2018-MARSHALL UN SR-SEC 5.090% 07/15/54 | | 12/15/2019 | Redemption 100.0000 | | 17,840 | 17,840 | 18,046 | 18,043 | | (203) | | (203) | | 17,840 | | | | 757 | 07/15/2054 |
| 12708*-AA-8 | CTL PHILADELPHIA LEASE FINANCE SR-SEC 4.008% 12/28/26 | | 12/06/2019 | Redemption 100.0000 | | 2,238,461 | 2,238,461 | 2,238,461 | 2,238,461 | | | | | | 2,238,461 | | | | 56,175 | 12/28/2026 |
| 12709@-AA-5 | CTL PT TR SER 2018-INTL FLAVOR SR-SEC 4.430% 05/15/43 | | 12/15/2019 | Redemption 100.0008 | | 736,092 | 736,086 | 736,086 | 736,086 | | 6 | | 6 | | 736,092 | | | | 17,589 | 05/15/2043 |
| 12710*-AA-4 | CTL PT TRUST SER 2018-WVU MORG SR-SEC 4.484% 11/15/48 | | 12/15/2019 | Redemption 100.0000 | | 441,392 | 441,392 | 441,392 | 441,392 | | | | | | 441,392 | | | | 10,782 | 11/15/2048 |
| 131347-CK-0 | CALPINE CORP SR SEC 5.250% 06/01/26 | | 06/20/2019 | THE TORONTO-DOMINION BANK | | 10,250,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | 250,000 | 250,000 | 296,042 | 06/01/2026 |
| 13219#-AA-4 | CAMBRIDGE HEALTHCARE SOLUTIONS SR-SEC PIKS FRN 10/17 TO 10/18 3.642% 08/15/37 | | 12/15/2019 | Redemption 100.0000 | | 2,348,879 | 2,348,879 | 2,348,883 | 2,349,302 | | (424) | | (424) | | 2,348,879 | | | | 46,118 | 08/15/2037 |
| 134429-AT-6 | CAMPBELL SOUP CO SR UNSEC 4.500% 02/15/19 | | 02/15/2019 | Maturity | | 7,000,000 | 7,000,000 | 6,949,950 | 6,999,255 | | 745 | | 745 | | 7,000,000 | | | | 157,500 | 02/15/2019 |
| 141781-G#-5 | CARGILL-INC SR-SEC 7.280% 06/30/23 | | 06/30/2019 | Redemption 100.0000 | | 350,000 | 350,000 | 350,000 | 350,000 | | | | | | 350,000 | | | | 12,740 | 06/30/2023 |
| 144141-CZ-9 | DUKE ENERGY PROGRESS INC 1ST MORTG 5.300% 01/15/19 | | 01/15/2019 | Maturity | | 22,500,000 | 22,500,000 | 22,479,300 | 22,499,900 | | 100 | | 100 | | 22,500,000 | | | | 596,250 | 01/15/2019 |
| 144218-AA-8 | CAROLINAS HEALTHCARE PT TRUST- SR-SEC 3.835% 08/10/38 | | 12/10/2019 | Redemption 100.0009 | | 898,159 | 898,151 | 898,151 | 898,151 | | 8 | | 8 | | 898,159 | | | | 18,766 | 08/10/2038 |
| 14575H-AA-6 | CAUTO 2016-1A A SEQ 4.550% 02/15/46 | | 12/16/2019 | Paydown | | 393,423 | 393,423 | 393,278 | 393,330 | | 92 | | 92 | | 393,423 | | | | 9,695 | 02/15/2046 |
| 14841#-AA-8 | CASTLE & COOKE NCRC PROP 4-LLC SR-SEC 5.790% 10/10/28 | | 12/10/2019 | Redemption 99.9982 | | 1,758,646 | 1,758,677 | 1,758,677 | 1,758,677 | | (31) | | (31) | | 1,758,646 | | | | 55,644 | 10/10/2028 |
| 14841@-AA-0 | CASTLE & COOKE-NCRC PROP 2-LLC SR-SEC 5.675% 07/10/28 | | 12/10/2019 | Redemption 100.0018 | | 2,016,598 | 2,016,563 | 2,016,563 | 2,016,563 | | 36 | | 36 | | 2,016,598 | | | | 62,524 | 07/10/2028 |
| 14855J-AB-1 | CLAST 2016-1 A SEQ 4.450% 08/15/41 | | 12/15/2019 | Paydown | | 2,129,247 | 2,129,247 | 2,128,624 | 2,128,669 | | 579 | | 579 | | 2,129,247 | | | | 64,773 | 08/15/2041 |
| 14855T-AA-1 | CLAST 2015-1A A STEP SEQ 4.703% 12/15/40 | | 03/15/2019 | Paydown | | 2,974,574 | 2,974,574 | 2,974,506 | 2,974,511 | | 63 | | 63 | | 2,974,574 | | | | 34,555 | 12/15/2040 |
| 14855T-AC-7 | CLAST 2015-1A C SUB STEP 9.000% 12/15/40 | | 03/15/2019 | Paydown | | 860,551 | 860,551 | 849,537 | 850,317 | | 10,234 | | 10,234 | | 860,551 | | | | 17,085 | 12/15/2040 |
| 151020-AP-9 | CELGENE CORP SR UNSEC 3.625% 05/15/24 | | 11/20/2019 | Taxable Exchange | | 2,634,425 | 2,500,000 | 2,494,775 | 2,496,500 | | 533 | | 533 | | 2,497,033 | | 137,392 | 137,392 | 92,387 | 05/15/2024 |
| 151020-AS-3 | CELGENE CORP SR UNSEC 3.875% 08/15/25 | | 11/20/2019 | Taxable Exchange | | 83,337,049 | 77,525,000 | 79,351,559 | 78,947,102 | | (185,375) | | (185,375) | | 78,761,727 | | 4,575,322 | 4,575,322 | 3,813,530 | 08/15/2025 |
| 151020-AY-0 | CELGENE CORP SR UNSEC 3.450% 11/15/27 | | 11/20/2019 | Taxable Exchange | | 32,357,083 | 30,600,000 | 30,553,488 | 30,558,179 | | 3,616 | | 3,616 | | 30,561,795 | | 1,795,287 | 1,795,287 | 1,070,363 | 11/15/2027 |
| 151020-BB-9 | CELGENE CORP SR UNSEC 3.900% 02/20/28 | | 11/20/2019 | Taxable Exchange | | 34,976,096 | 32,000,000 | 31,889,920 | 31,897,838 | | 8,392 | | 8,392 | | 31,906,230 | | 3,069,866 | 3,069,866 | 1,560,000 | 02/20/2028 |
| 15132E-DD-7 | CDMC 2003-4 1A5 SEQ RTL AS 5.500% 05/25/33 | | 12/01/2019 | Paydown | | 1,299,085 | 1,299,085 | 1,266,608 | 1,287,697 | | 11,389 | | 11,389 | | 1,299,085 | | | | 29,410 | 05/25/2033 |
| 15132E-EA-2 | CDMC 2003-6 A4 RTL NAS 5.500% 07/25/33 | | 12/01/2019 | Paydown | | 65,903 | 65,903 | 68,025 | 67,152 | | (1,249) | | (1,249) | | 65,903 | | | | 1,895 | 07/25/2033 |
| 15160#-AB-6 | CENTER OPERATING CO-LP B-SR-SEC 8.200% 09/30/23 | | 12/31/2019 | Redemption 100.0000 | | 6,627,697 | 6,627,697 | 6,627,697 | 6,627,697 | | | | | | 6,627,697 | | | | 343,024 | 09/30/2023 |
| 15200M-AB-3 | CNP 2008-A A2 SEQ 5.234% 02/01/23 | | 08/01/2019 | Paydown | | 3,311,066 | 3,311,066 | 3,224,151 | 3,303,822 | | 7,244 | | 7,244 | | 3,311,066 | | | | 127,712 | 02/01/2023 |
| 15200N-AC-9 | CNP 2009-1 A3 SEQ 4.243% 08/15/23 | | 08/15/2019 | Paydown | | 21,011,612 | 21,011,612 | 21,054,647 | 21,020,841 | | (9,228) | | (9,228) | | 21,011,612 | | | | 644,764 | 08/15/2023 |
| 152314-EL-0 | CXHE 2002-A AF6 NAS 5.540% 01/25/32 | | 12/01/2019 | Paydown | | 1,151 | 1,151 | 1,093 | 1,105 | | 46 | | 46 | | 1,151 | | | | 43 | 01/25/2032 |
| 152314-JV-3 | CXHE 2004-B M1 MEZ FLT STEP IRC NAS 2.437% 03/25/34 | | 11/25/2019 | Paydown | | 50,147 | 50,147 | 46,006 | 47,070 | | 3,078 | | 3,078 | | 50,147 | | | | 691 | 03/25/2034 |
| 152314-KJ-8 | CXHE 2004-C AF5 STEP AFC IRC AS 5.197% 06/25/34 | | 12/01/2019 | Paydown | | 912,036 | 912,036 | 911,958 | 911,207 | | 829 | | 829 | | 912,036 | | | | 34,990 | 06/25/2034 |
| 152314-LE-8 | CXHE 2004-D AF5 STEP AFC IRC AS 5.850% 09/25/34 | | 12/01/2019 | Paydown | | 1,291,288 | 1,291,288 | 1,290,873 | 1,288,861 | | 2,426 | | 2,426 | | 1,291,288 | | | | 31,746 | 09/25/2034 |
| 152314-LQ-1 | CXHE 2004-D MV1 MEZ FLT STEP IRC NA 2.412% 09/25/34 | | 12/26/2019 | Paydown | | 424,242 | 424,242 | 382,707 | 391,639 | | 32,603 | | 32,603 | | 424,242 | | | | 7,354 | 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 |
| 152314-MC-1 | CXHE 2005-A AF5 STEP AFC IRC AS 5.780% 01/25/35 | | 12/01/2019 | Paydown | | 163,228 | 163,228 | 163,147 | 162,870 | | 358 | | 358 | | 163,228 | | | | 8,036 | 01/25/2035 |
| 15722#-AA-9 | CGA LEASE-BKD PASS-NAT OILWELL SR-SEC 4.468% 01/10/41 | | 12/10/2019 | Redemption 100.0000 | | 31,972 | 31,972 | 31,972 | 31,972 | | | | | | 31,972 | | | | 779 | 01/10/2041 |
| 15722*-AA-3 | CGA LEASE BKD PT TRUST-NOV HQ 2014-SR-SEC 4.835% 01/10/41 | | 12/10/2019 | Redemption 100.0000 | | 536,966 | 536,966 | 536,966 | 536,966 | | | | | | 536,966 | | | | 14,167 | 01/10/2041 |
| 15723#-AA-8 | CGA CAPITAL PT TRUST-NSLIJ 2014-SR-SEC 4.470% 03/10/45 | | 12/10/2019 | Redemption 100.0017 | | 2,103,330 | 2,103,295 | 2,103,295 | 2,103,295 | | 35 | | 35 | | 2,103,330 | | | | 51,421 | 03/10/2045 |
| 15723@-AA-0 | CGA CAP CR LEASE-BKD PT-SAN DI SR-SEC 3.400% 05/10/35 | | 12/10/2019 | Redemption 100.0007 | | 1,754,521 | 1,754,509 | 1,754,509 | 1,754,509 | | 12 | | 12 | | 1,754,521 | | | | 32,608 | 05/10/2035 |
| 15769#-AJ-4 | CHAMBERLAIN GROUP-INC. B-SR-UNSEC 6.210% 06/13/19 | | 06/13/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 310,500 | 06/13/2019 |
| 15911N-AA-3 | CHANGE HEALTH / FIN INC SR UNSEC 5.750% 03/01/25 | | 05/16/2019 | CREDIT SUISSE SECURITIES US LL | | 15,843,750 | 16,250,000 | 16,136,250 | 16,139,216 | | 6,031 | | 6,031 | | 16,145,248 | | (301,498) | (301,498) | 672,231 | 03/01/2025 |
| 160044-A*-4 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.500% 03/15/43 | | 03/15/2019 | Redemption 100.0000 | | 1,225,000 | 1,225,000 | 1,225,000 | 1,225,000 | | | | | | 1,225,000 | | | | 27,563 | 03/15/2043 |
| 160044-A@-2 | CHARLESTON AREA MEDICAL CENTER A-SR-SEC 4.020% 03/15/38 | | 03/15/2019 | Redemption 100.0000 | | 585,000 | 585,000 | 585,000 | 585,000 | | | | | | 585,000 | | | | 11,759 | 03/15/2038 |
| 160762-AC-4 | CHMAC 2004-1 A3 Z AS 5.250% 08/25/34 | | 12/01/2019 | Paydown | | 274,196 | 274,196 | 217,558 | 251,532 | | 22,664 | | 22,664 | | 274,196 | | | | 8,964 | 08/25/2034 |
| 160762-AD-2 | CHMAC 2004-1 A4 NAS 5.250% 08/25/34 | | 12/01/2019 | Paydown | | 140,144 | 140,144 | 140,144 | 140,144 | | | | | | 140,144 | | | | 4,581 | 08/25/2034 |
| 160762-AF-7 | CHMAC 2004-1 A6 Z AS 5.500% 08/25/34 | | 12/01/2019 | Paydown | | 184,660 | 184,660 | 154,364 | 170,847 | | 13,813 | | 13,813 | | 184,660 | | | | 7,151 | 08/25/2034 |
| 160762-AG-5 | CHMAC 2004-1 A7 NAS 5.500% 08/25/34 | | 12/01/2019 | Paydown | | 255,965 | 255,965 | 255,965 | 255,965 | | | | | | 255,965 | | | | 9,913 | 08/25/2034 |
| 161546-DZ-6 | CFAB 2003-1 1A5 STEP AS 5.914% 10/25/32 | | 12/01/2019 | Paydown | | 198,186 | 198,186 | 198,173 | 198,003 | | 183 | | 183 | | 198,186 | | | | 6,403 | 10/25/2032 |
| 161546-EG-7 | CFAB 2003-1 2M1 MEZ FLT STEP NAS 2.767% 09/25/32 | | 04/25/2019 | Paydown | | 21,642 | 21,642 | 19,338 | 21,565 | | 77 | | 77 | | 21,642 | | | | 197 | 09/25/2032 |
| 161546-FF-8 | CFAB 2003-3 1A5 STEP AFC AS 5.160% 03/25/33 | | 12/01/2019 | Paydown | | 774,449 | 774,449 | 774,422 | 773,856 | | 594 | | 594 | | 774,449 | | | | 22,640 | 03/25/2033 |
| 161546-FJ-0 | CFAB 2003-3 1M2 MEZ NAS 4.885% 05/25/32 | | 12/01/2019 | Paydown | | 4,518 | 33,104 | 20,360 | 20,366 | | 1,738 | | 1,738 | | 22,104 | | (17,587) | (17,587) | 139 | 05/25/2032 |
| 161546-FV-3 | CFAB 2003-4 1A5 STEP AFC SEQ AS 5.123% 05/25/33 | | 12/01/2019 | Paydown | | 765,760 | 765,760 | 765,724 | 765,256 | | 504 | | 504 | | 765,760 | | | | 25,765 | 05/25/2033 |
| 161546-FY-7 | CFAB 2003-4 1M2 MEZ AFC NAS 5.123% 06/25/32 | | 05/01/2019 | Paydown | | 66,132 | 66,132 | | | | | | | | 66,132 | | | | | 06/25/2032 |
| 161546-GK-6 | CFAB 2003-5 1A5 STEP AFC AS 6.145% 06/25/33 | | 12/01/2019 | Paydown | | 1,930,718 | 1,930,718 | 1,930,683 | 1,929,490 | | 1,228 | | 1,228 | | 1,930,718 | | | | 55,241 | 06/25/2033 |
| 161546-GN-0 | CFAB 2003-5 1M2 MEZ AFC NAS 5.641% 09/25/32 | | 12/01/2019 | Paydown | | 300,855 | 300,855 | 55,292 | 6 | | 300,849 | | 300,849 | | 300,855 | | | | | 09/25/2032 |
| 161546-HA-7 | CFAB 2003-6 1A5 STEP AFC SEQ AS 5.025% 11/25/34 | | 12/01/2019 | Paydown | | 2,691,295 | 2,691,295 | 2,662,262 | 2,663,784 | | 27,512 | | 27,512 | | 2,691,295 | | | | 77,972 | 11/25/2034 |
| 161546-HS-8 | CFAB 2004-1 1A5 STEP AFC AS 5.638% 11/25/33 | | 12/01/2019 | Paydown | | 1,746,319 | 1,746,319 | 1,746,223 | 1,744,901 | | 1,417 | | 1,417 | | 1,746,319 | | | | 52,378 | 11/25/2033 |
| 161546-JH-0 | CFAB 2004-2 1A5 STEP AFC SEQ 5.700% 02/26/35 | | 12/01/2019 | Paydown | | 2,172,708 | 2,172,708 | 2,147,367 | 2,148,786 | | 23,922 | | 23,922 | | 2,172,708 | | | | 64,987 | 02/26/2035 |
| 161546-JP-2 | CFAB 2004-2 2M1 MEZ FLT STEP IRC NA 2.617% 02/26/35 | | 12/26/2019 | Paydown | | 533,390 | 533,390 | 476,502 | 497,047 | | 36,342 | | 36,342 | | 533,390 | | | | 9,110 | 02/26/2035 |
| 161629-AH-3 | CHASE 2007-S4 A8 SSNR NAS 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 228,668 | 347,396 | 179,882 | 139,799 | | 135,393 | | 135,393 | | 275,192 | | (46,524) | (46,524) | 13,913 | 06/25/2037 |
| 16162W-GJ-2 | CHASE 2004-S2 1A4 NAS 5.250% 02/25/34 | | 12/01/2019 | Paydown | | 27,382 | 27,382 | 27,322 | 27,320 | | 62 | | 62 | | 27,382 | | | | 752 | 02/25/2034 |
| 16162W-GN-3 | CHASE 2004-S2 2A3 Z AS 5.500% 02/25/34 | | 12/01/2019 | Paydown | | 924,020 | 924,020 | 837,104 | 880,556 | | 43,464 | | 43,464 | | 924,020 | | | | 27,646 | 02/25/2034 |
| 16162W-PB-9 | CHASE 2005-A1 1A1 CSTR SSNR AS 3.690% 12/25/35 | | 12/01/2019 | Paydown | | 196,529 | 238,475 | 79,948 | 10,953 | | 187,544 | | 187,544 | | 198,497 | | (1,968) | (1,968) | 4,503 | 12/25/2035 |
| 16162W-PG-8 | CHASE 2005-A1 2A4 CSTR SEQ SSNR AS 3.784% 12/25/35 | | 12/01/2019 | Paydown | | 1,656,239 | 1,656,239 | 1,232,990 | 1,037,697 | | 618,542 | | 618,542 | | 1,656,239 | | | | 36,243 | 12/25/2035 |
| 16162Y-AH-8 | CHASE 2006-S4 A8 NAS 6.000% 12/25/36 | | 12/01/2019 | Paydown | | 637,511 | 468,303 | 186,691 | 175,399 | | 397,084 | | 397,084 | | 572,484 | | 65,027 | 65,027 | 23,783 | 12/25/2036 |
| 16162Y-AQ-8 | CHASE 2006-S4 A15 SEQ AS 6.000% 12/25/36 | | 12/01/2019 | Paydown | | 531,932 | 390,747 | 183,639 | 137,738 | | 343,142 | | 343,142 | | 480,879 | | 51,052 | 51,052 | 19,844 | 12/25/2036 |
| 161630-AC-2 | CHASE 2007-A1 1A3 CSTR SSNR AS 4.574% 02/25/37 | | 12/01/2019 | Paydown | | 227,929 | 227,929 | 226,077 | 226,199 | | 1,729 | | 1,729 | | 227,929 | | | | 5,809 | 02/25/2037 |

# 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 |
| 161630-AL-2 | CHASE 2007-A1 3A1 CSTR SSNR AS 4.511% 02/25/37 | | 12/01/2019 | Paydown | | 648,384 | 648,384 | 645,535 | 645,549 | | 2,836 | | 2,836 | | 648,384 | | | | 17,853 | 02/25/2037 |
| 161631-AV-8 | CHASE 2007-S5 1A20 SSNR NAS 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 1,720,753 | 1,491,851 | 910,181 | 910,882 | | 669,575 | | 669,575 | | 1,580,457 | | 140,296 | 140,296 | 44,508 | 07/25/2037 |
| 16163B-AP-9 | CHASE 2006-S2 1A14 SSNR AS 6.250% 10/25/36 | | 12/01/2019 | Paydown | | 1,043,878 | 1,200,140 | 891,984 | 907,605 | | 254,446 | | 254,446 | | 1,162,051 | | (118,172) | (118,172) | 52,735 | 10/25/2036 |
| 16163B-BC-7 | CHASE 2006-S2 2A7 AS 6.000% 10/25/36 | | 12/01/2019 | Paydown | | 1,076,849 | 1,304,588 | 708,832 | 756,304 | | 452,977 | | 452,977 | | 1,209,281 | | (132,432) | (132,432) | 48,039 | 10/25/2036 |
| 16163L-AA-0 | CHASE 2007-A2 1A1 CSTR SSNR AS 4.792% 07/25/37 | | 12/01/2019 | Paydown | | 1,006,544 | 1,006,544 | 1,001,665 | 1,018,969 | | (12,425) | | (12,425) | | 1,006,544 | | | | 22,922 | 07/25/2037 |
| 16163L-AQ-5 | CHASE 2007-A2 7A1 CSTR SEQ SSNR AS 3.797% 07/25/37 | | 12/01/2019 | Paydown | | 185,097 | 210,924 | 17,062 | 2,696 | | 182,739 | | 182,739 | | 185,435 | | (338) | (338) | 4,118 | 07/25/2037 |
| 16163Y-AC-8 | CHASE 2016-1 M2 SUB W 3.750% 04/25/45 | | 06/06/2019 | JP MORGAN SECURITIES | | 3,135,818 | 3,085,676 | 3,043,831 | 3,046,442 | | 400 | | 400 | | 3,046,842 | | 88,976 | 88,976 | 51,107 | 04/25/2045 |
| 16163Y-AC-8 | CHASE 2016-1 M2 SUB W 3.750% 04/25/45 | | 06/25/2019 | Paydown | | 179,776 | 179,776 | 177,338 | 177,491 | | 2,286 | | 2,286 | | 179,776 | | | | 11,737 | 04/25/2045 |
| 16163Y-AD-6 | CHASE 2016-1 M3 SUB W 3.750% 04/25/45 | | 06/06/2019 | JP MORGAN SECURITIES | | 3,088,453 | 3,085,676 | 2,962,644 | 2,971,485 | | 1,289 | | 1,289 | | 2,972,774 | | 115,678 | 115,678 | 51,107 | 04/25/2045 |
| 16163Y-AD-6 | CHASE 2016-1 M3 SUB W 3.750% 04/25/45 | | 06/25/2019 | Paydown | | 179,776 | 179,776 | 172,608 | 173,123 | | 6,653 | | 6,653 | | 179,776 | | | | 11,737 | 04/25/2045 |
| 16165L-AG-5 | CFLX 2006-1 A5 AFC SSNR NAS 6.160% 06/25/36 | | 12/01/2019 | Paydown | | 399,386 | 412,790 | 350,610 | 353,701 | | 57,238 | | 57,238 | | 410,939 | | (11,553) | (11,553) | 8,118 | 06/25/2036 |
| 16165T-BJ-1 | CFLX 2005-2 5A1 NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 637,079 | 717,384 | 400,707 | 427,417 | | 257,199 | | 257,199 | | 684,616 | | (47,537) | (47,537) | 26,296 | 06/25/2035 |
| 166751-AJ-6 | CHEVRON CORP SR UNSEC 4.950% 03/03/19 | | 03/03/2019 | Maturity | | 75,000,000 | 75,000,000 | 74,976,750 | 74,999,511 | | 489 | | 489 | | 75,000,000 | | | | 1,856,250 | 03/03/2019 |
| 16678R-DL-8 | CCMFC 2005-2A A2 FLT STEP AS 2.022% 05/25/36 | | 12/26/2019 | Paydown | | 1,444,951 | 1,444,951 | 1,275,922 | 1,260,628 | | 184,323 | | 184,323 | | 1,444,951 | | | | 17,977 | 05/25/2036 |
| 16877#-AA-0 | VA CHARLOTTE-CHILDRESS KLIEN-C SR 3.652% 01/05/36 | | 12/05/2019 | Redemption 100.0003 | | 2,206,764 | 2,206,757 | 2,206,757 | 2,206,757 | | 7 | | 7 | | 2,206,764 | | | | 44,141 | 01/05/2036 |
| 170255-AS-2 | CWHL 2007-1 A8 SSNR NAS 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 361,636 | 417,794 | 257,599 | 259,508 | | 137,095 | | 137,095 | | 396,602 | | (34,967) | (34,967) | 9,924 | 03/25/2037 |
| 17025A-AB-8 | CWHL 2006-17 A2 SSNR NAS 6.000% 12/25/36 | | 12/01/2019 | Paydown | | 379,672 | 507,307 | 41,681 | 4,581 | | 376,244 | | 376,244 | | 380,824 | | (1,152) | (1,152) | 17,861 | 12/25/2036 |
| 17025T-AV-3 | CWHL 2007-15 1A20 EXCH SSNR AS 6.250% 09/25/37 | | 12/01/2019 | Paydown | | 1,154,027 | 1,175,251 | 711,761 | 701,410 | | 465,158 | | 465,158 | | 1,166,568 | | (12,541) | (12,541) | 50,429 | 09/25/2037 |
| 171265-B#-7 | CHUGACH ELECTRIC ASSN-INC. 3.430% 03/15/37 | | 03/15/2019 | 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 | | 03/15/2019 | 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 | | 12/15/2019 | Redemption 100.0000 | | 476,134 | 476,134 | 476,134 | 476,134 | | | | | | 476,134 | | | | 9,731 | 10/15/2033 |
| 17275R-AE-2 | CISCO SYSTEMS INC SR UNSEC 4.950% 02/15/19 | | 02/15/2019 | Maturity | | 59,250,000 | 59,250,000 | 59,116,095 | 59,247,948 | | 2,052 | | 2,052 | | 59,250,000 | | | | 1,466,438 | 02/15/2019 |
| 172973-2W-8 | CMSI 2005-6 1A10 SEQ AS 5.500% 09/25/35 | | 11/01/2019 | Paydown | | 1,184,157 | 1,184,157 | 1,111,689 | 1,153,048 | | 31,109 | | 31,109 | | 1,184,157 | | | | 26,459 | 09/25/2035 |
| 172973-W6-2 | CMSI 2005-4 1A7 SSUP NAS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 12,649 | 12,649 | 11,461 | 11,853 | | 796 | | 796 | | 12,649 | | | | 331 | 07/25/2035 |
| 172973-WX-3 | CMSI 2004-3 A3 Z AS 5.250% 05/25/34 | | 12/01/2019 | Paydown | | 1,493,324 | 1,493,324 | 1,218,459 | 1,386,979 | | 106,346 | | 106,346 | | 1,493,324 | | | | 34,896 | 05/25/2034 |
| 173067-EQ-8 | CGCMT 2004-C2 E AFC 5.023% 10/15/41 | | 04/01/2019 | Paydown | | 2,950,300 | 2,950,300 | 2,965,046 | 2,950,300 | | | | | | 2,950,300 | | | | 47,600 | 10/15/2041 |
| 173067-ES-4 | CGCMT 2004-C2 F AFC 5.211% 10/15/41 | | 04/01/2019 | Paydown | | 4,000,000 | 4,000,000 | 4,019,972 | 4,000,000 | | | | | | 4,000,000 | | | | 69,476 | 10/15/2041 |
| 17307G-4H-8 | CMLTI 2006-WF1 A2C STEP AFC AS 4.865% 03/25/36 | | 12/01/2019 | Paydown | | 117,152 | 117,152 | 45,884 | 49,516 | | 67,637 | | 67,637 | | 117,152 | | | | 1,345 | 03/25/2036 |
| 17307G-NS-3 | CMLTI 2005-OPT1 M2 MEZ FLT STEP IRC 2.452% 02/25/35 | | 12/26/2019 | Paydown | | 71,100 | 71,100 | 63,634 | 65,446 | | 5,654 | | 5,654 | | 71,100 | | | | 1,235 | 02/25/2035 |
| 17307G-VK-1 | CMLTI 2005-WF2 AF5 STEP AFC AS 5.197% 08/25/35 | | 06/01/2019 | Paydown | | 1,003,596 | 1,003,596 | 756,022 | 671,738 | | 331,858 | | 331,858 | | 1,003,596 | | | | 9,944 | 08/25/2035 |
| 17307G-WE-4 | CMLTI 2005-4 A CSTR AS 4.609% 08/25/35 | | 12/01/2019 | Paydown | | 500,748 | 500,748 | 445,978 | 453,485 | | 47,263 | | 47,263 | | 500,748 | | | | 13,155 | 08/25/2035 |
| 17308F-AE-9 | CMALT 2005-A1 1A5 IRC SSNR NAS 5.500% 07/25/35 | | 12/01/2019 | Paydown | | 410,153 | 434,348 | 372,620 | 354,623 | | 75,365 | | 75,365 | | 429,988 | | (19,835) | (19,835) | 13,912 | 07/25/2035 |
| 17309A-AA-7 | CMALT 2006-A1 1A1 SEQ SSNR AS 5.750% 04/25/36 | | 12/01/2019 | Paydown | | 601,078 | 753,520 | 391,286 | 334,593 | | 334,705 | | 334,705 | | 669,298 | | (68,220) | (68,220) | 23,582 | 04/25/2036 |
| 173100-AD-0 | CMSI 2006-6 A4 SSNR NAS 6.000% 11/25/36 | | 12/01/2019 | Paydown | | 670,942 | 670,942 | 487,154 | 514,698 | | 156,244 | | 156,244 | | 670,942 | | | | 20,444 | 11/25/2036 |
| 173105-AA-5 | CMSI 2007-1 1A1 SSNR NAS 6.000% 01/25/37 | | 12/01/2019 | Paydown | | 2,870,635 | 2,870,635 | 2,276,335 | 2,271,659 | | 598,976 | | 598,976 | | 2,870,635 | | | | 106,945 | 01/25/2037 |
| 17310A-AR-7 | CMSI 2006-2 1A16 SEQ AS 5.750% 04/25/36 | | 12/01/2019 | Paydown | | 1,525,093 | 1,525,093 | 1,448,288 | 1,517,988 | | 7,105 | | 7,105 | | 1,525,093 | | | | 53,444 | 04/25/2036 |
| 17310E-AE-8 | CRMSI 2006-2 A5 STEP AFC AS 5.351% 09/25/36 | | 12/01/2019 | Paydown | | 8,713,835 | 8,713,835 | 7,217,014 | 7,430,728 | | 1,283,107 | | 1,283,107 | | 8,713,835 | | | | 247,687 | 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 |
| 17311Q-AE-0 | CGCMT 2007-C6 AJFX CSTR 5.775% 12/10/49 | | 12/01/2019 | Paydown | | | 33,600 | 22,747 | 22,747 | | | | | | 22,747 | | (22,747) | (22,747) | 775 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR 5.775% 12/10/49 | | 12/01/2019 | Paydown | | 2,735 | 178,241 | 115,722 | 119,386 | | 1,190 | 3,665 | (2,475) | | 116,912 | | (114,177) | (114,177) | 3,767 | 12/10/2049 |
| 17311Q-BN-9 | CGCMT 2007-C6 AJ CSTR 5.775% 12/10/49 | | 01/31/2019 | Security Withdraw | | 154,492 | 232,278 | 154,492 | 154,492 | | | | | | 154,492 | | | | 1,645 | 12/10/2049 |
| 17312D-AA-6 | CMSI 2007-8 1A1 AS 6.000% 09/25/37 | | 12/01/2019 | Paydown | | 136,937 | 136,937 | | | | 136,937 | | 136,937 | | 136,937 | | | | 5,828 | 09/25/2037 |
| 17312F-AD-5 | CMSI 2007-3 1A4 SSNR NAS 6.000% 04/25/37 | | 12/01/2019 | Paydown | | 265,507 | 297,530 | 270,087 | 274,543 | | 20,585 | | 20,585 | | 295,128 | | (29,620) | (29,620) | 9,818 | 04/25/2037 |
| 17312K-AB-8 | CMSI 2007-5 1A2 PAC-11 AS 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 19,686 | 24,427 | | | | 19,686 | | 19,686 | | 19,686 | | | | 707 | 06/25/2037 |
| 17321H-AA-6 | CMLTI 2013-6 1A1 SC FLT SEQ PT SSNR 2.055% 11/25/35 | | 06/25/2019 | Paydown | | 332,754 | 332,754 | 340,839 | 334,592 | | (1,838) | | (1,838) | | 332,754 | | | | 3,952 | 11/25/2035 |
| 17321P-AA-8 | CMLTI 2013-8 1A1 SC CSTR SEQ PT SSNR 4.548% 05/25/35 | | 10/01/2019 | Paydown | | 3,089,705 | 3,089,705 | 3,105,154 | 3,088,443 | | 1,263 | | 1,263 | | 3,089,705 | | | | 54,748 | 05/25/2035 |
| 184496-AL-1 | CLEAN HARBORS INC CO.GUARNT 5.125% 06/01/21 | | 07/17/2019 | Call 100.0000 | | 37,475,000 | 37,475,000 | 37,812,114 | 37,471,542 | | 738 | | 738 | | 37,472,280 | | 2,720 | 2,720 | 960,297 | 06/01/2021 |
| 18539U-AA-3 | CLEARWAY ENERGY OP LLC CO.GUARNT 5.750% 10/15/25 | | 06/27/2019 | Various | | 22,002,500 | 21,625,000 | 21,685,625 | 21,682,914 | | (4,890) | | (4,890) | | 21,678,024 | | 324,476 | 324,476 | 900,953 | 10/15/2025 |
| 18610R-AG-9 | CCCPA TDLRB-S10-CLEVELAND CLIN SR-SEC 5.740% 12/05/26 | | 12/05/2019 | Redemption 100.0000 | | 3,315,000 | 3,315,000 | 3,315,000 | 3,315,000 | | | | | | 3,315,000 | | | | 104,157 | 12/05/2026 |
| 18911X-AB-3 | CLOUD PEAK ENRGY RES/FIN SECURED 12.000% 11/01/21 | | 08/01/2019 | CONVERSION | | 5,346,822 | 5,346,800 | 695,084 | 3,047,676 | | | 2,352,592 | (2,352,592) | | 695,084 | | 4,651,738 | 4,651,738 | | 11/01/2021 |
| 18911X-AB-3 | CLOUD PEAK ENRGY RES/FIN SECURED 12.000% 11/01/21 | | 10/17/2019 | Tax Free Exchange | | 4,180,326 | 14,603,200 | 1,898,416 | 8,323,824 | | | 6,425,408 | (6,425,408) | | 1,898,416 | | 2,281,910 | 2,281,910 | | 11/01/2021 |
| 20030N-AZ-4 | COMCAST CORP CO.GUARNT 5.700% 07/01/19 | | 07/01/2019 | Maturity | | 25,000,000 | 25,000,000 | 24,940,750 | 24,996,236 | | 3,764 | | 3,764 | | 25,000,000 | | | | 1,425,000 | 07/01/2019 |
| 20047N-AK-8 | COMM 2004-LB4A XC IO CSTR NTL 1.362% 10/15/37 | | 05/01/2019 | Paydown | | | | | | | | | | | | | | | 5,706 | 10/15/2037 |
| 201723-AM-5 | COMMERCIAL METALS CO SR UNSEC 5.750% 04/15/26 | | 01/17/2019 | Tax Free Exchange | | 11,332,139 | 11,325,000 | 11,333,250 | 11,332,205 | | (66) | | (66) | | 11,332,139 | | | | 166,415 | 04/15/2026 |
| 201730-AJ-7 | CMAT 1999-C1 X IO CSTR NTL 1.238% 01/17/32 | | 02/11/2019 | Paydown | | | | | | | | | | | | | | | 296 | 01/17/2032 |
| 203372-AM-9 | COMMSCOPE INC CO.GUARNT 5.500% 06/15/24 | | 07/18/2019 | JP MORGAN SECURITIES | | 17,405,219 | 18,275,000 | 18,337,375 | 18,305,016 | | (4,416) | | (4,416) | | 18,300,600 | | (895,381) | (895,381) | 539,433 | 06/15/2024 |
| 204012-AE-8 | CPLT 1987-A A5 SEQ 4.500% 04/01/29 | | 10/01/2019 | Paydown | | 3,463,610 | 3,463,610 | 2,161,110 | 2,949,905 | | 513,706 | | 513,706 | | 3,463,610 | | | | 105,589 | 04/01/2029 |
| 204012-AF-5 | CPLT 1987-A B SUB 4.500% 10/01/29 | | 10/01/2019 | Paydown | | 210,469 | 209,316 | 130,913 | 172,293 | | 37,200 | | 37,200 | | 209,493 | | 977 | 977 | 6,430 | 10/01/2029 |
| 204018-AG-6 | COMMUNITY PRESERVATION CORP. SERIES D 5.808% 09/01/37 | | 12/01/2019 | Paydown | | 6,893 | 6,893 | 6,893 | 6,893 | | | | | | 6,893 | | | | 171 | 09/01/2037 |
| 204018-AH-4 | COMMUNITY PRESERVATION CORP. SERIES E 6.060% 11/01/37 | | 12/01/2019 | Paydown | | 4,837 | 4,837 | 4,837 | 4,837 | | | | | | 4,837 | | | | 125 | 11/01/2037 |
| 204018-AJ-0 | COMMUNITY PRESERVATION CORP. COLLATERA; TRUST SERIES F 4.933% 03/01/38 | | 12/01/2019 | Paydown | | 9,141 | 9,141 | 9,141 | 9,141 | | | | | | 9,141 | | | | 251 | 03/01/2038 |
| 204018-AL-5 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUSR NOTE SER B 3.122% 02/01/37 | | 12/01/2019 | Paydown | | 4,950 | 4,950 | 4,950 | 4,574 | 375 | | | 375 | | 4,950 | | | | 84 | 02/01/2037 |
| 204018-AM-3 | COMMUNITY PRESERVATION CORP. SERIES C 5.958% 06/01/37 | | 12/01/2019 | Paydown | | 3,216 | 3,216 | 3,216 | 3,216 | | | | | | 3,216 | | | | 100 | 06/01/2037 |
| 204018-AN-1 | COMMUNITY PRESERVATION CORP. SERES A COLLATERAL TRUST 4.590% 01/01/36 | | 12/01/2019 | Paydown | | 34,534 | 34,534 | 34,534 | 34,534 | | | | | | 34,534 | | | | 327 | 01/01/2036 |
| 204018-AR-2 | COMMUNITY PRESERVATION CORP. SERIES G NOTES 4.763% 06/01/38 | | 12/01/2019 | Paydown | | 4,663 | 4,663 | 4,663 | 4,655 | 8 | | | 8 | | 4,663 | | | | 121 | 06/01/2038 |
| 204018-AS-0 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE 6.272% 12/01/38 | | 12/01/2019 | Paydown | | 13,650 | 13,650 | 13,650 | 13,650 | | | | | | 13,650 | | | | 193 | 12/01/2038 |
| 204018-AT-8 | COMMUNITY PRESERVATION CORP. SERIES I 6.138% 04/01/39 | | 12/01/2019 | Paydown | | 2,306 | 2,306 | 2,306 | 2,306 | | | | | | 2,306 | | | | 55 | 04/01/2039 |
| 204018-AV-3 | COMMUNITY PRESERVATION CORP. SERIES J 5.402% 08/01/39 | | 12/01/2019 | Paydown | | 10,912 | 10,912 | 10,912 | 10,912 | | | | | | 10,912 | | | | 463 | 08/01/2039 |
| 204018-AW-1 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES K 4.646% 10/01/39 | | 12/01/2019 | Paydown | | 55,588 | 55,588 | 55,588 | 54,876 | 712 | | | 712 | | 55,588 | | | | 1,807 | 10/01/2039 |
| 204018-AY-7 | COMMUNITY PRESERVATION CORP. SERIES L COLLATERAL TRUST NOTE 5.620% 12/01/39 | | 12/01/2019 | Paydown | | 14,130 | 14,130 | 14,130 | 14,130 | | | | | | 14,130 | | | | 405 | 12/01/2039 |
| 204018-AZ-4 | COMMUNITY PRESERVATION CORP. SERIES M 5.603% 03/01/40 | | 12/01/2019 | Paydown | | 4,390 | 4,390 | 4,390 | 4,390 | | | | | | 4,390 | | | | 86 | 03/01/2040 |

# 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 |
| 20401@-BD-2 | COMMUNITY PRESERVATION CORP. SERIES N 4.860% 06/01/40 | | 12/01/2019 | Paydown | | 15,837 | 15,837 | 15,837 | 15,837 | | | | | | 15,837 | | | | 361 | 06/01/2040 |
| 20401@-BF-7 | COMMUNITY PRESERVATION CORP. SERIES O 4.802% 09/01/40 | | 12/01/2019 | Paydown | | 3,128 | 3,128 | 3,128 | 3,128 | | | | | | 3,128 | | | | 80 | 09/01/2040 |
| 20401@-BG-5 | COMMUNITY PRESERVATION CORP. SERIES P 6.030% 01/01/41 | | 12/01/2019 | Paydown | | 30,746 | 30,746 | 30,746 | 30,746 | | | | | | 30,746 | | | | 1,168 | 01/01/2041 |
| 20401@-BH-3 | COMMUNITY PRESERVATION CORP. SERIES Q 6.562% 04/01/41 | | 12/01/2019 | Paydown | | 13,176 | 13,176 | 13,176 | 13,176 | | | | | | 13,176 | | | | 529 | 04/01/2041 |
| 20401@-BK-6 | COMMUNITY PRESERVATION CORP. COLLATERAL TRUST NOTE SERIES R 4.731% 12/01/41 | | 12/01/2019 | Paydown | | 452 | 452 | 452 | 441 | 11 | | | 11 | | 452 | | | | 10 | 12/01/2041 |
| 207597-EE-1 | CONNECTICUT LIGHT & PWR 1ST REF MORT 5.500% 02/01/19 | | 02/01/2019 | Maturity | | 13,315,000 | 13,315,000 | 13,450,263 | 13,316,444 | | (1,444) | | (1,444) | | 13,315,000 | | | | 366,163 | 02/01/2019 |
| 207597-EF-8 | CONNECTICUT LIGHT & PWR 1ST REF MORT 2.500% 01/15/23 | | 04/30/2019 | KEYBANC CAPITAL MARKETS | | 7,823,566 | 7,890,000 | 7,319,116 | 7,625,097 | | 20,588 | | 20,588 | | 7,645,685 | | 177,881 | 177,881 | 157,252 | 01/15/2023 |
| 209115-A*-5 | CONSOLIDATED EDISON INC SR 8.710% 06/30/22 | | 12/30/2019 | Redemption 100.0000 | | 172,007 | 172,007 | 214,836 | 186,686 | | (14,679) | | (14,679) | | 172,007 | | | | 11,316 | 06/30/2022 |
| 210518-CL-8 | CONSUMERS ENERGY CO 1ST MORTG 5.650% 04/15/20 | | 05/29/2019 | Call 102.6855 | | 22,616,473 | 22,025,000 | 21,897,004 | 22,008,734 | | 5,010 | | 5,010 | | 22,013,744 | | 11,256 | 11,256 | 1,213,679 | 04/15/2020 |
| 210518-CT-1 | CONSUMERS ENERGY CO 1ST MORTG 2.850% 05/15/22 | | 04/16/2019 | KEYBANC CAPITAL MARKETS | | 30,063,600 | 30,000,000 | 30,111,988 | 30,039,412 | | (3,548) | | (3,548) | | 30,035,864 | | 27,736 | 27,736 | 363,375 | 05/15/2022 |
| 210518-CV-6 | CONSUMERS ENERGY CO 1ST MORTG 3.375% 08/15/23 | | 04/16/2019 | MITSUBISHI UFJ SECURITIES USA | | 19,470,731 | 19,100,000 | 19,090,259 | 19,095,145 | | 287 | | 287 | | 19,095,431 | | 375,300 | 375,300 | 435,122 | 08/15/2023 |
| 21075W-BA-2 | CONHE 1995-1 A5 SEQ 4.710% 06/15/25 | | 12/01/2019 | Paydown | | 24,498 | 24,498 | 8 | 658 | | 24,490 | 650 | 23,840 | | 24,498 | | | | 1,089 | 06/15/2025 |
| 21075W-CJ-2 | CONHE 1996-1 A7 SEQ 7.000% 03/15/27 | | 12/01/2019 | Paydown | | 37,888 | 37,888 | 10,965 | 10,638 | | 27,251 | | 27,251 | | 37,888 | | | | 1,930 | 03/15/2027 |
| 21617@-AA-7 | COOK INLET NATURAL GAS STORAGE SR-SEC 4.480% 03/02/32 | | 09/02/2019 | Redemption 100.0000 | | 4,685,714 | 4,685,714 | 4,685,714 | 4,685,714 | | | | | | 4,685,714 | | | | 157,440 | 03/02/2032 |
| 21870L-AQ-9 | CORE 2015-CALW F SUB CSTR 3.850% 02/10/34 | | 10/01/2019 | Paydown | | 65,638,000 | 65,638,000 | 64,239,584 | 64,919,007 | | 718,993 | | 718,993 | | 65,638,000 | | | | 4,728,526 | 02/10/2034 |
| 21870L-AS-5 | CORE 2015-CALW G SUB CSTR 3.850% 02/10/34 | | 10/01/2019 | Paydown | | 25,000,000 | 25,000,000 | 23,651,680 | 24,329,062 | | 670,938 | | 670,938 | | 25,000,000 | | | | 1,800,987 | 02/10/2034 |
| 219350-AU-9 | CORNING INC SR UNSEC 4.250% 08/15/20 | | 12/18/2019 | Call 101.5568 | | 19,270,400 | 18,975,000 | 18,912,930 | 18,963,080 | | 6,973 | | 6,973 | | 18,970,054 | | 4,946 | 4,946 | 1,377,370 | 08/15/2020 |
| 22100*-AA-1 | CORVIAS CAMPUS LIVING-USG LLC SR 5.300% 07/01/50 | | 07/01/2019 | Redemption 100.0000 | | 67,882 | 67,882 | 67,882 | 67,882 | | | | | | 67,882 | | | | 2,710 | 07/01/2050 |
| 22101#-AA-6 | HOWARD UNIVERSITY 5.910% 06/01/31 | | 12/01/2019 | Redemption 100.0000 | | 374,954 | 374,954 | 374,954 | 374,954 | | | | | | 374,954 | | | | 17,206 | 06/01/2031 |
| 22112#-AA-3 | COSERV GAS-LTD A-SR-SEC 3.720% 11/01/34 | | 11/01/2019 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | 2,000,000 | | | | 74,400 | 11/01/2034 |
| 22357@-AA-9 | COX TOWER II LEASE BKD TRUST-C SR-SEC 5.409% 01/02/40 | | 12/01/2019 | Redemption 100.0011 | | 1,259,966 | 1,259,952 | 1,259,952 | 1,259,952 | | 14 | | 14 | | 1,259,966 | | | | 37,219 | 01/02/2040 |
| 223611-A#-1 | COWBOYS STADIUM-L.P. 3.950% 03/31/34 | | 09/30/2019 | Redemption 100.0000 | | 2,194,534 | 2,194,534 | 2,194,534 | 2,194,534 | | | | | | 2,194,534 | | | | 65,225 | 03/31/2034 |
| 223611-A@-3 | COWBOYS STADIUM-L.P. SR-SEC 3.460% 03/31/34 | | 09/30/2019 | Redemption 100.0000 | | 1,156,192 | 1,156,192 | 1,156,192 | 1,156,192 | | | | | | 1,156,192 | | | | 30,077 | 03/31/2034 |
| 22536#-AA-1 | CGA CREDIT LEASE BKD TRUST-KMP 2012-SR-SEC 3.967% 12/10/35 | | 12/10/2019 | Redemption 100.0007 | | 2,868,462 | 2,868,442 | 2,868,442 | 2,868,442 | | 20 | | 20 | | 2,868,462 | | | | 62,010 | 12/10/2035 |
| 22540A-LG-1 | CSFB 1999-1R B SC CSTR 6.730% 11/30/27 | | 11/01/2019 | Paydown | | 360 | 360 | | | | 360 | | 360 | | 360 | | | | 11 | 11/30/2027 |
| 22540V-HN-5 | CSFB 2001-MH29 M2 MEZ AFC 7.110% 09/25/31 | | 12/01/2019 | Paydown | | 518,629 | 518,629 | 511,259 | 517,612 | | 1,017 | | 1,017 | | 518,629 | | | | 17,908 | 09/25/2031 |
| 22540V-VE-9 | CSFB 2002-MH3 M1 MEZ AFC 7.617% 12/25/31 | | 12/01/2019 | Paydown | | 1,536,592 | 1,536,592 | 1,536,516 | 1,530,344 | | 6,248 | | 6,248 | | 1,536,592 | | | | 62,050 | 12/25/2031 |
| 22541Q-4L-3 | CSFB 2003-29 DB1 SUB CSTR NAS 6.054% 12/25/33 | | 12/01/2019 | Paydown | | 107,627 | 107,627 | 110,339 | 107,627 | | | | | | 107,627 | | | | 3,571 | 12/25/2033 |
| 22541Q-EP-3 | CSFB 2003-C3 AX IO CSTR NTL 2.001% 05/15/38 | | 11/01/2019 | Paydown | | | | | | | | | | | | | | | (2) | 05/15/2038 |
| 22541S-5T-1 | CSFB 2005-FIX1 A4 STEP AFC AS 5.510% 05/25/35 | | 12/01/2019 | Paydown | | 745,879 | 745,879 | 687,277 | 707,426 | | 38,453 | | 38,453 | | 745,879 | | | | 22,651 | 05/25/2035 |
| 22541S-D5-4 | CSFB 2004-CF2 1M1 MEZ STEP AFC NAS 5.250% 01/25/43 | | 12/01/2019 | Paydown | | 1,099,698 | 1,099,698 | 1,160,181 | 1,140,464 | | (40,766) | | (40,766) | | 1,099,698 | | | | 29,133 | 01/25/2043 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 22541S-EH-7 | CSFB 2004-AR3 CB1 SUB CSTR NAS 4.448% 04/25/34 | | 12/01/2019 | Paydown | | 1,213,784 | 1,213,784 | 1,170,164 | 1,173,729 | | 40,055 | | 40,055 | | 1,213,784 | | | | 42,922 | 04/25/2034 |
| 22541S-JV-1 | CSFB 2004-AR5 CB1 SUB CSTR NAS 4.348% 06/25/34 | | 12/01/2019 | Paydown | | 772,513 | 772,513 | 734,974 | 738,647 | | 33,867 | | 33,867 | | 772,513 | | | | 24,950 | 06/25/2034 |
| 22541S-M2-1 | CSFB 2004-C4 E SUB AFC 5.135% 10/15/39 | | 07/01/2019 | Paydown | | 679,330 | 679,330 | 530,808 | 559,036 | | 120,294 | | 120,294 | | 679,330 | | | | 15,692 | 10/15/2039 |
| 22541S-N4-6 | CSFB 2004-C4 AX IO CSTR NTL 0.301% 10/15/39 | | 12/01/2019 | Paydown | | | | 38,931 | 1,122 | | (1,070) | | (1,070) | | 52 | | (52) | (52) | 3,541 | 10/15/2039 |
| 22541S-UX-4 | CSFB 2004-4 3A11 SEQ SSNR AS 5.500% 08/25/34 | | 12/01/2019 | Paydown | | 613,163 | 613,163 | 600,184 | 600,444 | | 12,719 | | 12,719 | | 613,163 | | | | 20,822 | 08/25/2034 |
| 22541S-VA-3 | CSFB 2004-4 5A2 SEQ AS 6.000% 08/25/34 | | 12/01/2019 | Paydown | | 1,347,182 | 1,347,182 | 1,358,549 | 1,347,182 | | | | | | 1,347,182 | | | | 48,408 | 08/25/2034 |
| 22541S-X4-5 | CSFB 2004-8 8A1 SEQ AS 5.750% 12/25/34 | | 12/01/2019 | Paydown | | 565,904 | 565,904 | 563,693 | 563,695 | | 2,208 | | 2,208 | | 565,904 | | | | 27,923 | 12/25/2034 |
| 22545#-AA-0 | CREDIT WAREHOUSE REALTY LEASED SR-SEC 4.960% 10/10/33 | | 12/10/2019 | Redemption 100.0000 | | 661,239 | 661,239 | 661,239 | 661,239 | | | | | | 661,239 | | | | 17,900 | 10/10/2033 |
| 225458-AX-6 | CSFB 2005-1 1A22 SSNR NAS 5.500% 02/25/35 | | 12/01/2019 | Paydown | | 231,215 | 231,215 | 227,132 | 227,941 | | 3,274 | | 3,274 | | 231,215 | | | | 5,992 | 02/25/2035 |
| 225458-BV-9 | CSFB 2005-1 3A5 Z SSNR AS 5.250% 02/25/35 | | 12/01/2019 | Paydown | | 1,752,748 | 1,752,748 | 1,653,506 | 1,717,070 | | 35,678 | | 35,678 | | 1,752,748 | | | | 54,207 | 02/25/2035 |
| 225458-DT-2 | CSFB 2005-C1 F SUB 4.821% 02/15/38 | | 12/01/2019 | Paydown | | 95,639 | 95,639 | 87,033 | 95,639 | | 88 | 88 | | | 95,639 | | | | 2,520 | 02/15/2038 |
| 22545L-BR-9 | CSMC 2006-C5 AX IO CSTR NTL 0.884% 12/15/39 | | 10/01/2019 | Paydown | | | | | | | | | | | | | | | 562 | 12/15/2039 |
| 225470-DP-5 | CSFB 2005-C5 F SUB AFC 5.100% 08/15/38 | | 08/01/2019 | Paydown | | 1,284,895 | 1,284,895 | 1,260,596 | 1,280,700 | | 4,195 | | 4,195 | | 1,284,895 | | | | 73,732 | 08/15/2038 |
| 225470-TL-7 | CSMC 2006-OMA E SUB 5.656% 05/15/23 | | 11/01/2019 | Paydown | | 13,300,000 | 13,300,000 | 13,318,088 | 13,300,000 | | | | | | 13,300,000 | | | | 689,561 | 05/15/2023 |
| 225470-TN-3 | CSMC 2006-OMA F SUB 5.695% 05/15/23 | | 11/01/2019 | Paydown | | 6,500,000 | 6,500,000 | 6,532,500 | 6,491,679 | | 8,321 | | 8,321 | | 6,500,000 | | | | 339,327 | 05/15/2023 |
| 225470-TW-3 | CSMC 2006-OMA K SUB CSTR 5.999% 05/15/23 | | 11/01/2019 | Paydown | | 36,150,330 | 36,150,330 | 35,182,405 | 35,949,646 | | 200,684 | | 200,684 | | 36,150,330 | | | | 1,952,950 | 05/15/2023 |
| 2254W0-GV-1 | CSFB 2004-6 1A2 SEQ SSNR AS 5.500% 10/25/34 | | 12/01/2019 | Paydown | | 1,316,703 | 1,316,703 | 1,284,035 | 1,284,723 | | 31,980 | | 31,980 | | 1,316,703 | | | | 58,111 | 10/25/2034 |
| 2254W0-JS-5 | CSFB 2004-7 1A2 SEQ SSNR AS 5.250% 11/25/34 | | 12/01/2019 | Paydown | | 395,547 | 395,547 | 383,999 | 384,218 | | 11,329 | | 11,329 | | 395,547 | | | | 9,889 | 11/25/2034 |
| 2254W0-KY-0 | CSFB 2004-7 1A4 SSNR NAS 5.250% 11/25/34 | | 12/01/2019 | Paydown | | 157,915 | 157,915 | 155,867 | 156,209 | | 1,707 | | 1,707 | | 157,915 | | | | 4,008 | 11/25/2034 |
| 22576C-A#-8 | CRESCENT POINT ENERGY CORP. C-SR 6.030% 03/24/20 | | 03/13/2019 | SEAPORT GROUP | | 35,070,000 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | 70,000 | 70,000 | 1,061,113 | 03/24/2020 |
| 228187-AA-8 | CROWN AMER/CAP CORP VI CO.GUARNT 4.750% 02/01/26 | | 01/22/2019 | Tax Free Exchange | | 10,344,997 | 10,300,000 | 10,352,675 | 10,345,449 | | (451) | | (451) | | 10,344,997 | | | | 232,394 | 02/01/2026 |
| 22944#-AA-7 | THE BK OF NY SR-SEC 6.063% 06/20/35 | | 12/20/2019 | Redemption 99.9966 | | 238,708 | 238,716 | 238,716 | 238,716 | | (8) | | (8) | | 238,708 | | | | 7,912 | 06/20/2035 |
| 22945#-AA-6 | CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950% 06/15/27 | | 12/18/2019 | Call 119.6690 | | 20,620,208 | 17,231,032 | 17,231,032 | 17,231,032 | | | | | | 17,231,032 | | | | 4,596,712 | 06/15/2027 |
| 22945#-AA-6 | CTL 2009-10 TRUST-BOSTON UNIV SR-SEC 6.950% 06/15/27 | | 12/15/2019 | Redemption 100.0000 | | 1,299,571 | 1,299,571 | 1,299,571 | 1,299,571 | | | | | | 1,299,571 | | | | 49,441 | 06/15/2027 |
| 22946#-AA-5 | CTL 2010-7 TR-OSF HEALTHCARE SR-SEC 6.200% 03/15/31 | | 12/15/2019 | Redemption 100.0000 | | 1,095,238 | 1,095,238 | 1,095,238 | 1,095,238 | | | | | | 1,095,238 | | | | 37,419 | 03/15/2031 |
| 22951#-AA-7 | CTL PT TRUST-CREDIT SUISSE 2010-SR-SEC 5.250% 06/15/32 | | 12/15/2019 | Redemption 100.0004 | | 1,616,192 | 1,616,186 | 1,616,186 | 1,616,186 | | 6 | | 6 | | 1,616,192 | | | | 46,432 | 06/15/2032 |
| 22952#-AA-6 | GALAXY VENTURES LLC-STATE OF N SR-SEC 4.500% 04/15/23 | | 10/15/2019 | Redemption 100.0000 | | 802,576 | 802,576 | 802,576 | 802,576 | | | | | | 802,576 | | | | 22,892 | 04/15/2023 |
| 22953*-AA-9 | CTL-TD 3-PROPERTY PT TRUST-TD SR-SEC 4.250% 06/15/31 | | 12/15/2019 | Redemption 100.0031 | | 747,376 | 747,353 | 747,353 | 747,353 | | 23 | | 23 | | 747,376 | | | | 17,316 | 06/15/2031 |
| 22954*-AA-8 | CTL 2012-12 TRUST-XEROX-PALO A 2012-SR-SEC 3.970% 12/14/23 | | 12/07/2019 | Redemption 100.0002 | | 5,887,133 | 5,887,120 | 5,887,120 | 5,887,120 | | 13 | | 13 | | 5,887,133 | | | | 127,364 | 12/14/2023 |
| 22955#-AA-3 | CTL PT TRUST-UNIV. OF DELAWARE 2012-SR-SEC 4.110% 06/15/43 | | 12/15/2019 | Redemption 100.0011 | | 666,022 | 666,014 | 666,014 | 666,014 | | 8 | | 8 | | 666,022 | | | | 14,920 | 06/15/2043 |
| 22956#-AA-2 | LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5.000% 01/15/39 | | 12/15/2019 | Redemption 100.0048 | | 202,251 | 202,242 | 202,242 | 202,242 | | 10 | | 10 | | 202,251 | | | | 5,519 | 01/15/2039 |
| 22958#-AA-0 | CTL PT TRUST-VA GREENVILLE-SC 2013-SR-SEC 4.500% 04/20/33 | | 12/20/2019 | Redemption 100.0006 | | 1,127,997 | 1,127,990 | 1,127,990 | 1,127,990 | | 7 | | 7 | | 1,127,997 | | | | 27,683 | 04/20/2033 |
| 22959#-AA-9 | CSOLAR IV SOUTH-LLC SR-SEC 5.371% 09/30/38 | | 12/31/2019 | Redemption 100.0000 | | 1,971,071 | 1,971,071 | 1,971,071 | 1,971,071 | | | | | | 1,971,071 | | | | 69,382 | 09/30/2038 |

# 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 |
| 229598-AA-1 | CTL PT TRUST CERTIFICATES-HOME SR-SEC 4.780% 01/15/34 | | 12/15/2019 | Redemption 100.0000 | | 222,546 | 222,546 | 222,546 | 222,546 | | | | | | 222,546 | | | | 5,907 | 01/15/2034 |
| 229608-AA-8 | CTL 2014-04 TRUST-TEXAS A&M SR-SEC 4.615% 11/15/34 | | 12/15/2019 | Redemption 100.0019 | | 280,531 | 280,526 | 280,533 | 280,531 | | | | | | 280,531 | | | | 7,088 | 11/15/2034 |
| 22961#-AA-5 | CTL-SSA BALTIMORE TRUST-GSA SS 2014-SR-SEC 4.500% 02/15/34 | | 12/15/2019 | Redemption 100.0007 | | 5,401,127 | 5,401,090 | 5,401,090 | 5,401,090 | | 37 | | 37 | | 5,401,127 | | | | 132,582 | 02/15/2034 |
| 229628-AA-6 | CTL PT TR SER 2014-COSTCO SR-SEC 4.380% 09/15/45 | | 12/15/2019 | Redemption 100.0000 | | 180,440 | 180,440 | 180,440 | 180,439 | | | | | | 180,440 | | | | 4,310 | 09/15/2045 |
| 229638-AA-5 | CTL 2014-04A TRUST-TEXAS A&M A SR-SEC 4.470% 11/15/34 | | 12/15/2019 | Redemption 100.0000 | | 119,570 | 119,570 | 119,570 | 119,570 | | | | | | 119,570 | | | | 2,926 | 11/15/2034 |
| 22966#-AA-0 | CTL PT TR-CIRI SR-SEC 4.637% 12/15/44 | | 12/15/2019 | Redemption 99.9961 | | 757,860 | 757,890 | 780,617 | 778,226 | | (20,366) | | (20,366) | | 757,860 | | | | 19,171 | 12/15/2044 |
| 22966*-AA-4 | CTL PT TR-COSTCO SR-SEC 4.410% 09/15/45 | | 12/15/2019 | Redemption 99.6468 | | 20,407 | 20,479 | 20,479 | 20,479 | | (72) | | (72) | | 20,407 | | | | 493 | 09/15/2045 |
| 229728-AA-4 | CTL PT TR SER 2015-LOWES DELAW SR-SEC 3.740% 03/20/35 | | 12/20/2019 | Redemption 99.9974 | | 349,213 | 349,222 | 349,222 | 349,222 | | (9) | | (9) | | 349,213 | | | | 7,115 | 03/20/2035 |
| 229748-AA-2 | CTL PT SER 2016-WESTCHESTER CO SR-SEC 3.850% 03/15/36 | | 12/15/2019 | Redemption 100.0007 | | 1,049,650 | 1,049,642 | 1,049,642 | 1,049,642 | | 7 | | 7 | | 1,049,650 | | | | 22,346 | 03/15/2036 |
| 22977#-AA-7 | CTL PT TR SER 2016-CAREALLIANC 4.310% 12/10/37 | | 12/10/2019 | Redemption 100.0000 | | 403,788 | 403,788 | 415,540 | 414,675 | | (10,888) | | (10,888) | | 403,788 | | | | 9,488 | 12/10/2037 |
| 22977*-AA-1 | CTL PT TR SER 2016-CORONA RIVE 4.060% 02/15/38 | | 12/15/2019 | Redemption 100.0000 | | 720,900 | 720,900 | 720,900 | 720,900 | | | | | | 720,900 | | | | 16,016 | 02/15/2038 |
| 22978*-AA-0 | CTL PT TRUST-SER 2016-VA HILLS 3.470% 12/09/33 | | 12/15/2019 | Redemption 100.0000 | | 5,750,529 | 5,750,529 | 5,799,279 | 5,793,717 | | (43,188) | | (43,188) | | 5,750,529 | | | | 33,610 | 12/09/2033 |
| 229788-AA-8 | CTL PT TR SER 2017-LOWES SCOTT 3.650% 09/20/31 | | 12/20/2019 | Redemption 100.0000 | | 571,338 | 571,338 | 578,421 | 577,575 | | (6,236) | | (6,236) | | 571,338 | | | | 11,359 | 09/20/2031 |
| 229798-AA-7 | CTL 2016-29 TRUST-SPIRIT AEROS 4.694% 12/15/37 | | 12/15/2019 | Redemption 100.0000 | | 864,723 | 864,723 | 864,723 | 864,723 | | | | | | 864,723 | | | | 22,147 | 12/15/2037 |
| 22983*-AA-3 | STATE OF CALIFORNIA-CHP CHICO SR-SEC 3.991% 09/15/36 | | 12/15/2019 | Redemption 100.0022 | | 627,372 | 627,358 | 646,179 | 642,805 | | (15,433) | | (15,433) | | 627,372 | | | | 13,895 | 09/15/2036 |
| 229838-AA-1 | KONINKLIJKE AHOLD N.V.-ROYAL A SR-SEC 5.355% 12/15/36 | | 12/15/2019 | Redemption 100.0009 | | 543,767 | 543,761 | 543,761 | 543,761 | | 5 | | 5 | | 543,767 | | | | 15,814 | 12/15/2036 |
| 229848-AA-0 | CTL PT TR SER 2015-GUARDIAN LI SR 3.920% 07/15/36 | | 12/15/2019 | Redemption 100.0000 | | 2,275,211 | 2,275,211 | 2,296,687 | 2,293,841 | | (18,631) | | (18,631) | | 2,275,211 | | | | 48,601 | 07/15/2036 |
| 23137#-AA-2 | CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 12/16/22 | | 12/19/2019 | Call 100.0000 | | 16,854,610 | 16,854,610 | 16,854,610 | 16,854,610 | | | | | | 16,854,610 | | | | 2,442,514 | 12/16/2022 |
| 233046-AD-3 | DNKN 2015-1A A2II SEQ 3.980% 02/20/45 | | 04/23/2019 | BMO CAPITAL MARKETS | | 34,570,800 | 34,560,000 | 34,560,000 | 34,560,000 | | | | | | 34,560,000 | | 10,800 | 10,800 | 574,022 | 02/20/2045 |
| 233046-AD-3 | DNKN 2015-1A A2II SEQ 3.980% 02/20/45 | | 02/20/2019 | Paydown | | 353,038 | 353,038 | 353,557 | 353,430 | | (393) | | (393) | | 353,038 | | | | 3,513 | 02/20/2045 |
| 233046-AD-3 | DNKN 2015-1A A2II SEQ 3.980% 02/20/45 | | 05/06/2019 | Redemption 100.0000 | | 101,006,400 | 101,006,400 | 101,206,031 | 101,157,209 | | (150,809) | | (150,809) | | 101,006,400 | | | | 1,820,191 | 02/20/2045 |
| 233046-AF-8 | DNKN 2017-1A A2II SEQ 4.030% 11/20/47 | | 11/20/2019 | Paydown | | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | 150,000 | | | | 3,778 | 11/20/2047 |
| 233050-AC-7 | DBUBS 2011-LC1A A3 SEQ 5.002% 11/10/46 | | 12/01/2019 | Paydown | | 780,213 | 780,213 | 787,967 | 780,640 | | (427) | | (427) | | 780,213 | | | | 33,180 | 11/10/2046 |
| 23311*-AA-4 | DCC BAY CITY 2013 CTL TRUST-DO SR-SEC 3.590% 07/20/34 | | 12/20/2019 | Redemption 100.0005 | | 1,203,338 | 1,203,332 | 1,203,332 | 1,203,332 | | 7 | | 7 | | 1,203,338 | | | | 23,527 | 07/20/2034 |
| 23317*-AC-4 | DD4 SOUTH LC-CIA DD4 SOUTH LC 3.550% 09/05/33 | | 12/05/2019 | Redemption 100.0000 | | 681,526 | 681,526 | 681,526 | 681,526 | | | | | | 681,526 | | | | 13,176 | 09/05/2033 |
| 23422*-AC-6 | DAKOTA GASIFICATION CO SR 4.010% 05/08/45 | | 11/08/2019 | Redemption 100.0000 | | 4,195,333 | 4,195,333 | 4,195,333 | 4,195,333 | | | | | | 4,195,333 | | | | 126,181 | 05/08/2045 |
| 244199-BC-8 | DEERE & COMPANY SR UNSEC 4.375% 10/16/19 | | 10/16/2019 | Maturity | | 25,000,000 | 25,000,000 | 24,864,000 | 24,986,998 | | 13,002 | | 13,002 | | 25,000,000 | | | | 1,093,750 | 10/16/2019 |
| 24618#-AE-0 | DELAWARE NORTH COS-INC SR-UNSEC 6.180% 12/20/19 | | 12/20/2019 | Maturity | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 309,000 | 12/20/2019 |
| 247158-AA-2 | DELOITTE LLP A-SR 6.730% 08/20/23 | | 08/20/2019 | Redemption 99.9995 | | 3,636,359 | 3,636,378 | 3,636,378 | 3,636,378 | | (20) | | (20) | | 3,636,359 | | | | 244,728 | 08/20/2023 |
| 247158-AD-6 | DELOITTE LLP B-SR 6.290% 09/17/19 | | 09/17/2019 | Maturity | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 943,500 | 09/17/2019 |
| 24721#-AA-2 | DELPRES NASHVILLE LLC-AMSOUTH A-SR-SEC 6.740% 12/15/20 | | 12/15/2019 | Redemption 100.0000 | | 215,516 | 215,516 | 215,516 | 215,516 | | | | | | 215,516 | | | | 10,955 | 12/15/2020 |
| 24763L-BM-1 | DELHE 1997-2 A5 SEQ AS 7.370% 06/25/27 | | 12/01/2019 | Paydown | | 22,803 | 22,803 | 3,632 | 7,335 | | 15,468 | | 15,468 | | 22,803 | | | | 354 | 06/25/2027 |

# 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 |
| 247646-AA-2 | DELTA ENGINES 2017 LEASE-BKD P SR-SEC 6.750% 11/20/22 | | 12/20/2019 | Redemption 100.0003 | | 11,457,933 | 11,457,902 | 11,457,902 | 11,457,902 | | 31 | | 31 | | 11,457,933 | | | | 423,236 | 11/20/2022 |
| 248798-AA-4 | DENTON COUNTY ELECTRIC COOP-IN A-SR-SEC 3.750% 10/01/40 | | 10/01/2019 | Redemption 100.0000 | | 3,082,727 | 3,082,727 | 3,082,727 | 3,082,727 | | | | | | 3,082,727 | | | | 115,602 | 10/01/2040 |
| 248798-AC-0 | DENTON COUNTY ELECTRIC COOP-IN SR-SEC 4.150% 12/01/48 | | 12/01/2019 | Redemption 100.0000 | | 1,900,000 | 1,900,000 | 1,900,000 | 1,900,000 | | | | | | 1,900,000 | | | | 84,326 | 12/01/2048 |
| 251510-CV-3 | DBALT 2005-1 1A1 FLT AS 2.292% 02/25/35 | | 12/26/2019 | Paydown | | 389,369 | 389,369 | 270,596 | 237,654 | | 151,715 | | 151,715 | | 389,369 | | | | 6,537 | 02/25/2035 |
| 251510-ET-6 | DBALT 2005-3 M MEZ CSTR NAS 5.091% 06/25/35 | | 12/01/2019 | Paydown | | | 714,961 | | | | | | | | | | | | 9,237 | 06/25/2035 |
| 251511-AC-5 | DBALT 2006-AB2 A3 AFC SEQ SSNR AS 5.178% 06/25/36 | | 12/01/2019 | Paydown | | 690,669 | 758,250 | 404,335 | 431,078 | | 298,022 | | 298,022 | | 729,100 | | (38,432) | (38,432) | 21,007 | 06/25/2036 |
| 251513-AY-3 | DBALT 2006-AB4 A4A STEP AFC SEQ AS 6.000% 10/25/36 | | 12/01/2019 | Paydown | | 1,507,939 | 1,507,939 | 1,510,571 | 1,507,939 | | | | | | 1,507,939 | | | | 47,436 | 10/25/2036 |
| 251563-BM-3 | DMSI 2003-1 1A8 SEQ SSUP NAS 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 10,158 | 10,158 | 10,145 | 10,144 | | 14 | | 14 | | 10,158 | | | | 221 | 04/25/2033 |
| 251563-BS-0 | DMSI 2003-1 M MEZ CSTR NAS 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 41,094 | 41,094 | 40,839 | 40,882 | | 212 | | 212 | | 41,094 | | | | 894 | 04/25/2033 |
| 251563-BT-8 | DMSI 2003-1 B1 SUB CSTR NAS 5.500% 04/25/33 | | 12/01/2019 | Paydown | | 18,728 | 18,728 | 18,357 | 18,540 | | 188 | | 188 | | 18,728 | | | | 407 | 04/25/2033 |
| 251563-BU-5 | DMSI 2003-1 B2 SUB CSTR NAS 5.500% 04/25/33 | | 04/01/2019 | Paydown | | 7,244 | 7,244 | 6,816 | 7,067 | | 177 | | 177 | | 7,244 | | | | 194 | 04/25/2033 |
| 251563-CX-8 | DMSI 2003-1 B3 SUB CSTR NAS 5.500% 04/25/33 | | 04/01/2019 | Paydown | | 4,483 | 4,483 | 3,676 | 3,181 | 544 | 758 | | 1,302 | | 4,483 | | | | 411 | 04/25/2033 |
| 25157T-AA-2 | DMSI 2007-WM1 A1 SC CSTR SSNR 3.804% 06/27/37 | | 12/01/2019 | Paydown | | 2,813,877 | 2,813,877 | 2,823,450 | 2,844,557 | | (30,680) | | (30,680) | | 2,813,877 | | | | 57,770 | 06/27/2037 |
| 25179M-AP-8 | DEVON ENERGY CORP SR UNSEC 3.250% 05/15/22 | | 07/29/2019 | Call 103.2871 | | 46,401,726 | 44,925,000 | 44,659,044 | 44,825,488 | | 16,187 | | 16,187 | | 44,841,675 | | 83,325 | 83,325 | 2,206,757 | 05/15/2022 |
| 25248*-AA-7 | DHL GUARANTEED BY DEUTSCHE POS SR-SEC 5.605% 12/29/22 | | 01/15/2019 | Redemption 100.0000 | | 1,030,954 | 1,030,954 | 1,122,812 | 1,051,535 | | (20,580) | | (20,580) | | 1,030,954 | | | | 28,892 | 12/29/2022 |
| 25272X-AA-3 | DROT 2017-1A A SEQ 3.270% 10/22/29 | | 12/20/2019 | Paydown | | 3,753,206 | 3,753,206 | 3,752,261 | 3,752,386 | | 820 | | 820 | | 3,753,206 | | | | 63,252 | 10/22/2029 |
| 25275B-AA-1 | DIAMOND STATE GENERATION PARTN A-SR-SEC 5.220% 03/30/25 | | 06/14/2019 | Call 107.7242 | | 20,002,857 | 18,568,582 | 18,568,582 | 18,568,582 | | | | | | 18,568,582 | | | | 1,875,832 | 03/30/2025 |
| 25275B-AA-1 | DIAMOND STATE GENERATION PARTN A-SR-SEC 5.220% 03/30/25 | | 03/30/2019 | Redemption 100.0000 | | 693,830 | 693,830 | 693,830 | 693,830 | | | | | | 693,830 | | | | 9,054 | 03/30/2025 |
| 25468P-CK-0 | WALT DISNEY COMPANY/THE SR UNSEC 5.500% 03/15/19 | | 03/15/2019 | Maturity | | 25,000,000 | 25,000,000 | 24,954,500 | 24,998,824 | | 1,176 | | 1,176 | | 25,000,000 | | | | 687,500 | 03/15/2019 |
| 25470D-AH-2 | DISCOVERY COMMUNICATIONS CO.GUARNT 3.250% 04/01/23 | | 09/18/2019 | MORGAN STANLEY & CO. INC. | | 10,237,900 | 10,000,000 | 9,916,152 | 9,960,552 | | 6,269 | | 6,269 | | 9,966,821 | | 271,079 | 271,079 | 315,069 | 04/01/2023 |
| 25471*-AA-5 | DISNEY LMA PT TRUST-DISNEY SR-SEC 4.100% 08/01/24 | | 12/01/2019 | Redemption 100.0000 | | 7,054,086 | 7,054,086 | 7,054,086 | 7,054,086 | | | | | | 7,054,086 | | | | 159,052 | 08/01/2024 |
| 25746U-BH-1 | DOMINION ENERGY INC SR UNSEC 5.200% 08/15/19 | | 08/15/2019 | Maturity | | 15,000,000 | 15,000,000 | 14,980,350 | 14,998,461 | | 1,539 | | 1,539 | | 15,000,000 | | | | 780,000 | 08/15/2019 |
| 25755T-AE-0 | DPABS 2015-1A A2II SEQ 4.474% 10/25/45 | | 07/25/2019 | Paydown | | 202,500 | 202,500 | 202,500 | 202,500 | | | | | | 202,500 | | | | 4,530 | 10/25/2045 |
| 25755T-AG-5 | DPABS 2017-1A A2II SEQ 3.082% 07/25/47 | | 07/25/2019 | Paydown | | 112,500 | 112,500 | 112,500 | 112,500 | | | | | | 112,500 | | | | 1,734 | 07/25/2047 |
| 25755T-AH-3 | DPABS 2017-1A A23 SEQ 4.118% 07/25/47 | | 07/25/2019 | Paydown | | 375,000 | 375,000 | 375,000 | 375,000 | | | | | | 375,000 | | | | 7,721 | 07/25/2047 |
| 25755T-AJ-9 | DPABS 2018-1A A2I SEQ 4.116% 07/25/48 | | 07/25/2019 | Paydown | | 48,188 | 48,188 | 48,188 | 48,188 | | | | | | 48,188 | | | | 992 | 07/25/2048 |
| 25857B-AA-7 | DOUBLE DIAMOND FDG-V-LLC SR CLASS A 3.900% 08/01/36 | | 12/01/2019 | Paydown | | 4,439,093 | 4,439,093 | 4,439,093 | 4,439,093 | | | | | | 4,439,093 | | | | 95,687 | 08/01/2036 |
| 25857B-AB-5 | DOUBLE DIAMOND FDG-V-LLC SUB CLASS B 4.850% 08/01/36 | | 12/01/2019 | Paydown | | 792,694 | 792,694 | 792,694 | 792,694 | | | | | | 792,694 | | | | 21,249 | 08/01/2036 |
| 25858*-AA-8 | DOUBLE DIAMOND FDG-VI-LLC CLASS A 4.000% 03/22/38 | | 12/01/2019 | Paydown | | 6,184,040 | 6,184,040 | 6,184,040 | 6,184,040 | | | | | | 6,184,040 | | | | 134,879 | 03/22/2038 |
| 25858*-AB-6 | DOUBLE DIAMOND FDG-VI-LLC CLASS B 4.500% 03/22/38 | | 12/01/2019 | Paydown | | 1,902,781 | 1,902,781 | 1,902,781 | 1,902,781 | | | | | | 1,902,781 | | | | 46,682 | 03/22/2038 |
| 25859B-AA-5 | DOUBLE DIAMOND FDG-VII-LLC A-SR-UNSEC 4.500% 12/15/39 | | 12/01/2019 | Redemption 100.0000 | | 7,655,999 | 7,655,999 | 7,655,999 | 7,655,999 | | | | | | 7,655,999 | | | | 188,680 | 12/15/2039 |
| 25859B-AB-3 | DOUBLE DIAMOND FDG-VII-LLC B-SUB-UNSEC 5.000% 12/15/39 | | 12/01/2019 | Redemption 100.0000 | | 2,690,811 | 2,690,811 | 2,690,811 | 2,690,811 | | | | | | 2,690,811 | | | | 73,541 | 12/15/2039 |

# 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 |
| 258598-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39 | | 12/01/2019 | Paydown | | 120,765 | 120,765 | 120,765 | 120,765 | | | | | | 120,765 | | | | 6,744 | 12/15/2039 |
| 258598-AC-1 | DOUBLE DIAMOND FDG-VII-LLC C-SUB-UNSEC 6.250% 12/15/39 | | 09/03/2019 | Redemption 100.0000 | | 294,100 | 294,100 | 294,100 | 294,100 | | | | | | 294,100 | | | | 7,456 | 12/15/2039 |
| 260003-AJ-7 | DOVER CORP SR UNSEC 4.300% 03/01/21 | | 12/04/2019 | Call 103.0663 | | 5,153,313 | 5,000,000 | 4,997,100 | 4,999,281 | | 298 | | 298 | | 4,999,579 | | 421 | 421 | 423,854 | 03/01/2021 |
| 26061#-AA-5 | DOW LOUISIANA LEASE-BKD PT TRU SR 4.968% 12/15/41 | | 12/15/2019 | Redemption 100.0012 | | 878,949 | 878,938 | 878,938 | 878,938 | | 11 | | 11 | | 878,949 | | | | 23,831 | 12/15/2041 |
| 26061@-AA-7 | DOW MICHIGAN LEASE-BACKED PASS 4.860% 05/15/42 | | 12/15/2019 | Redemption 100.0018 | | 413,431 | 413,423 | 413,423 | 413,423 | | 8 | | 8 | | 413,431 | | | | 11,246 | 05/15/2042 |
| 26208L-AA-6 | HONK 2015-1A A2 SEQ 5.216% 07/20/45 | | 10/20/2019 | Paydown | | 260,000 | 260,000 | 259,913 | 259,920 | | 80 | | 80 | | 260,000 | | | | 8,476 | 07/20/2045 |
| 26442E-AA-8 | DUKE ENERGY OHIO INC 1ST MORTG 5.450% 04/01/19 | | 04/01/2019 | Maturity | | 45,000,000 | 45,000,000 | 44,982,000 | 44,999,457 | | 543 | | 543 | | 45,000,000 | | | | 1,226,250 | 04/01/2019 |
| 26442E-AD-2 | DUKE ENERGY OHIO INC 1ST MORTG 3.800% 09/01/23 | | 03/22/2019 | WELLS FARGO | | 9,966,905 | 9,575,000 | 9,571,840 | 9,573,353 | | 75 | | 75 | | 9,573,428 | | 393,477 | 393,477 | 207,192 | 09/01/2023 |
| 26442L-AA-2 | DUKE ENERGY KENTUCKY INC SR UNSEC 4.650% 10/01/19 | | 10/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,962,600 | 9,996,592 | | 3,408 | | 3,408 | | 10,000,000 | | | | 465,000 | 10/01/2019 |
| 268698-AB-3 | EMI MUSIC PUBLISHING GRP CO.GUARNT 7.625% 06/15/24 | | 06/17/2019 | Call 105.7190 | | 9,911,156 | 9,375,000 | 9,375,000 | 9,375,000 | | | | | | 9,375,000 | | | | 893,578 | 06/15/2024 |
| 26875P-AD-3 | EOG RESOURCES INC SR UNSEC 5.625% 06/01/19 | | 06/01/2019 | Maturity | | 12,750,000 | 12,750,000 | 12,726,540 | 12,748,766 | | 1,234 | | 1,234 | | 12,750,000 | | | | 358,594 | 06/01/2019 |
| 268787-AH-1 | EP ENER/EVEREST ACQ FIN SECURED 9.375% 05/01/24 | | 05/30/2019 | CREDIT SUISSE SECURITIES US LL | | 7,234,194 | 22,345,000 | 7,932,475 | 18,661,515 | | 116,359 | 10,845,399 | (10,729,040) | | 7,932,475 | | (698,281) | (698,281) | 1,233,630 | 05/01/2024 |
| 26885*-AA-3 | CTL PT TRUST-NEOMED 2012-SR-SEC 5.390% 11/08/44 | | 12/08/2019 | Redemption 100.0011 | | 709,700 | 709,692 | 720,993 | 719,178 | | (9,478) | | (9,478) | | 709,700 | | | | 20,874 | 11/08/2044 |
| 27004@-AA-5 | EAGLES STADIUM OPERATOR LLC / A-SR-SEC 4.580% 01/15/39 | | 07/15/2019 | Redemption 100.0000 | | 1,014,967 | 1,014,967 | 1,014,967 | 1,014,967 | | | | | | 1,014,967 | | | | 34,996 | 01/15/2039 |
| 27004@-AB-3 | EAGLES STADIUM OPERATOR LLC / B-SR-SEC 4.580% 01/15/39 | | 07/15/2019 | Redemption 100.0000 | | 322,944 | 322,944 | 322,944 | 322,944 | | | | | | 322,944 | | | | 11,135 | 01/15/2039 |
| 27326#-AB-2 | EAST KENTUCKY POWER COOP-INC. A-SR-SEC 4.610% 02/06/44 | | 01/17/2019 | G2 | | 46,184,000 | 46,000,000 | 46,230,000 | 46,209,901 | | (896) | | (896) | | 46,209,006 | | (25,005) | (25,005) | 989,613 | 02/06/2044 |
| 28258#-AA-4 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35 | | 10/18/2019 | Redemption 100.0000 | | 8,796,931 | 8,796,929 | 8,796,929 | 8,796,929 | | 2 | | 2 | | 8,796,931 | | | | 1,030,897 | 11/30/2035 |
| 28258#-AA-4 | 8POINT3 SOLAR INVESTCO 1-LLC SR-SEC 4.680% 11/30/35 | | 10/18/2019 | Taxable Exchange | | 8,438,182 | 7,758,178 | 7,758,178 | 7,758,178 | | | | | | 7,758,178 | | 680,004 | 680,004 | 503,089 | 11/30/2035 |
| 28488#-AA-6 | ELECTRIC GUARD DOG II HLDGS LL 13.250% 12/10/22 | | 04/08/2019 | Redemption 100.0000 | | 41,863,462 | 41,863,462 | 41,863,462 | 41,863,462 | | | | | | 41,863,462 | | | | 1,509,992 | 12/10/2022 |
| 28621U-AA-1 | ELEVATE HOLDCO FDG-LLC A-SR-SEC 5.350% 12/31/32 | | 12/31/2019 | Redemption 100.0000 | | 5,219,289 | 5,219,289 | 5,219,289 | 5,219,289 | | | | | | 5,219,289 | | | | 345,461 | 12/31/2032 |
| 288547-AC-6 | ELAT 2007-2 A2B FLT STEP IRC 2.742% 05/25/37 | | 04/25/2019 | Paydown | | 621,605 | 621,605 | 540,069 | 620,226 | | 1,379 | | 1,379 | | 621,605 | | | | 4,948 | 05/25/2037 |
| 28932M-AA-3 | ELM RD GENERATING STAT SR SEC 5.209% 02/11/30 | | 08/11/2019 | Redemption 100.0000 | | 703,118 | 703,118 | 703,118 | 703,118 | | | | | | 703,118 | | | | 27,586 | 02/11/2030 |
| 29252B-AA-7 | ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC 3.980% 06/30/40 | | 08/21/2019 | G2 | | 78,236,490 | 76,114,500 | 76,114,500 | 76,114,500 | | | | | | 76,114,500 | | 2,121,989 | 2,121,989 | 2,056,503 | 06/30/2040 |
| 29252B-AA-7 | ENBRIDGE PIPELINES-SOUTHERN LI SR-UNSEC 3.980% 06/30/40 | | 06/30/2019 | Redemption 100.0000 | | 1,939,500 | 1,939,500 | 1,939,500 | 1,939,500 | | | | | | 1,939,500 | | | | 38,596 | 06/30/2040 |
| 29357#-AC-8 | ENSIGN US FINANCIAL-DELAWARE L C-SR-UNSEC 4.540% 02/22/22 | | 01/10/2019 | Call 104.0683 | | 28,098,441 | 27,000,000 | 27,000,000 | 27,000,000 | | | | | | 27,000,000 | | | | 1,234,641 | 02/22/2022 |
| 29364N-AP-3 | ENTERGY MISSISSIPPI LLC 1ST MORTG 6.640% 07/01/19 | | 07/01/2019 | Maturity | | 8,000,000 | 8,000,000 | 7,994,880 | 7,999,691 | | 309 | | 309 | | 8,000,000 | | | | 531,200 | 07/01/2019 |
| 29365K-AC-7 | ETI 2009-A A3 SEQ 4.380% 11/01/23 | | 08/01/2019 | Paydown | | 3,101,494 | 3,101,494 | 3,153,692 | 3,111,611 | | (10,117) | | (10,117) | | 3,101,494 | | | | 99,006 | 11/01/2023 |
| 29379V-AC-7 | ENTERPRISE PRODUCTS OPER CO.GUARNT 6.500% 01/31/19 | | 01/31/2019 | Maturity | | 15,000,000 | 15,000,000 | 14,979,900 | 14,999,776 | | 224 | | 224 | | 15,000,000 | | | | 487,500 | 01/31/2019 |
| 29444U-AM-8 | EQUINIX INC SR UNSEC 5.375% 04/01/23 | | 11/13/2019 | CONVERSION | | 24,323,758 | 23,830,000 | 23,848,325 | 23,836,072 | | (2,289) | | (2,289) | | 23,833,783 | | 489,974 | 489,974 | 1,448,086 | 04/01/2023 |
| 29444U-AN-6 | EQUINIX INC SR UNSEC 5.375% 01/01/22 | | 11/13/2019 | CONVERSION | | 5,726,250 | 5,625,000 | 5,625,000 | 5,625,000 | | | | | | 5,625,000 | | 101,250 | 101,250 | 417,402 | 01/01/2022 |
| 29444U-AP-1 | EQUINIX INC SR UNSEC 5.750% 01/01/25 | | 11/13/2019 | CONVERSION | | 17,561,000 | 17,000,000 | 17,025,000 | 17,014,687 | | (2,961) | | (2,961) | | 17,011,726 | | 549,274 | 549,274 | 1,349,493 | 01/01/2025 |
| 294751-BQ-4 | EQABS 2002-5 M2 MEZ AFC 6.337% 11/25/32 | | 11/01/2019 | Paydown | | | 44,995 | 16,504 | 17,628 | | 891 | | 891 | | 18,519 | | (18,519) | (18,519) | 821 | 11/25/2032 |

# 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 |
| 294751-BY-7 | EQABS 2003-1 M2 MEZ CSTR 5.789% 08/25/33 | | 12/01/2019 | Paydown | | | 88,394 | 35,363 | 40,132 | | 1,271 | | 1,271 | | 41,402 | | (41,402) | (41,402) | 3,134 | 08/25/2033 |
| 294751-CJ-9 | EQABS 2003-2 M2 MEZ AFC 5.234% 09/25/33 | | 08/01/2019 | Paydown | | | 794,235 | 794,235 | 794,234 | 792,530 | | 1,704 | | 1,704 | | 794,235 | | | | 43,934 | 09/25/2033 |
| 294751-DG-4 | EQABS 2003-4 M2 MEZ STEP AFC NAS 4.325% 10/25/34 | | 10/01/2019 | Paydown | | | 2,002,005 | 2,002,005 | 2,002,003 | 2,002,005 | | | | | | 2,002,005 | | | | 112,986 | 10/25/2034 |
| 294751-DH-2 | EQABS 2003-4 M3 MEZ STEP AFC NAS 6.779% 10/25/34 | | 10/01/2019 | Paydown | | | 1,201,742 | 1,201,742 | 658,482 | 707,734 | | 494,008 | | 494,008 | | 1,201,742 | | | | 90,139 | 10/25/2034 |
| 294751-DR-0 | EQABS 2004-1 AF5 STEP AFC IRC AS 5.610% 04/25/34 | | 07/01/2019 | Paydown | | | 6,888,752 | 6,888,752 | 6,888,752 | 6,888,752 | | | | | | 6,888,752 | | | | 185,663 | 04/25/2034 |
| 294751-DX-7 | EQABS 2004-1 M3 MEZ STEP AFC IRC NAS 5.760% 04/25/34 | | 07/01/2019 | Paydown | | | 1,777,748 | 1,777,748 | 1,177,875 | 1,250,878 | | 526,870 | | 526,870 | | 1,777,748 | | | | 83,188 | 04/25/2034 |
| 294751-DY-5 | EQABS 2004-1 M4 MEZ STEP AFC IRC NAS 5.910% 04/25/34 | | 07/01/2019 | Paydown | | | 1,623,469 | 1,623,469 | 35,250 | 60,082 | | 1,563,387 | | 1,563,387 | | 1,623,469 | | | | 114,055 | 04/25/2034 |
| 294751-EL-2 | EQABS 2004-2 M2 MEZ STEP AFC NAS 6.060% 07/25/34 | | 07/01/2019 | Paydown | | | 1,969,667 | 1,969,667 | 1,919,849 | 1,968,488 | | 1,179 | | 1,179 | | 1,969,667 | | | | 171,809 | 07/25/2034 |
| 294751-EM-0 | EQABS 2004-2 M3 MEZ STEP AFC NAS 6.181% 07/25/34 | | 07/01/2019 | Paydown | | | 1,331,830 | 1,490,595 | 53,391 | 59,872 | | 1,278,291 | | 1,278,291 | | 1,338,163 | | (6,333) | (6,333) | 27,016 | 07/25/2034 |
| 294751-EV-0 | EQABS 2004-3 AF5 STEP AFC AS 4.457% 07/25/34 | | 12/01/2019 | Paydown | | | 1,931,546 | 1,931,546 | 1,922,491 | 1,924,152 | | 7,394 | | 7,394 | | 1,931,546 | | | | 47,011 | 07/25/2034 |
| 294751-FB-3 | EQABS 2004-3 M3 MEZ STEP AFC NAS 4.440% 07/25/34 | | 12/01/2019 | Paydown | | | 269,365 | 269,365 | 59,772 | 63,673 | | 205,692 | | 205,692 | | 269,365 | | | | 7,489 | 07/25/2034 |
| 294751-FC-1 | EQABS 2004-3 M4 MEZ STEP AFC NAS 4.440% 07/25/34 | | 12/01/2019 | Paydown | | | 274,955 | | | | | | | | | | | | | 4,542 | 07/25/2034 |
| 29669*-AA-9 | ESSENTIA HEALTH OBLIGATED GROU QQQ-SR-UNSEC 3.990% 02/15/35 | | 02/15/2019 | Redemption 100.0000 | | | 6,485,661 | 6,485,661 | 6,485,661 | 6,485,661 | | | | | | 6,485,661 | | | | 129,389 | 02/15/2035 |
| 29669*-AB-7 | ESSENTIA HEALTH 3.900% 02/15/40 | | 02/15/2019 | Redemption 100.0000 | | | 474,000 | 474,000 | 474,000 | 474,000 | | | | | | 474,000 | | | | 9,243 | 02/15/2040 |
| 29854*-AA-4 | EUREKA FEDERAL COURTHOUSE LEAS SR-SEC 3.750% 02/15/35 | | 12/15/2019 | Redemption 99.9951 | | | 411,516 | 411,536 | 411,536 | 411,536 | | (20) | | (20) | | 411,516 | | | | 8,412 | 02/15/2035 |
| 30219G-AF-5 | EXPRESS SCRIPTS HOLDING CO.GUARNT 3.900% 02/15/22 | | 10/09/2019 | Taxable Exchange | | | 3,213,308 | 3,100,000 | 3,038,310 | 3,076,193 | | 5,605 | | 5,605 | | 3,081,798 | | 131,510 | 131,510 | 139,035 | 02/15/2022 |
| 30219G-AN-8 | EXPRESS SCRIPTS HOLDING CO.GUARNT 3.400% 03/01/27 | | 10/09/2019 | Taxable Exchange | | | 65,133,738 | 63,300,000 | 63,621,127 | 63,555,231 | | (21,922) | | (21,922) | | 63,533,309 | | 1,600,428 | 1,600,428 | 2,379,377 | 03/01/2027 |
| 30246Q-CN-1 | FBRSI 2005-5 AV24 FLT STEP AFC IRC 2.532% 11/25/35 | | 02/25/2019 | Paydown | | | 198,398 | 198,398 | 151,609 | 198,051 | | 346 | | 346 | | 198,398 | | | | 834 | 11/25/2035 |
| 30273@-AA-3 | FPL ROCKAWAY PEAKING FACILITIE SR-SEC 7.110% 06/28/20 | | 01/02/2019 | Call 103.9284 | | | 3,268,960 | 3,145,397 | 3,182,221 | 3,149,939 | | (16) | | (16) | | 3,149,922 | | (4,525) | (4,525) | 168,782 | 06/28/2020 |
| 30288*-AB-6 | FLNG LIQUEFACTION 2 LLC 4.790% 03/31/38 | | 09/30/2019 | Redemption 100.0000 | | | 676,200 | 676,200 | 676,200 | 676,200 | | | | | | 676,200 | | | | 32,390 | 03/31/2038 |
| 30291*-AA-3 | FBI BOSTON LEASE-BKD PT TRUST- 4.220% 10/13/36 | | 12/15/2019 | Redemption 100.0004 | | | 3,371,596 | 3,371,581 | 3,371,581 | 3,371,581 | | 15 | | 15 | | 3,371,596 | | | | 77,060 | 10/13/2036 |
| 30292@-AA-0 | FNA 2018-1 LLC UNSEC 4.300% 04/11/30 | | 08/10/2019 | Paydown | | | 23,369,188 | 23,369,188 | 23,369,188 | 23,369,188 | | | | | | 23,369,188 | | | | 436,502 | 04/11/2030 |
| 30292@-AA-0 | FNA 2018-1 LLC UNSEC 4.300% 04/11/30 | | 11/10/2019 | Redemption 100.0000 | | | 10,536,130 | 10,536,130 | 10,536,130 | 10,536,130 | | | | | | 10,536,130 | | | | 385,819 | 04/11/2030 |
| 31304*-AA-6 | FBI MINNEAPOLIS LEASE-BACK TRU SR-SEC 5.600% 01/10/32 | | 12/10/2019 | Redemption 99.9997 | | | 1,805,433 | 1,805,439 | 1,805,439 | 1,805,439 | | (6) | | (6) | | 1,805,433 | | | | 55,232 | 01/10/2032 |
| 31305#-AA-1 | FBI CINCINNATI LEASE BKD TRUST SR-SEC 5.600% 02/10/32 | | 12/10/2019 | Redemption 100.0000 | | | 1,217,701 | 1,217,701 | 1,217,701 | 1,217,701 | | | | | | 1,217,701 | | | | 37,256 | 02/10/2032 |
| 31306#-AA-0 | FBI PORTLAND LEASE BKD TRUST-G SR-SEC 5.600% 03/10/32 | | 12/10/2019 | Redemption 100.0008 | | | 1,375,993 | 1,375,983 | 1,375,983 | 1,375,983 | | 10 | | 10 | | 1,375,993 | | | | 42,087 | 03/10/2032 |
| 31306@-AA-2 | FBI SAN DIEGO LEASE BKD TRUST- SR-SEC 4.750% 04/26/33 | | 12/10/2019 | Redemption 99.9998 | | | 3,822,977 | 3,822,984 | 3,822,984 | 3,822,984 | | (7) | | (7) | | 3,822,977 | | | | 99,057 | 04/26/2033 |
| 31331F-AX-9 | FEDEX CORP 1998 PASS TST PT CERTS 6.720% 01/15/22 | | 07/15/2019 | Redemption 100.0000 | | | 588,876 | 588,876 | 546,800 | 581,855 | | 7,020 | | 7,020 | | 588,876 | | | | 19,876 | 01/15/2022 |
| 31331F-BA-8 | FEDERAL EXPRESS PT 991A-SR-SEC 7.650% 01/15/22 | | 07/15/2019 | Redemption 100.0000 | | | 937,334 | 937,334 | 937,334 | 937,334 | | | | | | 937,334 | | | | 36,120 | 01/15/2022 |
| 31331F-BB-6 | FEDERAL EXPRESS PT 991B-SR-SEC 7.900% 01/15/20 | | 01/15/2019 | Redemption 100.0000 | | | 1,381,462 | 1,381,462 | 1,381,462 | 1,381,462 | | | | | | 1,381,462 | | | | 54,568 | 01/15/2020 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 3137G0-MD-8 | STACR 2017-DNA1 M2 EXCH MEZ FLT 5.042% 07/25/29 | | 11/19/2019 | Various | | 32,492,910 | 30,500,000 | 30,430,742 | 30,445,497 | | 7,305 | | 7,305 | | 30,452,802 | | 2,040,108 | 2,040,108 | 655,235 | 07/25/2029 |
| 3137G0-NX-3 | STACR 2017-DNA2 M2 EXCH MEZ FLT 5.242% 10/25/29 | | 01/18/2019 | BANK OF AMERICA | | 15,092,109 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | 1,092,109 | 1,092,109 | 64,857 | 10/25/2029 |
| 3137G0-QQ-5 | STACR 2017-DNA3 M2 EXCH MEZ FLT 4.292% 03/25/30 | | 03/19/2019 | Various | | 13,381,094 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | 381,094 | 381,094 | 149,406 | 03/25/2030 |
| 3137G0-RL-5 | STACR 2017-HQA3 M2 EXCH MEZ FLT 4.155% 04/25/30 | | 03/20/2019 | WELLS FARGO | | 13,670,859 | 13,500,000 | 13,500,000 | 13,500,000 | | | | | | 13,500,000 | | 170,859 | 170,859 | 156,504 | 04/25/2030 |
| 3137G0-TH-2 | STACR 2018-DNA1 M2 EXCH MEZ FLT 3.605% 07/25/30 | | 08/02/2019 | BARCLAYS BANK PLC | | 22,243,047 | 22,250,000 | 22,245,957 | 22,246,428 | | 284 | | 284 | | 22,246,713 | | (3,666) | (3,666) | 587,307 | 07/25/2030 |
| 31428X-AS-5 | FEDEX CORP CO.GUARNT 2.625% 08/01/22 | | 09/24/2019 | WELLS FARGO | | 8,662,808 | 8,575,000 | 8,553,220 | 8,566,541 | | 1,674 | | 1,674 | | 8,568,216 | | 94,592 | 94,592 | 259,483 | 08/01/2022 |
| 31428X-AV-8 | FEDEX CORP CO.GUARNT 2.700% 04/15/23 | | 09/24/2019 | BARCLAYS BANK PLC | | 11,538,624 | 11,400,000 | 11,369,220 | 11,385,808 | | 2,313 | | 2,313 | | 11,388,122 | | 150,502 | 150,502 | 291,555 | 04/15/2023 |
| 31428X-BC-9 | FEDEX CORP CO.GUARNT 3.200% 02/01/25 | | 10/30/2019 | Various | | 2,606,072 | 2,525,000 | 2,521,086 | 2,522,513 | | 313 | | 313 | | 2,522,826 | | 83,246 | 83,246 | 101,000 | 02/01/2025 |
| 31562#-AA-9 | FF LANDLORD #1-LLC-FLOWERS SR-SEC 6.540% 09/15/30 | | 12/15/2019 | Redemption 100.0000 | | 204,736 | 204,736 | 204,736 | 204,736 | | | | | | 204,736 | | | | 7,325 | 09/15/2030 |
| 31564#-AA-7 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 6.750% 03/31/32 | | 12/31/2019 | Redemption 100.0000 | | 705,793 | 705,793 | 705,793 | 705,793 | | | | | | 705,793 | | | | 26,071 | 03/31/2032 |
| 31565#-AA-6 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.210% 07/31/31 | | 12/31/2019 | Redemption 100.0083 | | 478,978 | 478,938 | 478,938 | 478,938 | | 40 | | 40 | | 478,978 | | | | 18,909 | 07/31/2031 |
| 31565@-AA-8 | WELLS FARGO BK NW-N.A.-FLOWERS SR-SEC 7.670% 01/31/33 | | 12/31/2019 | Redemption 100.0000 | | 639,918 | 639,918 | 639,918 | 639,918 | | | | | | 639,918 | | | | 26,897 | 01/31/2033 |
| 31565@-AB-6 | WELLS FARGO BK-FLOWERS $780M SR-SEC 7.670% 01/31/20 | | 12/30/2019 | Redemption 99.9863 | | 106,726 | 106,741 | 106,741 | 106,741 | | (15) | | (15) | | 106,726 | | | | 4,486 | 01/31/2020 |
| 31659T-DV-4 | FMIC 2005-2 M2 MEZ FLT STEP AFC 2.527% 12/25/35 | | 06/07/2019 | CREDIT SUISSE SECURITIES US LL | | 6,588,333 | 6,621,440 | 4,999,188 | 5,972,085 | | 71,717 | | 71,717 | | 6,043,802 | | 544,532 | 544,532 | 86,822 | 12/25/2035 |
| 31659T-DV-4 | FMIC 2005-2 M2 MEZ FLT STEP AFC 2.527% 12/25/35 | | 05/28/2019 | Paydown | | 378,560 | 378,560 | 285,812 | 341,435 | | 37,125 | | 37,125 | | 378,560 | | | | 3,685 | 12/25/2035 |
| 31740L-AA-1 | REFINITIV US HOLDINGS SR SEC 6.250% 05/15/26 | | 06/20/2019 | JP MORGAN SECURITIES | | 16,866,813 | 16,475,000 | 16,475,000 | 16,475,000 | | | | | | 16,475,000 | | 391,813 | 391,813 | 745,903 | 05/15/2026 |
| 32027N-ED-9 | FFML 2003-FFH1 M1 MEZ FLT STEP 2.842% 09/25/33 | | 12/26/2019 | Paydown | | 1,042,200 | 1,042,200 | 969,246 | 983,062 | | 59,138 | | 59,138 | | 1,042,200 | | | | 22,401 | 09/25/2033 |
| 32027N-KJ-9 | FFML 2004-FF6 M1 MEZ FLT STEP IRC 2.722% 07/25/34 | | 12/26/2019 | Paydown | | 769,225 | 769,225 | 459,136 | 367,661 | | 401,565 | | 401,565 | | 769,225 | | | | 15,537 | 07/25/2034 |
| 32027N-VV-0 | FFML 2005-FF9 A4 FLT STEP 2.152% 10/25/35 | | 01/16/2019 | BMO CAPITAL MARKETS | | 9,537,343 | 9,543,307 | 8,922,992 | 9,176,165 | | 6,527 | | 6,527 | | 9,182,691 | | 354,652 | 354,652 | 19,671 | 10/25/2035 |
| 32027N-YR-6 | FFML 2006-FF1 M1 MEZ FLT STEP 2.245% 01/25/36 | | 08/09/2019 | SG AMERICAS SECURITIES LLC | | 9,474,000 | 9,600,000 | 7,104,000 | 8,110,916 | | 198,565 | | 198,565 | | 8,309,481 | | 1,164,519 | 1,164,519 | 189,955 | 01/25/2036 |
| 32051G-2H-7 | FHASI 2006-1 1A10 AD SSNR AS 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 163,922 | 165,261 | 129,275 | 125,788 | | 39,116 | | 39,116 | | 164,904 | | (981) | (981) | 7,089 | 05/25/2036 |
| 32051G-2J-3 | FHASI 2006-1 1A11 Z SSNR AS 6.000% 05/25/36 | | 12/01/2019 | Paydown | | 664,393 | 669,819 | 515,897 | 501,799 | | 166,506 | | 166,506 | | 668,305 | | (3,912) | (3,912) | 28,733 | 05/25/2036 |
| 32051G-AA-3 | FHAMS 2004-AA4 A1 CSTR AS 3.966% 10/25/34 | | 12/01/2019 | Paydown | | 1,538,984 | 1,538,984 | 1,453,281 | 1,458,359 | | 80,625 | | 80,625 | | 1,538,984 | | | | 34,931 | 10/25/2034 |
| 32051G-CQ-6 | FHASI 2004-7 1A4 NAS 5.500% 01/25/35 | | 03/01/2019 | Paydown | | 1,638,667 | 1,638,667 | 1,645,708 | 1,640,502 | | (1,836) | | (1,836) | | 1,638,667 | | | | 22,457 | 01/25/2035 |
| 32051G-FL-4 | FHAMS 2005-FA1 1A1 NAS 5.500% 03/25/35 | | 03/01/2019 | Paydown | | 4,677,236 | 4,703,574 | 3,566,667 | 3,548,764 | | 1,148,315 | | 1,148,315 | | 4,697,079 | | (19,843) | (19,843) | 64,499 | 03/25/2035 |
| 32051G-N3-5 | FHASI 2005-8 1A1 NAS 5.750% 02/25/36 | | 11/01/2019 | Paydown | | 4,487,556 | 5,238,220 | 3,888,824 | 3,947,846 | | 1,079,254 | | 1,079,254 | | 5,027,100 | | (539,544) | (539,544) | 269,684 | 02/25/2036 |
| 32051G-P4-1 | FHASI 2005-8 1A10 AD AS 5.750% 02/25/36 | | 11/01/2019 | Paydown | | 4,621,951 | 5,395,096 | 4,010,956 | 4,071,784 | | 1,106,685 | | 1,106,685 | | 5,178,469 | | (556,518) | (556,518) | 277,760 | 02/25/2036 |
| 32051G-RU-1 | FHAMS 2005-FA5 1A4 SSNR NAS 5.500% 08/25/35 | | 03/01/2019 | Paydown | | 2,853,945 | 3,041,070 | 2,121,401 | 1,871,264 | | 1,097,070 | | 1,097,070 | | 2,968,334 | | (114,389) | (114,389) | 41,095 | 08/25/2035 |
| 32051G-VL-6 | FHAMS 2005-FA7 1A4A SSNR NAS 5.500% 10/25/35 | | 04/01/2019 | Paydown | | 6,465,296 | 7,394,467 | 4,543,838 | 4,509,658 | | 2,514,471 | | 2,514,471 | | 7,024,130 | | (558,834) | (558,834) | 133,383 | 10/25/2035 |
| 32052U-AB-9 | FHASI 2006-4 1A2 NAS 5.750% 02/25/37 | | 12/01/2019 | Paydown | | 1,520,419 | 1,596,103 | 1,135,528 | 974,185 | | 592,150 | | 592,150 | | 1,566,334 | | (45,915) | (45,915) | 59,683 | 02/25/2037 |
| 32485*-AD-9 | FIRST NAT BK-CATALYST VIDALIA/ SR-SEC 12.480% 05/01/20 | | 11/01/2019 | Redemption 100.0000 | | 14,931,706 | 14,931,706 | 14,931,706 | 14,931,706 | | | | | | 14,931,706 | | | | 1,411,703 | 05/01/2020 |
| 336130-AA-7 | FIRST QUALITY FINANCE CO SR UNSEC 4.625% 05/15/21 | | 10/28/2019 | Call 100.0000 | | 21,100,000 | 21,100,000 | 20,843,750 | 21,008,145 | | 29,946 | | 29,946 | | 21,038,091 | | 61,909 | 61,909 | 929,792 | 05/15/2021 |
| 33632*-UJ-4 | FIRST SECURITY BK NA-PHILLIPS SR-SEC 7.950% 12/10/20 | | 12/10/2019 | Redemption 100.0033 | | 1,063,406 | 1,063,372 | 1,063,372 | 1,063,372 | | 35 | | 35 | | 1,063,406 | | | | 46,345 | 12/10/2020 |

# 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 |
| 33736*-AF-9 | FIRST UNION COMMERCIAL CORP.-B SR-SEC 5.800% 01/02/24 | | 01/02/2019 | Redemption 100.0000 | | 14,142,856 | 14,142,856 | 14,142,856 | 14,142,856 | | | | | | 14,142,856 | | | | 410,143 | 01/02/2024 |
| 337925-CP-4 | FPLUS 1997-4 M2 MEZ STEP 7.830% 09/11/23 | | 12/01/2019 | Paydown | | 139,770 | 139,770 | | | | 139,770 | | 139,770 | | 139,770 | | | | 4,930 | 09/11/2023 |
| 33840*-AA-3 | 521-533 LLC-IFF SR-SEC 4.770% 11/15/30 | | 12/15/2019 | Redemption 100.0004 | | 1,825,419 | 1,825,411 | 1,825,411 | 1,825,411 | | 8 | | 8 | | 1,825,419 | | | | 47,507 | 11/15/2030 |
| 33972P-AA-7 | FLNG LIQUEFACTION 2 LLC 4.125% 03/31/38 | | 09/30/2019 | Redemption 100.0000 | | 685,000 | 685,000 | 685,000 | 685,000 | | | | | | 685,000 | | | | 28,256 | 03/31/2038 |
| 340711-AG-5 | FLORIDA GAS TRANSMISSION SR UNSEC 9.190% 11/01/24 | | 11/01/2019 | Redemption 100.0000 | | 1,750,000 | 1,750,000 | 1,744,164 | 1,747,881 | | 2,119 | | 2,119 | | 1,750,000 | | | | 160,825 | 11/01/2024 |
| 340711-AQ-3 | FLORIDA GAS TRANSMISSION SR UNSEC 7.900% 05/15/19 | | 05/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,991,000 | 4,999,538 | | 462 | | 462 | | 5,000,000 | | | | 197,500 | 05/15/2019 |
| 341081-FJ-1 | FLORIDA POWER & LIGHT CO 1ST MORTG 2.750% 06/01/23 | | 03/27/2019 | Various | | 23,363,987 | 23,300,000 | 23,211,227 | 23,257,701 | | 1,923 | | 1,923 | | 23,259,623 | | 104,364 | 104,364 | 192,836 | 06/01/2023 |
| 34115#-AA-5 | FLORIDA SOUTHEAST CONNECTION-L 3.500% 06/30/37 | | 12/31/2019 | Redemption 100.0000 | | 915,041 | 915,041 | 915,041 | 915,041 | | | | | | 915,041 | | | | 22,211 | 06/30/2037 |
| 34115#-AB-3 | FLORIDA SOUTHEAST CONNECTION-L SR-SEC 4.260% 06/30/37 | | 12/31/2019 | Redemption 100.0000 | | 1,285,784 | 1,285,784 | 1,285,784 | 1,285,784 | | | | | | 1,285,784 | | | | 37,586 | 06/30/2037 |
| 34282*-RD-2 | FLORIDA LOTTERY SR-UNSEC 0.000% 04/01/34 | | 08/15/2019 | Redemption 100.0000 | | 989,862 | 989,862 | 732,944 | 731,645 | | 258,217 | | 258,217 | | 989,862 | | | | | 04/01/2034 |
| 34417M-AA-5 | FOCUS 2017-1A A2I SEQ 3.857% 04/30/47 | | 10/30/2019 | 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 | | 10/30/2019 | Paydown | | 220,000 | 220,000 | 220,000 | 220,000 | | | | | | 220,000 | | | | 7,003 | 04/30/2047 |
| 34417Q-AA-6 | FOCUS 2018-1 A2 SEQ 5.184% 10/30/48 | | 10/30/2019 | Paydown | | 120,000 | 120,000 | 120,000 | 120,000 | | | | | | 120,000 | | | | 3,905 | 10/30/2048 |
| 345397-VR-1 | FORD MOTOR CREDIT CO LLC SR UNSEC 5.750% 02/01/21 | | 03/05/2019 | BNP PARIBAS | | 25,700,250 | 25,000,000 | 24,882,500 | 24,969,690 | | 2,450 | | 2,450 | | 24,972,140 | | 728,110 | 728,110 | 862,500 | 02/01/2021 |
| 345397-VU-4 | FORD MOTOR CREDIT CO LLC SR UNSEC 5.875% 08/02/21 | | 03/27/2019 | Various | | 38,497,140 | 37,333,000 | 37,816,727 | 37,489,892 | | (13,350) | | (13,350) | | 37,476,542 | | 1,020,598 | 1,020,598 | 1,425,600 | 08/02/2021 |
| 345397-WK-5 | FORD MOTOR CREDIT CO LLC SR UNSEC 4.375% 08/06/23 | | 05/28/2019 | CREDIT SUISSE SECURITIES US LL | | 3,012,690 | 3,000,000 | 2,971,980 | 2,985,571 | | 1,172 | | 1,172 | | 2,986,742 | | 25,948 | 25,948 | 107,188 | 08/06/2023 |
| 35671D-CB-9 | FREEPORT-MCMORAN INC CO.GUARNT 6.875% 02/15/23 | | 09/03/2019 | Call 105.4639 | | 32,860,451 | 31,158,000 | 32,958,174 | 32,529,039 | | (204,055) | | (204,055) | | 32,324,983 | | (1,166,983) | (1,166,983) | 3,951,669 | 02/15/2023 |
| 35729P-DB-3 | FHLT 2004-1 M3 MEZ FLT STEP 2.617% 02/25/34 | | 10/25/2019 | Paydown | | 134,930 | 134,930 | 112,192 | 121,639 | | 13,291 | | 13,291 | | 134,930 | | | | 3,507 | 02/25/2034 |
| 35877#-AA-0 | FRISCO HQ OPS LP 4.130% 12/15/37 | | 12/15/2019 | Redemption 100.0000 | | 2,487,307 | 2,487,307 | 2,487,307 | 2,487,307 | | | | | | 2,487,307 | | | | 77,307 | 12/15/2037 |
| 361448-AN-3 | GATX CORP SR UNSEC 4.750% 06/15/22 | | 01/10/2019 | U.S. BANCORP INVESTMENTS INC | | 22,540,455 | 21,950,000 | 21,741,475 | 21,866,555 | | 801 | | 801 | | 21,867,357 | | 673,098 | 673,098 | 83,989 | 06/15/2022 |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 6.446% 06/25/24 | | 10/01/2019 | Paydown | | 59,347 | 59,347 | | | | 59,347 | | 59,347 | | 59,347 | | | | 2,707 | 06/25/2024 |
| 36157L-C*-7 | GECMSI GECMSI 1994-02 6.446% 06/25/24 | | 11/01/2019 | Redemption 100.0000 | | 324 | 324 | | | | | | | | | | 324 | 324 | 18 | 06/25/2024 |
| 36157T-JG-7 | GECMSI GECMSI 1995-01A 8.014% 12/25/24 | | 11/01/2019 | Paydown | | 26,241 | 26,241 | | | | 26,241 | | 26,241 | | 26,241 | | | | 1,003 | 12/25/2024 |
| 36164A-AA-1 | GFG 2014-1A A SEQ 5.210% 07/15/40 | | 08/07/2019 | Call 124.4001 | | 103,663,522 | 83,330,756 | 83,330,756 | 83,330,756 | | | | | | 83,330,756 | | | | 23,794,141 | 07/15/2040 |
| 36164A-AA-1 | GFG 2014-1A A SEQ 5.210% 07/15/40 | | 07/15/2019 | Paydown | | 2,017,460 | 2,017,460 | 2,017,460 | 2,017,460 | | | | | | 2,017,460 | | | | 53,367 | 07/15/2040 |
| 36170U-CQ-2 | GFORC 2005 RR2 A4A SC SEQ CDO-CRE CD 5.336% 12/25/39 | | 12/01/2019 | Paydown | | 1,371,394 | 1,374,499 | | | | 1,371,394 | | 1,371,394 | | 1,371,394 | | | | 38,546 | 12/25/2039 |
| 361849-CB-6 | GMACC 1997-C1 X IO CSTR NTL 1.352% 07/15/29 | | 01/01/2019 | Paydown | | | | 318,868 | | | | | | | | | | | 3,489 | 07/15/2029 |
| 361849-ER-9 | GMACC 1999-C1 X IO CSTR NTL 0.199% 05/15/33 | | 01/01/2019 | Paydown | | | | | | | | | | | | | | | 32 | 05/15/2033 |
| 361856-DX-2 | GMACM 2004-HE5 A5 CSTR STEP AFC AS 5.865% 09/25/34 | | 12/01/2019 | Paydown | | 564,478 | 564,478 | 564,478 | 564,478 | | | | | | 564,478 | | | | 17,155 | 09/25/2034 |
| 36185M-AJ-1 | GMACM 2005-AF1 A2 FLT AFC AD AS 2.392% 07/25/35 | | 12/25/2019 | Paydown | | 1,269,933 | 1,269,933 | 1,055,870 | 1,042,502 | | 227,431 | | 227,431 | | 1,269,933 | | | | 18,210 | 07/25/2035 |
| 36185M-CL-4 | GMACM 2005-J1 A14 NAS 5.500% 12/25/35 | | 05/01/2019 | Paydown | | 4,417,746 | 4,415,172 | 3,725,162 | 3,821,574 | | 593,972 | | 593,972 | | 4,415,546 | | 2,200 | 2,200 | 99,643 | 12/25/2035 |
| 36185M-EG-3 | GMACM 2006-J1 A6 SSNR NAS 5.750% 04/25/36 | | 12/01/2019 | Paydown | | 549,967 | 606,276 | 534,310 | 547,122 | | 53,770 | | 53,770 | | 600,892 | | (50,925) | (50,925) | 17,673 | 04/25/2036 |
| 36185N-J4-3 | GMACM 2003-J8 M1 MEZ NAS 5.250% 12/25/33 | | 11/01/2019 | Paydown | | 614,786 | 615,287 | 380,924 | 160,471 | 187,422 | 267,815 | | 455,237 | | 615,709 | | (923) | (923) | 26,291 | 12/25/2033 |

# 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 |
| 36185N-S4-3 | GMACM 2004-JR1 A10 SC Z AS 5.250% 12/25/33 | | 11/01/2019 | Paydown | | 7,865,114 | 7,865,159 | 6,875,870 | 7,775,786 | | 89,372 | | 89,372 | | 7,865,159 | | (45) | (45) | 361,565 | 12/25/2033 |
| 36185N-X5-4 | GMACM 2004-AR1 14A CSTR AS 4.709% 06/25/34 | | 06/01/2019 | Paydown | | 2,341,029 | 2,341,029 | 2,347,613 | 2,346,775 | | (5,746) | | (5,746) | | 2,341,029 | | | | 50,556 | 06/25/2034 |
| 36187*-AA-7 | WELLS FARGO BK NW-N.A.-WALGREE CTL1-SR-SEC 5.940% 08/01/31 | | 12/01/2019 | Redemption 100.0021 | | 320,362 | 320,356 | 322,451 | 321,565 | | (1,203) | | (1,203) | | 320,362 | | | | 10,401 | 08/01/2031 |
| 36208#-AA-8 | GNI OF PARK RIDGE-LLC-WALGREEN SR-SEC 6.450% 07/15/27 | | 12/15/2019 | Redemption 100.0000 | | 123,221 | 123,221 | 123,221 | 123,221 | | | | | | 123,221 | | | | 4,347 | 07/15/2027 |
| 36228C-YQ-0 | GSMS 2006 CC1 A SC CSTR CDO-CRE CDO 5.332% 03/21/46 | | 12/01/2019 | Paydown | | 1,875,775 | 2,073,299 | 200,088 | 239,338 | | 1,674,413 | | 1,674,413 | | 1,913,751 | | (37,976) | (37,976) | 70,210 | 03/21/2046 |
| 36228F-3P-9 | GSAA 2004-3 AF4 STEP AFC AS 6.220% 04/25/34 | | 12/01/2019 | Paydown | | 1,171,489 | 1,171,489 | 1,152,198 | 1,153,014 | | 18,476 | | 18,476 | | 1,171,489 | | | | 24,806 | 04/25/2034 |
| 36228F-6P-6 | GSAMP 2004-AR1 M1 MEZ FLT STEP 2.767% 06/25/34 | | 06/25/2019 | Paydown | | 189,754 | 189,754 | 180,504 | 182,926 | | 6,828 | | 6,828 | | 189,754 | | | | 2,202 | 06/25/2034 |
| 36228F-H6-6 | GSR 2004-3F 2A11 NAS 5.500% 02/25/34 | | 12/01/2019 | Paydown | | 202,181 | 202,181 | 206,856 | 205,139 | | (2,958) | | (2,958) | | 202,181 | | | | 4,698 | 02/25/2034 |
| 36228F-TX-4 | GSR 2003-7F 1A5 NAS 5.250% 06/25/33 | | 12/01/2019 | Paydown | | 256,345 | 256,345 | 248,308 | 248,466 | | 7,878 | | 7,878 | | 256,345 | | | | 9,720 | 06/25/2033 |
| 36228F-UC-8 | GSR 2003-7F 2A5 NAS 5.250% 06/25/33 | | 12/01/2019 | Paydown | | 88,709 | 88,709 | 85,070 | 85,143 | | 3,566 | | 3,566 | | 88,709 | | | | 1,258 | 06/25/2033 |
| 36228F-VA-1 | GSR 2003-7F B1 SUB CSTR NAS 5.893% 06/25/33 | | 12/01/2019 | Paydown | | 130,938 | 130,938 | 129,628 | 129,646 | | 1,292 | | 1,292 | | 130,938 | | | | 3,277 | 06/25/2033 |
| 36228F-VB-9 | GSR 2003-7F B2 SUB CSTR NAS 5.893% 06/25/33 | | 12/01/2019 | Paydown | | 40,957 | 40,957 | 40,305 | 40,316 | | 641 | | 641 | | 40,957 | | | | 1,012 | 06/25/2033 |
| 3622EC-AK-2 | GSAA 2007-5 1F4A CSTR STEP AFC AS 6.032% 05/25/37 | | 12/01/2019 | Paydown | | 738,386 | 738,386 | 415,136 | 417,138 | | 321,248 | | 321,248 | | 738,386 | | | | 9,913 | 05/25/2037 |
| 3622EL-AD-8 | GSAA 2006-18 AF4A STEP AFC AS 5.923% 11/25/36 | | 12/01/2019 | Paydown | | 1,671,040 | 1,671,040 | 855,130 | 848,262 | | 822,778 | | 822,778 | | 1,671,040 | | | | 21,466 | 11/25/2036 |
| 3622MP-AA-6 | GSR 2007-1F 3A1 EXCH SEQ AS 6.000% 01/25/37 | | 12/01/2019 | Paydown | | 192,168 | 209,871 | 114,100 | 78,815 | | 119,814 | | 119,814 | | 198,629 | | (6,461) | (6,461) | 6,936 | 01/25/2037 |
| 3622MP-BE-7 | GSR 2007-1F 3A15 EXCH SEQ AS 6.000% 01/25/37 | | 12/01/2019 | Paydown | | 1,754,765 | 1,915,530 | 1,706,477 | 1,731,198 | | 167,743 | | 167,743 | | 1,898,941 | | (144,175) | (144,175) | 63,023 | 01/25/2037 |
| 3622MW-AR-4 | GSR 2007-3F 3A5 EXCH SEQ AS 6.000% 05/25/37 | | 12/01/2019 | Paydown | | 528,142 | 579,308 | 213,539 | 208,135 | | 337,865 | | 337,865 | | 546,000 | | (17,859) | (17,859) | 16,934 | 05/25/2037 |
| 3622N6-AC-3 | GSR 2007-AR2 2A1 CSTR SSNR AS 4.314% 05/25/37 | | 12/01/2019 | Paydown | | 559,288 | 558,112 | 252,387 | 151,440 | | 407,542 | | 407,542 | | 558,982 | | 306 | 306 | 10,720 | 05/25/2037 |
| 362332-AH-1 | GSMS 2006-GG8 AJ SEQ 5.622% 11/10/39 | | 12/01/2019 | Paydown | | 21,757,613 | 21,757,613 | 18,628,868 | 18,628,868 | | 3,128,745 | | 3,128,745 | | 21,757,613 | | | | 686,993 | 11/10/2039 |
| 362334-AA-2 | GSAA 2006-2 2A4 FLT STEP 2.412% 12/25/35 | | 12/26/2019 | Paydown | | 1,217,088 | 1,217,088 | 1,070,277 | 1,128,622 | | 88,466 | | 88,466 | | 1,217,088 | | | | 18,875 | 12/25/2035 |
| 362334-JU-9 | GSR 2006-3F 2A6 SEQ AS 5.750% 03/25/36 | | 12/01/2019 | Paydown | | 206,895 | 216,539 | 128,857 | 110,923 | | 100,816 | | 100,816 | | 211,739 | | (4,844) | (4,844) | 6,890 | 03/25/2036 |
| 362334-ME-1 | GSAA 2006-6 AF3 AFC AS 5.734% 03/25/36 | | 12/01/2019 | Paydown | | 942,400 | 942,400 | 415,101 | 410,792 | | 531,608 | | 531,608 | | 942,400 | | | | 11,995 | 03/25/2036 |
| 362334-NC-4 | GSAA 2006-7 AF3 STEP AFC AS 6.220% 03/25/46 | | 12/01/2019 | Paydown | | 752,695 | 752,695 | 399,539 | 394,231 | | 358,464 | | 358,464 | | 752,695 | | | | 13,253 | 03/25/2046 |
| 362334-QC-1 | GSAA 2006-7 AF5A STEP AFC NAS 6.205% 03/25/46 | | 12/01/2019 | Paydown | | 513,267 | 513,267 | 431,105 | 458,561 | | 54,706 | | 54,706 | | 513,267 | | | | 9,036 | 03/25/2046 |
| 362341-B9-9 | GSAMP 2005-AHL2 A1B FLT STEP 2.102% 12/25/35 | | 12/26/2019 | Paydown | | 236,636 | 236,636 | 177,287 | 197,089 | | 39,547 | | 39,547 | | 236,636 | | | | 6,059 | 12/25/2035 |
| 362341-MQ-9 | GSR 2005-7F 2A5 Z AS 5.500% 09/25/35 | | 12/01/2019 | Paydown | | 169,080 | 169,080 | 158,644 | 163,213 | | 5,867 | | 5,867 | | 169,080 | | | | 7,232 | 09/25/2035 |
| 362341-MX-4 | GSR 2005-7F 3A5 SSNR NAS 6.000% 09/25/35 | | 12/01/2019 | Paydown | | 266,870 | 266,870 | 265,921 | 265,903 | | 967 | | 967 | | 266,870 | | | | 10,564 | 09/25/2035 |
| 362341-Q3-6 | GSR 2005-9F 1A1 EXCH PT 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 459,199 | 513,434 | 111,521 | 14,767 | | 445,971 | | 445,971 | | 460,738 | | (1,539) | (1,539) | 14,997 | 12/25/2035 |
| 362341-Q8-5 | GSR 2005-9F 1A6 EXCH SEQ AS 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 594,288 | 594,288 | 345,231 | 339,278 | | 255,010 | | 255,010 | | 594,288 | | | | 17,822 | 12/25/2035 |
| 362341-QK-8 | GSAA 2005-11 3A5 FLT STEP 2.162% 10/25/35 | | 12/26/2019 | Paydown | | 1,837,544 | 1,837,544 | 1,689,373 | 1,740,349 | | 97,195 | | 97,195 | | 1,837,544 | | | | 33,495 | 10/25/2035 |
| 362341-S7-5 | GSR 2005-9F 2A6 SSNR NAS 6.000% 01/25/36 | | 12/01/2019 | Paydown | | 265,818 | 309,409 | 173,812 | 127,325 | | 155,307 | | 155,307 | | 282,632 | | (16,814) | (16,814) | 9,921 | 01/25/2036 |
| 362341-SS-9 | GSAA 2005-12 AF4 AFC 5.344% 09/25/35 | | 12/01/2019 | Paydown | | 298,919 | 298,919 | 242,547 | 222,325 | | 76,594 | | 76,594 | | 298,919 | | | | 5,886 | 09/25/2035 |
| 362358-AA-7 | GSA HONOLULU LEASE BKD TRUST-G 2011-SR-SEC 5.010% 10/21/32 | | 12/15/2019 | Redemption 100.0002 | | 2,874,099 | 2,874,092 | 2,874,092 | 2,874,092 | | 7 | | 7 | | 2,874,099 | | | | 78,595 | 10/21/2032 |
| 362375-AD-9 | GSAA 2006-10 AF4 STEP AFC AS 6.295% 06/25/36 | | 12/01/2019 | Paydown | | 558,939 | 558,939 | 239,117 | 233,709 | | 325,230 | | 325,230 | | 558,939 | | | | 5,863 | 06/25/2036 |

# 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 |
| 36242D-4T-7 | GSR 2005-AR3 3A1 CSTR SSNR AS 4.513% 05/25/35 | | 12/01/2019 | Paydown | | 956,274 | 956,274 | 872,105 | 859,504 | | 96,770 | | 96,770 | | 956,274 | | | | 25,400 | 05/25/2035 |
| 36242D-4W-0 | GSR 2005-AR3 6A1 CSTR SSNR AS 4.337% 05/25/35 | | 12/01/2019 | Paydown | | 1,700,655 | 1,700,655 | 1,485,184 | 1,474,139 | | 226,516 | | 226,516 | | 1,700,655 | | | | 40,473 | 05/25/2035 |
| 36242D-BU-6 | GSR 2004-9 5A7 CSTR SSNR AS 4.224% 08/25/34 | | 12/01/2019 | Paydown | | 262,494 | 262,494 | 214,261 | 237,367 | | 25,127 | | 25,127 | | 262,494 | | | | 7,393 | 08/25/2034 |
| 36242D-EM-1 | GSR 2004-10F 1A5 PT AS 4.500% 08/25/19 | | 08/01/2019 | Paydown | | 31,457 | 31,457 | 30,612 | 31,220 | | 237 | | 237 | | 31,457 | | | | 504 | 08/25/2019 |
| 36242D-EM-1 | GSR 2004-10F 1A5 PT AS 4.500% 08/25/19 | | 08/25/2019 | Maturity | | 531 | 531 | 517 | 527 | | 4 | | 4 | | 531 | | | | 18 | 08/25/2019 |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS 4.438% 09/25/34 | | 12/01/2019 | Paydown | | 321,799 | 321,799 | 309,367 | 308,802 | | 12,997 | | 12,997 | | 321,799 | | | | 8,494 | 09/25/2034 |
| 36242D-LF-8 | GSR 2004-12 3A6 CSTR AS 4.132% 12/25/34 | | 12/01/2019 | Paydown | | 846,114 | 846,114 | 832,365 | 846,114 | | | | | | 846,114 | | | | 18,767 | 12/25/2034 |
| 36242D-NC-3 | GSAA 2004-10 AF4 STEP AFC AS 4.488% 08/25/34 | | 12/01/2019 | Paydown | | 1,986,558 | 1,986,558 | 1,986,507 | 1,985,447 | | 1,111 | | 1,111 | | 1,986,558 | | | | 46,529 | 08/25/2034 |
| 36242D-QV-8 | GSR 2004-15F 1A3 NAS 5.500% 12/25/34 | | 12/01/2019 | Paydown | | 334,945 | 334,945 | 335,259 | 334,945 | | | | | | 334,945 | | | | 10,680 | 12/25/2034 |
| 36242D-SS-3 | GSAA 2005-1 AF4 STEP AFC AS 5.619% 11/25/34 | | 12/01/2019 | Paydown | | 3,353,298 | 3,353,298 | 3,353,298 | 3,353,298 | | | | | | 3,353,298 | | | | 88,287 | 11/25/2034 |
| 36242D-VJ-9 | GSR 2005-1F 3A3 Z SUP AS 6.000% 01/25/35 | | 12/01/2019 | Paydown | | 884,100 | 884,100 | 688,806 | 680,809 | | 203,291 | | 203,291 | | 884,100 | | | | 35,721 | 01/25/2035 |
| 36242D-W7-4 | GSR 2005-4F 4A4 PAC-1-11 AS 5.500% 05/25/35 | | 12/01/2019 | Paydown | | 986,830 | 986,830 | 960,116 | 978,605 | | 8,226 | | 8,226 | | 986,830 | | | | 14,756 | 05/25/2035 |
| 36242D-YG-2 | GSR 2005-2F 2A3 Z SUP AS 6.000% 03/25/35 | | 12/01/2019 | Paydown | | 1,480,666 | 1,480,666 | 1,175,638 | 1,245,996 | | 234,671 | | 234,671 | | 1,480,666 | | | | 39,785 | 03/25/2035 |
| 362448-AA-6 | GSA MCCLELLAN LEASE BKD TRUST- SR-SEC 4.460% 07/15/33 | | 12/15/2019 | Redemption 100.0000 | | 589,456 | 589,456 | 589,456 | 589,456 | | | | | | 589,456 | | | | 14,220 | 07/15/2033 |
| 36245*-AA-7 | GSA CHESAPEAKE LEASED BACK TRU 2012-SR-SEC 4.500% 09/15/33 | | 12/15/2019 | Redemption 100.0013 | | 875,772 | 875,760 | 875,768 | 875,763 | | 8 | | 8 | | 875,772 | | | | 21,490 | 09/15/2033 |
| 36249B-AB-6 | GSAA 2007-7 1A2 FLT STEP IRC 1.972% 07/25/37 | | 12/26/2019 | Paydown | | 420,452 | 420,452 | 353,180 | 374,953 | | 45,499 | | 45,499 | | 420,452 | | | | 6,263 | 07/25/2037 |
| 362669-AK-9 | GSR 2007-4F 3A1 SSNR AS 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 362,553 | 423,893 | 186,435 | 87,200 | | 287,341 | | 287,341 | | 374,541 | | (11,988) | (11,988) | 12,522 | 07/25/2037 |
| 362669-AQ-6 | GSR 2007-4F 3A6 SSNR NAS 6.000% 07/25/37 | | 12/01/2019 | Paydown | | 226,970 | 265,368 | 212,909 | 209,025 | | 47,696 | | 47,696 | | 256,721 | | (29,751) | (29,751) | 7,839 | 07/25/2037 |
| 36298J-AA-1 | GSMS 2006 RR2 A1 SC CSTR CDO-CRE CD 5.341% 06/23/46 | | 12/01/2019 | Paydown | | 3,874,231 | 3,962,688 | 160,902 | 160,902 | | 3,716,920 | | 3,716,920 | | 3,877,823 | | (3,592) | (3,592) | 137,864 | 06/23/2046 |
| 364725-BC-4 | TEGNA INC CO.GUARNT 5.500% 09/15/24 | | 10/23/2019 | BANK OF AMERICA | | 18,717,188 | 18,150,000 | 18,171,073 | 18,160,446 | | (2,984) | | (2,984) | | 18,157,463 | | 559,725 | 559,725 | 942,792 | 09/15/2024 |
| 36740P-AA-1 | GATES GLOBAL LLC CO.GUARNT 6.000% 07/15/22 | | 12/05/2019 | Call 100.0000 | | 7,130,000 | 7,130,000 | 6,792,513 | 6,954,705 | | 41,994 | | 41,994 | | 6,996,699 | | 133,301 | 133,301 | 594,167 | 07/15/2022 |
| 36828Q-KX-3 | GECMC 2005-C1 D SUB CSTR AFC 4.555% 06/10/48 | | 12/01/2019 | Paydown | | 534,091 | 534,091 | 535,331 | 533,831 | | 259 | | 259 | | 534,091 | | | | 3,577 | 06/10/2048 |
| 36828Q-KZ-8 | GECMC 2005-C1 XC IO CSTR NTL 0.011% 06/10/48 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 8 | 06/10/2048 |
| 36877*-AA-2 | GENCONN ENERGY LLC SR-SEC 4.730% 07/25/41 | | 07/15/2019 | Redemption 100.0003 | | 1,691,735 | 1,691,729 | 1,691,729 | 1,691,729 | | 6 | | 6 | | 1,691,735 | | | | 60,014 | 07/25/2041 |
| 369604-BD-4 | GENERAL ELECTRIC CO SR UNSEC 2.700% 10/09/22 | | 06/21/2019 | Various | | 16,833,350 | 17,075,000 | 17,034,874 | 17,058,590 | | 1,525 | | 1,525 | | 17,060,116 | | (226,766) | (226,766) | 276,199 | 10/09/2022 |
| 369604-BF-9 | GENERAL ELECTRIC CO SR UNSEC 4.125% 10/09/42 | | 09/30/2019 | CONVERSION | | 32,671,509 | 33,754,000 | 34,245,403 | 34,184,895 | | (8,338) | | (8,338) | | 34,176,558 | | (1,505,049) | (1,505,049) | 1,357,544 | 10/09/2042 |
| 369604-BG-7 | GENERAL ELECTRIC CO SR UNSEC 3.375% 03/11/24 | | 06/21/2019 | Various | | 29,386,566 | 28,825,000 | 28,554,333 | 28,672,910 | | 12,831 | | 12,831 | | 28,685,741 | | 700,825 | 700,825 | 764,393 | 03/11/2024 |
| 369604-BH-5 | GENERAL ELECTRIC CO SR UNSEC 4.500% 03/11/44 | | 09/25/2019 | CONVERSION | | 34,377,413 | 33,750,000 | 33,404,788 | 33,433,921 | | 5,083 | | 5,083 | | 33,439,004 | | 938,409 | 938,409 | 1,598,906 | 03/11/2044 |
| 36962G-3A-0 | GENERAL ELECTRIC CO SR UNSEC 6.150% 08/07/37 | | 03/19/2019 | JEFFERIES & CO. INC. | | 6,161,966 | 5,727,000 | 5,717,593 | 5,719,470 | | 48 | | 48 | | 5,719,517 | | 442,448 | 442,448 | 219,153 | 08/07/2037 |
| 36962G-3P-7 | GENERAL ELECTRIC CO SR UNSEC 5.875% 01/14/38 | | 03/19/2019 | MORGAN STANLEY & CO. INC. | | 10,535,578 | 10,021,000 | 9,837,487 | 9,871,597 | | 932 | | 932 | | 9,872,529 | | 663,050 | 663,050 | 403,937 | 01/14/2038 |
| 370334-BH-6 | GENERAL MILLS INC SR UNSEC 5.650% 02/15/19 | | 02/15/2019 | Maturity | | 27,000,000 | 27,000,000 | 26,976,780 | 26,999,625 | | 375 | | 375 | | 27,000,000 | | | | 762,750 | 02/15/2019 |
| 37045V-AE-0 | GENERAL MOTORS CO SR UNSEC 4.875% 10/02/23 | | 05/20/2019 | Various | | 15,729,950 | 15,000,000 | 14,978,623 | 14,987,889 | | 829 | | 829 | | 14,988,718 | | 741,232 | 741,232 | 465,833 | 10/02/2023 |

# 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 |
| 37246#-AA-0 | WELLS FARGO BK NW-N.A.-GPC 200 SR-SEC 6.010% 10/15/27 | | 12/15/2019 | Redemption 100.0004 | | 1,964,361 | 1,964,353 | 1,964,353 | 1,964,353 | | 8 | | 8 | | 1,964,361 | | | | 64,533 | 10/15/2027 |
| 373334-JP-7 | GEORGIA POWER CO SR UNSEC 4.250% 12/01/19 | | 12/01/2019 | Maturity | | 20,000,000 | 20,000,000 | 19,948,800 | 19,994,316 | | 5,684 | | 5,684 | | 20,000,000 | | | | 850,000 | 12/01/2019 |
| 37653#-AA-6 | GLADSTONE FOREST SERVICE LEASE SR-SEC 4.700% 01/15/27 | | 12/15/2019 | Redemption 100.0000 | | 254,148 | 254,148 | 254,148 | 254,148 | | | | | | 254,148 | | | | 6,517 | 01/15/2027 |
| 37875*-AA-2 | GLENN POOL TRUST II SR-SEC 6.000% 08/02/21 | | 12/02/2019 | Redemption 100.0000 | | 5,312,507 | 5,312,507 | 5,285,944 | 5,306,641 | | 5,866 | | 5,866 | | 5,312,507 | | | | 160,823 | 08/02/2021 |
| 37958Y-AK-5 | GLOBALTRANZ ENTERPRISES-INC. SUB-UNSEC 9.945% 10/23/26 | | 05/15/2019 | Call 102.0000 | | 19,125,000 | 18,750,000 | 18,468,750 | 18,467,784 | | 14,029 | | 14,029 | | 18,481,813 | | 268,187 | 268,187 | 1,113,350 | 10/23/2026 |
| 38119#-AD-6 | GOLDEN SPREAD ELECTRIC COOP-IN C-SR-SEC 4.950% 08/10/41 | | 08/10/2019 | Redemption 100.0000 | | 2,011,845 | 2,011,845 | 2,011,845 | 2,011,845 | | | | | | 2,011,845 | | | | 75,605 | 08/10/2041 |
| 382550-BF-7 | GOODYEAR TIRE & RUBBER CO.GUARNT 5.000% 05/31/26 | | 07/26/2019 | BARCLAYS BANK PLC | | 29,679,750 | 30,000,000 | 30,125,060 | 30,090,517 | | (8,573) | | (8,573) | | 30,081,944 | | (402,194) | (402,194) | 935,528 | 05/31/2026 |
| 38642*-AA-2 | GRAND RAPIDS VA LEASE-BKD PT T SR-SEC 3.643% 10/15/34 | | 12/15/2019 | Redemption 100.0010 | | 686,019 | 686,013 | 686,013 | 686,013 | | 7 | | 7 | | 686,019 | | | | 13,588 | 10/15/2034 |
| 39071#-AA-6 | GREAT LAKES POWER TRANSMISSION SR 6.600% 06/16/23 | | 12/16/2019 | Redemption 100.0000 | | 526,710 | 526,710 | 515,210 | 512,304 | | | | | 2,906 | 526,710 | 11,500 | | 11,500 | 26,125 | 06/16/2023 |
| 39121J-AE-0 | GREAT RIVER ENERGY 1ST MORTG 6.254% 07/01/38 | | 07/01/2019 | Redemption 100.0000 | | 723,853 | 723,853 | 606,560 | 656,483 | | 67,370 | | 67,370 | | 723,853 | | | | 45,270 | 07/01/2038 |
| 39121J-AG-5 | GREAT RIVER ENERGY 1ST MORTG 7.233% 07/01/38 | | 07/01/2019 | Redemption 100.0000 | | 16,825 | 16,825 | 16,825 | 16,825 | | | | | | 16,825 | | | | 1,217 | 07/01/2038 |
| 39121J-AH-3 | GREAT RIVER ENERGY 1ST MORTG 4.478% 07/01/30 | | 07/01/2019 | Call 100.0000 | | 1,868,000 | 1,868,000 | 1,834,567 | 1,844,485 | | 769 | | 769 | | 1,845,254 | | 22,746 | 22,746 | 83,649 | 07/01/2030 |
| 39121J-B#-6 | GREAT RIVER ENERGY C-SR-SEC 4.620% 10/01/44 | | 02/01/2019 | G2 | | 15,102,600 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 102,600 | 102,600 | 256,025 | 10/01/2044 |
| 39121J-B*-0 | GREAT RIVER ENERGY A-SR-SEC 3.760% 10/01/28 | | 04/05/2019 | G2 | | 12,135,240 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | 135,240 | 135,240 | 244,400 | 10/01/2028 |
| 39121J-B@-8 | GREAT RIVER ENERGY B-SR-SEC 4.110% 10/01/35 | | 04/10/2019 | G2 | | 25,288,750 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | 288,750 | 288,750 | 576,542 | 10/01/2035 |
| 39278*-AA-1 | GREEN COUNTRY ENERGY-LLC SR-SEC 7.210% 02/10/24 | | 11/10/2019 | Redemption 100.0000 | | 2,957,092 | 2,957,092 | 2,957,092 | 2,957,092 | | | | | | 2,957,092 | | | | 135,113 | 02/10/2024 |
| 39625#-AA-7 | GREENVILLE NC VA CLINIC LEASE- SR-SEC 4.230% 11/15/33 | | 12/15/2019 | Redemption 100.0016 | | 1,397,647 | 1,397,625 | 1,397,625 | 1,397,625 | | 22 | | 22 | | 1,397,647 | | | | 32,230 | 11/15/2033 |
| 396789-FY-0 | GCCFC 2004-GG1 F SUB CSTR AFC 6.394% 06/10/36 | | 10/01/2019 | Paydown | | 114,199 | 114,199 | 114,402 | 114,199 | | | | | | 114,199 | | | | 886 | 06/10/2036 |
| 396789-GK-9 | GCCFC 2004-GG1 XC IO CSTR NTL 0.218% 06/10/36 | | 02/01/2019 | Paydown | | | | | | | | | | | | | | | 9 | 06/10/2036 |
| 396789-KA-6 | GCCFC 2005-GG3 E SUB CSTR AFC 5.087% 08/10/42 | | 02/01/2019 | Paydown | | 1,807,580 | 1,807,580 | 1,816,572 | 1,807,580 | | | | | | 1,807,580 | | | | 15,109 | 08/10/2042 |
| 39843@-AA-5 | GRIFOLS 4.500% 07/10/19 | | 07/10/2019 | Redemption 100.0000 | | 33,808,847 | 33,808,847 | 33,808,847 | 33,808,847 | | | | | | 33,808,847 | | | | 876,668 | 07/10/2019 |
| 39950*-AA-6 | TR CTF ISSUED AUG 2017-11790 U 4.210% 08/15/48 | | 12/15/2019 | Redemption 100.0000 | | 43,740 | 43,740 | 43,740 | 43,740 | | | | | | 43,740 | | | | 1,167 | 08/15/2048 |
| 40407@-AA-1 | HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.300% 11/10/29 | | 06/11/2019 | Call 120.7711 | | 18,208,153 | 15,076,577 | 15,076,770 | 15,076,619 | | 34 | | 34 | | 15,076,653 | | (76) | (76) | 3,609,126 | 11/10/2029 |
| 40407@-AA-1 | HAL ROCK SPRINGS PORT. L.P.-HA SR-SEC 6.300% 11/10/29 | | 06/10/2019 | Redemption 100.0000 | | 504,527 | 504,527 | 504,534 | 504,529 | | (1) | | (1) | | 504,527 | | | | 9,311 | 11/10/2029 |
| 40408L-AC-1 | HASI SYB TRUST 2017-1 3.860% 09/20/37 | | 09/20/2019 | Redemption 100.0000 | | 1,605,598 | 1,605,598 | 1,605,412 | 1,605,396 | | 202 | | 202 | | 1,605,598 | | | | 33,299 | 09/20/2037 |
| 404121-AC-9 | HCA INC SR SEC 6.500% 02/15/20 | | 07/05/2019 | Call 102.3396 | | 26,234,752 | 25,635,000 | 25,752,500 | 25,654,261 | | (8,580) | | (8,580) | | 25,645,681 | | (10,681) | (10,681) | 1,432,890 | 02/15/2020 |
| 404121-AE-5 | HCA INC SR SEC 5.875% 03/15/22 | | 07/05/2019 | Call 109.5320 | | 4,381,280 | 4,000,000 | 4,130,000 | 4,057,517 | | (8,457) | | (8,457) | | 4,049,060 | | (49,060) | (49,060) | 498,780 | 03/15/2022 |
| 40460H-AA-9 | HA WILDCAT LLC SR-UNSEC 4.121% 06/30/27 | | 10/15/2019 | Redemption 100.0000 | | 11,397,240 | 11,397,240 | 11,397,240 | 11,397,240 | | | | | | 11,397,240 | | | | 330,337 | 06/30/2027 |
| 40466#-AA-7 | HD-WEST MIFFLIN PA CTL PT TR- 3.952% 01/15/38 | | 12/15/2019 | Redemption 100.0000 | | 167,111 | 167,111 | 167,111 | 167,111 | | | | | | 167,111 | | | | 3,621 | 01/15/2038 |
| 40573L-AU-0 | CIGNA CORP CO.GUARNT 4.800% 08/15/38 | | 08/27/2019 | Tax Free Exchange | | 16,956,668 | 17,000,000 | 16,956,061 | 16,956,116 | | 551 | | 551 | | 16,956,668 | | | | 770,667 | 08/15/2038 |
| 40573L-AW-6 | CIGNA CORP CO.GUARNT 4.900% 12/15/48 | | 08/27/2019 | Tax Free Exchange | | 17,937,574 | 18,000,000 | 17,932,882 | 17,933,302 | | 4,271 | | 4,271 | | 17,937,574 | | | | 833,000 | 12/15/2048 |

# 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 |
| 40833#-AA-3 | HAMMES CO CAPTL ISSAQUAH HLDIN SR-SEC 6.840% 06/15/36 | | 12/15/2019 | Redemption 100.0010 | | 1,407,622 | 1,407,608 | 1,407,608 | 1,407,608 | | 15 | | 15 | | 1,407,622 | | | | 52,695 | 06/15/2036 |
| 40833@-AA-5 | HAMMES CO CAP LAND HLD-SWEDISH SR-SEC 6.400% 06/15/36 | | 12/15/2019 | Redemption 100.0000 | | 287,359 | 287,359 | 287,359 | 287,359 | | | | | | 287,359 | | | | 10,059 | 06/15/2036 |
| 41161P-LD-3 | HVMLT 2005-1 2A1A FLT STEP AFC SSNR 2.304% 03/19/35 | | 12/19/2019 | Paydown | | 707,454 | 707,454 | 607,843 | 612,147 | | 95,307 | | 95,307 | | 707,454 | | | | 12,320 | 03/19/2035 |
| 41161P-NP-4 | HVMLT 2005-5 2A1A FLT STEP AFC SSNR 2.304% 07/19/45 | | 02/06/2019 | GOLDMAN SACHS & COMPANY | | 12,276,485 | 12,815,121 | 11,998,597 | 12,278,484 | | 7,021 | | 7,021 | | 12,285,504 | | (9,019) | (9,019) | 54,859 | 07/19/2045 |
| 41161P-NP-4 | HVMLT 2005-5 2A1A FLT STEP AFC SSNR 2.304% 07/19/45 | | 02/19/2019 | Paydown | | 202,855 | 202,855 | 189,930 | 194,360 | | 8,495 | | 8,495 | | 202,855 | | | | 577 | 07/19/2045 |
| 41161P-SX-2 | HVMLT 2005-9 B3 SUB FLT STEP NAS 2.465% 06/20/35 | | 12/20/2019 | Paydown | | 605,794 | 605,794 | 580,618 | 581,685 | | 24,110 | | 24,110 | | 605,794 | | | | 12,680 | 06/20/2035 |
| 41161P-XH-1 | HVMLT 2005-15 2A11 FLT STEP AFC IRC 2.035% 10/20/45 | | 12/20/2019 | Paydown | | 420,113 | 420,113 | 356,834 | 361,613 | | 58,500 | | 58,500 | | 420,113 | | | | 7,339 | 10/20/2045 |
| 41810*-AA-2 | HASI SYB TRUST 2015-1 SR 4.283% 10/20/45 | | 10/20/2019 | Redemption 100.0000 | | 2,045,872 | 2,045,872 | 2,045,872 | 2,045,872 | | | | | | 2,045,872 | | | | 58,896 | 10/20/2045 |
| 421924-BK-6 | ENCOMPASS HEALTH CORP CO.GUARNT 5.750% 11/01/24 | | 11/01/2019 | Call 101.1499 | | 11,800,143 | 11,666,000 | 11,731,100 | 11,696,105 | | (14,172) | | (14,172) | | 11,681,933 | | (15,933) | (15,933) | 743,427 | 11/01/2024 |
| 42210#-AA-2 | HD CALIF DFDC LANDLORD-HOME DE SR-SEC 3.570% 04/30/34 | | 12/31/2019 | Redemption 100.0000 | | 1,018,526 | 1,018,526 | 1,018,526 | 1,018,526 | | | | | | 1,018,526 | | | | 19,803 | 04/30/2034 |
| 42212#-AA-0 | HD TROY OH LANDLORD LLC-HOME D SR-SEC 3.550% 11/30/34 | | 12/31/2019 | Redemption 100.0004 | | 1,548,485 | 1,548,478 | 1,548,478 | 1,548,478 | | 6 | | 6 | | 1,548,485 | | | | 29,937 | 11/30/2034 |
| 42225U-AC-8 | HEALTHCARE TRUST OF AMER CO.GUARNT 3.375% 07/15/21 | | 09/20/2019 | Call 102.4810 | | 22,468,959 | 21,925,000 | 21,710,776 | 21,826,469 | | 27,094 | | 27,094 | | 21,853,562 | | 71,438 | 71,438 | 1,417,533 | 07/15/2021 |
| 42241@-AB-5 | HEARST COMMUNICATIONS INC. SR 5.290% 12/01/19 | | 12/01/2019 | Maturity | | 60,000,000 | 60,000,000 | 60,000,000 | 60,000,000 | | | | | | 60,000,000 | | | | 3,182,816 | 12/01/2019 |
| 42251@-AA-4 | HEALTH FIRST PHYSICIANS-INC.-H SR-SEC 4.490% 03/01/38 | | 12/01/2019 | Redemption 100.0004 | | 2,081,160 | 2,081,151 | 2,081,151 | 2,081,151 | | 8 | | 8 | | 2,081,160 | | | | 50,962 | 03/01/2038 |
| 42280#-AD-1 | THE HEICO COS-L.L.C. A-SR 6.050% 12/21/20 | | 12/21/2019 | 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 | | 12/20/2019 | Paydown | | 3,755,024 | 3,755,024 | 3,753,326 | 3,754,149 | | 875 | | 875 | | 3,755,024 | | | | 106,303 | 09/21/2040 |
| 42770Q-AA-0 | HERO 2014-2A A SEQ 3.990% 09/21/40 | | 09/20/2019 | Paydown | | 898,193 | 898,193 | 897,582 | 897,805 | | 388 | | 388 | | 898,193 | | | | 28,831 | 09/21/2040 |
| 42770V-AA-9 | HERO 2016-1A A SEQ 4.050% 09/20/41 | | 12/20/2019 | Paydown | | 1,146,578 | 1,146,578 | 1,146,475 | 1,143,271 | | 3,308 | | 3,308 | | 1,146,578 | | | | 34,389 | 09/20/2041 |
| 42770W-AA-7 | HERO 2016-2A A SEQ 3.750% 09/20/41 | | 12/20/2019 | Paydown | | 1,078,089 | 1,078,089 | 1,077,736 | 1,075,192 | | 2,896 | | 2,896 | | 1,078,089 | | | | 29,819 | 09/20/2041 |
| 42770X-AA-5 | HERO 2016-3A A1 SEQ 3.080% 09/20/42 | | 12/20/2019 | Paydown | | 1,344,451 | 1,344,451 | 1,344,342 | 1,342,142 | | 2,309 | | 2,309 | | 1,344,451 | | | | 29,456 | 09/20/2042 |
| 42771A-AA-4 | HERO 2017-3A A1 SEQ 3.190% 09/20/48 | | 12/20/2019 | Paydown | | 1,837,883 | 1,837,883 | 1,837,261 | 1,837,281 | | 601 | | 601 | | 1,837,883 | | | | 41,764 | 09/20/2048 |
| 42771L-AB-8 | HERO 2017-2A A1 SEQ 3.280% 09/20/48 | | 12/20/2019 | Paydown | | 501,798 | 501,798 | 501,733 | 501,737 | | 61 | | 61 | | 501,798 | | | | 11,427 | 09/20/2048 |
| 42771X-AA-4 | HERO 2017-1A A1 SEQ 3.710% 09/20/47 | | 12/20/2019 | Paydown | | 1,381,401 | 1,381,401 | 1,380,846 | 1,380,871 | | 530 | | 530 | | 1,381,401 | | | | 35,499 | 09/20/2047 |
| 42784@-AA-0 | HERSHEY CAMPUS LEASE -BKD SR-SEC 5.820% 08/01/41 | | 12/01/2019 | Redemption 100.0000 | | 456,121 | 456,121 | 456,121 | 456,121 | | | | | | 456,121 | | | | 14,880 | 08/01/2041 |
| 42806D-AR-0 | HERTZ 2016-1A B SUB 3.720% 03/25/20 | | 03/25/2019 | Paydown | | 12,500,000 | 12,500,000 | 12,499,579 | 12,499,886 | | 114 | | 114 | | 12,500,000 | | | | 116,250 | 03/25/2020 |
| 42806D-AS-8 | HERTZ 2016-1A C SUB 4.750% 03/25/20 | | 03/25/2019 | Paydown | | 3,000,000 | 3,000,000 | 2,999,750 | 2,999,931 | | 69 | | 69 | | 3,000,000 | | | | 35,625 | 03/25/2020 |
| 42806D-AZ-2 | HERTZ 2016-3A B SUB 3.110% 07/25/20 | | 07/25/2019 | Paydown | | 6,000,000 | 6,000,000 | 5,999,845 | 5,999,964 | | 37 | | 37 | | 6,000,000 | | | | 108,850 | 07/25/2020 |
| 42806D-BA-6 | HERTZ 2016-3A C SUB 4.430% 07/25/20 | | 07/25/2019 | Paydown | | 2,000,000 | 2,000,000 | 1,999,420 | 1,999,858 | | 142 | | 142 | | 2,000,000 | | | | 51,683 | 07/25/2020 |
| 42806L-AA-9 | HERC RENTALS INC SECURED 7.500% 06/01/22 | | 07/09/2019 | Call 103.7500 | | 9,682,988 | 9,333,000 | 9,333,000 | 9,333,000 | | | | | | 9,333,000 | | | | 773,861 | 06/01/2022 |
| 42806L-AB-7 | HERC RENTALS INC SECURED 7.750% 06/01/24 | | 07/09/2019 | Call 105.8130 | | 19,508,743 | 18,437,000 | 18,432,997 | 18,430,640 | | (481) | | (481) | | 18,430,159 | | 6,841 | 6,841 | 1,937,001 | 06/01/2024 |
| 428236-BF-9 | HP INC SR UNSEC 3.750% 12/01/20 | | 11/06/2019 | WELLS FARGO | | 812,791 | 801,000 | 799,614 | 800,693 | | 134 | | 134 | | 800,827 | | 11,964 | 11,964 | 28,118 | 12/01/2020 |
| 42970#-AA-2 | HIGH NOON SOLAR-LLC 4.110% 12/31/36 | | 12/31/2019 | Redemption 100.0000 | | 1,325,195 | 1,325,195 | 1,325,195 | 1,325,195 | | | | | | 1,325,195 | | | | 43,549 | 12/31/2036 |
| 437076-BC-5 | HOME DEPOT INC SR UNSEC 3.750% 02/15/24 | | 04/10/2019 | Various | | 35,708,030 | 34,175,000 | 33,997,632 | 34,078,817 | | 4,603 | | 4,603 | | 34,083,420 | | 1,624,610 | 1,624,610 | 833,279 | 02/15/2024 |
| 43721#-AA-2 | HOME DEPOT LEASE-COLLATERALIZE SR-SEC 3.880% 01/15/28 | | 12/15/2019 | Redemption 100.0000 | | 435,543 | 435,543 | 439,898 | 438,417 | | (2,874) | | (2,874) | | 435,543 | | | | 9,208 | 01/15/2028 |
| 43721*-AA-6 | HOME DEPOT MOORPARK LEASE BACK SR-SEC 4.409% 01/31/29 | | 12/01/2019 | Redemption 100.0017 | | 1,052,239 | 1,052,222 | 1,052,222 | 1,052,222 | | 17 | | 17 | | 1,052,239 | | | | 25,588 | 01/31/2029 |
| 43739E-BS-5 | HMBT 2005-4 A1 FLT STEP AFC IRC SSN 2.062% 10/25/35 | | 12/26/2019 | Paydown | | 412,544 | 412,544 | 381,217 | 391,354 | | 21,191 | | 21,191 | | 412,544 | | | | 6,095 | 10/25/2035 |
| 43739E-BT-3 | HMBT 2005-4 A2 FLT STEP AFC IRC SSU 2.122% 10/25/35 | | 12/26/2019 | Paydown | | 173,890 | 173,890 | 160,685 | 164,954 | | 8,936 | | 8,936 | | 173,890 | | | | 2,673 | 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 |
| 439223-AA-6 | HOOSIER ENERGY RURAL ELECTRIC A-SR-SEC 4.860% 09/15/39 | | 04/23/2019 | SEAPORT GROUP | | 54,099,300 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | 4,099,300 | 4,099,300 | 1,620,000 | 09/15/2039 |
| 44107H-AB-8 | HOSPITAL SPECIAL SURGERY GOVT GTD. 2.881% 12/20/31 | | 12/20/2019 | Call 100.0000 | | 1,170,000 | 1,170,000 | 1,170,000 | 1,170,000 | | | | | | 1,170,000 | | | | 25,353 | 12/20/2031 |
| 44107T-AQ-9 | HOST HOTELS & RESORTS LP SR UNSEC 6.000% 10/01/21 | | 10/15/2019 | Call 107.6741 | | 9,690,669 | 9,000,000 | 9,585,000 | 9,191,156 | | (57,990) | | (57,990) | | 9,133,166 | | (133,166) | (133,166) | 1,251,669 | 10/01/2021 |
| 44231#-AA-3 | HOUSTON SSA LEASE-BKD TRUST-GS SR-SEC 4.000% 08/15/22 | | 12/15/2019 | Redemption 100.0000 | | 452,193 | 452,193 | 452,193 | 452,193 | | | | | | 452,193 | | | | 9,859 | 08/15/2022 |
| 44301@-AA-0 | HOWE STREET LANDLORD LLC-YALE SR-SEC 3.750% 01/25/38 | | 12/25/2019 | Redemption 100.0018 | | 658,907 | 658,895 | 658,895 | 658,895 | | 12 | | 12 | | 658,907 | | | | 13,506 | 01/25/2038 |
| 44411*-AB-7 | HUDSON RANCH POWER I-LLC SR-SEC 6.250% 03/31/42 | | 12/31/2019 | Redemption 100.0000 | | 1,084,478 | 1,084,478 | 1,084,478 | 1,084,478 | | | | | | 1,084,478 | | | | 44,952 | 03/31/2042 |
| 44563*-AA-5 | HUNT POWER-L.P. EXCHANGE OF NON MONETARY ASSET 3.240% 03/18/21 | | 05/17/2019 | Redemption 100.0000 | | 12,804,492 | 12,804,492 | 12,804,492 | 12,804,492 | | | | | | 12,804,492 | | | | 155,717 | 03/18/2021 |
| 44563*-AB-3 | HUNT POWER-L.P. 3.240% 05/06/21 | | 05/17/2019 | Redemption 100.0000 | | 20,868,954 | 20,868,954 | 20,868,954 | 20,868,954 | | | | | | 20,868,954 | | | | 253,789 | 05/06/2021 |
| 44643T-AD-9 | HUNTINGTON NATIONAL BANK SUBORD 5.375% 02/28/19 | | 02/28/2019 | Maturity | | 47,000,000 | 47,000,000 | 30,821,660 | 46,597,573 | | 402,427 | | 402,427 | | 47,000,000 | | | | 1,263,125 | 02/28/2019 |
| 44891A-AB-3 | HYUNDAI CAPITAL AMERICA SR UNSEC 2.600% 03/19/20 | | 01/29/2019 | THE TORONTO-DOMINION BANK | | 4,447,260 | 4,500,000 | 4,477,815 | 4,494,346 | | 380 | | 380 | | 4,494,726 | | (47,466) | (47,466) | 42,900 | 03/19/2020 |
| 44891A-AH-0 | HYUNDAI CAPITAL AMERICA SR UNSEC 2.450% 06/15/21 | | 01/30/2019 | MIZUHO SECURITIES USA INC. | | 9,674,500 | 10,000,000 | 9,985,000 | 9,992,413 | | 265 | | 265 | | 9,992,678 | | (318,178) | (318,178) | 31,306 | 06/15/2021 |
| 449670-EP-9 | IMCHE 1998-3 A7 STEP AFC AS 6.720% 08/20/29 | | 12/01/2019 | Paydown | | 112,389 | 112,389 | 109,697 | 109,911 | | 2,478 | | 2,478 | | 112,389 | | | | 3,980 | 08/20/2029 |
| 45031@-AA-4 | ISU LEASE-BKD PT TRUST-INDIANA SR-SEC 5.050% 06/15/45 | | 12/15/2019 | Redemption 100.0014 | | 411,912 | 411,906 | 411,906 | 411,906 | | 6 | | 6 | | 411,912 | | | | 11,354 | 06/15/2045 |
| 45071K-AU-8 | IXIS 2005-HE1 M4 MEZ FLT STEP 2.842% 06/25/35 | | 12/26/2019 | Paydown | | 695,888 | 695,888 | 637,172 | 656,196 | | 39,692 | | 39,692 | | 695,888 | | | | 12,233 | 06/25/2035 |
| 45073D-AA-6 | IXIS 2007-HE1 A1 FLT STEP IRC 1.852% 05/25/37 | | 12/26/2019 | Paydown | | 7,251 | 7,251 | 1,839 | 1,435 | | 5,817 | | 5,817 | | 7,251 | | | | 50 | 05/25/2037 |
| 45254N-LL-9 | IMM 2004-10 2A FLT STEP AFC 2.432% 03/25/35 | | 12/26/2019 | Paydown | | 1,492,310 | 1,492,310 | 1,223,694 | 1,241,494 | | 250,816 | | 250,816 | | 1,492,310 | | | | 26,800 | 03/25/2035 |
| 45254N-MB-0 | IMM 2004-11 2A1 FLT STEP AFC SSNR 2.452% 03/25/35 | | 12/26/2019 | Paydown | | 887,026 | 887,026 | 867,954 | 868,902 | | 18,124 | | 18,124 | | 887,026 | | | | 15,122 | 03/25/2035 |
| 45254N-NP-8 | IMM 2005-3 A1 FLT STEP AFC SSNR 2.272% 08/25/35 | | 12/26/2019 | Paydown | | 1,037,609 | 1,037,609 | 895,801 | 888,097 | | 149,512 | | 149,512 | | 1,037,609 | | | | 16,251 | 08/25/2035 |
| 45254N-PA-9 | IMM 2005-4 1A1A FLT STEP AFC IRC S 2.332% 05/25/35 | | 12/26/2019 | Paydown | | 5,963,783 | 5,963,783 | 3,619,317 | 3,702,455 | | 2,261,328 | | 2,261,328 | | 5,963,783 | | | | 99,308 | 05/25/2035 |
| 45254N-PU-5 | IMM 2005-5 A1 FLT STEP AFC IRC SSN 2.432% 08/25/35 | | 12/26/2019 | Paydown | | 2,536,313 | 2,536,313 | 1,527,457 | 1,549,480 | | 986,832 | | 986,832 | | 2,536,313 | | | | 43,707 | 08/25/2035 |
| 45254N-PW-1 | IMM 2005-5 A3W FLT STEP AFC IRC AS 2.292% 08/25/35 | | 12/26/2019 | Paydown | | 345,846 | 345,846 | 296,407 | 307,199 | | 38,646 | | 38,646 | | 345,846 | | | | 5,686 | 08/25/2035 |
| 45254N-RG-4 | IMM 2005-8 1A FLT STEP AFC IRC SSN 2.312% 02/25/36 | | 12/26/2019 | Paydown | | 2,390,573 | 2,390,573 | 1,891,325 | 2,072,903 | | 317,670 | | 317,670 | | 2,390,573 | | | | 36,572 | 02/25/2036 |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 12/28/2019 | Paydown | | 1,212,603 | 1,212,603 | 1,212,674 | 1,212,603 | | | | | | 1,212,603 | | | | 66,182 | 08/22/2056 |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 10/01/2019 | Redemption 100.0000 | | 161,173 | 161,173 | 161,183 | 161,173 | | | | | | 161,173 | | | | 5,662 | 08/22/2056 |
| 45256H-AD-0 | IMPACT COMMUNITY CAPITAL SEQ MORTGAGE PASS-THRU CLASS C 5.294% 12/01/23 | | 12/01/2019 | Paydown | | 646,657 | 646,657 | 668,692 | 648,844 | | (2,187) | | (2,187) | | 646,657 | | | | 20,781 | 12/01/2023 |
| 45257H-AA-5 | IFUND 2010-1 A1 SEQ 5.314% 01/25/51 | | 12/01/2019 | Paydown | | 2,309,466 | 2,309,466 | 2,309,360 | 2,307,375 | | 2,091 | | 2,091 | | 2,309,466 | | | | 70,589 | 01/25/2051 |
| 45319#-AA-5 | IMPERIAL VALLEY SOLAR 1-LLC SR-SEC 6.000% 06/30/38 | | 12/31/2019 | Redemption 100.0000 | | 2,113,932 | 2,113,932 | 2,113,932 | 2,113,932 | | | | | | 2,113,932 | | | | 114,281 | 06/30/2038 |
| 45660L-PD-5 | RAST 2005-A6CB A3 SEQ SSNR AS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 927,855 | 939,113 | 723,577 | 736,567 | | 200,031 | | 200,031 | | 936,599 | | (8,743) | (8,743) | 30,292 | 06/25/2035 |
| 45660L-RE-1 | INDX 2005-AR13 4A1 CSTR SSNR AS 3.843% 08/25/35 | | 12/01/2019 | Paydown | | 1,757,100 | 1,819,607 | 682,847 | 660,082 | | 1,119,780 | | 1,119,780 | | 1,779,862 | | (22,762) | (22,762) | 36,499 | 08/25/2035 |

# 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 |
| 45667W-AA-6 | INDX 2006-FLX1 A1 FLT STEP AFC IRC 2.002% 11/25/36 | | 12/26/2019 | Paydown | | 987,027 | 987,027 | 857,788 | 868,497 | | 118,529 | | 118,529 | | 987,027 | | | | 15,521 | 11/25/2036 |
| 456687-AC-6 | INDX 2007-FLX4 2A1 FLT STEP IRC SSN 1.972% 07/25/37 | | 02/06/2019 | JP MORGAN SECURITIES | | 6,163,492 | 6,516,826 | 5,711,061 | 5,782,906 | | 5,856 | | 5,856 | | 5,788,762 | | 374,730 | 374,730 | 21,406 | 07/25/2037 |
| 456687-AC-6 | INDX 2007-FLX4 2A1 FLT STEP IRC SSN 1.972% 07/25/37 | | 01/25/2019 | Paydown | | 71,568 | 71,568 | 62,719 | 63,508 | | 8,060 | | 8,060 | | 71,568 | | | | 160 | 07/25/2037 |
| 45670A-AA-9 | INDX 2007-FLX3 A1 FLT STEP IRC SSNR 2.032% 06/25/37 | | 12/26/2019 | Paydown | | 5,421,002 | 5,421,002 | 5,146,820 | 5,165,349 | | 255,654 | | 255,654 | | 5,421,002 | | | | 73,975 | 06/25/2037 |
| 456866-AL-6 | INGERSOLL-RAND CO CO.GUARNT 7.200% 06/01/25 | | 06/01/2019 | Call 100.0000 | | 750,000 | 750,000 | 732,000 | 742,439 | | 389 | | 389 | | 742,827 | | 7,173 | 7,173 | 27,000 | 06/01/2025 |
| 457030-AJ-3 | INGLES MARKETS INC SR UNSEC 5.750% 06/15/23 | | 12/23/2019 | Call 101.9170 | | 11,751,030 | 11,530,000 | 11,530,000 | 11,530,000 | | | | | | 11,530,000 | | | | 898,738 | 06/15/2023 |
| 459200-HG-9 | IBM CORP SR UNSEC 1.875% 08/01/22 | | 10/16/2019 | WELLS FARGO | | 37,533,504 | 37,585,000 | 36,866,778 | 37,310,277 | | 58,565 | | 58,565 | | 37,368,842 | | 164,662 | 164,662 | 847,117 | 08/01/2022 |
| 459745-GH-2 | INTL LEASE FINANCE CORP SR UNSEC 6.250% 05/15/19 | | 05/15/2019 | Maturity | | 28,000,000 | 28,000,000 | 28,000,000 | 28,000,000 | | | | | | 28,000,000 | | | | 875,000 | 05/15/2019 |
| 460146-CG-6 | INTERNATIONAL PAPER CO SR UNSEC 4.750% 02/15/22 | | 12/20/2019 | Call 105.7037 | | 12,141,127 | 11,486,000 | 11,476,696 | 11,482,395 | | 1,061 | | 1,061 | | 11,483,457 | | 2,543 | 2,543 | 1,390,151 | 02/15/2022 |
| 460146-CJ-0 | INTERNATIONAL PAPER CO SR UNSEC 3.650% 06/15/24 | | 11/21/2019 | JP MORGAN SECURITIES | | 7,847,905 | 7,450,000 | 7,422,137 | 7,433,592 | | 2,484 | | 2,484 | | 7,436,076 | | 411,829 | 411,829 | 256,818 | 06/15/2024 |
| 460146-CP-6 | INTERNATIONAL PAPER CO SR UNSEC 3.000% 02/15/27 | | 09/16/2019 | BANK OF AMERICA | | 30,105,000 | 30,000,000 | 29,887,200 | 29,909,855 | | 7,074 | | 7,074 | | 29,916,930 | | 188,070 | 188,070 | 982,500 | 02/15/2027 |
| 46412Q-AD-9 | IRWHE 2006-2 2A3 STEP AFC AS 6.900% 02/25/36 | | 12/01/2019 | Paydown | | 1,073,408 | 1,073,408 | 374,296 | 323,269 | | 750,139 | | 750,139 | | 1,073,408 | | | | 41,467 | 02/25/2036 |
| 46590K-AE-4 | JPMCC 2015-JP1 A5 SEQ 3.914% 01/15/49 | | 10/24/2019 | JP MORGAN SECURITIES | | 10,894,922 | 10,000,000 | 10,299,940 | 10,214,973 | | (24,777) | | (24,777) | | 10,190,196 | | 704,726 | 704,726 | 355,522 | 01/15/2049 |
| 465964-AN-4 | JPMMT 2018-LTV1 A13 EXCH AFC SSUP 4.500% 04/25/49 | | 12/01/2019 | Paydown | | 10,679,960 | 10,679,960 | 10,704,991 | 10,704,475 | | (24,515) | | (24,515) | | 10,679,960 | | | | 315,383 | 04/25/2049 |
| 46616M-AA-8 | HENDR 2010-3A A SEQ 3.820% 12/15/48 | | 12/15/2019 | Paydown | | 142,827 | 142,827 | 149,979 | 149,086 | | (6,259) | | (6,259) | | 142,827 | | | | 2,868 | 12/15/2048 |
| 46616M-AB-6 | HENDR 2010-3A B SUB 6.850% 12/15/50 | | 12/15/2019 | Paydown | | 255,148 | 255,148 | 284,171 | 281,527 | | (26,379) | | (26,379) | | 255,148 | | | | 9,189 | 12/15/2050 |
| 46616Q-AA-9 | HENDR 2011-2A A SEQ 4.940% 09/15/56 | | 12/15/2019 | Paydown | | 615,644 | 615,644 | 699,037 | 692,067 | | (76,423) | | (76,423) | | 615,644 | | | | 17,290 | 09/15/2056 |
| 46616V-AA-8 | HENDR 2012-1A A SEQ 4.210% 02/16/65 | | 12/16/2019 | Paydown | | 984,604 | 984,604 | 1,024,925 | 1,022,611 | | (38,007) | | (38,007) | | 984,604 | | | | 21,280 | 02/16/2065 |
| 46616V-AB-6 | HENDR 2012-1A B SUB 7.140% 02/15/67 | | 12/16/2019 | Paydown | | 286,648 | 286,648 | 344,291 | 341,726 | | (55,078) | | (55,078) | | 286,648 | | | | 10,507 | 02/15/2067 |
| 46616Y-AC-8 | HENDR 2012-2A B SUB 6.770% 10/17/61 | | 12/15/2019 | Paydown | | 139,243 | 139,243 | 144,117 | 143,843 | | (4,600) | | (4,600) | | 139,243 | | | | 4,782 | 10/17/2061 |
| 46617A-AA-3 | HENDR 2012-3A A SEQ 3.220% 09/15/65 | | 12/16/2019 | Paydown | | 1,648,444 | 1,648,444 | 1,646,131 | 1,647,087 | | 1,358 | | 1,358 | | 1,648,444 | | | | 27,516 | 09/15/2065 |
| 46617A-AB-1 | HENDR 2012-3A B SUB 6.170% 09/15/67 | | 12/15/2019 | Paydown | | 663,076 | 663,076 | 705,848 | 698,782 | | (35,707) | | (35,707) | | 663,076 | | | | 21,208 | 09/15/2067 |
| 46617F-AA-2 | HENDR 2013-1A A SEQ 3.220% 04/15/67 | | 12/15/2019 | Paydown | | 5,866,082 | 5,866,082 | 5,862,012 | 5,864,739 | | 1,343 | | 1,343 | | 5,866,082 | | | | 102,471 | 04/15/2067 |
| 46617J-AA-4 | HENDR 2013-2A A SEQ 4.210% 03/15/62 | | 12/16/2019 | Paydown | | 2,097,086 | 2,097,086 | 2,096,594 | 2,097,303 | | (217) | | (217) | | 2,097,086 | | | | 50,629 | 03/15/2062 |
| 46617J-AB-2 | HENDR 2013-2A B SUB 5.680% 03/17/64 | | 12/16/2019 | Paydown | | 869,305 | 869,305 | 905,560 | 903,873 | | (34,568) | | (34,568) | | 869,305 | | | | 28,315 | 03/17/2064 |
| 46617L-AA-9 | HENDR 2013-3A A SEQ 4.080% 01/17/73 | | 12/16/2019 | Paydown | | 74,426 | 74,426 | 77,066 | 76,967 | | (2,540) | | (2,540) | | 74,426 | | | | 1,640 | 01/17/2073 |
| 46617L-AB-7 | HENDR 2013-3A B SUB 5.540% 01/15/75 | | 12/15/2019 | Paydown | | 1,171,103 | 1,171,103 | 1,337,070 | 1,308,832 | | (137,730) | | (137,730) | | 1,171,103 | | | | 35,040 | 01/15/2075 |
| 46617T-AA-2 | HENDR 2014-1A A SEQ 3.960% 03/15/63 | | 12/15/2019 | Paydown | | 164,790 | 164,790 | 169,231 | 168,881 | | (4,091) | | (4,091) | | 164,790 | | | | 3,703 | 03/15/2063 |
| 46617T-AB-0 | HENDR 2014-1A B SUB 4.940% 03/16/65 | | 12/15/2019 | Paydown | | 870,094 | 870,094 | 910,980 | 909,567 | | (39,472) | | (39,472) | | 870,094 | | | | 24,393 | 03/16/2065 |
| 46618A-AA-2 | HENDR 2014-2A A SEQ 3.610% 01/17/73 | | 12/15/2019 | Paydown | | 562,491 | 562,491 | 561,667 | 561,707 | | 784 | | 784 | | 562,491 | | | | 11,026 | 01/17/2073 |
| 46618A-AB-0 | HENDR 2014-2A B SUB 4.480% 01/15/75 | | 12/15/2019 | Paydown | | 1,132,325 | 1,132,325 | 1,165,500 | 1,162,887 | | (30,562) | | (30,562) | | 1,132,325 | | | | 27,545 | 01/15/2075 |
| 46618H-AA-7 | HENDR 2014-3A A SEQ 3.500% 06/15/77 | | 12/15/2019 | Paydown | | 1,350,661 | 1,350,661 | 1,350,054 | 1,350,150 | | 511 | | 511 | | 1,350,661 | | | | 26,176 | 06/15/2077 |
| 46618H-AB-5 | HENDR 2014-3A B SUB 4.400% 06/15/79 | | 12/15/2019 | Paydown | | 551,611 | 551,611 | 551,481 | 551,493 | | 118 | | 118 | | 551,611 | | | | 13,439 | 06/15/2079 |
| 46618L-AA-8 | HENDR 2015-1A A SEQ 3.260% 09/15/72 | | 12/15/2019 | Paydown | | 1,883,088 | 1,883,088 | 1,840,424 | 1,842,006 | | 41,082 | | 41,082 | | 1,883,088 | | | | 34,344 | 09/15/2072 |
| 46618L-AB-6 | HENDR 2015-1A B SUB 4.250% 09/17/74 | | 12/15/2019 | Paydown | | 613,664 | 613,664 | 613,132 | 613,127 | | 537 | | 537 | | 613,664 | | | | 18,151 | 09/17/2074 |
| 466247-A3-7 | JPMMT 2005-S3 1A14 NAS 5.500% 01/25/36 | | 12/01/2019 | Paydown | | 380,182 | 403,813 | 196,436 | 148,249 | | 240,226 | | 240,226 | | 388,475 | | (8,293) | (8,293) | 17,582 | 01/25/2036 |
| 466247-HT-3 | JPMMT 2004-S2 1A7 SEQ AS 4.750% 01/25/20 | | 10/01/2019 | Paydown | | 92,628 | 92,628 | 91,859 | 92,116 | | 512 | | 512 | | 92,628 | | | | 1,351 | 01/25/2020 |
| 466247-J9-5 | JPMMT 2006-A2 3A1 CSTR SSNR AS 4.202% 04/25/36 | | 12/01/2019 | Paydown | | 105,550 | 106,629 | 2,918 | 2,802 | | 102,777 | | 102,777 | | 105,579 | | (29) | (29) | 2,218 | 04/25/2036 |
| 466247-JJ-3 | JPMMT 2004-S2 2A12 SEQ AS 5.750% 11/25/34 | | 12/01/2019 | Paydown | | 1,478,075 | 1,478,075 | 1,462,760 | 1,462,997 | | 15,078 | | 15,078 | | 1,478,075 | | | | 31,590 | 11/25/2034 |
| 466247-QM-8 | JPMMT 2005-A3 6A5 CSTR SSNR AS 4.513% 06/25/35 | | 12/01/2019 | Paydown | | 992,326 | 992,326 | 837,657 | 809,742 | | 182,584 | | 182,584 | | 992,326 | | | | 19,945 | 06/25/2035 |
| 466247-VH-3 | JPMMT 2005-S2 2A15 SEQ AS 6.000% 09/25/35 | | 12/01/2019 | Paydown | | 305,914 | 292,245 | 165,465 | 126,131 | | 173,804 | | 173,804 | | 299,935 | | 5,979 | 5,979 | 11,234 | 09/25/2035 |

# 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 |
| 466247-WK-5 | JPMMT 2005-A7 1A3 CSTR SSNR AS 4.113% 10/25/35 | | 12/01/2019 | Paydown | | 1,604,429 | 1,604,429 | 978,938 | 983,064 | | 621,365 | | 621,365 | | 1,604,429 | | | | 42,511 | 10/25/2035 |
| 466247-ZQ-9 | JPMMT 2005-S3 1A3 PAC-1-11 AS 5.750% 01/25/36 | | 12/01/2019 | Paydown | | 213,864 | 241,732 | 144,729 | 111,989 | | 114,313 | | 114,313 | | 226,302 | | (12,438) | (12,438) | 9,378 | 01/25/2036 |
| 46625H-JR-2 | JPMORGAN CHASE & CO SR UNSEC 2.350% 01/28/19 | | 01/28/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,995,300 | 9,999,927 | | 73 | | 73 | | 10,000,000 | | | | 117,500 | 01/28/2019 |
| 46625H-JT-8 | JPMORGAN CHASE & CO SR UNSEC 3.875% 02/01/24 | | 04/18/2019 | JP MORGAN SECURITIES | | 10,359,400 | 10,000,000 | 9,944,200 | 9,968,961 | | 1,713 | | 1,713 | | 9,970,675 | | 388,725 | 388,725 | 282,014 | 02/01/2024 |
| 46625M-2G-3 | JPMCC 2004-CB8 X1 IO CSTR NTL 0.002% 01/12/39 | | 12/01/2019 | Paydown | | | | 100,441 | 14,050 | | (656) | | (656) | | 13,395 | | (13,395) | (13,395) | 4,622 | 01/12/2039 |
| 46625M-AJ-8 | JPMCC 2001-CIBC X1 IO CSTR NTL 2.646% 03/15/33 | | 11/01/2019 | Paydown | | | | | | | | | | | | | | | 4,608 | 03/15/2033 |
| 46625M-Q4-4 | JPMCC 2003-CB7 F SUB CSTR 5.891% 01/12/38 | | 01/18/2019 | JP MORGAN SECURITIES | | 3,966,635 | 3,922,506 | 3,942,119 | 3,922,506 | | | | | | 3,922,506 | | 44,128 | 44,128 | 33,263 | 01/12/2038 |
| 46625M-Q4-4 | JPMCC 2003-CB7 F SUB CSTR 5.891% 01/12/38 | | 01/01/2019 | Paydown | | 371,392 | 371,392 | 373,249 | 371,392 | | | | | | 371,392 | | | | 1,817 | 01/12/2038 |
| 46625M-Q5-1 | JPMCC 2003-CB7 G SUB CSTR 5.953% 01/12/38 | | 12/01/2019 | Paydown | | 181,540 | 181,540 | 180,628 | 181,170 | | 370 | | 370 | | 181,540 | | | | 10,576 | 01/12/2038 |
| 46625M-UC-1 | JPMCC 2003-C1 X1 IO CSTR NTL 0.418% 01/12/37 | | 11/01/2019 | Paydown | | | | 19,292 | 12,463 | | (376) | 9,446 | (9,822) | | 2,640 | | (2,640) | (2,640) | 19,821 | 01/12/2037 |
| 46625Y-DG-5 | JPMCC 2004-CBX B SUB CSTR AFC 5.021% 01/12/37 | | 02/01/2019 | Paydown | | 4,360,376 | 4,360,376 | 4,382,156 | 4,360,376 | | | | | | 4,360,376 | | | | 24,355 | 01/12/2037 |
| 46625Y-DH-3 | JPMCC 2004-CBX C SUB CSTR AFC 5.066% 01/12/37 | | 08/01/2019 | Paydown | | 5,000,000 | 5,000,000 | 5,054,492 | 5,000,000 | | | | | | 5,000,000 | | | | 99,056 | 01/12/2037 |
| 46625Y-JL-8 | JPMCC 2005-CB11 B SUB CSTR 5.530% 08/12/37 | | 02/01/2019 | Paydown | | 681,866 | 681,866 | 694,891 | 681,866 | | | | | | 681,866 | | | | 4,324 | 08/12/2037 |
| 46625Y-JN-4 | JPMCC 2005-CB11 D SUB CSTR 5.557% 08/12/37 | | 10/01/2019 | Paydown | | 10,000,000 | 10,000,000 | 9,744,922 | 9,973,075 | | 26,925 | | 26,925 | | 10,000,000 | | | | 469,737 | 08/12/2037 |
| 46628S-AG-8 | JPMAC 2006-WF1 A4 STEP AFC AS 6.130% 07/25/36 | | 12/01/2019 | Paydown | | 1,083,946 | 1,083,946 | 382,735 | 380,040 | | 703,907 | | 703,907 | | 1,083,946 | | | | 9,559 | 07/25/2036 |
| 46628Y-BK-5 | JPMMT 2006-S2 3A8 SEQ SSNR AS 6.250% 07/25/36 | | 12/01/2019 | Paydown | | 491,511 | 739,606 | 467,939 | 464,358 | | 174,911 | | 174,911 | | 639,269 | | (147,758) | (147,758) | 25,372 | 07/25/2036 |
| 46628Y-BP-4 | JPMMT 2006-S2 3A12 SEQ SSNR AS 6.500% 07/25/36 | | 12/01/2019 | Paydown | | 658,250 | 911,731 | 629,954 | 660,126 | | 181,654 | | 181,654 | | 841,779 | | (183,529) | (183,529) | 30,217 | 07/25/2036 |
| 46630W-AL-4 | JPMMT 2007-S2 1A11 PAC-11 SSNR AS 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 157,990 | 218,821 | 136,811 | 110,922 | | 76,467 | | 76,467 | | 187,390 | | (29,400) | (29,400) | 6,324 | 06/25/2037 |
| 466313-AH-6 | JABIL INC SR UNSEC 3.950% 01/12/28 | | 09/16/2019 | JP MORGAN SECURITIES | | 446,828 | 450,000 | 448,713 | 448,813 | | 79 | | 79 | | 448,893 | | (2,065) | (2,065) | 21,034 | 01/12/2028 |
| 46634S-AC-9 | JPMCC 2012-C6 A3 SEQ 3.507% 05/15/45 | | 10/01/2019 | Paydown | | 1,289,871 | 1,289,871 | 1,292,457 | 1,292,457 | | (2,586) | | (2,586) | | 1,289,871 | | | | 18,635 | 05/15/2045 |
| 46635T-BA-9 | JPMCC 2011-C3 D SUB CSTR 5.853% 02/15/46 | | 04/11/2019 | Various | | 11,310,500 | 11,388,000 | 12,003,596 | 11,731,172 | | (28,202) | | (28,202) | | 11,702,970 | | (392,470) | (392,470) | 176,953 | 02/15/2046 |
| 46637W-AD-5 | JPMCC 2012-CBX A4 SEQ 3.483% 06/15/45 | | 12/01/2019 | Paydown | | 178,267 | 178,267 | 188,016 | 180,505 | | (2,238) | | (2,238) | | 178,267 | | | | 4,811 | 06/15/2045 |
| 46643A-AG-8 | JPMBB 2014-C23 D SUB CSTR 3.969% 09/15/47 | | 10/08/2019 | BMO CAPITAL MARKETS | | 2,499,414 | 2,500,000 | 2,162,109 | 2,201,420 | | 33,725 | | 33,725 | | 2,235,145 | | 264,269 | 264,269 | 86,511 | 09/15/2047 |
| 46647T-AS-7 | JPMCC 2017-JP5 A5 SEQ 3.723% 03/15/50 | | 10/30/2019 | BANK OF AMERICA | | 24,915,469 | 23,000,000 | 23,690,000 | 23,575,986 | | (56,505) | | (56,505) | | 23,519,482 | | 1,395,987 | 1,395,987 | 713,613 | 03/15/2050 |
| 46648U-AZ-7 | JPMMT 2017-4 B2 SUB CSTR 3.952% 11/25/48 | | 12/01/2019 | Paydown | | 51,862 | 51,862 | 52,344 | 52,268 | | (406) | | (406) | | 51,862 | | | | 1,124 | 11/25/2048 |
| 46648U-BA-1 | JPMMT 2017-4 B3 SUB CSTR 3.952% 11/25/48 | | 12/01/2019 | Paydown | | 170,263 | 170,263 | 167,283 | 167,632 | | 2,631 | | 2,631 | | 170,263 | | | | 3,689 | 11/25/2048 |
| 46649H-AZ-5 | JPMMT 2017-6 B2 SUB CSTR 3.826% 12/25/48 | | 12/01/2019 | Paydown | | 147,467 | 147,467 | 148,239 | 148,198 | | (730) | | (730) | | 147,467 | | | | 3,103 | 12/25/2048 |
| 46649H-BA-9 | JPMMT 2017-6 B3 SUB CSTR 3.826% 12/25/48 | | 12/01/2019 | Paydown | | 143,111 | 143,111 | 140,137 | 140,229 | | 2,882 | | 2,882 | | 143,111 | | | | 3,011 | 12/25/2048 |
| 46975#-AA-8 | CTL PT TRUST-VA JACKSONVILLE SR-SEC 3.745% 11/15/33 | | 12/15/2019 | Redemption 100.0009 | | 2,017,635 | 2,017,617 | 2,079,069 | 2,066,172 | | (48,537) | | (48,537) | | 2,017,635 | | | | 41,159 | 11/15/2033 |
| 476556-DA-0 | JERSEY CENTRAL PWR & LT SR UNSEC 7.350% 02/01/19 | | 02/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,987,300 | 9,999,854 | | 146 | | 146 | | 10,000,000 | | | | 367,500 | 02/01/2019 |
| 478045-AA-5 | JOHN SEVIER COMBINED CYCLE GEN SR-SEC 4.626% 01/15/42 | | 07/15/2019 | Redemption 100.0000 | | 1,246,992 | 1,246,992 | 1,251,464 | 1,250,815 | | (3,823) | | (3,823) | | 1,246,992 | | | | 43,429 | 01/15/2042 |
| 48121@-AA-9 | JRD HLDGS-LLC A-SR 4.040% 04/30/22 | | 04/30/2019 | Redemption 100.0000 | | 2,857,143 | 2,857,143 | 2,857,143 | 2,857,143 | | | | | | 2,857,143 | | | | 57,714 | 04/30/2022 |

# 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 |
| 48121@-AB-7 | JRD HLDGS-LLC B-SR 4.650% 04/30/27 | | 04/30/2019 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 116,250 | 04/30/2027 |
| 48121@-AD-3 | JRD HLDGS-LLC B-SR-UNSEC 4.130% 03/27/24 | | 03/27/2019 | 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 | | 01/02/2019 | Call 107.8238 | | 1,729,437 | 1,603,947 | 1,603,947 | 1,603,947 | | | | | | 1,603,947 | | | | 130,376 | 09/15/2023 |
| 48129@-AA-1 | JSM AT POOLE AVENUE-LLC-WALGRE SR-SEC 6.450% 08/15/27 | | 01/02/2019 | Call 114.2073 | | 3,018,447 | 2,642,954 | 2,642,954 | 2,642,954 | | | | | | 2,642,954 | | | | 383,543 | 08/15/2027 |
| 48300?-AH-3 | KAISER ALUMINUM CORP CO.GUARNT 5.875% 05/15/24 | | 12/18/2019 | Call 104.4060 | | 22,969,320 | 22,000,000 | 22,550,721 | 22,348,870 | | (93,321) | | (93,321) | | 22,255,549 | | (255,549) | (255,549) | 2,380,299 | 05/15/2024 |
| 48517@-AU-8 | KANSAS CITY SOUTHERN CO.GUARNT 2.350% 05/15/20 | | 12/18/2019 | Call 100.0840 | | 10,008,400 | 10,000,000 | 9,688,211 | 9,883,396 | | 81,261 | | 81,261 | | 9,964,657 | | 35,343 | 35,343 | 264,942 | 05/15/2020 |
| 48517@-AV-6 | KANSAS CITY SOUTHERN CO.GUARNT 3.000% 05/15/23 | | 09/16/2019 | U.S. BANCORP INVESTMENTS INC | | 4,381,571 | 4,300,000 | 4,287,487 | 4,291,748 | | 1,273 | | 1,273 | | 4,293,020 | | 88,551 | 88,551 | 108,575 | 05/15/2023 |
| 48526@-BL-6 | KANSAS GAS & ELECTRIC CO 1ST MORTG 6.700% 06/15/19 | | 06/15/2019 | Maturity | | 8,335,000 | 8,335,000 | 8,319,914 | 8,334,087 | | 913 | | 913 | | 8,335,000 | | | | 279,223 | 06/15/2019 |
| 48563*-AA-6 | KAR NUT PRODUCTS CO 11.000% 09/30/23 | | 10/24/2019 | KAR NUT PRODUCTS COMPANY | | 11,785,610 | 11,785,610 | 11,785,610 | 11,785,610 | | | | | | 11,785,610 | | | | | 09/30/2023 |
| 487836-BC-1 | KELLOGG CO SR UNSEC 4.150% 11/15/19 | | 08/09/2019 | TENDER SALE | | 31,612,754 | 32,425,000 | 32,346,700 | 32,416,815 | | 5,658 | | 5,658 | | 32,422,473 | | (809,719) | (809,719) | 986,801 | 11/15/2019 |
| 487836-BD-9 | KELLOGG CO SR UNSEC 4.000% 12/15/20 | | 08/09/2019 | TENDER SALE | | 29,260,606 | 29,331,000 | 29,077,873 | 29,273,210 | | 17,392 | | 17,392 | | 29,290,602 | | (29,997) | (29,997) | 762,606 | 12/15/2020 |
| 487836-BW-7 | KELLOGG CO SR UNSEC 4.300% 05/15/28 | | 03/15/2019 | SUSQUEHANA FINANCIAL GROUP LL | | 5,073,550 | 5,000,000 | 5,051,950 | 5,050,612 | | (972) | | (972) | | 5,049,640 | | 23,910 | 23,910 | 74,056 | 05/15/2028 |
| 49239@-AA-6 | TRUST KMG I-KERR-MCGEE CORP SR 6.720% 01/30/20 | | 01/30/2019 | Redemption 100.0000 | | 1,613,151 | 1,613,151 | 1,613,151 | 1,613,151 | | | | | | 1,613,151 | | | | 54,202 | 01/30/2020 |
| 49239@-AB-4 | TRUST KMG II-KERR-MCGEE CORP SR 6.720% 01/30/20 | | 01/30/2019 | Redemption 100.0000 | | 1,513,485 | 1,513,485 | 1,513,485 | 1,513,485 | | | | | | 1,513,485 | | | | 50,853 | 01/30/2020 |
| 49721@-AA-1 | KIOP PARENT HLDG CORP. SUB-UNSEC 13.750% 12/29/23 | | 01/24/2019 | Redemption 100.0000 | | 5,000 | 5,000 | 4,817 | 4,817 | | 183 | | 183 | | 5,000 | | | | (2) | 12/29/2023 |
| 50076Q-AZ-9 | KRAFT HEINZ FOODS CO CO.GUARNT 3.500% 06/06/22 | | 09/24/2019 | CONVERSION | | 50,577,958 | 50,750,000 | 49,953,340 | 50,409,353 | | 69,381 | | 69,381 | | 50,478,735 | | 99,223 | 99,223 | 1,430,868 | 06/06/2022 |
| 50177?-AY-1 | LBCMT 1998-C1 IO IO CSTR NTL 0.948% 02/18/30 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 382 | 02/18/2030 |
| 50177A-AH-2 | LBCMT 2007-C3 AJ CSTR 6.074% 07/15/44 | | 01/18/2019 | BARCLAYS BANK PLC | | 4,541,483 | 4,495,823 | 4,645,307 | 4,492,961 | | (12) | | (12) | | 4,492,949 | | 48,535 | 48,535 | 31,492 | 07/15/2044 |
| 50177A-AH-2 | LBCMT 2007-C3 AJ CSTR 6.074% 07/15/44 | | 01/11/2019 | Paydown | | 3,216 | 3,216 | 3,323 | 3,214 | | 2 | | 2 | | 3,216 | | | | 16 | 07/15/2044 |
| 50209A-AB-7 | LMRK ISSUER CO. 2 LLC SR-UNSEC 4.100% 11/15/47 | | 11/15/2019 | Paydown | | 1,756,732 | 1,756,732 | 1,756,088 | 1,756,112 | | 621 | | 621 | | 1,756,732 | | | | 34,570 | 11/15/2047 |
| 50241@-BA-4 | L3 TECHNOLOGIES INC CO.GUARNT 4.950% 02/15/21 | | 07/02/2019 | Taxable Exchange | | 13,354,958 | 12,930,000 | 12,856,170 | 12,911,223 | | 4,256 | | 4,256 | | 12,915,479 | | 439,479 | 439,479 | 563,586 | 02/15/2021 |
| 50241@-BD-8 | L3 TECHNOLOGIES INC CO.GUARNT 3.950% 05/28/24 | | 07/02/2019 | Taxable Exchange | | 22,751,930 | 21,850,000 | 21,785,083 | 21,811,513 | | 3,172 | | 3,172 | | 21,814,685 | | 937,246 | 937,246 | 513,050 | 05/28/2024 |
| 50241@-BE-6 | L3 TECHNOLOGIES INC CO.GUARNT 3.850% 12/15/26 | | 07/02/2019 | Taxable Exchange | | 6,131,414 | 5,850,000 | 5,820,107 | 5,825,429 | | 1,331 | | 1,331 | | 5,826,760 | | 304,654 | 304,654 | 123,248 | 12/15/2026 |
| 50241@-BG-1 | L3 TECHNOLOGIES INC CO.GUARNT 4.400% 06/15/28 | | 07/02/2019 | Taxable Exchange | | 85,309,556 | 78,000,000 | 77,923,560 | 77,928,002 | | 3,109 | | 3,109 | | 77,931,110 | | 7,378,445 | 7,378,445 | 1,878,067 | 06/15/2028 |
| 50543L-AA-0 | LAFL 2016-1A A1 SEQ 4.300% 01/15/42 | | 12/15/2019 | Paydown | | 312,500 | 312,500 | 306,437 | 307,522 | | 4,978 | | 4,978 | | 312,500 | | | | 7,279 | 01/15/2042 |
| 51209*-AA-0 | LAKESHORE TOLTEST CORP SUB 8.000% 05/30/49 | | 01/18/2019 | WORLD 50 | | | 875,731 | | | | | | | | | | | | | 05/30/2049 |
| 51703@-AA-9 | LAREDO TX VA CLINIC PT TRUST-V SR-SEC 3.700% 05/15/33 | | 12/15/2019 | Redemption 100.0000 | | 401,840 | 401,840 | 401,840 | 401,840 | | | | | | 401,840 | | | | 8,097 | 05/15/2033 |
| 52108H-7E-8 | LBUBS 2005-C5 F SUB AFC 5.245% 09/15/40 | | 02/11/2019 | Paydown | | 2,299,722 | 2,299,722 | 2,329,221 | 2,299,207 | | 515 | | 515 | | 2,299,722 | | | | 86,877 | 09/15/2040 |
| 52108H-7G-3 | LBUBS 2005-C5 G SUB AFC 5.350% 09/15/40 | | 06/11/2019 | Paydown | | 16,371,000 | 16,371,000 | 16,447,155 | 16,361,405 | | 9,595 | | 9,595 | | 16,371,000 | | | | 505,464 | 09/15/2040 |
| 52108H-N6-7 | LBUBS 2004-C6 XCL IO CSTR NTL 0.034% 08/15/36 | | 12/11/2019 | Paydown | | | | | | | | | | | | | | | 15 | 08/15/2036 |
| 52108H-W9-1 | LBUBS 2004-C8 XCL IO CSTR NTL 0.312% 12/15/39 | | 10/11/2019 | Paydown | | | | | | | | | | | | | | | 4,330 | 12/15/2039 |
| 52109P-AH-8 | LBUBS 2007-C6 AJ CSTR 6.491% 07/15/40 | | 03/04/2019 | BTIG L.L.C. | | 7,939,663 | 7,910,000 | 8,064,183 | 7,904,924 | | (180) | | (180) | | 7,904,744 | | 34,919 | 34,919 | 116,572 | 07/15/2040 |
| 52314#-AA-6 | LEBANON TN STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25 | | 12/30/2019 | Redemption 100.0019 | | 214,371 | 214,367 | 214,367 | 214,367 | | 4 | | 4 | | 214,371 | | | | 6,440 | 06/30/2025 |

# 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 |
| 52465#-AD-7 | LMMCC-HUNTINGTON SR-SEC 7.240% 12/05/20 | | 12/05/2019 | Redemption 100.0000 | | 2,072,829 | 2,072,829 | 2,072,829 | 2,072,829 | | | | | | 2,072,829 | | | | 82,188 | 12/05/2020 |
| 52465#-AG-0 | LMMCC 1998-WALGREEN SR-SEC 6.817% 01/10/21 | | 12/10/2019 | Redemption 100.0000 | | 503,670 | 503,670 | 501,055 | 503,179 | | 491 | | 491 | | 503,670 | | | | 18,005 | 01/10/2021 |
| 52465#-AZ-8 | LMMCC-FLUOR 2001-SR-SEC 7.560% 06/08/21 | | 12/08/2019 | Redemption 100.0000 | | 1,870,026 | 1,870,026 | 1,990,039 | 1,895,442 | | (25,417) | | (25,417) | | 1,870,026 | | | | 74,024 | 06/08/2021 |
| 52465#-BA-2 | LEGG MASON MTG CPTL-TYCO 2001-SR-SEC 7.060% 01/10/23 | | 12/10/2019 | Redemption 99.9991 | | 1,113,291 | 1,113,302 | 1,226,309 | 1,149,064 | | (35,773) | | (35,773) | | 1,113,291 | | | | 43,259 | 01/10/2023 |
| 52467@-AR-6 | LMMCC SER 2002-CTL-19-STATE OF CTL--SR-SEC 7.190% 12/10/26 | | 12/10/2019 | Redemption 99.9992 | | 748,025 | 748,031 | 748,031 | 748,031 | | (6) | | (6) | | 748,025 | | | | 29,452 | 12/10/2026 |
| 52467@-BA-2 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.400% 01/01/28 | | 12/01/2019 | Redemption 100.0000 | | 618,613 | 618,613 | 618,613 | 618,613 | | | | | | 618,613 | | | | 21,654 | 01/01/2028 |
| 52467@-BG-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 7.000% 01/15/22 | | 12/15/2019 | Redemption 100.0012 | | 1,019,723 | 1,019,711 | 1,091,691 | 1,028,734 | | (9,011) | | (9,011) | | 1,019,723 | | | | 38,731 | 01/15/2022 |
| 52467@-BP-9 | LMMCC LEASEBKD PTC SER 2003-CT SR-SEC 6.370% 10/01/28 | | 12/01/2019 | Redemption 100.0203 | | 143,004 | 142,975 | 142,975 | 142,975 | | 29 | | 29 | | 143,004 | | | | 4,981 | 10/01/2028 |
| 524901-AS-4 | LEGG MASON INC SR UNSEC 2.700% 07/15/19 | | 07/15/2019 | Maturity | | 1,175,000 | 1,175,000 | 1,172,403 | 1,174,708 | | 292 | | 292 | | 1,175,000 | | | | 31,725 | 07/15/2019 |
| 52518R-BE-5 | LSSC 2002-GE1 A SC CSTR 0.000% 07/26/24 | | 12/01/2019 | Paydown | | 25,094 | 25,094 | | | | | | | | 25,094 | | | | | 07/26/2024 |
| 52521R-AS-0 | LMT 2007-5 2A3 FLT SSNR AS 2.122% 06/25/37 | | 12/25/2019 | Paydown | | 26,871 | 32,465 | 6,160 | 5,330 | | 22,351 | | 22,351 | | 27,681 | | (810) | (810) | 571 | 06/25/2037 |
| 525221-CM-7 | LXS 2005-4 2A4 STEP AS 5.310% 10/25/35 | | 10/01/2019 | Paydown | | 370,417 | 370,417 | 239,615 | 247,124 | | 123,293 | | 123,293 | | 370,417 | | | | 4,040 | 10/25/2035 |
| 525221-DF-1 | LXS 2005-6 3A2A STEP AFC AS 4.959% 11/25/35 | | 04/01/2019 | Paydown | | 1,149,507 | 1,149,507 | 960,004 | 1,070,155 | | 79,353 | | 79,353 | | 1,149,507 | | | | 59,902 | 11/25/2035 |
| 525221-EB-9 | LXS 2005-8 2A1B STEP AFC AS 5.187% 12/25/35 | | 07/01/2019 | Paydown | | 1,083,740 | 1,086,428 | | | | 1,083,740 | | 1,083,740 | | 1,083,740 | | | | 21,130 | 12/25/2035 |
| 52522H-AL-6 | LXS 2006-8 3A3 STEP AFC AS 4.833% 06/25/36 | | 12/01/2019 | Paydown | | 2,905,744 | 2,975,624 | 1,255,375 | 1,244,145 | | 1,691,921 | | 1,691,921 | | 2,936,066 | | (30,322) | (30,322) | 74,747 | 06/25/2036 |
| 52523K-AH-7 | LXS 2006-17 WF42 STEP AFC AS 5.790% 11/25/36 | | 12/01/2019 | Paydown | | 1,591,002 | 1,608,997 | 1,027,558 | 1,120,656 | | 482,814 | | 482,814 | | 1,603,470 | | (12,468) | (12,468) | 42,896 | 11/25/2036 |
| 525ESC-13-3 | LEHMAN BROTHERS INC Lehman Brothers Holdings ESC 4.500% 07/26/42 | | 10/03/2019 | Capital Distribution | | 10,164 | | 10,164 | 10,164 | | | | | | 10,164 | | | | | 07/26/2042 |
| 525ESC-1U-3 | LEHMAN BROTHERS HOLDINGS INC LEHMAN BROTHERS HOLDINGS 0 07 0.000% 04/18/42 | | 10/03/2019 | Capital Distribution | | 10,152 | | 10,152 | 10,152 | | | | | | 10,152 | | | | | 04/18/2042 |
| 526057-BU-7 | LENNAR CORP CO.GUARNT 4.500% 11/15/19 | | 11/15/2019 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,125,000 | 11/15/2019 |
| 52706@-AA-4 | WELLS FARGO BK NW-WAG LAWTON SR-SEC 6.850% 05/15/34 | | 12/15/2019 | Redemption 100.0000 | | 109,103 | 109,103 | 109,103 | 109,103 | | | | | | 109,103 | | | | 4,090 | 05/15/2034 |
| 52707#-AA-1 | WELLS FARGO NAT BK-WAG CRANBER SR-SEC 7.050% 05/15/34 | | 12/15/2019 | Redemption 100.0000 | | 151,063 | 151,063 | 151,063 | 151,063 | | | | | | 151,063 | | | | 5,831 | 05/15/2034 |
| 53079E-BE-3 | LIBERTY MUTUAL GROUP INC CO.GUARNT 4.250% 06/15/23 | | 01/28/2019 | Taxable Exchange | | 27,541,151 | 27,282,000 | 27,003,631 | 27,141,751 | | 2,129 | | 2,129 | | 27,143,880 | | 397,271 | 397,271 | 51,653 | 06/15/2023 |
| 539830-AT-6 | LOCKHEED MARTIN CORP SR UNSEC 4.250% 11/15/19 | | 11/15/2019 | Maturity | | 35,000,000 | 35,000,000 | 34,549,700 | 34,952,222 | | 47,778 | | 47,778 | | 35,000,000 | | | | 1,487,500 | 11/15/2019 |
| 542514-FX-7 | LBMLT 2004-2 M1 MEZ FLT STEP IRC 2.587% 06/25/34 | | 12/26/2019 | Paydown | | 759,075 | 759,075 | 606,311 | 633,257 | | 125,818 | | 125,818 | | 759,075 | | | | 8,883 | 06/25/2034 |
| 542514-GM-0 | LBMLT 2004-3 M1 MEZ FLT STEP IRC 2.647% 07/25/34 | | 12/26/2019 | Paydown | | 56,079 | 56,079 | 42,200 | 46,136 | | 9,944 | | 9,944 | | 56,079 | | | | 1,049 | 07/25/2034 |
| 542514-HT-4 | LBMLT 2004-4 M1 MEZ FLT STEP 2.692% 10/25/34 | | 11/20/2019 | ROBERT W. BAIRD & COMPANY INC | | 5,486,754 | 5,500,506 | 4,152,882 | 4,939,736 | | 40,500 | | 40,500 | | 4,980,236 | | 506,518 | 506,518 | 163,184 | 10/25/2034 |
| 542514-HT-4 | LBMLT 2004-4 M1 MEZ FLT STEP 2.692% 10/25/34 | | 10/25/2019 | Paydown | | 1,025,689 | 1,025,689 | 774,395 | 921,122 | | 104,568 | | 104,568 | | 1,025,689 | | | | 16,131 | 10/25/2034 |
| 542514-HU-1 | LBMLT 2004-4 M2 MEZ FLT STEP 2.767% 10/25/34 | | 12/26/2019 | Paydown | | 382,298 | 382,298 | 361,014 | 367,041 | | 15,257 | | 15,257 | | 382,298 | | | | 10,365 | 10/25/2034 |
| 54627R-AC-4 | LCDA 2010-ELL A3 SEQ 3.450% 02/01/22 | | 08/01/2019 | Paydown | | 6,864,623 | 6,864,623 | 7,034,898 | 6,915,600 | | (50,977) | | (50,977) | | 6,864,623 | | | | 173,404 | 02/01/2022 |
| 54627R-AG-5 | LCDA 2010-EGSL A3 SEQ 3.990% 08/01/24 | | 08/01/2019 | Paydown | | 5,648,771 | 5,648,771 | 5,623,120 | 5,636,919 | | 11,852 | | 11,852 | | 5,648,771 | | | | 176,880 | 08/01/2024 |
| 54709#-AA-5 | LOUISVILLE US ATTORNEYS LEASE SR-SEC 4.970% 12/10/26 | | 12/10/2019 | Redemption 100.0000 | | 702,845 | 702,845 | 702,855 | 702,849 | | (4) | | (4) | | 702,845 | | | | 19,031 | 12/10/2026 |
| 54868*-AA-6 | LOWE'S SALEM 2011 CTL TRUST SR-SEC 4.510% 03/25/35 | | 12/25/2019 | Redemption 100.0047 | | 851,247 | 851,207 | 851,207 | 851,207 | | 40 | | 40 | | 851,247 | | | | 20,937 | 03/25/2035 |

# 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 |
| 55265K-3V-9 | MASTR 2003-12 3A9 Z SEQ SSNR AS 5.250% 12/25/33 | | 12/01/2019 | Paydown | | 636,614 | 636,614 | 555,346 | 603,096 | | 33,517 | | 33,517 | | 636,614 | | | | 20,135 | 12/25/2033 |
| 55265K-6P-9 | MASTR 2004-1 5A13 SSNR NAS 5.250% 02/25/34 | | 12/01/2019 | Paydown | | 260,595 | 260,595 | 261,491 | 260,581 | | 14 | | 14 | | 260,595 | | | | 5,983 | 02/25/2034 |
| 552690-C*-8 | MDU RESOURCES GROUP-INC B-SR-UNSEC 4.240% 07/15/24 | | 01/01/2019 | Tax Free Exchange | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 175,960 | 07/15/2024 |
| 552690-C@-6 | MDU RESOURCES GROUP-INC C-SR-UNSEC 4.340% 07/15/26 | | 01/01/2019 | Tax Free Exchange | | 19,000,000 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | | 19,000,000 | | | | 380,232 | 07/15/2026 |
| 552690-D@-5 | MDU RESOURCES GROUP-INC C-SR-UNSEC 4.030% 12/10/30 | | 01/01/2019 | Tax Free Exchange | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 117,542 | 12/10/2030 |
| 552690-E@-4 | MDU RESOURCES GROUP-INC 3.730% 03/21/37 | | 01/01/2019 | Tax Free Exchange | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 155,417 | 03/21/2037 |
| 55291K-AC-1 | MABS 2006-WMC3 A3 FLT STEP IRC 1.892% 08/25/36 | | 12/26/2019 | Paydown | | 82,765 | 82,765 | 39,118 | 35,975 | | 46,790 | | 46,790 | | 82,765 | | | | 690 | 08/25/2036 |
| 552953-CB-5 | MGM RESORTS INTL CO.GUARNT 5.250% 03/31/20 | | 12/18/2019 | Call 100.8986 | | 10,089,859 | 10,000,000 | 9,972,500 | 9,994,715 | | 4,057 | | 4,057 | | 9,998,772 | | 1,228 | 1,228 | 728,609 | 03/31/2020 |
| 55312T-AF-0 | MLCFC 2007-6 AM AFC 5.501% 03/12/51 | | 04/01/2019 | Paydown | | 28,737,322 | 28,737,322 | 30,243,613 | 28,689,646 | | 47,677 | | 47,677 | | 28,737,322 | | | | 406,803 | 03/12/2051 |
| 55354G-AA-8 | MSCI INC CO.GUARNT 5.250% 11/15/24 | | 12/18/2019 | Call 102.6250 | | 17,169,163 | 16,730,000 | 17,017,366 | 16,886,267 | | (36,099) | | (36,099) | | 16,850,169 | | (120,169) | (120,169) | 1,398,001 | 11/15/2024 |
| 55445R-AD-9 | MACH 2004 1A X SC IO CSTR NTL CDO-C 0.784% 05/28/40 | | 12/01/2019 | Paydown | | | | 42,166 | | | | | | | | | | | 2,075 | 05/28/2040 |
| 55616X-AH-0 | MACYS RETAIL HLDGS INC CO.GUARNT 2.875% 02/15/23 | | 12/16/2019 | TENDER SALE | | 12,488,371 | 12,944,000 | 12,901,182 | 12,925,068 | | 4,218 | | 4,218 | | 12,929,287 | | (440,915) | (440,915) | 499,288 | 02/15/2023 |
| 55616X-AK-3 | MACYS RETAIL HLDGS INC CO.GUARNT 4.375% 09/01/23 | | 12/16/2019 | TENDER SALE | | 10,098,500 | 10,000,000 | 9,931,400 | 9,964,178 | | 6,786 | | 6,786 | | 9,970,963 | | 127,537 | 127,537 | 567,535 | 09/01/2023 |
| 55880#-AA-3 | MADRID BIDCO LLC SR-SEC 4.520% 12/31/30 | | 12/31/2019 | Redemption 100.0000 | | 6,517,083 | 6,517,083 | 6,517,083 | 6,517,083 | | | | | | 6,517,083 | | | | 184,721 | 12/31/2030 |
| 56033A-AA-8 | MAIMONIDES MEDICAL CENTE MORTGAGE BACKED 3.300% 03/20/32 | | 09/20/2019 | Redemption 100.0000 | | 2,380,000 | 2,380,000 | 2,456,065 | 2,434,002 | | (54,002) | | (54,002) | | 2,380,000 | | | | 59,070 | 03/20/2032 |
| 56475#-AB-0 | GCFP LEASE-BKD PT TRUST-AMCOL SR-SEC 7.003% 12/10/28 | | 12/10/2019 | Redemption 99.9994 | | 1,164,128 | 1,164,135 | 1,164,135 | 1,164,135 | | (7) | | (7) | | 1,164,128 | | | | 44,630 | 12/10/2028 |
| 565849-AK-2 | MARATHON OIL CORP SR UNSEC 2.800% 11/01/22 | | 09/24/2019 | WELLS FARGO | | 15,109,800 | 15,000,000 | 14,963,550 | 14,984,830 | | 2,780 | | 2,780 | | 14,987,610 | | 122,190 | 122,190 | 379,167 | 11/01/2022 |
| 56585A-AN-2 | MARATHON PETROLEUM CORP SR UNSEC 5.375% 10/01/22 | | 05/22/2019 | Tax Free Exchange | | 45,778,283 | 45,228,000 | 46,029,892 | 45,931,567 | | (153,283) | | (153,283) | | 45,778,283 | | | | 1,559,895 | 10/01/2022 |
| 56585A-AP-7 | MARATHON PETROLEUM CORP SR UNSEC 4.750% 12/15/23 | | 05/22/2019 | Tax Free Exchange | | 57,646,604 | 56,000,000 | 57,858,640 | 57,778,097 | | (131,492) | | (131,492) | | 57,646,604 | | | | 1,160,056 | 12/15/2023 |
| 56585A-AQ-5 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 04/01/24 | | 05/22/2019 | Tax Free Exchange | | 17,120,572 | 16,852,000 | 17,175,895 | 17,154,279 | | (33,707) | | (33,707) | | 17,120,572 | | | | 554,185 | 04/01/2024 |
| 56585A-AR-3 | MARATHON PETROLEUM CORP SR UNSEC 5.125% 12/15/26 | | 05/22/2019 | Tax Free Exchange | | 48,938,243 | 47,000,000 | 49,075,926 | 49,024,360 | | (86,117) | | (86,117) | | 48,938,243 | | | | 1,050,483 | 12/15/2026 |
| 57169*-AK-3 | MARS-INC. C-SR 6.520% 10/06/19 | | 10/06/2019 | Maturity | | 33,000,000 | 33,000,000 | 33,000,000 | 33,000,000 | | | | | | 33,000,000 | | | | 2,151,600 | 10/06/2019 |
| 576433-D4-5 | MARM 2005-7 2A1 CSTR PT SSNR AS 3.887% 09/25/35 | | 12/01/2019 | Paydown | | 439,985 | 450,800 | 308,371 | 262,254 | | 184,153 | | 184,153 | | 446,408 | | (6,423) | (6,423) | 10,077 | 09/25/2035 |
| 576433-XB-7 | MARM 2005-1 4A1 CSTR PT AS 3.785% 02/25/35 | | 12/01/2019 | Paydown | | 1,553,873 | 1,553,873 | 1,427,621 | 1,435,237 | | 118,636 | | 118,636 | | 1,553,873 | | | | 29,663 | 02/25/2035 |
| 576433-XE-1 | MARM 2005-1 7A1 CSTR PT AS 3.907% 02/25/35 | | 12/01/2019 | Paydown | | 473,365 | 473,365 | 451,745 | 451,493 | | 21,872 | | 21,872 | | 473,365 | | | | 10,043 | 02/25/2035 |
| 576434-E8-3 | MALT 2005-1 6A5 Z AS 5.500% 02/25/35 | | 12/01/2019 | Paydown | | 659,608 | 659,608 | 540,967 | 540,967 | | 118,641 | | 118,641 | | 659,608 | | | | 21,890 | 02/25/2035 |
| 576434-GR-9 | MALT 2003-6 B2 SUB CSTR NAS 5.667% 09/25/33 | | 12/01/2019 | Paydown | | 27,349 | 13,796 | | | | 27,349 | | 27,349 | | 27,349 | | | | 4,246 | 09/25/2033 |
| 576434-JM-7 | MALT 2003-7 B2 SUB CSTR NAS 5.919% 12/25/33 | | 12/01/2019 | Paydown | | | 474,857 | | | | | | | | | | | | 6,719 | 12/25/2033 |
| 576434-L9-3 | MALT 2005-3 1A1 PT AS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 3,502 | 3,502 | 3,410 | 3,415 | | 87 | | 87 | | 3,502 | | | | 120 | 04/25/2035 |
| 576434-N4-2 | MALT 2005-3 6A3 SEQ AS 5.500% 04/25/35 | | 12/01/2019 | Paydown | | 169,890 | 169,890 | 104,242 | 94,808 | | 75,081 | | 75,081 | | 169,890 | | | | 4,480 | 04/25/2035 |
| 576438-AA-3 | MARM 2006-2 1A1 CSTR PT SSNR AS 4.733% 04/25/36 | | 12/01/2019 | Paydown | | 554,465 | 554,465 | 239,990 | 14,121 | | 540,343 | | 540,343 | | 554,465 | | | | 13,813 | 04/25/2036 |
| 57643L-CJ-3 | MABS 2004-OPT1 M2 MEZ FLT STEP 3.442% 02/25/34 | | 12/26/2019 | Paydown | | 114,638 | 114,638 | 91,393 | 97,744 | | 16,895 | | 16,895 | | 114,638 | | | | 1,830 | 02/25/2034 |

# 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 |
| 57643L-LC-8 | MABS 2005-AB1 A4 STEP AS 5.648% 11/25/35 | | 12/01/2019 | Paydown | | 3,821,675 | 3,821,675 | 3,515,953 | 3,555,177 | | 266,498 | | 266,498 | | 3,821,675 | | | | 62,965 | 11/25/2035 |
| 57643M-BK-9 | MASTR 2004-5 1A3 SEQ SSNR AS 5.500% 05/25/34 | | 12/01/2019 | Paydown | | 497,609 | 497,609 | 466,594 | 467,362 | | 30,247 | | 30,247 | | 497,609 | | | | 20,883 | 05/25/2034 |
| 57643M-CY-8 | MASTR 2004-6 2A11 SC Z SSNR AS 5.250% 06/26/34 | | 12/01/2019 | Paydown | | 267,937 | 267,937 | 204,260 | 241,388 | | 26,549 | | 26,549 | | 267,937 | | | | 7,252 | 06/26/2034 |
| 57643M-FM-1 | MASTR 2004-9 3A5 SC Z SSNR AS 5.250% 07/25/34 | | 12/01/2019 | Paydown | | 73,988 | 73,988 | 65,017 | 70,017 | | 3,971 | | 3,971 | | 73,988 | | | | 2,140 | 07/25/2034 |
| 57643M-MH-4 | MASTR 2006-1 1A11 SEQ SSNR AS 5.750% 05/25/36 | | 12/01/2019 | Paydown | | 638,137 | 783,287 | 676,678 | 692,900 | | 72,386 | | 72,386 | | 765,286 | | (127,149) | (127,149) | 19,241 | 05/25/2036 |
| 58013M-EG-5 | MCDONALD'S CORP SR UNSEC 5.000% 02/01/19 | | 02/01/2019 | Maturity | | 6,250,000 | 6,250,000 | 6,247,875 | 6,249,979 | | 21 | | 21 | | 6,250,000 | | | | 156,250 | 02/01/2019 |
| 581557-BJ-3 | MCKESSON CORP SR UNSEC 3.950% 02/16/28 | | 09/11/2019 | CREDIT SUISSE SECURITIES US LL | | 1,023,731 | 975,000 | 974,756 | 974,774 | | 15 | | 15 | | 974,789 | | 48,942 | 48,942 | 41,401 | 02/16/2028 |
| 58155Q-AG-8 | MCKESSON CORP SR UNSEC 2.850% 03/15/23 | | 09/11/2019 | MORGAN STANLEY & CO. INC. | | 3,439,916 | 3,400,000 | 3,395,852 | 3,398,122 | | 296 | | 296 | | 3,398,418 | | 41,498 | 41,498 | 96,362 | 03/15/2023 |
| 582839-AE-6 | MEAD JOHNSON NUTRITION C CO.GUARNT 4.900% 11/01/19 | | 11/01/2019 | Maturity | | 20,000,000 | 20,000,000 | 19,933,413 | 19,992,914 | | 7,086 | | 7,086 | | 20,000,000 | | | | 980,000 | 11/01/2019 |
| 58405U-AG-7 | MEDCO HEALTH SOLUTIONS CO.GUARNT 4.125% 09/15/20 | | 12/20/2019 | Call 101.6950 | | 18,305,100 | 18,000,000 | 17,960,400 | 17,992,099 | | 4,418 | | 4,418 | | 17,996,517 | | 3,483 | 3,483 | 1,243,538 | 09/15/2020 |
| 585055-AX-4 | MEDTRONIC INC CO.GUARNT 3.125% 03/15/22 | | 07/12/2019 | TENDER SALE | | 30,017,100 | 30,000,000 | 29,908,200 | 29,967,373 | | 5,130 | | 5,130 | | 29,972,502 | | 44,598 | 44,598 | 773,438 | 03/15/2022 |
| 585055-BC-9 | MEDTRONIC INC CO.GUARNT 3.625% 03/15/24 | | 07/12/2019 | TENDER SALE | | 20,624,000 | 20,000,000 | 19,961,200 | 19,978,005 | | 2,368 | | 2,368 | | 19,980,374 | | 643,626 | 643,626 | 598,125 | 03/15/2024 |
| 585055-BS-4 | MEDTRONIC INC CO.GUARNT 3.500% 03/15/25 | | 07/12/2019 | TENDER SALE | | 8,424,733 | 8,116,000 | 8,042,559 | 8,065,526 | | 3,853 | | 3,853 | | 8,069,379 | | 355,354 | 355,354 | 234,350 | 03/15/2025 |
| 58528#-BN-6 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 01/01/2019 | Redemption 100.0000 | | 513,746 | 513,746 | 513,746 | 513,746 | | | | | | 513,746 | | | | 17,439 | 01/01/2019 |
| 58528#-BQ-9 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 01/01/2019 | Redemption 100.0000 | | 529,314 | 529,314 | 529,314 | 529,314 | | | | | | 529,314 | | | | 17,968 | 01/01/2019 |
| 58528#-BS-5 | MEIJER INC SR-SEC 6.789% 01/01/19 | | 01/01/2019 | Redemption 100.0000 | | 539,693 | 539,693 | 539,693 | 539,693 | | | | | | 539,693 | | | | 18,320 | 01/01/2019 |
| 58550P-AA-4 | MELLON CRA MELLON CRA 1998-A 6.500% 05/25/28 | | 04/01/2019 | Paydown | | 9,293 | 63,489 | | | | 9,293 | | 9,293 | | 9,293 | | | | 856 | 05/25/2028 |
| 585525-BM-9 | MRFC 1998-2 A11 PZ CPT 6.750% 06/25/28 | | 12/01/2019 | Paydown | | 23 | 23 | | | | 23 | | 23 | | 23 | | | | | 06/25/2028 |
| 58610*-AA-8 | MEMPHIS NAMING RIGHTS LLC SR-SEC 6.720% 07/01/23 | | 07/01/2019 | Redemption 100.0000 | | 2,378,211 | 2,378,211 | 2,378,211 | 2,378,211 | | | | | | 2,378,211 | | | | 120,605 | 07/01/2023 |
| 58843*-AA-7 | MERCHANTS AUTOMOTIVE GROUP INC SUB-SUB-UNSEC 7.500% 05/09/25 | | 08/27/2019 | Tax Free Exchange | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 1,500,000 | 05/09/2025 |
| 589433-AA-9 | MEREDITH CORP CO.GUARNT 6.875% 02/01/26 | | 03/05/2019 | Tax Free Exchange | | 7,922,663 | 7,758,000 | 7,929,108 | 7,927,123 | | (4,460) | | (4,460) | | 7,922,663 | | | | 317,054 | 02/01/2026 |
| 59010R-AA-2 | MRLN 2016-1 A STEP SEQ 4.500% 12/15/32 | | 12/15/2019 | Paydown | | 5,104,933 | 5,104,933 | 4,908,647 | 4,930,746 | | 174,187 | | 174,187 | | 5,104,933 | | | | 83,955 | 12/15/2032 |
| 59020U-L3-7 | MLCC 2005-3 1A CSTR FLT 4.372% 11/25/35 | | 12/25/2019 | Paydown | | 813,628 | 813,628 | 771,185 | 763,751 | | 49,877 | | 49,877 | | 813,628 | | | | 18,752 | 11/25/2035 |
| 59020U-UK-9 | MLCC 2005-1 2A1 CSTR 4.005% 04/25/35 | | 12/01/2019 | Paydown | | 139,535 | 139,535 | 134,826 | 135,133 | | 4,403 | | 4,403 | | 139,535 | | | | 2,686 | 04/25/2035 |
| 59022H-EL-2 | MLMT 2004-KEY2 XC IO CSTR NTL 0.859% 08/12/39 | | 09/01/2019 | Paydown | | | | | | | | | | | | | | | 20,540 | 08/12/2039 |
| 59022H-FC-1 | MLMT 2004-BPC1 XC IO CSTR NTL 0.411% 10/12/41 | | 12/01/2019 | Paydown | | | | 1,252 | 2,353 | | | 1,101 | (1,101) | | 1,252 | | (1,252) | (1,252) | 16,018 | 10/12/2041 |
| 59022H-GE-6 | MLMT 2005-MKB2 E SUB CSTR 6.527% 09/12/42 | | 09/01/2019 | Paydown | | 9,795,000 | 9,795,000 | 9,838,606 | 9,795,000 | | | | | | 9,795,000 | | | | 470,892 | 09/12/2042 |
| 59156R-AX-6 | METLIFE INC SR UNSEC 4.750% 02/08/21 | | 06/24/2019 | Call 104.2630 | | 26,013,619 | 24,950,000 | 24,943,763 | 24,948,513 | | 326 | | 326 | | 24,948,839 | | 1,161 | 1,161 | 2,103,895 | 02/08/2021 |
| 59217G-AX-7 | MET LIFE GLOB FUNDING I SR SEC 3.000% 01/10/23 | | 06/11/2019 | THE TORONTO-DOMINION BANK | | 14,785,420 | 14,600,000 | 14,592,554 | 14,596,734 | | 346 | | 346 | | 14,597,080 | | 188,340 | 188,340 | 405,150 | 01/10/2023 |
| 592239-AM-9 | METRO OPERA ASSOC INC SR UNSEC 4.524% 10/01/42 | | 11/08/2019 | BANK OF AMERICA | | 15,125,450 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | 125,450 | 125,450 | 756,513 | 10/01/2042 |
| 59333#-AA-8 | MIAMI DEA LEASE BKD TRUST-GSA SR-SEC 4.500% 08/15/31 | | 12/15/2019 | Redemption 100.0005 | | 1,591,147 | 1,591,139 | 1,591,139 | 1,591,139 | | 7 | | 7 | | 1,591,147 | | | | 39,027 | 08/15/2031 |
| 594918-AC-8 | MICROSOFT CORP SR UNSEC 4.200% 06/01/19 | | 06/01/2019 | Maturity | | 50,000,000 | 50,000,000 | 49,847,100 | 49,992,256 | | 7,744 | | 7,744 | | 50,000,000 | | | | 1,050,000 | 06/01/2019 |
| 595418-AA-8 | MID-KANSAS ELECTRIC CO-LLC A-SR-SEC 3.930% 12/31/42 | | 12/30/2019 | Redemption 100.0000 | | 2,166,721 | 2,166,721 | 2,166,721 | 2,166,721 | | | | | | 2,166,721 | | | | 85,152 | 12/31/2042 |
| 598358-AA-3 | MIDWEST ENERGY-INC. SR-SEC 4.140% 07/20/43 | | 10/20/2019 | Redemption 100.0000 | | 589,977 | 589,977 | 589,977 | 589,977 | | | | | | 589,977 | | | | 15,354 | 07/20/2043 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 60221*-AA-5 | MILWAUKEE FBI LEASE-BKD PT TRU SR-UNSEC 3.500% 04/15/36 | | 12/15/2019 | Redemption 100.0035 | | 1,633,014 | 1,632,957 | 1,632,957 | 1,632,957 | | 57 | | 57 | | 1,633,014 | | | | 29,569 | 04/15/2036 |
| 61171#-AA-9 | MONSANTO LEASE-BKD PT TR 4.609% 10/15/38 | | 12/15/2019 | Redemption 100.0000 | | 1,971,423 | 1,971,423 | 1,971,423 | 1,971,423 | | | | | | 1,971,423 | | | | 49,977 | 10/15/2038 |
| 61237W-AA-4 | MONTEFIORE MEDICAL CENT SECURED 3.896% 05/20/27 | | 11/20/2019 | Call 100.0000 | | 2,750,000 | 2,750,000 | 2,752,294 | 2,750,705 | | (190) | | (190) | | 2,750,515 | | (515) | (515) | 82,790 | 05/20/2027 |
| 61421#-AA-7 | MONTGOMERY VA LEASE-BKD PT TR- SR 3.905% 06/15/35 | | 12/15/2019 | Redemption 100.0010 | | 504,130 | 504,125 | 504,125 | 504,125 | | 5 | | 5 | | 504,130 | | | | 10,709 | 06/15/2035 |
| 61690F-AM-5 | MSBAM 2015-C22 A4 SEQ 3.306% 04/15/48 | | 11/01/2019 | MORGAN STANLEY & CO. INC. | | 7,500,347 | 7,140,000 | 7,390,458 | 7,319,334 | | (23,386) | | (23,386) | | 7,295,947 | | 204,399 | 204,399 | 216,378 | 04/15/2048 |
| 61744C-DH-6 | MSAC 2004-HE3 M1 MEZ FLT STEP 2.647% 03/25/34 | | 12/26/2019 | Paydown | | 909,285 | 909,285 | 861,547 | 873,194 | | 36,091 | | 36,091 | | 909,285 | | | | 15,969 | 03/25/2034 |
| 61744C-FB-7 | MSAC 2004-HE6 M1 MEZ FLT STEP 2.617% 08/25/34 | | 12/26/2019 | Paydown | | 2,084,142 | 2,084,142 | 1,524,680 | 1,845,245 | | 238,897 | | 238,897 | | 2,084,142 | | | | 35,161 | 08/25/2034 |
| 61744C-HP-4 | MSAC 2004-NC8 M1 MEZ FLT STEP IRC 2.707% 09/25/34 | | 10/22/2019 | MORGAN STANLEY & CO. INC. | | 2,870,375 | 2,876,668 | 2,171,884 | 2,513,453 | | 19,236 | | 19,236 | | 2,532,689 | | 337,686 | 337,686 | 79,379 | 09/25/2034 |
| 61744C-HP-4 | MSAC 2004-NC8 M1 MEZ FLT STEP IRC 2.707% 09/25/34 | | 09/25/2019 | Paydown | | 302,545 | 302,545 | 228,422 | 264,345 | | 38,200 | | 38,200 | | 302,545 | | | | 4,725 | 09/25/2034 |
| 61744W-AA-0 | .MS MTGE CAP 97-P .MS MTGE CAP 97-P 7.823% 04/25/27 | | 11/01/2019 | Paydown | | 2,580 | 2,580 | | | | 2,580 | | 2,580 | | 2,580 | | | | 24 | 04/25/2027 |
| 617453-AW-5 | MSC 2006-IQ11 B SUB CSTR 6.075% 10/15/42 | | 12/01/2019 | Paydown | | 2,730,657 | 2,730,657 | 2,746,482 | 2,724,401 | | 6,256 | | 6,256 | | 2,730,657 | | | | 158,537 | 10/15/2042 |
| 61745M-2K-8 | MSC 2005-IQ9 C SUB 4.910% 07/15/56 | | 12/01/2019 | Paydown | | 3,000,000 | 3,000,000 | 2,961,041 | 2,961,041 | | 38,959 | | 38,959 | | 3,000,000 | | | | 147,804 | 07/15/2056 |
| 61745M-2L-6 | MSC 2005-IQ9 D SUB 5.000% 07/15/56 | | 12/01/2019 | Paydown | | 7,859,986 | 7,859,986 | 7,725,677 | 7,725,677 | | 134,309 | | 134,309 | | 7,859,986 | | | | 262,000 | 07/15/2056 |
| 61745M-2M-4 | MSC 2005-IQ9 E SUB AFC 5.110% 07/15/56 | | 12/01/2019 | Paydown | | | 2,925,728 | 568,134 | 585,146 | | 135,152 | 152,164 | (17,012) | | 568,134 | | (568,134) | (568,134) | 99,855 | 07/15/2056 |
| 61745M-2N-2 | MSC 2005-IQ9 F SUB AFC 5.340% 07/15/56 | | 12/01/2019 | Paydown | | | 1,000,000 | 92,033 | 95,000 | | | 2,967 | (2,967) | | 92,033 | | (92,033) | (92,033) | 63,138 | 07/15/2056 |
| 61745M-5M-1 | MSC 2005-T19 D SUB AFC 5.289% 06/12/47 | | 12/01/2019 | Paydown | | 3,355,000 | 3,355,000 | 3,373,211 | 3,352,194 | | 2,806 | | 2,806 | | 3,355,000 | | | | 167,064 | 06/12/2047 |
| 61745M-5Q-2 | MSC 2005-T19 E SUB CSTR 5.887% 06/12/47 | | 12/01/2019 | Paydown | | 1,881,014 | 1,881,014 | 1,813,077 | 1,869,036 | | 11,978 | | 11,978 | | 1,881,014 | | | | 106,268 | 06/12/2047 |
| 61746B-DM-5 | MORGAN STANLEY SR UNSEC 2.500% 01/24/19 | | 01/24/2019 | Maturity | | 16,875,000 | 16,875,000 | 16,812,900 | 16,874,178 | | 822 | | 822 | | 16,875,000 | | | | 210,938 | 01/24/2019 |
| 61746R-DX-6 | MSAC 2003-NC10 M1 MEZ FLT STEP IRC 2.812% 10/25/33 | | 12/26/2019 | Paydown | | 291,491 | 291,491 | 273,273 | 278,363 | | 13,128 | | 13,128 | | 291,491 | | | | 5,137 | 10/25/2033 |
| 61746W-HJ-2 | MSDWC 2001-TOP3 X1 IO CSTR NTL 0.066% 07/15/33 | | 12/01/2019 | Paydown | | | | | | | | | | | | | | | 102 | 07/15/2033 |
| 61748H-DM-0 | MSM 2004-4 1A15 SEQ SSNR AS 5.500% 08/25/34 | | 12/01/2019 | Paydown | | 2,039,268 | 2,039,268 | 2,003,323 | 2,004,032 | | 35,236 | | 35,236 | | 2,039,268 | | | | 55,746 | 08/25/2034 |
| 61748H-FD-8 | MSM 2004-10AR 2A1 CSTR PT AS 4.126% 11/25/34 | | 12/01/2019 | Paydown | | 675,942 | 675,942 | 673,678 | 673,694 | | 2,248 | | 2,248 | | 675,942 | | | | 18,738 | 11/25/2034 |
| 61748H-FV-8 | MSM 2004-9 3A1 SSNR NAS 5.500% 11/25/34 | | 12/01/2019 | Paydown | | 93,021 | 93,021 | 92,512 | 92,522 | | 499 | | 499 | | 93,021 | | | | 2,749 | 11/25/2034 |
| 61748H-GA-3 | MSM 2004-9 3A6 SEQ SSNR AS 5.500% 11/25/34 | | 12/01/2019 | Paydown | | 106,328 | 106,328 | 103,503 | 104,909 | | 1,419 | | 1,419 | | 106,328 | | | | 4,661 | 11/25/2034 |
| 61749E-AE-7 | MSM 2006-12XS A4 STEP AFC AS 6.012% 10/25/36 | | 12/01/2019 | Paydown | | 934,088 | 934,088 | 418,872 | 426,177 | | 507,912 | | 507,912 | | 934,088 | | | | 10,316 | 10/25/2036 |
| 61749W-AH-0 | MSM 2006-11 1A2 AFC SEQ AS 6.354% 08/25/36 | | 12/01/2019 | Paydown | | 133,760 | 133,760 | 51,166 | 49,044 | | 84,716 | | 84,716 | | 133,760 | | | | 1,344 | 08/25/2036 |
| 61749W-AJ-6 | MSM 2006-11 1A3 STEP AFC SEQ AS 6.424% 08/25/36 | | 12/01/2019 | Paydown | | 93,505 | 93,505 | 35,255 | 33,804 | | 59,702 | | 59,702 | | 93,505 | | | | 939 | 08/25/2036 |
| 61750Y-AF-6 | MSM 2006-15XS A4B STEP AFC AS 6.120% 11/25/36 | | 12/01/2019 | Paydown | | 720,983 | 720,983 | 317,422 | 307,597 | | 413,387 | | 413,387 | | 720,983 | | | | 17,923 | 11/25/2036 |
| 61752J-AF-7 | MSM 2007-1XS 2A4A STEP AFC AS 6.084% 09/25/46 | | 12/01/2019 | Paydown | | 417,988 | 417,988 | 176,163 | 164,089 | | 253,899 | | 253,899 | | 417,988 | | | | 4,946 | 09/25/2046 |
| 61753N-AC-4 | MSAC 2007-NC2 A2A FLT STEP IRC 1.902% 02/25/37 | | 12/25/2019 | Paydown | | 10,834 | 10,834 | 4,829 | 4,337 | | 6,498 | | 6,498 | | 10,834 | | | | 143 | 02/25/2037 |
| 61754J-AH-1 | MSC 2007-T27 AJ CSTR 6.144% 06/11/42 | | 05/23/2019 | Various | | 29,557,999 | 28,192,379 | 27,465,035 | 28,052,442 | | 7,155 | | 7,155 | | 28,059,597 | | 1,498,402 | 1,498,402 | 597,590 | 06/11/2042 |
| 61754J-AH-1 | MSC 2007-T27 AJ CSTR 6.144% 06/11/42 | | 06/28/2019 | Paydown | | 260,853 | 260,853 | 254,123 | 259,493 | | 1,360 | | 1,360 | | 260,853 | | | | 3,550 | 06/11/2042 |
| 61754J-AK-4 | MSC 2007-T27 B SUB CSTR 6.144% 06/11/42 | | 09/11/2019 | BTIG L.L.C. | | 32,212,500 | 30,000,000 | 28,916,484 | 29,703,563 | | 49,836 | | 49,836 | | 29,753,398 | | 2,459,102 | 2,459,102 | 1,417,168 | 06/11/2042 |
| 61755Y-AK-0 | MSC 2007-IQ15 AJ CSTR 6.356% 06/11/49 | | 01/18/2019 | JP MORGAN SECURITIES | | 1,706,609 | 1,692,789 | 1,577,474 | 1,666,862 | | 1,589 | | 1,589 | | 1,668,451 | | 38,158 | 38,158 | 15,093 | 06/11/2049 |
| 61755Y-AK-0 | MSC 2007-IQ15 AJ CSTR 6.356% 06/11/49 | | 01/01/2019 | Paydown | | 29,009 | 29,009 | 27,033 | 28,565 | | 444 | | 444 | | 29,009 | | | | 149 | 06/11/2049 |

# 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 |
| 61760R-AN-2 | MSC 2011-C3 E SUB CSTR 5.292% 07/15/49 | | 01/18/2019 | CITIGROUP GLOBAL MARKETS INC | | 4,950,977 | 5,000,000 | 4,984,961 | 4,987,924 | | 46 | | 46 | | 4,987,970 | | (36,994) | (36,994) | 37,222 | 07/15/2049 |
| 61762D-AW-1 | MSBAM 2013-C9 A4 SEQ 3.102% 05/15/46 | | 03/01/2019 | MORGAN STANLEY & CO. INC. | | 34,035,664 | 34,000,000 | 33,263,843 | 33,469,053 | | 7,215 | | 7,215 | | 33,476,269 | | 559,395 | 559,395 | 275,389 | 05/15/2046 |
| 61762X-AT-4 | MSBAM 2013-C12 A3 SEQ 3.973% 10/15/46 | | 10/01/2019 | Paydown | | 1,523,933 | 1,523,933 | 1,539,144 | 1,529,343 | | (5,409) | | (5,409) | | 1,523,933 | | | | 50,455 | 10/15/2046 |
| 61764P-BT-8 | MSBAM 2014-C19 A3 SEQ 3.246% 12/15/47 | | 12/01/2019 | Paydown | | 8,784,054 | 8,784,054 | 8,871,246 | 8,820,041 | | (35,987) | | (35,987) | | 8,784,054 | | | | 251,407 | 12/15/2047 |
| 61872#-AA-1 | MORRISTOWN TN STATUTORY TRUST- SR-SEC 5.500% 06/30/25 | | 12/30/2019 | Redemption 99.9802 | | 204,066 | 204,107 | 204,107 | 204,107 | | (40) | | (40) | | 204,066 | | | | 6,132 | 06/30/2025 |
| 61913P-AZ-5 | MHL 2005-4 A1 FLT STEP AFC 2.072% 10/25/35 | | 12/25/2019 | Paydown | | 4,017,200 | 4,017,200 | 3,823,081 | 3,850,053 | | 167,146 | | 167,146 | | 4,017,200 | | | | 61,413 | 10/25/2035 |
| 61915R-AL-0 | MHL 2005-3 A2 FLT STEP AFC IRC SSU 2.492% 08/25/35 | | 12/26/2019 | Paydown | | 817,213 | 817,213 | 751,836 | 761,600 | | 55,613 | | 55,613 | | 817,213 | | | | 13,517 | 08/25/2035 |
| 61915R-AM-8 | MHL 2005-3 M1 MEZ FLT STEP AFC IRC 2.497% 08/25/35 | | 12/25/2019 | Paydown | | 517,831 | 517,831 | 456,338 | 465,131 | | 52,700 | | 52,700 | | 517,831 | | | | 8,579 | 08/25/2035 |
| 61915R-AU-0 | MHL 2005-5 A1 FLT STEP AFC IRC SSN 3.006% 12/26/35 | | 04/23/2019 | NOMURA SECURITIES INTL INC. | | 10,533,291 | 10,599,538 | 10,430,317 | 10,453,364 | | 5,454 | | 5,454 | | 10,458,818 | | 74,474 | 74,474 | 79,200 | 12/26/2035 |
| 61915R-AU-0 | MHL 2005-5 A1 FLT STEP AFC IRC SSN 3.006% 12/26/35 | | 04/25/2019 | Paydown | | 500,360 | 500,360 | 492,372 | 493,459 | | 6,900 | | 6,900 | | 500,360 | | | | 30,625 | 12/26/2035 |
| 61915R-AW-6 | MHL 2005-5 M1 MEZ FLT STEP AFC IRC 2.467% 12/25/35 | | 12/26/2019 | Paydown | | 1,071,973 | 1,071,973 | 923,358 | 942,838 | | 129,135 | | 129,135 | | 1,071,973 | | | | 19,797 | 12/25/2035 |
| 61946G-AA-1 | MSAIC 2017-2A A SEQ 3.820% 06/22/43 | | 12/20/2019 | Paydown | | 1,849,920 | 1,849,920 | 1,849,681 | 1,849,687 | | 232 | | 232 | | 1,849,920 | | | | 37,772 | 06/22/2043 |
| 620076-BB-4 | MOTOROLA SOLUTIONS INC SR UNSEC 3.750% 05/15/22 | | 05/24/2019 | TENDER SALE | | 17,209,546 | 17,520,000 | 17,456,402 | 17,495,855 | | 2,668 | | 2,668 | | 17,498,523 | | (288,977) | (288,977) | 344,925 | 05/15/2022 |
| 620076-BD-0 | MOTOROLA SOLUTIONS INC SR UNSEC 3.500% 09/01/21 | | 05/24/2019 | TENDER SALE | | 8,350,725 | 8,625,000 | 8,520,551 | 8,582,314 | | 6,018 | | 6,018 | | 8,588,332 | | (237,607) | (237,607) | 220,536 | 09/01/2021 |
| 626717-AA-0 | MURPHY OIL CORP SR UNSEC 7.050% 05/01/29 | | 10/28/2019 | GOLDMAN SACHS & COMPANY | | 8,560,000 | 8,000,000 | 7,974,320 | 7,984,929 | | 835 | | 835 | | 7,985,764 | | 574,236 | 574,236 | 556,558 | 05/01/2029 |
| 626738-AC-2 | MURPHY OIL USA INC CO.GUARNT 6.000% 08/15/23 | | 10/13/2019 | Call 102.0000 | | 42,024,000 | 41,200,000 | 41,984,091 | 41,522,793 | | (91,977) | | (91,977) | | 41,430,816 | | (230,816) | (230,816) | 3,694,267 | 08/15/2023 |
| 62715*-AA-4 | MURRAY ORE SPE EQUITIES LLC-PR SR-SEC 5.610% 10/15/31 | | 12/15/2019 | Redemption 100.0000 | | 2,018,483 | 2,018,483 | 2,018,483 | 2,018,483 | | | | | | 2,018,483 | | | | 62,453 | 10/15/2031 |
| 62819#-AA-5 | MUSTANG HILLS-LLC A-SR-SEC 5.150% 11/30/35 | | 11/30/2019 | Redemption 100.0000 | | 2,258,460 | 2,258,460 | 2,258,460 | 2,258,460 | | | | | | 2,258,460 | | | | 93,478 | 11/30/2035 |
| 628530-BG-1 | MYLAN INC CO.GUARNT 4.550% 04/15/28 | | 01/11/2019 | Tax Free Exchange | | 7,482,596 | 7,500,000 | 7,481,400 | 7,482,434 | | 161 | | 161 | | 7,482,596 | | | | 81,521 | 04/15/2028 |
| 62879*-AA-6 | THE NBCU-MIAMI-FL CTL PT TRUST SR-SEC 4.238% 01/31/38 | | 12/28/2019 | Redemption 100.0000 | | 1,748,322 | 1,748,322 | 1,748,322 | 1,748,322 | | | | | | 1,748,322 | | | | 36,974 | 01/31/2038 |
| 62879*-AB-4 | NBCU-MIAMI FL CTL PT TR-NBCU A 3.821% 01/31/38 | | 12/31/2019 | Redemption 100.0000 | | 384,568 | 384,568 | 384,568 | 384,568 | | | | | | 384,568 | | | | 8,034 | 01/31/2038 |
| 62886E-AH-1 | NCR CORP CO.GUARNT 4.625% 02/15/21 | | 03/19/2019 | BANK OF AMERICA | | 9,987,500 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (12,500) | (12,500) | 277,307 | 02/15/2021 |
| 62886E-AH-1 | NCR CORP CO.GUARNT 4.625% 02/15/21 | | 09/07/2019 | Call 100.0000 | | 12,350,000 | 12,350,000 | 12,350,000 | 12,350,000 | | | | | | 12,350,000 | | | | 606,093 | 02/15/2021 |
| 62897*-AA-4 | NCT-LOUISVILLE-KY GROUND LEASE SR-SEC 3.770% 03/10/45 | | 12/10/2019 | Redemption 100.0015 | | 903,643 | 903,629 | 903,629 | 903,629 | | 14 | | 14 | | 903,643 | | | | 18,692 | 03/10/2045 |
| 62927#-AA-4 | NFL VENTURES-L.P. A-SR 3.860% 10/15/28 | | 10/15/2019 | Redemption 99.9990 | | 731,804 | 731,811 | 731,811 | 731,811 | | (7) | | (7) | | 731,804 | | | | 28,248 | 10/15/2028 |
| 62927#-AC-0 | NFL VENTURES-L.P. C-SR 4.420% 10/15/40 | | 10/15/2019 | Redemption 100.0000 | | 258,277 | 258,277 | 258,277 | 258,277 | | | | | | 258,277 | | | | 11,416 | 10/15/2040 |
| 62927#-AH-9 | NFL VENTURES-L.P. 2015-A-Tranche E-SR 3.860% 04/15/41 | | 10/15/2019 | Redemption 100.0000 | | 214,304 | 214,304 | 214,304 | 214,304 | | | | | | 214,304 | | | | 6,224 | 04/15/2041 |
| 629377-BY-7 | NRG ENERGY INC CO.GUARNT 6.250% 05/01/24 | | 05/14/2019 | TENDER SALE | | 26,877,500 | 26,000,000 | 26,000,000 | 26,000,000 | | | | | | 26,000,000 | | 877,500 | 877,500 | 871,181 | 05/01/2024 |
| 62937A-A#-2 | NPS LLC C-SR-SEC 3.939% 04/01/40 | | 10/01/2019 | Redemption 100.0000 | | 1,201,426 | 1,201,426 | 1,201,426 | 1,201,426 | | | | | | 1,201,426 | | | | 35,608 | 04/01/2040 |
| 62943W-AE-9 | CLEARWAY ENERGY OP LLC CO.GUARNT 5.000% 09/15/26 | | 06/19/2019 | JP MORGAN SECURITIES | | 2,931,233 | 3,018,000 | 2,844,465 | 2,847,198 | | 8,494 | | 8,494 | | 2,855,692 | | 75,540 | 75,540 | 115,690 | 09/15/2026 |
| 62963#-AJ-0 | NRP-OPERATING LLC I-SR 5.030% 12/01/26 | | 12/01/2019 | Redemption 100.0000 | | 3,208,873 | 3,208,873 | 1,767,883 | 1,767,883 | | 1,440,991 | | 1,440,991 | | 3,208,873 | | | | 61,592 | 12/01/2026 |
| 63080*-AA-9 | NARA LEASE-BKD TRUST-GSA NARA SR-SEC 5.110% 06/01/31 | | 12/10/2019 | Redemption 99.9987 | | 3,089,652 | 3,089,692 | 3,089,692 | 3,089,692 | | (40) | | (40) | | 3,089,652 | | | | 86,187 | 06/01/2031 |

# 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 |
| 63615#-AD-3 | NAT FOOTBALL LEAGUE A-SR 5.600% 03/31/24 | | 10/15/2019 | Redemption 100.0000 | | 2,862,992 | 2,862,992 | 2,862,992 | 2,862,992 | | | | | | 2,862,992 | | | | 120,799 | 03/31/2024 |
| 63707#-AA-8 | NAT OILWELL VARCO LEASED PT TR SR-SEC 4.510% 08/15/38 | | 12/15/2019 | Redemption 100.0010 | | 589,282 | 589,276 | 589,276 | 589,276 | | 6 | | 6 | | 589,282 | | | | 14,597 | 08/15/2038 |
| 637071-AJ-0 | NATIONAL OILWELL VARCO I SR UNSEC 2.600% 12/01/22 | | 12/04/2019 | Call 102.3140 | | 18,637,518 | 18,216,000 | 18,015,017 | 18,127,124 | | 20,034 | | 20,034 | | 18,147,159 | | 68,841 | 68,841 | 899,081 | 12/01/2022 |
| 63860#-AA-1 | NATIONSBK TR CO NA-POTOMAC SR-SEC 8.880% 12/21/19 | | 12/21/2019 | Redemption 100.0015 | | 2,348,000 | 2,347,965 | 2,347,965 | 2,347,965 | | 35 | | 35 | | 2,348,000 | | | | 157,508 | 12/21/2019 |
| 63946B-AD-2 | NBCUNIVERSAL MEDIA LLC CO.GUARNT 5.150% 04/30/20 | | 09/03/2019 | Call 101.9960 | | 25,499,000 | 25,000,000 | 24,968,499 | 24,993,458 | | 3,257 | | 3,257 | | 24,996,715 | | 3,285 | 3,285 | 1,582,646 | 04/30/2020 |
| 63968#-AA-2 | NEBRASKA ORTHOPAEDIC HOSPITAL- SR-SEC 4.050% 10/01/40 | | 10/01/2019 | Redemption 100.0000 | | 710,000 | 710,000 | 710,000 | 710,000 | | | | | | 710,000 | | | | 28,755 | 10/01/2040 |
| 64079*-AB-8 | NEPTUNE REGIONAL TRANSMISSION SR 6.210% 06/30/27 | | 12/30/2019 | Redemption 100.0000 | | 1,515,107 | 1,515,107 | 1,515,107 | 1,515,107 | | | | | | 1,515,107 | | | | 58,805 | 06/30/2027 |
| 64082#-AA-1 | NES ANTARES HOLDCO-LLC 4.430% 09/30/41 | | 09/30/2019 | Redemption 100.0000 | | 34,148 | 34,148 | 34,148 | 34,148 | | | | | | 34,148 | | | | 1,513 | 09/30/2041 |
| 643529-AD-2 | NCAMT 2006-ALT2 AF4 STEP AFC AS 5.076% 10/25/36 | | 12/01/2019 | Paydown | | 423,864 | 423,864 | 132,775 | 130,299 | | 293,566 | | 293,566 | | 423,864 | | | | 6,233 | 10/25/2036 |
| 64352V-EE-7 | NCHET 2003-5 A1GA STEP AFC SEQ AS 5.043% 11/25/33 | | 12/01/2019 | Paydown | | 2,500,124 | 2,500,124 | 2,446,003 | 2,449,892 | | 50,232 | | 50,232 | | 2,500,124 | | | | 69,059 | 11/25/2033 |
| 64352V-LY-5 | NCHET 2005-A A4 STEP AFC AS 4.671% 08/25/35 | | 12/01/2019 | Paydown | | 2,833,897 | 2,833,897 | 2,530,225 | 2,586,836 | | 247,062 | | 247,062 | | 2,833,897 | | | | 78,056 | 08/25/2035 |
| 643783-AB-9 | NEW DOMINION TECH PRK-GSA C1A 2-SR-SEC 7.720% 01/15/21 | | 12/19/2019 | Call 105.4148 | | 15,652,533 | 14,848,522 | 14,848,522 | 14,848,522 | | | | | | 14,848,522 | | | | 2,385,915 | 01/15/2021 |
| 643783-AB-9 | NEW DOMINION TECH PRK-GSA C1A 2-SR-SEC 7.720% 01/15/21 | | 07/15/2019 | Redemption 100.0000 | | 1,951,225 | 1,951,225 | 1,951,225 | 1,951,225 | | | | | | 1,951,225 | | | | 108,306 | 01/15/2021 |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25 | | 02/07/2019 | NEW MILANI GROUP LLC | | 3,954,867 | 4,023,263 | 3,943,263 | 3,947,006 | | 820 | | 820 | | 3,947,826 | | 7,041 | 7,041 | 11,061 | 06/05/2025 |
| 64746#-AA-9 | NEW MILANI GROUP LLC SUB-UNSEC 11.000% 06/05/25 | | 01/02/2019 | Redemption 100.0000 | | 558 | 558 | 547 | 547 | | 11 | | 11 | | 558 | | | | | 06/05/2025 |
| 64829G-AJ-8 | NRZT 2016-2A B1 SUB AFC 4.500% 11/26/35 | | 12/01/2019 | Paydown | | 142,960 | 142,960 | 149,589 | 147,784 | | (4,824) | | (4,824) | | 142,960 | | | | 3,593 | 11/26/2035 |
| 651229-AW-6 | NEWELL BRANDS INC SR UNSEC 4.200% 04/01/26 | | 11/04/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,675,781 | 1,625,000 | 1,621,718 | 1,622,491 | | 255 | | 255 | | 1,622,746 | | 53,035 | 53,035 | 74,885 | 04/01/2026 |
| 651639-AE-6 | NEWMONT GOLDCORP CORP CO.GUARNT 5.875% 04/01/35 | | 08/28/2019 | Taxable Exchange | | 77,743,511 | 60,520,000 | 60,101,547 | 60,210,911 | | 7,526 | | 7,526 | | 60,218,437 | | 17,525,075 | 17,525,075 | 3,229,625 | 04/01/2035 |
| 653240-AA-9 | NEWTOWN CREDIT LEASE TRUST 200 SR-SEC 6.082% 05/15/23 | | 12/15/2019 | Redemption 100.0000 | | 5,400,599 | 5,400,599 | 5,522,189 | 5,429,915 | | (29,316) | | (29,316) | | 5,400,599 | | | | 179,567 | 05/15/2023 |
| 65364U-AA-4 | NIAGARA MOHAWK POWER SR UNSEC 4.881% 08/15/19 | | 08/15/2019 | Maturity | | 48,000,000 | 48,000,000 | 48,123,670 | 48,009,676 | | (9,676) | | (9,676) | | 48,000,000 | | | | 2,342,880 | 08/15/2019 |
| 65409Q-BA-9 | NIELSEN FINANCE LLC/CO CO.GUARNT 4.500% 10/01/20 | | 03/28/2019 | WELLS FARGO | | 8,988,750 | 9,000,000 | 8,740,255 | 8,927,439 | | 9,836 | | 9,836 | | 8,937,275 | | 51,475 | 51,475 | 202,500 | 10/01/2020 |
| 65442*-AA-7 | 939 ROUTE 1 EDISON LLC-WAL-MAR SR-SEC 5.760% 06/28/30 | | 12/28/2019 | Redemption 100.0030 | | 696,569 | 696,548 | 696,548 | 696,548 | | 21 | | 21 | | 696,569 | | | | 21,923 | 06/28/2030 |
| 655044-AF-2 | NOBLE ENERGY INC SR UNSEC 4.150% 12/15/21 | | 09/30/2019 | CONVERSION | | 20,825,800 | 20,000,000 | 19,986,800 | 19,995,587 | | 1,069 | | 1,069 | | 19,996,657 | | 829,143 | 829,143 | 659,389 | 12/15/2021 |
| 655356-DF-7 | NASC 1994-3 A6 PZ W CPT AS 1.463% 07/25/24 | | 12/01/2019 | Paydown | | 37,424 | 37,424 | 36,112 | 37,086 | | 338 | | 338 | | 37,424 | | | | 1,616 | 07/25/2024 |
| 655664-AN-0 | NORDSTROM INC SR UNSEC 4.750% 05/01/20 | | 12/06/2019 | Call 101.2020 | | 26,509,864 | 26,195,000 | 26,241,559 | 26,202,810 | | (5,393) | | (5,393) | | 26,197,417 | | (2,417) | (2,417) | 1,680,096 | 05/01/2020 |
| 65958#-AD-3 | NORTH HAVEN CA HLDGS INC 2NE LIEN 10.503% 10/01/24 | | 03/28/2019 | COMBINE CSPS | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 160,763 | 10/01/2024 |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24 | | 03/28/2019 | COMBINE CSPS | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 25,776 | 10/01/2024 |
| 65958*-AA-3 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 14.000% 10/01/24 | | 09/24/2019 | Call 100.2192 | | 48,067,915 | 47,962,777 | 47,962,777 | 47,962,777 | | | | | | 47,962,777 | | | | 6,555,214 | 10/01/2024 |
| 662352-A*-4 | NORTH SHORE-LONG ISLAND JEWISH SR-SEC 4.200% 05/01/30 | | 05/01/2019 | Redemption 100.0000 | | 377,200 | 377,200 | 377,200 | 377,200 | | | | | | 377,200 | | | | 7,921 | 05/01/2030 |
| 666807-BA-9 | NORTHROP GRUMMAN CORP SR UNSEC 5.050% 08/01/19 | | 08/01/2019 | Maturity | | 23,000,000 | 23,000,000 | 23,140,070 | 23,010,159 | | (10,159) | | (10,159) | | 23,000,000 | | | | 1,161,500 | 08/01/2019 |

# 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 |
| 66881@-AA-1 | NORVIN PASADENA LP-ST. LUKES-P SR-SEC 4.930% 10/15/30 | | 12/15/2019 | Redemption 100.0006 | | 1,747,536 | 1,747,526 | 1,747,526 | 1,747,526 | | 11 | | 11 | | 1,747,536 | | | | 47,372 | 10/15/2030 |
| 66881@-AB-9 | NORVIN PASADENA LP-ST. LUKES A SR-SEC 4.690% 10/15/30 | | 12/15/2019 | Redemption 100.0000 | | 206,452 | 206,452 | 206,452 | 206,452 | | | | | | 206,452 | | | | 5,321 | 10/15/2030 |
| 67084*-AA-6 | OBK AURORA-LLC-WALGREEN SR-SEC 6.450% 02/15/28 | | 12/15/2019 | Redemption 99.9965 | | 161,535 | 161,541 | 161,541 | 161,541 | | (6) | | (6) | | 161,535 | | | | 5,700 | 02/15/2028 |
| 670877-AA-7 | OMX TIMBER FIN INV LLC 1 SECURED 5.420% 10/31/19 | | 10/31/2019 | Maturity | | 20,000,000 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,084,000 | 10/31/2019 |
| 67090@-AA-6 | OG SIKESTON MO LANDLORD LLC SR-SEC 7.690% 08/31/31 | | 10/04/2019 | Call 135.5172 | | 25,871,120 | 19,090,661 | 19,090,661 | 19,090,661 | | | | | | 19,090,661 | | | | 7,897,825 | 08/31/2031 |
| 67090@-AA-6 | OG SIKESTON MO LANDLORD LLC SR-SEC 7.690% 08/31/31 | | 09/30/2019 | Redemption 100.0000 | | 714,415 | 714,415 | 714,415 | 714,415 | | | | | | 714,415 | | | | 23,086 | 08/31/2031 |
| 67090U-AB-9 | THOR 2018 A SEQ 4.160% 02/09/30 | | 12/09/2019 | Paydown | | 8,541,623 | 8,541,623 | 8,539,619 | 8,539,823 | | 1,800 | | 1,800 | | 8,541,623 | | | | 158,623 | 02/09/2030 |
| 67090U-AD-5 | THOR 2018 C SUB 4.250% 02/09/30 | | 12/09/2019 | Paydown | | 1,708,339 | 1,708,339 | 1,599,245 | 1,609,903 | | 98,436 | | 98,436 | | 1,708,339 | | | | 31,218 | 02/09/2030 |
| 674092-AA-9 | OAKWOOD MTGE INVESTORS INC OAKWOOD MTGE INV INC. 8.900% 06/15/20 | | 06/17/2019 | WORLD 50 | | | 5,956,683 | | | | | | | | | | | | | 06/15/2020 |
| 676246-AA-1 | OFFICE PARK GROUND LEASE TRUST 2013-SR-SEC 4.000% 02/15/41 | | 12/15/2019 | Redemption 100.0024 | | 222,758 | 222,752 | 222,752 | 222,752 | | 5 | | 5 | | 222,758 | | | | 4,900 | 02/15/2041 |
| 677050-AE-6 | OGLETHORPE POWER CORP 1ST MORTG 6.100% 03/15/19 | | 03/15/2019 | Maturity | | 38,740,000 | 38,740,000 | 38,713,519 | 38,739,444 | | 556 | | 556 | | 38,740,000 | | | | 1,181,570 | 03/15/2019 |
| 678858-BK-6 | OKLAHOMA G&E CO SR UNSEC 8.250% 01/15/19 | | 01/15/2019 | Maturity | | 20,000,000 | 20,000,000 | 19,996,400 | 20,000,000 | | | | | | 20,000,000 | | | | 825,000 | 01/15/2019 |
| 682438-AB-2 | AACMT 2002-C5 X IO CSTR NTL 0.157% 10/18/32 | | 04/11/2019 | Paydown | | | | 3,874,948 | | | | | | | | | | | 71,251 | 10/18/2032 |
| 682438-AC-0 | AACMT 2002-C5 B SUB CSTR 5.945% 10/18/32 | | 04/11/2019 | Paydown | | 11,060,000 | 11,060,000 | 11,166,481 | 11,064,567 | | (4,567) | | (4,567) | | 11,060,000 | | | | 219,240 | 10/18/2032 |
| 682438-AD-8 | AACMT 2002-C5 C SUB CSTR 6.063% 10/18/32 | | 04/11/2019 | Paydown | | 17,024,000 | 17,024,000 | 17,187,866 | 17,030,971 | | (6,971) | | (6,971) | | 17,024,000 | | | | 344,159 | 10/18/2032 |
| 682438-AE-6 | AACMT 2002-C5 D SUB CSTR 6.609% 10/18/32 | | 04/11/2019 | Paydown | | 10,000,000 | 10,000,000 | 10,091,924 | 10,003,517 | | (3,517) | | (3,517) | | 10,000,000 | | | | 220,361 | 10/18/2032 |
| 682438-AF-3 | AACMT 2002-C5 E SUB CSTR 6.950% 10/18/32 | | 04/11/2019 | Paydown | | 9,999,850 | 9,999,850 | 10,089,567 | 10,003,216 | | (3,366) | | (3,366) | | 9,999,850 | | | | 242,739 | 10/18/2032 |
| 682558-AA-5 | 1998 BAMA GAS-AL GAS SR-SEC 6.950% 01/10/24 | | 12/10/2019 | Redemption 100.0013 | | 974,119 | 974,106 | 974,106 | 974,106 | | 12 | | 12 | | 974,119 | | | | 35,369 | 01/10/2024 |
| 68268N-AE-3 | ONEOK PARTNERS LP CO.GUARNT 8.625% 03/01/19 | | 03/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,966,500 | 9,999,204 | | 796 | | 796 | | 10,000,000 | | | | 431,250 | 03/01/2019 |
| 68279#-AA-5 | 1734 LLC-USPS SR-SEC 5.400% 06/15/30 | | 05/20/2019 | Call 115.3122 | | 3,387,980 | 2,938,094 | 2,938,094 | 2,938,094 | | | | | | 2,938,094 | | | | 518,195 | 06/15/2030 |
| 68279#-AA-5 | 1734 LLC-USPS SR-SEC 5.400% 06/15/30 | | 05/15/2019 | Redemption 100.0000 | | 63,335 | 63,335 | 63,335 | 63,335 | | | | | | 63,335 | | | | 854 | 06/15/2030 |
| 68279@-AB-5 | 120 LONG RIDGE LLC-GEN RE A-2-SR-SEC 4.700% 04/15/30 | | 12/15/2019 | Redemption 100.0006 | | 4,268,051 | 4,268,027 | 4,268,027 | 4,268,027 | | 24 | | 24 | | 4,268,051 | | | | 110,831 | 04/15/2030 |
| 68282#-AA-0 | 1223 16TH STREET PT TRUST-UCLA SR-SEC 4.627% 03/15/42 | | 12/15/2019 | Redemption 100.0000 | | 365,066 | 365,066 | 371,530 | 370,420 | | (5,354) | | (5,354) | | 365,066 | | | | 9,607 | 03/15/2042 |
| 68389F-ES-9 | OOMLT 2004-1 M1 MEZ FLT STEP 2.692% 01/25/34 | | 04/11/2019 | MORGAN STANLEY & CO. INC. | | 2,687,214 | 2,731,603 | 2,537,238 | 2,572,735 | | 3,354 | | 3,354 | | 2,576,089 | | 111,125 | 111,125 | 28,371 | 01/25/2034 |
| 68389F-ES-9 | OOMLT 2004-1 M1 MEZ FLT STEP 2.692% 01/25/34 | | 03/25/2019 | Paydown | | 113,362 | 113,362 | 105,295 | 106,769 | | 6,593 | | 6,593 | | 113,362 | | | | 529 | 01/25/2034 |
| 68389X-AS-4 | ORACLE CORP SR UNSEC 3.625% 07/15/23 | | 03/28/2019 | MITSUBISHI UFJ SECURITIES USA | | 20,052,893 | 19,300,000 | 19,125,914 | 19,212,971 | | 4,402 | | 4,402 | | 19,217,374 | | 835,519 | 835,519 | 497,511 | 07/15/2023 |
| 68504W-AA-5 | ONGLT 2018-A A SEQ 3.100% 11/08/30 | | 12/08/2019 | Paydown | | 1,797,830 | 1,797,830 | 1,797,619 | 1,797,637 | | 193 | | 193 | | 1,797,830 | | | | 29,177 | 11/08/2030 |
| 69121P-DE-0 | OWNIT 2006-2 A2B STEP 5.633% 01/25/37 | | 12/01/2019 | Paydown | | 405,232 | 405,232 | 405,232 | 405,232 | | | | | | 405,232 | | | | 5,571 | 01/25/2037 |
| 693304-AP-2 | PECO ENERGY CO 1ST MORTG 2.375% 09/15/22 | | 06/06/2019 | Various | | 17,634,511 | 17,690,000 | 17,226,232 | 17,486,882 | | 17,326 | | 17,326 | | 17,504,208 | | 130,303 | 130,303 | 295,003 | 09/15/2022 |
| 69336Q-AF-9 | PHMC 2007-4 A6 CSTR AD AS 5.948% 07/18/37 | | 12/01/2019 | Paydown | | 237,966 | 237,966 | 228,975 | 230,983 | | 6,982 | | 6,982 | | 237,966 | | | | 5,640 | 07/18/2037 |
| 69336Q-AG-7 | PHMC 2007-4 A7 CSTR Z NAS 5.948% 07/18/37 | | 12/01/2019 | Paydown | | 1,667,707 | 1,667,707 | 1,616,398 | 1,643,614 | | 24,093 | | 24,093 | | 1,667,707 | | | | 39,528 | 07/18/2037 |
| 69337N-AC-2 | PHMC 2007-3 A3 CSTR SUP AD AS 4.779% 06/18/37 | | 12/01/2019 | Paydown | | 253,334 | 253,334 | 229,070 | 230,483 | | 22,851 | | 22,851 | | 253,334 | | | | 9,130 | 06/18/2037 |

# 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 |
| | PNC FINANCIAL SERVICES SR UNSEC 3.300% | | | GOLDMAN SACHS & COMPANY | | | | | | | | | | | | | | | | |
| 693476-BN-2 | 03/08/22 | | 03/19/2019 | | | 10,118,800 | 10,000,000 | 9,774,600 | 9,919,185 | | 5,193 | | 5,193 | | 9,924,378 | | 194,422 | 194,422 | 176,458 | 03/08/2022 |
| | PNC CTL PT TRUST-WAG OAKLAND SR-SEC | | | Redemption | | | | | | | | | | | | | | | | |
| 6934K#-AA-6 | 6.870% 12/18/34 | | 12/18/2019 | 100.0000 | | 277,825 | 277,825 | 277,826 | 277,825 | | | | | | 277,825 | | | | 10,447 | 12/18/2034 |
| | PT-EDISON DC-LLC-PEPCO SR-SEC 6.731% | | | Redemption | | | | | | | | | | | | | | | | |
| 693798-AA-4 | 12/15/28 | | 12/15/2019 | 100.0000 | | 1,514,120 | 1,514,120 | 1,514,120 | 1,514,120 | | | | | | 1,514,120 | | | | 55,971 | 12/15/2028 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 69398#-AA-9 | PACEWELL 2-LLC 4.040% 09/22/48 | | 11/10/2019 | 100.0000 | | 729,673 | 729,673 | 729,673 | 729,673 | | | | | | 729,673 | | | | 19,626 | 09/22/2048 |
| 69398#-AB-7 | PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48 | | 11/10/2019 | Paydown | | 201,037 | 201,037 | 201,037 | 201,037 | | | | | | 201,037 | | | | 8,099 | 09/22/2048 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 69398#-AB-7 | PACEWELL 2-LLC SR-UNSEC 4.040% 09/22/48 | | 05/10/2019 | 100.0000 | | 382,702 | 382,702 | 382,702 | 382,702 | | | | | | 382,702 | | | | 7,602 | 09/22/2048 |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48 | | 11/10/2019 | Paydown | | 100,518 | 100,518 | 100,518 | 100,518 | | | | | | 100,518 | | | | 4,230 | 09/22/2048 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 69398#-AC-5 | PACEWELL 2-LLC SR-UNSEC 4.220% 09/22/48 | | 05/10/2019 | 100.0000 | | 191,351 | 191,351 | 191,351 | 191,351 | | | | | | 191,351 | | | | 3,970 | 09/22/2048 |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48 | | 11/10/2019 | Paydown | | 201,037 | 201,037 | 201,037 | 201,037 | | | | | | 201,037 | | | | 8,621 | 09/22/2048 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 69398#-AD-3 | PACEWELL 2-LLC SR-UNSEC 4.300% 09/22/48 | | 05/10/2019 | 100.0000 | | 382,702 | 382,702 | 382,702 | 382,702 | | | | | | 382,702 | | | | 8,091 | 09/22/2048 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 6.050% | | | | | | | | | | | | | | | | | | | |
| 694308-GE-1 | 03/01/34 | | 05/01/2019 | Various | | 98,781,250 | 103,000,000 | 91,626,718 | 104,341,698 | | (319) | 12,714,662 | (12,714,981) | | 91,626,718 | | 7,154,532 | 7,154,532 | | 03/01/2034 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 5.800% | | | | | | | | | | | | | | | | | | | |
| 694308-GJ-0 | 03/01/37 | | 05/22/2019 | SEA PORT GROUP THE LLC | | 32,488,750 | 33,000,000 | 28,215,000 | 32,708,087 | | 50 | 4,493,136 | (4,493,086) | | 28,215,000 | | 4,273,750 | 4,273,750 | | 03/01/2037 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 6.250% | | | | | | | | | | | | | | | | | | | |
| 694308-GQ-4 | 03/01/39 | | 05/14/2019 | Various | | 30,384,250 | 30,200,000 | 26,566,940 | 29,906,047 | | 40 | 3,339,147 | (3,339,107) | | 26,566,940 | | 3,817,310 | 3,817,310 | | 03/01/2039 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 5.400% | | | | | | | | | | | | | | | | | | | |
| 694308-GS-0 | 01/15/40 | | 05/31/2019 | Various | | 47,243,750 | 48,250,000 | 40,823,360 | 47,650,022 | | 82 | 6,826,744 | (6,826,662) | | 40,823,360 | | 6,420,390 | 6,420,390 | | 01/15/2040 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 2.950% | | | CREDIT SUISSE | | | | | | | | | | | | | | | | |
| 694308-HP-5 | 03/01/26 | | 01/24/2019 | SECURITIES US LL | | 2,761,688 | 3,575,000 | 2,940,759 | 3,567,910 | | 5,123 | 627,155 | (622,032) | | 2,945,877 | | (184,190) | (184,190) | | 03/01/2026 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 4.000% | | | | | | | | | | | | | | | | | | | |
| 694308-HR-1 | 12/01/46 | | 05/31/2019 | Various | | 21,030,863 | 25,050,000 | 18,818,813 | 24,623,525 | | 45 | 5,804,758 | (5,804,713) | | 18,818,813 | | 2,212,050 | 2,212,050 | | 12/01/2046 |
| | PACIFIC GAS & ELECTRIC SR UNSEC 3.300% | | | CITIGROUP GLOBAL | | | | | | | | | | | | | | | | |
| 694308-HW-0 | 12/01/27 | | 05/30/2019 | MARKETS INC | | 1,750,000 | 2,000,000 | 1,600,000 | 1,994,659 | | 3 | 394,661 | (394,658) | | 1,600,000 | | 150,000 | 150,000 | | 12/01/2027 |
| 695114-CK-2 | PACIFICORP 1ST MORTG 5.500% 01/15/19 | | 01/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,934,500 | 9,999,682 | | 318 | | 318 | | 10,000,000 | | | | 275,000 | 01/15/2019 |
| 696429-AC-3 | PALL CORP CO.GUARNT 5.000% 06/15/20 | | 10/24/2019 | Call 101.9440 | | 11,086,410 | 10,875,000 | 10,816,819 | 10,864,621 | | 5,708 | | 5,708 | | 10,870,329 | | 4,671 | 4,671 | 678,129 | 06/15/2020 |
| | PPSI 2004-WCW1 M3 MEZ FLT STEP 3.680% | | | | | | | | | | | | | | | | | | | |
| 70069F-AE-7 | 09/25/34 | | 12/26/2019 | Paydown | | 1,848,093 | 1,848,093 | 1,761,166 | 1,747,073 | | 101,019 | | 101,019 | | 1,848,093 | | | | 35,659 | 09/25/2034 |
| | PASHA HAWAII SHIPPING CO LLC SR-SEC | | | Redemption 99.9993 | | | | | | | | | | | | | | | | |
| 70259#-AB-3 | 7.250% 12/30/24 | | 12/01/2019 | | | 1,199,998 | 1,200,006 | 1,200,006 | 1,200,006 | | (9) | | (9) | | 1,199,998 | | | | 47,126 | 12/30/2024 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 70337U-10-0 | PATRNL 5.775 05/23/20 5.775% 06/23/20 | | 12/23/2019 | 100.0000 | | 6,301,928 | 6,301,928 | 6,007,551 | 6,289,163 | | 12,765 | | 12,765 | | 6,301,928 | | | | 194,880 | 06/23/2020 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 70337Y-10-2 | PATRNL 5.8594 01/10/20 5.859% 07/10/58 | | 02/11/2019 | 100.0000 | | 4,708,483 | 4,708,483 | 4,739,009 | 4,709,139 | | (656) | | (656) | | 4,708,483 | | | | 45,981 | 07/10/2058 |
| | | | | Redemption | | | | | | | | | | | | | | | | |
| 70338A-10-3 | PATRNL 5.646 08/17/20 5.646% 09/17/20 | | 07/17/2019 | 100.0000 | | 4,964,013 | 4,964,013 | 4,672,378 | 4,899,520 | | 64,494 | | 64,494 | | 4,964,013 | | | | 163,490 | 09/17/2020 |
| | PEF ST. PETERSBURG FL-LLC-PROG SR-SEC | | | Redemption | | | | | | | | | | | | | | | | |
| 70556#-AA-5 | 5.270% 08/15/27 | | 12/15/2019 | 100.0052 | | 1,041,707 | 1,041,653 | 1,041,653 | 1,041,653 | | 54 | | 54 | | 1,041,707 | | | | 29,973 | 08/15/2027 |
| | PETROS PACE FINANCE 2018-2 SUB SR-UNSEC | | | Redemption | | | | | | | | | | | | | | | | |
| 71681@-AA-3 | 5.156% 12/20/40 | | 12/20/2019 | 100.0000 | | 382,022 | 382,022 | 395,011 | 394,981 | | (12,959) | | (12,959) | | 382,022 | | | | 14,772 | 12/20/2040 |
| 718009-A@-2 | AQUA AMERICA-INC. SR 4.870% 07/31/23 | | 05/20/2019 | Call 104.9757 | | 15,746,355 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 1,330,755 | 07/31/2023 |
| | PHOENIX GARAGE PT TRUST-PHOENI SR-SEC | | | Redemption | | | | | | | | | | | | | | | | |
| 71904#-AA-2 | 4.670% 08/15/40 | | 12/15/2019 | 100.0000 | | 354,777 | 354,777 | 354,777 | 354,777 | | | | | | 354,777 | | | | 9,165 | 08/15/2040 |
| | PIO PICO HOLDCO ISSUER-LLC 4.920% | | | Redemption | | | | | | | | | | | | | | | | |
| 72352@-AA-9 | 08/31/41 | | 08/31/2019 | 100.0000 | | 774,900 | 774,900 | 774,900 | 774,900 | | | | | | 774,900 | | | | 26,038 | 08/31/2041 |
| 72703P-AB-9 | PLNT 2018-1A A2II SEQ 4.666% 09/05/48 | | 12/05/2019 | Paydown | | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | 250,000 | | | | 7,291 | 09/05/2048 |
| | POPLR 2004-4 AF5 STEP AFC AS 4.253% | | | | | | | | | | | | | | | | | | | |
| 73316P-AE-0 | 09/25/34 | | 11/01/2019 | Paydown | | 8,776,200 | 8,776,200 | 8,775,989 | 8,758,351 | | 17,849 | | 17,849 | | 8,776,200 | | | | 274,132 | 09/25/2034 |
| | POPLR 2005-5 AF4 STEP AFC AS 3.954% | | | | | | | | | | | | | | | | | | | |
| 73316P-GH-7 | 11/25/35 | | 12/01/2019 | Paydown | | 1,468,721 | 1,468,721 | 1,462,757 | 1,467,050 | | 1,670 | | 1,670 | | 1,468,721 | | | | 33,009 | 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 |
| 73557*-AB-0 | PORT WASHINGTON GENERATING STA A-SR-SEC 6.000% 06/15/33 | | 12/15/2019 | Redemption 100.0027 | | 667,397 | 667,379 | 667,379 | 667,379 | | 18 | | 18 | | 667,397 | | | | 21,888 | 06/15/2033 |
| 736508-BQ-4 | PORTLAND GENERAL ELEC 1ST MORTG 6.100% 04/15/19 | | 04/15/2019 | Maturity | | 24,750,000 | 24,750,000 | 25,229,795 | 24,767,746 | | (17,746) | | (17,746) | | 24,750,000 | | | | 754,875 | 04/15/2019 |
| 73971#-AA-6 | PRAIRIE WIND TRANSMISSION-LLC SR-SEC 3.680% 12/01/44 | | 12/01/2019 | Redemption 100.0000 | | 1,814,498 | 1,814,498 | 1,814,498 | 1,814,498 | | | | | | 1,814,498 | | | | 49,869 | 12/01/2044 |
| 74160M-KV-3 | PRIME 2005-4 2A10 SSNR NAS 5.500% 10/25/35 | | 12/01/2019 | Paydown | | 903,975 | 903,975 | 893,946 | 895,541 | | 8,434 | | 8,434 | | 903,975 | | | | 26,611 | 10/25/2035 |
| 74166M-AA-4 | PRIME SECSRVC BRW/FINANC SECURED 9.250% 05/15/23 | | 04/22/2019 | Various | | 10,976,102 | 10,601,000 | 10,661,609 | 10,632,761 | | (3,419) | | (3,419) | | 10,629,342 | | 346,760 | 346,760 | 424,908 | 05/15/2023 |
| 74166M-AA-4 | PRIME SECSRVC BRW/FINANC SECURED 9.250% 05/15/23 | | 02/01/2019 | Call 106.3290 | | 1,505,619 | 1,416,000 | 1,424,096 | 1,420,242 | | (140) | | (140) | | 1,420,102 | | (4,102) | (4,102) | 92,877 | 05/15/2023 |
| 74338*-AA-6 | PROJECT AXIS-GARNER-NC-SENIOR SR-SEC 4.034% 11/15/39 | | 12/15/2019 | Redemption 100.0000 | | 125,501 | 125,501 | 125,501 | 125,501 | | | | | | 125,501 | | | | 5,049 | 11/15/2039 |
| 743947-AA-1 | PHMS 1992-C 1B1 SC SUB 7.400% 08/28/22 | | 10/01/2019 | Paydown | | 542 | 542 | | | | 542 | | 542 | | 542 | | | | 26 | 08/28/2022 |
| 743947-AB-9 | PHMS 1992-C 2B1 SC SUB 7.400% 08/28/22 | | 10/01/2019 | Paydown | | 1,009 | 1,009 | 983 | 1,009 | | | | | | 1,009 | | | | 55 | 08/28/2022 |
| 743947-AC-7 | PHMS 1992-C 3B1 SC SUB 7.400% 08/28/22 | | 10/01/2019 | Paydown | | 1,474 | 1,474 | 1,424 | 1,474 | | | | | | 1,474 | | | | 81 | 08/28/2022 |
| 743947-AD-5 | PHMS 1992-C 4B SC SUB 7.400% 08/28/22 | | 10/01/2019 | Paydown | | 246 | 246 | | | | 246 | | 246 | | 246 | | | | 14 | 08/28/2022 |
| 743947-AE-3 | PHMS 1992-C 5B SC SUB 7.400% 08/28/22 | | 10/01/2019 | Paydown | | 663 | 663 | | | | 663 | | 663 | | 663 | | | | 36 | 08/28/2022 |
| 744448-CC-3 | PUBLIC SERVICE COLORADO 1ST MORTG 5.125% 06/01/19 | | 03/29/2019 | Call 100.3979 | | 21,083,552 | 21,000,000 | 21,053,850 | 21,002,788 | | (1,606) | | (1,606) | | 21,001,182 | | (1,182) | (1,182) | 83,552 | 06/01/2019 |
| 744538-AB-5 | PUB SVC NEW HAMP 1ST MORTG 4.500% 12/01/19 | | 12/01/2019 | Maturity | | 15,000,000 | 15,000,000 | 14,941,950 | 14,993,499 | | 6,501 | | 6,501 | | 15,000,000 | | | | 675,000 | 12/01/2019 |
| 744560-BD-7 | PUBLIC SERVICE ELECTRIC 1ST MORTG 3.750% 03/15/24 | | 04/16/2019 | KEYBANC CAPITAL MARKETS | | 15,437,100 | 15,000,000 | 14,998,650 | 14,999,290 | | 37 | | 37 | | 14,999,326 | | 437,774 | 437,774 | 332,813 | 03/15/2024 |
| 745867-AV-3 | PULTEGROUP INC CO.GUARNT 4.250% 03/01/21 | | 05/31/2019 | TENDER SALE | | 7,425,000 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | (75,000) | (75,000) | 239,063 | 03/01/2021 |
| 747262-AH-6 | QVC INC SR SEC 5.125% 07/02/22 | | 11/01/2019 | STIFEL NICOLAUS & COMPANY INC | | 2,397,600 | 2,275,000 | 2,275,000 | 2,275,000 | | | | | | 2,275,000 | | 122,600 | 122,600 | 156,430 | 07/02/2022 |
| 747262-AK-9 | QVC INC SR SEC 4.375% 03/15/23 | | 11/07/2019 | Various | | 20,331,199 | 19,650,000 | 19,453,935 | 19,458,228 | | 36,210 | | 36,210 | | 19,494,438 | | 836,761 | 836,761 | 989,121 | 03/15/2023 |
| 747262-AU-7 | QVC INC SR SEC 4.450% 02/15/25 | | 12/04/2019 | STIFEL NICOLAUS & COMPANY INC | | 25,990,596 | 25,000,000 | 24,965,654 | 24,978,408 | | 2,751 | | 2,751 | | 24,981,160 | | 1,009,436 | 1,009,436 | 1,397,139 | 02/15/2025 |
| 74728*-AA-4 | QFI LITTLE ROCK AR-LLC SR-SEC 5.655% 04/10/26 | | 12/10/2019 | Redemption 100.0000 | | 421,946 | 421,946 | 421,946 | 421,946 | | | | | | 421,946 | | | | 13,036 | 04/10/2026 |
| 74731@-BW-8 | QUAD GRAPHICS INC. C-SR-SEC 7.810% 04/10/21 | | 04/10/2019 | Redemption 100.0000 | | 2,000,000 | 2,000,000 | 2,072,300 | 2,020,956 | | (20,956) | | (20,956) | | 2,000,000 | | | | 78,100 | 04/10/2021 |
| 74731@-CA-5 | QUAD GRAPHICS INC. C4-SR-SEC 7.900% 12/17/21 | | 12/17/2019 | Redemption 100.0000 | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 237,000 | 12/17/2021 |
| 74834L-AU-4 | QUEST DIAGNOSTICS INC SR UNSEC 2.700% 04/01/19 | | 04/01/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,996,700 | 4,999,826 | | 174 | | 174 | | 5,000,000 | | | | 67,500 | 04/01/2019 |
| 74834L-AV-2 | QUEST DIAGNOSTICS INC SR UNSEC 4.250% 04/01/24 | | 04/05/2019 | MIZUHO SECURITIES USA INC. | | 20,904,400 | 20,000,000 | 19,910,800 | 19,948,877 | | 2,344 | | 2,344 | | 19,951,221 | | 953,179 | 953,179 | 443,889 | 04/01/2024 |
| 74919P-AD-1 | RAAC 2006-SP2 M1 MEZ FLT STEP AFC I 2.132% 02/25/36 | | 12/26/2019 | Paydown | | 670,136 | 670,136 | 590,976 | 643,476 | | 26,659 | | 26,659 | | 670,136 | | | | 10,892 | 02/25/2036 |
| 74924P-AE-2 | RASC 2004-KS1 AI5 STEP AFC AS 5.721% 02/25/34 | | 12/01/2019 | Paydown | | 545,490 | 545,490 | 545,475 | 544,702 | | 788 | | 788 | | 545,490 | | | | 14,839 | 02/25/2034 |
| 74924P-AJ-1 | RASC 2004-KS1 MI3 MEZ AFC NAS 5.517% 02/25/34 | | 12/01/2019 | Paydown | | | 124,938 | | | | | | | | | | | | 3,603 | 02/25/2034 |
| 74924P-AM-4 | RASC 2004-KS1 MII1 MEZ FLT STEP IRC 2.617% 02/25/34 | | 12/26/2019 | Paydown | | 459,187 | 459,187 | 426,236 | 435,687 | | 23,500 | | 23,500 | | 459,187 | | | | 9,291 | 02/25/2034 |
| 74928X-CN-9 | RBSSP 2009-6 12A1 SC PT 5.500% 05/26/35 | | 12/01/2019 | Paydown | | 1,069,772 | 1,069,772 | 898,609 | 1,045,839 | | 23,933 | | 23,933 | | 1,069,772 | | | | 32,822 | 05/26/2035 |
| 74955D-AA-9 | RGS AEGCO FUNDING CORP SECURED 9.810% 12/07/21 | | 12/07/2019 | Redemption 100.0000 | | 1,358,312 | 1,358,312 | 1,322,252 | 1,354,522 | | 3,790 | | 3,790 | | 1,358,312 | | | | 97,795 | 12/07/2021 |
| 74955D-AB-7 | RGS AEGCO FUNDING CORP SECURED 9.820% 12/07/22 | | 12/07/2019 | Redemption 100.0000 | | 1,090,759 | 1,090,759 | 1,058,085 | 1,083,962 | | 6,796 | | 6,796 | | 1,090,759 | | | | 107,112 | 12/07/2022 |
| 74955E-AA-7 | RGS I&M FUNDING CORP SECURED 9.810% 12/07/21 | | 12/07/2019 | Redemption 100.0000 | | 7,101,176 | 7,101,176 | 7,185,288 | 7,107,075 | | (5,900) | | (5,900) | | 7,101,176 | | | | 511,264 | 12/07/2021 |
| 74955E-AB-5 | RGS I&M FUNDING CORP SECURED 9.820% 06/07/22 | | 12/07/2019 | Redemption 100.0000 | | 629,939 | 629,939 | 609,569 | 625,719 | | 4,220 | | 4,220 | | 629,939 | | | | 61,859 | 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 |
| 749577-AL-6 | RFMSI 2006-S9 A11 RTL AS 6.250% 09/25/36 | | 12/01/2019 | Paydown | | 516,349 | 711,770 | 456,907 | 459,034 | | 183,106 | | 183,106 | | 642,141 | | (125,791) | (125,791) | 30,745 | 09/25/2036 |
| 74957E-AE-7 | RFMSI 2006-S5 A5 SEQ SSNR AS 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 605,655 | 688,355 | 483,345 | 500,567 | | 165,181 | | 165,181 | | 665,748 | | (60,093) | (60,093) | 24,131 | 06/25/2036 |
| 74957E-AF-4 | RFMSI 2006-S5 A6 SSNR NAS 6.000% 06/25/36 | | 12/01/2019 | Paydown | | 1,215,944 | 1,381,976 | 1,011,733 | 1,044,288 | | 297,065 | | 297,065 | | 1,341,353 | | (125,410) | (125,410) | 48,446 | 06/25/2036 |
| 74957V-AQ-2 | RFMSI 2006-S6 A15 SSNR NAS 6.000% 07/25/36 | | 12/01/2019 | Paydown | | 706,360 | 864,757 | 616,651 | 635,369 | | 188,405 | | 188,405 | | 823,773 | | (117,413) | (117,413) | 31,545 | 07/25/2036 |
| 74957X-AF-2 | RFMSI 2006-S8 A6 SSNR NAS 6.000% 09/25/36 | | 12/01/2019 | Paydown | | 1,038,341 | 1,303,768 | 955,269 | 989,841 | | 251,051 | | 251,051 | | 1,240,892 | | (202,551) | (202,551) | 42,414 | 09/25/2036 |
| 749583-AH-3 | RFMSI 2007-S2 A8 SEQ AS 6.000% 02/25/37 | | 12/01/2019 | Paydown | | 328,133 | 400,102 | 230,620 | 242,869 | | 128,994 | | 128,994 | | 371,863 | | (43,730) | (43,730) | 14,356 | 02/25/2037 |
| 74958A-AD-6 | RFMSI 2006-S7 A4 SSNR NAS 6.250% 08/25/36 | | 12/01/2019 | Paydown | | 781,893 | 980,014 | 617,679 | 611,175 | | 293,127 | | 293,127 | | 904,301 | | (122,409) | (122,409) | 31,355 | 08/25/2036 |
| 74958A-AH-7 | RFMSI 2006-S7 A8 SSNR AS 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 710,816 | 890,927 | 559,186 | 586,157 | | 242,241 | | 242,241 | | 828,397 | | (117,582) | (117,582) | 27,364 | 08/25/2036 |
| 74958B-AH-5 | RFMSI 2007-S3 1A2 SEQ AS 6.000% 03/25/37 | | 12/01/2019 | Paydown | | 914,717 | 1,154,971 | 642,816 | 660,201 | | 389,917 | | 389,917 | | 1,050,118 | | (135,400) | (135,400) | 39,531 | 03/25/2037 |
| 74958E-AD-8 | RFMSI 2006-S12 2A3 SSNR AS 6.000% 12/25/36 | | 02/01/2019 | Paydown | | 12,418,805 | 12,525,316 | 9,371,564 | 9,640,105 | | 2,860,575 | | 2,860,575 | | 12,500,680 | | (81,875) | (81,875) | 124,754 | 12/25/2036 |
| 74958E-AF-3 | RFMSI 2006-S12 2A5 SEQ AS 6.000% 12/25/36 | | 02/01/2019 | Paydown | | 3,597,974 | 3,628,833 | 1,547,663 | 975,832 | | 2,630,378 | | 2,630,378 | | 3,606,210 | | (8,235) | (8,235) | 36,144 | 12/25/2036 |
| 749838-AA-2 | RS COGEN LLC B-SR-SEC 8.730% 10/15/22 | | 12/31/2019 | Redemption 100.0000 | | 22,125,000 | 22,125,000 | 22,125,000 | 22,125,000 | | | | | | 22,125,000 | | | | 989,761 | 10/15/2022 |
| 75144*-AN-9 | RAMCO-GERSHENSON PROP-L.P. SR-UNSEC 4.130% 12/21/22 | | 12/27/2019 | Call 105.6032 | | 26,400,804 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 2,450,513 | 12/21/2022 |
| 75216#-AA-6 | RANCO-RIC-LLC-PERFORMANCE FOOD SR-SEC 7.600% 10/01/24 | | 12/01/2019 | Redemption 100.0000 | | 536,848 | 536,848 | 536,848 | 536,848 | | | | | | 536,848 | | | | 22,356 | 10/01/2024 |
| 75281A-AW-9 | RANGE RESOURCES CORP CO.GUARNT 5.750% 06/01/21 | | 09/09/2019 | WELLS FARGO | | 24,453,750 | 24,500,000 | 24,594,826 | 24,564,554 | | (18,806) | | (18,806) | | 24,545,748 | | (91,998) | (91,998) | 1,080,042 | 06/01/2021 |
| 75409#-AA-3 | RATHDRUM POWER-LLC C-SR-SEC 8.560% 09/12/26 | | 12/12/2019 | Redemption 100.0000 | | 1,960,000 | 1,960,000 | 1,960,000 | 1,960,000 | | | | | | 1,960,000 | | | | 138,124 | 09/12/2026 |
| 754427-AA-0 | RAVENSWOOD UNIT 40 2004 TRUST- SR-SEC 5.996% 01/15/19 | | 01/15/2019 | Redemption 100.0000 | | 1,960,788 | 1,960,788 | 1,960,788 | 1,960,788 | | | | | | 1,960,788 | | | | 58,784 | 01/15/2019 |
| 75884R-AS-2 | REGENCY CENTERS LP CO.GUARNT 4.800% 04/15/21 | | 04/01/2019 | Call 103.8480 | | 10,384,800 | 10,000,000 | 9,986,000 | 9,996,373 | | 372 | | 372 | | 9,996,745 | | 3,255 | 3,255 | 604,800 | 04/15/2021 |
| 75888@-AA-5 | REGED HOLDCO-INC. A11 PIK 13.750% 12/20/26 | | 02/07/2019 | REGED HOLDCO | | 2,880,554 | 2,953,274 | 2,953,274 | 2,953,274 | | | | | | 2,953,274 | | (72,719) | (72,719) | 71,202 | 12/20/2026 |
| 75935@-AJ-9 | REINALT-THOMAS CORP SR-UNSEC 7.780% 04/20/19 | | 04/20/2019 | Redemption 100.0000 | | 2,142,858 | 2,142,858 | 2,142,858 | 2,142,858 | | | | | | 2,142,858 | | | | 83,357 | 04/20/2019 |
| 759468-AA-9 | RELIANCE HOLDINGS USA CO.GUARNT 4.500% 10/19/20 | | 05/31/2019 | GOLDMAN SACHS & COMPANY | | 5,107,500 | 5,000,000 | 4,786,720 | 4,946,902 | | 12,053 | | 12,053 | | 4,958,955 | | 148,545 | 148,545 | 140,625 | 10/19/2020 |
| 75971E-AF-3 | RAMC 2006-3 AF3 STEP IRC AS 5.586% 11/25/36 | | 12/01/2019 | Paydown | | 3,172 | 3,172 | 1,477 | 1,477 | | 1,695 | | 1,695 | | 3,172 | | | | 138 | 11/25/2036 |
| 759950-CA-4 | RAMC 2004-1 AV1 FLT STEP IRC 2.552% 05/25/34 | | 11/25/2019 | Paydown | | 59,394 | 59,394 | 47,552 | 49,747 | | 9,647 | | 9,647 | | 59,394 | | | | 1,520 | 05/25/2034 |
| 759950-CU-0 | RAMC 2004-2 AF5 STEP AFC AS 6.058% 07/25/34 | | 11/01/2019 | Paydown | | 2,387,710 | 2,387,710 | 2,387,710 | 2,387,710 | | | | | | 2,387,710 | | | | 50,120 | 07/25/2034 |
| 759950-GA-0 | RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36 | | 12/11/2019 | SG AMERICAS SECURITIES LLC | | 2,589,814 | 2,620,938 | 791,172 | 809,349 | | 25,843 | | 25,843 | | 835,192 | | 1,754,622 | 1,754,622 | 102,691 | 02/25/2036 |
| 759950-GA-0 | RAMC 2005-4 A6 STEP AFC NAS 5.749% 02/25/36 | | 12/01/2019 | Paydown | | 953,873 | 953,873 | 287,942 | 294,557 | | 659,316 | | 659,316 | | 953,873 | | | | 19,682 | 02/25/2036 |
| 759950-GW-2 | RAMC 2006-1 AF4 STEP AFC AS 6.011% 05/25/36 | | 12/01/2019 | Paydown | | 283,323 | 283,323 | 178,049 | 178,591 | | 104,732 | | 104,732 | | 283,323 | | | | 10,237 | 05/25/2036 |
| 760761-AB-2 | REPUBLIC SERVICES INC SR UNSEC 5.500% 09/15/19 | | 09/15/2019 | Maturity | | 28,725,000 | 28,725,000 | 28,910,091 | 28,742,535 | | (17,535) | | (17,535) | | 28,725,000 | | | | 1,579,875 | 09/15/2019 |
| 760985-6L-0 | RAMP 2004-SL2 M1 MEZ CSTR NAS 6.875% 10/25/31 | | 12/01/2019 | Paydown | | 117,536 | 210,032 | 46,635 | 31,953 | | 100,183 | | 100,183 | | 132,136 | | (14,600) | (14,600) | 9,038 | 10/25/2031 |

# 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 |
| 760985-Q3-8 | RAMP 2004-RS2 AI4 STEP AFC AS 5.630% 02/25/34 | | 12/01/2019 | Paydown | | 1,893,232 | 1,893,232 | 1,893,232 | 1,893,232 | | | | | | 1,893,232 | | | | 65,944 | 02/25/2034 |
| 76110H-2Z-1 | RALI 2005-QS5 A3 SEQ AS 5.700% 04/25/35 | | 12/01/2019 | Paydown | | 175,778 | 175,778 | 46,788 | 5,254 | | 170,524 | | 170,524 | | 175,778 | | | | 4,344 | 04/25/2035 |
| 76110H-J9-1 | RALI 2004-QS16 1A5 NAS 5.500% 12/25/34 | | 12/01/2019 | Paydown | | 3,917,428 | 3,917,428 | 3,739,616 | 3,758,956 | | 158,473 | | 158,473 | | 3,917,428 | | | | 199,487 | 12/25/2034 |
| 76110H-TG-4 | RALI 2004-QS6 A1 SEQ AS 5.000% 05/25/20 | | 12/01/2019 | Paydown | | 4,784 | 4,666 | 4,283 | 4,666 | | | | | | 4,666 | | 118 | 118 | 65 | 05/25/2020 |
| 76110H-VH-9 | RALI 2004-QS9 A1 PT AS 5.000% 06/25/19 | | 06/24/2019 | Paydown | | 219,243 | 219,243 | 204,728 | 213,053 | | 6,191 | | 6,191 | | 219,243 | | | | 3,451 | 06/25/2019 |
| 76110H-X5-3 | RALI 2005-QS3 1A13 NAS 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 2,845,687 | 3,035,913 | 2,751,230 | 2,802,056 | | 216,385 | | 216,385 | | 3,018,442 | | (172,755) | (172,755) | 152,464 | 03/25/2035 |
| 76110H-X8-7 | RALI 2005-QS3 1A23 NAS 5.500% 03/25/35 | | 12/01/2019 | Paydown | | 7,900,287 | 8,315,269 | 6,742,133 | 6,740,466 | | 1,495,977 | | 1,495,977 | | 8,236,443 | | (336,156) | (336,156) | 436,749 | 03/25/2035 |
| 76110W-FW-1 | RASC 1999-RS1 AI3 AFC SEQ 6.846% 10/25/29 | | 12/01/2019 | Paydown | | 148,449 | 148,449 | 147,753 | 147,765 | | 684 | | 684 | | 148,449 | | | | 4,666 | 10/25/2029 |
| 76110W-RP-3 | RASC 2003-KS4 AI5 STEP AFC AS 5.170% 06/25/33 | | 12/01/2019 | Paydown | | 1,030,646 | 1,030,646 | 1,030,188 | 1,028,800 | | 1,846 | | 1,846 | | 1,030,646 | | | | 29,910 | 06/25/2033 |
| 76110W-RX-6 | RASC 2003-KS4 MI3 MEZ STEP AFC NAS 6.530% 06/25/33 | | 12/01/2019 | Paydown | | 4 | 397,509 | 245 | 1,858 | | 4 | | 4 | | 1,861 | | (1,858) | (1,858) | 15,346 | 06/25/2033 |
| 76110W-SZ-0 | RASC 2003-KS7 AI5 STEP AFC AS 5.750% 09/25/33 | | 12/01/2019 | Paydown | | 1,773,234 | 1,773,234 | 1,762,370 | 1,764,345 | | 8,889 | | 8,889 | | 1,773,234 | | | | 51,744 | 09/25/2033 |
| 76110W-VV-5 | RASC 2003-KS11 MI11 MEZ FLT STEP IR 2.677% 01/25/34 | | 12/26/2019 | Paydown | | 351,935 | 351,935 | 310,164 | 322,087 | | 29,848 | | 29,848 | | 351,935 | | | | 6,560 | 01/25/2034 |
| 76110W-WF-9 | RASC 2004-KS2 AI5 STEP AFC AS 5.298% 03/25/34 | | 09/01/2019 | Paydown | | 4,200,334 | 4,200,334 | 4,199,521 | 4,194,398 | | 5,936 | | 5,936 | | 4,200,334 | | | | 156,535 | 03/25/2034 |
| 76110W-WJ-1 | RASC 2004-KS2 MI2 MEZ AFC NAS 5.010% 03/25/34 | | 09/01/2019 | Paydown | | 1,608,901 | 1,608,901 | 1,583,403 | 1,594,743 | | 14,158 | | 14,158 | | 1,608,901 | | | | 60,449 | 03/25/2034 |
| 76110W-WK-8 | RASC 2004-KS2 MI3 MEZ AFC NAS 5.298% 03/25/34 | | 09/01/2019 | Paydown | | 1,586,564 | 1,651,724 | | | | 1,586,564 | | 1,586,564 | | 1,586,564 | | | | 65,820 | 03/25/2034 |
| 76110W-WN-2 | RASC 2004-KS2 M21 MEZ FLT STEP IRC 2.557% 03/25/34 | | 09/25/2019 | Paydown | | 1,615,778 | 1,615,778 | 1,340,567 | 1,407,411 | | 208,367 | | 208,367 | | 1,615,778 | | | | 36,660 | 03/25/2034 |
| 76110W-YD-2 | RASC 2004-KS5 AI5 STEP AFC AS 4.734% 06/25/34 | | 12/01/2019 | Paydown | | 742,866 | 742,866 | 735,404 | 736,079 | | 6,787 | | 6,787 | | 742,866 | | | | 20,359 | 06/25/2034 |
| 76110W-ZN-9 | RASC 2004-KS6 AI5 CSTR STEP AFC AS 5.096% 07/25/34 | | 12/01/2019 | Paydown | | 644,463 | 644,463 | 638,543 | 641,367 | | 3,096 | | 3,096 | | 644,463 | | | | 17,593 | 07/25/2034 |
| 761118-AE-8 | RALI 2005-QS7 A5 SSNR NAS 5.500% 06/25/35 | | 12/01/2019 | Paydown | | 1,215,941 | 1,480,351 | 836,169 | 830,883 | | 532,957 | | 532,957 | | 1,363,840 | | (147,899) | (147,899) | 48,982 | 06/25/2035 |
| 761118-DN-5 | RALI 2005-QS12 A1 FLT IRC AD SSNR A 2.292% 08/25/35 | | 12/26/2019 | Paydown | | 318,958 | 387,657 | 221,922 | 212,178 | | 144,797 | | 144,797 | | 356,975 | | (38,017) | (38,017) | 6,399 | 08/25/2035 |
| 761118-DR-6 | RALI 2005-QS12 A4 SSNR NAS 5.500% 08/25/35 | | 12/01/2019 | Paydown | | 385,561 | 468,606 | 264,020 | 228,594 | | 197,681 | | 197,681 | | 426,274 | | (40,713) | (40,713) | 14,871 | 08/25/2035 |
| 761118-PQ-5 | RALI 2005-QS17 A1 SSNR NAS 6.000% 12/25/35 | | 12/01/2019 | Paydown | | 326,518 | 414,449 | 261,040 | 268,814 | | 115,345 | | 115,345 | | 384,159 | | (57,641) | (57,641) | 12,392 | 12/25/2035 |
| 76111X-C7-6 | RFMSI 2005-S8 A3 NAS 5.500% 11/25/35 | | 08/01/2019 | Paydown | | 7,335,962 | 7,530,618 | 4,817,686 | 4,089,148 | | 3,351,407 | | 3,351,407 | | 7,440,555 | | (104,592) | (104,592) | 254,352 | 11/25/2035 |
| 76111X-E9-0 | RFMSI 2005-S9 A9 Z SSNR AS 5.500% 12/25/35 | | 12/01/2019 | Paydown | | 3,945,433 | 4,001,602 | 3,005,851 | 2,729,368 | | 1,254,433 | | 1,254,433 | | 3,983,801 | | (38,368) | (38,368) | 198,229 | 12/25/2035 |
| 76111X-N9-0 | RFMSI 2006-S3 A3 Z SSNR AS 5.500% 03/25/36 | | 12/01/2019 | Paydown | | 346,797 | 382,929 | 212,215 | 221,314 | | 146,458 | | 146,458 | | 367,773 | | (20,976) | (20,976) | 13,046 | 03/25/2036 |
| 76111X-RD-7 | RFMSI 2004-S9 1A25 SSNR NAS 5.500% 12/25/34 | | 12/01/2019 | Paydown | | 590,387 | 590,387 | 593,708 | 592,006 | | (1,618) | | (1,618) | | 590,387 | | | | 15,994 | 12/25/2034 |
| 76111X-YH-0 | RFMSI 2005-SA4 2A1 CSTR AS 4.507% 09/25/35 | | 12/01/2019 | Paydown | | 218,341 | 220,237 | 165,409 | 147,147 | | 72,436 | | 72,436 | | 219,583 | | (1,242) | (1,242) | 4,767 | 09/25/2035 |
| 76112B-HX-1 | RAMP 2005-RS1 AI5 CSTR STEP AFC AS 5.912% 01/25/35 | | 12/01/2019 | Paydown | | 1,268,124 | 1,268,124 | 1,268,124 | 1,268,124 | | | | | | 1,268,124 | | | | 40,316 | 01/25/2035 |
| 76112B-QL-7 | RAAC 2005-SP1 3A1 SSNR NAS 6.000% 09/25/34 | | 12/02/2019 | Paydown | | 1,291,564 | 1,291,564 | 1,296,407 | 1,292,210 | | (646) | | (646) | | 1,291,564 | | | | 41,777 | 09/25/2034 |
| 76112B-YD-6 | GMACM 2005-AR5 4A1 CSTR SSNR AS 3.937% 09/19/35 | | 12/01/2019 | Paydown | | 434,971 | 434,971 | 257,444 | 182,064 | | 252,907 | | 252,907 | | 434,971 | | | | 7,296 | 09/19/2035 |
| 76169#-AG-8 | REYES HLDGS-L.L.C. A-SR-SEC 5.130% 07/31/22 | | 07/31/2019 | 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 | | 12/15/2019 | Redemption 100.0000 | | 1,578,124 | 1,578,124 | 1,593,905 | 1,585,727 | | (7,603) | | (7,603) | | 1,578,124 | | | | 55,126 | 11/15/2024 |

# 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 |
| 762010-AE-6 | RFMSI 2006-S4 A5 PAC-11 AS 6.000% 04/25/36 | | 12/01/2019 | Paydown | | 338,165 | 370,730 | 243,295 | 204,361 | | 151,943 | | 151,943 | | 356,304 | | (18,139) | (18,139) | 10,792 | 04/25/2036 |
| 76541#-AA-0 | RICHMOND VA STATUTORY TRUST-PF SR-SEC 5.500% 06/30/25 | | 12/30/2019 | Redemption 100.0050 | | 319,212 | 319,196 | 319,196 | 319,196 | | 16 | | 16 | | 319,212 | | | | 9,589 | 06/30/2025 |
| 76716X-AA-0 | RIO OIL FINANCE TRUST SR SEC 9.250% 07/06/24 | | 10/06/2019 | Redemption 100.0000 | | 1,217,268 | 1,217,268 | 1,225,525 | 1,221,614 | | (4,347) | | (4,347) | | 1,217,268 | | | | 72,596 | 07/06/2024 |
| 771196-BA-9 | ROCHE HOLDINGS INC CO.GUARNT 2.250% 09/30/19 | | 09/30/2019 | Maturity | | 20,500,000 | 20,500,000 | 20,470,070 | 20,495,340 | | 4,660 | | 4,660 | | 20,500,000 | | | | 461,250 | 09/30/2019 |
| 772739-AJ-7 | WESTROCK RKT LLC CO.GUARNT 4.450% 03/01/19 | | 03/01/2019 | Maturity | | 11,820,000 | 11,820,000 | 11,893,735 | 11,822,269 | | (2,269) | | (2,269) | | 11,820,000 | | | | 262,995 | 03/01/2019 |
| 772739-AP-3 | WESTROCK RKT LLC CO.GUARNT 3.500% 03/01/20 | | 06/03/2019 | Call 100.5230 | | 9,725,600 | 9,675,000 | 9,608,342 | 9,662,909 | | 4,297 | | 4,297 | | 9,667,205 | | 7,795 | 7,795 | 219,913 | 03/01/2020 |
| 77828#-AA-2 | ROSS JUPITER ASSOCIATES-LLC-PH SR-SEC 7.450% 11/08/19 | | 11/08/2019 | Redemption 100.0000 | | 3,056,586 | 3,056,586 | 3,056,586 | 3,056,586 | | | | | | 3,056,586 | | | | 194,647 | 11/08/2019 |
| 78404@-AA-4 | SCP 2001PE LLC-PERKINELMER INC SR-SEC 8.060% 11/30/22 | | 12/30/2019 | Redemption 100.0000 | | 961,293 | 961,293 | 961,293 | 961,293 | | | | | | 961,293 | | | | 40,429 | 11/30/2022 |
| 784098-AA-9 | SDALLAS TX REALTY LLC-ALLSTATE SR-SEC 7.030% 01/01/25 | | 12/10/2019 | Redemption 100.0000 | | 123,824 | 123,824 | 123,826 | 123,825 | | | | | | 123,824 | | | | 4,766 | 01/01/2025 |
| 78417#-AA-7 | SFORT WORTH TX REALTY LLC-ALLS SR-SEC 7.030% 01/01/25 | | 12/10/2019 | Redemption 100.0101 | | 107,822 | 107,812 | 107,812 | 107,812 | | 11 | | 11 | | 107,822 | | | | 4,149 | 01/01/2025 |
| 78442F-CD-8 | NAVIENT CORP SR UNSEC 5.190% 04/24/19 | | 04/24/2019 | Maturity | | 100,000,000 | 100,000,000 | 74,434,170 | 96,534,244 | | 3,465,756 | | 3,465,756 | | 100,000,000 | | | | 2,595,000 | 04/24/2019 |
| 78445G-AD-5 | SLMA 2008-8 A4 FLT 3.440% 04/25/23 | | 10/25/2019 | Paydown | | 5,011,380 | 5,011,380 | 5,011,380 | 5,011,380 | | | | | | 5,011,380 | | | | 66,561 | 04/25/2023 |
| 78473W-AF-0 | STARM 2007-4 3A1 CSTR SSNR AS 4.186% 10/25/37 | | 12/01/2019 | Paydown | | 1,192,542 | 1,409,959 | 1,297,164 | 1,284,270 | | 107,907 | | 107,907 | | 1,392,178 | | (199,635) | (199,635) | 33,016 | 10/25/2037 |
| 78475#-AA-6 | SPS AMARILLO TX LANDLORD LLC-X SR-SEC 3.593% 03/31/37 | | 12/31/2019 | Redemption 100.0000 | | 982,616 | 982,616 | 982,616 | 982,616 | | | | | | 982,616 | | | | 19,508 | 03/31/2037 |
| 78480*-AA-3 | SSMC II BORROWER LLC-GSA NOAA 4.020% 01/05/29 | | 12/05/2019 | Redemption 100.0004 | | 1,860,530 | 1,860,522 | 1,860,522 | 1,860,522 | | 8 | | 8 | | 1,860,530 | | | | 41,259 | 01/05/2029 |
| 78482@-AA-9 | SNHU-MANCHESTER NH CTL PT TR-S SR-SEC 5.411% 12/15/39 | | 12/15/2019 | Redemption 100.0043 | | 132,527 | 132,522 | 133,184 | 133,160 | | (632) | | (632) | | 132,527 | | | | 3,916 | 12/15/2039 |
| 78616@-AA-8 | SACRAMENTO FBI LEASE-BKD PT TR 4.370% 09/15/36 | | 12/15/2019 | Redemption 100.0000 | | 984,137 | 984,137 | 984,137 | 984,137 | | | | | | 984,137 | | | | 23,448 | 09/15/2036 |
| 78825#-AA-3 | ST CLAIR R/E-WALMART SR-SEC 7.660% 04/10/21 | | 12/10/2019 | Redemption 100.0000 | | 806,090 | 806,090 | 806,090 | 806,090 | | | | | | 806,090 | | | | 32,407 | 04/10/2021 |
| 79466L-AF-1 | SALESFORCE.COM INC SR UNSEC 3.700% 04/11/28 | | 03/19/2019 | MORGAN STANLEY & CO. INC. | | 828,320 | 800,000 | 799,800 | 799,812 | | 4 | | 4 | | 799,816 | | 28,504 | 28,504 | 13,156 | 04/11/2028 |
| 79548K-XX-1 | SBM7 1997-LB6 A5 SEQ AS 7.240% 12/25/27 | | 12/01/2019 | Paydown | | 8,589 | 8,589 | 8,095 | 8,547 | | 42 | | 42 | | 8,589 | | | | 374 | 12/25/2027 |
| 79548K-YA-0 | SBM7 1997-LB6 B1 SUB NAS 7.000% 12/25/27 | | 12/01/2019 | Paydown | | 96,400 | 96,400 | 94,345 | 94,500 | | 1,899 | | 1,899 | | 96,400 | | | | 4,059 | 12/25/2027 |
| 79548K-ZH-4 | SBM7 1998-AQ1 A5 SEQ AS 7.150% 06/25/28 | | 12/01/2019 | Paydown | | 62,170 | 62,170 | 62,161 | 62,099 | | 71 | | 71 | | 62,170 | | | | 2,165 | 06/25/2028 |
| 79550D-AD-1 | SBM7 2001-1 MF1 MEZ STEP 5.671% 08/25/31 | | 12/15/2019 | Paydown | | 190,586 | 190,586 | 187,784 | 189,404 | | 1,182 | | 1,182 | | 190,586 | | | | 5,438 | 08/25/2031 |
| 79622@-AA-8 | SAN ANTONIO SSA LEASE BKD PT T SR-SEC 4.650% 12/15/19 | | 12/15/2019 | Redemption 99.9989 | | 881,380 | 881,389 | 881,389 | 881,389 | | (9) | | (9) | | 881,380 | | | | 27,186 | 12/15/2019 |
| 80483N-AA-5 | SAVANNAH ECONOMIC DEV. AUTH-GU SR-SEC 3.780% 08/15/35 | | 12/15/2019 | Redemption 100.0000 | | 1,276,949 | 1,276,949 | 1,276,949 | 1,276,949 | | | | | | 1,276,949 | | | | 26,296 | 08/15/2035 |
| 805564-FK-2 | SAST 2000-1 MF2 MEZ STEP AFC NAS 9.230% 02/25/30 | | 04/01/2019 | Paydown | | 17,749 | 17,749 | 17,749 | 17,749 | | | | | | 17,749 | | | | 360 | 02/25/2030 |
| 805564-LV-1 | SAST 2002-2 AF6 STEP AFC NAS 6.120% 11/25/30 | | 09/01/2019 | Paydown | | 90,726 | 90,726 | 89,134 | 89,761 | | 965 | | 965 | | 90,726 | | | | 26,534 | 11/25/2030 |
| 805564-NE-7 | SAST 2003-1 BF SUB STEP AFC IRC NAS 4.717% 06/25/33 | | 07/01/2019 | Paydown | | 1,196,733 | 1,196,733 | | | | 1,196,733 | | 1,196,733 | | 1,196,733 | | | | 243,807 | 06/25/2033 |
| 805564-PA-3 | SAST 2003-3 AF5 STEP AFC AS 4.664% 12/25/33 | | 12/01/2019 | Paydown | | 700,454 | 700,454 | 700,454 | 700,454 | | | | | | 700,454 | | | | 14,868 | 12/25/2033 |
| 80568#-AA-0 | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC 12.000% 03/26/23 | | 08/01/2019 | Redemption 100.0000 | | 2,955,160 | 2,955,160 | 2,955,160 | 2,955,160 | | | | | | 2,955,160 | | | | 203,526 | 03/26/2023 |
| 80585#-AA-9 | SBLUE ISLAND IL REALTY LLC-ALL SR-SEC 7.170% 04/01/25 | | 12/10/2019 | Redemption 100.0000 | | 102,914 | 102,914 | 102,914 | 102,914 | | | | | | 102,914 | | | | 4,041 | 04/01/2025 |

# 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 |
| 80874Y-AM-2 | SCIENTIFIC GAMES INTERNA CO.GUARNT 6.250% 09/01/20 | | 03/12/2019 | KEYBANC CAPITAL MARKETS | | 16,016,000 | 16,000,000 | 16,000,000 | 16,000,000 | | | | | | 16,000,000 | | 16,000 | 16,000 | 536,111 | 09/01/2020 |
| 81211K-AS-9 | SEALED AIR CORP CO.GUARNT 6.500% 12/01/20 | | 11/21/2019 | CONVERSION | | 2,737,503 | 2,650,000 | 2,650,000 | 2,650,000 | | | | | | 2,650,000 | | 87,503 | 87,503 | 169,858 | 12/01/2020 |
| 813098-AA-8 | SECAUCUS COMM MTG P-T TRUST C1 SR-SEC 5.843% 07/10/29 | | 12/10/2019 | Redemption 100.0000 | | 710,879 | 710,879 | 736,153 | 722,638 | | (11,759) | | (11,759) | | 710,879 | | | | 22,698 | 07/10/2029 |
| 81375W-BN-5 | SABR 2004-OP2 M1 MEZ FLT STEP IRC 2.767% 08/25/34 | | 12/26/2019 | Paydown | | 331,596 | 331,596 | 286,348 | 295,803 | | 35,793 | | 35,793 | | 331,596 | | | | 5,398 | 08/25/2034 |
| 81375W-EF-9 | SABR 2005-FR2 M2 MEZ FLT STEP 2.767% 03/25/35 | | 12/26/2019 | Paydown | | 557,333 | 557,333 | 435,068 | 528,775 | | 28,558 | | 28,558 | | 557,333 | | | | 8,707 | 03/25/2035 |
| 81375W-HJ-8 | CBASS 2006-CB1 AF3 STEP AFC AS 3.288% 01/25/36 | | 12/01/2019 | Paydown | | 615,374 | 615,374 | 454,206 | 469,505 | | 145,869 | | 145,869 | | 615,374 | | | | 12,296 | 01/25/2036 |
| 81375W-HK-5 | CBASS 2006-CB1 AF4 STEP AFC NAS 3.288% 01/25/36 | | 12/01/2019 | Paydown | | 163,978 | 163,978 | 126,340 | 130,336 | | 33,642 | | 33,642 | | 163,978 | | | | 3,277 | 01/25/2036 |
| 81519*-AA-2 | SED-GRAY-LLC-WALGREEN SR-SEC 6.450% 06/15/28 | | 12/15/2019 | Redemption 99.9970 | | 195,270 | 195,276 | 195,276 | 195,276 | | (6) | | (6) | | 195,270 | | | | 6,890 | 06/15/2028 |
| 81675*-AB-0 | SEMINOLE ELECTRIC COOP-INC. A-SR-UNSEC 5.570% 12/28/24 | | 12/28/2019 | Redemption 100.0000 | | 1,520,661 | 1,520,661 | 1,520,661 | 1,520,661 | | | | | | 1,520,661 | | | | 84,701 | 12/28/2024 |
| 816851-AK-5 | SEMPRA ENERGY SR UNSEC 9.800% 02/15/19 | | 02/15/2019 | Maturity | | 50,000,000 | 50,000,000 | 49,776,000 | 49,995,626 | | 4,374 | | 4,374 | | 50,000,000 | | | | 2,450,000 | 02/15/2019 |
| 816851-AV-1 | SEMPRA ENERGY SR UNSEC 3.550% 06/15/24 | | 05/01/2019 | BARCLAYS BANK PLC | | 19,737,174 | 19,900,000 | 19,841,892 | 19,865,811 | | 1,410 | | 1,410 | | 19,867,221 | | (130,047) | (130,047) | 208,415 | 06/15/2024 |
| 81744F-DB-0 | SEMT 2004-7 B1 SUB FLT STEP AFC NAS 2.590% 08/20/34 | | 12/20/2019 | Paydown | | 845,342 | 845,342 | 804,132 | 804,785 | | 40,557 | | 40,557 | | 845,342 | | | | 14,644 | 08/20/2034 |
| 81744F-DW-4 | SEMT 2004-9 A2 FLT STEP AFC 3.288% 10/20/34 | | 01/28/2019 | PIPER JAFFRAY & CO | | | | | | | (2) | | (2) | | (2) | | 2 | 2 | | 10/20/2034 |
| 81744F-DW-4 | SEMT 2004-9 A2 FLT STEP AFC 3.288% 10/20/34 | | 01/28/2019 | Paydown | | | | | | | | | | | | | | | | 10/20/2034 |
| 81744N-AA-8 | SEMT 2012-6 A1 CSTR AFC 2.500% 12/25/42 | | 12/01/2019 | Paydown | | 11,114 | 11,114 | 11,355 | 11,336 | | (222) | | (222) | | 11,114 | | | | 162 | 12/25/2042 |
| 817565-BZ-6 | SERVICE CORP INTL SR UNSEC 5.375% 01/15/22 | | 05/21/2019 | TENDER SALE | | 31,549,500 | 32,400,000 | 32,068,888 | 32,220,774 | | 14,310 | | 14,310 | | 32,235,084 | | (685,584) | (685,584) | 1,480,275 | 01/15/2022 |
| 81783R-AA-1 | SFFIN 2013-1A A SEQ 3.980% 01/25/44 | | 10/25/2019 | Paydown | | 1,651,003 | 1,651,003 | 1,651,003 | 1,651,003 | | | | | | 1,651,003 | | | | 41,274 | 01/25/2044 |
| 82652K-AB-0 | SRFC 2017-1A B SUB 3.200% 03/20/34 | | 12/20/2019 | Paydown | | 2,443,361 | 2,443,361 | 2,442,745 | 2,442,978 | | 383 | | 383 | | 2,443,361 | | | | 39,494 | 03/20/2034 |
| 82652X-AB-2 | SRFC 2016-1A B SUB 3.670% 03/21/33 | | 12/20/2019 | Paydown | | 799,822 | 799,822 | 799,640 | 799,705 | | 117 | | 117 | | 799,822 | | | | 15,006 | 03/21/2033 |
| 82653G-AD-4 | SRFC 2018-3A D SUB 5.200% 09/20/35 | | 12/20/2019 | Paydown | | 2,477,007 | 2,477,007 | 2,476,981 | 2,476,974 | | 33 | | 33 | | 2,477,007 | | | | 61,898 | 09/20/2035 |
| 827048-AR-0 | SILGAN HOLDINGS INC SR UNSEC 5.500% 02/01/22 | | 08/01/2019 | Call 100.0000 | | 19,000,000 | 19,000,000 | 19,000,000 | 19,000,000 | | | | | | 19,000,000 | | | | 1,045,000 | 02/01/2022 |
| 82817*-AA-9 | SILVER SPRING METRO CENTER III A1-SR-SEC 3.810% 12/05/28 | | 12/05/2019 | Redemption 100.0011 | | 927,928 | 927,918 | 927,918 | 927,918 | | 10 | | 10 | | 927,928 | | | | 19,261 | 12/05/2028 |
| 82817@-AA-7 | SILVER SPRING METRO CENTER IV- A1-SR-SEC 3.890% 12/05/28 | | 12/05/2019 | Redemption 100.0000 | | 161,824 | 161,824 | 161,824 | 161,824 | | | | | | 161,824 | | | | 3,430 | 12/05/2028 |
| 828807-CF-2 | SIMON PROPERTY GROUP LP SR UNSEC 4.375% 03/01/21 | | 10/07/2019 | Call 103.3984 | | 31,097,080 | 30,075,000 | 29,979,930 | 30,051,809 | | 7,921 | | 7,921 | | 30,059,730 | | 15,270 | 15,270 | 2,469,440 | 03/01/2021 |
| 828807-CK-1 | SIMON PROPERTY GROUP LP SR UNSEC 3.375% 03/15/22 | | 10/07/2019 | Call 103.8961 | | 25,974,026 | 25,000,000 | 24,897,000 | 24,963,191 | | 8,399 | | 8,399 | | 24,971,590 | | 28,410 | 28,410 | 1,869,338 | 03/15/2022 |
| 82922T-AA-7 | SINAI HEALTH SYSTEM SECURED 3.034% 01/20/36 | | 07/22/2019 | Call 100.0000 | | 1,735,000 | 1,735,000 | 1,722,501 | 1,724,756 | | 139 | | 139 | | 1,724,895 | | 10,105 | 10,105 | 39,594 | 01/20/2036 |
| 82967N-AS-7 | SIRIUS XM RADIO INC CO.GUARNT 6.000% 07/15/24 | | 05/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,156,250 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | 156,250 | 156,250 | 265,000 | 07/15/2024 |
| 82967N-AS-7 | SIRIUS XM RADIO INC CO.GUARNT 6.000% 07/15/24 | | 07/18/2019 | Call 103.0000 | | 10,918,000 | 10,600,000 | 10,600,000 | 10,600,000 | | | | | | 10,600,000 | | | | 959,300 | 07/15/2024 |
| 82967N-BA-5 | SIRIUS XM RADIO INC CO.GUARNT 5.000% 08/01/27 | | 06/04/2019 | CITIGROUP GLOBAL MARKETS INC | | 9,887,500 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | (112,500) | (112,500) | 423,611 | 08/01/2027 |
| 83001@-AA-1 | 65 GREEN MOUNTAIN ROAD REALTY SR-SEC 4.310% 12/31/36 | | 12/10/2019 | Redemption 100.0011 | | 647,950 | 647,942 | 647,942 | 647,942 | | 7 | | 7 | | 647,950 | | | | 15,226 | 12/31/2036 |
| 83133#-AA-0 | SLEWISVILLE TX REALTY LP-ALLST SR-SEC 7.220% 04/01/25 | | 12/10/2019 | Redemption 100.0062 | | 122,461 | 122,453 | 122,453 | 122,453 | | 8 | | 8 | | 122,461 | | | | 4,841 | 04/01/2025 |
| 83416N-AA-1 | SOCTY 2016-A A SEQ 4.800% 09/20/48 | | 09/20/2019 | Paydown | | 423,909 | 423,909 | 403,629 | 403,706 | | 20,204 | | 20,204 | | 423,909 | | | | 15,397 | 09/20/2048 |
| 83416W-AB-9 | SOLAR STAR FUNDING LLC SR SEC 3.950% 06/30/35 | | 12/30/2019 | Redemption 100.0000 | | 248,258 | 248,258 | 248,258 | 248,258 | | | | | | 248,258 | | | | 8,687 | 06/30/2035 |

# 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 |
| 83417B-AA-6 | SOCTY 2013-1 A SEQ 4.800% 11/20/38 | | 12/20/2019 | Paydown | | 1,005,072 | 1,005,072 | 1,043,228 | 1,037,420 | | (32,348) | | (32,348) | | 1,005,072 | | | | 27,627 | 11/20/2038 |
| 83417E-AA-0 | SOCTY 2014-1 A SEQ 4.590% 04/20/44 | | 12/20/2019 | Paydown | | 1,078,963 | 1,078,963 | 1,108,314 | 1,094,096 | | (15,133) | | (15,133) | | 1,078,963 | | | | 28,261 | 04/20/2044 |
| 83417F-AA-7 | SOCTY 2014-2 A SEQ 4.020% 07/20/44 | | 07/20/2019 | Paydown | | 1,823,937 | 1,823,937 | 1,823,217 | 1,819,368 | | 4,569 | | 4,569 | | 1,823,937 | | | | 54,653 | 07/20/2044 |
| 83545G-AX-0 | SONIC AUTOMOTIVE INC CO.GUARNT 5.000% 05/15/23 | | 12/30/2019 | Call 101.6670 | | 20,385,250 | 20,051,000 | 18,941,693 | 19,466,172 | | 120,449 | | 120,449 | | 19,586,621 | | 464,379 | 464,379 | 1,462,119 | 05/15/2023 |
| 83546D-AD-0 | SONIC 2016-1A A2 SEQ 4.472% 05/20/46 | | 12/20/2019 | Paydown | | 160,000 | 160,000 | 160,000 | 160,000 | | | | | | 160,000 | | | | 3,876 | 05/20/2046 |
| 83546D-AF-5 | SONIC 2018-1A A2 SEQ 4.026% 02/20/48 | | 12/20/2019 | Paydown | | 135,000 | 135,000 | 134,513 | 134,551 | | 449 | | 449 | | 135,000 | | | | 2,945 | 02/20/2048 |
| 837004-CF-5 | DOMINION ENERGY SOUTH 1ST MORTG 4.350% 02/01/42 | | 03/06/2019 | TENDER SALE | | 5,196,739 | 5,160,000 | 4,832,392 | 4,859,078 | | | | | | 4,859,078 | | 337,661 | 337,661 | 134,053 | 02/01/2042 |
| 837004-CK-4 | DOMINION ENERGY SOUTH 1ST MORTG 4.100% 06/15/46 | | 02/26/2019 | TENDER SALE | | 11,832,912 | 11,700,000 | 10,629,174 | 10,629,174 | | | | | | 10,629,174 | | 1,203,738 | 1,203,738 | 94,608 | 06/15/2046 |
| 84055*-AA-6 | SOUTH TEXAS ELECTRIC COOP-INC. B-SR-SEC 5.410% 01/01/28 | | 01/01/2019 | Redemption 99.9997 | | 2,941,176 | 2,941,185 | 2,941,185 | 2,941,185 | | (10) | | (10) | | 2,941,176 | | | | 79,559 | 01/01/2028 |
| 84055*-AE-8 | SOUTH TEXAS ELECTRIC COOP-INC. 2018A-SR-SEC 4.160% 08/15/48 | | 08/15/2019 | Redemption 100.0000 | | 500,000 | 500,000 | 500,000 | 500,000 | | | | | | 500,000 | | | | 15,600 | 08/15/2048 |
| 841215-AA-4 | SOUTHAVEN COMBINED CYCLE GENER A-SR-SEC 3.846% 08/15/33 | | 08/15/2019 | Redemption 100.0000 | | 1,726,034 | 1,726,034 | 1,726,034 | 1,726,034 | | | | | | 1,726,034 | | | | 49,946 | 08/15/2033 |
| 842400-FR-9 | SOUTHERN CAL EDISON 1ST REF MORT 3.875% 06/01/21 | | 05/14/2019 | RBC DAIN RAUSCHER INC. | | 8,072,574 | 7,970,000 | 7,924,013 | 7,957,277 | | 1,876 | | 1,876 | | 7,959,153 | | 113,421 | 113,421 | 141,551 | 06/01/2021 |
| 842400-FY-4 | SOUTHERN CAL EDISON 1ST REF MORT 3.500% 10/01/23 | | 05/13/2019 | RBC DAIN RAUSCHER INC. | | 15,021,137 | 14,900,000 | 14,873,776 | 14,886,402 | | 973 | | 973 | | 14,887,376 | | 133,761 | 133,761 | 324,489 | 10/01/2023 |
| 842400-FZ-1 | SOUTHERN CAL EDISON 1ST REF MORT 4.650% 10/01/43 | | 05/21/2019 | CREDIT SUISSE SECURITIES US LL | | 24,934,242 | 24,850,000 | 24,679,032 | 24,694,610 | | 1,315 | | 1,315 | | 24,695,925 | | 238,316 | 238,316 | 744,672 | 10/01/2043 |
| 842434-CM-2 | SOUTHERN CALIF GAS CO 1ST MORTG 3.150% 09/15/24 | | 05/15/2019 | DEUTSCHE BANK SECURITIES INCOR | | 17,576,958 | 17,400,000 | 17,350,326 | 17,369,837 | | 1,811 | | 1,811 | | 17,371,648 | | 205,310 | 205,310 | 368,445 | 09/15/2024 |
| 84314#-AB-7 | SOUTHERN ILLINOIS POWER COOP A-SR-SEC 5.750% 06/15/40 | | 12/15/2019 | 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 | | 12/01/2019 | Paydown | | 42,907 | 42,907 | 42,907 | 42,907 | | | | | | 42,907 | | | | 1,174 | 05/25/2027 |
| 84473@-AB-6 | SOUTHTRUST CORP SOUTHTRUST MOBILE SERVICES FUN 7.590% 12/31/26 | | 02/25/2019 | Paydown | | 172,540 | 172,540 | 171,660 | 172,380 | | 160 | | 160 | | 172,540 | | | | 1,256 | 12/31/2026 |
| 84474Y-AA-4 | SW AIRLINES 07-1 TRUST PT CERTS 6.150% 08/01/22 | | 08/01/2019 | Paydown | | 541,090 | 541,090 | 541,090 | 541,090 | | | | | | 541,090 | | | | 25,258 | 08/01/2022 |
| 84604C-AE-7 | SBHEL 2000-1 A5 SEQ AS 7.710% 12/25/30 | | 12/01/2019 | Paydown | | 150,754 | 150,754 | 79,665 | 85,216 | | 65,538 | | 65,538 | | 150,754 | | | | 7,146 | 12/25/2030 |
| 84751P-AX-7 | SURF 2003-BC3 M1 MEZ FLT STEP IRC 2.767% 08/25/34 | | 09/25/2019 | Paydown | | 1,597,475 | 1,597,475 | 1,524,608 | 1,541,319 | | 56,156 | | 56,156 | | 1,597,475 | | | | 39,004 | 08/25/2034 |
| 847638-AA-7 | SPECTRUM HEALTH SYS AND SPECTR SR-UNSEC 3.500% 01/15/30 | | 01/15/2019 | Redemption 100.0000 | | 2,905,000 | 2,905,000 | 2,905,000 | 2,905,000 | | | | | | 2,905,000 | | | | 50,838 | 01/15/2030 |
| 847788-AT-3 | SPEEDWAY MOTORSPORTS INC CO.GUARNT 5.125% 02/01/23 | | 11/22/2019 | Call 102.5630 | | 15,722,908 | 15,330,000 | 15,358,803 | 15,341,632 | | (4,838) | | (4,838) | | 15,336,793 | | (6,793) | (6,793) | 1,420,816 | 02/01/2023 |
| 84860*-AB-9 | SPIRITS NEWCO LLC A-SR-SEC 3.850% 03/31/33 | | 12/31/2019 | Redemption 100.0000 | | 549,243 | 549,243 | 549,243 | 549,243 | | | | | | 549,243 | | | | 14,537 | 03/31/2033 |
| 848609-AA-1 | SPIRITS OF ST LOUIS BASKETBALL SR 5.300% 03/29/33 | | 12/30/2019 | Redemption 100.0000 | | 399,669 | 399,669 | 400,268 | 400,127 | | (459) | | (459) | | 399,669 | | | | 12,385 | 03/29/2033 |
| 84862#-AA-5 | SPLAND TX REALTY LTD PTNSP-ALL SR-SEC 7.130% 03/01/25 | | 12/10/2019 | Redemption 100.0000 | | 129,564 | 129,564 | 129,564 | 129,564 | | | | | | 129,564 | | | | 5,058 | 03/01/2025 |
| 85022W-AA-2 | SCFT 2016-AA A SEQ 3.050% 04/25/29 | | 06/04/2019 | Paydown | | 8,298,342 | 8,298,342 | 8,298,024 | 8,298,072 | | 270 | | 270 | | 8,298,342 | | | | 104,625 | 04/25/2029 |
| 85022W-AB-0 | SCFT 2016-AA B SUB 4.100% 10/25/33 | | 06/04/2019 | Paydown | | 12,500,000 | 12,500,000 | 12,499,359 | 12,499,429 | | 571 | | 571 | | 12,500,000 | | | | 226,354 | 10/25/2033 |
| 85136#-AA-2 | SPRINGFIELD SSA LEASE-BKD PT T SR-SEC 4.000% 06/15/22 | | 12/15/2019 | Redemption 100.0000 | | 234,474 | 234,474 | 234,474 | 234,474 | | | | | | 234,474 | | | | 5,112 | 06/15/2022 |
| 85234#-AB-1 | STADIUM FDG TRUST SR-SEC 5.000% 04/01/39 | | 04/01/2019 | Redemption 100.0000 | | 992,330 | 992,330 | 992,330 | 992,330 | | | | | | 992,330 | | | | 24,808 | 04/01/2039 |
| 85234@-AA-5 | ST. CHARLES HEALTH SYS-INC. SR-SEC 4.420% 01/01/38 | | 01/01/2019 | Redemption 100.0000 | | 1,876,522 | 1,876,522 | 1,876,522 | 1,876,522 | | | | | | 1,876,522 | | | | 41,471 | 01/01/2038 |
| 855541-AD-0 | STARM 2007-S1 4A1 CSTR SSNR AS 4.592% 01/25/37 | | 12/01/2019 | Paydown | | 866,869 | 866,869 | 780,671 | 797,592 | | 69,277 | | 69,277 | | 866,869 | | | | 17,375 | 01/25/2037 |
| 85572R-AA-7 | STARR 2018-1 A SEQ 4.089% 05/15/43 | | 12/15/2019 | Paydown | | 2,111,298 | 2,111,298 | 2,091,790 | 2,093,154 | | 18,144 | | 18,144 | | 2,111,298 | | | | 23,584 | 05/15/2043 |
| 858271-A*-0 | STEELRIVER TRANSMISSION CO LLC 3.820% 06/30/47 | | 12/30/2019 | Redemption 100.0000 | | 2,170,592 | 2,170,592 | 2,170,592 | 2,170,592 | | | | | | 2,170,592 | | | | 52,713 | 06/30/2047 |

# 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 |
| 85939#-AA-1 | STERLING-MADISON HEIGHTS MI-LL SR-SEC 5.660% 09/30/25 | | 12/15/2019 | Redemption 100.0000 | | 128,566 | 128,566 | 128,566 | 128,566 | | | | | | 128,566 | | | | 3,997 | 09/30/2025 |
| 85951@-AA-6 | STERLING-SARASOTA FL-LLC-ALLST SR-SEC 7.220% 07/10/25 | | 12/10/2019 | Redemption 100.0000 | | 130,568 | 130,568 | 130,568 | 130,568 | | | | | | 130,568 | | | | 5,162 | 07/10/2025 |
| 85962#-AA-1 | STERLING-THORNTON CO-LLC-ALLST SR-SEC 7.220% 04/01/25 | | 08/21/2019 | Call 119.6885 | | 1,892,988 | 1,581,596 | 1,581,596 | 1,581,596 | | | | | | 1,581,596 | | | | 391,036 | 04/01/2025 |
| 85962#-AA-1 | STERLING-THORNTON CO-LLC-ALLST SR-SEC 7.220% 04/01/25 | | 08/10/2019 | Redemption 100.0000 | | 91,732 | 91,732 | 91,732 | 91,732 | | | | | | 91,732 | | | | 2,501 | 04/01/2025 |
| 86336D-AA-3 | RROW 2004-1A A SEQ 7.450% 04/20/24 | | 07/20/2019 | Paydown | | 5,210,448 | 5,210,448 | 5,210,448 | 5,210,448 | | | | | | 5,210,448 | | | | 361,736 | 04/20/2024 |
| 863579-DQ-8 | SARM 2004-17 A1 CSTR AS 2.639% 11/25/34 | | 12/01/2019 | Paydown | | 591,300 | 591,300 | 526,996 | 530,497 | | 60,803 | | 60,803 | | 591,300 | | | | 10,264 | 11/25/2034 |
| 863579-Q4-3 | SARM 2006-1 6A1 CSTR PT SSNR AS 4.013% 02/25/36 | | 12/01/2019 | Paydown | | 1,258,348 | 1,196,615 | 597,272 | 445,505 | | 790,492 | | 790,492 | | 1,235,997 | | 22,351 | 22,351 | 35,556 | 02/25/2036 |
| 86358E-GW-0 | SAIL 2004-2 A4 FLT STEP 2.497% 03/25/34 | | 12/26/2019 | Paydown | | 883,535 | 883,535 | 809,569 | 832,846 | | 50,689 | | 50,689 | | 883,535 | | | | 14,308 | 03/25/2034 |
| 86358E-JF-4 | SAIL 2004-5 M2 MEZ FLT STEP 2.617% 05/25/34 | | 11/25/2019 | Paydown | | 61,777 | 61,777 | 52,202 | 61,777 | | | | | | 61,777 | | | | 1,732 | 05/25/2034 |
| 86358E-LS-3 | SAIL 2004-8 A8 FLT STEP IRC 2.792% 09/25/34 | | 10/22/2019 | MORGAN STANLEY & CO. INC. | | 47,874 | 47,979 | 47,037 | 47,934 | | 3 | | 3 | | 47,937 | | (63) | (63) | 1,358 | 09/25/2034 |
| 86358E-PQ-3 | SAIL 2004-11 M1 MEZ FLT STEP IRC 2.722% 01/25/35 | | 12/26/2019 | Paydown | | 1,608,540 | 1,608,410 | 1,388,511 | 1,493,913 | | 114,506 | | 114,506 | | 1,608,419 | | 121 | 121 | 30,769 | 01/25/2035 |
| 86358E-WX-0 | SAIL 2005-HE3 M1 MEZ FLT STEP 2.512% 09/25/35 | | 09/17/2019 | SG AMERICAS SECURITIES LLC | | 8,655,177 | 8,657,206 | 7,575,056 | 8,009,830 | | 97,615 | | 97,615 | | 8,107,445 | | 547,732 | 547,732 | 201,494 | 09/25/2035 |
| 86358E-WX-0 | SAIL 2005-HE3 M1 MEZ FLT STEP 2.512% 09/25/35 | | 08/26/2019 | Paydown | | 1,281,536 | 1,281,536 | 1,121,344 | 1,185,704 | | 95,832 | | 95,832 | | 1,281,536 | | | | 15,919 | 09/25/2035 |
| 86358H-NF-2 | SAMI 2002-3 CC CPT 9.211% 07/28/28 | | 12/01/2019 | Paydown | | 120 | 149 | | | | 120 | | 120 | | 120 | | | | (1) | 07/28/2028 |
| 86358R-XZ-5 | SASC 2002-AL1 A3 AS CPT SEQ 3.450% 02/25/32 | | 12/01/2019 | Paydown | | 54,663 | 54,663 | 51,113 | 51,344 | | 3,319 | | 3,319 | | 54,663 | | | | 1,011 | 02/25/2032 |
| 86359B-2E-0 | SASC 2005-2XS 1A4 STEP AFC AS 5.860% 02/25/35 | | 12/01/2019 | Paydown | | 4,178,128 | 4,178,128 | 4,176,170 | 4,178,128 | | | | | | 4,178,128 | | | | 101,615 | 02/25/2035 |
| 86359B-2H-3 | SASC 2005-2XS 2A1 XRESET FTV FLT DL 2.191% 02/25/35 | | 12/01/2019 | Paydown | | 82,228 | 82,228 | 82,228 | 82,228 | | | | | | 82,228 | | | | 881 | 02/25/2035 |
| 86359B-4V-0 | SASC 2005-4XS 1A4B STEP AFC AS 5.750% 03/25/35 | | 12/01/2019 | Paydown | | 1,782,184 | 1,782,184 | 1,611,536 | 1,653,658 | | 128,527 | | 128,527 | | 1,782,184 | | | | 50,231 | 03/25/2035 |
| 86359B-5H-0 | SASC 2005-4XS 3A5 STEP AFC AS 5.340% 03/25/35 | | 12/01/2019 | Paydown | | 3,502,273 | 3,502,273 | 3,500,085 | 3,496,267 | | 6,006 | | 6,006 | | 3,502,273 | | | | 98,955 | 03/25/2035 |
| 86359B-7H-8 | SASC 2005-7XS 1A3 STEP AFC AS 5.540% 04/25/35 | | 12/01/2019 | Paydown | | 4,242,833 | 4,242,833 | 4,242,170 | 4,235,054 | | 7,780 | | 7,780 | | 4,242,833 | | | | 141,022 | 04/25/2035 |
| 86359D-EM-5 | SASC 2005-9XS 1A3A STEP AFC AS 5.750% 06/25/35 | | 12/01/2019 | Paydown | | 1,833,693 | 1,833,693 | 1,833,121 | 1,830,150 | | 3,543 | | 3,543 | | 1,833,693 | | | | 64,074 | 06/25/2035 |
| 86359D-MX-2 | LXS 2005-2 2A3A STEP AFC AS 4.807% 08/25/35 | | 12/01/2019 | Paydown | | 3,523,273 | 3,523,273 | 3,065,167 | 3,178,861 | | 344,412 | | 344,412 | | 3,523,273 | | | | 76,863 | 08/25/2035 |
| 86359D-QL-4 | SASC 2005-16 1A2 SEQ SSNR AS 5.500% 09/25/35 | | 08/01/2019 | Paydown | | 1,981,857 | 1,997,832 | 1,784,556 | 1,652,304 | | 342,790 | | 342,790 | | 1,995,094 | | (13,238) | (13,238) | 70,917 | 09/25/2035 |
| 86359L-GN-3 | SAMI 2004-AR8 M MEZ FLT STEP AFC 2.439% 05/19/35 | | 12/19/2019 | Paydown | | 311,904 | 311,904 | 273,696 | 276,307 | | 35,598 | | 35,598 | | 311,904 | | | | 5,142 | 05/19/2035 |
| 86364M-AD-2 | SAMI 2007-AR4 A4A FLT STEP SSNR AS 1.972% 09/25/47 | | 12/26/2019 | Paydown | | 708,183 | 708,183 | 568,317 | 577,776 | | 130,407 | | 130,407 | | 708,183 | | | | 10,640 | 09/25/2047 |
| 87222P-AE-3 | TBW 2006-6 A4 STEP AFC IRC AS 5.920% 01/25/37 | | 12/01/2019 | Paydown | | 1,276,922 | 1,276,922 | 363,507 | 362,114 | | 914,808 | | 914,808 | | 1,276,922 | | | | 31,217 | 01/25/2037 |
| 87243Q-AB-2 | TENET HEALTHCARE CORP SR SEC 6.000% 10/01/20 | | 09/11/2019 | Call 103.9020 | | 5,376,929 | 5,175,000 | 5,175,000 | 5,175,000 | | | | | | 5,175,000 | | | | 495,179 | 10/01/2020 |
| 87307*-AA-5 | TTI BOXCAR 2000-I TRUST-PEPSI SR-SEC 7.560% 11/30/19 | | 11/30/2019 | Redemption 100.0000 | | 925,924 | 925,924 | 925,924 | 925,924 | | | | | | 925,924 | | | | 70,000 | 11/30/2019 |
| 87342R-AB-0 | BELL 2016-1A A2II SEQ 4.377% 05/25/46 | | 11/25/2019 | Paydown | | 365,000 | 365,000 | 365,000 | 365,000 | | | | | | 365,000 | | | | 9,985 | 05/25/2046 |
| 87342R-AD-6 | BELL 2018-1A A2I SEQ 4.318% 11/25/48 | | 11/25/2019 | Paydown | | 291,000 | 291,000 | 291,000 | 291,000 | | | | | | 291,000 | | | | 7,749 | 11/25/2048 |
| 87342R-AE-4 | BELL 2018-1A A2II SEQ 4.940% 11/25/48 | | 11/25/2019 | Paydown | | 490,000 | 490,000 | 490,000 | 490,000 | | | | | | 490,000 | | | | 14,927 | 11/25/2048 |
| 87403@-AA-6 | TAILWIND SMITH COOPER INTERMED SUB-UNSEC 10% cash 1% pik 11.000% 05/21/24 | | 05/28/2019 | Call 102.0000 | | 21,662,044 | 21,237,298 | 21,237,298 | 21,237,298 | | | | | | 21,237,298 | | | | 1,384,593 | 05/21/2024 |
| 87677Q-AA-9 | TXEZ 2016-1A A SEQ 3.131% 06/15/28 | | 12/15/2019 | Paydown | | 2,020,453 | 2,020,453 | 2,020,432 | 2,020,436 | | 16 | | 16 | | 2,020,453 | | | | 31,790 | 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 | | 12/15/2019 | Paydown | | 697,115 | 697,115 | 694,968 | 695,560 | | 1,555 | | 1,555 | | 697,115 | | | | 18,178 | 06/15/2028 |
| 878091-AN-7 | TIAA 2001-C1A X IO CSTR NTL 5.371% 06/17/33 | | 12/01/2019 | Paydown | | | | 185,168 | 47,524 | | (4,079) | | (4,079) | | 43,445 | | (43,445) | (43,445) | 168,025 | 06/17/2033 |
| 88017#-AA-0 | TEMPLE TX STATUTORY TRUST-PFG SR-SEC 5.500% 06/30/25 | | 12/30/2019 | Redemption 100.0000 | | 299,208 | 299,208 | 299,208 | 299,208 | | | | | | 299,208 | | | | 8,988 | 06/30/2025 |
| 88033G-CA-6 | TENET HEALTHCARE CORP SR SEC 4.375% 10/01/21 | | 09/11/2019 | Call 104.6500 | | 34,037,413 | 32,525,000 | 32,348,870 | 32,449,847 | | 18,325 | | 18,325 | | 32,468,172 | | 56,828 | 56,828 | 3,212,070 | 10/01/2021 |
| 88104#-AA-4 | TERRAFORM UTILITY SOLAR XIX HL SR-UNSEC 4.590% 08/31/40 | | 12/30/2019 | Redemption 100.0000 | | 821,858 | 821,858 | 821,858 | 821,858 | | | | | | 821,858 | | | | 26,014 | 08/31/2040 |
| 88104@-AA-6 | TERRAFORM FALCON 1-LLC 4.640% 12/31/32 | | 12/31/2019 | Redemption 100.0000 | | 3,800,083 | 3,800,083 | 3,800,083 | 3,800,083 | | | | | | 3,800,083 | | | | 110,698 | 12/31/2032 |
| 881561-2F-0 | TMTS 2006-5 1A2B FLT STEP IRC 2.002% 07/25/37 | | 11/25/2019 | Paydown | | 577,331 | 577,331 | 501,419 | 530,506 | | 46,825 | | 46,825 | | 577,331 | | | | 8,756 | 07/25/2037 |
| 88159T-AA-8 | TES 2017-2A A SEQ 4.120% 02/20/48 | | 04/11/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,852,155 | 2,892,033 | 2,891,841 | 2,891,590 | | (8) | | (8) | | 2,891,581 | | (39,427) | (39,427) | 77,780 | 02/20/2048 |
| 88159T-AA-8 | TES 2017-2A A SEQ 4.120% 02/20/48 | | 02/20/2019 | Paydown | | 198,977 | 198,977 | 198,964 | 198,947 | | 31 | | 31 | | 198,977 | | | | 4,099 | 02/20/2048 |
| 88160Q-AL-7 | ANDEAVOR LOGIS LP/CORP CO.GUARNT 6.250% 10/15/22 | | 09/05/2019 | Tax Free Exchange | | 4,526,085 | 4,496,000 | 4,595,300 | 4,538,253 | | (16,664) | | (16,664) | | 4,521,589 | | 4,496 | 4,496 | 263,828 | 10/15/2022 |
| 88160Q-AM-5 | ANDEAVOR LOGIS LP/CORP CO.GUARNT 6.375% 05/01/24 | | 09/05/2019 | Tax Free Exchange | | 2,303,909 | 2,225,000 | 2,375,750 | 2,321,350 | | (19,666) | | (19,666) | | 2,301,684 | | 2,225 | 2,225 | 126,871 | 05/01/2024 |
| 88160Q-AN-3 | ANDEAVOR LOGIS LP/CORP CO.GUARNT 5.250% 01/15/25 | | 09/05/2019 | Taxable Exchange | | 26,261,600 | 25,000,000 | 25,260,000 | 25,181,617 | | (30,198) | | (30,198) | | 25,151,419 | | 1,110,181 | 1,110,181 | 1,560,417 | 01/15/2025 |
| 88307*-AA-3 | TEXOMA WIND-LLC 4.120% 06/30/34 | | 12/30/2019 | Redemption 100.0000 | | 9,642,801 | 9,642,801 | 9,642,801 | 9,642,801 | | | | | | 9,642,801 | | | | 289,621 | 06/30/2034 |
| 883556-AT-9 | THERMO FISHER SCIENTIFIC SR UNSEC 4.700% 05/01/20 | | 09/27/2019 | Call 101.5580 | | 8,124,640 | 8,000,000 | 7,996,800 | 7,999,492 | | 277 | | 277 | | 7,999,769 | | 231 | 231 | 465,129 | 05/01/2020 |
| 883556-AX-0 | THERMO FISHER SCIENTIFIC SR UNSEC 4.500% 03/01/21 | | 10/15/2019 | Call 103.7220 | | 24,893,280 | 24,000,000 | 23,844,720 | 23,960,396 | | 13,911 | | 13,911 | | 23,974,307 | | 25,693 | 25,693 | 2,105,280 | 03/01/2021 |
| 883556-AZ-5 | THERMO FISHER SCIENTIFIC SR UNSEC 3.600% 08/15/21 | | 10/15/2019 | Call 103.3700 | | 19,712,659 | 19,070,000 | 19,033,576 | 19,059,146 | | 3,157 | | 3,157 | | 19,062,303 | | 7,697 | 7,697 | 1,443,599 | 08/15/2021 |
| 883556-BC-5 | THERMO FISHER SCIENTIFIC SR UNSEC 3.150% 01/15/23 | | 09/27/2019 | Call 104.3180 | | 38,201,252 | 36,620,000 | 36,401,681 | 36,519,891 | | 17,386 | | 17,386 | | 36,537,277 | | 82,723 | 82,723 | 2,965,488 | 01/15/2023 |
| 883556-BH-4 | THERMO FISHER SCIENTIFIC SR UNSEC 3.300% 02/15/22 | | 10/15/2019 | Call 103.7130 | | 9,453,440 | 9,115,000 | 9,114,180 | 9,114,483 | | 126 | | 126 | | 9,114,608 | | 392 | 392 | 689,367 | 02/15/2022 |
| 885220-EE-9 | TMST 2003-5 4A CSTR PT AS 3.912% 10/25/43 | | 12/01/2019 | Paydown | | 1,107,359 | 1,107,359 | 1,099,963 | 1,100,038 | | 7,321 | | 7,321 | | 1,107,359 | | | | 29,242 | 10/25/2043 |
| 88522E-AC-7 | TMST 2007-1 A2B MR FLT CMPLX AFC IR 3.302% 03/25/37 | | 12/26/2019 | Paydown | | 1,628,733 | 1,638,713 | 1,270,531 | 1,237,775 | | 397,840 | | 397,840 | | 1,635,615 | | (6,882) | (6,882) | 44,589 | 03/25/2037 |
| 88576V-AA-8 | HENDR 2008-3A A1 SEQ 8.000% 06/15/45 | | 12/15/2019 | Paydown | | 70,405 | 70,405 | 92,319 | 89,770 | | (19,365) | | (19,365) | | 70,405 | | | | 2,954 | 06/15/2045 |
| 88576X-AA-4 | HENDR 2010-1A A SEQ 5.560% 07/15/59 | | 12/15/2019 | Paydown | | 232,966 | 232,966 | 269,865 | 267,448 | | (34,482) | | (34,482) | | 232,966 | | | | 6,921 | 07/15/2059 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 01/31/2019 | Various | | 877,141 | | 877,141 | 877,141 | | | | | | 877,141 | | | | 794,858 | 10/20/2028 |
| 886313-AE-5 | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE-CLO 1 0.000% 10/20/28 | | 01/31/2019 | Capital Distribution | | (877,141) | | (877,141) | (877,141) | | | | | | (877,141) | | | | | 10/20/2028 |
| 886314-AE-3 | TIAA CHURCHILL MIDDLE MARKET C CLO II SUB NOTES-UNSEC 13.553% 01/24/30 | | 07/24/2019 | Capital Distribution | | 1,037,690 | | 1,037,690 | 1,037,690 | | | | | | 1,037,690 | | | | | 01/24/2030 |
| 887317-AW-5 | WARNER MEDIA LLC CO.GUARNT 3.600% 07/15/25 | | 06/05/2019 | Taxable Exchange | | 56,491,263 | 55,250,000 | 53,921,608 | 54,103,617 | | 65,797 | | 65,797 | | 54,169,414 | | 2,321,849 | 2,321,849 | 1,768,000 | 07/15/2025 |
| 89054X-AB-1 | TOPAZ SOLAR FARMS LLC SR SEC 4.875% 09/30/39 | | 09/30/2019 | Redemption 100.0000 | | 334,929 | 334,929 | 334,929 | 334,929 | | | | | | 334,929 | | | | 13,562 | 09/30/2039 |
| 893647-AW-7 | TRANSDIGM INC CO.GUARNT 6.000% 07/15/22 | | 11/28/2019 | Call 101.5000 | | 5,075,000 | 5,000,000 | 5,081,250 | 5,063,372 | | (36,840) | | (36,840) | | 5,026,532 | | (26,532) | (26,532) | 485,833 | 07/15/2022 |
| 89389D-A*-6 | TRANSPORTATION INSIGHT-LLC SR-UNSEC 11.000% 08/30/25 | | 02/07/2019 | JP MORGAN SECURITIES | | 3,032,776 | 3,089,157 | 3,030,407 | 3,032,948 | | 411 | | 411 | | 3,033,359 | | (583) | (583) | 37,629 | 08/30/2025 |
| 89389D-A@-4 | TRANSPORTATION INSIGHT-LLC SUB-UNSEC 13.750% 06/18/26 | | 01/11/2019 | JP MORGAN SECURITIES | | 863,115 | 882,616 | 882,616 | 882,616 | | | | | | 882,616 | | (19,501) | (19,501) | 8,091 | 06/18/2026 |
| 89417E-AF-6 | TRAVELERS COS INC SR UNSEC 5.900% 06/02/19 | | 06/02/2019 | Maturity | | 11,500,000 | 11,500,000 | 11,449,400 | 11,497,247 | | 2,753 | | 2,753 | | 11,500,000 | | | | 339,250 | 06/02/2019 |

# 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 |
| 89655#-AA-5 | TRINITY PT 1 LTD-WALMART SR-SEC 7.010% 03/15/20 | | 12/15/2019 | Redemption 100.0000 | | 1,330,015 | 1,330,015 | 1,330,015 | 1,330,015 | | | | | | 1,330,015 | | | | 51,041 | 03/15/2020 |
| 89656#-AA-7 | TRINITY PT 2 LTD-WALMART SR-SEC 7.090% 07/15/20 | | 12/15/2019 | Redemption 100.0000 | | 788,950 | 788,950 | 788,950 | 788,950 | | | | | | 788,950 | | | | 30,626 | 07/15/2020 |
| 89679H-AA-3 | TCF 2017-1A A SEQ 3.520% 06/20/42 | | 12/20/2019 | Paydown | | 1,003,421 | 1,003,421 | 1,003,238 | 1,003,254 | | 168 | | 168 | | 1,003,421 | | | | 19,086 | 06/20/2042 |
| 89679H-AE-5 | TCF 2017-2A A SEQ 3.620% 08/20/42 | | 12/20/2019 | Paydown | | 1,413,791 | 1,413,791 | 1,413,628 | 1,413,636 | | 155 | | 155 | | 1,413,791 | | | | 27,899 | 08/20/2042 |
| 89679H-AJ-4 | TCF 2018-1A A SEQ 3.950% 03/20/43 | | 12/20/2019 | Paydown | | 1,500,000 | 1,500,000 | 1,499,716 | 1,499,721 | | 279 | | 279 | | 1,500,000 | | | | 32,094 | 03/20/2043 |
| 90131H-AE-5 | 21ST CENTURY FOX AMERICA CO.GUARNT 3.700% 09/15/24 | | 03/20/2019 | Taxable Exchange | | 7,003,438 | 6,800,000 | 6,797,297 | 6,798,440 | | 53 | | 53 | | 6,798,493 | | 204,945 | 204,945 | 127,547 | 09/15/2024 |
| 90131H-AP-0 | 21ST CENTURY FOX AMERICA CO.GUARNT 5.650% 08/15/20 | | 03/20/2019 | Taxable Exchange | | 58,226,457 | 56,000,000 | 56,537,385 | 56,104,843 | | (13,289) | | (13,289) | | 56,091,554 | | 2,134,903 | 2,134,903 | 1,582,000 | 08/15/2020 |
| 90131H-AR-6 | 21ST CENTURY FOX AMERICA CO.GUARNT 3.000% 09/15/22 | | 03/20/2019 | Taxable Exchange | | 20,193,312 | 20,000,000 | 20,125,535 | 20,052,421 | | (2,887) | | (2,887) | | 20,049,534 | | 143,778 | 143,778 | 300,000 | 09/15/2022 |
| 90131H-AY-1 | 21ST CENTURY FOX AMERICA CO.GUARNT 7.430% 10/01/26 | | 03/20/2019 | Taxable Exchange | | 8,786,955 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 1,786,955 | 1,786,955 | | 10/01/2026 |
| 90131H-AZ-8 | 21ST CENTURY FOX AMERICA CO.GUARNT 7.125% 04/08/28 | | 03/20/2019 | Taxable Exchange | | 19,018,427 | 14,984,000 | 16,070,229 | 15,596,490 | | (10,439) | | (10,439) | | 15,586,052 | | 3,432,375 | 3,432,375 | | 04/08/2028 |
| 90131H-BD-6 | 21ST CENTURY FOX AMERICA CO.GUARNT 6.550% 03/15/33 | | 03/20/2019 | Taxable Exchange | | 27,309,866 | 21,000,000 | 21,180,956 | 21,127,712 | | (1,195) | | (1,195) | | 21,126,517 | | 6,183,349 | 6,183,349 | 688,906 | 03/15/2033 |
| 90131H-BF-1 | 21ST CENTURY FOX AMERICA CO.GUARNT 6.200% 12/15/34 | | 03/20/2019 | Taxable Exchange | | 91,339,418 | 72,000,000 | 72,630,440 | 72,471,033 | | (3,876) | | (3,876) | | 72,467,157 | | 18,872,261 | 18,872,261 | 52,683 | 12/15/2034 |
| 90131H-BG-9 | 21ST CENTURY FOX AMERICA CO.GUARNT 6.400% 12/15/35 | | 03/20/2019 | Taxable Exchange | | 10,275,720 | 8,000,000 | 8,007,130 | 8,005,525 | | (40) | | (40) | | 8,005,485 | | 2,270,235 | 2,270,235 | | 12/15/2035 |
| 90131H-BK-0 | 21ST CENTURY FOX AMERICA CO.GUARNT 6.150% 03/01/37 | | 03/20/2019 | Taxable Exchange | | 25,591,292 | 20,000,000 | 20,232,395 | 20,186,588 | | (1,223) | | (1,223) | | 20,185,365 | | 5,405,927 | 5,405,927 | 679,917 | 03/01/2037 |
| 90131H-BW-4 | 21ST CENTURY FOX AMERICA CO.GUARNT 3.700% 10/15/25 | | 03/20/2019 | Taxable Exchange | | 10,091,325 | 9,800,000 | 9,776,998 | 9,783,416 | | 461 | | 461 | | 9,783,877 | | 307,448 | 307,448 | 78,060 | 10/15/2025 |
| 90131H-CB-9 | 21ST CENTURY FOX AMERICA CO.GUARNT 3.375% 11/15/26 | | 03/20/2019 | Taxable Exchange | | 5,736,614 | 5,675,000 | 5,664,359 | 5,666,200 | | 211 | | 211 | | 5,666,412 | | 70,202 | 70,202 | 66,504 | 11/15/2026 |
| 90184*-AA-7 | 209-215 DRYDEN CTL PASS THRU T 3.900% 07/15/47 | | 12/15/2019 | Redemption 100.0000 | | 843,910 | 843,910 | 843,910 | 843,910 | | | | | | 843,910 | | | | 17,934 | 07/15/2047 |
| 901857-AB-8 | 2 BROADWAY LLC-MTA-NYCTA-TBTA MBIA-SEC 8.310% 09/15/29 | | 09/15/2019 | Redemption 100.0000 | | 1,517,566 | 1,517,566 | 1,517,566 | 1,517,566 | | | | | | 1,517,566 | | | | 98,380 | 09/15/2029 |
| 90226#-AA-3 | 2014 REPLACEMENT POWER STATUTO A-SR-SEC 3.850% 05/31/29 | | 12/28/2019 | Redemption 100.0000 | | 2,790,744 | 2,790,744 | 2,790,744 | 2,790,744 | | | | | | 2,790,744 | | | | 52,055 | 05/31/2029 |
| 90310#-AB-8 | UNLV STUDENT HOUSING PHASE I-L 5.500% 08/15/54 | | 01/25/2019 | Redemption 100.0000 | | 768,270 | 768,270 | 768,270 | 768,270 | | | | | | 768,270 | | | | 3,521 | 08/15/2054 |
| 903293-BE-7 | USG CORP CO.GUARNT 4.875% 06/01/27 | | 05/24/2019 | TENDER SALE | | 12,120,000 | 12,000,000 | 12,000,000 | 12,000,000 | | | | | | 12,000,000 | | 120,000 | 120,000 | 281,125 | 06/01/2027 |
| 90349G-BF-1 | UBSBB 2013-C6 A4 SEQ 3.244% 04/10/46 | | 06/12/2019 | U.S. BANCORP LIBRA | | 8,735,078 | 8,500,000 | 8,461,484 | 8,478,642 | | 1,486 | | 1,486 | | 8,480,128 | | 254,950 | 254,950 | 147,841 | 04/10/2046 |
| 90353K-AY-5 | UBSCM 2018-C13 A4 SEQ 4.334% 10/15/51 | | 09/13/2019 | U.S. BANCORP LIBRA | | 12,318,888 | 10,860,000 | 11,185,758 | 11,179,379 | | (20,694) | | (20,694) | | 11,158,685 | | 1,160,203 | 1,160,203 | 373,958 | 10/15/2051 |
| 90362*-AA-1 | UCONN LEASED BACK TRUST-UCONN SR-SEC 4.809% 03/15/40 | | 12/15/2019 | Redemption 100.0002 | | 5,151,023 | 5,151,011 | 5,151,011 | 5,151,011 | | 12 | | 12 | | 5,151,023 | | | | 135,161 | 03/15/2040 |
| 904764-AK-3 | UNILEVER CAPITAL CORP CO.GUARNT 4.800% 02/15/19 | | 02/15/2019 | Maturity | | 31,000,000 | 31,000,000 | 30,968,070 | 30,999,518 | | 482 | | 482 | | 31,000,000 | | | | 744,000 | 02/15/2019 |
| 906548-CG-5 | UNION ELECTRIC CO SR SEC 6.700% 02/01/19 | | 02/01/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,970,700 | 9,999,698 | | 302 | | 302 | | 10,000,000 | | | | 335,000 | 02/01/2019 |
| 907818-CS-5 | UNION PACIFIC CORP SR UNSEC 5.375% 06/01/33 | | 11/01/2019 | Tax Free Exchange | | 9,230,807 | 8,000,000 | 7,656,450 | 7,761,125 | | 9,762 | | 9,762 | | 7,770,887 | | 1,459,920 | 1,459,920 | 416,861 | 06/01/2033 |
| 907818-DB-1 | UNION PACIFIC CORP SR UNSEC 7.875% 01/15/19 | | 01/15/2019 | Maturity | | 5,000,000 | 5,000,000 | 4,990,850 | 4,999,947 | | 53 | | 53 | | 5,000,000 | | | | 196,875 | 01/15/2019 |
| 907818-DD-7 | UNION PACIFIC CORP SR UNSEC 6.125% 02/15/20 | | 10/15/2019 | Call 101.2640 | | 15,189,600 | 15,000,000 | 14,941,050 | 14,992,004 | | 5,567 | | 5,567 | | 14,997,571 | | 2,429 | 2,429 | 1,261,492 | 02/15/2020 |
| 907818-DJ-4 | UNION PACIFIC CORP SR UNSEC 4.750% 09/15/41 | | 11/18/2019 | Tax Free Exchange | | 11,302,260 | 10,000,000 | 9,803,100 | 9,829,528 | | 3,732 | | 3,732 | | 9,833,260 | | 1,469,000 | 1,469,000 | 560,764 | 09/15/2041 |
| 907825-AA-1 | UNION PACIFIC RR 2014-1 PT CERTS 3.227% 05/14/26 | | 05/14/2019 | Redemption 100.0000 | | 515,999 | 515,999 | 515,999 | 515,999 | | | | | | 515,999 | | | | 8,326 | 05/14/2026 |
| 907834-AG-0 | ANADARKO HOLDING CO SR UNSEC 7.150% 05/15/28 | | 09/12/2019 | Taxable Exchange | | 6,046,300 | 5,000,000 | 5,802,228 | 5,444,226 | | (25,953) | | (25,953) | | 5,418,274 | | 628,027 | 628,027 | 300,896 | 05/15/2028 |

# 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 |
| 908594-AB-0 | UNION TANK CAR CO INC SR-UNSEC 5.640% 06/01/19 | | 03/29/2019 | Redemption 100.0000 | | 3,181,818 | 3,181,818 | 3,181,818 | 3,181,818 | | | | | | 3,181,818 | | | | 73,652 | 06/01/2019 |
| 908594-AC-8 | UNION TANK CAR CO INC SR-UNSEC 4.710% 05/15/20 | | 03/29/2019 | Redemption 100.0000 | | 3,636,364 | 3,636,364 | 3,636,364 | 3,636,364 | | | | | | 3,636,364 | | | | 104,404 | 05/15/2020 |
| 911365-BC-7 | UNITED RENTALS NORTH AM SECURED 4.625% 07/15/23 | | 11/20/2019 | Call 102.3130 | | 49,110,240 | 48,000,000 | 48,000,000 | 48,000,000 | | | | | | 48,000,000 | | | | 4,101,073 | 07/15/2023 |
| 91159H-HC-7 | US BANCORP SR UNSEC 3.000% 03/15/22 | | 03/22/2019 | Various | | 13,213,619 | 13,125,000 | 13,115,813 | 13,121,806 | | 218 | | 218 | | 13,122,024 | | 91,595 | 91,595 | 208,073 | 03/15/2022 |
| 912877-X*-3 | U.S. TRUST CO OF NY TRST-1ST A SR-SEC 6.950% 12/15/20 | | 12/15/2019 | Redemption 100.0000 | | 1,924,845 | 1,924,845 | 1,924,845 | 1,924,845 | | | | | | 1,924,845 | | | | 100,904 | 12/15/2020 |
| 91324P-CB-6 | UNITEDHEALTH GROUP INC SR UNSEC 1.625% 03/15/19 | | 03/15/2019 | Maturity | | 703,000 | 703,000 | 702,546 | 702,983 | | 17 | | 17 | | 703,000 | | | | 5,712 | 03/15/2019 |
| 91336R-AA-2 | UNIVAR USA INC CO.GUARNT 6.750% 07/15/23 | | 11/22/2019 | Call 101.6880 | | 2,116,127 | 2,081,000 | 2,174,052 | 2,124,778 | | (24,973) | | (24,973) | | 2,099,805 | | (18,805) | (18,805) | 225,149 | 07/15/2023 |
| 91741*-AV-5 | PHH MTGE SERVICES CORP PHH 1988-3 9.338% 05/15/34 | | 12/15/2019 | Paydown | | 3,055 | 3,055 | | | | 3,055 | | 3,055 | | 3,055 | | | | 34 | 05/15/2034 |
| 91803*-AP-3 | UTILITIES-INC. A-SR-SEC 6.580% 07/19/36 | | 07/19/2019 | 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 | | 12/15/2019 | Redemption 100.0004 | | 2,032,317 | 2,032,308 | 2,032,308 | 2,032,308 | | 9 | | 9 | | 2,032,317 | | | | 38,193 | 07/15/2036 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35 | | 12/15/2019 | Redemption 100.0000 | | 2,754,717 | 2,754,717 | 2,754,717 | 2,754,717 | | | | | | 2,754,717 | | | | 62,021 | 05/15/2035 |
| 91851@-AA-5 | VA-MONTEREY-CA CTL PT TRUST-VA A1-SR-SEC 4.270% 02/15/37 | | 12/15/2019 | Redemption 100.0000 | | 1,104,448 | 1,104,448 | 1,104,448 | 1,104,448 | | | | | | 1,104,448 | | | | 25,458 | 02/15/2037 |
| 91853*-AA-5 | VA BIRMINGHAM LEASE FINANCE TR 4.740% 10/15/35 | | 12/15/2019 | Redemption 100.0016 | | 448,489 | 448,482 | 448,482 | 448,482 | | 7 | | 7 | | 448,489 | | | | 11,598 | 10/15/2035 |
| 91853@-AB-1 | VA EUGENE LEASE FINANCE TRUST- 4.490% 12/15/35 | | 12/15/2019 | Redemption 100.0008 | | 737,767 | 737,761 | 737,761 | 737,761 | | 6 | | 6 | | 737,767 | | | | 18,066 | 12/15/2035 |
| 91854*-AA-4 | VZ-IRVING-TX-SENIOR NOTE CTL 3.620% 08/15/36 | | 12/15/2019 | Redemption 100.0007 | | 938,060 | 938,054 | 938,054 | 938,054 | | 6 | | 6 | | 938,060 | | | | 18,664 | 08/15/2036 |
| 91912@-AA-2 | PERENNIAL FEE INVESTORS-L.L.C. SR-SEC 4.535% 04/15/46 | | 12/15/2019 | Redemption 100.0107 | | 131,542 | 131,528 | 131,528 | 131,528 | | 14 | | 14 | | 131,542 | | | | 3,476 | 04/15/2046 |
| 91917#-AA-5 | VALICOR ENVIRONMENTAL SERVICES 9% cash 2%pik 11.000% 12/01/23 | | 07/24/2019 | Redemption 100.0000 | | 15,100,000 | 15,100,000 | 15,100,000 | 15,100,000 | | | | | | 15,100,000 | | | | 939,064 | 12/01/2023 |
| 91927#-AA-3 | VALLEY 2016 LEASE TRUST-VALLEY 4.030% 02/18/43 | | 12/03/2019 | Redemption 100.0000 | | 188,002 | 188,002 | 188,002 | 188,002 | | | | | | 188,002 | | | | 4,280 | 02/18/2043 |
| 92047W-AB-7 | VALVOLINE INC CO.GUARNT 4.375% 08/15/25 | | 02/13/2019 | GOLDMAN SACHS & COMPANY | | 3,747,500 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (252,500) | (252,500) | 87,257 | 08/15/2025 |
| 92047W-AC-5 | VALVOLINE INC CO.GUARNT 5.500% 07/15/24 | | 02/14/2019 | GOLDMAN SACHS & COMPANY | | 3,979,000 | 4,000,000 | 4,057,139 | 4,045,381 | | (1,572) | | (1,572) | | 4,043,808 | | (64,808) | (64,808) | 129,311 | 07/15/2024 |
| 92211W-AA-9 | WORLDPAY LLC/VANTIV CORP CO.GUARNT 4.375% 11/15/25 | | 03/19/2019 | MORGAN STANLEY & CO. INC. | | 16,995,000 | 16,500,000 | 16,575,000 | 16,560,177 | | (3,144) | | (3,144) | | 16,557,033 | | 437,967 | 437,967 | 252,656 | 11/15/2025 |
| 92239M-C@-8 | VECTREN UTILITY HLDGS-INC SR-UNSEC 3.720% 12/05/23 | | 02/01/2019 | Redemption 100.0000 | | 31,000,000 | 31,000,000 | 31,000,000 | 31,000,000 | | | | | | 31,000,000 | | | | 182,590 | 12/05/2023 |
| 92239M-E*-8 | VECTREN UTILITY HLDGS-INC SR-UNSEC 3.930% 11/29/47 | | 02/01/2019 | Redemption 100.0000 | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 171,938 | 11/29/2047 |
| 92240@-AJ-4 | VECTREN CAPITAL-CORP. C-SR-UNSEC 7.300% 03/10/19 | | 03/10/2019 | Maturity | | 14,000,000 | 14,000,000 | 14,000,000 | 14,000,000 | | | | | | 14,000,000 | | | | 511,000 | 03/10/2019 |
| 92276M-20-4 | VENTAS REALTY LP / VENTAS CAPI VENTAS REALTY LP/CAP CRP 5.45 5.450% 03/15/43 | | 01/03/2019 | DIRECT | | 2,506,813 | 100,000 | 2,460,000 | 2,460,000 | | | | | | 2,460,000 | | 46,813 | 46,813 | | 03/15/2043 |
| 92276M-BB-0 | VENTAS REALTY LP/CAP CRP CO.GUARNT 2.700% 04/01/20 | | 07/03/2019 | TENDER SALE | | 26,021,700 | 25,925,000 | 25,614,531 | 25,859,918 | | 25,809 | | 25,809 | | 25,885,726 | | 135,974 | 135,974 | 528,870 | 04/01/2020 |
| 92532W-AA-1 | VERSUM MATERIALS INC CO.GUARNT 5.500% 09/30/24 | | 10/16/2019 | Call 109.0020 | | 15,260,280 | 14,000,000 | 14,210,000 | 14,153,488 | | (22,863) | | (22,863) | | 14,130,625 | | (130,625) | (130,625) | 2,096,586 | 09/30/2024 |
| 92550@-AA-7 | RONKONKOMA REALTY VENTURE I-LL SR-SEC 6.450% 08/31/23 | | 12/15/2019 | Redemption 100.0000 | | 1,502,421 | 1,502,421 | 1,502,421 | 1,502,421 | | | | | | 1,502,421 | | | | 53,201 | 08/31/2023 |
| 927804-FH-2 | VIRGINIA ELEC & POWER CO SR UNSEC 5.000% 06/30/19 | | 06/30/2019 | Maturity | | 30,000,000 | 30,000,000 | 29,941,500 | 29,996,366 | | 3,634 | | 3,634 | | 30,000,000 | | | | 750,000 | 06/30/2019 |
| 92854V-AB-1 | VSLR 2018-1A B SUB 7.370% 04/30/48 | | 10/30/2019 | Paydown | | 790,330 | 790,330 | 790,263 | 790,056 | | 274 | | 274 | | 790,330 | | | | 40,551 | 04/30/2048 |

# 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 |
| 92856P-A*-7 | MT STATUTORY-2003 TRUST-VNJ SR-SEC 6.628% 12/19/22 | | 12/19/2019 | Redemption 100.0000 | | 2,521,304 | 2,521,304 | 1,522,233 | 1,522,233 | | 999,072 | | 999,072 | | 2,521,304 | | | | 126,015 | 12/19/2022 |
| 92922F-3J-5 | WAMU 2005-AR12 1A4 CSTR SSNR AS 3.884% 10/25/35 | | 12/01/2019 | Paydown | | 206,488 | 206,488 | 100,354 | 47,200 | | 159,288 | | 159,288 | | 206,488 | | | | 3,984 | 10/25/2035 |
| 92922F-5U-8 | WAMU 2005-AR15 A1A2 FLT STEP AFC IR 2.072% 11/25/45 | | 12/26/2019 | Paydown | | 2,081,177 | 2,081,177 | 1,947,930 | 1,948,958 | | 132,219 | | 132,219 | | 2,081,177 | | | | 33,238 | 11/25/2045 |
| 92922F-5W-4 | WAMU 2005-AR15 A1B2 FLT STEP AFC IR 2.202% 11/25/45 | | 12/25/2019 | Paydown | | 3,241,587 | 3,241,587 | 2,947,409 | 2,984,610 | | 256,977 | | 256,977 | | 3,241,587 | | | | 54,296 | 11/25/2045 |
| 92922F-5X-2 | WAMU 2005-AR15 A1B3 FLT STEP AFC IR 2.132% 11/25/45 | | 12/26/2019 | Paydown | | 1,823,159 | 1,823,159 | 1,647,486 | 1,667,068 | | 156,091 | | 156,091 | | 1,823,159 | | | | 29,773 | 11/25/2045 |
| 92922F-6Z-6 | WAMU 2005-AR16 1A4A CSTR SSNR AS 3.748% 12/25/35 | | 12/01/2019 | Paydown | | 2,716,700 | 2,716,700 | 2,476,878 | 2,392,115 | | 324,585 | | 324,585 | | 2,716,700 | | | | 55,188 | 12/25/2035 |
| 92922F-G7-7 | WAMU 2005-AR4 A5 CSTR AS 4.216% 04/25/35 | | 12/01/2019 | Paydown | | 2,064,874 | 2,064,874 | 1,539,329 | 1,255,807 | | 809,067 | | 809,067 | | 2,064,874 | | | | 42,803 | 04/25/2035 |
| 92922F-GN-2 | WAMU 2003-S11 1A SEQ AS 5.000% 11/25/33 | | 12/01/2019 | Paydown | | 221,959 | 221,959 | 205,521 | 206,461 | | 15,498 | | 15,498 | | 221,959 | | | | 7,087 | 11/25/2033 |
| 92922F-J4-1 | WAMU 2005-AR6 2AB2 FLT STEP AFC SSU 2.532% 04/25/45 | | 12/26/2019 | Paydown | | 3,088,673 | 3,088,673 | 2,887,980 | 3,053,542 | | 35,131 | | 35,131 | | 3,088,673 | | | | 55,228 | 04/25/2045 |
| 92922F-JV-1 | WAMU 2003-S13 11A2 SEQ AS 5.250% 01/25/34 | | 12/01/2019 | Paydown | | 284,089 | 284,089 | 274,897 | 275,152 | | 8,937 | | 8,937 | | 284,089 | | | | 7,941 | 01/25/2034 |
| 92922F-JZ-2 | WAMU 2003-S13 12A4 SEQ AS 5.500% 01/25/34 | | 12/01/2019 | Paydown | | 272,102 | 272,102 | 268,384 | 268,470 | | 3,632 | | 3,632 | | 272,102 | | | | 5,322 | 01/25/2034 |
| 92922F-Q5-0 | WAMU 2005-AR7 A4 CSTR AS 4.280% 08/25/35 | | 12/01/2019 | Paydown | | 2,854,276 | 2,854,276 | 2,798,498 | 2,799,615 | | 54,662 | | 54,662 | | 2,854,276 | | | | 68,245 | 08/25/2035 |
| 92922F-U8-9 | WAMU 2005-AR9 A1C3 FLT STEP AFC SSU 2.752% 07/25/45 | | 12/26/2019 | Paydown | | 309,819 | 309,819 | 282,710 | 284,739 | | 25,081 | | 25,081 | | 309,819 | | | | 6,124 | 07/25/2045 |
| 92922F-VB-1 | WAMU 2004-S3 2A6 Z SSNR AS 5.500% 07/25/34 | | 12/01/2019 | Paydown | | 1,569,279 | 1,569,279 | 1,467,276 | 1,520,526 | | 48,753 | | 48,753 | | 1,569,279 | | | | 49,484 | 07/25/2034 |
| 92922F-VC-9 | WAMU 2004-S3 2A7 SSNR NAS 5.500% 07/25/34 | | 12/01/2019 | Paydown | | 642,734 | 642,734 | 620,972 | 621,353 | | 21,381 | | 21,381 | | 642,734 | | | | 20,277 | 07/25/2034 |
| 92925C-BH-4 | WAMU 2005-AR19 A1C3 FLT STEP AFC IR 2.292% 12/25/45 | | 12/26/2019 | Paydown | | 1,386,628 | 1,386,628 | 1,251,363 | 1,262,718 | | 123,910 | | 123,910 | | 1,386,628 | | | | 28,005 | 12/25/2045 |
| 92925C-CC-4 | WAMU 2006-AR1 1A1A FLT DLY AFC SSNR 3.309% 01/25/46 | | 12/01/2019 | Paydown | | 1,149,749 | 1,149,749 | 996,329 | 1,006,322 | | 143,426 | | 143,426 | | 1,149,749 | | | | 23,698 | 01/25/2046 |
| 92925V-AA-8 | WAMU 2007-HY1 1A1 CSTR SSNR AS 3.868% 02/25/37 | | 12/01/2019 | Paydown | | 709,797 | 796,924 | 451,510 | 388,036 | | 363,524 | | 363,524 | | 751,559 | | (41,763) | (41,763) | 17,505 | 02/25/2037 |
| 9292J8-AA-0 | CTL PASS THUR TR-WESTERN MICHI SR-SEC 3.590% 03/15/31 | | 12/15/2019 | Redemption 100.0000 | | 486,775 | 486,775 | 486,775 | 486,775 | | | | | | 486,775 | | | | 9,571 | 03/15/2031 |
| 92930R-BB-7 | WFRBS 2012-C9 A3 SEQ 2.870% 11/15/45 | | 04/01/2019 | Paydown | | 1,216,265 | 1,216,265 | 1,246,619 | 1,226,653 | | (10,388) | | (10,388) | | 1,216,265 | | | | 13,751 | 11/15/2045 |
| 92971*-AA-0 | WCC-ORLANDO FL-SR NT GROUND L SR-SEC 5.223% 10/15/53 | | 12/15/2019 | Redemption 100.0000 | | 182,008 | 182,008 | 182,008 | 182,008 | | | | | | 182,008 | | | | 5,677 | 10/15/2053 |
| 929755-AA-4 | WACHN 2006-N1 N1 SC 5.683% 08/12/47 | | 03/12/2019 | Paydown | | 176,431 | 176,431 | 167,110 | 172,322 | | 4,109 | | 4,109 | | 176,431 | | | | 2,463 | 08/12/2047 |
| 929766-KS-1 | WBCMT 2003-C7 G SUB CSTR 6.130% 10/15/35 | | 12/01/2019 | Paydown | | 621,750 | 621,750 | 611,542 | 620,070 | | 1,680 | | 1,680 | | 621,750 | | | | 20,652 | 10/15/2035 |
| 929766-SM-6 | WBCMT 2004-C12 G SUB CSTR 5.431% 07/15/41 | | 05/01/2019 | Paydown | | 5,385,253 | 5,385,253 | 5,160,377 | 5,373,503 | | 11,751 | | 11,751 | | 5,385,253 | | | | 81,305 | 07/15/2041 |
| 92977Y-BQ-3 | WMLT 2005-B 3A1 CSTR SSNR AS 4.334% 10/20/35 | | 12/01/2019 | Paydown | | 1,378,148 | 1,378,148 | 471,690 | 478,891 | | 899,257 | | 899,257 | | 1,378,148 | | | | 37,635 | 10/20/2035 |
| 92978Q-AR-8 | WBCMT 2007-C30 G SUB AFC 5.682% 12/15/43 | | 03/01/2019 | Paydown | | | (148,429) | | | | | | | | | | | | | 12/15/2043 |
| 931218-AA-5 | WAL-MART ESCONDIDO PT TRUST-WA SR-SEC 5.000% 12/10/32 | | 12/10/2019 | Redemption 100.0000 | | 288,009 | 288,009 | 288,009 | 288,009 | | | | | | 288,009 | | | | 7,864 | 12/10/2032 |
| 931422-AE-9 | WALGREEN CO CO.GUARNT 5.250% 01/15/19 | | 01/15/2019 | Maturity | | 4,962,000 | 4,962,000 | 4,936,049 | 4,961,875 | | 125 | | 125 | | 4,962,000 | | | | 130,253 | 01/15/2019 |
| 931427-AR-9 | WALGREENS BOOTS ALLIANCE SR UNSEC 4.650% 06/01/46 | | 11/19/2019 | CITIGROUP GLOBAL MARKETS INC | | 766,948 | 775,000 | 768,924 | 769,180 | | 95 | | 95 | | 769,275 | | (2,327) | (2,327) | 35,036 | 06/01/2046 |
| 931438-AA-9 | WELLS FARGO BK NW-N.A-WAG-ERWI SR-SEC 5.632% 05/15/32 | | 12/15/2019 | Redemption 100.0000 | | 352,809 | 352,809 | 352,809 | 352,809 | | | | | | 352,809 | | | | 11,326 | 05/15/2032 |
| 93144#-AA-6 | WELLS FARGO BK NW-N.A.-INDIANA SR-SEC 5.900% 11/15/31 | | 12/15/2019 | Redemption 100.0000 | | 184,584 | 184,584 | 188,535 | 186,942 | | (2,359) | | (2,359) | | 184,584 | | | | 5,952 | 11/15/2031 |

# 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 |
| 933634-AA-5 | WAMU 2007-HY3 1A1 CSTR SSNR AS 2.942% 03/25/37 | | 12/01/2019 | Paydown | | 277,470 | 304,635 | 158,090 | 109,567 | | 177,196 | | 177,196 | | 286,764 | | (9,294) | (9,294) | 5,322 | 03/25/2037 |
| 933634-AJ-6 | WAMU 2007-HY3 4A1 CSTR SSNR AS 4.212% 03/25/37 | | 12/01/2019 | Paydown | | 879,450 | 927,283 | 880,919 | 883,207 | | 41,815 | | 41,815 | | 925,022 | | (45,572) | (45,572) | 19,655 | 03/25/2037 |
| 933638-AB-4 | WAMU 2006-AR19 1A1A FLT DLY SSNR AS 2.969% 01/25/47 | | 12/01/2019 | Paydown | | 420,215 | 420,215 | 378,719 | 380,235 | | 39,979 | | 39,979 | | 420,215 | | | | 7,724 | 01/25/2047 |
| 933638-AD-0 | WAMU 2006-AR19 2A FLT DLY SSNR AS 2.377% 01/25/47 | | 12/01/2019 | Paydown | | 602,753 | 602,753 | 569,033 | 569,690 | | 33,064 | | 33,064 | | 602,753 | | | | 8,062 | 01/25/2047 |
| 93627#-AB-0 | WARRIOR TRAIL-DFW-LLC-PERFORMA SR-SEC 7.600% 07/01/26 | | 12/01/2019 | Redemption 99.9991 | | 749,282 | 749,289 | 749,289 | 749,289 | | (7) | | (7) | | 749,282 | | | | 31,203 | 07/01/2026 |
| 939336-QZ-9 | WAMMS 2003-MS2 4A5 SSNR NAS 5.750% 02/25/33 | | 12/01/2019 | Paydown | | 371,023 | 371,023 | 378,907 | 370,777 | | 246 | | 246 | | 371,023 | | | | 16,076 | 02/25/2033 |
| 939336-RZ-8 | WAMMS 2003-MS3 1A4 SSNR NAS 5.750% 03/25/33 | | 12/01/2019 | Paydown | | 58,696 | 58,696 | 59,577 | 58,896 | | (200) | | (200) | | 58,696 | | | | 1,647 | 03/25/2033 |
| 939336-Z3-0 | WAMU 2005-AR3 A1 CSTR AS 4.419% 03/25/35 | | 12/01/2019 | Paydown | | 1,491,255 | 1,491,255 | 1,453,244 | 1,459,848 | | 31,407 | | 31,407 | | 1,491,255 | | | | 31,790 | 03/25/2035 |
| 939344-AN-7 | WMALT 2006-4 3A3 STEP AFC AS 5.967% 05/25/36 | | 12/01/2019 | Paydown | | 308,380 | 427,924 | 43,929 | 39,078 | | 279,950 | | 279,950 | | 319,029 | | (10,648) | (10,648) | 10,608 | 05/25/2036 |
| 93936H-AL-0 | WMALT 2007-2 1A11 EXCH FLT SSNR AS 2.112% 04/25/37 | | 12/26/2019 | Paydown | | 161,645 | 601,360 | 170,113 | 148,495 | | 116,286 | | 116,286 | | 264,781 | | (103,136) | (103,136) | 9,334 | 04/25/2037 |
| 949757-AF-5 | WFMBS 2004-6 A6 SEQ AS 6.000% 06/25/34 | | 11/01/2019 | Paydown | | 1,169,553 | 1,169,553 | 1,172,476 | 1,169,553 | | | | | | 1,169,553 | | | | 60,786 | 06/25/2034 |
| 949757-AG-3 | WFMBS 2004-6 A7 NAS 5.500% 06/25/34 | | 11/01/2019 | Paydown | | 1,602,324 | 1,602,324 | 1,548,433 | 1,553,250 | | 49,074 | | 49,074 | | 1,602,324 | | | | 76,349 | 06/25/2034 |
| 949772-AD-9 | WFMBS 2005-18 2A1 SSNR NAS 5.500% 01/25/36 | | 11/01/2019 | Paydown | | 4,771,027 | 4,771,027 | 4,303,324 | 4,437,440 | | 333,588 | | 333,588 | | 4,771,027 | | | | 215,069 | 01/25/2036 |
| 94978#-AH-0 | WELLS FARGO BK NW-CVS SR-SEC 7.530% 01/10/24 | | 12/10/2019 | Redemption 100.0000 | | 1,811,427 | 1,811,427 | 1,811,429 | 1,811,417 | | 10 | | 10 | | 1,811,427 | | | | 74,938 | 01/10/2024 |
| 94978#-CQ-8 | WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.610% 08/10/27 | | 12/10/2019 | Redemption 99.9992 | | 1,661,996 | 1,662,009 | 1,581,800 | 1,617,186 | | 44,809 | | 44,809 | | 1,661,996 | | | | 50,936 | 08/10/2027 |
| 94978#-GK-7 | FURC TRUST 2007-1A A-SR-SEC 5.670% 01/30/30 | | 09/06/2019 | Redemption 100.0000 | | 273,390 | 273,390 | 273,390 | 273,390 | | | | | | 273,390 | | | | 7,919 | 01/30/2030 |
| 94978#-GL-5 | FURC TRUST 2007-1A B-SR-SEC 5.670% 01/30/30 | | 01/15/2019 | Redemption 100.0000 | | 23,918 | 23,918 | 23,918 | 23,918 | | | | | | 23,918 | | | | 678 | 01/30/2030 |
| 94978#-GM-3 | FURC TRUST 2007-1A C-SR-SEC 5.670% 01/30/30 | | 03/19/2019 | Redemption 100.0184 | | 195,647 | 195,611 | 195,611 | 195,611 | | 36 | | 36 | | 195,647 | | | | 5,546 | 01/30/2030 |
| 94978#-GN-1 | FURC TRUST 2007-1B A-SR-SEC 5.670% 01/30/30 | | 01/15/2019 | Redemption 100.0000 | | 87,862 | 87,862 | 87,862 | 87,862 | | | | | | 87,862 | | | | 2,491 | 01/30/2030 |
| 94978#-GP-6 | FURC TRUST 2007-1B B-SR-SEC 5.670% 01/30/30 | | 01/15/2019 | Redemption 100.0000 | | 242,114 | 242,114 | 242,114 | 242,114 | | | | | | 242,114 | | | | 6,864 | 01/30/2030 |
| 94978#-HG-5 | FURC TRUST NO. 2007-2A 1-SR-SEC 6.090% 06/12/29 | | 01/15/2019 | Redemption 100.0000 | | 443,674 | 443,674 | 443,674 | 443,674 | | | | | | 443,674 | | | | 11,882 | 06/12/2029 |
| 94978#-HH-3 | FURC TRUST NO. 2007-2A 5-SR-SEC 6.090% 09/12/30 | | 01/15/2019 | Redemption 100.0000 | | 529,132 | 529,132 | 529,132 | 529,132 | | | | | | 529,132 | | | | 16,112 | 09/12/2030 |
| 94978#-HJ-9 | FURC TRUST NO. 2007-2A 7-SR-SEC TRANCHE C 6.090% 01/15/29 | | 09/06/2019 | Redemption 100.0000 | | 1,023,747 | 1,023,747 | 1,023,747 | 1,023,747 | | | | | | 1,023,747 | | | | 32,154 | 01/15/2029 |
| 94978#-HK-6 | FURC TRUST NO. 2007-2A 8-SR-SEC 6.090% 01/15/29 | | 11/15/2019 | Redemption 100.0000 | | 461,277 | 461,277 | 461,277 | 461,277 | | | | | | 461,277 | | | | 15,285 | 01/15/2029 |
| 94978#-HL-4 | FURC TRUST NO. 2007-2A 9-SR-SEC 6.090% 09/12/30 | | 06/18/2019 | Redemption 100.0000 | | 614,997 | 614,997 | 614,997 | 614,997 | | | | | | 614,997 | | | | 18,731 | 09/12/2030 |
| 94978#-HM-2 | FURC TRUST NO. 2007-2B 2-SR-SEC 6.090% 01/15/29 | | 01/15/2019 | Redemption 100.0000 | | 108,283 | 108,283 | 108,283 | 108,283 | | | | | | 108,283 | | | | 3,297 | 01/15/2029 |
| 94978#-HN-0 | FURC TRUST NO. 2007-2B 3-SR-SEC 6.090% 01/15/29 | | 01/15/2019 | Redemption 100.0000 | | 192,229 | 192,229 | 192,229 | 192,229 | | | | | | 192,229 | | | | 5,853 | 01/15/2029 |
| 94978#-HP-5 | FURC TRUST NO. 2007-2B 4-SR-SEC 6.090% 01/15/29 | | 01/15/2019 | Redemption 100.0000 | | 138,754 | 138,754 | 138,754 | 138,754 | | | | | | 138,754 | | | | 4,225 | 01/15/2029 |
| 94978#-HQ-3 | FURC TRUST NO. 2007-2B 6-SR-SEC 6.090% 01/15/26 | | 01/15/2019 | Redemption 100.0000 | | 276,633 | 276,633 | 276,633 | 276,633 | | | | | | 276,633 | | | | 8,423 | 01/15/2026 |
| 94978#-HR-1 | FURC TRUST NO. 2007-2B 10-SR-SEC 6.090% 01/15/29 | | 01/15/2019 | Redemption 100.0000 | | 273,745 | 273,745 | 273,745 | 273,745 | | | | | | 273,745 | | | | 8,336 | 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 | | 12/21/2019 | Redemption 100.0000 | | 168,305 | 168,305 | 168,948 | 168,627 | | (323) | | (323) | | 168,305 | | | | 6,115 | 09/21/2027 |
| 94978*-AL-5 | WAKE FOREST LEASEBACK PT TRUST SR-SEC 5.930% 05/14/27 | | 12/14/2019 | Redemption 99.9997 | | 3,831,576 | 3,831,588 | 3,831,588 | 3,831,588 | | (12) | | (12) | | 3,831,576 | | | | 124,713 | 05/14/2027 |
| 949789-AF-8 | WFMBS 2006-AR19 A6 CSTR SEQ SSNR AS 4.346% 12/25/36 | | 12/01/2019 | Paydown | | 1,138,117 | 1,172,980 | 825,343 | 820,831 | | 341,884 | | 341,884 | | 1,162,715 | | (24,598) | (24,598) | 35,361 | 12/25/2036 |
| 94980G-AJ-0 | WFHET 2004-2 AI8 AFC SEQ AS 5.000% 10/25/34 | | 12/01/2019 | Paydown | | 3,315,205 | 3,315,205 | 2,898,248 | 3,168,539 | | 146,666 | | 146,666 | | 3,315,205 | | | | 88,982 | 10/25/2034 |
| 94980K-AH-5 | WFMBS 2004-4 A8 SEQ AS 5.500% 05/25/34 | | 11/01/2019 | Paydown | | 4,532,686 | 4,532,686 | 4,400,955 | 4,482,206 | | 50,480 | | 50,480 | | 4,532,686 | | | | 216,425 | 05/25/2034 |
| 94980K-AN-2 | WFMBS 2004-4 B1 SUB NAS 5.500% 05/25/34 | | 11/01/2019 | Paydown | | 865,768 | 1,290,877 | 1,288,854 | 1,288,690 | | 1,448 | | 1,448 | | 1,290,138 | | (424,370) | (424,370) | 63,127 | 05/25/2034 |
| 94980K-AP-7 | WFMBS 2004-4 B2 SUB NAS 5.500% 05/25/34 | | 11/01/2019 | Paydown | | 11,267 | 442,115 | | | | 11,267 | | 11,267 | | 11,267 | | | | 18,606 | 05/25/2034 |
| 94980S-AS-4 | WFMBS 2006-9 1A17 SEQ SSNR AS 6.000% 08/25/36 | | 09/01/2019 | Paydown | | 7,711,982 | 8,615,441 | 6,820,262 | 7,220,863 | | 1,246,710 | | 1,246,710 | | 8,467,573 | | (755,591) | (755,591) | 299,797 | 08/25/2036 |
| 94980S-BJ-3 | WFMBS 2006-9 1A33 SEQ SSNR AS 6.000% 08/25/36 | | 09/01/2019 | Paydown | | 4,850,050 | 5,418,236 | 4,563,484 | 4,843,191 | | 515,659 | | 515,659 | | 5,358,850 | | (508,799) | (508,799) | 188,520 | 08/25/2036 |
| 94981N-AA-3 | WFMBS 2005-AR4 1A1 CSTR PT SSNR AS 5.142% 04/25/35 | | 11/01/2019 | Paydown | | 12,324,877 | 12,324,877 | 12,332,580 | 12,327,192 | | (2,315) | | (2,315) | | 12,324,877 | | | | 506,660 | 04/25/2035 |
| 94981Q-AV-0 | WFMBS 2005-AR16 7A1 CSTR PT SSNR AS 4.531% 10/25/35 | | 11/01/2019 | Paydown | | 2,499,021 | 2,535,958 | 2,301,382 | 2,310,454 | | 222,247 | | 222,247 | | 2,532,701 | | (33,680) | (33,680) | 97,273 | 10/25/2035 |
| 94982C-AG-3 | WFMBS 2004-DD 2A6 CSTR AS 4.942% 01/25/35 | | 11/01/2019 | Paydown | | 1,743,989 | 1,743,989 | 1,551,502 | 1,440,730 | | 303,259 | | 303,259 | | 1,743,989 | | | | 66,554 | 01/25/2035 |
| 94982N-AE-4 | WFMBS 2005-4 A5 PAC-11 AS 5.000% 04/25/35 | | 11/01/2019 | Paydown | | 7,983,400 | 7,983,400 | 7,097,526 | 7,322,159 | | 661,241 | | 661,241 | | 7,983,400 | | | | 346,138 | 04/25/2035 |
| 94982S-AD-5 | WFMBS 2005-17 1A1 PT SSNR AS 5.500% 01/25/36 | | 11/01/2019 | Paydown | | 3,544,224 | 3,590,955 | 685,059 | 692,682 | | 2,860,142 | | 2,860,142 | | 3,552,824 | | (8,601) | (8,601) | 164,068 | 01/25/2036 |
| 94982U-AA-6 | WFMBS 2005-AR5 1A1 CSTR PT AS 5.222% 04/25/35 | | 11/01/2019 | Paydown | | 1,797,428 | 1,797,428 | 1,712,762 | 1,711,910 | | 85,518 | | 85,518 | | 1,797,428 | | | | 72,697 | 04/25/2035 |
| 94982W-AL-8 | WFMBS 2005-9 1A11 SSNR NAS 5.500% 10/25/35 | | 10/01/2019 | Paydown | | 3,178,562 | 3,178,562 | 3,138,830 | 3,143,471 | | 35,091 | | 35,091 | | 3,178,562 | | | | 133,892 | 10/25/2035 |
| 949837-AF-5 | WFMBS 2007-10 1A6 PAC-11 SSNR AS 6.000% 07/25/37 | | 11/01/2019 | Paydown | | 9,866,939 | 10,693,281 | 8,520,717 | 8,856,541 | | 1,692,678 | | 1,692,678 | | 10,549,219 | | (682,281) | (682,281) | 509,272 | 07/25/2037 |
| 949837-AK-4 | WFMBS 2007-10 1A10 AD PAC-11 AS 5.900% 07/25/37 | | 11/01/2019 | Paydown | | 5,102,259 | 5,529,566 | 3,267,376 | 2,173,597 | | 3,087,141 | | 3,087,141 | | 5,260,738 | | (158,480) | (158,480) | 258,974 | 07/25/2037 |
| 949837-BE-7 | WFMBS 2007-10 1A29 SSNR NAS 6.000% 07/25/37 | | 11/01/2019 | Paydown | | 2,880,957 | 3,122,233 | 2,436,767 | 2,534,446 | | 541,514 | | 541,514 | | 3,075,959 | | (195,002) | (195,002) | 148,706 | 07/25/2037 |
| 949837-BK-3 | WFMBS 2007-10 1A34 SSNR NAS 6.000% 07/25/37 | | 11/01/2019 | Paydown | | 1,222,823 | 1,325,233 | 1,063,882 | 1,105,534 | | 202,494 | | 202,494 | | 1,308,028 | | (85,205) | (85,205) | 63,118 | 07/25/2037 |
| 94983B-AP-4 | WFMBS 2006-4 1A14 SEQ AS 5.750% 04/25/36 | | 11/01/2019 | Paydown | | 3,825,351 | 3,902,654 | 3,030,524 | 3,144,204 | | 742,701 | | 742,701 | | 3,886,905 | | (61,554) | (61,554) | 195,124 | 04/25/2036 |
| 94983B-AT-6 | WFMBS 2006-4 2A2 PT SSNR AS 5.500% 04/25/36 | | 11/01/2019 | Paydown | | 592,124 | 629,307 | 299,016 | 262,876 | | 344,353 | | 344,353 | | 607,229 | | (15,105) | (15,105) | 27,297 | 04/25/2036 |
| 94983K-AE-9 | WFMBS 2006-AR2 2A3 CSTR PT SSNR AS 4.838% 03/25/36 | | 11/01/2019 | Paydown | | 16,818 | 16,818 | 7,996 | 8,157 | | 8,660 | | 8,660 | | 16,818 | | | | 641 | 03/25/2036 |
| 94983P-AA-6 | WFMBS 2006-AR4 1A1 CSTR SSNR AS 5.217% 04/25/36 | | 12/01/2019 | Paydown | | 3,978 | 4,117 | 799 | 740 | | 3,262 | | 3,262 | | 4,002 | | (25) | (25) | 90 | 04/25/2036 |
| 94983Y-AH-2 | WFMBS 2006-AR10 4A1 CSTR PT SSNR AS 5.181% 07/25/36 | | 09/01/2019 | Paydown | | 9,909,573 | 10,101,450 | 4,746,447 | 1,349,589 | | 8,585,846 | | 8,585,846 | | 9,935,435 | | (25,862) | (25,862) | 342,154 | 07/25/2036 |
| 94984E-AT-9 | WFMBS 2006-10 A18 SEQ NAS 6.000% 08/25/36 | | 12/01/2019 | Paydown | | 1,940,479 | 2,098,550 | 897,711 | 521,686 | | 1,455,954 | | 1,455,954 | | 1,977,639 | | (37,160) | (37,160) | 113,001 | 08/25/2036 |
| 94984F-AR-0 | WFMBS 2006-11 A16 SSNR NAS 6.000% 09/25/36 | | 09/01/2019 | Paydown | | 6,700,565 | 7,123,427 | 3,751,897 | 3,741,512 | | 3,179,677 | | 3,179,677 | | 6,921,189 | | (220,625) | (220,625) | 297,088 | 09/25/2036 |
| 94984H-AC-9 | WFMBS 2006-12 A3 PAC-11 SSNR AS 6.000% 10/25/36 | | 09/01/2019 | Paydown | | 4,809,589 | 5,191,021 | 2,352,444 | 2,323,051 | | 2,654,434 | | 2,654,434 | | 4,977,485 | | (167,896) | (167,896) | 179,475 | 10/25/2036 |
| 94984J-AE-1 | WFMBS 2006-13 A5 SSNR NAS 6.000% 10/25/36 | | 09/01/2019 | Paydown | | 9,945,270 | 10,181,905 | 9,880,349 | 10,127,464 | | 55,046 | | 55,046 | | 10,182,509 | | (237,239) | (237,239) | 420,093 | 10/25/2036 |
| 94984V-AB-0 | WFMBS 2006-19 A2 SSNR AS 5.250% 12/26/36 | | 09/01/2019 | Paydown | | 1,707,587 | 1,707,587 | 1,641,863 | 1,642,981 | | 64,605 | | 64,605 | | 1,707,587 | | | | 61,169 | 12/26/2036 |
| 94984X-AB-6 | WFMBS 2007-2 1A2 SEQ AS 6.000% 03/25/37 | | 09/01/2019 | Paydown | | 1,065,519 | 1,136,233 | 642,301 | 670,887 | | 435,754 | | 435,754 | | 1,106,641 | | (41,123) | (41,123) | 47,652 | 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 | | 09/01/2019 | Paydown | | 880,941 | 939,405 | 527,303 | 550,860 | | 363,832 | | 363,832 | | 914,692 | | (33,751) | (33,751) | 39,397 | 03/25/2037 |
| 94984X-AM-2 | WFMBS 2007-2 1A12 SEQ AS 6.000% 03/25/37 | | 09/01/2019 | Paydown | | 1,344,168 | 1,433,375 | 812,166 | 848,269 | | 547,902 | | 547,902 | | 1,396,171 | | (52,003) | (52,003) | 60,114 | 03/25/2037 |
| 94985J-AB-6 | WFMBS 2007-7 A2 SSNR AS 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 1,451,129 | 1,591,153 | 1,068,745 | 1,081,916 | | 463,247 | | 463,247 | | 1,545,164 | | (94,035) | (94,035) | 54,574 | 06/25/2037 |
| 94985J-BR-0 | WFMBS 2007-7 A40 SEQ AS 6.000% 06/25/37 | | 12/01/2019 | Paydown | | 985,045 | 1,080,095 | 493,407 | 483,307 | | 543,182 | | 543,182 | | 1,026,489 | | (41,444) | (41,444) | 37,052 | 06/25/2037 |
| 94985J-CA-6 | WFMBS 2007-7 A49 NAS 6.000% 06/25/37 | | 12/02/2019 | Paydown | | 904,128 | 991,370 | 503,278 | 493,727 | | 452,457 | | 452,457 | | 946,184 | | (42,055) | (42,055) | 34,008 | 06/25/2037 |
| 94985L-AD-7 | WFMBS 2007-13 A4 SSNR NAS 6.000% 09/25/37 | | 10/01/2019 | Paydown | | 2,012,160 | 2,098,060 | 1,408,438 | 1,459,383 | | 611,612 | | 611,612 | | 2,070,995 | | (58,835) | (58,835) | 95,196 | 09/25/2037 |
| 94985L-AF-2 | WFMBS 2007-13 A6 SSNR AS 6.000% 09/25/37 | | 10/01/2019 | Paydown | | 4,972,476 | 5,184,754 | 3,072,417 | 3,163,334 | | 1,935,805 | | 1,935,805 | | 5,099,139 | | (126,662) | (126,662) | 235,251 | 09/25/2037 |
| 94985R-AP-7 | WFMBS 2007-4 A14 SEQ SSNR AS 6.000% 04/25/37 | | 09/01/2019 | Paydown | | 5,635,019 | 6,014,126 | 3,245,962 | 3,328,306 | | 2,511,711 | | 2,511,711 | | 5,840,017 | | (204,998) | (204,998) | 241,167 | 04/25/2037 |
| 94985T-AE-8 | WFMBS 2007-3 1A5 EXCH NAS 6.000% 04/25/37 | | 09/01/2019 | Paydown | | 5,145,146 | 5,241,632 | 2,145,240 | 846,036 | | 4,313,622 | | 4,313,622 | | 5,159,658 | | (14,511) | (14,511) | 227,798 | 04/25/2037 |
| 94985W-AP-6 | WFMBS 2007-11 A14 AD SEQ SSNR AS 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 3,054,465 | 3,207,071 | 2,306,440 | 2,340,665 | | 824,242 | | 824,242 | | 3,164,908 | | (110,442) | (110,442) | 146,066 | 08/25/2037 |
| 94985W-AQ-4 | WFMBS 2007-11 A15 Z SEQ SSNR AS 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 13,698,960 | 14,383,379 | 10,708,058 | 10,960,548 | | 3,256,657 | | 3,256,657 | | 14,217,204 | | (518,244) | (518,244) | 655,079 | 08/25/2037 |
| 94985W-AU-5 | WFMBS 2007-11 A19 SEQ SSNR AS 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 384,063 | 403,252 | | | | 384,063 | | 384,063 | | 384,063 | | | | 18,371 | 08/25/2037 |
| 94985W-BL-4 | WFMBS 2007-11 A35 SEQ SSNR AS 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 6,135,030 | 6,441,545 | 4,615,094 | 4,721,031 | | 1,636,797 | | 1,636,797 | | 6,357,828 | | (222,798) | (222,798) | 293,380 | 08/25/2037 |
| 94985W-DT-5 | WFMBS 2007-11 A90 EXCH SUP AD SSNR A 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 28,608 | 30,038 | | | | 28,608 | | 28,608 | | 28,608 | | | | 1,368 | 08/25/2037 |
| 94985W-DZ-1 | WFMBS 2007-11 A96 EXCH PT SSNR AS 6.000% 08/25/37 | | 10/01/2019 | Paydown | | 1,494,368 | 1,569,028 | 413,414 | 395,064 | | 1,116,986 | | 1,116,986 | | 1,512,050 | | (17,682) | (17,682) | 71,461 | 08/25/2037 |
| 94986A-AC-2 | WFMBS 2007-8 1A3 SSNR NAS 6.000% 07/25/37 | | 09/01/2019 | Paydown | | 15,597,287 | 16,244,579 | 8,843,173 | 8,662,438 | | 7,267,473 | | 7,267,473 | | 15,929,912 | | (332,625) | (332,625) | 679,420 | 07/25/2037 |
| 95058X-AB-4 | WEN 2015-1A A2II SEQ 4.080% 06/15/45 | | 06/26/2019 | Paydown | | 64,859,265 | 64,859,265 | 64,875,432 | 64,872,190 | | (12,925) | | (12,925) | | 64,859,265 | | | | 1,401,860 | 06/15/2045 |
| 95058X-AC-2 | WEN 2015-1A A23 SEQ 4.497% 06/15/45 | | 12/15/2019 | 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 | | 12/15/2019 | Paydown | | 310,000 | 310,000 | 309,949 | 309,953 | | 47 | | 47 | | 310,000 | | | | 7,525 | 03/15/2048 |
| 95645*-AA-9 | WEST VILLAGES IMPROVEMENT DIST SR-UNSEC 5.400% 12/30/33 | | 12/31/2019 | Redemption 100.0000 | | 1,179,708 | 1,179,708 | 1,179,708 | 1,179,708 | | | | | | 1,179,708 | | | | 47,990 | 12/30/2033 |
| 958254-AD-6 | WESTERN MIDSTREAM OPERAT SR UNSEC 5.450% 04/01/44 | | 08/19/2019 | SEA PORT GROUP THE LLC | | 7,662,981 | 8,407,000 | 8,554,789 | 8,549,168 | | (1,842) | | (1,842) | | 8,547,326 | | (884,346) | (884,346) | 407,272 | 04/01/2044 |
| 96033D-AA-8 | WESTR 2017-1A A SEQ 3.050% 12/20/30 | | 12/01/2019 | Paydown | | 1,662,286 | 1,662,286 | 1,660,273 | 1,660,061 | | 2,226 | | 2,226 | | 1,662,286 | | | | 26,605 | 12/20/2030 |
| 96033D-AB-6 | WESTR 2017-1A B SUB 4.050% 12/20/30 | | 12/01/2019 | Paydown | | 1,246,715 | 1,246,715 | 1,244,864 | 1,244,604 | | 2,111 | | 2,111 | | 1,246,715 | | | | 26,496 | 12/20/2030 |
| 96121#-AA-6 | WESTPAC REALTY FUND II-LLC 1-30-SR-SEC 6.630% 09/05/19 | | 09/05/2019 | Redemption 99.9898 | | 431,447 | 431,491 | 431,491 | 431,491 | | (44) | | (44) | | 431,447 | | | | 12,008 | 09/05/2019 |
| 96121#-AB-4 | WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 05/05/20 | | 12/05/2019 | Redemption 99.9893 | | 569,715 | 569,776 | 569,776 | 569,776 | | (61) | | (61) | | 569,715 | | | | 24,265 | 05/05/2020 |
| 96121#-AC-2 | WESTPAC REALTY FUND II-LLC SR-SEC 7.780% 05/05/20 | | 12/05/2019 | Redemption 100.0067 | | 579,267 | 579,228 | 579,228 | 579,228 | | 39 | | 39 | | 579,267 | | | | 24,698 | 05/05/2020 |
| 96121#-AD-0 | WESTPAC REALTY FUND II-LLC SR-SEC 7.490% 12/05/20 | | 12/05/2019 | Redemption 100.0092 | | 629,752 | 629,694 | 629,694 | 629,694 | | 58 | | 58 | | 629,752 | | | | 25,838 | 12/05/2020 |
| 96121#-AE-8 | WESTPAC REALTY FUND II-LLC SR-SEC 8.140% 12/05/20 | | 12/05/2019 | Redemption 100.0079 | | 824,554 | 824,489 | 824,489 | 824,489 | | 65 | | 65 | | 824,554 | | | | 36,803 | 12/05/2020 |
| 96121#-AF-5 | WESTPAC REALTY FUND II-LLC SR-SEC 7.770% 08/05/21 | | 12/05/2019 | Redemption 99.9929 | | 629,746 | 629,791 | 629,791 | 629,791 | | (45) | | (45) | | 629,746 | | | | 26,820 | 08/05/2021 |
| 96145D-AC-9 | WRKCO INC CO.GUARNT 3.375% 09/15/27 | | 02/15/2019 | Tax Free Exchange | | 27,839,743 | 27,850,000 | 27,837,746 | 27,839,616 | | 128 | | 128 | | 27,839,743 | | | | 391,641 | 09/15/2027 |
| 96145D-AG-0 | WRKCO INC CO.GUARNT 4.000% 03/15/28 | | 02/15/2019 | Tax Free Exchange | | 13,728,209 | 13,750,000 | 13,726,213 | 13,727,963 | | 246 | | 246 | | 13,728,209 | | | | 229,167 | 03/15/2028 |
| 96228#-AA-8 | TALISKER GROUND LEASE-BKD PT T 4.700% 05/15/47 | | 12/15/2019 | Redemption 100.0035 | | 195,505 | 195,498 | 195,498 | 195,498 | | 7 | | 7 | | 195,505 | | | | 5,013 | 05/15/2047 |
| 966387-AH-5 | WHITING PETROLEUM CORP CO.GUARNT 5.750% 03/15/21 | | 11/12/2019 | CREDIT SUISSE SECURITIES US LL | | 4,230,000 | 4,500,000 | 4,208,400 | 4,500,000 | | | 291,600 | (291,600) | | 4,208,400 | | 21,600 | 21,600 | 301,156 | 03/15/2021 |
| 96928*-BS-5 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.410% 07/15/29 | | 12/15/2019 | Redemption 100.0000 | | 173,073 | 173,073 | 173,073 | 173,073 | | | | | | 173,073 | | | | 6,068 | 07/15/2029 |

# 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 |
| 96928*-BT-3 | WELLS FARGO BK-N.A. SR-SEC 6.690% 12/15/32 | | 12/15/2019 | Redemption 100.0000 | | 117,490 | 117,490 | 117,490 | 117,490 | | | | | | 117,490 | | | | 4,301 | 12/15/2032 |
| 96928*-BU-0 | WELLS FARGO BK NW-NAT ASSN SR-SEC 6.560% 12/15/30 | | 12/15/2019 | Redemption 100.0000 | | 182,845 | 182,845 | 182,845 | 182,845 | | | | | | 182,845 | | | | 6,562 | 12/15/2030 |
| 96928*-CE-5 | WILLIAM BLAIR & CO PT TRUST SE SR-SEC 6.720% 07/15/34 | | 12/15/2019 | Redemption 100.0000 | | 113,775 | 113,775 | 113,775 | 113,775 | | | | | | 113,775 | | | | 4,184 | 07/15/2034 |
| 96928*-CT-2 | HAMMES CO. CAPTL HLDINGS-ST. L SR-SEC 6.610% 01/15/35 | | 12/15/2019 | Redemption 99.9975 | | 961,741 | 961,766 | 961,766 | 961,766 | | (24) | | (24) | | 961,741 | | | | 34,782 | 01/15/2035 |
| 96928*-CW-5 | BLAW CTL PT-SER 2010-B-SPECTRU SR-SEC 6.600% 06/15/37 | | 12/15/2019 | Redemption 100.0017 | | 569,329 | 569,320 | 574,900 | 573,407 | | (4,078) | | (4,078) | | 569,329 | | | | 21,037 | 06/15/2037 |
| 96928*-FB-8 | WILLIAM BLAIR CTL TRUST-FEDEX 2012-SR-SEC 3.900% 07/15/30 | | 12/15/2019 | Redemption 100.0000 | | 998,692 | 998,692 | 1,005,311 | 1,003,150 | | (4,458) | | (4,458) | | 998,692 | | | | 21,223 | 07/15/2030 |
| 96928*-FC-6 | WILLIAM BLAIR PT TRUST-FED EX- SR-SEC 3.950% 09/30/27 | | 12/15/2019 | Redemption 100.0007 | | 2,582,209 | 2,582,192 | 2,607,985 | 2,598,749 | | (16,540) | | (16,540) | | 2,582,209 | | | | 55,581 | 09/30/2027 |
| 97314@-AA-3 | WIND ENERGY TRANSMISSION TEXAS A-SR-SEC 3.670% 12/18/34 | | 12/31/2019 | Redemption 100.0000 | | 777,778 | 777,778 | 777,778 | 777,778 | | | | | | 777,778 | | | | 17,840 | 12/18/2034 |
| 976656-CC-0 | WISC ELEC POWER SR UNSEC 4.250% 12/15/19 | | 12/15/2019 | Maturity | | 10,000,000 | 10,000,000 | 9,967,800 | 9,996,310 | | 3,690 | | 3,690 | | 10,000,000 | | | | 425,000 | 12/15/2019 |
| 976826-BG-1 | WISCONSIN POWER & LIGHT SR UNSEC 5.000% 07/15/19 | | 07/15/2019 | Maturity | | 9,000,000 | 9,000,000 | 8,944,650 | 8,996,276 | | 3,724 | | 3,724 | | 9,000,000 | | | | 450,000 | 07/15/2019 |
| 97806*-AD-4 | WOLVERINE POWER SUPPLY COOP-IN 10A-SR-SEC 5.040% 05/31/40 | | 11/30/2019 | 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 | | 12/02/2019 | Redemption 100.0001 | | 5,000,000 | 4,999,994 | 4,999,994 | 4,999,994 | | 6 | | 6 | | 5,000,000 | | | | 157,875 | 12/02/2043 |
| 97806*-AG-7 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.830% 09/10/45 | | 09/10/2019 | Redemption 100.0000 | | 666,666 | 666,666 | 666,666 | 666,666 | | | | | | 666,666 | | | | 19,150 | 09/10/2045 |
| 98212B-AE-3 | WPX ENERGY INC SR UNSEC 5.250% 09/15/24 | | 08/08/2019 | BARCLAYS BANK PLC | | 14,527,000 | 14,600,000 | 14,600,000 | 14,600,000 | | | | | | 14,600,000 | | (73,000) | (73,000) | 692,154 | 09/15/2024 |
| 984121-CD-3 | XEROX CORP SR UNSEC 4.500% 05/15/21 | | 08/27/2019 | CITIGROUP GLOBAL MARKETS INC | | 31,173,188 | 30,450,000 | 30,766,167 | 30,544,842 | | (25,455) | | (25,455) | | 30,519,388 | | 653,800 | 653,800 | 1,080,975 | 05/15/2021 |
| 98882*-AA-5 | ZSF/COLLIERVILLE TRUST-FEDEX SR-SEC 5.770% 01/02/19 | | 01/02/2019 | Redemption 100.0000 | | 23,885,167 | 23,885,167 | 23,885,167 | 23,885,167 | | | | | | 23,885,167 | | | | 114,847 | 01/02/2019 |
| 98956P-AA-0 | ZIMMER BIOMET HOLDINGS SR UNSEC 4.625% 11/30/19 | | 11/30/2019 | Maturity | | 15,790,000 | 15,790,000 | 15,778,315 | 15,788,740 | | 1,260 | | 1,260 | | 15,790,000 | | | | 730,288 | 11/30/2019 |
| 98984*-AA-2 | ZURICH LEASE-BKD PT TRUST-ZURI SR-SEC 4.918% 11/15/37 | | 12/15/2019 | Redemption 100.0022 | | 556,797 | 556,785 | 559,569 | 559,047 | | (2,251) | | (2,251) | | 556,797 | | | | 15,467 | 11/15/2037 |
| G8967#-AJ-2 | TRITON CONTAINER INTL LTD A-2-SR-SEC 5.150% 06/30/23 | | 06/30/2019 | Redemption 100.0000 | | 9,000,000 | 9,000,000 | 9,000,000 | 9,000,000 | | | | | | 9,000,000 | | | | 231,750 | 06/30/2023 |
| 109286-AA-2 | BRIGHTON BEACH POWER L.P. SR-SEC 6.924% 03/31/24 | | 12/30/2019 | Redemption 100.0000 | | 7,532,781 | 7,532,781 | 6,283,685 | 7,284,785 | | | | | (1,001,100) | 7,532,781 | 1,249,096 | | 1,249,096 | 327,904 | 03/31/2024 |
| 136055-AA-8 | CANADIAN IMPERIAL BANK PT CERTS/CTL 7.262% 04/10/32 | A | 10/10/2019 | Redemption 100.0000 | | 1,302,088 | 1,302,088 | 1,302,088 | 1,302,088 | | | | | | 1,302,088 | | | | 70,918 | 04/10/2032 |
| 15135U-AD-1 | CENOVUS ENERGY INC SR UNSEC 5.700% 10/15/19 | A | 10/15/2019 | Maturity | | 6,346,154 | 6,346,154 | 6,342,563 | 6,345,840 | | 314 | | 314 | | 6,346,154 | | | | 361,731 | 10/15/2019 |
| 15135U-AH-2 | CENOVUS ENERGY INC SR UNSEC 4.450% 09/15/42 | A | 06/19/2019 | TENDER SALE | | 45,660,500 | 50,000,000 | 49,891,000 | 49,905,692 | | 1,054 | | 1,054 | | 49,906,745 | | (4,246,245) | (4,246,245) | 1,693,472 | 09/15/2042 |
| 15135U-AK-5 | CENOVUS ENERGY INC SR UNSEC 5.200% 09/15/43 | A | 06/19/2019 | TENDER SALE | | 19,371,000 | 20,000,000 | 19,920,400 | 19,928,411 | | 671 | | 671 | | 19,929,083 | | (558,083) | (558,083) | 791,556 | 09/15/2043 |
| 218493-AA-2 | CORDELIO AMALCO LP I A-SR-UNSEC 4.087% 09/30/34 | | 09/30/2019 | Redemption 100.0000 | | 2,000,432 | 2,000,432 | 1,986,091 | 1,950,230 | | | | | 35,861 | 2,000,432 | 14,341 | | 14,341 | 35,982 | 09/30/2034 |
| 218493-AB-0 | CORDELIO AMALCO LP I B-SR-UNSEC 4.087% 06/30/34 | | 12/31/2019 | Redemption 100.0000 | | 1,756,330 | 1,756,330 | 1,714,627 | 1,683,668 | | | | | 30,959 | 1,756,330 | 41,703 | | 41,703 | 47,753 | 06/30/2034 |
| 221025-AB-5 | CORY COGENERATION FDG CORP B-SR-SEC 7.601% 06/30/26 | | 11/08/2019 | Redemption 116.9734 | | 27,742,367 | 23,716,825 | 20,304,527 | 22,960,832 | | 3,446,013 | | 3,446,013 | (2,656,306) | 27,742,367 | 3,991,827 | | 3,991,827 | 1,483,776 | 06/30/2026 |
| 292505-AH-7 | ENCANA CORP CO.GUARNT 6.500% 05/15/19 | A | 05/15/2019 | Maturity | | 4,000,000 | 4,000,000 | 3,992,880 | 3,999,656 | | 344 | | 344 | | 4,000,000 | | | | 130,000 | 05/15/2019 |
| 386435-AB-7 | GRAND RENEWABLE SOLAR LP 3.926% 01/31/35 | | 07/31/2019 | Redemption 100.0000 | | 1,408,902 | 1,408,902 | 1,457,062 | 1,356,737 | | | | | 100,325 | 1,408,902 | (48,159) | | (48,159) | 43,312 | 01/31/2035 |
| 448055-AB-9 | HUSKY ENERGY INC SR UNSEC 6.150% 06/15/19 | A | 06/15/2019 | Maturity | | 30,000,000 | 30,000,000 | 29,765,800 | 29,988,596 | | 11,404 | | 11,404 | | 30,000,000 | | | | 922,500 | 06/15/2019 |
| 67077M-AA-6 | NUTRIEN LTD SR UNSEC 6.500% 05/15/19 | A | 05/15/2019 | Maturity | | 7,075,000 | 7,075,000 | 7,338,119 | 7,164,656 | | (89,656) | | (89,656) | | 7,075,000 | | | | 229,938 | 05/15/2019 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP 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 |
| 67077M-AJ-7 | NUTRIEN LTD SR UNSEC 3.150% 10/01/22 | A | 09/19/2019 | BARCLAYS BANK PLC | | 9,867,331 | 9,715,000 | 9,594,885 | 9,613,268 | | 18,671 | | 18,671 | | 9,631,939 | | 235,392 | 235,392 | 299,222 | 10/01/2022 |
| 68245X-AB-5 | 1011778 BC / NEW RED FIN SR SEC 4.625% 01/15/22 | A | 10/06/2019 | Call 100.0000 | | 12,500,000 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | | | 708,203 | 01/15/2022 |
| 683715-AA-4 | OPEN TEXT CORP CO.GUARNT 5.625% 01/15/23 | A | 09/06/2019 | BANK OF AMERICA | | 20,525,000 | 20,000,000 | 20,241,250 | 20,090,423 | | (29,731) | | (29,731) | | 20,060,692 | | 464,308 | 464,308 | 1,296,875 | 01/15/2023 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21 | A | 08/08/2019 | BANK OF AMERICA | | 4,521,691 | 4,521,691 | 4,463,774 | 4,497,805 | | 3,897 | | 3,897 | | 4,501,702 | | 19,989 | 19,989 | 247,261 | 12/15/2021 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21 | A | 04/16/2019 | Call 100.0000 | | 1,173,194 | 1,173,194 | 1,158,167 | 1,166,997 | | 472 | | 472 | | 1,167,469 | | 5,725 | 5,725 | 6,944 | 12/15/2021 |
| 740212-AE-5 | PRECISION DRILLING CORP CO.GUARNT 6.500% 12/15/21 | A | 05/20/2019 | Redemption 100.0000 | | 782,129 | 782,129 | 772,111 | 777,998 | | 4,132 | | 4,132 | | 782,129 | | | | 7,982 | 12/15/2021 |
| 820439-A#-4 | SHAWCOR LTD. C-SR-UNSEC 3.820% 03/31/25 | A | 03/07/2019 | Call 104.0022 | | 6,200,305 | 5,961,705 | 5,961,705 | 5,961,705 | | | | | | 5,961,705 | | | | 337,918 | 03/31/2025 |
| 820439-A@-6 | SHAWCOR LTD. B-SR-UNSEC 3.670% 03/31/23 | A | 03/07/2019 | Call 102.3849 | | 4,069,257 | 3,974,470 | 3,974,470 | 3,974,470 | | | | | | 3,974,470 | | | | 158,400 | 03/31/2023 |
| 878742-AT-2 | TECK RESOURCES LIMITED CO.GUARNT 4.500% 01/15/21 | A | 03/13/2019 | STIFEL NICOLAUS & COMPANY INC | | 3,641,050 | 3,605,000 | 3,604,099 | 3,604,999 | | | | | | 3,604,999 | | 36,051 | 36,051 | 108,150 | 01/15/2021 |
| 893526-8Y-2 | TRANSCANADA PIPELINES SR UNSEC 7.125% 01/15/19 | A | 01/15/2019 | Maturity | | 7,000,000 | 7,000,000 | 6,998,390 | 6,999,991 | | 9 | | 9 | | 7,000,000 | | | | 249,375 | 01/15/2019 |
| C0461#-AA-3 | AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% 12/31/33 | | 12/31/2019 | Redemption 100.0000 | | 3,977,564 | 3,977,564 | 3,977,072 | 3,840,735 | | | | | 136,337 | 3,977,564 | 491 | | 491 | 104,424 | 12/31/2033 |
| C1466#-AA-6 | CPR LEASING LTD. SR-SEC 5.410% 03/03/24 | A | 09/03/2019 | Redemption 100.0000 | | 424,512 | 424,512 | 424,512 | 424,512 | | | | | | 424,512 | | | | 17,301 | 03/03/2024 |
| C4111@-AB-9 | GREAT LAKES POWER LTD SR 6.600% 06/16/23 | | 12/16/2019 | Redemption 100.0000 | | 1,158,762 | 1,158,762 | 1,133,462 | 1,127,069 | | | | | 6,393 | 1,158,762 | 25,301 | | 25,301 | 57,475 | 06/16/2023 |
| C4335*-AA-3 | HEICO CANADA HLDG CO C-SR 6.050% 12/21/20 | A | 12/21/2019 | Redemption 100.0000 | | 4,600,000 | 4,600,000 | 4,600,000 | 4,600,000 | | | | | | 4,600,000 | | | | 278,300 | 12/21/2020 |
| C5916*-AA-7 | NSC MINERALS LTD SUB 14.000% 10/11/26 | | 01/17/2019 | Redemption 100.0000 | | 10,508,657 | 10,508,657 | 13,419,398 | 10,218,873 | | | | | 3,200,524 | 10,508,657 | (2,910,741) | | (2,910,741) | 365,985 | 10/11/2026 |
| 00203Q-AD-9 | AP MOLLER-MAERSK A/S SR UNSEC 3.875% 09/28/25 | D | 10/07/2019 | Various | | 7,842,132 | 7,700,000 | 7,622,538 | 7,644,535 | | 4,429 | | 4,429 | | 7,648,964 | | 193,167 | 193,167 | 260,093 | 09/28/2025 |
| 00652M-AB-8 | ADANI PORTS AND SPECIAL SR UNSEC 3.500% 07/29/20 | D | 07/25/2019 | TENDER SALE | | 13,628,250 | 13,500,000 | 13,435,740 | 13,478,500 | | 7,565 | | 7,565 | | 13,486,065 | | 142,185 | 142,185 | 467,250 | 07/29/2020 |
| 00802#-AA-4 | AEROSTAR AIRPORT HLDGS-LLC A-SR-SEC 5.750% 03/22/35 | D | 09/22/2019 | Redemption 100.0000 | | 391,027 | 391,027 | 391,027 | 391,027 | | | | | | 391,027 | | | | 16,894 | 03/22/2035 |
| 00972B-AA-7 | AKBANK TAS SR UNSEC 4.000% 01/24/20 | D | 12/10/2019 | Various | | 9,946,000 | 10,000,000 | 9,938,546 | 9,985,655 | | 9,843 | | 9,843 | | 9,995,498 | | (49,498) | (49,498) | 392,889 | 01/24/2020 |
| 02315Q-AA-6 | AMBAC LSNI LLC SR SEC 6.961% 02/12/23 | D | 03/30/2019 | Redemption 100.0000 | | 4 | 4 | 4 | 4 | | | | | | 4 | | | | | 02/12/2023 |
| 03702Y-AC-4 | AHR 2004 HY1A C SUB CDO-CRE CDO 5.396% 06/20/41 | D | 05/01/2019 | Paydown | | 191,086 | 191,086 | | | | 191,086 | | 191,086 | | 191,086 | | | | 4,093 | 06/20/2041 |
| 03835V-AA-4 | APTIV PLC CO.GUARNT 3.150% 11/19/20 | D | 03/15/2019 | Call 100.6042 | | 9,305,887 | 9,250,000 | 9,230,020 | 9,242,112 | | 824 | | 824 | | 9,242,936 | | 7,064 | 7,064 | 149,774 | 11/19/2020 |
| 03938L-AQ-7 | ARCELORMITTAL SR UNSEC 5.250% 08/05/20 | D | 08/30/2019 | Call 102.8150 | | 10,281,500 | 10,000,000 | 10,268,750 | 10,084,834 | | (34,513) | | (34,513) | | 10,050,321 | | (50,321) | (50,321) | 842,958 | 08/05/2020 |
| 05252A-AN-1 | AUST & NZ BANKING GROUP SR UNSEC 5.100% 01/13/20 | D | 02/21/2019 | CITIGROUP GLOBAL MARKETS INC | | 5,099,300 | 5,000,000 | 4,992,250 | 4,999,007 | | 143 | | 143 | | 4,999,150 | | 100,150 | 100,150 | 157,250 | 01/13/2020 |
| 05530Q-AG-5 | BAT INTL FINANCE PLC CO.GUARNT 2.750% 06/15/20 | D | 11/05/2019 | Call 100.6240 | | 15,093,600 | 15,000,000 | 14,976,300 | 14,992,772 | | 4,165 | | 4,165 | | 14,996,937 | | 3,063 | 3,063 | 460,267 | 06/15/2020 |
| 05533U-AD-0 | BBVA BANCOMER SA TEXAS SR UNSEC 4.375% 04/10/24 | D | 01/23/2019 | Various | | 4,978,800 | 5,000,000 | 4,949,700 | 4,970,721 | | 318 | | 318 | | 4,971,039 | | 7,761 | 7,761 | 63,486 | 04/10/2024 |
| 059613-AC-3 | BANCO NAL COSTA RICA SR UNSEC 5.875% 04/25/21 | D | 03/18/2019 | TENDER SALE | | 5,587,905 | 5,673,000 | 5,661,067 | 5,667,047 | | 504 | | 504 | | 5,667,551 | | (79,646) | (79,646) | 132,390 | 04/25/2021 |
| 06738C-AW-9 | BARCLAYS BANK PLC SR UNSEC 5.320% 11/18/19 | D | 11/18/2019 | Maturity | | 125,000,000 | 125,000,000 | 125,000,000 | 125,000,000 | | | | | | 125,000,000 | | | | 6,650,000 | 11/18/2019 |
| 12545R-AB-3 | CIC CENTRAL AMERICAN CARD RECE SR-UNSEC 3.690% 05/05/26 | D | 11/05/2019 | Redemption 100.0000 | | 50,000,000 | 50,000,000 | 50,000,000 | 50,000,000 | | | | | | 50,000,000 | | | | 1,845,000 | 05/05/2026 |
| 12805P-AE-6 | CAI 2018-1A A SEQ 3.960% 02/25/43 | D | 12/25/2019 | Paydown | | 850,000 | 850,000 | 849,735 | 849,754 | | 246 | | 246 | | 850,000 | | | | 18,233 | 02/25/2043 |
| 151191-AT-0 | CELULOSA ARAUCO CONSTITU SR UNSEC 5.000% 01/21/21 | D | 04/30/2019 | TENDER SALE | | 5,179,950 | 5,000,000 | 4,956,362 | 4,989,029 | | 1,681 | | 1,681 | | 4,990,709 | | 189,241 | 189,241 | 193,750 | 01/21/2021 |
| 151191-AW-3 | CELULOSA ARAUCO CONSTITU SR UNSEC 4.750% 01/11/22 | D | 10/24/2019 | CONVERSION | | 11,421,305 | 10,855,000 | 10,711,012 | 10,799,956 | | 14,247 | | 14,247 | | 10,814,202 | | 607,103 | 607,103 | 670,296 | 01/11/2022 |
| 20039F-AA-7 | COMETA ENERGIA SA SR SEC 6.375% 04/24/35 | D | 10/24/2019 | Redemption 100.0000 | | 412,650 | 412,650 | 404,100 | 404,269 | | 8,381 | | 8,381 | | 412,650 | | | | 17,538 | 04/24/2035 |

# 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 |
| 202712-BJ-3 | COMMONWEALTH BANK AUST SUBORD 4.316% 01/10/48 | D | 07/16/2019 | BARCLAYS BANK PLC | | 6,500,000 | 6,500,000 | 6,500,000 | 6,500,000 | | | | | | 6,500,000 | | | | 286,774 | 01/10/2048 |
| 21987B-AP-3 | CODELCO INC SR UNSEC 3.875% 11/03/21 | D | 02/06/2019 | TENDER SALE | | 13,273,000 | 13,000,000 | 12,756,100 | 12,910,528 | | 2,954 | | 2,954 | | 12,913,482 | | 359,518 | 359,518 | 130,135 | 11/03/2021 |
| 21987B-AQ-1 | CODELCO INC SR UNSEC 3.000% 07/17/22 | D | 10/04/2019 | CONVERSION | | 11,721,884 | 11,800,000 | 11,373,950 | 11,605,054 | | 39,794 | | 39,794 | | 11,644,849 | | 77,035 | 77,035 | 433,650 | 07/17/2022 |
| 22303Q-AL-4 | COVIDIEN INTL FINANCE SA CO.GUARNT 4.200% 06/15/20 | D | 04/08/2019 | Call 101.9270 | | 35,674,450 | 35,000,000 | 34,958,000 | 34,992,650 | | 1,319 | | 1,319 | | 34,993,969 | | 6,031 | 6,031 | 1,127,700 | 06/15/2020 |
| 226081-AC-1 | CREST 2002 1A C SEQ CDO-CRE CDO 7.000% 05/27/36 | D | 05/27/2019 | Paydown | | | (381,608) | | | | | | | | | | | | | 05/27/2036 |
| 22608S-AD-0 | CREST 2003 1A D2 MEZ CDO-CRE CDO 7.332% 05/28/38 | D | 05/28/2019 | Paydown | | 74,382 | 74,382 | | | | | | | | 74,382 | | | | 4,221 | 05/28/2038 |
| 251526-BY-4 | DEUTSCHE BANK NY SR UNSEC 3.700% 05/30/24 | D | 12/04/2019 | DEUTSCHE BANK SECURITIES INCOR | | 10,010,200 | 10,000,000 | 9,377,100 | 9,430,348 | | 87,331 | | 87,331 | | 9,517,679 | | 492,521 | 492,521 | 376,167 | 05/30/2024 |
| 25156P-AN-3 | DEUTSCHE TELEKOM INT FIN CO.GUARNT 6.000% 07/08/19 | D | 07/08/2019 | Maturity | | 25,000,000 | 25,000,000 | 24,842,750 | 24,989,295 | | 10,705 | | 10,705 | | 25,000,000 | | | | 1,500,000 | 07/08/2019 |
| 268317-AB-0 | ELECTRICITE DE FRANCE SA SR UNSEC 6.500% 01/26/19 | D | 01/26/2019 | Maturity | | 53,500,000 | 53,500,000 | 53,333,080 | 53,498,487 | | 1,513 | | 1,513 | | 53,500,000 | | | | 1,738,750 | 01/26/2019 |
| 283837-AB-8 | EL PUERTO DE LIVERPOOL CO.GUARNT 3.875% 10/06/26 | D | 05/21/2019 | HSBC SECURITIES USA INC | | 2,548,000 | 2,600,000 | 2,570,906 | 2,576,458 | | 1,016 | | 1,016 | | 2,577,474 | | (29,474) | (29,474) | 63,528 | 10/06/2026 |
| 29081Y-AD-8 | EMBRAER OVERSEAS LTD CO.GUARNT 5.696% 09/16/23 | D | 05/21/2019 | CITIGROUP GLOBAL MARKETS INC | | 2,687,500 | 2,500,000 | 2,445,573 | 2,470,390 | | 2,149 | | 2,149 | | 2,472,539 | | 214,961 | 214,961 | 97,702 | 09/16/2023 |
| 29082H-AB-8 | EMBRAER NETHERLANDS FINA CO.GUARNT 5.400% 02/01/27 | D | 01/29/2019 | JP MORGAN SECURITIES | | 5,827,500 | 5,550,000 | 5,550,000 | 5,550,000 | | | | | | 5,550,000 | | 277,500 | 277,500 | 149,018 | 02/01/2027 |
| 30251G-AW-7 | FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 05/15/24 | D | 08/19/2019 | U.S. BANCORP LIBRA | | 7,227,500 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 227,500 | 227,500 | 275,042 | 05/15/2024 |
| 30251G-AY-3 | FMG RESOURCES AUG 2006 CO.GUARNT 5.125% 03/15/23 | D | 08/19/2019 | U.S. BANCORP LIBRA | | 6,210,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | 210,000 | 210,000 | 283,925 | 03/15/2023 |
| 33938E-AQ-0 | FLEX LTD SR UNSEC 4.625% 02/15/20 | D | 06/06/2019 | TENDER SALE | | 20,260,400 | 20,000,000 | 19,895,000 | 19,979,449 | | 7,738 | | 7,738 | | 19,987,186 | | 273,214 | 273,214 | 747,708 | 02/15/2020 |
| 36160B-AA-3 | ENGIE SA SR UNSEC 2.875% 10/10/22 | D | 09/09/2019 | THE TORONTO-DOMINION BANK | | 37,159,415 | 36,500,000 | 36,271,295 | 36,404,246 | | 14,408 | | 14,408 | | 36,418,654 | | 740,761 | 740,761 | 841,536 | 10/10/2022 |
| 368266-AT-9 | GAZPROM -GAZ CAPITAL SA SR UNSEC 4.950% 02/06/28 | D | 02/07/2019 | STANDARD CHARTERED BANK | | 3,905,000 | 4,000,000 | 4,000,000 | 4,000,000 | | | | | | 4,000,000 | | (95,000) | (95,000) | 101,750 | 02/06/2028 |
| 38060A-AA-2 | GOLD FIELDS OROGEN HOLD CO.GUARNT 4.875% 10/07/20 | D | 05/23/2019 | TENDER SALE | | 842,490 | 851,000 | 848,873 | 850,037 | | 205 | | 205 | | 850,243 | | (7,753) | (7,753) | 26,044 | 10/07/2020 |
| 398186-AA-4 | GRIFFIN COAL MINING CO SR UNSEC 9.500% 12/01/20 | D | 08/27/2019 | Redemption 100.0000 | | 62,945 | 62,945 | | | | | | | | 62,945 | | 62,945 | 62,945 | 3,521 | 12/01/2020 |
| 40049J-AV-9 | GRUPO TELEVISA SAB SR UNSEC 6.625% 03/18/25 | D | 10/29/2019 | JP MORGAN SECURITIES | | 8,731,800 | 7,350,000 | 7,210,499 | 7,285,182 | | 7,167 | | 7,167 | | 7,292,349 | | 1,439,451 | 1,439,451 | 543,747 | 03/18/2025 |
| 40066N-AA-4 | GUANAY FINANCE LTD SR SEC 6.000% 12/15/20 | D | 12/15/2019 | Redemption 100.0000 | | 4,653,478 | 4,653,478 | 4,670,400 | 4,658,005 | | (4,526) | | (4,526) | | 4,653,478 | | | | 176,130 | 12/15/2020 |
| 42771R-AA-7 | HERO 2016-1R A1 SEQ 4.500% 09/21/42 | D | 09/21/2019 | Paydown | | 2,195,462 | 2,195,462 | 2,173,681 | 2,174,781 | | 20,681 | | 20,681 | | 2,195,462 | | | | 77,212 | 09/21/2042 |
| 43474T-AA-1 | HOLCIM US FINANCE SARL & CO.GUARNT 6.000% 12/30/19 | D | 12/30/2019 | Maturity | | 16,485,000 | 16,485,000 | 17,354,521 | 16,610,541 | | (125,541) | | (125,541) | | 16,485,000 | | | | 989,100 | 12/30/2019 |
| 44962L-AF-4 | IHS MARKIT LTD SR UNSEC 4.750% 08/01/28 | D | 04/15/2019 | BARCLAYS BANK PLC | | 14,861,578 | 14,200,000 | 14,147,176 | 14,149,131 | | 1,278 | | 1,278 | | 14,150,409 | | 711,169 | 711,169 | 494,633 | 08/01/2028 |
| 45605P-AM-0 | BIND 2016-1A 3 SEQ 5.235% 04/15/26 | D | 10/15/2019 | Paydown | | 1,199,797 | 1,199,797 | 1,199,797 | 1,199,797 | | | | | | 1,199,797 | | | | 55,009 | 04/15/2026 |
| 456837-AM-5 | ING GROEP NV SR UNSEC 4.550% 10/02/28 | D | 04/11/2019 | Various | | 4,043,686 | 3,850,000 | 3,836,833 | 3,837,096 | | 301 | | 301 | | 3,837,397 | | 206,288 | 206,288 | 93,913 | 10/02/2028 |
| 46137N-AB-4 | INVERSIONES LATIN AMERICA POWE 5.350% 03/31/33 | D | 09/30/2019 | Redemption 100.0000 | | 1,068,682 | 1,068,682 | 1,068,682 | 1,068,682 | | | | | | 1,068,682 | | | | 49,038 | 03/31/2033 |
| 46507M-AA-0 | ISRAEL ELECTRIC CORP LTD SR SEC 7.250% 01/15/19 | D | 01/15/2019 | Maturity | | 4,662,000 | 4,662,000 | 4,450,469 | 4,660,841 | | 1,160 | | 1,160 | | 4,662,000 | | | | 168,998 | 01/15/2019 |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22 | D | 07/05/2019 | Paydown | | 2,485,782 | 2,485,782 | 2,485,782 | 2,485,782 | | | | | | 2,485,782 | | | | 73,375 | 07/08/2022 |
| 470170-AB-7 | JAMAICA MERCHANT VOUCHER RECEI SR 5.875% 07/08/22 | D | 10/05/2019 | Redemption 100.0000 | | 853,052 | 853,052 | 853,052 | 853,052 | | | | | | 853,052 | | | | 37,588 | 07/08/2022 |
| 478375-AE-8 | JOHNSON CONTROLS INTL PL SR UNSEC 4.250% 03/01/21 | D | 05/17/2019 | TENDER SALE | | 34,378,328 | 34,400,000 | 36,283,159 | 35,404,260 | | (168,575) | | (168,575) | | 35,235,685 | | (857,357) | (857,357) | 1,039,644 | 03/01/2021 |
| 478375-AF-5 | JOHNSON CONTROLS INTL PL SR UNSEC 3.750% 12/01/21 | D | 05/17/2019 | TENDER SALE | | 23,168,359 | 23,253,000 | 24,025,000 | 23,706,853 | | (61,357) | | (61,357) | | 23,645,496 | | (477,137) | (477,137) | 402,083 | 12/01/2021 |

# 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 |
| 49835L-AB-7 | KLABIN FINANCE SA CO.GUARNT 4.875% 09/19/27 | D | 07/24/2019 | Various | | 4,461,469 | 4,475,000 | 4,448,777 | 4,451,481 | | 1,021 | | 1,021 | | 4,452,502 | | 8,966 | 8,966 | 164,711 | 09/19/2027 |
| 53359P-AA-8 | LINCOLN FINANCE LTD SR SEC 7.375% 04/15/21 | D | 04/15/2019 | Call 101.8438 | | 17,313,438 | 17,000,000 | 17,283,750 | 17,097,843 | | (20,935) | | (20,935) | | 17,076,908 | | (76,908) | (76,908) | 940,313 | 04/15/2021 |
| 55382#-AA-6 | MT-2002 STATUTORY TRUST-VNJ SR-SEC 7.740% 06/19/23 | D | 12/19/2019 | Redemption 100.0000 | | 3,680,761 | 3,680,761 | 2,106,231 | 2,866,763 | | 813,998 | | 813,998 | | 3,680,761 | | | | 215,020 | 06/19/2023 |
| 561233-AC-1 | MALLINCKRODT FIN/SB CO.GUARNT 5.500% 04/15/25 | D | 06/14/2019 | DEUTSCHE BANK SECURITIES INCOR | | 2,640,000 | 4,000,000 | 2,760,000 | 2,760,000 | | | | | | 2,760,000 | | (120,000) | (120,000) | 148,500 | 04/15/2025 |
| 561234-AE-5 | MALLINCKRODT INTL FIN CO.GUARNT 4.750% 04/15/23 | D | 05/22/2019 | CREDIT SUISSE SECURITIES US LL | | 11,532,031 | 18,125,000 | 12,143,750 | 12,143,750 | | | | | | 12,143,750 | | (611,719) | (611,719) | 523,737 | 04/15/2023 |
| 56564R-AA-8 | MAPSL 2018-1A A SEQ 4.212% 05/15/43 | D | 12/15/2019 | Paydown | | 807,450 | 807,450 | 807,421 | 807,421 | | 29 | | 29 | | 807,450 | | | | 18,424 | 05/15/2043 |
| 56564R-AB-6 | MAPSL 2018-1A B SUB 5.193% 05/15/43 | D | 12/15/2019 | Paydown | | 499,850 | 499,850 | 499,840 | 499,839 | | 11 | | 11 | | 499,850 | | | | 14,061 | 05/15/2043 |
| 62854A-AL-8 | MYLAN NV CO.GUARNT 3.750% 12/15/20 | D | 12/20/2019 | Call 101.5710 | | 8,235,377 | 8,108,000 | 8,105,996 | 8,107,093 | | 441 | | 441 | | 8,107,534 | | 466 | 466 | 435,650 | 12/15/2020 |
| 62983P-AB-1 | NAKILAT INC SECURED 6.267% 12/31/33 | D | 12/31/2019 | Redemption 100.0000 | | 329,875 | 329,875 | 329,875 | 329,875 | | | | | | 329,875 | | | | 15,584 | 12/31/2033 |
| 64045D-AA-2 | NEMAK SAB DE CV SR UNSEC 4.750% 01/23/25 | D | 10/29/2019 | Various | | 7,735,750 | 7,500,000 | 7,500,000 | 7,500,000 | | | | | | 7,500,000 | | 235,750 | 235,750 | 445,313 | 01/23/2025 |
| 65410C-AA-8 | NIELSEN CO LUX SARL/THE CO.GUARNT 5.500% 10/01/21 | D | 03/28/2019 | KEYBANC CAPITAL MARKETS | | 7,026,250 | 7,000,000 | 7,000,000 | 7,000,000 | | | | | | 7,000,000 | | 26,250 | 26,250 | 192,500 | 10/01/2021 |
| 65410C-AC-4 | NIELSEN CO LUX SARL/THE CO.GUARNT 5.000% 02/01/25 | D | 11/08/2019 | CREDIT SUISSE SECURITIES US LL | | 8,475,000 | 8,500,000 | 8,500,000 | 8,500,000 | | | | | | 8,500,000 | | (25,000) | (25,000) | 541,667 | 02/01/2025 |
| 66989G-AA-8 | NOVARTIS SECS INVEST LTD CO.GUARNT 5.125% 02/10/19 | D | 02/10/2019 | Maturity | | 68,000,000 | 68,000,000 | 67,878,960 | 67,998,343 | | 1,657 | | 1,657 | | 68,000,000 | | | | 1,742,500 | 02/10/2019 |
| 67576G-AC-1 | ODBRCHT OFFSHRE DRLL FIN SR SEC 6.720% 12/01/22 | D | 12/01/2019 | Redemption 100.0000 | | 569,954 | 569,954 | 490,497 | 501,401 | | 68,553 | | 68,553 | | 569,954 | | | | 22,379 | 12/01/2022 |
| 70014L-AB-6 | PARK AEROSPACE HOLDINGS CO.GUARNT 5.500% 02/15/24 | D | 12/04/2019 | JP MORGAN SECURITIES | | 2,194,980 | 2,000,000 | 2,079,531 | 2,065,607 | | (10,770) | | (10,770) | | 2,054,837 | | 140,143 | 140,143 | 143,917 | 02/15/2024 |
| 70014L-AC-4 | PARK AEROSPACE HOLDINGS CO.GUARNT 4.500% 03/15/23 | D | 12/04/2019 | JP MORGAN SECURITIES | | 13,130,250 | 12,500,000 | 12,500,000 | 12,500,000 | | | | | | 12,500,000 | | 630,250 | 630,250 | 689,063 | 03/15/2023 |
| 71654Q-AW-2 | PETROLEOS MEXICANOS CO.GUARNT 6.000% 03/05/20 | D | 06/06/2019 | GOLDMAN SACHS & COMPANY | | 3,241,439 | 3,181,000 | 3,175,968 | 3,180,222 | | 284 | | 284 | | 3,180,506 | | 60,933 | 60,933 | 145,796 | 03/05/2020 |
| 71654Q-AX-0 | PETROLEOS MEXICANOS CO.GUARNT 5.500% 01/21/21 | D | 06/06/2019 | Various | | 14,204,900 | 13,900,000 | 13,860,697 | 13,890,633 | | 1,921 | | 1,921 | | 13,892,553 | | 312,347 | 312,347 | 677,432 | 01/21/2021 |
| 71654Q-BB-7 | PETROLEOS MEXICANOS CO.GUARNT 4.875% 01/24/22 | D | 04/23/2019 | BARCLAYS BANK PLC | | 7,711,894 | 7,645,000 | 7,581,831 | 7,621,246 | | 2,280 | | 2,280 | | 7,623,526 | | 88,368 | 88,368 | 280,556 | 01/24/2022 |
| 71654Q-BE-1 | PETROLEOS MEXICANOS CO.GUARNT 5.500% 06/27/44 | D | 09/13/2019 | CITIGROUP GLOBAL MARKETS INC | | 1,690,000 | 2,000,000 | 1,991,058 | 1,992,015 | | 105 | | 105 | | 1,992,120 | | (302,120) | (302,120) | 79,444 | 06/27/2044 |
| 71654Q-BV-3 | PETROLEOS MEXICANOS CO.GUARNT 4.250% 01/15/25 | D | 06/06/2019 | BNP PARIBAS | | 2,756,250 | 2,940,000 | 2,924,866 | 2,929,133 | | 704 | | 704 | | 2,929,837 | | (173,587) | (173,587) | 112,802 | 01/15/2025 |
| 71654Q-BW-1 | PETROLEOS MEXICANOS CO.GUARNT 4.500% 01/23/26 | D | 11/21/2019 | SANTANDER SECURITIES INC. | | 9,256,275 | 9,450,000 | 9,434,440 | 9,438,565 | | 1,265 | | 1,265 | | 9,439,831 | | (183,556) | (183,556) | 569,363 | 01/23/2026 |
| 71654Q-CB-6 | PETROLEOS MEXICANOS CO.GUARNT 6.875% 08/04/26 | D | 07/24/2019 | Various | | 14,972,000 | 15,000,000 | 14,974,073 | 14,978,429 | | 1,253 | | 1,253 | | 14,979,681 | | (7,681) | (7,681) | 1,007,283 | 08/04/2026 |
| 71654Q-CG-5 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 03/13/27 | D | 06/06/2019 | Various | | 8,432,875 | 8,450,000 | 8,889,422 | 8,859,735 | | (17,425) | | (17,425) | | 8,842,310 | | (409,435) | (409,435) | 407,360 | 03/13/2027 |
| 71654Q-CP-5 | PETROLEOS MEXICANOS CO.GUARNT 6.500% 01/23/29 | D | 07/23/2019 | MORGAN STANLEY & CO. INC. | | 6,064,250 | 6,350,000 | 6,347,079 | 6,347,079 | | 10 | | 10 | | 6,347,089 | | (282,839) | (282,839) | 311,856 | 01/23/2029 |
| 71657Y-AA-0 | PETRO CO TRIN/TOBAGO LTD SR UNSEC 6.000% 05/08/22 | D | 11/08/2019 | Redemption 100.0000 | | 2,321,667 | 2,321,667 | 2,313,830 | 2,318,590 | | 3,077 | | 3,077 | | 2,321,667 | | | | 104,475 | 05/08/2022 |
| 730500-AA-6 | POINSETTIA FINANCE LTD SR SEC 6.625% 06/17/31 | D | 08/28/2019 | BCP SECURITIES LLC | | 6,180,500 | 6,350,000 | 6,350,000 | 6,350,000 | | | | | | 6,350,000 | | (169,500) | (169,500) | 312,212 | 06/17/2031 |
| 74951P-CY-2 | RESIF 2004-B B5 SUB FLT 3.265% 02/10/36 | D | 12/10/2019 | Paydown | | 19,311 | 43,904 | 8,631 | 5,199 | | 16,173 | | 16,173 | | 21,372 | | (2,061) | (2,061) | 1,021 | 02/10/2036 |
| 74951P-DF-2 | RESIF 2004-C B3 SUB FLT 2.465% 09/10/36 | D | 12/10/2019 | Paydown | | 126,191 | 126,191 | 49,895 | 49,895 | | 76,295 | | 76,295 | | 126,191 | | | | 2,092 | 09/10/2036 |
| 74951P-DG-0 | RESIF 2004-C B4 SUB FLT 2.665% 09/10/36 | D | 10/10/2019 | Paydown | | 41,225 | 236,406 | 62,758 | 26,673 | | 14,941 | | 14,941 | | 41,613 | | (388) | (388) | 4,260 | 09/10/2036 |
| 74951P-DQ-8 | RESIF 2005-A B3 SUB FLT 2.295% 03/10/37 | D | 12/10/2019 | Paydown | | 126,036 | 243,429 | 82,527 | 85,050 | | 82,498 | | 82,498 | | 167,548 | | (41,512) | (41,512) | 2,986 | 03/10/2037 |
| 74951P-DR-6 | RESIF 2005-A B4 SUB FLT 2.395% 03/10/37 | D | 02/11/2019 | Paydown | | | 72,944 | | | | | | | | | | | | 338 | 03/10/2037 |
| 74951P-EA-2 | RESIF 2005-B B4 SUB FLT 2.385% 06/10/37 | D | 05/10/2019 | Paydown | | | 7,250 | | | | | | | | | | | | 94 | 06/10/2037 |
| 75973F-AA-9 | RENEW 2018-1 A SEQ 3.950% 09/20/53 | D | 12/20/2019 | Paydown | | 6,461,661 | 6,461,661 | 6,459,212 | 6,459,229 | | 2,432 | | 2,432 | | 6,461,661 | | | | 173,503 | 09/20/2053 |
| 75973L-AA-6 | RENEW 2017-1A A SEQ 3.670% 09/20/52 | D | 12/20/2019 | Paydown | | 672,590 | 672,590 | 672,412 | 673,784 | | (1,194) | | (1,194) | | 672,590 | | | | 16,883 | 09/20/2052 |

# 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 |
| 76113G-AA-6 | RESIF 2005-C B3 SUB FLT 2.315% 09/10/37 | D | 10/10/2019 | Paydown | | | 130,169 | | | | | | | | | | | | 1,459 | 09/10/2037 |
| 784309-AA-4 | SJETS 2017-1 A SEQ 3.967% 08/15/42 | D | 12/15/2019 | Paydown | | 496,333 | 496,333 | 496,332 | 496,331 | | 2 | | 2 | | 496,333 | | | | 11,991 | 08/15/2042 |
| 80007R-AD-7 | SANDS CHINA LTD SR UNSEC 5.400% 08/08/28 | D | 01/23/2019 | Tax Free Exchange | | 16,377,434 | 16,525,000 | 16,375,520 | 16,376,646 | | 788 | | 788 | | 16,377,434 | | | | 406,515 | 08/08/2028 |
| 806261-AM-5 | SCHAEFFLER FINANCE BV SR SEC 4.750% 05/15/23 | D | 05/15/2019 | Call 101.1880 | | 26,916,008 | 26,600,000 | 26,625,000 | 26,608,939 | | (2,316) | | (2,316) | | 26,606,624 | | (6,624) | (6,624) | 1,263,633 | 05/15/2023 |
| 80627D-AA-4 | IHO VERWALTUNGS GMBH SR SEC 4.125% 09/15/21 | D | 06/05/2019 | Call 102.0630 | | 3,317,048 | 3,250,000 | 3,250,000 | 3,250,000 | | | | | | 3,250,000 | | | | 134,079 | 09/15/2021 |
| 80627D-AB-2 | IHO VERWALTUNGS GMBH SR SEC 4.500% 09/15/23 | D | 06/06/2019 | Call 102.7025 | | 15,867,538 | 15,450,000 | 15,038,500 | 15,070,430 | | 30,899 | | 30,899 | | 15,101,329 | | 348,671 | 348,671 | 805,720 | 09/15/2023 |
| 81180W-AH-4 | SEAGATE HDD CAYMAN CO.GUARNT 4.750% 06/01/23 | D | 10/31/2019 | U.S. BANCORP LIBRA | | 23,709,375 | 22,500,000 | 22,290,625 | 22,390,273 | | 18,796 | | 18,796 | | 22,409,068 | | 1,300,307 | 1,300,307 | 988,594 | 06/01/2023 |
| 822582-AJ-1 | SHELL INTERNATIONAL FIN CO.GUARNT 4.300% 09/22/19 | D | 09/22/2019 | Maturity | | 57,000,000 | 57,000,000 | 56,802,780 | 56,982,807 | | 17,193 | | 17,193 | | 57,000,000 | | | | 2,451,000 | 09/22/2019 |
| 846502-AA-0 | SPAEM 2015-1A A SEQ 4.000% 08/01/21 | D | 11/01/2019 | Paydown | | 7,529,910 | 7,529,910 | 7,529,910 | 7,529,910 | | | | | | 7,529,910 | | | | 189,203 | 08/01/2021 |
| 85511X-AC-4 | STAR ENERGY GEOTHERMAL SR SEC 6.750% 04/24/33 | D | 10/24/2019 | Redemption 100.0000 | | 630,000 | 630,000 | 630,000 | 630,000 | | | | | | 630,000 | | | | 34,088 | 04/24/2033 |
| 87248D-AC-4 | TIA 2016 1A SUB SUB EXE CDO-CF-CLO 0.000% 07/20/31 | D | 10/20/2019 | Capital Distribution | | 1,063,695 | | 1,063,695 | 1,063,695 | | | | | | 1,063,695 | | | | | 07/20/2031 |
| 87248R-AC-3 | TIA 2018 1A SUB SUB EXE CDO-CF-CLO 0.000% 01/20/32 | D | 10/22/2019 | Capital Distribution | | 3,427,114 | | 3,427,114 | 3,427,114 | | | | | | 3,427,114 | | | | | 01/20/2032 |
| 87271Q-AC-5 | TIA 2017 1A SUB SUB EXE CDO-CF-CLO 0.000% 04/20/29 | D | 10/20/2019 | Capital Distribution | | 3,332,906 | | 3,332,906 | 3,332,906 | | | | | | 3,332,906 | | | | | 04/20/2029 |
| 87271T-AC-9 | TIA 2017 2A SUB SUB EXE CDO-CF-CLO 0.000% 01/16/31 | D | 10/16/2019 | Capital Distribution | | 1,093,506 | | 1,093,506 | 1,093,506 | | | | | | 1,093,506 | | | | | 01/16/2031 |
| 874060-AU-0 | TAKEDA PHARMACEUTICAL SR UNSEC 5.000% 11/26/28 | D | 12/13/2019 | Tax Free Exchange | | 35,051,473 | 35,000,000 | 35,055,800 | 35,055,991 | | (4,518) | | (4,518) | | 35,051,473 | | | | 1,832,639 | 11/26/2028 |
| 87938W-AH-6 | TELEFONICA EMISIONES SAU CO.GUARNT 5.877% 07/15/19 | D | 07/15/2019 | Maturity | | 3,000,000 | 3,000,000 | 3,000,000 | 3,000,000 | | | | | | 3,000,000 | | | | 176,310 | 07/15/2019 |
| 88167A-AF-8 | TEVA PHARMACEUTICALS NE CO.GUARNT 4.100% 10/01/46 | D | 11/21/2019 | CREDIT SUISSE SECURITIES US LL | | 1,445,000 | 2,000,000 | 1,793,480 | 1,800,706 | | 3,482 | | 3,482 | | 1,804,188 | | (359,188) | (359,188) | 94,300 | 10/01/2046 |
| 88315F-AE-1 | TMCL 2017-2A A SEQ 3.520% 06/20/42 | D | 12/20/2019 | Paydown | | 983,232 | 983,232 | 983,057 | 983,064 | | 168 | | 168 | | 983,232 | | | | 18,926 | 06/20/2042 |
| 88606W-AA-0 | TBOLT 2017-A A STEP SEQ 4.212% 05/17/32 | D | 12/15/2019 | Paydown | | 1,253,471 | 1,253,471 | 1,253,418 | 1,253,425 | | 46 | | 46 | | 1,253,471 | | | | 31,264 | 05/17/2032 |
| 88606W-AC-6 | TBOLT 2017-A C SUB 4.500% 05/17/32 | D | 12/15/2019 | Paydown | | 399,810 | 399,810 | 363,701 | 367,128 | | 32,682 | | 32,682 | | 399,810 | | | | 9,641 | 05/17/2032 |
| 898324-AA-6 | TRUST F/1401 SR UNSEC 5.250% 12/15/24 | D | 04/08/2019 | Various | | 15,093,300 | 14,950,000 | 14,912,924 | 14,926,561 | | 602 | | 602 | | 14,927,163 | | 166,137 | 166,137 | 174,161 | 12/15/2024 |
| 90014Q-AA-5 | TURKIYE GARANTI BANKASI SR UNSEC 4.750% 10/17/19 | D | 02/20/2019 | JP MORGAN SECURITIES | | 6,249,900 | 6,275,000 | 6,267,219 | 6,273,755 | | 222 | | 222 | | 6,273,976 | | (24,076) | (24,076) | 103,494 | 10/17/2019 |
| 900150-AB-9 | TURKIYE HALK BANKASI AS SR UNSEC 3.875% 02/05/20 | D | 06/27/2019 | CITIGROUP GLOBAL MARKETS INC | | 13,011,094 | 13,275,000 | 12,985,828 | 13,222,163 | | 23,568 | | 23,568 | | 13,245,731 | | (234,637) | (234,637) | 461,948 | 02/05/2020 |
| 900150-AE-3 | TURKIYE HALK BANKASI AS SR UNSEC 5.000% 07/13/21 | D | 12/05/2019 | CITIGROUP GLOBAL MARKETS INC | | 4,737,500 | 5,000,000 | 4,989,050 | 4,994,114 | | 2,094 | | 2,094 | | 4,996,208 | | (258,708) | (258,708) | 351,389 | 07/13/2021 |
| 900151-AE-1 | TURKIYE IS BANKASI A.S SR UNSEC 5.500% 04/21/19 | D | 03/07/2019 | ING FINANCIAL MARKETS LLC. | | 5,271,308 | 5,275,000 | 5,246,884 | 5,273,233 | | 1,109 | | 1,109 | | 5,274,341 | | (3,034) | (3,034) | 112,826 | 04/21/2019 |
| 900151-AG-6 | TURKIYE IS BANKASI A.S SR UNSEC 5.000% 06/25/21 | D | 07/17/2019 | HSBC SECURITIES USA INC | | 9,650,000 | 10,000,000 | 9,868,900 | 9,948,046 | | 10,889 | | 10,889 | | 9,958,935 | | (308,935) | (308,935) | 283,333 | 06/25/2021 |
| 900151-AJ-0 | TURKIYE IS BANKASI A.S SR UNSEC 5.500% 04/21/22 | D | 07/26/2019 | Various | | 6,101,750 | 6,300,000 | 6,300,000 | 6,300,000 | | | | | | 6,300,000 | | (198,250) | (198,250) | 267,010 | 04/21/2022 |
| 90016A-AA-8 | TURK SISE VE CAM FABRIKA CO.GUARNT 4.250% 05/09/20 | D | 07/18/2019 | Various | | 22,839,277 | 23,450,000 | 22,504,993 | 23,222,588 | | 47,940 | | 47,940 | | 23,270,528 | | (431,251) | (431,251) | 438,991 | 05/09/2020 |
| 90016B-AA-6 | TURKIYE IS BANKASI A.S SR UNSEC 5.000% 04/30/20 | D | 07/18/2019 | CITIGROUP GLOBAL MARKETS INC | | 4,987,500 | 5,000,000 | 4,966,850 | 4,991,146 | | 3,627 | | 3,627 | | 4,994,773 | | (7,273) | (7,273) | 181,944 | 04/30/2020 |
| 90401C-AA-7 | ULTRAPAR INTERNATIONL SA CO.GUARNT 5.250% 10/06/26 | D | 03/28/2019 | Various | | 10,073,500 | 10,000,000 | 9,809,700 | 9,843,848 | | 3,242 | | 3,242 | | 9,847,090 | | 226,410 | 226,410 | 230,008 | 10/06/2026 |
| 904845-AA-2 | UNION ANDINA DE CEMENTOS SR UNSEC 5.875% 10/30/21 | D | 10/30/2019 | Call 101.4688 | | 6,392,531 | 6,300,000 | 6,316,983 | 6,306,068 | | (2,667) | | (2,667) | | 6,303,400 | | (3,400) | (3,400) | 462,656 | 10/30/2021 |
| 91311Q-AE-5 | UNITED UTILITIES PLC SR UNSEC 5.375% 02/01/19 | D | 02/01/2019 | Maturity | | 43,000,000 | 43,000,000 | 37,582,920 | 42,937,051 | | 62,949 | | 62,949 | | 43,000,000 | | | | 1,155,625 | 02/01/2019 |
| 91911T-AH-6 | VALE OVERSEAS LIMITED CO.GUARNT 6.875% 11/21/36 | D | 03/12/2019 | MORGAN STANLEY & CO. INC. | | 3,273,000 | 3,000,000 | 3,134,370 | 3,111,490 | | (667) | | (667) | | 3,110,823 | | 162,177 | 162,177 | 64,740 | 11/21/2036 |

# 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 |
| 92769X-AJ-4 | VIRGIN MEDIA SECURED FIN SR SEC 5.500% 01/15/25 | D | 05/20/2019 | Call 102.7500 | | 2,055,000 | 2,000,000 | 2,010,000 | 2,003,842 | | (693) | | (693) | | 2,003,149 | | (3,149) | (3,149) | 147,889 | 01/15/2025 |
| 92769X-AL-9 | VIRGIN MEDIA SECURED FIN SR SEC 5.250% 01/15/26 | D | 10/18/2019 | Call 103.3168 | | 22,729,696 | 22,000,000 | 22,086,250 | 22,086,336 | | (23,002) | | (23,002) | | 22,063,334 | | (63,334) | (63,334) | 2,182,750 | 01/15/2026 |
| 92857W-AV-2 | VODAFONE GROUP PLC SR UNSEC 4.375% 03/16/21 | D | 06/20/2019 | TENDER SALE | | 10,389,200 | 10,000,000 | 9,928,800 | 9,981,511 | | 3,757 | | 3,757 | | 9,985,268 | | 403,932 | 403,932 | 332,986 | 03/16/2021 |
| 92936M-AB-3 | WPP FINANCE 2010 CO.GUARNT 4.750% 11/21/21 | D | 12/27/2019 | Call 105.0500 | | 86,909,966 | 82,732,000 | 80,043,662 | 81,769,717 | | 312,723 | | 312,723 | | 82,082,440 | | 649,560 | 649,560 | 8,500,713 | 11/21/2021 |
| F0933*-AA-4 | BELLON S.A. A-SR-SEC 5.200% 02/15/22 | D | 02/15/2019 | Redemption 100.0000 | | 7,101,434 | 7,101,434 | 7,101,434 | 7,101,434 | | | | | | 7,101,434 | | | | 184,637 | 02/15/2022 |
| G0566*-AA-7 | ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25 | D | 12/31/2019 | Redemption 100.0000 | | 1,400,000 | 1,400,000 | 1,400,000 | 1,400,000 | | | | | | 1,400,000 | | | | 46,410 | 06/30/2025 |
| G0566*-AB-5 | ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% 06/30/25 | B | 12/30/2019 | Redemption 100.0000 | | 2,529,678 | 2,529,678 | 2,991,453 | 2,498,216 | | | | | 493,237 | 2,529,678 | (461,775) | | (461,775) | 77,391 | 06/30/2025 |
| G0566*-AD-1 | ARQIVA PP FINANCING PLC 3.051% 12/31/29 | B | 12/31/2019 | Redemption 100.0000 | | 5,161,378 | 5,161,378 | 4,880,135 | 5,016,731 | | | | | (136,596) | 5,161,378 | 281,242 | | 281,242 | 160,353 | 12/31/2029 |
| G0620B-AB-4 | ATLAS 2014-1 SR-SEC 4.875% 12/15/39 | D | 12/15/2019 | Paydown | | 2,570,659 | 2,570,659 | 2,570,659 | 2,570,659 | | | | | | 2,570,659 | | | | 57,870 | 12/15/2039 |
| G1591#-AE-2 | BRITVIC PLC E-SR 6.000% 02/20/19 | D | 02/20/2019 | Maturity | | 22,000,000 | 22,000,000 | 22,000,000 | 22,000,000 | | | | | | 22,000,000 | | | | 660,000 | 02/20/2019 |
| G2130#-AC-2 | TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC CLO IV 7.036% 04/20/26 | D | 12/12/2019 | WELLS FARGO | | 10,000,000 | 10,000,000 | 10,000,000 | 8,399,133 | 1,600,867 | | | 1,600,867 | | 10,000,000 | | | | 840,275 | 04/20/2026 |
| G2130#-AD-0 | TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC CLO IV 0.000% 04/20/26 | D | 12/12/2019 | Various | | 34,992,222 | 34,992,222 | 40,041,100 | 30,911,639 | 8,654,851 | (636,357) | | 8,018,494 | | 38,930,133 | | (3,937,911) | (3,937,911) | 5,810,408 | 04/20/2026 |
| G2854#-AA-0 | DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.740% 06/15/32 | B | 06/18/2019 | Redemption 100.0000 | | 533,779 | 533,779 | 536,007 | 541,705 | | | | | (5,698) | 533,779 | (2,228) | | (2,228) | 7,225 | 06/15/2032 |
| G4691#-AC-9 | IMI GROUP LTD B-SR 7.610% 07/28/19 | D | 07/28/2019 | Maturity | | 13,000,000 | 13,000,000 | 13,000,000 | 13,000,000 | | | | | | 13,000,000 | | | | 989,300 | 07/28/2019 |
| G7333#-AD-4 | RPC GROUP PLC D-SR-UNSEC 4.810% 12/15/21 | D | 08/02/2019 | Call 105.7349 | | 21,146,980 | 20,000,000 | 20,000,000 | 20,000,000 | | | | | | 20,000,000 | | | | 1,753,574 | 12/15/2021 |
| G93620-AA-3 | VINA 2008 1X D MEZ CDO-CF-CLO-HY 3.051% 10/14/19 | D | 04/15/2019 | WORLD 50 | | | 5,119,698 | | | | | | | | | | | | | 10/14/2019 |
| N2962#-AC-7 | ENECO C-SR-UNSEC 4.820% 03/28/19 | B | 03/28/2019 | Maturity | | 28,053,639 | 28,053,639 | 33,280,085 | 28,643,775 | | | | | 4,636,311 | 28,053,639 | (5,226,447) | | (5,226,447) | 675,672 | 03/28/2019 |
| N6704@-AK-5 | OILTANKING FINANCE B.V. A-SR-UNSEC 3.970% 10/23/22 | D | 12/11/2019 | Call 100.0000 | | 40,000,000 | 40,000,000 | 40,000,000 | 40,000,000 | | | | | | 40,000,000 | | | | 3,836,797 | 10/23/2022 |
| N6777#-AG-4 | OVERSEAS ASSISTANCE FINANCE B. G-SR-UNSEC 6.000% 03/30/24 | D | 09/30/2019 | Redemption 100.0000 | | 4,166,666 | 4,166,666 | 4,166,666 | 4,166,666 | | | | | | 4,166,666 | | | | 65,625 | 03/30/2024 |
| N9146#-AB-3 | VAN OORD FINANCE B.V. F-SR-UNSEC 5.410% 04/20/21 | D | 04/01/2019 | Call 105.1356 | | 36,797,472 | 35,000,000 | 35,000,000 | 35,000,000 | | | | | | 35,000,000 | | | | 2,565,392 | 04/20/2021 |
| P4000@-AA-1 | ELETRANS SA SR-SEC 4.060% 12/28/37 | D | 12/28/2019 | Redemption 100.0000 | | 774,704 | 774,704 | 774,704 | 774,704 | | | | | | 774,704 | | | | 23,904 | 12/28/2037 |
| Q0455#-AP-3 | APT PIPELINES LTD B-SR-UNSEC 8.860% 07/01/19 | D | 07/01/2019 | Maturity | | 25,000,000 | 25,000,000 | 25,000,000 | 25,000,000 | | | | | | 25,000,000 | | | | 2,215,000 | 07/01/2019 |
| Q1296#-AC-3 | COMMONWEALTH MANAGED INVS LTD C-SR-UNSEC 5.480% 02/07/19 | D | 02/07/2019 | Maturity | | 6,000,000 | 6,000,000 | 6,000,000 | 6,000,000 | | | | | | 6,000,000 | | | | 164,400 | 02/07/2019 |
| Q1842#-AH-1 | BROOKFIELD WA RAIL PTY LTD C-SR-SEC 4.790% 07/16/26 | D | 07/01/2019 | SEAPORT GROUP | | 33,000,000 | 33,000,000 | 33,000,000 | 33,000,000 | | | | | | 33,000,000 | | | | 1,677,298 | 07/16/2026 |
| Q3972#-AB-2 | GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22 | D | 03/25/2019 | Call 102.0000 | | 21,604,451 | 21,180,834 | 21,180,834 | 21,180,834 | | | | | | 21,180,834 | | | | 986,581 | 09/25/2022 |
| Q4352#-AA-2 | GROWTHPOINT PROP AUSTRALIA LTD 4.230% 06/15/27 | D | 08/26/2019 | Tax Free Exchange | | 33,000,000 | 33,000,000 | 33,000,000 | 33,000,000 | | | | | | 33,000,000 | | | | 973,253 | 06/15/2027 |
| Q4436#-AA-2 | HALLETT HILL NO. 2 PTY LTD SR-SEC 3.780% 06/27/27 | D | 12/27/2019 | Redemption 100.0000 | | 481,584 | 481,584 | 481,584 | 481,584 | | | | | | 481,584 | | | | 11,549 | 06/27/2027 |
| Q4436#-AB-0 | HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% 06/27/27 | B | 12/27/2019 | Redemption 100.0000 | | 245,925 | 245,925 | 268,757 | 248,750 | | | | | 20,007 | 245,925 | (22,832) | | (22,832) | 7,636 | 06/27/2027 |
| Q4557*-AB-7 | HEALTHSCOPE FINANCE PTY LTD HEALTHSCOPE FINANCE PTY LIMITE 4.050% 05/23/26 | D | 06/06/2019 | Call 109.8512 | | 48,334,548 | 44,000,000 | 43,520,220 | 43,558,833 | | 21,827 | | 21,827 | | 43,580,660 | | 419,340 | 419,340 | 5,289,898 | 05/23/2026 |
| Q7677@-AA-5 | PLENARY HEALTH FINANCE CO PTY SERIES A 3.950% 07/02/40 | B | 10/01/2019 | Redemption 100.0000 | | 2,632,323 | 2,632,323 | 2,902,141 | 2,666,821 | | | | | 235,319 | 2,632,323 | (269,818) | | (269,818) | 54,340 | 07/02/2040 |
| Q8773#-AM-8 | STOCKLAND FINANCE PTY LTD F-SR 5.190% 07/14/19 | D | 07/14/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 519,000 | 07/14/2019 |

# 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 |
| Q8852#-AA-8 | TAUMATA PLANTATIONS LMT PFD L CONVERTIBLE NOTE 6.720% 12/24/34 | B | 09/30/2019 | Redemption 100.0000 | | 6,095,955 | 6,095,955 | 4,221,713 | 4,058,764 | | 2,198,887 | | 2,198,887 | 148,713 | 6,095,955 | (310,409) | | (310,409) | 93,796 | 12/24/2034 |
| Q9389#-AC-4 | VECTOR LTD 2004-SR-UNSEC 5.750% 09/16/19 | D | 09/16/2019 | Maturity | | 8,000,000 | 8,000,000 | 8,383,360 | 8,026,708 | | (26,708) | | (26,708) | | 8,000,000 | | | | 460,000 | 09/16/2019 |
| X0940#-AC-7 | CARGOTEC CORP C-SR-UNSEC 5.680% 02/21/19 | D | 02/21/2019 | Maturity | | 10,000,000 | 10,000,000 | 10,000,000 | 10,000,000 | | | | | | 10,000,000 | | | | 284,000 | 02/21/2019 |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 12,875,413,409 | 12,748,701,804 | 12,424,988,525 | 12,507,424,832 | 10,529,994 | 191,651,950 | 54,288,017 | 147,893,927 | 4,044,340 | 12,655,726,192 | (3,636,908) | 126,140,099 | 122,503,191 | 536,364,352 | XXX |
| 677879-CE-6 | OIL INSURANCE LTD JR SUBORDINATED 4.943% Perpet. | D | 09/30/2019 | Call 100.0000 | | 40,000,000 | 40,000,000 | 40,477,200 | 40,477,200 | | | | | | 40,477,200 | | (477,200) | (477,200) | 1,684,944 | 01/01/9999 |
| 4899999. Subtotal - Bonds - Hybrid Securities | | | | | | 40,000,000 | 40,000,000 | 40,477,200 | 40,477,200 | | | | | | 40,477,200 | | (477,200) | (477,200) | 1,684,944 | XXX |
| 62890@-BE-0 | ND PROPERTIES ERLANGEN ARCADEN 5.850% 04/16/22 | | 12/23/2019 | Redemption 100.0000 | | 22,707,985 | 22,707,985 | 24,657,370 | 23,064,285 | | | | | 1,593,086 | 22,707,985 | (1,949,385) | | (1,949,385) | 1,015,878 | 04/16/2022 |
| 62890@-CD-1 | ND PROPERTIES PEP SHOPPING CENTER 4.480% 12/14/21 | | 06/30/2019 | Redemption 100.0000 | | 12,221,219 | 12,221,219 | 14,305,670 | 12,314,196 | | | | | 1,991,474 | 12,221,219 | (2,084,451) | | (2,084,451) | 272,471 | 12/14/2021 |
| 62890@-CF-6 | ND PROPERTIES GROPIUS 3.680% 03/28/22 | | 06/30/2019 | Redemption 100.0000 | | 23,737,099 | 23,737,099 | 27,805,684 | 23,917,686 | | | | | 3,887,998 | 23,737,099 | (4,068,585) | | (4,068,585) | 454,896 | 03/28/2022 |
| 62890@-CG-4 | ND PROPERTIES ERLANGEN ARCADEN 3.900% 04/16/22 | | 12/24/2019 | Redemption 100.0000 | | 4,277,720 | 4,277,720 | 5,016,444 | 4,420,476 | | | | | 595,968 | 4,277,720 | (738,724) | | (738,724) | 172,273 | 04/16/2022 |
| 5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates | | | | | | 62,944,023 | 62,944,023 | 71,785,168 | 63,716,643 | | | | | 8,068,526 | 62,944,023 | (8,841,145) | | (8,841,145) | 1,915,518 | XXX |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | 05/22/2019 | Various | 0.000 | 417,872,588 | | 400,132,408 | 395,298,603 | 4,833,805 | | | 4,833,805 | | 400,132,408 | | 17,740,180 | 17,740,180 | 4,977,381 | |
| 464288-51-3 | HYG ISHARES IBOXX HIGH YLD CORP | | 09/03/2019 | Various | 0.000 | 229,389,031 | | 225,004,343 | 215,513,356 | 9,490,987 | | | 9,490,987 | | 225,004,343 | | 4,384,688 | 4,384,688 | 5,842,460 | |
| 67092P-11-0 | NUSA NUVEEN ENHANCED YIELD 1-5 YE | | 06/04/2019 | VIRTU FINANCIAL | 0.000 | 4,826,150 | | 4,885,725 | 4,741,991 | 143,735 | | | 143,735 | | 4,885,725 | | (59,575) | (59,575) | 45,221 | |
| 8099999. Subtotal - Bonds - SVO Identified Funds | | | | | | 652,087,769 | | 630,022,476 | 615,553,950 | 14,468,527 | | | 14,468,527 | | 630,022,476 | | 22,065,293 | 22,065,293 | 10,865,062 | XXX |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23 | | 04/23/2019 | BARCLAYS BANK PLC | | 16,810,856 | 16,789,869 | 16,757,248 | 16,753,124 | | 2,365 | | 2,365 | | 16,755,489 | | 55,367 | 55,367 | 167,491 | 11/10/2023 |
| 00100U-AG-7 | ADS WASTE HOLDINGS ADS WASTE HOLDINGS 11/10/23 | | 03/29/2019 | Redemption 100.0000 | | 45,501 | 45,501 | 45,413 | 45,401 | | 100 | | 100 | | 45,501 | | | | 15,686 | 11/10/2023 |
| 001021-AK-0 | AE EUROPE HLDGS INC Initial Dollar Term Loan 10/21/23 | | 11/15/2019 | Redemption 100.0000 | | 747,308 | 747,308 | 739,835 | 741,620 | | 5,687 | | 5,687 | | 747,308 | | | | 16,084 | 10/21/2023 |
| 00130F-AC-3 | FRONTDOOR INC FRONTDOOR INC 08/14/25 | | 12/31/2019 | Redemption 100.0000 | | 98,750 | 98,750 | 98,503 | 98,512 | | 238 | | 238 | | 98,750 | | | | 2,527 | 08/14/2025 |
| 00164D-AP-8 | AMC ENTERTAINMENT HOLDINGS AMC ENTERTAINMENT HOLDINGS 12/15/23 | | 04/22/2019 | Redemption 100.0000 | | 4,003,688 | 4,003,688 | 4,020,383 | 4,016,594 | | (12,907) | | (12,907) | | 4,003,688 | | | | 60,389 | 12/15/2023 |
| 00167J-AB-3 | AM CONSERVATION GROUP INC Term Loan 10/31/22 | | 08/14/2019 | Redemption 100.0000 | | 9,141,940 | 9,141,940 | 9,064,380 | 9,086,942 | | 54,998 | | 54,998 | | 9,141,940 | | | | 237,607 | 10/31/2022 |
| 00168N-AA-5 | AMC BUYER LLC Term Loan 11/01/24 | | 12/31/2019 | Redemption 100.0000 | | 116,847 | 116,847 | 115,678 | 115,699 | | 1,148 | | 1,148 | | 116,847 | | | | 4,924 | 11/01/2024 |
| 00169@-AB-1 | AM CONSERVATION GROUP INC SUB-UNSEC 03/29/23 | | 08/15/2019 | Redemption 101.0000 | | 20,200,000 | 20,000,000 | 20,000,000 | 20,000,000 | | 200,000 | | 200,000 | | 20,200,000 | | | | 1,444,728 | 03/29/2023 |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan 11/01/24 | | 09/30/2019 | Redemption 100.0000 | | 33,848 | 33,848 | 33,679 | 33,679 | | 169 | | 169 | | 33,848 | | | | 1,165 | 11/01/2024 |
| 00173@-AB-5 | AMC BUYER LLC Revolver 11/01/23 | | 06/04/2019 | Redemption 100.0000 | | 715,262 | 715,262 | 715,262 | 715,262 | | | | | | 715,262 | | | | 16,242 | 11/01/2023 |
| 00186U-AB-5 | A PLACE FOR MOM-INC. Term Loan 08/10/24 | | 12/31/2019 | Redemption 100.0000 | | 150,041 | 150,041 | 149,410 | 149,505 | | 536 | | 536 | | 150,041 | | | | 3,076 | 08/10/2024 |
| 00190N-AJ-8 | PODS LLC PODS LLC 12/06/24 | | 12/31/2019 | Redemption 100.0000 | | 90,094 | 90,094 | 89,493 | 89,507 | | 587 | | 587 | | 90,094 | | | | 3,106 | 12/06/2024 |
| 00248*-AB-8 | AWP INC First Amendment Incremental Te 06/05/21 | | 05/03/2019 | Redemption 100.0000 | | 235,162 | 235,162 | 232,810 | 233,895 | | 1,267 | | 1,267 | | 235,162 | | | | 7,971 | 06/05/2021 |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD 07/01/22 | | 12/19/2019 | MORGAN STANLEY & CO. INC. | | 8,200,000 | 10,000,000 | 7,241,700 | 10,000,013 | | (3,672) | 2,754,641 | (2,758,313) | | 7,241,700 | | 958,300 | 958,300 | 128,124 | 07/01/2022 |
| 00400Y-AH-4 | ACADEMY LTD ACADEMY LTD 07/01/22 | | 12/31/2019 | Redemption 100.0000 | | 578,849 | 578,849 | 498,226 | 578,883 | | 80,320 | 80,353 | (33) | | 578,849 | | | | 4,463 | 07/01/2022 |
| 00488P-AK-1 | ACRISURE LLC ACRISURE LLC 11/22/23 | | 09/30/2019 | Redemption 100.0000 | | 31,500 | 31,500 | 31,461 | 31,463 | | 37 | | 37 | | 31,500 | | | | 854 | 11/22/2023 |
| 00766W-AT-0 | AECOM TECHNOLOGY AECOM TECHNOLOGY 03/13/25 | | 12/31/2019 | Redemption 100.0000 | | 144,017 | 144,017 | 144,017 | 144,017 | | | | | | 144,017 | | | | 2,859 | 03/13/2025 |

# 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 |
| 00866@-AB-7 | AHEAD LLC SR-UNSEC 05/08/24 | | 05/08/2019 | Redemption 100.0000 | | 13,636,905 | 13,636,905 | 13,568,720 | 13,574,630 | | 62,275 | | 62,275 | | 13,636,905 | | | | 309,963 | 05/08/2024 |
| 01310T-AU-3 | ALBERTSON'S LLC ALBERTSON'S LLC 06/22/23 | | 08/16/2019 | Redemption 100.0000 | | 2,994,400 | 2,994,400 | 2,956,132 | 2,964,604 | | 29,796 | | 29,796 | | 2,994,400 | | | | 104,452 | 06/22/2023 |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 08/15/2019 | Redemption 100.0000 | | 11,625,589 | 11,625,589 | 11,589,115 | 11,589,603 | | 35,986 | | 35,986 | | 11,625,589 | | | | 354,626 | 11/17/2025 |
| 01310T-AV-1 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 08/16/2019 | Tax Free Exchange | | 34,776,876 | 34,876,767 | 34,767,344 | 34,768,809 | | 8,067 | | 8,067 | | 34,776,876 | | | | 765,518 | 11/17/2025 |
| 01642P-AW-6 | ALIXPARTNERS LLP ALIXPARTNERS LLP 04/04/24 | | 12/31/2019 | Redemption 100.0000 | | 210,457 | 210,457 | 210,936 | 210,820 | | (363) | | (363) | | 210,457 | | | | 91,344 | 04/04/2024 |
| 01973J-AH-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22 | | 03/29/2019 | Redemption 100.0000 | | 12,998,098 | 12,998,098 | 13,046,840 | 13,041,792 | | (43,694) | | (43,694) | | 12,998,098 | | | | 147,697 | 09/23/2022 |
| 01973J-AH-2 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 09/23/22 | | 04/03/2019 | Taxable Exchange | | 16,927,272 | 16,837,863 | 16,901,005 | 16,894,465 | | (3,691) | | (3,691) | | 16,890,774 | | 36,498 | 36,498 | 173,120 | 09/23/2022 |
| 02079#-AB-4 | ALPHA PACKAGING HLDGS INC Additional Delayed Draw Term L 05/12/20 | | 12/31/2019 | Redemption 100.0000 | | 49,500 | 49,500 | 49,500 | 49,500 | | | | | | 49,500 | | | | 2,030 | 05/12/2020 |
| 02079#-AD-0 | ALPHA PACKAGING HLDGS INC Tranche B-3 Term Loan 05/12/20 | | 12/31/2019 | Redemption 100.0000 | | 82,500 | 82,500 | 82,294 | 82,398 | | 102 | | 102 | | 82,500 | | | | 3,309 | 05/12/2020 |
| 02376C-AX-3 | AMERICAN AIRLINES INC AMERICAN AIRLINES INC 10/10/21 | | 10/10/2019 | Redemption 100.0000 | | 206,186 | 206,186 | 206,089 | 206,094 | | 92 | | 92 | | 206,186 | | | | 7,213 | 10/10/2021 |
| 02474R-AF-0 | ABC SUPPLY CO INC ABC SUPPLY CO INC 10/31/23 | | 10/31/2019 | Redemption 100.0000 | | 33,237,203 | 33,237,203 | 33,252,160 | 33,250,310 | | (13,107) | | (13,107) | | 33,237,203 | | | | 844,071 | 10/31/2023 |
| 03217F-AH-2 | AMSPEC SERVICES INC Revolver 07/02/24 | | 07/02/2019 | Redemption 100.0000 | | 505,779 | 505,779 | 505,779 | 505,779 | | | | | | 505,779 | | | | 17,701 | 07/02/2024 |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan 07/02/24 | | 12/31/2019 | Redemption 100.0000 | | 219,152 | 219,152 | 217,508 | 217,606 | | 1,546 | | 1,546 | | 219,152 | | | | 10,528 | 07/02/2024 |
| 03765V-AH-3 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22 | | 04/04/2019 | Redemption 100.0000 | | 4,671,912 | 4,671,912 | 4,671,912 | 4,671,912 | | | | | | 4,671,912 | | | | 55,242 | 05/02/2022 |
| 03765V-AH-3 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 05/02/22 | | 09/23/2019 | Tax Free Exchange | | 31,272,369 | 31,272,369 | 31,272,369 | 31,272,369 | | | | | | 31,272,369 | | | | 830,620 | 05/02/2022 |
| 03970J-AD-0 | CHILL MERGER SUB INC CHILL MERGER SUB INC 03/20/24 | | 02/08/2019 | Redemption 100.0000 | | 580,433 | 580,433 | 581,884 | 581,711 | | (1,279) | | (1,279) | | 580,433 | | | | 3,784 | 03/20/2024 |
| 040448-A*-3 | NASCO HEALTHCARE INC Term Loan 06/30/21 | | 12/31/2019 | Redemption 100.0000 | | 153,520 | 153,520 | 152,752 | 153,154 | | 365 | | 365 | | 153,520 | | | | 8,496 | 06/30/2021 |
| 04262B-AC-4 | ARNOTT LLC Initial Term Loan 06/15/24 | | 09/30/2019 | Redemption 100.0000 | | 92,000 | 92,000 | 91,080 | 91,237 | | 763 | | 763 | | 92,000 | | | | 3,356 | 06/15/2024 |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24 | | 10/01/2019 | Redemption 100.0000 | | 186,959 | 186,959 | 185,090 | 185,895 | | 1,064 | | 1,064 | | 186,959 | | | | 3,646 | 05/01/2024 |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25 | | 10/01/2019 | Redemption 100.0000 | | 48,506 | 48,506 | 48,021 | 48,186 | | 320 | | 320 | | 48,506 | | | | 1,342 | 05/01/2025 |
| 04621H-AK-9 | ASSUREDPARTNERS INC ASSUREDPARTNERS INC 10/22/24 | | 12/31/2019 | Redemption 100.0000 | | 315,429 | 315,429 | 315,423 | 315,394 | | 35 | | 35 | | 315,429 | | | | 9,426 | 10/22/2024 |
| 04649V-AT-7 | ASURION LLC ASURION LLC 08/04/22 | | 12/31/2019 | Redemption 100.0000 | | 3,959,504 | 3,959,504 | 3,979,302 | 3,974,201 | | (14,697) | | (14,697) | | 3,959,504 | | | | 120,744 | 08/04/2022 |
| 04649V-AV-2 | ASURION LLC ASURION LLC 11/03/23 | | 12/31/2019 | Redemption 100.0000 | | 14,925 | 14,925 | 14,992 | 14,983 | | (59) | | (59) | | 14,925 | | | | 407 | 11/03/2023 |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I Term Loan A 03/20/20 | | 12/31/2019 | Redemption 100.0000 | | 342,874 | 342,874 | 339,511 | 341,430 | | 1,444 | | 1,444 | | 342,874 | | | | 15,789 | 03/20/2020 |
| 05365@-AA-4 | AVETTA LLC Tranche B Term Loan 04/10/24 | | 12/31/2019 | Redemption 100.0000 | | 131,707 | 131,707 | 130,522 | 130,622 | | 1,085 | | 1,085 | | 131,707 | | | | 5,121 | 04/10/2024 |
| 05377J-AP-7 | AVIS BUDGET CAR RENTAL LLC AVIS BUDGET CAR RENTAL LLC 02/13/25 | | 12/31/2019 | Redemption 100.0000 | | 92,484 | 92,484 | 92,599 | 92,586 | | (103) | | (103) | | 92,484 | | | | 1,851 | 02/13/2025 |
| 05400K-AE-0 | AVOLON TLB BORROWER 1 US AVOLON TLB BORROWER 1 US 01/15/25 | | 05/09/2019 | Redemption 100.0000 | | 12,319,864 | 12,319,864 | 12,322,697 | 12,322,437 | | (2,574) | | (2,574) | | 12,319,864 | | | | 156,263 | 01/15/2025 |
| 05655F-AC-7 | BADGER SPORTSWEAR ACQUISITION First Lien Initial Term Loan 09/09/23 | | 06/12/2019 | Redemption 100.0000 | | 277,873 | 277,873 | 275,143 | 275,793 | | 2,081 | | 2,081 | | 277,873 | | | | 5,294 | 09/09/2023 |
| 07014Q-AK-7 | BASS PRO GROUP LLC BASS PRO GROUP LLC 09/25/24 | | 12/31/2019 | Redemption 100.0000 | | 390,000 | 390,000 | 386,100 | 386,946 | | 3,054 | | 3,054 | | 390,000 | | | | 10,826 | 09/25/2024 |

# 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 |
| 07368R-AD-3 | BEACON ROOFING SUPPLY INC BEACON ROOFING SUPPLY INC 01/02/25 | | 12/31/2019 | Redemption 100.0000 | | 130,000 | 130,000 | 129,913 | 129,924 | | 76 | | 76 | | 130,000 | | | | 3,630 | 01/02/2025 |
| 08511L-AQ-1 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 12/31/2019 | Redemption 100.0000 | | 200,875 | 200,875 | 200,511 | 200,533 | | 342 | | 342 | | 200,875 | | | | 5,901 | 11/07/2025 |
| 08579J-AX-0 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 04/20/40 | | 10/21/2019 | Tax Free Exchange | | 45,747,913 | 45,661,265 | 45,792,770 | 45,769,732 | | (21,819) | | (21,819) | | 45,747,913 | | | | 1,558,502 | 04/20/2040 |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/11/27 | | 09/30/2019 | Redemption 100.0000 | | 9,375 | 9,375 | 9,401 | 9,398 | | (23) | | (23) | | 9,375 | | | | 224 | 10/11/2027 |
| 08579J-AY-8 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 10/11/27 | | 10/21/2019 | Tax Free Exchange | | 1,221,243 | 1,218,750 | 1,222,138 | 1,221,675 | | (432) | | (432) | | 1,221,243 | | | | 83,088 | 10/11/2027 |
| 10330J-AU-2 | BOYD GAMING CORP BOYD GAMING CORP 09/15/23 | | 12/12/2019 | Redemption 100.0000 | | 7,747,740 | 7,747,740 | 7,763,862 | 7,759,869 | | (12,130) | | (12,130) | | 7,747,740 | | | | 307,517 | 09/15/2023 |
| 10801X-AG-2 | BRIGHTVIEW LANDSCAPES BRIGHTVIEW LANDSCAPES 08/15/25 | | 12/31/2019 | Redemption 100.0000 | | 175,125 | 175,125 | 174,123 | 174,126 | | 999 | | 999 | | 175,125 | | | | 4,389 | 08/15/2025 |
| 11132V-AN-9 | BROADSTREET PARTNERS INC BROADSTREET PARTNERS INC 11/08/23 | | 12/31/2019 | Redemption 100.0000 | | 93,132 | 93,132 | 92,855 | 92,859 | | 273 | | 273 | | 93,132 | | | | 2,394 | 11/08/2023 |
| 11244@-AA-9 | BROOK & WHITTLE HLDG CORP Initial Term Loan 10/17/23 | | 06/26/2019 | Redemption 100.0000 | | 178,221 | 178,221 | 176,439 | 176,727 | | 1,494 | | 1,494 | | 178,221 | | | | 5,788 | 10/17/2023 |
| 11244@-AB-7 | BROOK & WHITTLE HLDG CORP Delayed Draw Term Loan 10/17/23 | | 06/26/2019 | Redemption 100.0000 | | 37,985 | 37,985 | 37,985 | 37,985 | | | | | | 37,985 | | | | 1,446 | 10/17/2023 |
| 12506K-AD-1 | CBS RADIO INC CBS RADIO INC 11/18/24 | | 04/30/2019 | Redemption 100.0000 | | 1,513,486 | 1,513,486 | 1,511,736 | 1,511,945 | | 1,541 | | 1,541 | | 1,513,486 | | | | 22,587 | 11/18/2024 |
| 12506K-AD-1 | CBS RADIO INC CBS RADIO INC 11/18/24 | | 12/17/2019 | Tax Free Exchange | | 3,083,737 | 3,086,443 | 3,082,874 | 3,083,300 | | 437 | | 437 | | 3,083,737 | | | | 477,584 | 11/18/2024 |
| 12512K-AG-6 | CDS US INTERMEDIATE HOLD CDS US INTERMEDIATE HOLD 07/08/22 | | 12/31/2019 | Redemption 100.0000 | | 69,785 | 69,785 | 69,945 | 69,903 | | (118) | | (118) | | 69,785 | | | | 2,459 | 07/08/2022 |
| 12541H-AR-4 | CHG HEALTHCARE SERVICES INC CHG HEALTHCARE SERVICES INC 06/07/23 | | 12/31/2019 | Redemption 100.0000 | | 393,942 | 393,942 | 396,735 | 396,282 | | (2,340) | | (2,340) | | 393,942 | | | | 9,839 | 06/07/2023 |
| 12543B-AH-7 | CH HOLD CORP CH HOLD CORP 02/01/24 | | 02/05/2019 | Redemption 100.0000 | | 7,716,385 | 7,716,385 | 7,750,893 | 7,743,153 | | (26,768) | | (26,768) | | 7,716,385 | | | | 44,622 | 02/01/2024 |
| 12543K-AN-4 | CHS/COMMUNITY HEALTH SYS IN CHS/COMMUNITY HEALTH SYS IN 01/27/21 | | 03/06/2019 | Redemption 100.0000 | | 1,610,240 | 1,610,240 | 1,561,429 | 1,590,111 | | 20,129 | | 20,129 | | 1,610,240 | | | | 23,435 | 01/27/2021 |
| 12546F-AB-8 | CHG PPC PARENT LLC CHG PPC PARENT LLC 03/31/25 | | 12/31/2019 | Redemption 100.0000 | | 33,500 | 33,500 | 33,416 | 33,424 | | 76 | | 76 | | 33,500 | | | | 910 | 03/31/2025 |
| 12594E-AD-8 | CNT HOLDINGS III CORP CNT HOLDINGS III CORP 01/22/23 | | 12/31/2019 | Redemption 100.0000 | | 207,164 | 207,164 | 207,984 | 207,725 | | (561) | | (561) | | 207,164 | | | | 4,373 | 01/22/2023 |
| 14726@-AA-0 | CASCADE DRILLING LP Term Loan A 02/22/21 | | 04/11/2019 | Redemption 100.0000 | | 246,242 | 246,242 | 243,780 | 245,073 | | 1,169 | | 1,169 | | 246,242 | | | | 5,824 | 02/22/2021 |
| 14727@-AA-9 | CASCADE DRILLING LP Term A-2 Loan 02/22/21 | | 04/11/2019 | Redemption 100.0000 | | 225,192 | 225,192 | 223,939 | 224,530 | | 662 | | 662 | | 225,192 | | | | 5,709 | 02/22/2021 |
| 14727@-AB-7 | CASCADE DRILLING LP Delayed Draw Term Loan - 2 02/19/21 | | 04/11/2019 | Redemption 100.0000 | | 220,856 | 220,856 | 219,870 | 220,306 | | 550 | | 550 | | 220,856 | | | | 4,599 | 02/19/2021 |
| 14727@-AC-5 | CASCADE DRILLING LP Delayed Draw Term Loan - 3 02/22/21 | | 04/11/2019 | Redemption 100.0000 | | 381,408 | 381,408 | 381,408 | 381,408 | | | | | | 381,408 | | | | 6,895 | 02/22/2021 |
| 15911A-AC-7 | CHANGE HEALTHCARE HOLDINGS CHANGE HEALTHCARE HOLDINGS 03/01/24 | | 12/31/2019 | Redemption 100.0000 | | 10,663,378 | 10,663,378 | 10,659,008 | 10,660,357 | | 3,021 | | 3,021 | | 10,663,378 | | | | 58,566 | 03/01/2024 |
| 16706E-AC-6 | CHI DOORS HOLDINGS CORP CHI DOORS HOLDINGS CORP 07/31/22 | | 12/31/2019 | Redemption 100.0000 | | 213,046 | 213,046 | 212,978 | 213,014 | | 32 | | 32 | | 213,046 | | | | 5,836 | 07/31/2022 |
| 18271*-AA-2 | CLARUS GLASSBOARDS LLC Term Loan A 06/06/24 | | 12/31/2019 | Redemption 100.0000 | | 157,850 | 157,850 | 156,986 | 157,053 | | 797 | | 797 | | 157,850 | | | | 4,063 | 06/06/2024 |
| 18449E-AE-0 | CLEAN HARBORS INC CLEAN HARBORS INC 06/28/24 | | 12/31/2019 | Redemption 100.0000 | | 134,343 | 134,343 | 134,287 | 134,291 | | 53 | | 53 | | 134,343 | | | | 2,741 | 06/28/2024 |
| 18913E-AB-3 | ALPHABET HOLDING CO INC ALPHABET HOLDING CO INC 09/28/24 | | 12/31/2019 | Redemption 100.0000 | | 292,500 | 292,500 | 291,038 | 291,278 | | 1,222 | | 1,222 | | 292,500 | | | | 8,171 | 09/28/2024 |
| 19286#-AD-3 | COLD SPRING BREWING CO Senior Secured Term Loan 05/15/24 | | 12/19/2019 | Redemption 100.0000 | | 21,984,279 | 21,984,279 | 21,764,436 | 21,782,820 | | 201,459 | | 201,459 | | 21,984,279 | | | | 1,448,749 | 05/15/2024 |
| 20007*-AA-9 | COMAR HLDG CO LLC Term Loan 06/18/24 | | 12/31/2019 | Redemption 100.0000 | | 187,500 | 187,500 | 185,625 | 185,756 | | 1,744 | | 1,744 | | 187,500 | | | | 6,986 | 06/18/2024 |

# 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 |
| 20337E-AN-1 | COMMSCOPE INC COMMSCOPE INC 12/29/22 | | 04/04/2019 | Redemption 100.0000 | | 8,334,325 | 8,334,325 | 8,370,829 | 8,361,291 | | (26,966) | | (26,966) | | 8,334,325 | | | | 73,914 | 12/29/2022 |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 12/10/2019 | Redemption 100.0000 | | 1,000,000 | 1,000,000 | 1,003,750 | 1,003,435 | | (3,435) | | (3,435) | | 1,000,000 | | | | 46,282 | 06/01/2022 |
| 21257@-AA-2 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC 11/16/24 | | 09/04/2019 | Redemption 100.0000 | | 10,000,000 | 10,000,000 | 9,900,000 | 9,901,584 | | 98,416 | | 98,416 | | 10,000,000 | | | | 414,458 | 11/16/2024 |
| 21257@-AB-0 | CONVEY HEALTH SOLUTIONS INC SR-UNSEC 05/16/24 | | 09/04/2019 | Redemption 100.0000 | | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | 5,000,000 | | | | 134,239 | 05/16/2024 |
| 21718@-AB-3 | COP GNAP HLDGS-INC. SR-UNSEC 11/01/24 | | 09/30/2019 | Redemption 100.0000 | | 7,083 | 7,083 | 7,013 | 7,014 | | 70 | | 70 | | 7,083 | | | | 140 | 11/01/2024 |
| 21718@-AC-1 | COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24 | | 09/30/2019 | Redemption 100.0000 | | 969 | 969 | 969 | 969 | | | | | | 969 | | | | 45 | 11/01/2024 |
| 22235C-AC-8 | COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23 | | 04/29/2019 | TAXABLE EXCH RECORD AS SALE | | 5,361,939 | 11,915,420 | 11,758,451 | 11,790,986 | | 10,201 | | 10,201 | | 11,801,187 | | (6,439,248) | (6,439,248) | | 03/31/2023 |
| 22235C-AC-8 | COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23 | | 01/30/2019 | Redemption 100.0000 | | 9,492 | 9,492 | 9,367 | 9,393 | | 99 | | 99 | | 9,492 | | | | | 03/31/2023 |
| 22284M-AK-8 | COVENANT SURGICAL PARTNERS INC SR-UNSEC 10/04/24 | | 07/01/2019 | Redemption 100.0000 | | 3,982,969 | 3,982,969 | 3,975,315 | 3,976,303 | | 6,666 | | 6,666 | | 3,982,969 | | | | 134,230 | 10/04/2024 |
| 22526W-AH-1 | CREATIVE ARTISTS AGENCY LLC CREATIVE ARTISTS AGENCY LLC 02/15/24 | | 11/26/2019 | Redemption 100.0000 | | 39,204,106 | 39,204,106 | 39,566,744 | 39,518,459 | | (314,354) | | (314,354) | | 39,204,106 | | | | 1,748,871 | 02/15/2024 |
| 22818R-AW-6 | CROWN AMERICAS LLC CROWN AMERICAS LLC 04/03/25 | | 12/13/2019 | Redemption 100.0000 | | 10,221,223 | 10,221,223 | 10,317,649 | 10,309,076 | | (87,853) | | (87,853) | | 10,221,223 | | | | 302,010 | 04/03/2025 |
| 23340D-AN-2 | DTZ US BORROWER LLC DTZ US BORROWER LLC 08/21/25 | | 12/31/2019 | Redemption 100.0000 | | 783,000 | 783,000 | 779,085 | 779,239 | | 3,761 | | 3,761 | | 783,000 | | | | 23,713 | 08/21/2025 |
| 23918Y-AC-2 | DAVITA HEALTHCARE PARTNE DAVITA HEALTHCARE PARTNE 06/24/21 | | 08/12/2019 | Redemption 100.0000 | | 23,032,331 | 23,032,331 | 22,930,385 | 22,991,697 | | 40,634 | | 40,634 | | 23,032,331 | | | | 454,631 | 06/24/2021 |
| 25403#-AB-2 | DILIGENT CORP Initial Term Loan 04/14/22 | | 12/31/2019 | Redemption 100.0000 | | 235,198 | 235,198 | 232,243 | 233,393 | | 1,806 | | 1,806 | | 235,198 | | | | 9,563 | 04/14/2022 |
| 25403#-AD-8 | DILIGENT CORP Tranche B-2 Loan 04/14/22 | | 12/31/2019 | Redemption 100.0000 | | 55,001 | 55,001 | 54,383 | 54,559 | | 442 | | 442 | | 55,001 | | | | 2,533 | 04/14/2022 |
| 25403#-AE-6 | DILIGENT CORP Tranche B-3 Term Loan 04/14/22 | | 12/31/2019 | Redemption 100.0000 | | 57,635 | 57,635 | 56,915 | 57,051 | | 584 | | 584 | | 57,635 | | | | 2,655 | 04/14/2022 |
| 25403#-AF-3 | DILIGENT CORP Tranche B-1 Term Loan 04/14/22 | | 12/31/2019 | Redemption 100.0000 | | 17,682 | 17,682 | 17,682 | 17,682 | | | | | | 17,682 | | | | 814 | 04/14/2022 |
| 25403#-AG-1 | DILIGENT CORP Tranche B-4 Delayed Draw Term 04/14/22 | | 09/30/2019 | Redemption 100.0000 | | 9,624 | 9,624 | 9,624 | 9,624 | | | | | | 9,624 | | | | 435 | 04/14/2022 |
| 26376M-AG-7 | DUBOIS CHEMICALS INC DUBOIS CHEMICALS INC 03/15/24 | | 09/30/2019 | Redemption 100.0000 | | 17,126,214 | 17,126,214 | 17,121,034 | 17,120,823 | | 5,391 | | 5,391 | | 17,126,214 | | | | 425,886 | 03/15/2024 |
| 26658N-AC-3 | ENGINEERED MACHINERY HOL ENGINEERED MACHINERY HOL 07/19/24 | | 12/31/2019 | Redemption 100.0000 | | 220,000 | 220,000 | 220,121 | 220,106 | | (106) | | (106) | | 220,000 | | | | 7,518 | 07/19/2024 |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25 | | 12/31/2019 | Redemption 100.0000 | | 280,636 | 280,636 | 280,844 | 280,855 | | (219) | | (219) | | 280,636 | | | | 7,116 | 03/06/2025 |
| 26928B-AJ-8 | EW SCRIPPS CO EW SCRIPPS CO 10/02/24 | | 12/31/2019 | Redemption 100.0000 | | 91,750 | 91,750 | 91,826 | 91,818 | | (68) | | (68) | | 91,750 | | | | 2,100 | 10/02/2024 |
| 28047H-AB-4 | EDGEWOOD PARTNERS HLDGS LLC SR-UNSEC 09/08/24 | | 03/26/2019 | Tax Free Exchange | | 2,131,371 | 2,131,371 | 2,131,371 | 2,131,371 | | | | | | 2,131,371 | | | | 15,894 | 09/08/2024 |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24 | | 09/30/2019 | Redemption 100.0000 | | 133,415 | 133,415 | 132,823 | 132,905 | | 510 | | 510 | | 133,415 | | | | 2,732 | 09/08/2024 |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC 11/05/24 | | 12/31/2019 | Redemption 100.0000 | | 27,500 | 27,500 | 27,363 | 27,365 | | 135 | | 135 | | 27,500 | | | | 809 | 11/05/2024 |
| 29102E-AG-0 | PRESS GANEY HOLDINGS INC PRESS GANEY HOLDINGS INC 10/23/23 | | 07/25/2019 | Redemption 100.0000 | | 20,874,000 | 20,874,000 | 20,994,025 | 20,980,519 | | (106,519) | | (106,519) | | 20,874,000 | | | | 454,426 | 10/23/2023 |
| 29273P-AB-9 | ENDO PARENT INC First Lien Delayed Draw Term L 08/18/23 | | 12/31/2019 | Redemption 100.0000 | | 29,971 | 29,971 | 29,971 | 29,971 | | | | | | 29,971 | | | | 1,137 | 08/18/2023 |
| 29273P-AC-7 | ENDO PARENT INC Initial Term Loan 08/18/23 | | 12/31/2019 | Redemption 100.0000 | | 51,401 | 51,401 | 50,887 | 51,030 | | 370 | | 370 | | 51,401 | | | | 2,206 | 08/18/2023 |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23 | | 09/30/2019 | Redemption 100.0000 | | 21,038 | 21,038 | 21,038 | 21,038 | | | | | | 21,038 | | | | 647 | 08/18/2023 |

# 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 |
| 29373U-AC-5 | ENVISION HEALTHCARE CORP ENVISION HEALTHCARE CORP 10/10/25 | | 12/31/2019 | Redemption 100.0000 | | 470,000 | 470,000 | 468,825 | 468,852 | | 1,148 | | 1,148 | | 470,000 | | | | 13,686 | 10/10/2025 |
| 30152#-AF-8 | EXECUTIVE CONSULTING GROUP LLC SR-UNSEC 06/20/24 | | 11/01/2019 | Redemption 100.0000 | | 14,925,000 | 14,925,000 | 14,775,750 | 14,786,302 | | 138,698 | | 138,698 | | 14,925,000 | | | | 657,096 | 06/20/2024 |
| 30233F-AF-9 | EYEMART EXPRESS LLC EYEMART EXPRESS LLC 08/05/24 | | 09/30/2019 | Redemption 100.0000 | | 12,000 | 12,000 | 11,970 | 11,975 | | 25 | | 25 | | 12,000 | | | | 342 | 08/05/2024 |
| 31560H-AC-3 | FETCH ACQUISITION LLC SR-UNSEC 05/22/24 | | 12/31/2019 | Redemption 100.0000 | | 215,276 | 215,276 | 214,200 | 214,392 | | 884 | | 884 | | 215,276 | | | | 8,074 | 05/22/2024 |
| 31732F-AM-8 | FILTRATION GROUP CORP FILTRATION GROUP CORP 03/28/25 | | 12/31/2019 | Redemption 100.0000 | | 115,646 | 115,646 | 115,357 | 115,382 | | 264 | | 264 | | 115,646 | | | | 2,434 | 03/28/2025 |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25 | | 09/30/2019 | Redemption 100.0000 | | 476,250 | 476,250 | 475,059 | 475,090 | | 1,160 | | 1,160 | | 476,250 | | | | 11,914 | 10/01/2025 |
| 31740M-AC-5 | FINANCIAL & RISK US HOLD FINANCIAL & RISK US HOLD 10/01/25 | | 12/27/2019 | Tax Free Exchange | | 62,890,322 | 63,023,750 | 62,866,191 | 62,870,212 | | 20,110 | | 20,110 | | 62,890,322 | | | | 3,173,405 | 10/01/2025 |
| 32007U-BX-6 | FIRST DATA CORP FIRST DATA CORP 04/26/24 | | 05/20/2019 | CREDIT SUISSE SECURITIES US LL | | 33,289,781 | 33,350,000 | 33,376,169 | 33,372,414 | | (1,888) | | (1,888) | | 33,370,526 | | (80,745) | (80,745) | 427,193 | 04/26/2024 |
| 32007U-BX-6 | FIRST DATA CORP FIRST DATA CORP 04/26/24 | | 07/29/2019 | Redemption 100.0000 | | 10,467,705 | 10,467,705 | 10,493,875 | 10,490,141 | | (22,435) | | (22,435) | | 10,467,705 | | | | 237,523 | 04/26/2024 |
| 33936H-AB-8 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 12/31/23 | | 11/26/2019 | Redemption 100.0000 | | 2,549,880 | 2,549,880 | 2,547,203 | 2,547,706 | | 2,174 | | 2,174 | | 2,549,880 | | | | 82,860 | 12/31/2023 |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25 | | 12/18/2019 | CITIGROUP GLOBAL MARKETS INC | | 9,912,500 | 10,000,000 | 9,975,000 | 9,976,462 | | 3,072 | | 3,072 | | 9,979,534 | | (67,034) | (67,034) | 462,096 | 06/30/2025 |
| 33936H-AH-5 | FLEX ACQUISITION CO INC FLEX ACQUISITION CO INC 06/30/25 | | 07/15/2019 | Redemption 100.0000 | | 659,614 | 659,614 | 657,965 | 658,062 | | 1,553 | | 1,553 | | 659,614 | | | | 14,501 | 06/30/2025 |
| 33941*-AA-1 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 10/02/21 | | 04/08/2019 | Redemption 100.0000 | | 11,910,681 | 11,910,681 | 11,795,604 | 11,849,421 | | 61,260 | | 61,260 | | 11,910,681 | | | | 225,414 | 10/02/2021 |
| 33941J-AC-5 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 10/02/21 | | 04/08/2019 | Redemption 100.0000 | | 2,680,927 | 2,680,927 | 2,680,927 | 2,680,927 | | | | | | 2,680,927 | | | | 46,137 | 10/02/2021 |
| 33941J-AD-3 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 10/02/21 | | 04/08/2019 | Redemption 100.0000 | | 3,133,044 | 3,133,044 | 3,133,044 | 3,133,044 | | | | | | 3,133,044 | | | | 60,024 | 10/02/2021 |
| 35041#-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 12/31/2019 | Redemption 100.0000 | | 124,262 | 124,262 | 123,019 | 123,215 | | 1,047 | | 1,047 | | 124,262 | | | | 6,053 | 11/10/2023 |
| 35041#-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 12/31/2019 | Redemption 100.0000 | | 33,561 | 33,561 | 33,561 | 33,561 | | | | | | 33,561 | | | | 1,334 | 11/10/2023 |
| 35645#-AA-3 | FREEDOM US ACQUISITION CORP First Lien Initial Term Loan 11/10/20 | | 09/30/2019 | Redemption 100.0000 | | 32,250 | 32,250 | 31,928 | 32,116 | | 134 | | 134 | | 32,250 | | | | 947 | 11/10/2020 |
| 35645#-AC-9 | FREEDOM US ACQUISITION CORP Incremental Term Loan 11/10/20 | | 09/30/2019 | Redemption 100.0000 | | 51,268 | 51,268 | 50,763 | 50,987 | | 281 | | 281 | | 51,268 | | | | 1,295 | 11/10/2020 |
| 35645#-AD-7 | FREEDOM US ACQUISITION CORP Second Amendment Incremental T 11/10/20 | | 12/31/2019 | Redemption 100.0000 | | 77,500 | 77,500 | 76,725 | 76,969 | | 532 | | 532 | | 77,500 | | | | 2,768 | 11/10/2020 |
| 36174W-AB-9 | GLOBAL KNOWLEDGE TRAINING-LLC SR-SEC 01/30/21 | | 09/30/2019 | Redemption 100.0000 | | 75,000 | 75,000 | 75,000 | 75,000 | | | | | | 75,000 | | | | 3,245 | 01/30/2021 |
| 36740U-AP-7 | GATES GLOBAL LLC GATES GLOBAL LLC 04/01/24 | | 12/31/2019 | Redemption 100.0000 | | 349,355 | 349,355 | 350,927 | 350,685 | | (1,330) | | (1,330) | | 349,355 | | | | 9,465 | 04/01/2024 |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC Revolver 07/24/24 | | 02/13/2019 | Redemption 100.0000 | | 225,000 | 225,000 | 225,000 | 225,000 | | | | | | 225,000 | | | | | 07/24/2024 |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC Term A Loan 07/24/24 | | 12/31/2019 | Redemption 100.0000 | | 1,416,653 | 1,416,653 | 1,402,486 | 1,403,275 | | 13,378 | | 13,378 | | 1,416,653 | | | | 64,725 | 07/24/2024 |
| 37244#-AA-2 | GENSERVE LLC Term A Loan 04/12/24 | | 12/31/2019 | Redemption 100.0000 | | 212,500 | 212,500 | 212,500 | 212,500 | | | | | | 212,500 | | | | 10,701 | 04/12/2024 |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 12/31/2019 | Redemption 100.0000 | | 188,878 | 188,878 | 186,989 | 187,084 | | 1,794 | | 1,794 | | 188,878 | | | | 4,313 | 07/02/2025 |
| 37943V-BH-5 | GLOBAL PAYMENTS INC GLOBAL PAYMENTS INC 10/10/25 | | 09/17/2019 | Redemption 100.0000 | | 12,000,000 | 12,000,000 | 11,951,250 | 11,951,974 | | 48,026 | | 48,026 | | 12,000,000 | | | | 264,154 | 10/10/2025 |
| 37958Y-AG-4 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 06/30/25 | | 05/15/2019 | Redemption 100.0000 | | 28,132,818 | 28,132,818 | 28,019,092 | 28,024,721 | | 108,097 | | 108,097 | | 28,132,818 | | | | 681,914 | 06/30/2025 |
| 38216#-AB-4 | GOOD2GROW LLC SR-UNSEC 11/16/24 | | 12/31/2019 | Redemption 100.0000 | | 854,180 | 854,180 | 845,639 | 845,740 | | 8,440 | | 8,440 | | 854,180 | | | | 39,418 | 11/16/2024 |

# 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 |
| 38216@-AC-2 | GOOD2GROW LLC First Lien Revolver 11/16/23 | | 06/14/2019 | Redemption 100.0000 | | 1,186,300 | 1,186,300 | 1,186,300 | 1,186,300 | | | | | | 1,186,300 | | | | 41,468 | 11/16/2023 |
| 38268P-AB-7 | DG INVESTMENT INTERMEDI DG INVESTMENT INTERMEDI 02/03/25 | | 12/31/2019 | Redemption 100.0000 | | 183,700 | 183,700 | 184,030 | 183,976 | | (276) | | (276) | | 183,700 | | | | 5,473 | 02/03/2025 |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 07/03/2019 | DEUTSCHE BANK SECURITIES INCOR | | 9,994,871 | 9,991,127 | 10,107,723 | 10,087,455 | | (16,372) | | (16,372) | | 10,071,083 | | (76,212) | (76,212) | 313,034 | 12/17/2021 |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 12/31/2019 | Redemption 100.0000 | | 939,847 | 939,847 | 950,815 | 948,909 | | (9,061) | | (9,061) | | 939,847 | | | | 37,506 | 12/17/2021 |
| 38723B-AC-5 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 05/20/49 | | 06/06/2019 | Redemption 100.0000 | | 15,671 | 15,671 | 15,514 | 15,597 | | 73 | | 73 | | 15,671 | | | | 81 | 05/20/2049 |
| 38723B-AC-5 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 05/20/49 | | 10/31/2019 | Tax Free Exchange | | 1,192,813 | 1,196,940 | 1,184,970 | 1,191,343 | | 1,470 | | 1,470 | | 1,192,813 | | | | 34,160 | 05/20/2049 |
| 39154E-AF-8 | GREATBATCH LTD GREATBATCH LTD 10/27/22 | | 09/06/2019 | Redemption 100.0000 | | 2,212,956 | 2,212,956 | 2,228,867 | 2,225,668 | | (12,712) | | (12,712) | | 2,212,956 | | | | 48,988 | 10/27/2022 |
| 39154E-AF-8 | GREATBATCH LTD GREATBATCH LTD 10/27/22 | | 11/20/2019 | Tax Free Exchange | | 18,146,728 | 18,065,607 | 18,195,498 | 18,169,385 | | (22,657) | | (22,657) | | 18,146,728 | | | | 875,666 | 10/27/2022 |
| 40409V-AR-5 | H.B. FULLER CO H.B. FULLER CO 10/21/24 | | 11/29/2019 | Redemption 100.0000 | | 6,107,581 | 6,107,581 | 6,123,828 | 6,122,332 | | (14,751) | | (14,751) | | 6,107,581 | | | | 180,511 | 10/21/2024 |
| 40739E-AB-9 | HAMILTON HOLDCO LLC HAMILTON HOLDCO LLC 07/02/25 | | 12/31/2019 | Redemption 100.0000 | | 206,852 | 206,852 | 206,334 | 206,357 | | 494 | | 494 | | 206,852 | | | | 5,942 | 07/02/2025 |
| 42206J-AT-9 | HD SUPPLY INC HD SUPPLY INC 10/17/23 | | 12/31/2019 | Redemption 100.0000 | | 19,500 | 19,500 | 19,403 | 19,405 | | 95 | | 95 | | 19,500 | | | | 410 | 10/17/2023 |
| 42804V-AS-0 | HERTZ CORP HERTZ CORP/THE 06/30/23 | | 12/31/2019 | Redemption 100.0000 | | 190,560 | 190,560 | 189,843 | 190,065 | | 495 | | 495 | | 190,560 | | | | 4,244 | 06/30/2023 |
| 42979A-AG-1 | HIGH RIDGE BRANDS CO Term Loan 06/30/22 | | 06/28/2019 | Redemption 100.0000 | | 76,048 | 76,048 | 75,287 | 75,541 | | 507 | | 507 | | 76,048 | | | | 1,462 | 06/30/2022 |
| 43129*-AA-4 | HILB GROUP LLC-THE Term Loan 06/24/21 | | 12/02/2019 | Redemption 100.0000 | | 17,831,517 | 17,831,517 | 17,572,033 | 17,693,299 | | 138,218 | | 138,218 | | 17,831,517 | | | | 1,206,999 | 06/24/2021 |
| 43129*-AB-2 | HILB GROUP LLC-THE Delayed Draw Term Loan 06/24/21 | | 12/02/2019 | Redemption 100.0000 | | 2,577,140 | 2,577,140 | 2,577,140 | 2,577,140 | | | | | | 2,577,140 | | | | 176,527 | 06/24/2021 |
| 43289D-AE-3 | HILTON WORLDWIDE FINANCE HILTON WORLDWIDE FINANCE 10/25/23 | | 06/24/2019 | Tax Free Exchange | | 20,207,393 | 20,078,352 | 20,237,975 | 20,220,083 | | (12,691) | | (12,691) | | 20,207,393 | | | | 399,094 | 10/25/2023 |
| 44043V-AJ-7 | HORIZON THERAPEUTICS HORIZON PHARMA INC 03/29/24 | | 03/18/2019 | Redemption 100.0000 | | 5,867,784 | 5,867,784 | 5,800,543 | 5,800,974 | | 66,810 | | 66,810 | | 5,867,784 | | | | 70,088 | 03/29/2024 |
| 44043V-AJ-7 | HORIZON THERAPEUTICS HORIZON PHARMA INC 03/29/24 | | 05/24/2019 | Tax Free Exchange | | 10,024,663 | 10,132,216 | 10,016,107 | 10,016,851 | | 7,813 | | 7,813 | | 10,024,663 | | | | 224,568 | 03/29/2024 |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/15/43 | | 09/30/2019 | Redemption 100.0000 | | 74,989 | 74,989 | 75,192 | 75,150 | | (161) | | (161) | | 74,989 | | | | 1,181 | 08/15/2043 |
| 44108H-AH-4 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/15/43 | | 10/01/2019 | Tax Free Exchange | | 9,840,446 | 9,823,507 | 9,850,090 | 9,844,647 | | (4,200) | | (4,200) | | 9,840,446 | | | | 147,718 | 08/15/2043 |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 12/31/2019 | Redemption 100.0000 | | 123,343 | 123,343 | 122,600 | 122,333 | | 1,010 | | 1,010 | | 123,343 | | | | 3,194 | 04/25/2025 |
| 44969C-BJ-8 | IQVIA INC IQVIA INC 06/11/25 | | 12/31/2019 | Redemption 100.0000 | | 301,000 | 301,000 | 300,248 | 300,294 | | 706 | | 706 | | 301,000 | | | | 6,358 | 06/11/2025 |
| 44988E-AE-3 | SYNEOS HEALTH INC SYNEOS HEALTH INC 08/01/24 | | 12/31/2019 | Redemption 100.0000 | | 10,702,755 | 10,702,755 | 10,737,173 | 10,734,038 | | (31,283) | | (31,283) | | 10,702,755 | | | | 129,071 | 08/01/2024 |
| 45109#-AA-9 | ICONIC GROUP INC SR-UNSEC 05/15/24 | | 05/07/2019 | Redemption 100.0000 | | 3,127,062 | 3,127,062 | 3,095,791 | 3,098,193 | | 28,869 | | 28,869 | | 3,127,062 | | | | 60,555 | 05/15/2024 |
| 45320*-AA-6 | IMPLEMENTATION MGMT ASSISTANCE Initial Term Loan 12/13/23 | | 12/31/2019 | Redemption 100.0000 | | 100,000 | 100,000 | 99,000 | 99,145 | | 855 | | 855 | | 100,000 | | | | 3,937 | 12/13/2023 |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan 12/13/23 | | 09/30/2019 | Redemption 100.0000 | | 1,813,538 | 1,813,538 | 1,813,538 | 1,813,538 | | | | | | 1,813,538 | | | | 53,306 | 12/13/2023 |
| 45320*-AC-2 | IMPLEMENTATION MGMT ASSISTANCE Revolver 12/13/23 | | 09/04/2019 | Redemption 100.0000 | | 1,716,992 | 1,716,992 | 1,716,992 | 1,716,992 | | | | | | 1,716,992 | | | | 72,276 | 12/13/2023 |
| 45672J-AK-6 | INEOS US FINANCE LLC INEOS US FINANCE LLC 03/31/24 | | 12/31/2019 | Redemption 100.0000 | | 135,000 | 135,000 | 135,706 | 135,621 | | (621) | | (621) | | 135,000 | | | | 3,104 | 03/31/2024 |
| 45672L-AE-5 | INFOR US INC INFOR US INC 02/01/22 | | 12/31/2019 | Redemption 100.0000 | | 238,640 | 238,640 | 238,507 | 238,553 | | 86 | | 86 | | 238,640 | | | | 8,626 | 02/01/2022 |

# 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 |
| 45719B-AA-3 | INHANCE TECHNOLOGIES HLDGS LLC Initial Term Loan 07/16/24 | | 10/01/2019 | Redemption 100.0000 | | 141,627 | 141,627 | 140,919 | 140,950 | | 676 | | 676 | | 141,627 | | | | 4,392 | 07/16/2024 |
| 45781B-AE-5 | INOVALON HOLDINGS INC INOVALON HOLDINGS INC 04/02/25 | | 10/04/2019 | Redemption 100.0000 | | 2,425,561 | 2,425,561 | 2,389,178 | 2,392,324 | | 33,237 | | 33,237 | | 2,425,561 | | | | 108,570 | 04/02/2025 |
| 45873E-AC-2 | INTERFACE SECURITY SYSS LLC SR-UNSEC 08/02/22 | | 08/07/2019 | Redemption 100.0000 | | 15,000,000 | 15,000,000 | 14,775,000 | 14,828,981 | | 171,019 | | 171,019 | | 15,000,000 | | | | 549,658 | 08/02/2022 |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25 | | 12/31/2019 | Redemption 100.0000 | | 62,500 | 62,500 | 62,429 | 62,317 | | 183 | | 183 | | 62,500 | | | | 1,561 | 06/28/2025 |
| 46611N-AJ-2 | JC PENNEY CORP INC JC PENNEY CORP INC 06/23/23 | | 11/15/2019 | Various | | 5,192,421 | 5,834,063 | 5,816,377 | 5,821,854 | | 2,117 | | 2,117 | | 5,823,970 | | (631,549) | (631,549) | 302,973 | 06/23/2023 |
| 46611N-AJ-2 | JC PENNEY CORP INC JC PENNEY CORP INC 06/23/23 | | 09/30/2019 | Redemption 100.0000 | | 119,063 | 119,063 | 118,702 | 118,813 | | 249 | | 249 | | 119,063 | | | | 4,583 | 06/23/2023 |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 12/31/2019 | Redemption 100.0000 | | 193,230 | 193,230 | 193,991 | 193,714 | | (485) | | (485) | | 193,230 | | | | 4,571 | 08/18/2022 |
| 47630E-AB-4 | JENSEN HUGHES INC Delayed Draw Term Loan 12/06/21 | | 10/01/2019 | Redemption 100.0000 | | 15,040 | 15,040 | 15,040 | 15,040 | | | | | | 15,040 | | | | 222 | 12/06/2021 |
| 47630E-AD-0 | JENSEN HUGHES INC Term Loan 03/22/24 | | 10/01/2019 | Redemption 100.0000 | | 82,022 | 82,022 | 81,202 | 81,448 | | 574 | | 574 | | 82,022 | | | | 2,763 | 03/22/2024 |
| 47630E-AE-8 | JENSEN HUGHES INC 2018 Incremental Term Loan 03/22/24 | | 10/01/2019 | Redemption 100.0000 | | 29,568 | 29,568 | 29,295 | 29,322 | | 246 | | 246 | | 29,568 | | | | 955 | 03/22/2024 |
| 47630E-AJ-7 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 10/01/2019 | Redemption 100.0000 | | 16,892 | 16,892 | 16,892 | 16,892 | | | | | | 16,892 | | | | 591 | 03/22/2024 |
| 48244E-AJ-3 | KUEHG CORP KUEHG CORP 02/21/25 | | 12/31/2019 | Redemption 100.0000 | | 184,711 | 184,711 | 183,649 | 183,653 | | 1,058 | | 1,058 | | 184,711 | | | | 7,063 | 02/21/2025 |
| 48268J-AB-0 | KSLB HLDGS LLC Revolver 07/30/23 | | 01/07/2019 | Redemption 100.0000 | | 833,333 | 833,333 | 833,333 | 833,333 | | | | | | 833,333 | | | | 5,085 | 07/30/2023 |
| 48268J-AC-8 | KSLB HLDGS LLC Initial Term Loan 07/30/25 | | 09/30/2019 | Redemption 100.0000 | | 112,500 | 112,500 | 111,375 | 111,428 | | 1,072 | | 1,072 | | 112,500 | | | | 2,405 | 07/30/2025 |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23 | | 06/28/2019 | Redemption 100.0000 | | 11,920,264 | 11,920,264 | 11,859,948 | 11,857,670 | | 62,594 | | 62,594 | | 11,920,264 | | | | 308,927 | 03/09/2023 |
| 48562R-AK-5 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 03/09/23 | | 09/19/2019 | Tax Free Exchange | | 4,221,677 | 4,240,451 | 4,218,995 | 4,218,184 | | 3,492 | | 3,492 | | 4,221,677 | | | | 110,001 | 03/09/2023 |
| 48770T-AJ-2 | KELLERMEYER BERGENSONS SERVICE INCREMENTAL TERM LOAN 10/31/21 | | 11/07/2019 | Redemption 100.0000 | | 18,289,038 | 18,289,038 | 18,202,496 | 18,205,867 | | 83,171 | | 83,171 | | 18,289,038 | | | | | 10/31/2021 |
| 48853U-AY-6 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 08/01/22 | | 12/31/2019 | Redemption 100.0000 | | 179,206 | 179,206 | 178,844 | 178,976 | | 231 | | 231 | | 179,206 | | | | 5,216 | 08/01/2022 |
| 48853U-AZ-3 | KENAN ADVANTAGE GROUP KENAN ADVANTAGE GROUP 07/29/22 | | 12/31/2019 | Redemption 100.0000 | | 84,143 | 84,143 | 83,964 | 84,033 | | 111 | | 111 | | 84,143 | | | | 3,106 | 07/29/2022 |
| 49255#-AA-3 | KESTRA FINANCIAL INC SR-UNSEC 06/24/22 | | 06/03/2019 | Redemption 100.0000 | | 11,867,185 | 11,867,185 | 11,709,479 | 11,759,786 | | 107,399 | | 107,399 | | 11,867,185 | | | | 301,804 | 06/24/2022 |
| 50082#-AA-0 | KRAMER LABORATORIES INC Initial Term Loan 06/22/24 | | 12/31/2019 | Redemption 100.0000 | | 202,000 | 202,000 | 199,980 | 200,111 | | 1,889 | | 1,889 | | 202,000 | | | | 9,282 | 06/22/2024 |
| 50215L-A*-0 | LRN CORP Revolver 12/17/24 | | 01/17/2019 | Redemption 100.0000 | | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | 750,000 | | | | 4,979 | 12/17/2024 |
| 50215L-AA-7 | LRN CORP Closing Date Term Loan 12/17/25 | | 12/31/2019 | Redemption 100.0000 | | 213,000 | 213,000 | 210,870 | 210,872 | | 2,128 | | 2,128 | | 213,000 | | | | 10,245 | 12/17/2025 |
| 50217U-AS-6 | LTI HOLDINGS INC LTI HOLDINGS INC 09/08/25 | | 12/31/2019 | Redemption 100.0000 | | 100,750 | 100,750 | 100,546 | 100,554 | | 196 | | 196 | | 100,750 | | | | 2,773 | 09/08/2025 |
| 50218U-AC-0 | LTCG HLDGS CORP. SR-SEC 06/06/20 | | 05/21/2019 | Redemption 100.0000 | | 7,096,429 | 7,096,429 | 7,060,946 | 7,086,407 | | 10,022 | | 10,022 | | 7,096,429 | | | | 208,470 | 06/06/2020 |
| 50219N-AC-5 | LSCS HLDGS INC First Lien Initial Term Loan 03/12/25 | | 12/31/2019 | Redemption 100.0000 | | 9,977 | 9,977 | 9,927 | 9,931 | | 46 | | 46 | | 9,977 | | | | 637 | 03/12/2025 |
| 50219N-AE-1 | LSCS HLDGS INC First Lien Delayed Draw Term L 03/12/25 | | 12/31/2019 | Redemption 100.0000 | | 2,790 | 2,790 | 2,790 | 2,790 | | | | | | 2,790 | | | | 199 | 03/12/2025 |
| 513076-AZ-2 | LAMAR MEDIA CORP LAMAR MEDIA CORP 03/14/25 | | 12/31/2019 | Redemption 100.0000 | | 56,250 | 56,250 | 56,180 | 56,187 | | 63 | | 63 | | 56,250 | | | | 1,128 | 03/14/2025 |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 07/31/2019 | Redemption 100.0000 | | 20,765,750 | 20,765,750 | 20,608,522 | 20,614,306 | | 151,444 | | 151,444 | | 20,765,750 | | | | 435,780 | 03/27/2025 |

# 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 |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 04/01/2019 | Redemption 100.0000 | | 4,463,797 | 4,463,797 | 2,565,791 | 2,565,791 | | 1,898,007 | | 1,898,007 | | 4,463,797 | | | | 78,431 | 03/31/2020 |
| 53627M-AB-9 | LIONS GATE CAPITAL HOLD LIONS GATE CAPITAL HOLD 03/24/25 | | 12/31/2019 | Redemption 100.0000 | | 1,647,088 | 1,647,088 | 1,647,088 | 1,647,088 | | | | | | 1,647,088 | | | | 36,861 | 03/24/2025 |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21 | | 09/30/2019 | Redemption 100.0000 | | 609,894 | 609,894 | 607,446 | 608,549 | | 1,344 | | 1,344 | | 609,894 | | | | 13,443 | 10/01/2021 |
| 55280F-AG-6 | MA FINANCECO LLC MA FINANCECO LLC 06/21/24 | | 04/09/2019 | Redemption 100.0000 | | 132,238 | 132,238 | 131,907 | 131,977 | | 261 | | 261 | | 132,238 | | | | 1,426 | 06/21/2024 |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC 06/06/25 | | 12/31/2019 | Redemption 100.0000 | | 107,060 | 107,060 | 105,990 | 106,054 | | 1,007 | | 1,007 | | 107,060 | | | | 3,719 | 06/06/2025 |
| 55292S-AB-5 | MBS HLDGS INC First Lien Term Loan 07/02/23 | | 12/31/2019 | Redemption 100.0000 | | 145,127 | 145,127 | 144,401 | 144,461 | | 666 | | 666 | | 145,127 | | | | 6,248 | 07/02/2023 |
| 55292S-AC-3 | MBS HLDGS INC First Lien Revolver 07/02/23 | | 04/04/2019 | Redemption 100.0000 | | 3,432,109 | 3,432,109 | 3,432,109 | 3,432,109 | | | | | | 3,432,109 | | | | 63,069 | 07/02/2023 |
| 55303K-AC-7 | MGM GROWTH PROPERTIES MGM GROWTH PROPERTIES 03/23/25 | | 12/31/2019 | Redemption 100.0000 | | 14,360,076 | 14,360,076 | 14,368,172 | 14,366,686 | | (6,609) | | (6,609) | | 14,360,076 | | | | 456,092 | 03/23/2025 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23 | | 09/30/2019 | Redemption 100.0000 | | 255,645 | 255,645 | 257,003 | 256,843 | | (1,197) | | (1,197) | | 255,645 | | | | 5,623 | 05/01/2023 |
| 55314N-AG-9 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 05/01/23 | | 09/30/2019 | Tax Free Exchange | | 1,088,843 | 1,084,600 | 1,090,359 | 1,089,680 | | (837) | | (837) | | 1,088,843 | | | | 37,896 | 05/01/2023 |
| 55357G-AF-4 | MSHC INC Initial Term Loan (First Lien) 12/31/24 | | 09/30/2019 | Redemption 100.0000 | | 22,128 | 22,128 | 22,017 | 22,038 | | 90 | | 90 | | 22,128 | | | | 1,056 | 12/31/2024 |
| 55357G-AH-0 | MSHC INC SR-UNSEC 12/31/24 | | 01/09/2019 | Tax Free Exchange | | 11,698,709 | 11,717,737 | 11,697,314 | 11,698,631 | | 77 | | 77 | | 11,698,709 | | | | | 12/31/2024 |
| 55377V-AK-6 | MTS SYSTEMS CORP MTS SYSTEMS CORP 07/05/23 | | 12/16/2019 | Redemption 100.0000 | | 5,679,686 | 5,679,686 | 5,722,283 | 5,712,851 | | (33,165) | | (33,165) | | 5,679,686 | | | | 171,636 | 07/05/2023 |
| 55385@-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 03/29/2019 | Redemption 100.0000 | | 21,720,115 | 21,720,115 | 21,504,320 | 21,557,136 | | 162,978 | | 162,978 | | 21,720,115 | | | | 272,206 | 01/30/2023 |
| 55385@-AB-3 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 01/18/2019 | Tax Free Exchange | | 2,838,581 | 2,864,580 | 2,835,934 | 2,838,330 | | 251 | | 251 | | 2,838,581 | | | | | 01/30/2023 |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC Term Loan A 04/21/22 | | 08/30/2019 | Redemption 100.0000 | | 992,325 | 992,325 | 982,402 | 983,477 | | 8,848 | | 8,848 | | 992,325 | | | | 6,504 | 04/21/2022 |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC 04/23/24 | | 09/30/2019 | Redemption 100.0000 | | 154,075 | 154,075 | 152,534 | 152,671 | | 1,404 | | 1,404 | | 154,075 | | | | 4,383 | 04/23/2024 |
| 56377@-AA-3 | MANNA PRO PRODUCTS LLC Term Loan 12/08/23 | | 12/31/2019 | Redemption 100.0000 | | 270,833 | 270,833 | 266,771 | 267,341 | | 3,493 | | 3,493 | | 270,833 | | | | 8,676 | 12/08/2023 |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC Delayed Draw Term Loan 12/08/23 | | 12/31/2019 | Redemption 100.0000 | | 16,521 | 16,521 | 16,521 | 16,521 | | | | | | 16,521 | | | | 759 | 12/08/2023 |
| 58711P-AQ-5 | THE MEN'S WEARHOUSE INC THE MEN'S WEARHOUSE INC 04/09/25 | | 11/01/2019 | Redemption 100.0000 | | 243,942 | 243,942 | 243,983 | 243,979 | | (37) | | (37) | | 243,942 | | | | 6,356 | 04/09/2025 |
| 58943P-AP-7 | MEREDITH CORP MEREDITH CORP 01/31/25 | | 06/28/2019 | Redemption 100.0000 | | 2,207,088 | 2,207,088 | 2,200,952 | 2,201,078 | | 6,010 | | 6,010 | | 2,207,088 | | | | 36,103 | 01/31/2025 |
| 59828*-AB-2 | MIDWEST CAN CO LLC Initial Term Loan 04/11/24 | | 12/31/2019 | Redemption 100.0000 | | 200,000 | 200,000 | 198,000 | 198,194 | | 1,806 | | 1,806 | | 200,000 | | | | 7,641 | 04/11/2024 |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC 09/28/23 | | 09/12/2019 | JP MORGAN SECURITIES | | 10,986,250 | 11,000,000 | 11,045,676 | 11,039,784 | | (5,539) | | (5,539) | | 11,034,245 | | (47,995) | (47,995) | 231,353 | 09/28/2023 |
| 59870U-AG-1 | MILACRON LLC MILACRON LLC 09/28/23 | | 11/21/2019 | Redemption 100.0000 | | 14,174,401 | 14,174,401 | 14,164,750 | 14,167,331 | | 9,627 | 2,558 | 7,069 | | 14,174,401 | | | | 423,183 | 09/28/2023 |
| 60315G-AD-0 | MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIES INC 05/07/21 | | 12/05/2019 | Redemption 100.0000 | | 8,562,500 | 8,562,500 | 8,541,094 | 8,553,507 | | 8,993 | | 8,993 | | 8,562,500 | | | | | 05/07/2021 |
| 605024-AQ-1 | MISSION BROADCASTING INC MISSION BROADCASTING INC 01/17/24 | | 10/01/2019 | Redemption 100.0000 | | 47,440 | 47,440 | 47,440 | 47,440 | | | | | | 47,440 | | | | 738 | 01/17/2024 |
| 60662W-AM-4 | MITCHELL INTERNATIONAL MITCHELL INTERNATIONAL 11/29/24 | | 12/31/2019 | Redemption 100.0000 | | 331,000 | 331,000 | 329,291 | 329,492 | | 1,508 | | 1,508 | | 331,000 | | | | 10,784 | 11/29/2024 |
| 60848*-AA-8 | MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21 | | 05/03/2019 | Redemption 100.0000 | | 188,269 | 188,269 | 187,328 | 188,019 | | 250 | | 250 | | 188,269 | | | | 2,914 | 12/14/2021 |
| 60848*-AB-6 | MOLD-RITE PLASTICS LLC SR-UNSEC 12/14/21 | | 05/03/2019 | Redemption 100.0000 | | 101,630 | 101,630 | 101,122 | 101,239 | | 391 | | 391 | | 101,630 | | | | 1,629 | 12/14/2021 |

# 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 |
| 62898@-AB-9 | NDC INTERMEDIATE HLDGS LLC Term Loan 02/01/22 | | 12/31/2019 | Redemption 100.0000 | | 22,457 | 22,457 | 22,457 | 22,457 | | | | | | 22,457 | | | | 665 | 02/01/2022 |
| 62898@-AC-7 | NDC INTERMEDIATE HLDGS LLC Delayed Draw Term Loan 02/01/22 | | 12/31/2019 | Redemption 100.0000 | | 131,066 | 131,066 | 131,066 | 131,066 | | | | | | 131,066 | | | | 3,954 | 02/01/2022 |
| 62910P-AC-7 | NFP CORP NFP CORP 01/05/24 | | 12/31/2019 | Redemption 100.0000 | | 103,503 | 103,503 | 103,334 | 102,819 | | 684 | | 684 | | 103,503 | | | | 2,565 | 01/05/2024 |
| 62914D-AB-2 | DRESSER NATURAL GAS SOLUTIONS SR-UNSEC 10/01/25 | | 12/31/2019 | Redemption 100.0000 | | 49,800 | 49,800 | 49,551 | 49,556 | | 244 | | 244 | | 49,800 | | | | 1,362 | 10/01/2025 |
| 62922E-AC-8 | NJEYE LLC Term Loan 09/14/24 | | 09/30/2019 | Redemption 100.0000 | | 75,000 | 75,000 | 74,250 | 74,277 | | 723 | | 723 | | 75,000 | | | | 706 | 09/14/2024 |
| 63773H-AE-5 | NAT SPINE AND PAIN CENTERS LLC SR-UNSEC 06/02/24 | | 09/30/2019 | Redemption 100.0000 | | 111,000 | 111,000 | 110,445 | 110,540 | | 460 | | 460 | | 111,000 | | | | 1,844 | 06/02/2024 |
| 63814@-AD-4 | NAT TECHNICAL SYSS INC SR-SEC 06/12/21 | | 10/01/2019 | Redemption 100.0000 | | 237,320 | 237,320 | 237,320 | 237,320 | | | | | | 237,320 | | | | | 06/12/2021 |
| 64029B-AD-0 | LES ALIMENTS MULTIBAR INC. SR-UNSEC 12/23/21 | | 10/01/2019 | Redemption 100.0000 | | 15,548 | 15,548 | 15,528 | 15,533 | | 15 | | 15 | | 15,548 | | | | 474 | 12/23/2021 |
| 64029B-AE-8 | LES ALIMENTS MULTIBAR INC. Refinancing Term A-1 Loan 12/23/21 | | 10/01/2019 | Redemption 100.0000 | | 38,061 | 38,061 | 38,014 | 38,025 | | 37 | | 37 | | 38,061 | | | | 1,169 | 12/23/2021 |
| 64127U-AX-5 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 12/31/2019 | Redemption 100.0000 | | 27,500 | 27,500 | 27,546 | 27,541 | | (41) | | (41) | | 27,500 | | | | 827 | 08/08/2024 |
| 65336R-AU-2 | NEXSTAR BROADCASTING INC NEXSTAR BROADCASTING INC 01/17/24 | | 06/28/2019 | Redemption 100.0000 | | 3,736,632 | 3,736,632 | 3,736,632 | 3,736,632 | | | | | | 3,736,632 | | | | 55,452 | 01/17/2024 |
| 65340M-AN-3 | NIACET CORP SR-UNSEC 02/01/24 | | 12/31/2019 | Redemption 100.0000 | | 158,413 | 158,413 | 156,829 | 157,176 | | 1,238 | | 1,238 | | 158,413 | | | | 2,938 | 02/01/2024 |
| 65538U-AC-1 | NONNI'S FOODS-LLC Initial Term Loan 12/01/23 | | 04/30/2019 | Redemption 100.0000 | | 481,229 | 481,229 | 476,417 | 477,126 | | 4,103 | | 4,103 | | 481,229 | | | | 7,202 | 12/01/2023 |
| 65958#-AA-9 | NORTH HAVEN CA HLDGS INC SR-UNSEC 10/07/22 | | 03/28/2019 | COMBINE CSPS | | 15,000,000 | 15,000,000 | 15,000,000 | 15,000,000 | | | | | | 15,000,000 | | | | 401,908 | 10/07/2022 |
| 65958#-AC-5 | NORTH HAVEN CA HLDGS-INC. SR-UNSEC 10/01/23 | | 09/23/2019 | Redemption 100.0000 | | 14,871,227 | 14,871,227 | 14,722,515 | 14,747,822 | | 123,405 | | 123,405 | | 14,871,227 | | | | 741,956 | 10/01/2023 |
| 66573E-AC-1 | NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25 | | 12/31/2019 | Redemption 100.0000 | | 39,480 | 39,480 | 39,283 | 39,299 | | 182 | | 182 | | 39,480 | | | | 1,461 | 03/28/2025 |
| 68162R-AD-3 | WEST CORP WEST CORP 10/10/24 | | 12/31/2019 | Redemption 100.0000 | | 57,500 | 57,500 | 57,428 | 57,433 | | 67 | | 67 | | 57,500 | | | | 2,375 | 10/10/2024 |
| 68216F-AW-3 | ON ASSIGNMENT INC ON ASSIGNMENT INC 04/02/25 | | 11/25/2019 | Tax Free Exchange | | 15,988,929 | 15,988,929 | 15,988,929 | 15,988,929 | | | | | | 15,988,929 | | | | 379,569 | 04/02/2025 |
| 68558U-AD-8 | ORBIT PURCHASER LLC Initial Term Loan 10/21/24 | | 09/30/2019 | Redemption 100.0000 | | 58,065 | 58,065 | 57,484 | 57,493 | | 571 | | 571 | | 58,065 | | | | 2,370 | 10/21/2024 |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC First Lien Delayed Draw Term L 03/26/24 | | 01/24/2019 | Tax Free Exchange | | 3,448,536 | 3,456,857 | 3,448,192 | 3,448,456 | | 80 | | 80 | | 3,448,536 | | | | | 03/26/2024 |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/26/24 | | 12/31/2019 | Redemption 100.0000 | | 81,154 | 81,154 | 80,749 | 80,788 | | 366 | | 366 | | 81,154 | | | | 2,613 | 03/26/2024 |
| 69315J-AC-7 | PAI HOLDCO INC SR-UNSEC 01/05/25 | | 12/31/2019 | Redemption 100.0000 | | 194,433 | 194,433 | 193,399 | 193,564 | | 870 | | 870 | | 194,433 | | | | 7,385 | 01/05/2025 |
| 69315J-AD-5 | PAI HOLDCO INC Delayed Draw Term Loan 01/05/25 | | 12/31/2019 | Redemption 100.0000 | | 65,789 | 65,789 | 65,789 | 65,789 | | | | | | 65,789 | | | | 2,295 | 01/05/2025 |
| 69353F-AX-2 | PQ CORP PQ CORP 02/08/25 | | 08/07/2019 | Redemption 100.0000 | | 807,994 | 807,994 | 804,478 | 804,426 | | 3,568 | | 3,568 | | 807,994 | | | | 27,798 | 02/08/2025 |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 10/01/2019 | Redemption 100.0000 | | 37,331 | 37,331 | 36,987 | 37,059 | | 271 | | 271 | | 37,331 | | | | 3,090 | 12/16/2022 |
| 69519U-AC-6 | PACKERS HOLDINGS LLC PACKERS HOLDINGS LLC 12/04/24 | | 12/31/2019 | Redemption 100.0000 | | 132,764 | 132,764 | 132,456 | 132,460 | | 305 | | 305 | | 132,764 | | | | 4,134 | 12/04/2024 |
| 69946E-AT-8 | PAREXEL INTL CORP PAREXEL INTL CORP 09/27/24 | | 09/30/2019 | Redemption 100.0000 | | 553,067 | 553,067 | 550,302 | 550,774 | | 2,293 | | 2,293 | | 553,067 | | | | 10,947 | 09/27/2024 |
| 70215E-AN-3 | PARTY CITY HOLDINGS INC PARTY CITY HOLDINGS INC 08/19/22 | | 12/31/2019 | Redemption 100.0000 | | 1,025,738 | 1,025,738 | 1,027,667 | 1,027,321 | | (1,583) | | (1,583) | | 1,025,738 | | | | 21,074 | 08/19/2022 |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I Initial Term Loan 10/16/23 | | 12/27/2019 | Redemption 100.0000 | | 1,761,700 | 1,761,700 | 1,752,891 | 1,753,083 | | 8,617 | | 8,617 | | 1,761,700 | | | | 75,140 | 10/16/2023 |

# 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 |
| 707388-AS-3 | PENN ENGINEERING & MANUFAC PENN ENGINEERING & MANUFAC 06/27/24 | | 12/31/2019 | Redemption 100.0000 | | 1,948,687 | 1,948,687 | 1,955,692 | 1,954,325 | | (5,639) | | (5,639) | | 1,948,687 | | | | 68,390 | 06/27/2024 |
| 70757D-AV-1 | PENN NATIONAL GAMING INC PENN NATIONAL GAMING INC 10/15/25 | | 12/31/2019 | Redemption 100.0000 | | 205,000 | 205,000 | 204,800 | 204,805 | | 195 | | 195 | | 205,000 | | | | 5,271 | 10/15/2025 |
| 71584#-AA-9 | PET SUPPLIES PLUS LLC Term Loan 12/12/24 | | 12/31/2019 | Redemption 100.0000 | | 100,000 | 100,000 | 99,000 | 99,004 | | 996 | | 996 | | 100,000 | | | | 4,129 | 12/12/2024 |
| 71584#-AB-7 | PET SUPPLIES PLUS LLC Revolver 12/12/23 | | 02/13/2019 | Redemption 100.0000 | | 1,395,349 | 1,395,349 | 1,395,349 | 1,395,349 | | | | | | 1,395,349 | | | | | 12/12/2023 |
| 71645X-AC-3 | PETROCHOICE HOLDINGS INC PETROCHOICE HOLDINGS INC 08/21/22 | | 12/31/2019 | Redemption 100.0000 | | 128,571 | 128,571 | 125,357 | 126,660 | | 1,912 | | 1,912 | | 128,571 | | | | 5,059 | 08/21/2022 |
| 71677H-AG-0 | PETSMART INC PETSMART INC 03/11/22 | | 05/30/2019 | CITIGROUP GLOBAL MARKETS INC | | 29,744,850 | 31,042,423 | 31,096,126 | 31,075,753 | | (4,821) | | (4,821) | | 31,070,932 | | (1,326,083) | (1,326,083) | 729,095 | 03/11/2022 |
| 71677H-AG-0 | PETSMART INC PETSMART INC 03/11/22 | | 06/21/2019 | Redemption 100.0000 | | 6,206,577 | 6,206,577 | 6,217,314 | 6,213,241 | | (6,664) | | (6,664) | | 6,206,577 | | | | 144,194 | 03/11/2022 |
| 71712H-AB-8 | PHARM-OLAM INTL LLC SR-UNSEC 02/01/23 | | 10/01/2019 | Redemption 100.0000 | | 293,500 | 293,500 | 287,630 | 289,137 | | 4,363 | | 4,363 | | 293,500 | | | | 13,229 | 02/01/2023 |
| 71714D-AF-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 12/31/2019 | Redemption 100.0000 | | 9,739 | 9,739 | 9,714 | 9,716 | | 22 | | 22 | | 9,739 | | | | 273 | 06/11/2023 |
| 71714D-AG-4 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 09/30/2019 | Redemption 100.0000 | | 25,439 | 25,439 | 25,375 | 25,381 | | 58 | | 58 | | 25,439 | | | | 514 | 06/11/2023 |
| 72584D-AE-4 | KFC HOLDING CO KFC HOLDING CO 04/03/25 | | 12/31/2019 | Redemption 100.0000 | | 79,543 | 79,543 | 79,742 | 79,723 | | (180) | | (180) | | 79,543 | | | | 2,050 | 04/03/2025 |
| 72749D-AC-0 | PLANTRONICS INC PLANTRONICS INC 07/02/25 | | 09/27/2019 | Redemption 100.0000 | | 2,632,353 | 2,632,353 | 2,620,294 | 2,620,955 | | 11,398 | | 11,398 | | 2,632,353 | | | | 25,833 | 07/02/2025 |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24 | | 04/24/2019 | WELLS FARGO | | 9,099,209 | 9,172,139 | 9,212,313 | 9,208,682 | | (1,435) | | (1,435) | | 9,207,247 | | (108,038) | (108,038) | 75,398 | 10/15/2024 |
| 72761J-AD-8 | PLASTIPAK HOLDINGS INC PLASTIPAK HOLDINGS INC 10/15/24 | | 12/31/2019 | Redemption 100.0000 | | 78,350 | 78,350 | 78,693 | 78,662 | | (312) | | (312) | | 78,350 | | | | 1,266 | 10/15/2024 |
| 72811H-AC-4 | RECESS HOLDINGS INC RECESS HOLDINGS INC 09/30/24 | | 12/31/2019 | Redemption 100.0000 | | 98,940 | 98,940 | 98,781 | 98,812 | | 128 | | 128 | | 98,940 | | | | 3,251 | 09/30/2024 |
| 72813B-AA-2 | PLAYPOWER-INC. SR-UNSEC 06/23/21 | | 05/10/2019 | Redemption 100.0000 | | 15,133,207 | 15,133,207 | 14,998,107 | 15,069,702 | | 63,506 | | 63,506 | | 15,133,207 | | | | 380,276 | 06/23/2021 |
| 72819Q-AJ-1 | PLAZE INC PLAZE INC 07/29/22 | | 08/01/2019 | Redemption 100.0000 | | 29,420,331 | 29,420,331 | 29,547,810 | 29,512,310 | | (91,979) | | (91,979) | | 29,420,331 | | | | 896,067 | 07/29/2022 |
| 73179Y-AK-3 | POLYONE CORP POLYONE CORP 01/30/26 | | 12/31/2019 | Redemption 100.0000 | | 145,163 | 145,163 | 145,889 | 145,954 | | (791) | | (791) | | 145,163 | | | | 3,574 | 01/30/2026 |
| 73744G-AJ-1 | POST HOLDINGS INC POST HOLDINGS INC 05/24/24 | | 11/25/2019 | Redemption 100.0000 | | 2,983,595 | 2,983,595 | 2,992,934 | 2,991,878 | | (8,283) | | (8,283) | | 2,983,595 | | | | 106,720 | 05/24/2024 |
| 74044T-AB-5 | PREGIS HOLDING I CORP PREGIS HOLDING I CORP 05/20/21 | | 08/01/2019 | Redemption 100.0000 | | 15,892,571 | 15,892,571 | 15,808,614 | 15,849,902 | | 42,669 | | 42,669 | | 15,892,571 | | | | 583,583 | 05/20/2021 |
| 74274N-AC-7 | PROAMPAC PG BORROWER LLC PROAMPAC PG BORROWER LLC 11/20/23 | | 09/30/2019 | Redemption 100.0000 | | 66,091 | 66,091 | 66,643 | 66,698 | | (607) | | (607) | | 66,091 | | | | 617 | 11/20/2023 |
| 74347C-AF-7 | PROQUEST LLC PROQUEST LLC 10/24/21 | | 10/23/2019 | Redemption 100.0000 | | 34,545,857 | 34,545,857 | 34,999,444 | 34,856,030 | | (310,173) | | (310,173) | | 34,545,857 | | | | 1,566,657 | 10/24/2021 |
| 74929*-AA-1 | RAVN AIR GROUP INC SR-UNSEC 07/30/21 | | 12/31/2019 | Redemption 100.0000 | | 393,553 | 393,553 | 391,987 | 392,784 | | 769 | | 769 | | 393,553 | | | | 16,843 | 07/30/2021 |
| 74968E-AB-0 | PMAB LLC SR-UNSEC 03/02/22 | | 12/31/2019 | Redemption 100.0000 | | 225,243 | 225,243 | 224,117 | 224,476 | | 767 | | 767 | | 225,243 | | | | 7,099 | 03/02/2022 |
| 75000*-AA-0 | RSC ACQUISITION INC First Lien Term Loan 11/30/22 | | 11/01/2019 | Redemption 100.0000 | | 22,284,680 | 22,284,680 | 22,104,871 | 22,169,880 | | 114,800 | | 114,800 | | 22,284,680 | | | | 285,889 | 11/30/2022 |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 06/17/2019 | TAX FREE EXCH NOT SALE | | 4,198,151 | 4,198,151 | 4,198,151 | 4,198,151 | | | | | | 4,198,151 | | | | 75,997 | 11/30/2022 |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 03/29/2019 | Redemption 100.0000 | | 10,925 | 10,925 | 10,925 | 10,925 | | | | | | 10,925 | | | | 188 | 11/30/2022 |
| 75621#-AA-5 | RECIPE ACQUISITION CORP SR-UNSEC 09/30/22 | | 12/31/2019 | Redemption 100.0000 | | 204,081 | 204,081 | 202,040 | 202,868 | | 1,213 | | 1,213 | | 204,081 | | | | 7,409 | 09/30/2022 |
| 75627@-AA-1 | UPSTREAM REHABILITATION INC SR-UNSEC 01/03/24 | | 11/20/2019 | Redemption 100.0000 | | 17,127,000 | 17,127,000 | 17,041,365 | 17,052,673 | | 74,327 | | 74,327 | | 17,127,000 | | | | 737,543 | 01/03/2024 |

# 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 |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24 | | 12/31/2019 | Redemption 100.0000 | | 103,545 | 103,545 | 103,545 | 103,545 | | | | | | 103,545 | | | | 3,024 | 02/05/2024 |
| 76121Q-AC-0 | RESOURCE LABEL GROUP LLC SR-UNSEC 05/26/23 | | 10/01/2019 | Redemption 100.0000 | | 149,529 | 149,529 | 148,033 | 148,365 | | 1,164 | | 1,164 | | 149,529 | | | | 4,457 | 05/26/2023 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23 | | 06/28/2019 | Various | | 12,669,387 | 14,223,366 | 14,305,528 | 14,284,792 | | (6,015) | | (6,015) | | 14,278,777 | | (1,609,390) | (1,609,390) | 429,592 | 06/13/2023 |
| 76970R-AC-0 | ROAD INFRASTRUCTURE INVESTME ROAD INFRASTRUCTURE INVESTME 06/13/23 | | 06/30/2019 | Redemption 100.0000 | | 60,241 | 60,241 | 60,571 | 60,497 | | (256) | | (256) | | 60,241 | | | | 1,154 | 06/13/2023 |
| 77313D-AN-1 | BCPE ROVER MERGER SUB BCPE ROVER MERGER SUB 11/28/25 | | 12/31/2019 | Redemption 100.0000 | | 34,125 | 34,125 | 33,954 | 33,955 | | 170 | | 170 | | 34,125 | | | | 1,362 | 11/28/2025 |
| 78409X-AF-7 | SCS HOLDINGS I INC SCS HOLDINGS I INC 10/30/22 | | 07/01/2019 | Redemption 100.0000 | | 25,298,848 | 25,298,848 | 25,384,662 | 25,357,571 | | (58,723) | | (58,723) | | 25,298,848 | | | | 618,598 | 10/30/2022 |
| 78466D-AZ-7 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 07/08/22 | | 12/31/2019 | Redemption 100.0000 | | 34,367,206 | 34,367,206 | 34,582,001 | 34,514,105 | | (146,898) | | (146,898) | | 34,367,206 | | | | 909,822 | 07/08/2022 |
| 78466D-BD-5 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 12/31/2019 | Redemption 100.0000 | | 4,140,029 | 4,140,029 | 4,129,679 | 4,130,588 | | 9,441 | | 9,441 | | 4,140,029 | | | | 36,363 | 04/16/2025 |
| 78466D-BF-0 | SS&C TECHNOLOGIES INC SS&C TECHNOLOGIES INC 04/16/25 | | 12/31/2019 | Redemption 100.0000 | | 156,692 | 156,692 | 153,212 | 153,255 | | 3,437 | | 3,437 | | 156,692 | | | | 3,089 | 04/16/2025 |
| 78484*-AA-9 | SPI LLC SR-UNSEC 11/01/23 | | 12/31/2019 | Redemption 100.0000 | | 101,000 | 101,000 | 99,990 | 100,017 | | 983 | | 983 | | 101,000 | | | | 4,596 | 11/01/2023 |
| 784932-A*-6 | SABA SOFTWARE INC Initial Term Loan 05/01/23 | | 12/31/2019 | Redemption 100.0000 | | 1,042,965 | 1,042,965 | 1,032,470 | 1,034,938 | | 8,027 | | 8,027 | | 1,042,965 | | | | 14,586 | 05/01/2023 |
| 78571Y-BB-5 | SABRE GLBL INC SABRE GLBL INC 02/22/24 | | 12/31/2019 | Redemption 100.0000 | | 22,028 | 22,028 | 22,046 | 22,044 | | (16) | | (16) | | 22,028 | | | | 458 | 02/22/2024 |
| 78956#-AA-4 | ST. GEORGE WAREHOUSING & TRUCK SUB UNSECURED 04/28/22 | | 07/01/2019 | Redemption 100.0000 | | 617,236 | 617,236 | 617,236 | 617,236 | | | | | | 617,236 | | | | 4,926 | 04/28/2022 |
| 79471X-AC-5 | SALIENT CRGT INC SR-UNSEC 02/28/22 | | 12/27/2019 | Redemption 100.0000 | | 500,000 | 500,000 | 490,000 | 493,095 | | 6,905 | | 6,905 | | 500,000 | | | | 18,081 | 02/28/2022 |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 11/12/2019 | JP MORGAN SECURITIES | | 6,006,442 | 6,090,182 | 6,082,569 | 6,083,371 | | 944 | | 944 | | 6,084,315 | | (77,873) | (77,873) | 155,997 | 07/05/2024 |
| 79546K-AE-0 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 09/30/2019 | Redemption 100.0000 | | 1,710,709 | 1,710,709 | 1,708,571 | 1,708,773 | | 1,936 | | 1,936 | | 1,710,709 | | | | 24,745 | 07/05/2024 |
| 79546K-AF-7 | SALLY HOLDINGS LLC SALLY HOLDINGS LLC 07/05/24 | | 11/12/2019 | JP MORGAN SECURITIES | | 2,925,000 | 3,000,000 | 2,985,000 | 2,988,148 | | 1,554 | | 1,554 | | 2,989,702 | | (64,702) | (64,702) | | 07/05/2024 |
| 80306Y-AA-6 | SAPPHIRE TELECOM INC Initial Term Loan 11/20/25 | | 12/31/2019 | Redemption 100.0000 | | 200,000 | 200,000 | 198,000 | 198,014 | | 1,986 | | 1,986 | | 200,000 | | | | 6,723 | 11/20/2025 |
| 80358T-AC-0 | PROMETRIC HOLDINGS INC PROMETRIC HOLDINGS INC 01/29/25 | | 12/31/2019 | Redemption 100.0000 | | 70,915 | 70,915 | 70,623 | 70,636 | | 279 | | 279 | | 70,915 | | | | 1,756 | 01/29/2025 |
| 80862Q-AD-3 | SCIENCE APPLICATIONS INTERN SCIENCE APPLICATIONS INTERN 10/31/25 | | 10/31/2019 | Redemption 100.0000 | | 150,000 | 150,000 | 149,250 | 149,264 | | 736 | | 736 | | 150,000 | | | | 2,276 | 10/31/2025 |
| 80875A-AP-6 | SCIENTIFIC GAMES INTERNATIO SCIENTIFIC GAMES INTERNATIO 08/14/24 | | 12/31/2019 | Redemption 100.0000 | | 629,422 | 629,422 | 632,098 | 631,771 | | (2,348) | | (2,348) | | 629,422 | | | | 11,764 | 08/14/2024 |
| 81271E-AB-7 | SEATTLE SPINCO INC SEATTLE SPINCO INC 06/21/24 | | 04/09/2019 | Redemption 100.0000 | | 893,033 | 893,033 | 890,801 | 891,271 | | 1,763 | | 1,763 | | 893,033 | | | | 9,633 | 06/21/2024 |
| 81722K-AC-6 | CHASE INDUSTRIES INC First Lien Initial Term Loan 05/11/25 | | 12/31/2019 | Redemption 100.0000 | | 232,381 | 232,381 | 231,219 | 231,280 | | 1,101 | | 1,101 | | 232,381 | | | | 8,690 | 05/11/2025 |
| 81722K-AD-4 | CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25 | | 12/31/2019 | Redemption 100.0000 | | 3,870 | 3,870 | 3,870 | 3,870 | | | | | | 3,870 | | | | 206 | 05/11/2025 |
| 82568Q-AF-1 | SHUTTERFLY INC SHUTTERFLY INC 08/19/24 | | 09/25/2019 | Redemption 100.0000 | | 18,609,726 | 18,609,726 | 18,516,678 | 18,532,954 | | 76,772 | | 76,772 | | 18,609,726 | | | | 636,069 | 08/19/2024 |
| 82568Q-AH-7 | SHUTTERFLY INC SHUTTERFLY INC 08/19/24 | | 09/25/2019 | Redemption 100.0000 | | 21,843,613 | 21,843,613 | 21,789,004 | 21,794,212 | | 49,401 | | 49,401 | | 21,843,613 | | | | 412,606 | 08/19/2024 |
| 83174#-AA-0 | SMILE DOCTORS LLC Term A Loan 10/06/22 | | 12/31/2019 | Redemption 100.0000 | | 142,278 | 142,278 | 141,512 | 141,666 | | 612 | | 612 | | 142,278 | | | | 6,450 | 10/06/2022 |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22 | | 06/28/2019 | Redemption 100.0000 | | 63,984 | 63,984 | 63,984 | 63,984 | | | | | | 63,984 | | | | 119 | 10/06/2022 |
| 83415Y-AA-8 | SOLARAY LLC Term Loan 09/08/23 | | 09/30/2019 | Redemption 100.0000 | | 130,810 | 130,810 | 129,774 | 129,931 | | 879 | | 879 | | 130,810 | | | | 5,633 | 09/08/2023 |

# 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 |
| 83415Y-AC-4 | SOLARAY LLC Delayed Draw Term Loan 09/08/23 | | 09/30/2019 | Redemption 100.0000 | | 43,462 | 43,462 | 43,462 | 43,462 | | | | | | 43,462 | | | | 1,063 | 09/08/2023 |
| 83415Y-AC-4 | SOLARAY LLC Delayed Draw Term Loan 09/08/23 | | 10/17/2019 | Tax Free Exchange | | 853,678 | 853,678 | 853,678 | 853,678 | | | | | | 853,678 | | | | 39,589 | 09/08/2023 |
| 83415Y-AE-0 | SOLARAY LLC First Amendment Additional Del 09/08/23 | | 09/30/2019 | Redemption 100.0000 | | 34,289 | 34,289 | 34,289 | 34,289 | | | | | | 34,289 | | | | 1,670 | 09/08/2023 |
| 84763N-AB-6 | KPEX HOLDINGS INC KPEX HOLDINGS INC 01/31/25 | | 12/31/2019 | Redemption 100.0000 | | 78,033 | 78,033 | 77,935 | 77,945 | | 87 | | 87 | | 78,033 | | | | 2,520 | 01/31/2025 |
| 84850X-AG-7 | SPIN HOLDCO INC SPIN HOLDCO INC 11/14/22 | | 12/31/2019 | Redemption 100.0000 | | 416,608 | 416,608 | 418,866 | 418,481 | | (1,873) | | (1,873) | | 416,608 | | | | 14,923 | 11/14/2022 |
| 855031-AP-5 | STAPLES INC STAPLES INC 09/12/24 | | 02/01/2019 | Redemption 100.0000 | | 125,000 | 125,000 | 124,688 | 124,734 | | 266 | | 266 | | 125,000 | | | | 1,953 | 09/12/2024 |
| 855031-AP-5 | STAPLES INC STAPLES INC 09/12/24 | | 04/25/2019 | Taxable Exchange | | 48,440,331 | 49,375,000 | 49,251,563 | 49,270,028 | | 5,740 | | 5,740 | | 49,275,767 | | (835,436) | (835,436) | 1,368,848 | 09/12/2024 |
| 85940X-AC-5 | STERLING MIDCO HLDGS INC STERLING MIDCO HLDGS INC 06/19/24 | | 12/31/2019 | Redemption 100.0000 | | 438,983 | 438,983 | 440,143 | 439,966 | | (983) | | (983) | | 438,983 | | | | 11,170 | 06/19/2024 |
| 86276K-AC-5 | STRATEGIC PARTNERS ACQ STRATEGIC PARTNERS ACQ 06/30/23 | | 12/31/2019 | Redemption 100.0000 | | 64,599 | 64,599 | 64,922 | 64,879 | | (281) | | (281) | | 64,599 | | | | 1,909 | 06/30/2023 |
| 86880N-AU-7 | SURGERY CENTER HOLDINGS INC SURGERY CENTER HOLDINGS INC 09/03/24 | | 12/31/2019 | Redemption 100.0000 | | 216,878 | 216,878 | 216,818 | 216,826 | | 52 | | 52 | | 216,878 | | | | 4,894 | 09/03/2024 |
| 87239P-AD-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 08/04/23 | | 11/15/2019 | Redemption 100.0000 | | 7,918,861 | 7,918,861 | 7,942,801 | 7,938,826 | | (19,966) | | (19,966) | | 7,918,861 | | | | 204,260 | 08/04/2023 |
| 87305V-AH-3 | TTM TECHNOLOGIES INC TTM TECHNOLOGIES INC 09/28/24 | | 02/01/2019 | Redemption 100.0000 | | 40,337 | 40,337 | 40,237 | 40,245 | | 92 | | 92 | | 40,337 | | | | 304 | 09/28/2024 |
| 87422L-AK-6 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/14/23 | | 07/08/2019 | Redemption 100.0000 | | 19,723,380 | 19,723,380 | 19,600,109 | 19,629,298 | | 94,082 | | 94,082 | | 19,723,380 | | | | 405,019 | 07/14/2023 |
| 87817J-AE-8 | TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS INC 02/06/24 | | 12/30/2019 | Redemption 100.0000 | | 295,113 | 295,113 | 293,930 | 294,165 | | 948 | | 948 | | 295,113 | | | | 8,328 | 02/06/2024 |
| 88023H-AC-4 | TEMPO ACQUISITION LLC TEMPO ACQUISITION LLC 05/01/24 | | 12/31/2019 | Redemption 100.0000 | | 200,000 | 200,000 | 199,437 | 199,561 | | 439 | | 439 | | 200,000 | | | | 5,947 | 05/01/2024 |
| 88166U-AC-2 | XPERI CORP XPERI CORP 12/01/23 | | 03/04/2019 | RBC DAIN RAUSCHER INC. | | 9,689,938 | 9,850,000 | 9,874,625 | 9,871,148 | | (769) | | (769) | | 9,870,379 | | (180,441) | (180,441) | 80,897 | 12/01/2023 |
| 88166U-AC-2 | XPERI CORP XPERI CORP 12/01/23 | | 12/31/2019 | Redemption 100.0000 | | 2,134,109 | 2,134,109 | 2,132,634 | 2,132,303 | | 1,807 | | 1,807 | | 2,134,109 | | | | 51,466 | 12/01/2023 |
| 88233F-AK-6 | VISTRA OPERATIONS CO LLC VISTRA OPERATIONS CO LLC 12/31/25 | | 06/11/2019 | Redemption 100.0000 | | 2,945,128 | 2,945,128 | 2,941,446 | 2,941,670 | | 3,457 | | 3,457 | | 2,945,128 | | | | 56,382 | 12/31/2025 |
| 88751E-AC-9 | TINICUM VOLTAGE INTERMEDIATE H SR-UNSEC 11/22/24 | | 12/31/2019 | Redemption 100.0000 | | 1,319,684 | 1,319,684 | 1,306,487 | 1,308,115 | | 11,569 | | 11,569 | | 1,319,684 | | | | 65,760 | 11/22/2024 |
| 89334G-AU-8 | TRANS UNION LLC TRANS UNION LLC 04/07/23 | | 09/30/2019 | Redemption 100.0000 | | 6,234,056 | 6,234,056 | 6,233,183 | 6,233,372 | | 684 | | 684 | | 6,234,056 | | | | 132,012 | 04/07/2023 |
| 89334G-AU-8 | TRANS UNION LLC TRANS UNION LLC 04/07/23 | | 11/19/2019 | Tax Free Exchange | | 36,115,108 | 36,118,329 | 36,113,273 | 36,114,364 | | 744 | | 744 | | 36,115,108 | | | | 1,004,381 | 04/07/2023 |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC 06/19/25 | | 09/30/2019 | Redemption 100.0000 | | 44,250 | 44,250 | 44,139 | 44,146 | | 104 | | 104 | | 44,250 | | | | 754 | 06/19/2025 |
| 89334G-AV-6 | TRANS UNION LLC TRANS UNION LLC 06/19/25 | | 11/19/2019 | Tax Free Exchange | | 5,814,233 | 5,826,250 | 5,811,684 | 5,812,543 | | 1,689 | | 1,689 | | 5,814,233 | | | | 149,312 | 06/19/2025 |
| 89364M-BM-5 | TRANSDIGM INC TRANSDIGM INC 08/22/24 | | 12/31/2019 | Redemption 100.0000 | | 70,352 | 70,352 | 70,352 | 70,352 | | | | | | 70,352 | | | | 1,658 | 08/22/2024 |
| 89364M-BN-3 | TRANSDIGM INC TRANSDIGM INC 05/30/25 | | 12/31/2019 | Redemption 100.0000 | | 30,075 | 30,075 | 30,075 | 30,075 | | | | | | 30,075 | | | | 646 | 05/30/2025 |
| 89364M-BP-8 | TRANSDIGM INC TRANSDIGM INC 06/09/23 | | 12/31/2019 | Redemption 100.0000 | | 279,500 | 279,500 | 278,768 | 278,844 | | 656 | | 656 | | 279,500 | | | | 6,219 | 06/09/2023 |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24 | | 12/31/2019 | Redemption 100.0000 | | 181,020 | 181,020 | 179,210 | 179,293 | | 1,727 | | 1,727 | | 181,020 | | | | 5,421 | 12/18/2024 |
| 89388H-AC-1 | TRANSPORTATION INSIGHT LLC 2018 Delayed Draw Term Loan 12/18/24 | | 03/27/2019 | Tax Free Exchange | | 4,081,633 | 4,081,633 | 4,081,633 | 4,081,633 | | | | | | 4,081,633 | | | | 51,627 | 12/18/2024 |
| 89388H-AD-9 | TRANSPORTATION INSIGHT LLC Revolver 03/25/47 | | 08/30/2019 | Redemption 100.0000 | | 510,204 | 510,204 | 510,204 | 510,204 | | | | | | 510,204 | | | | 15,532 | 03/25/2047 |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 12/30/2019 | Redemption 100.0000 | | 78,951 | 78,951 | 78,161 | 78,362 | | 588 | | 588 | | 78,951 | | | | 2,782 | 11/30/2023 |

# 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 |
| 89612H-AD-7 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 12/31/2019 | Redemption 100.0000 | | 1,977 | 1,977 | 1,977 | 1,977 | | | | | | 1,977 | | | | | 11/30/2023 |
| 89612H-AD-7 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 01/04/2019 | Taxable Exchange | | 763,122 | 781,023 | 781,023 | 781,023 | | | | | | 781,023 | | (17,901) | (17,901) | 4 | 11/30/2023 |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24 | | 12/31/2019 | Redemption 100.0000 | | 3,353,273 | 3,353,273 | 3,348,656 | 3,349,393 | | 3,880 | | 3,880 | | 3,353,273 | | | | 67,789 | 09/23/2024 |
| 89705D-AE-2 | TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER 09/23/24 | | 03/29/2019 | Redemption 100.0000 | | 22,164 | 22,164 | 22,134 | 22,139 | | 26 | | 26 | | 22,164 | | | | 227 | 09/23/2024 |
| 89705D-AE-2 | TRONOX BLOCKED BORROWER TRONOX BLOCKED BORROWER 09/23/24 | | 04/29/2019 | Taxable Exchange | | 8,771,336 | 8,754,876 | 8,742,823 | 8,744,710 | | 460 | | 460 | | 8,745,171 | | 26,165 | 26,165 | 89,663 | 09/23/2024 |
| 89823#-AA-2 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 08/19/2019 | Redemption 100.0000 | | 17,085,295 | 17,085,295 | 16,914,442 | 16,923,434 | | 161,860 | | 161,860 | | 17,085,295 | | | | 665,258 | 08/07/2024 |
| 89823#-AB-0 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 08/19/2019 | Redemption 100.0000 | | 4,700,000 | 4,700,000 | 4,700,000 | 4,700,000 | | | | | | 4,700,000 | | | | 204,594 | 08/07/2024 |
| 89823#-AC-8 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 08/19/2019 | Redemption 100.0000 | | 428,203 | 428,203 | 428,203 | 428,203 | | | | | | 428,203 | | | | 22,473 | 08/07/2024 |
| 90350V-AC-2 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22 | | 03/12/2019 | CREDIT SUISSE SECURITIES US LL | | 10,780,000 | 11,000,000 | 11,016,060 | 11,011,449 | | (660) | | (660) | | 11,010,790 | | (230,790) | (230,790) | 112,876 | 07/28/2022 |
| 90350V-AC-2 | ALLIED UNIVERSAL HOLDCO LLC ALLIED UNIVERSAL HOLDCO LLC 07/28/22 | | 07/12/2019 | Redemption 100.0000 | | 70,473,863 | 70,473,863 | 70,576,755 | 70,547,217 | | (73,353) | | (73,353) | | 70,473,863 | | | | 1,769,762 | 07/28/2022 |
| 90351N-AE-5 | USI INC/NY USI INC/NY 05/16/24 | | 12/31/2019 | Redemption 100.0000 | | 587,625 | 587,625 | 586,445 | 586,607 | | 1,018 | | 1,018 | | 587,625 | | | | 20,276 | 05/16/2024 |
| 90352Y-AB-6 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 09/30/2019 | Redemption 100.0000 | | 131,250 | 131,250 | 130,594 | 130,646 | | 604 | | 604 | | 131,250 | | | | 3,970 | 03/29/2025 |
| 90352Y-AC-4 | USRP HLDGS INC SR-UNSEC 03/29/25 | | 09/30/2019 | Redemption 100.0000 | | 23,156 | 23,156 | 23,156 | 23,156 | | | | | | 23,156 | | | | 501 | 03/29/2025 |
| 90352Y-AD-2 | USRP HLDGS INC Revolver 03/29/23 | | 07/31/2019 | Redemption 100.0000 | | 187,500 | 187,500 | 187,500 | 187,500 | | | | | | 187,500 | | | | 5,749 | 03/29/2023 |
| 90370#-AB-5 | US RADIOLOGY SPECIALISTS INC Revolver 01/01/23 | | 10/16/2019 | Redemption 100.0000 | | 1,838,710 | 1,838,710 | 1,838,710 | 1,838,710 | | | | | | 1,838,710 | | | | 38,355 | 01/01/2023 |
| 90372#-AA-7 | US RADIOLOGY SPECIALISTS INC SR-UNSEC 01/01/24 | | 09/30/2019 | Redemption 100.0000 | | 88,285 | 88,285 | 87,623 | 87,714 | | 571 | | 571 | | 88,285 | | | | 3,003 | 01/01/2024 |
| 90388H-AB-1 | ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24 | | 12/31/2019 | Redemption 100.0000 | | 272,179 | 272,179 | 269,457 | 270,042 | | 2,137 | | 2,137 | | 272,179 | | | | 12,283 | 04/12/2024 |
| 91335P-AE-9 | UNIVAR USA INC UNIVAR USA INC 07/01/24 | | 03/29/2019 | Redemption 100.0000 | | 5,391,862 | 5,391,862 | 5,397,739 | 5,396,635 | | (4,773) | | (4,773) | | 5,391,862 | | | | 61,258 | 07/01/2024 |
| 91865F-AF-6 | VACO HLDGS LLC Revolver 11/09/22 | | 01/28/2019 | Redemption 100.0000 | | 1,480,000 | 1,480,000 | 1,480,000 | 1,480,000 | | | | | | 1,480,000 | | | | 2,911 | 11/09/2022 |
| 91865F-AG-4 | VACO HLDGS LLC Term Loan A 11/09/23 | | 10/01/2019 | Redemption 100.0000 | | 750,000 | 750,000 | 746,250 | 746,818 | | 3,182 | | 3,182 | | 750,000 | | | | 26,006 | 11/09/2023 |
| 92261#-AA-5 | VELOCITY TECHNOLOGY SOLUTIONS Term Loan 12/07/23 | | 12/31/2019 | Redemption 100.0000 | | 200,000 | 200,000 | 198,000 | 198,275 | | 1,725 | | 1,725 | | 200,000 | | | | 9,641 | 12/07/2023 |
| 92346N-AB-5 | VERIFONE SYSTEMS INC VERIFONE SYSTEMS INC 08/20/25 | | 10/31/2019 | Redemption 100.0000 | | 53,200 | 53,200 | 52,934 | 52,937 | | 263 | | 263 | | 53,200 | | | | 1,949 | 08/20/2025 |
| 92532Y-AB-5 | VERSUM MATERIALS INC VERSUM MATERIALS INC 09/30/23 | | 10/07/2019 | Redemption 100.0000 | | 7,679,947 | 7,679,947 | 7,727,628 | 7,720,261 | | (40,315) | | (40,315) | | 7,679,947 | | | | 271,725 | 09/30/2023 |
| 92556*-AA-3 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 04/01/2019 | Redemption 100.0000 | | 8,635,516 | 8,635,516 | 8,543,529 | 8,582,459 | | 53,057 | | 53,057 | | 8,635,516 | | | | 142,082 | 07/15/2021 |
| 92556*-AB-1 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 04/01/2019 | Redemption 100.0000 | | 4,566,936 | 4,566,936 | 4,566,936 | 4,566,936 | | | | | | 4,566,936 | | | | 70,999 | 07/15/2021 |
| 92940J-AB-4 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 12/31/2019 | Redemption 100.0000 | | 43,904 | 43,904 | 43,849 | 43,853 | | 50 | | 50 | | 43,904 | | | | 813 | 04/03/2025 |
| 92940J-AD-0 | WR GRACE & CO-CONN WR GRACE & CO-CONN 04/03/25 | | 12/31/2019 | Redemption 100.0000 | | 75,263 | 75,263 | 75,169 | 75,177 | | 86 | | 86 | | 75,263 | | | | 1,948 | 04/03/2025 |
| 93710H-AC-2 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22 | | 12/31/2019 | Redemption 100.0000 | | 298,954 | 298,954 | 297,151 | 297,914 | | 1,040 | | 1,040 | | 298,954 | | | | 8,330 | 05/16/2022 |
| 93710H-AE-8 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/15/23 | | 11/21/2019 | MORGAN STANLEY & CO. INC. | | 2,713,444 | 2,827,800 | 2,622,097 | 2,684,249 | | 13,125 | | 13,125 | | 2,697,374 | | 16,071 | 16,071 | 125,119 | 05/15/2023 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change In Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | For-eign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Con-sideration | Par Value | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ Decrease | Current Year's (Amor-tization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in Book/ Adjusted Carrying Value (11+12-13) | Total Foreign Exchange Change in Book/ Adjusted Carrying Value | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Con-tractual Maturity Date |
| 93710H-AF-5 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/15/23 | | 11/21/2019 | MORGAN STANLEY & CO. INC. | | 475,248 | 495,277 | 459,249 | 470,152 | | 3,251 | | 3,251 | | 473,403 | | 1,845 | 1,845 | 22,045 | 05/15/2023 |
| 93710H-AG-3 | WASH MULTIFAMILY LAUNDRY SYS WASH MULTIFAMILY LAUNDRY SYS 05/16/22 | | 12/31/2019 | Redemption 100.0000 | | 41,661 | 41,661 | 41,372 | 41,497 | | 164 | | 164 | | 41,661 | | | | 1,105 | 05/16/2022 |
| 94732Y-AS-2 | WEB.COM GROUP INC WEB.COM GROUP INC 10/10/25 | | 03/25/2019 | Redemption 100.0000 | | 538,813 | 538,813 | 537,466 | 537,479 | | 1,334 | | 1,334 | | 538,813 | | | | 12,552 | 10/10/2025 |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC Initial Term Loan (First Lien) 08/15/22 | | 12/31/2019 | Redemption 100.0000 | | 149,956 | 149,956 | 148,976 | 149,159 | | 797 | | 797 | | 149,956 | | | | 6,056 | 08/15/2022 |
| 95841#-AD-1 | WIRB CORPERNICUS GROUP INC First Lien Delayed Draw Term L 08/15/22 | | 03/25/2019 | Tax Free Exchange | | 330,000 | 330,000 | 330,000 | 330,000 | | | | | | 330,000 | | | | | 08/15/2022 |
| 96208U-AM-3 | WEX INC WEX INC 06/30/23 | | 03/29/2019 | Redemption 100.0000 | | 118,574 | 118,574 | 119,272 | 119,158 | | (584) | | (584) | | 118,574 | | | | 1,285 | 06/30/2023 |
| 96208U-AM-3 | WEX INC WEX INC 06/30/23 | | 05/21/2019 | Tax Free Exchange | | 46,346,956 | 46,125,256 | 46,396,996 | 46,352,403 | | (5,447) | | (5,447) | | 46,346,956 | | | | 730,555 | 06/30/2023 |
| 96925H-AF-9 | WILLIAM MORRIS ENDEAVOR EN WILLIAM MORRIS ENDEAVOR EN 05/16/25 | | 12/31/2019 | Redemption 100.0000 | | 71,875 | 71,875 | 71,852 | 71,853 | | 22 | | 22 | | 71,875 | | | | 2,238 | 05/16/2025 |
| 98160U-AB-9 | WORLDWIDE CLINICAL TRIALS HLDG Revolver 12/01/36 | | 02/01/2019 | Redemption 100.0000 | | 450,000 | 450,000 | 450,000 | 450,000 | | | | | | 450,000 | | | | | 12/01/2036 |
| 98160U-AC-7 | WORLDWIDE CLINICAL TRIALS HLDG Initial Term Loan 12/05/24 | | 12/31/2019 | Redemption 100.0000 | | 250,000 | 250,000 | 247,500 | 247,808 | | 2,192 | | 2,192 | | 250,000 | | | | 6,399 | 12/05/2024 |
| 98310C-AC-6 | WYNDHAM HOTELS & RESORTS WYNDHAM HOTELS & RESORTS 05/30/25 | | 12/31/2019 | Redemption 100.0000 | | 67,250 | 67,250 | 67,250 | 67,250 | | | | | | 67,250 | | | | 1,437 | 05/30/2025 |
| 98920U-AK-0 | ZEBRA TECHNOLOGIES CORP ZEBRA TECHNOLOGIES CORP 10/27/21 | | 08/09/2019 | Redemption 100.0000 | | 5,357,548 | 5,357,548 | 5,367,246 | 5,365,690 | | (8,142) | | (8,142) | | 5,357,548 | | | | 153,632 | 10/27/2021 |
| 98975V-AG-1 | ZODIAC POOL SOLUTIONS ZODIAC POOL SOLUTIONS 07/02/25 | | 12/31/2019 | Redemption 100.0000 | | 123,689 | 123,689 | 124,075 | 124,053 | | (364) | | (364) | | 123,689 | | | | 2,831 | 07/02/2025 |
| BL2358-35-8 | EXAMWORKS GROUP INC EXAMWORKS GROUP INC 07/27/23 | | 12/31/2019 | Redemption 100.0000 | | 105,752 | 105,752 | 106,669 | 106,452 | | (700) | | (700) | | 105,752 | | | | 3,302 | 07/27/2023 |
| BL2561-11-8 | VIRGIN MEDIA BRISTOL LLC VIRGIN MEDIA BRISTOL LLC 01/15/26 | | 10/16/2019 | Tax Free Exchange | | 18,113,710 | 18,150,000 | 18,104,625 | 18,109,714 | | 3,996 | | 3,996 | | 18,113,710 | | | | 628,986 | 01/15/2026 |
| BL2790-56-8 | STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC 10/01/25 | | 12/11/2019 | JP MORGAN SECURITIES | | 10,012,500 | 10,000,000 | 9,890,000 | 9,951,456 | | 5,834 | 67,291 | (61,457) | | 9,890,000 | | 122,500 | 122,500 | 506,282 | 10/01/2025 |
| BL2790-56-8 | STARFRUIT US HOLDCO LLC STARFRUIT US HOLDCO LLC 10/01/25 | | 12/31/2019 | Redemption 100.0000 | | 1,650,165 | 1,650,165 | 1,641,304 | 1,642,155 | | 8,695 | 685 | 8,010 | | 1,650,165 | | | | 72,853 | 10/01/2025 |
| C9413P-AZ-6 | BAUSCH HEALTH AMERICAS BAUSCH HEALTH AMERICAS 06/02/25 | | 12/30/2019 | Redemption 100.0000 | | 843,526 | 843,526 | 846,621 | 846,392 | | (2,866) | | (2,866) | | 843,526 | | | | 25,172 | 06/02/2025 |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 04/01/2019 | Redemption 100.0000 | | 3,162,569 | 3,162,569 | 3,162,569 | 3,162,569 | | | | | | 3,162,569 | | | | 50,986 | 07/15/2021 |
| Z00062-27-5 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | | 7,474,646 | 7,544,757 | 7,469,309 | 7,473,650 | | 996 | | 996 | | 7,474,646 | | | | 73,991 | 11/10/2023 |
| Z00062-28-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | | 4,383,015 | 4,392,573 | 4,382,416 | 4,382,886 | | 128 | | 128 | | 4,383,015 | | | | 67,582 | 11/10/2023 |
| 68371Y-AJ-2 | OPEN TEXT CORP OPEN TEXT CORP 05/30/25 | A | 12/31/2019 | Redemption 100.0000 | | 50,000 | 50,000 | 50,125 | 50,116 | | (116) | | (116) | | 50,000 | | | | 1,007 | 05/30/2025 |
| C0449K-AB-7 | ARRAY CANADA INC ARRAY CANADA INC 02/10/23 | A | 12/31/2019 | Redemption 100.0000 | | 512,500 | 512,500 | 507,375 | 508,791 | | 3,709 | | 3,709 | | 512,500 | | | | 24,026 | 02/10/2023 |
| C6901L-AE-7 | 1011778 BC ULC 1011778 BC ULC 02/16/24 | A | 11/19/2019 | Redemption 100.0000 | | 4,732,062 | 4,732,062 | 4,728,022 | 4,728,907 | | 3,155 | | 3,155 | | 4,732,062 | | | | 150,046 | 02/16/2024 |
| C6901L-AE-7 | 1011778 BC ULC 1011778 BC ULC 02/16/24 | A | 11/22/2019 | Tax Free Exchange | | 47,784,335 | 47,810,989 | 47,770,171 | 47,779,110 | | 5,225 | | 5,225 | | 47,784,335 | | | | 1,678,796 | 02/16/2024 |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 12/31/2019 | Redemption 100.0000 | | 279,142 | 279,142 | 272,443 | 272,529 | | 6,613 | | 6,613 | | 279,142 | | | | 8,360 | 05/31/2025 |
| C7236#-AA-2 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 10/01/2019 | Redemption 100.0000 | | 179,511 | 179,511 | 177,215 | 177,702 | | 1,809 | | 1,809 | | 179,511 | | | | 7,757 | 07/05/2022 |
| C7236#-AB-0 | PET HLDGS ULC SR-UNSEC 07/05/22 | A | 10/01/2019 | Redemption 100.0000 | | 25,579 | 25,579 | 25,418 | 25,440 | | 139 | | 139 | | 25,579 | | | | 1,077 | 07/05/2022 |
| 78466D-BE-3 | SS&C EUROPEAN HOLDINGS SARL SS&C EUROPEAN HOLDINGS SARL 04/16/25 | D | 12/31/2019 | Redemption 100.0000 | | 451,785 | 451,785 | 450,655 | 450,754 | | 1,030 | | 1,030 | | 451,785 | | | | 8,747 | 04/16/2025 |

# 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 |
| 81726J-AE-1 | SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21 | D | 09/20/2019 | Redemption 100.0000 | | 3,741,155 | 3,741,155 | 3,751,930 | 3,748,932 | | (7,777) | | (7,777) | | 3,741,155 | | | | 104,788 | 10/14/2021 |
| 81726J-AE-1 | SENSATA TECHNOLOGIES BV SENSATA TECHNOLOGIES BV 10/14/21 | D | 09/20/2019 | Tax Free Exchange | | 4,659,549 | 4,652,288 | 4,665,687 | 4,661,959 | | (2,409) | | (2,409) | | 4,659,549 | | | | 130,877 | 10/14/2021 |
| BL2272-69-0 | ALPHA 3 BV ATOTECH ALPHA 3 BV 01/31/24 | D | 12/31/2019 | Redemption 100.0000 | | 965,710 | 965,710 | 963,295 | 963,869 | | 1,841 | | 1,841 | | 965,710 | | | | 134,482 | 01/31/2024 |
| BL2651-41-4 | TITAN ACQUISITION LTD TITAN ACQUISITION LTD 03/28/25 | D | 12/31/2019 | Redemption 100.0000 | | 87,750 | 87,750 | 87,531 | 87,551 | | 199 | | 199 | | 87,750 | | | | 2,335 | 03/28/2025 |
| L0001L-AC-3 | VGROUP LTD VGROUP LTD 03/11/24 | D | 09/30/2019 | Redemption 100.0000 | | 90,845 | 90,845 | 90,995 | 90,957 | | (112) | | (112) | | 90,845 | | | | 1,852 | 03/11/2024 |
| L2968E-AB-8 | ENDO INTERNATIONAL PLC ENDO INTERNATIONAL PLC 04/29/24 | D | 12/31/2019 | Redemption 100.0000 | | 33,250 | 33,250 | 33,084 | 33,118 | | 132 | | 132 | | 33,250 | | | | 896 | 04/29/2024 |
| L8030P-AF-5 | SAMSONITE IP HOLDINGS SAMSONITE IP HOLDINGS 04/25/25 | D | 12/31/2019 | Redemption 100.0000 | | 438,547 | 438,547 | 437,998 | 438,041 | | 505 | | 505 | | 438,547 | | | | 13,415 | 04/25/2025 |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 12/31/2019 | Redemption 100.0000 | | 17,771 | 17,771 | 17,886 | 17,828 | | (57) | | (57) | | 17,771 | | | | 452 | 09/09/2024 |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | 1,877,116,597 | 1,890,508,560 | 1,883,653,404 | 1,886,961,897 | | 3,636,912 | 2,905,528 | 731,384 | | 1,887,693,288 | | (10,576,691) | (10,576,691) | 52,399,626 | XXX |
| 8399997. Total - Bonds - Part 4 | | | | | | 18,063,949,131 | 17,280,514,232 | 17,560,866,823 | 17,637,204,775 | 25,044,613 | 198,951,875 | 57,238,068 | 166,758,420 | 12,112,866 | 17,803,598,010 | (12,478,053) | 160,630,163 | 148,152,110 | 682,914,498 | XXX |
| 8399998. Total - Bonds - Part 5 | | | | | | 2,189,566,605 | 824,312,522 | 2,092,192,732 | | | (1,297,317) | 216 | (1,297,533) | | 2,090,895,191 | | 97,804,017 | 97,804,017 | 38,794,248 | XXX |
| 8399999. Total - Bonds | | | | | | 20,253,515,736 | 18,104,826,754 | 19,653,059,555 | 17,637,204,775 | 25,044,613 | 197,654,558 | 57,238,284 | 165,460,887 | 12,112,866 | 19,894,493,201 | (12,478,053) | 258,434,180 | 245,956,127 | 721,708,746 | XXX |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | 11/06/2019 | Capital Distribution | 0.000 | 9,084,706 | 0.00 | 9,084,706 | 9,084,706 | | | | | | 9,084,706 | | | | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | 9,084,706 | XXX | 9,084,706 | 9,084,706 | | | | | | 9,084,706 | | | | | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | | | 9,084,706 | XXX | 9,084,706 | 9,084,706 | | | | | | 9,084,706 | | | | | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | | | 1,915,294 | XXX | 1,915,294 | | | | | | | 1,915,294 | | | | | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 11,000,000 | XXX | 11,000,000 | 9,084,706 | | | | | | 11,000,000 | | | | | XXX |
| 36164Y-10-1 | GCP APPLIED TECHNOLOGIES INC GCP APPLIED TECHNOLOGIES | | 11/08/2019 | JONES TRADING CPX | 211,063.000 | 4,934,669 | | 3,725,344 | 5,181,597 | (1,456,253) | | | (1,456,253) | | 3,725,344 | | 1,209,326 | 1,209,326 | | |
| 729136-40-8 | PLIANT CORP PLIANT CORP | | 03/22/2019 | WORLD 50 | 34.000 | | | | | | | | | | | | | | | |
| 896047-50-3 | TRIBUNE MEDIA CO TRIBUNE MEDIA CO - A | | 09/19/2019 | CONVERSION | 199,400.000 | 9,309,468 | | 6,741,714 | 9,048,772 | (2,307,058) | | | (2,307,058) | | 6,741,714 | | 2,567,754 | 2,567,754 | 149,550 | |
| 09235V-10-1 | TRONOX LTD TRONOX LTD-CL A | | 03/27/2019 | Taxable Exchange | 248,690.000 | 3,180,745 | | 972,378 | 1,934,808 | (962,430) | | | (962,430) | | 972,378 | | 2,208,367 | 2,208,367 | 11,191 | |
| ZD4108-56-3 | INTERSTATE HOTELS & RESORTS-IN | | 10/25/2019 | JP MORGAN SECURITIES | 7,370,108.000 | 11,193,643 | | 4,740,684 | 8,770,429 | (4,029,744) | | | (4,029,744) | | 4,740,684 | | 6,452,959 | 6,452,959 | | |
| 517995-17-1 | LARICINA ENERGY LTD. COMMON STOCK | | 02/12/2019 | JP MORGAN SECURITIES | 2,164,705.000 | 99,938 | | | | | | | | | | | 99,938 | 99,938 | | |
| ZD6868-68-5 | MANITOBA -PROVINCE OF AMENITY CLASS B | | 03/28/2019 | JP MORGAN SECURITIES | 5,250,000.000 | 4,061,896 | | 4,061,896 | 4,074,614 | (229,023) | | | (229,023) | 216,305 | 4,061,896 | | | | | |
| 64899K-41-0 | NEW POINT V LIMITED | D | 03/05/2019 | WORLD 50 | 155,667.000 | | | | | | | | | | | | | | | |
| ZD4106-24-5 | NEW POINT VII LIMITED | D | 05/28/2019 | CASH RECVD FOR SEC NOT HELD | 1.000 | 113,443 | | | 27 | (27) | | | (27) | | | | 113,443 | 113,443 | 22 | |
| ZD4106-24-5 | NEW POINT VII LIMITED | D | 05/28/2019 | Capital Distribution | 0.000 | 33,643 | | 33,643 | 33,643 | | | | | | 33,643 | | | | | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | 32,927,445 | XXX | 20,275,659 | 29,043,890 | (8,984,535) | | | (8,984,535) | 216,305 | 20,275,659 | | 12,651,787 | 12,651,787 | 160,763 | XXX |
| 60407*-10-3 | ND Properties Inc | | 12/31/2019 | Issuer | 68.000 | 55,586,870 | | 55,586,870 | 55,586,870 | | | | | | 55,586,870 | | | | | |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 12/30/2019 | Teachers Insurance and Annuity Association of America | 0.000 | 104,340,246 | | | | | | | | | | | | | | |
| 872268-10-3 | T-C Europe Holding Inc | | 12/31/2019 | Issuer | 1.000 | 207,082 | | 207,082 | 207,082 | | | | | | 207,082 | | | | | |
| 9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other | | | | | | 160,134,198 | XXX | 55,793,952 | 55,793,952 | | | | | | 55,793,952 | | | | | XXX |
| 670700-75-6 | NUVEEN INVESTMENTS NUV MULTI-ASSET INF FD CLR6 | | 05/17/2019 | BFDS BROKER | 1,250.000 | 24,923 | | 25,000 | 23,975 | 1,025 | | | 1,025 | | 25,000 | | | (77) | 1,289 | |
| 670700-76-4 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL I | | 05/17/2019 | BFDS BROKER | 496,250.000 | 9,893,687 | | 9,925,000 | 9,518,075 | 406,925 | | | 406,925 | | 9,925,000 | | (31,313) | (31,313) | 511,786 | |
| 670700-77-2 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL C | | 05/17/2019 | BFDS BROKER | 1,250.000 | 24,881 | | 25,000 | 23,950 | 1,050 | | | 1,050 | | 25,000 | | (119) | (119) | 1,178 | |
| 670700-78-0 | NUVEEN INVESTMENTS NUV MULTI-ASSET INC FD CL A | | 05/17/2019 | BFDS BROKER | 1,250.000 | 24,904 | | 25,000 | 23,963 | 1,038 | | | 1,038 | | 25,000 | | (96) | (96) | 1,262 | |
| 67092P-20-1 | NULG NUVEEN ESG LARGE-CAP GROWTH | | 09/04/2019 | Various | 1,121,100.000 | 41,083,995 | | 33,048,097 | 33,733,899 | (685,802) | | | (685,802) | | 33,048,097 | | 8,035,898 | 8,035,898 | | |
| 67092P-30-0 | NULV NUVEEN ESG LARGE-CAP VALUE E | | 06/18/2019 | Various | 992,800.000 | 29,108,350 | | 27,013,118 | 25,963,209 | 1,049,909 | | | 1,049,909 | | 27,013,118 | | 2,095,232 | 2,095,232 | | |

# 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-40-9 | NUMG NUVEEN ESG MID-CAP GROWTH ET | | 12/16/2019 | Various | 1,204,500.000 | 39,846,135 | | 33,503,258 | 31,583,797 | 1,919,462 | | | 1,919,462 | | 33,503,258 | | 6,342,877 | 6,342,877 | | |
| 67092P-50-8 | NUMV NUVEEN ESG MID-CAP VALUE ETF | | 12/16/2019 | Various | 1,250,400.000 | 36,635,285 | | 33,496,000 | 29,809,286 | 3,686,714 | | | 3,686,714 | | 33,496,000 | | 3,139,285 | 3,139,285 | | |
| 67092P-60-7 | NUSC NUVEEN ESG SMALL-CAP ETF | | 06/18/2019 | Various | 946,000.000 | 26,707,776 | | 25,269,190 | 23,402,999 | 1,866,191 | | | 1,866,191 | | 25,269,190 | | 1,438,586 | 1,438,586 | | |
| 67092P-70-6 | NURE NUVEEN SHORT-TERM REIT ETF | | 10/31/2019 | Various | 576,000.000 | 17,182,439 | | 14,993,280 | 14,394,240 | 599,040 | | | 599,040 | | 14,993,280 | | 2,189,159 | 2,189,159 | 305,390 | |
| 67092P-80-5 | NUDM NUVEEN ESG INTERNATIONAL DEV | | 12/16/2019 | Various | 635,500.000 | 17,556,495 | | 16,178,859 | 14,223,189 | 1,955,670 | | | 1,955,670 | | 16,178,859 | | 1,377,636 | 1,377,636 | | |
| 67092P-87-0 | NUBD NUVEEN ESG US AGGREGATE BOND | | 09/04/2019 | Various | 997,700.000 | 25,225,068 | | 24,999,454 | 24,204,202 | 795,252 | | | 795,252 | | 24,999,454 | | 225,614 | 225,614 | 285,202 | |
| 67092P-88-8 | NUEM NUVEEN ESG EMERGING MARKETS | | 12/16/2019 | MORGAN J.P. SECURITIES INC. | 200,000.000 | 5,407,928 | | 5,031,800 | 4,774,200 | 257,600 | | | 257,600 | | 5,031,800 | | 376,128 | 376,128 | | |
| 87245P-56-9 | TIAA CREF SM/MID CAP EQ-PREM FUND #2960 PREM CL MID CAP EQ | | 07/02/2019 | BFDS BROKER | 90,000.000 | 1,094,400 | | 900,000 | 900,900 | (900) | | | (900) | | 900,000 | | 194,400 | 194,400 | | |
| 87245P-57-7 | TIAACREF SM/MID CAP EQ-ADV FUND # 2961 ADV CL MID CAP EQ | | 07/02/2019 | BFDS BROKER | 90,000.000 | 1,097,100 | | 900,000 | 902,700 | (2,700) | | | (2,700) | | 900,000 | | 197,100 | 197,100 | | |
| 87245P-72-6 | T-C LIFECYCLE INDEX 2060 ADVIS FD #3660 | | 01/23/2019 | BFDS BROKER | 435.000 | 5,076 | | 4,389 | 4,837 | (448) | | | (448) | | 4,389 | | 687 | 687 | | |
| 87245P-85-8 | T-C LIFECYCLE 2060 ADVISOR CLA FD #3560 | | 01/23/2019 | BFDS BROKER | 757.000 | 8,125 | | 7,686 | 7,678 | 8 | | | 8 | | 7,686 | | 439 | 439 | | |
| 87245R-52-4 | LIFECYCLE 2060 FUND PREMIER CL FUND ID 2666 | | 01/23/2019 | BFDS BROKER | 246,454.000 | 2,670,747 | | 2,464,027 | 2,496,583 | (32,555) | | | (32,555) | | 2,464,027 | | 206,720 | 206,720 | | |
| 87245R-53-2 | LIFECYCLE 2060 FUND RETMT CLAS FUND ID 2766 | | 01/23/2019 | BFDS BROKER | 255,389.000 | 2,766,396 | | 2,553,378 | 2,587,089 | (33,712) | | | (33,712) | | 2,553,378 | | 213,018 | 213,018 | | |
| 87245R-54-0 | LIFECYCLE INDEX 2060 FUND PREM FUND ID 2466 | | 01/23/2019 | BFDS BROKER | 92,079.000 | 1,071,834 | | 920,752 | 1,023,002 | (102,250) | | | (102,250) | | 920,752 | | 151,082 | 151,082 | | |
| 87245R-55-7 | LIFECYCLE INDEX 2060 FUND RETM FUND ID 2566 | | 01/23/2019 | BFDS BROKER | 101,053.000 | 1,174,444 | | 1,010,489 | 1,120,678 | (110,189) | | | (110,189) | | 1,010,489 | | 163,955 | 163,955 | | |
| 87245R-56-5 | LIFECYCLE INDEX 2060 FUND INST FUND ID 2760 | | 01/23/2019 | BFDS BROKER | 815,952.000 | 9,503,632 | | 8,159,184 | 9,065,230 | (906,046) | | | (906,046) | | 8,159,184 | | 1,344,448 | 1,344,448 | | |
| 87245R-57-3 | LIFECYCLE 2060 FUND INST CLASS FUND ID 2761 | | 01/23/2019 | BFDS BROKER | 512,107.000 | 5,436,907 | | 5,120,025 | 5,192,769 | (72,744) | | | (72,744) | | 5,120,025 | | 316,882 | 316,882 | | |
| G36425-13-3 | TIAA U.S EMERGING MKT DEBT FD TIAA EMG MKT DB- PUD | | 12/16/2019 | BFDS BROKER | 5,000.000 | 106,894 | | 100,000 | 100,150 | (150) | | | (150) | | 100,000 | | 6,894 | 6,894 | 7,388 | |
| G36425-22-4 | TIAA GLOBAL EQUITY ESG FUND TIAA GLB EQ ESG-PUA | | 12/16/2019 | BFDS BROKER | 1,000,000.000 | 30,134,329 | | 20,000,000 | 23,510,000 | (3,510,000) | | | (3,510,000) | | 20,000,000 | | 10,134,329 | 10,134,329 | | |
| G36425-33-1 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUA | | 08/06/2019 | BFDS BROKER | 4,863.000 | 111,500 | | 97,253 | 103,282 | (6,030) | | | (6,030) | | 97,253 | | 14,247 | 14,247 | | |
| G36425-36-4 | TIAA U.S BOND ESG FUND NUVEEN- TIAA US BOND ESG- PUD | | 12/16/2019 | BFDS BROKER | 5,000.000 | 104,082 | | 100,000 | 98,450 | 1,550 | | | 1,550 | | 100,000 | | 4,082 | 4,082 | 2,152 | |
| 9499999. Subtotal - Common Stocks - Mutual Funds | | | | | | 304,007,332 | XXX | 265,870,239 | 258,792,332 | 7,077,908 | | | 7,077,908 | | 265,870,239 | | 38,137,093 | 38,137,093 | 1,115,647 | XXX |
| 9799997. Total - Common Stocks - Part 4 | | | | | | 497,068,975 | XXX | 341,939,850 | 343,630,174 | (1,906,627) | | | (1,906,627) | 216,305 | 341,939,850 | | 50,788,880 | 50,788,880 | 1,276,410 | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | | | 1,592,293,589 | XXX | 1,592,221,964 | | | | | | | 1,592,221,964 | | 71,627 | 71,627 | 36,718 | XXX |
| 9799999. Total - Common Stocks | | | | | | 2,089,362,564 | XXX | 1,934,161,814 | 343,630,174 | (1,906,627) | | | (1,906,627) | 216,305 | 1,934,161,814 | | 50,860,507 | 50,860,507 | 1,313,128 | XXX |
| 9899999. Total - Preferred and Common Stocks | | | | | | 2,100,362,564 | XXX | 1,945,161,814 | 352,714,880 | (1,906,627) | | | (1,906,627) | 216,305 | 1,945,161,814 | | 50,860,507 | 50,860,507 | 1,313,128 | XXX |
| 9999999 - Totals | | | | | | 22,353,878,300 | XXX | 21,598,221,369 | 17,989,919,655 | 23,137,986 | 197,654,558 | 57,238,284 | 163,554,260 | 12,329,171 | 21,839,655,015 | (12,478,053) | 309,294,687 | 296,816,634 | 723,021,874 | XXX |

# SCHEDULE D - PART 5

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | Change in Book/Adjusted Carrying Value | | | | | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | 12 | 13 | 14 | 15 | 16 | | | | | |
| CUSIP 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 |
| GNR 2010-30 PZ Z PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | | |
| 38376X-UL-5 | 03/20/40 | | 10/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 21,515 | 21,515 | 21,515 | 21,515 | | | | | | | | | 552 | |
| GNR 2010-43 ZM Z PAC-1-11 5.000% | | | | | | | | | | | | | | | | | | | | |
| 38376Y-VW-8 | 04/20/40 | | 08/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 62,026 | 62,026 | 62,026 | 62,026 | | | | | | | | | 1,650 | |
| 38377G-NK-1 | GNR 2010-75 Z Z SEQ 4.000% 06/20/40 | | 09/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 10,624 | 10,624 | 10,624 | 10,624 | | | | | | | | | 222 | |
| GNR 2011-46 ZA Z SEQ 4.500% 03/20/41 | | | | | | | | | | | | | | | | | | | | |
| 38377Q-YM-3 | | | 10/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 23,608 | 23,608 | 23,608 | 23,608 | | | | | | | | | 556 | |
| GNR 2011-61 CZ Z SEQ 4.500% 04/20/41 | | | | | | | | | | | | | | | | | | | | |
| 38377V-PX-8 | | | 03/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 42,851 | 42,851 | 42,851 | 42,851 | | | | | | | | | 1,022 | |
| GNR 2011-56 ZL Z SEQ 4.500% 04/16/41 | | | | | | | | | | | | | | | | | | | | |
| 38377V-RH-1 | | | 01/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 11,284 | 11,284 | 11,284 | 11,284 | | | | | | | | | 304 | |
| 38378C-PL-5 | GNR 2012-7 JZ Z SEQ 3.500% 01/20/42 | | 06/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 22,152 | 22,152 | 22,152 | 22,152 | | | | | | | | | 410 | |
| 38378C-ZW-0 | GNR 2012-5 Z Z SEQ 3.500% 01/20/42 | | 08/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 92,638 | 92,638 | 92,638 | 92,638 | | | | | | | | | 1,680 | |
| 0599999. Subtotal - Bonds - U.S. Governments | | | | | | | 286,698 | 286,698 | 286,698 | 286,698 | | | | | | | | | 6,396 | |
| | REPUBLIC OF GUATEMALA SR UNSEC 6.125% | | | | | | | | | | | | | | | | | | | |
| 401494-AR-0 | 06/01/50 | D | 05/23/2019 | CITIGROUP GLOBAL MARKETS INC | 08/15/2019 | JEFFERIES & CO. INC. | 7,900,000 | 7,766,964 | 8,867,750 | 7,766,363 | | (601) | | (601) | | | 1,101,387 | 1,101,387 | 106,184 | |
| | REPUBLIC OF PHILIPPINES SR UNSEC | | | | | | | | | | | | | | | | | | | |
| 718286-CG-0 | 3.750% 01/14/29 | D | 01/07/2019 | JP MORGAN SECURITIES | 01/08/2019 | CLSA AMERICAS LLC | 3,000,000 | 2,992,080 | 3,001,500 | 2,992,080 | | | | | | | 9,420 | 9,420 | | |
| 1099999. Subtotal - Bonds - All Other Governments | | | | | | | 10,900,000 | 10,759,044 | 11,869,250 | 10,758,443 | | (601) | | (601) | | | 1,110,807 | 1,110,807 | 106,184 | |
| FNR 2011-99 AZ Z SEQ 4.000% 10/25/41 | | | | | | | | | | | | | | | | | | | | |
| 3136A1-JZ-9 | | | 03/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 42,311 | 42,311 | 42,311 | 42,311 | | | | | | | | | 928 | |
| FNR 2013-28 ZJ Z SUP 3.000% 04/25/43 | | | | | | | | | | | | | | | | | | | | |
| 3136AC-5D-9 | | | 10/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 4,440 | 4,440 | 4,440 | 4,440 | | | | | | | | | 68 | |
| 3137AL-QD-4 | FHR 4003 WZ Z SEQ 3.500% 02/15/42 | | 10/01/2019 | Interest Capitalization | 12/01/2019 | Paydown | 25,830 | 25,830 | 25,830 | 25,830 | | | | | | | | | 488 | |
| 3199999. Subtotal - Bonds - U.S. Special Revenues | | | | | | | 72,581 | 72,581 | 72,581 | 72,581 | | | | | | | | | 1,484 | |
| | AFAH FDG-LLC SR-UNSEC 4.750% 12/29/34 | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 00123#-AA-6 | | | 04/22/2019 | WESTWOOD CAPITAL | 12/31/2019 | | 12,216,576 | 12,216,576 | 12,216,576 | 12,216,576 | | | | | | | | | 371,523 | |
| 00379#-AA-7 | APE SUB 11.500% 03/05/20 | | 01/01/2019 | Interest Capitalization | 05/30/2019 | TAX FREE EXCH NOT SALE | 760,981 | 760,981 | 760,981 | 760,981 | | | | | | | | | 52,201 | |
| ABTEEN VENTURES-LLC SR-UNSEC 3.930% | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 00392#-AA-0 | 08/15/39 | | 02/19/2019 | GOLDMAN SACHS CAPITAL MARKETS | 12/15/2019 | | 3,283,788 | 3,283,788 | 3,283,788 | 3,283,788 | | | | | | | | | 57,806 | |
| 00866@-AD-3 | AHEAD LLC 10.195% 11/08/24 | | 05/08/2019 | DIRECT | 11/08/2019 | Call 102.0000 | 42,000,000 | 42,000,000 | 42,840,000 | 42,000,000 | | | | | | | | | 3,117,783 | |
| AIR CARGO LOGISTICS FT WORTH T SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 00909@-A*-5 | 4.494% 11/10/39 | | 05/10/2019 | MESIROW FINANCIAL | 12/10/2019 | | 9,386 | 9,386 | 9,386 | 9,386 | | | | | | | | | 228 | |
| 037389-BC-6 | AON CORP CO.GUARNT 3.750% 05/02/29 | | 04/30/2019 | CITIGROUP GLOBAL MARKETS INC | 06/14/2019 | WELLS FARGO | 2,700,000 | 2,697,543 | 2,769,417 | 2,697,569 | | 26 | | 26 | | | 71,848 | 71,848 | 12,938 | |
| 03789X-AA-6 | DIN 2014-1 A2 SEQ 4.277% 09/05/44 | | 03/19/2019 | CREDIT SUISSE SECURITIES US LL | 06/05/2019 | Paydown | 21,033,750 | 21,031,647 | 21,033,750 | 21,033,750 | | 2,103 | | 2,103 | | | | | 224,903 | 39,983 |
| AQUACHEM-INC. 10% CASH 2.5%PIK 12.500% | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 038374-A*-5 | 02/05/20 | | 01/01/2019 | Interest Capitalization | 08/20/2019 | | 27,336 | 27,336 | 27,336 | 27,336 | | | | | | | | | 3,147 | |
| ARCAP 2004 RR3 C MEZ CDO-CRE CDO | | | | | | ROBERT W. BAIRD & COMPANY | | | | | | | | | | | | | | |
| 03927P-AF-5 | 5.160% 09/21/45 | | 02/01/2019 | Interest Capitalization | 06/20/2019 | INC | 125 | 125 | 122 | 125 | | | | | | | (3) | (3) | 3 | |
| ARCAP 2004 RR3 C MEZ CDO-CRE CDO | | | | | | | | | | | | | | | | | | | | |
| 03927P-AF-5 | 5.160% 09/21/45 | | 02/01/2019 | Interest Capitalization | 06/01/2019 | Paydown | 1 | 1 | 1 | 1 | | | | | | | | | | |
| BOEING-MANASSAS AMD COLUMBUS C SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 09702#-AA-6 | 4.203% 03/15/43 | | 06/25/2019 | RAYMOND JAMES | 12/15/2019 | | 309,854 | 309,854 | 309,854 | 309,854 | | | | | | | | | 3,092 | |
| CGA CAPITAL CR LEASE-BKD TR-SE SR-UNSEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12605*-AA-2 | 3.967% 02/10/29 | | 02/07/2019 | CGA CAPITAL | 12/10/2019 | | 1,847,486 | 1,847,486 | 1,847,486 | 1,847,486 | | | | | | | | | 33,760 | |
| CGA CAP CR LEASE-BKD PT TR SER SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12607#-AA-6 | 4.900% 11/30/43 | | 05/30/2019 | CGA CAPITAL | 12/10/2019 | | 156,952 | 156,952 | 156,952 | 156,952 | | | | | | | | | 1,561 | |
| CTL PT TRUST-SER 2018-PERRIS-R SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12706#-AA-6 | 4.720% 04/15/49 | | 10/08/2019 | NEWMARK REALTY CAPITAL | 12/15/2019 | | 42,943 | 42,943 | 42,943 | 42,943 | | | | | | | | | 809 | |
| FEDEX BUFFALO TR CTF-FEDERAL SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12716*-AA-8 | 4.000% 11/20/29 | | 11/01/2019 | LARGO CAPITAL | 12/20/2019 | | 124,200 | 124,200 | 124,200 | 124,200 | | | | | | | | | 470 | |
| (LEHIGH VALLEY 2019) CTL PASS- 3.570% | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12716@-AA-6 | 05/15/34 | | 10/11/2019 | M&T SECURITIES INC. | 12/15/2019 | | 290,171 | 290,171 | 290,171 | 290,171 | | | | | | | | | 1,436 | |
| CVS PORTFOLIO 2019 CVS LEASE- SR-SEC | | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 12717@-AA-5 | 3.860% 11/10/41 | | 10/17/2019 | GUGGENHEIM SECURITIES | 12/10/2019 | | 73,421 | 73,421 | 73,421 | 73,421 | | | | | | | | | 417 | |
| CGCMT 2007-C6 AJ CSTR 5.775% 12/10/49 | | | | | | | | | | | | | | | | | | | | |
| 17311Q-BN-9 | | | 01/31/2019 | No Broker | 12/01/2019 | Paydown | 2,175 | 1,447 | 144 | 1,353 | | 122 | 216 | (94) | | | (1,209) | (1,209) | 47 | 10 |

# 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 |
| 184496-AP-2 | CLEAN HARBORS INC SR UNSEC 5.125% 07/15/29 | | 06/18/2019 | GOLDMAN SACHS & COMPANY | 08/15/2019 | GOLDMAN SACHS & COMPANY | 825,000 | 825,000 | 870,375 | 825,000 | | | | | | | 45,375 | 45,375 | 5,520 | |
| 225458-AA-2 | CTL-BKD PT CGA CAP SER 2019-CT SR-SEC 4.178% 10/31/39 | | 08/02/2019 | CGA CAPITAL | 12/10/2019 | Redemption 100.0000 | 73,338 | 73,338 | 73,338 | 73,338 | | | | | | | | | 889 | |
| 22966R-AE-6 | CUBESMART LP CO.GUARNT 4.375% 02/15/29 | | 01/24/2019 | WELLS FARGO | 01/24/2019 | WELLS FARGO | 6,350,000 | 6,309,106 | 6,333,490 | 6,309,106 | | | | | | | 24,384 | 24,384 | | |
| 23137#-AA-2 | CURT MANUFACTURING-LLC SUB 10%cash pik 1.75 pik 11.750% 12/16/22 | | 10/01/2019 | Interest Capitalization | 12/19/2019 | Call 100.0000 | 301,048 | 301,048 | 301,048 | 301,048 | | | | | | | | | 21,162 | |
| 233046-AK-7 | DNKN 2019-1A A2II SEQ 4.021% 05/20/49 | | 03/20/2019 | GUGGENHEIM CAPITAL MARKETS LLC | 11/20/2019 | Paydown | 192,850 | 192,850 | 192,850 | 192,850 | | | | | | | | | 3,339 | |
| 233046-AL-5 | DNKN 2019-1A A23 SEQ 4.352% 05/20/49 | | 03/20/2019 | GUGGENHEIM CAPITAL MARKETS LLC | 11/20/2019 | Paydown | 310,750 | 310,750 | 310,750 | 310,750 | | | | | | | | | 5,823 | |
| 254687-CG-9 | WALT DISNEY COMPANY/THE CO.GUARNT 5.650% 08/15/20 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 56,000,000 | 58,170,457 | 57,139,384 | 57,139,384 | | (1,031,073) | | (1,031,073) | | | | | 2,126,911 | |
| 254687-CL-8 | WALT DISNEY COMPANY/THE CO.GUARNT 3.000% 09/15/22 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 20,000,000 | 20,173,312 | 20,141,042 | 20,141,042 | | (32,270) | | (32,270) | | | | | 403,333 | |
| 254687-CY-0 | WALT DISNEY COMPANY/THE CO.GUARNT 3.700% 09/15/24 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 6,800,000 | 6,996,638 | 6,973,079 | 6,973,079 | | (23,560) | | (23,560) | | | | | 169,131 | |
| 254687-DC-7 | WALT DISNEY COMPANY/THE CO.GUARNT 3.700% 10/15/25 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 9,800,000 | 10,081,525 | 10,053,998 | 10,053,998 | | (27,527) | | (27,527) | | | | | 243,748 | |
| 254687-DG-8 | WALT DISNEY COMPANY/THE CO.GUARNT 7.430% 10/01/26 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 7,000,000 | 8,779,955 | 8,639,149 | 8,639,149 | | (140,806) | | (140,806) | | | | | 349,623 | |
| 254687-DJ-2 | WALT DISNEY COMPANY/THE CO.GUARNT 3.375% 11/15/26 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 5,675,000 | 5,730,939 | 5,726,256 | 5,726,256 | | (4,683) | | (4,683) | | | | | 128,752 | |
| 254687-DL-7 | WALT DISNEY COMPANY/THE CO.GUARNT 7.125% 04/08/28 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 14,984,000 | 19,003,443 | 18,746,685 | 18,746,685 | | (256,758) | | (256,758) | | | | | 717,671 | |
| 254687-DU-7 | WALT DISNEY COMPANY/THE CO.GUARNT 6.550% 03/15/33 | | 03/20/2019 | Taxable Exchange | 03/20/2019 | TENDER SALE | 1,000 | 1,299 | | 1,299 | | | | | | | (1,299) | (1,299) | | |
| 254687-DU-7 | WALT DISNEY COMPANY/THE CO.GUARNT 6.550% 03/15/33 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 20,999,000 | 27,287,567 | 27,053,783 | 27,053,783 | | (233,784) | | (233,784) | | | | | 924,598 | |
| 254687-DY-9 | WALT DISNEY COMPANY/THE CO.GUARNT 6.200% 12/15/34 | | 03/20/2019 | Taxable Exchange | 03/20/2019 | TENDER SALE | 1,000 | 1,268 | | 1,268 | | | | | | | (1,268) | (1,268) | | |
| 254687-DY-9 | WALT DISNEY COMPANY/THE CO.GUARNT 6.200% 12/15/34 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 71,999,000 | 91,266,151 | 90,653,988 | 90,653,988 | | (612,163) | | (612,163) | | | | | 3,000,758 | |
| 254687-EA-0 | WALT DISNEY COMPANY/THE CO.GUARNT 6.400% 12/15/35 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 8,000,000 | 10,267,720 | 10,202,173 | 10,202,173 | | (65,547) | | (65,547) | | | | | 344,178 | |
| 254687-EE-2 | WALT DISNEY COMPANY/THE CO.GUARNT 6.150% 03/01/37 | | 03/20/2019 | Taxable Exchange | 11/22/2019 | Tax Free Exchange | 20,000,000 | 25,571,292 | 25,424,800 | 25,424,800 | | (146,492) | | (146,492) | | | | | 826,833 | |
| 26208L-AD-0 | HONK 2019-1A A2 SEQ 4.641% 04/20/49 | | 03/12/2019 | BARCLAYS BANK PLC | 10/20/2019 | Paydown | 125,625 | 125,625 | 125,625 | 125,625 | | | | | | | | | 1,960 | |
| 28488#-AA-6 | ELECTRIC GUARD DOG II HLDGS LL 13.250% 12/10/22 | | 04/08/2019 | Interest Capitalization | 04/08/2019 | Redemption 100.0000 | 1,514,075 | 1,514,075 | 1,514,075 | 1,514,075 | | | | | | | | | 4,083 | |
| 345397-YG-2 | FORD MOTOR CREDIT CO LLC SR UNSEC 3.810% 01/09/24 | | 05/28/2019 | CREDIT SUISSE SECURITIES US LL | 09/11/2019 | SG AMERICAS SECURITIES LLC | 3,000,000 | 2,915,580 | 2,979,450 | 2,920,483 | | 4,903 | | 4,903 | | | 58,967 | 58,967 | 77,470 | 44,768 |
| 35564L-AH-0 | STACR 2019-DNA2 M2 EXCH FLT 4.242% 03/25/49 | | 03/19/2019 | BANK OF AMERICA | 12/25/2019 | Paydown | 399,664 | 399,664 | 399,664 | 399,664 | | | | | | | | | 14,178 | |
| 36242D-FT-5 | GSR 2004-11 2A2 CSTR AFC AS 4.438% 09/25/34 | | 04/26/2019 | CANTOR FITZGERALD & CO. | 12/01/2019 | Paydown | 34,146 | 34,146 | 34,146 | 34,146 | | | | | | | | | 621 | 122 |
| 362538-AA-4 | GSA CHESAPEAKE LEASED BACK TRU SR-UNSEC 4.000% 09/15/33 | | 04/30/2019 | DIRECT | 12/15/2019 | Redemption 100.0000 | 694,149 | 694,149 | 694,149 | 694,149 | | | | | | | | | 8,984 | |
| 39813#-AA-9 | GRIDFLEX GENERATION-LLC SR-UNSEC 5.210% 12/31/30 | | 09/26/2019 | CANTOR FITZGERALD & CO. | 12/31/2019 | Redemption 100.0000 | 1,282,897 | 1,282,897 | 1,282,897 | 1,282,897 | | | | | | | | | 17,638 | |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 11/26/2019 | BANK OF AMERICA SECURITIES LLC | 12/28/2019 | Paydown | 464,323 | 464,323 | 464,323 | 464,323 | | | | | | | | | 19,765 | |
| 45256#-AA-0 | IMPACT C.I.L PARENT-LLC. COMM PASS-THROUGH CERT REVOLVI 5.820% 08/22/56 | | 02/26/2019 | BANK OF AMERICA SECURITIES LLC | 10/01/2019 | Redemption 100.0000 | 43,197 | 43,197 | 43,197 | 43,197 | | | | | | | | | 1,517 | |
| 466313-AH-6 | JABIL INC SR UNSEC 3.950% 01/12/28 | | 05/16/2019 | ROBERT W. BAIRD & COMPANY INC | 09/26/2019 | JP MORGAN SECURITIES | 3,500,000 | 3,371,270 | 3,528,280 | 3,375,899 | | 4,629 | | 4,629 | | | 152,381 | 152,381 | 99,079 | 49,156 |

# 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 |
| | JGW IX LLC JGW IX LLC 4.780% 08/31/36 | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 46665#-AA-3 | | | 10/18/2019 | JGW IX LLC | 11/15/2019 | | 201,553 | 201,553 | 201,553 | 201,553 | | | | | | | | | 6,686 | |
| | JGW IX LLC SR-UNSEC 4.500% 05/15/34 | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 46665A-AA-4 | | | 05/31/2019 | Tax Free Exchange | 11/15/2019 | | 3,897,387 | 3,897,387 | 3,897,387 | 3,897,387 | | | | | | | | | 34,452 | |
| | PROJECT FINANCE - POWER 5.000% | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 47717#-AA-9 | 06/30/37 | | 11/15/2019 | CANTOR FITZGERALD & CO. | 12/31/2019 | | 795,166 | 795,166 | 795,166 | 795,166 | | | | | | | | | 5,080 | |
| | LBMLT 2004-4 M2 MEZ FLT STEP 2.767% | | | | | | | | | | | | | | | | | | | |
| 542514-HU-1 | 10/25/34 | | 10/22/2019 | JP MORGAN SECURITIES | 12/26/2019 | Paydown | 15,508 | 15,402 | 15,508 | 15,508 | | 107 | | 107 | | | | | 53 | 37 |
| | MACH I SERIES 2019-1 CLASS A 144A | | | | | | | | | | | | | | | | | | | |
| 55446M-AA-5 | 3.474% 10/15/39 | | 10/04/2019 | MIZUHO SECURITIES USA INC. | 12/15/2019 | Paydown | 130,208 | 130,204 | 130,208 | 130,208 | | 4 | | 4 | | | | | 565 | |
| | MAYZURE-LLC SR-UNSEC 5.160% 09/20/26 | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 57878#-AA-3 | | | 03/20/2019 | BARCLAYS CAPITAL INC | 12/20/2019 | | 5,557,504 | 5,557,504 | 5,557,504 | 5,557,504 | | | | | | | | | 119,621 | |
| | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC | | | | | | | | | | | | | | | | | | | |
| 65958*-AA-3 | 14.000% 10/01/24 | | 09/23/2019 | Interest Capitalization | 09/24/2019 | Call 100.2192 | 6,564,563 | 6,564,563 | 6,578,953 | 6,564,563 | | | | | | | | | 344,246 | |
| 67090U-AD-5 | THOR 2018 C SUB 4.250% 02/09/30 | | 04/17/2019 | BANK OF AMERICA | 12/09/2019 | Paydown | 1,804,760 | 1,768,665 | 1,804,760 | 1,804,760 | | 36,095 | | 36,095 | | | | | 20,460 | |
| | ORGILL INC SR SEC NOTE 3.800% | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 68622#-AA-9 | 10/31/39 | | 10/04/2019 | SUNTRUST CAPITAL MARKETS | 12/31/2019 | | 341,116 | 341,116 | 341,116 | 341,116 | | | | | | | | | 1,550 | |
| | PETROS PACE FINANCE 2019-1 SUB SR-UNSEC | | | PETROS PACE FINANCE 2018-2 SUB | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 71680@-AB-2 | 5.095% 11/01/43 | | 09/12/2019 | | 11/04/2019 | | 109,010 | 113,040 | 109,010 | 109,010 | | (4,029) | | (4,029) | | | | | 1,422 | 1,781 |
| 72353P-AA-4 | PION 2019-1 A SEQ 3.967% 06/15/44 | | 05/23/2019 | MIZUHO SECURITIES USA INC. | 12/15/2019 | Paydown | 294,643 | 294,641 | 294,643 | 294,643 | | 2 | | 2 | | | | | 3,777 | |
| | PRAIRIE BREEZE CLASS B HLDGS L SR-UNSEC | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 73943#-AD-5 | 3.550% 05/01/39 | | 11/25/2019 | MIHUZO | 12/31/2019 | | 40,815 | 40,815 | 40,815 | 40,815 | | | | | | | | | 145 | |
| | RAISA FDG-LLC SR-UNSEC 4.459% | | | | | | | | | | | | | | | | | | | |
| 75101#-AA-4 | 08/15/34 | | 09/13/2019 | GUGGENHEIM SECURITIES | 11/15/2019 | Paydown | 7,459,200 | 7,459,200 | 7,459,200 | 7,459,200 | | | | | | | | | 38,241 | |
| | RAISA FDG-LLC SR-UNSEC 9.318% | | | | | | | | | | | | | | | | | | | |
| 75101#-AB-2 | 08/15/34 | | 09/13/2019 | GUGGENHEIM SECURITIES | 11/15/2019 | Paydown | 2,131,778 | 2,131,778 | 2,131,778 | 2,131,778 | | | | | | | | | 21,055 | |
| | REGED HOLDCO-INC. A11 PIK 13.750% | | | | | | | | | | | | | | | | | | | |
| 75888@-AA-5 | 12/20/26 | | 01/31/2019 | Interest Capitalization | 02/07/2019 | REGED HOLDCO | 46,726 | 46,726 | 45,576 | 46,726 | | | | | | | (1,151) | (1,151) | 387 | |
| | | | | GUGGENHEIM CAPITAL MARKETS LLC | | | | | | | | | | | | | | | | |
| 78396Y-AA-1 | SESAC 2019-1 A2 SEQ 5.216% 07/25/49 | | 08/02/2019 | | 10/25/2019 | Paydown | 46,250 | 46,250 | 46,250 | 46,250 | | | | | | | | | 509 | |
| | SAYERS TECHNOLOGY HLDGS-INC SUB-UNSEC | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 80568#-AA-0 | 12.000% 03/26/23 | | 06/30/2019 | Interest Capitalization | 08/01/2019 | | 44,840 | 44,840 | 44,840 | 44,840 | | | | | | | | | 1,528 | |
| | SELECTIVE INSURANCE GROU SR UNSEC | | | | | MORGAN STANLEY & CO. INC. | | | | | | | | | | | | | | |
| 816300-AH-0 | 5.375% 03/01/49 | | 02/27/2019 | WELLS FARGO | 03/28/2019 | | 5,000,000 | 4,901,500 | 5,086,850 | 4,901,611 | | 111 | | 111 | | | 185,239 | 185,239 | 22,396 | |
| | SFFIN SERIES 2019-1A CLASS A 144A | | | | | | | | | | | | | | | | | | | |
| 81784R-AA-0 | 3.840% 11/01/49 | | 09/17/2019 | BARCLAYS BANK PLC | 11/01/2019 | Paydown | 42,568 | 42,568 | 42,568 | 42,568 | | | | | | | | | 168 | |
| | SUNNOVA ISSUER-LLC SR-UNSEC 4.950% | | | | | | | | | | | | | | | | | | | |
| 85236#-AA-1 | 04/30/31 | | 04/30/2019 | WHITEHALL &COMPANY | 07/30/2019 | Paydown | 371,402 | 371,402 | 371,402 | 371,402 | | | | | | | | | 4,027 | |
| | SUNNOVA ISSUER-LLC SR-UNSEC 4.950% | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 85236#-AA-1 | 04/30/31 | | 04/30/2019 | WHITEHALL &COMPANY | 10/30/2019 | | 258,294 | 258,294 | 258,294 | 258,294 | | | | | | | | | 7,498 | |
| | STORE MASTER FUNDING LLC SERIES 2019-1 | | | | | | | | | | | | | | | | | | | |
| 86212X-AA-8 | CLASS A1 144A 2.820% 11/20/49 | | 11/06/2019 | CREDIT SUISSE SECURITIES US LL | 12/20/2019 | Paydown | 12,007 | 12,003 | 12,007 | 12,007 | | 4 | | 4 | | | | | 35 | |
| | TAILWIND SMITH COOPER INTERMED SUB-UNSEC | | | | | | | | | | | | | | | | | | | |
| 874038-AA-6 | 10% cash 1% pik 11.000% 05/21/24 | | 05/28/2019 | Interest Capitalization | 05/28/2019 | Call 102.0000 | 87,395 | 87,395 | 89,143 | 87,395 | | | | | | | | | 3,239 | |
| | TERRAFORM OSPREY I-LLC SR-UNSEC | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 88105*-AA-7 | 3.190% 07/02/32 | | 08/30/2019 | TERRAFORM OSPREY I | 09/30/2019 | | 131,498 | 131,498 | 131,498 | 131,498 | | | | | | | | | 353 | |
| | TIAA CHURCHILL MIDDLE MARKET C SUB NOTE- | | | | | | | | | | | | | | | | | | | |
| 886313-AE-5 | CLO 1 0.000% 10/20/28 | | 01/31/2019 | REVISION PRIOR YR TR | 07/22/2019 | Capital Distribution | | 1,917,653 | 1,917,653 | 1,917,653 | | | | | | | | | | |
| | TRANSPORTATION INSIGHT-LLC SR-UNSEC | | | | | | | | | | | | | | | | | | | |
| 89389D-A*-6 | 11.000% 08/30/25 | | 10/03/2019 | Interest Capitalization | 02/07/2019 | JP MORGAN SECURITIES | 10,095 | 10,095 | 9,911 | 10,095 | | | | | | | (184) | (184) | 31 | |
| | TRANSPORTATION INSIGHT-LLC SUB-UNSEC | | | | | | | | | | | | | | | | | | | |
| 89389D-A@-4 | 13.750% 06/18/26 | | 01/01/2019 | Interest Capitalization | 01/11/2019 | JP MORGAN SECURITIES | 4,720 | 4,720 | 4,615 | 4,720 | | | | | | | (104) | (104) | 18 | |
| 89657B-AA-2 | TRL 2019-1A A SEQ 3.820% 04/17/49 | | 04/02/2019 | WELLS FARGO | 10/11/2019 | WELLS FARGO | 9,870,590 | 9,865,647 | 10,219,916 | 9,866,005 | | 358 | | 358 | | | 353,912 | 353,912 | 194,813 | |
| 89657B-AA-2 | TRL 2019-1A A SEQ 3.820% 04/17/49 | | 04/02/2019 | WELLS FARGO | 12/17/2019 | Paydown | 427,256 | 427,042 | 427,256 | 427,256 | | 214 | | 214 | | | | | 6,527 | |
| | UNLV STUDENT HOUSING PHASE I-L 5.500% | | | | | Redemption 100.0000 | | | | | | | | | | | | | | |
| 90310#-AB-8 | 08/15/54 | | 01/15/2019 | LESMARK | 01/25/2019 | | 35,035 | 35,035 | 35,035 | 35,035 | | | | | | | | | | |
| | USA COM PART/USA COM FIN CO.GUARNT | | | | | | | | | | | | | | | | | | | |
| 91740P-AD-0 | 6.875% 09/01/27 | | 02/21/2019 | JP MORGAN SECURITIES | 12/17/2019 | Tax Free Exchange | 3,950,000 | 3,950,000 | 3,950,000 | 3,950,000 | | | | | | | | | 211,215 | |

# 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 |
| 91845#-AA-2 | VZ-SENIOR NOTE CTL PT TRUST SR SECURED 3.810% 05/15/35 | | 03/19/2019 | G2 | 12/15/2019 | Redemption 100.0000 | 33,754 | 32,708 | 33,754 | 33,754 | | 1,047 | | 1,047 | | | | | 611 | 14 |
| 95058X-AH-1 | WEN 2019-1A A2II SEQ 4.080% 06/15/49 | | 06/13/2019 | GUGGENHEIM CAPITAL MARKETS LLC | 12/15/2019 | Paydown | 170,000 | 170,000 | 170,000 | 170,000 | | | | | | | | | 2,389 | |
| 97806*-AH-5 | WOLVERINE POWER SUPPLY COOP-IN SR-SEC 3.870% 05/21/49 | | 05/21/2019 | BANK OF AMERICA SECURITIES LLC | 11/21/2019 | Redemption 100.0000 | 833,333 | 833,333 | 833,333 | 833,333 | | | | | | | | | 16,125 | |
| Z00064-98-2 | JGW IX LLC SR-UNSEC 0.000% 05/15/34 | | 03/11/2019 | JGW IX LLC | 03/15/2019 | Redemption 100.0000 | 1,287,882 | 1,287,882 | 1,287,882 | 1,287,882 | | | | | | | | | 1,017 | |
| Z00064-98-2 | JGW IX LLC SR-UNSEC 0.000% 05/15/34 | | 03/11/2019 | JGW IX LLC | 05/31/2019 | Tax Free Exchange | 38,369,022 | 38,369,022 | 38,369,022 | 38,369,022 | | | | | | | | | 265,508 | |
| Z00066-12-8 | JGW IX LLC SR-UNSEC 4.500% 08/15/43 | | 03/08/2019 | JGW IX LLC | 12/15/2019 | Redemption 100.0000 | 311,740 | 311,740 | 311,740 | 311,740 | | | | | | | | | 7,390 | |
| Z00066-70-6 | ONE WORLD FITNESS PFF LLC One World Fitness PFF LLC 03/28/25 | | 11/26/2019 | No Broker | 11/26/2019 | Tax Free Exchange | 7,761,270 | 7,683,658 | 7,683,658 | 7,683,658 | | | | | | | | | | |
| Z00067-22-5 | JGW IX LLC SR-UNSEC 4.500% 09/15/38 | | 04/26/2019 | JGW IX LLC | 06/15/2019 | Redemption 100.0000 | 113,355 | 113,355 | 113,355 | 113,355 | | | | | | | | | 512 | |
| Z00068-02-5 | 4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 07/15/41 | | 08/15/2019 | NEWMARK REALTY CAPITAL | 08/29/2019 | Tax Free Exchange | 10,446,346 | 10,446,346 | 10,446,346 | 10,446,346 | | | | | | | | | 90,637 | |
| Z00068-03-3 | 4-PROPERTY VA LEASE-BKD PT TR SR-SEC 4.120% 01/15/41 | | 08/15/2019 | NEWMARK REALTY CAPITAL | 08/29/2019 | Tax Free Exchange | 11,175,501 | 11,175,501 | 11,175,501 | 11,175,501 | | | | | | | | | 93,765 | |
| Z00068-79-3 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.400% 09/20/36 | | 07/12/2019 | COBANK ACB | 12/20/2019 | Redemption 100.0000 | 194,379 | 194,379 | 194,379 | 194,379 | | | | | | | | | 1,767 | |
| Z00068-80-1 | SUMTER ELECTRIC COOP-INC. SR-UNSEC 3.450% 03/20/39 | | 07/12/2019 | COBANK ACB | 12/20/2019 | Redemption 100.0000 | 141,721 | 141,721 | 141,721 | 141,721 | | | | | | | | | 1,308 | |
| 44040H-AB-8 | HORZN 2019-1 B SUB 4.703% 07/15/39 | D | 06/21/2019 | MIZUHO SECURITIES USA INC. | 12/15/2019 | Paydown | 179,487 | 179,481 | 179,487 | 179,487 | | 6 | | 6 | | | | | 2,767 | |
| 456837-AM-5 | ING GROEP NV SR UNSEC 4.550% 10/02/28 | D | 01/24/2019 | BANK OF AMERICA | 04/11/2019 | Various | 10,000,000 | 10,038,300 | 10,503,049 | 10,038,184 | | (116) | | (116) | | 464,864 | 464,864 | 243,931 | 146,611 | |
| 53566T-AA-9 | LINE ONE PERU METRO EXPANSION SER 2019-1-SR-UNSEC 4.737% 01/10/33 | D | 03/11/2019 | MIHUZO | 10/10/2019 | Redemption 100.0000 | 599,847 | 599,847 | 599,847 | 599,847 | | | | | | | | | 8,218 | |
| 53566T-AB-7 | LINE ONE PERU METRO EXPANSION SER 2019-2-SR-UNSEC 4.737% 04/10/33 | D | 03/11/2019 | MIHUZO | 10/10/2019 | Redemption 100.0000 | 255,254 | 255,254 | 255,254 | 255,254 | | | | | | | | | 5,517 | |
| 55283L-AA-3 | MAPSL 2019-1A A SEQ 4.458% 03/15/44 | D | 02/20/2019 | GOLDMAN SACHS & COMPANY | 12/15/2019 | Paydown | 470,976 | 470,969 | 470,976 | 470,976 | | 8 | | 8 | | | | | 7,994 | |
| 85573L-AA-9 | STARR 2019-1 A SEQ 4.089% 03/15/44 | D | 04/12/2019 | DEUTSCHE BANK SECURITIES INCOR | 10/22/2019 | DEUTSCHE BANK SECURITIES INCOR | 1,916,667 | 1,916,581 | 1,964,583 | 1,916,583 | | 2 | | 2 | | 48,001 | 48,001 | 40,492 | | |
| 85573L-AA-9 | STARR 2019-1 A SEQ 4.089% 03/15/44 | D | 11/20/2019 | Various | 12/15/2019 | Paydown | 447,917 | 449,008 | 447,917 | 447,917 | | (1,091) | | (1,091) | | | | | 5,404 | 34 |
| 85573L-AB-7 | STARR 2019-1 B SUB 5.095% 03/15/44 | D | 10/22/2019 | DEUTSCHE BANK SECURITIES INCOR | 12/15/2019 | Paydown | 224,702 | 225,788 | 224,702 | 224,702 | | (1,086) | | (1,086) | | | | | 3,287 | 64 |
| 86964W-AC-6 | SUZANO AUSTRIA GMBH CO.GUARNT 6.000% 01/15/29 | D | 01/29/2019 | JP MORGAN SECURITIES | 08/14/2019 | Tax Free Exchange | 1,500,000 | 1,559,805 | 1,557,358 | 1,557,358 | | (2,447) | | (2,447) | | | | | 52,250 | 5,000 |
| 86964W-AG-7 | SUZANO AUSTRIA GMBH CO.GUARNT 5.000% 01/15/30 | D | 05/21/2019 | BANK OF AMERICA | 08/14/2019 | Tax Free Exchange | 5,000,000 | 4,926,650 | 4,927,565 | 4,927,565 | | 915 | | 915 | | | | | 52,083 | |
| G2130#-AC-2 | TIAA CHURCHILL MID MKT CLO IV Class D-SR-UNSEC CLO IV 7.036% 04/20/26 | D | 03/07/2019 | WELLS FARGO | 12/12/2019 | WELLS FARGO | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | | | 323,965 | |
| G2130#-AD-0 | TIAA CHURCHILL MID MKT CLO IV SUB-SUB-UNSEC CLO IV 0.000% 04/20/26 | D | 04/24/2019 | WELLS FARGO | 12/12/2019 | Various | 9,997,778 | 9,997,778 | 9,997,778 | 9,997,778 | | | | | | | | | 1,472,632 | |
| P8711*-AA-4 | SOCIEDAD CONCESIONARIA OPERADO SR-UNSEC 4.090% 12/15/26 | D | 08/14/2019 | SUMITOMO BANK LTD. NEW YORK | 12/15/2019 | Redemption 100.0000 | 3,848,163 | 3,848,163 | 3,848,163 | 3,848,163 | | | | | | | | | 52,897 | |
| Q3972#-AB-2 | GFN ASIA PACIFIC HLDGS PTY LTD 11.900% 09/25/22 | D | 01/02/2019 | Interest Capitalization | 03/25/2019 | Call 102.0000 | 562,965 | 562,965 | 574,224 | 562,965 | | | | | | | | | 11,259 | |
| 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 505,773,153 | 549,316,377 | 549,050,531 | 546,783,382 | | (2,532,776) | 216 | (2,532,992) | | | 1,399,753 | 1,399,753 | 17,213,510 | 287,580 |
| 464287-24-2 | LQD ISHARES IBOXX INVESTMENT GRA | | 06/18/2019 | Various | 08/29/2019 | Various | 0.000 | 1,225,073,752 | 1,320,513,166 | 1,225,073,752 | | | | | | | 95,439,414 | 95,439,414 | 15,390,443 | |
| 8099999. Subtotal - Bonds - SVO Identified Funds | | | | | | | | 1,225,073,752 | 1,320,513,166 | 1,225,073,752 | | | | | | | 95,439,414 | 95,439,414 | 15,390,443 | |
| Z00068-77-7 | AMSPEC SERVICES INC SR-SEC 07/02/24 | | 07/08/2019 | ANTARES | 09/09/2019 | Tax Free Exchange | 2,307,692 | 2,284,615 | 2,284,654 | 2,284,654 | | 39 | | 39 | | | | | | |
| 00173@-AA-7 | AMC BUYER LLC Delayed Draw Term Loan 11/01/24 | | 02/22/2019 | CAMBRIDGE INTL SECURITIES INC. | 12/31/2019 | Redemption 100.0000 | 17,142 | 17,142 | 17,142 | 17,142 | | | | | | | | | 909 | |
| 00866@-AC-5 | AHEAD LLC Revolver 05/08/24 | | 10/07/2019 | Various | 11/08/2019 | Redemption 100.0000 | 20,350,000 | 20,350,000 | 20,350,000 | 20,350,000 | | | | | | | | | 131,501 | |

# 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 |
| 00866@-AF-8 | AHEAD LLC Delayed Draw Term Loan 05/08/24 | | 07/03/2019 | REGED HOLDCO | 11/08/2019 | Redemption 100.0000 | 690,517 | 690,517 | 690,517 | 690,517 | | | | | | | | | 16,003 | |
| 01310T-AX-7 | ALBERTSON'S LLC ALBERTSON'S LLC 11/17/25 | | 08/16/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 17,351,192 | 17,301,496 | 17,351,192 | 17,351,192 | | 49,696 | | 49,696 | | | | | 192,784 | |
| 01973K-AE-6 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26 | | 04/03/2019 | Taxable Exchange | 09/30/2019 | Redemption 100.0000 | 42,095 | 42,318 | 42,095 | 42,095 | | (224) | | (224) | | | | | 860 | |
| 01973K-AE-6 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26 | | 04/03/2019 | Taxable Exchange | 10/16/2019 | Tax Free Exchange | 16,795,768 | 16,884,954 | 16,878,796 | 16,878,796 | | (6,158) | | (6,158) | | | | | 363,805 | |
| 02474R-AH-6 | ABC SUPPLY CO INC ABC SUPPLY CO INC 01/15/27 | | 10/29/2019 | BANK OF AMERICA | 12/31/2019 | Redemption 100.0000 | 78,688 | 78,294 | 78,688 | 78,688 | | 393 | | 393 | | | | | 259 | |
| 03217F-AH-2 | AMSPEC SERVICES INC Revolver 07/02/24 | | 10/23/2019 | No Broker | 11/05/2019 | Redemption 100.0000 | 2,721,788 | 2,721,788 | 2,721,788 | 2,721,788 | | | | | | | | | 33,913 | |
| 03217F-AJ-8 | AMSPEC SERVICES INC Term Loan 07/02/24 | | 09/09/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 11,617 | 11,501 | 11,617 | 11,617 | | 116 | | 116 | | | | | 187 | |
| 03765V-AJ-9 | PRIME SECURITY SERVICES BOR PRIME SECURITY SERVICES BOR 09/23/26 | | 09/23/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 78,181 | 78,181 | 78,181 | 78,181 | | | | | | | | | 643 | |
| 03939E-AB-5 | ARCH GLOBAL CCT HLDGS CORP SR-UNSEC 04/01/26 | | 09/30/2019 | ANTARES | 09/30/2019 | Tax Free Exchange | 3,435,576 | 3,435,576 | 3,435,576 | 3,435,576 | | | | | | | | | 12,576 | |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 04/01/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 28,846 | 28,558 | 28,846 | 28,846 | | 288 | | 288 | | | | | 1,036 | |
| 03939E-AD-1 | ARCH GLOBAL CCT HLDGS CORP Term Loan 04/01/26 | | 09/30/2019 | Tax Free Exchange | 09/30/2019 | Redemption 100.0000 | 2,163 | 2,163 | 2,163 | 2,163 | | | | | | | | | | |
| 04575X-AC-8 | ASSOCIATED PATHOLOGISTS LLC Term Loan A 05/01/24 | | 09/16/2019 | CAPITAL ONE HEALTHCARE FINANCI | 10/01/2019 | Redemption 100.0000 | 3,855 | 3,816 | 3,855 | 3,855 | | 39 | | 39 | | | | | 12 | |
| 04575X-AD-6 | ASSOCIATED PATHOLOGISTS LLC Term Loan B 05/01/25 | | 09/16/2019 | CAPITAL ONE HEALTHCARE FINANCI | 10/01/2019 | Redemption 100.0000 | 1,690 | 1,673 | 1,690 | 1,690 | | 17 | | 17 | | | | | 5 | |
| 05333#-AB-9 | AUTOMOTIVE REMARKETING GROUP I Term Loan A 03/20/20 | | 03/15/2019 | NXT CAPITAL | 12/31/2019 | Redemption 100.0000 | 37,634 | 37,257 | 37,634 | 37,634 | | 376 | | 376 | | | | | 1,056 | |
| 06646#-AD-5 | BKRUPTCY MGMT SOLUTIONS INC SR-UNSEC 02/28/25 | | 03/07/2019 | CAPITAL ONE HEALTHCARE FINANCI | 12/31/2019 | Redemption 100.0000 | 68,986 | 68,296 | 68,986 | 68,986 | | 690 | | 690 | | | | | 2,708 | |
| 07367#-AA-6 | BEACON ORTHOPAEDIC PARTNES MSO Term Loan 07/19/25 | | 08/09/2019 | ALLY BANK | 12/31/2019 | Redemption 100.0000 | 15,000 | 14,850 | 15,000 | 15,000 | | 150 | | 150 | | | | | 233 | |
| 08511L-AS-7 | BERLIN PACKAGING LLC BERLIN PACKAGING LLC 11/07/25 | | 01/01/2019 | JEFFERIES & CO. INC. | 12/31/2019 | Redemption 100.0000 | 55,000 | 52,800 | 55,000 | 55,000 | | 2,200 | | 2,200 | | | | | 1,619 | |
| 08579J-BC-5 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 08/15/26 | | 05/17/2019 | GOLDMAN SACHS & COMPANY | 12/31/2019 | Redemption 100.0000 | 92,625 | 92,393 | 92,625 | 92,625 | | 232 | | 232 | | | | | 1,262 | |
| 08579J-BE-1 | BERRY PLASTICS GROUP INC BERRY PLASTICS GROUP INC 01/19/24 | | 10/21/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 3,368 | 3,375 | 3,368 | 3,368 | | (7) | | (7) | | | | | 16 | |
| 10153K-AB-5 | Boulder scientific Revolver 06/30/25 | | 06/28/2019 | ANTARES | 09/24/2019 | Redemption 100.0000 | 750,000 | 750,000 | 750,000 | 750,000 | | | | | | | | | | |
| 10153K-AC-3 | Boulder scientific Initial Term Loan 12/31/25 | | 06/28/2019 | ANTARES | 10/01/2019 | Redemption 100.0000 | 25,000 | 24,750 | 25,000 | 25,000 | | 250 | | 250 | | | | | 446 | |
| 10954B-AC-4 | BRILLIO LLC Initial Term Loan 02/06/25 | | 03/01/2019 | CITIZENS BANK | 12/31/2019 | Redemption 100.0000 | 44,558 | 44,112 | 44,558 | 44,558 | | 446 | | 446 | | | | | 2,254 | |
| 11517#-AA-7 | BROWN & JOSEPH LLC Initial Term Loan 06/20/24 | | 06/20/2019 | TWIN BROOK CAPITAL PARTNERS LL | 12/31/2019 | Redemption 100.0000 | 431,732 | 427,415 | 431,732 | 431,732 | | 4,317 | | 4,317 | | | | | 10,701 | |
| 12506K-AE-9 | ENTERCOM MEDIA CORP CBS RADIO INC 11/17/24 | | 12/17/2019 | Tax Free Exchange | 12/23/2019 | Redemption 100.0000 | 344,363 | 344,061 | 344,363 | 344,363 | | 302 | | 302 | | | | | | |
| 18912B-AB-0 | CLOUD PEAK ENERGY INC CLOUD PEAK ENERGY INC 05/15/46 | | 10/21/2019 | Interest Capitalization | 10/24/2019 | Redemption 100.0000 | 210,602 | 210,602 | 210,602 | 210,602 | | | | | | | | | 2,445 | |
| 18912B-AB-0 | CLOUD PEAK ENERGY INC CLOUD PEAK ENERGY INC 05/15/46 | | 08/27/2019 | Tax Free Exchange | 10/24/2019 | Redemption 100.0000 | 6,975,141 | 6,975,141 | 6,975,141 | 6,975,141 | | | | | | | | | 216,791 | |
| 20337E-AQ-4 | COMMSCOPE INC COMMSCOPE INC 04/04/26 | | 02/07/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 37,063 | 36,692 | 37,063 | 37,063 | | 371 | | 371 | | | | | 1,030 | |
| 20589K-AD-4 | CONCENTRA INC CONCENTRA INC 06/01/22 | | 01/09/2019 | JP MORGAN SECURITIES | 12/10/2019 | Redemption 100.0000 | 5,000,000 | 4,818,750 | 5,000,000 | 5,000,000 | | 181,250 | | 181,250 | | | | | 226,222 | |

# 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 |
| 21718@-AC-1 | COP GNAP HLDGS-INC. Delayed Draw Term Loan 11/01/24 | | 04/12/2019 | NXT CAPITAL | 09/30/2019 | Redemption 100.0000 | 419 | 419 | 419 | 419 | | | | | | | | | 18 | |
| 22235C-AA-2 | COUNTRY FRESH HLDGS LLC SR-UNSEC 03/31/23 | | 04/03/2019 | JP MORGAN SECURITIES | 09/30/2019 | Tax Free Exchange | 655,938 | 655,938 | 655,938 | 655,938 | | | | | | | | | 27,847 | |
| 23918V-AX-2 | DAVITA INC DAVITA INC 08/12/26 | | 08/08/2019 | WELLS FARGO | 12/31/2019 | Redemption 100.0000 | 36,313 | 36,222 | 36,313 | 36,313 | | 91 | | 91 | | | | | 550 | |
| 25277B-AB-4 | DIAMOND SPORTS GROUP LLC DIAMOND SPORTS GROUP LLC 08/24/26 | | 07/18/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 24,625 | 24,502 | 24,625 | 24,625 | | 123 | | 123 | | | | | 346 | |
| 26828K-AB-6 | GOPHER RESOURCE LLC GOPHER RESOURCE LLC 03/06/25 | | 05/08/2019 | CREDIT SUISSE SECURITIES US LL | 12/31/2019 | Redemption 100.0000 | 132,785 | 130,461 | 132,785 | 132,785 | | 2,324 | | 2,324 | | | | | 1,396 | |
| 26924@-AB-2 | E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24 | | 04/08/2019 | E-TECHNOLOGIES GROUP | 12/31/2019 | Redemption 100.0000 | 88,500 | 87,615 | 88,500 | 88,500 | | 885 | | 885 | | | | | 3,014 | |
| 26924@-AC-0 | E-TECHNOLOGIES GROUP LLC SR-UNSEC 04/08/24 | | 10/02/2019 | No Broker | 12/20/2019 | Redemption 100.0000 | 1,400,000 | 1,400,000 | 1,400,000 | 1,400,000 | | | | | | | | | 56,773 | |
| 28047H-AC-2 | EDGEWOOD PARTNERS HLDGS LLC Initial Term Loan (First Lien) 09/08/24 | | 03/26/2019 | Tax Free Exchange | 09/30/2019 | Redemption 100.0000 | 16,147 | 16,147 | 16,147 | 16,147 | | | | | | | | | 186 | |
| 28656L-AN-1 | ELIASSEN GROUP LLC SR-UNSEC 11/05/24 | | 05/15/2019 | KEYBANC CAPITAL MARKETS | 12/31/2019 | Redemption 100.0000 | 10,694 | 10,641 | 10,694 | 10,694 | | 53 | | 53 | | | | | 275 | |
| 29273P-AE-3 | PHYSICIANS ENDOSCOPY-L.L.C. First Amendment Delayed Draw T 08/18/23 | | 07/31/2019 | BANK OF MONTREAL | 09/30/2019 | Redemption 100.0000 | 3,689 | 3,689 | 3,689 | 3,689 | | | | | | | | | 47 | |
| 29788#-AD-5 | E2OPEN LLC SR-UNSEC 11/26/24 | | 07/03/2019 | GOLUB CAPITAL | 11/29/2019 | Redemption 100.0000 | 75,000 | 74,250 | 75,000 | 75,000 | | 750 | | 750 | | | | | 2,492 | |
| 30606*-AA-3 | FALCON BUYER INC Revolver 04/10/24 | | 09/11/2019 | No Broker | 09/11/2019 | Redemption 100.0000 | 5,125,000 | 5,125,000 | 5,125,000 | 5,125,000 | | | | | | | | | 11,986 | |
| 30606*-AC-9 | FALCON BUYER INC Initial Term Loan 04/10/24 | | 04/10/2019 | REGIONS BANK | 11/08/2019 | Redemption 100.0000 | 11,400,000 | 11,343,000 | 11,400,000 | 11,400,000 | | 57,000 | | 57,000 | | | | | 441,593 | |
| 35041@-AA-3 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 63,133 | 62,546 | 63,133 | 63,133 | | 587 | | 587 | | | | | 2,306 | |
| 35041@-AB-1 | FOUNDATION RISK PARTNERS CORP Revolver 11/10/23 | | 02/12/2019 | Various | 05/01/2019 | Redemption 100.0000 | 2,017,630 | 2,017,630 | 2,017,630 | 2,017,630 | | | | | | | | | 30,974 | |
| 35041@-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/12/2019 | ARES CAPITAL | 12/31/2019 | Redemption 100.0000 | 25,790 | 25,790 | 25,790 | 25,790 | | | | | | | | | 655 | |
| 35041@-AC-9 | FOUNDATION RISK PARTNERS CORP SR-UNSEC 11/10/23 | | 02/08/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 39,561 | 39,475 | 39,561 | 39,561 | | 86 | | 86 | | | | | 1,004 | |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC Revolver 07/24/24 | | 07/24/2019 | MADISON CAPITAL FUNDING | 07/24/2019 | Redemption 100.0000 | 675,000 | 675,000 | 675,000 | 675,000 | | | | | | | | | | |
| 37233#-AB-3 | PRECISION AVIATION GROUP INC Revolver 07/24/24 | | 08/13/2019 | MADISON CAPITAL FUNDING | 09/30/2019 | Tax Free Exchange | 675,000 | 675,000 | 675,000 | 675,000 | | | | | | | | | | |
| 37233#-AC-1 | PRECISION AVIATION GROUP INC Term A Loan 07/24/24 | | 09/30/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 1,709 | 1,709 | 1,709 | 1,709 | | | | | | | | | 28 | |
| 37244#-AB-0 | GENSERVE LLC Delayed Draw Term Loan 04/12/24 | | 04/16/2019 | MADISON CAPITAL FUNDING | 12/31/2019 | Redemption 100.0000 | 22,123 | 22,123 | 22,123 | 22,123 | | | | | | | | | 537 | |
| 37249U-AN-6 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 07/16/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 14,232 | 14,214 | 14,232 | 14,232 | | 18 | | 18 | | | | | 214 | |
| 37958Y-AH-2 | GLOBALTRANZ ENTERPRISES INC SR-UNSEC 10/16/20 | | 04/01/2019 | BNP PARIBAS | 05/15/2019 | Redemption 100.0000 | 1,836,935 | 1,827,751 | 1,836,935 | 1,836,935 | | 9,185 | | 9,185 | | | | | 15,126 | |
| 38216@-AC-2 | GOOD2GROW LLC First Lien Revolver 11/16/23 | | 03/29/2019 | No Broker | 06/14/2019 | Redemption 100.0000 | 2,372,600 | 2,372,600 | 2,372,600 | 2,372,600 | | | | | | | | | 37,571 | |
| 38723B-AB-7 | GRANITE ACQUISITION INC GRANITE ACQUISITION INC 12/17/21 | | 10/31/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 14,918 | 14,866 | 14,918 | 14,918 | | 51 | | 51 | | | | | | |
| 38742E-AB-8 | SCS HOLDINGS I INC SCS HOLDINGS I INC 07/03/26 | | 05/22/2019 | CREDIT SUISSE SECURITIES US LL | 12/31/2019 | Redemption 100.0000 | 60,500 | 60,349 | 60,500 | 60,500 | | 151 | | 151 | | | | | 834 | |
| 39154E-AG-6 | GREATBATCH LTD GREATBATCH LTD 10/27/22 | | 11/20/2019 | Tax Free Exchange | 12/27/2019 | Redemption 100.0000 | 320,718 | 322,158 | 320,718 | 320,718 | | (1,440) | | (1,440) | | | | | 685 | |
| 43129#-AA-0 | HILB GROUP LLC-THE Delayed Draw Term Loan B 06/24/21 | | 10/04/2019 | MADISON CAPITAL FUNDING | 12/02/2019 | Redemption 100.0000 | 4,109,198 | 4,102,188 | 4,109,198 | 4,109,198 | | 7,010 | | 7,010 | | | | | 81,385 | |

# 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 |
| 43129#-AA-0 | HILB GROUP LLC-THE Delayed Draw Term Loan B 06/24/21 | | 11/07/2019 | No Broker | 12/02/2019 | Redemption 100.0000 | 944,280 | 944,280 | 944,280 | 944,280 | | | | | | | | | 6,178 | |
| 43129*-AB-2 | HILB GROUP LLC-THE Delayed Draw Term Loan 06/24/21 | | 05/09/2019 | MADISON CAPITAL FUNDING | 12/02/2019 | Redemption 100.0000 | 3,943,521 | 3,943,521 | 3,943,521 | 3,943,521 | | | | | | | | | 178,358 | |
| 44043V-AL-2 | HORIZON THERAPEUTICS HORIZON PHARMA INC 05/22/26 | | 05/24/2019 | Tax Free Exchange | 07/16/2019 | Redemption 100.0000 | 1,955,928 | 1,935,166 | 1,955,928 | 1,955,928 | | 20,762 | | 20,762 | | | | | 14,754 | |
| 44043V-AL-2 | HORIZON THERAPEUTICS HORIZON PHARMA INC 05/22/26 | | 05/24/2019 | Tax Free Exchange | 12/27/2019 | Tax Free Exchange | 8,176,288 | 8,089,497 | 8,095,886 | 8,095,886 | | 6,389 | | 6,389 | | | | | 209,276 | |
| 44108H-AJ-0 | HOSTESS BRANDS LLC HOSTESS BRANDS LLC 08/03/25 | | 10/01/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 24,559 | 24,601 | 24,559 | 24,559 | | (42) | | (42) | | | | | 115 | |
| 44332E-AP-1 | HUB INTERNATIONAL LTD HUB INTERNATIONAL LTD 04/25/25 | | 01/01/2019 | GOLDMAN SACHS & COMPANY | 12/31/2019 | Redemption 100.0000 | 36,007 | 34,387 | 36,007 | 36,007 | | 1,620 | | 1,620 | | | | | 539 | |
| 44932U-AB-0 | IAA SPINCO INC IAA SPINCO INC 06/28/26 | | 05/22/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 84,000 | 83,790 | 84,000 | 84,000 | | 210 | | 210 | | | | | 1,182 | |
| 45173J-AK-0 | II-VI INC II-VI INC 09/24/26 | | 06/17/2019 | BANK OF AMERICA | 12/31/2019 | Redemption 100.0000 | 30,375 | 30,095 | 30,375 | 30,375 | | 280 | | 280 | | | | | 416 | |
| 45320*-AB-4 | IMPLEMENTATION MGMT ASSISTANCE Initial Delayed Draw Term Loan 12/13/23 | | 09/03/2019 | ACQUISITION RESOURCE CORP | 09/30/2019 | Redemption 100.0000 | 521,316 | 521,316 | 521,316 | 521,316 | | | | | | | | | | |
| 45320*-AC-2 | IMPLEMENTATION MGMT ASSISTANCE Revolver 12/13/23 | | 06/13/2019 | Various | 09/04/2019 | Redemption 100.0000 | 1,424,643 | 1,424,643 | 1,424,643 | 1,424,643 | | | | | | | | | 50,936 | |
| 45719@-AB-1 | INHANCE TECHNOLOGIES HLDGS LLC SR-UNSEC 07/16/24 | | 05/02/2019 | GOLUB CAPITAL | 10/01/2019 | Redemption 100.0000 | 5,458 | 5,458 | 5,458 | 5,458 | | | | | | | | | 60 | |
| 46322E-AB-9 | SOUND INPATIENT PHYSICIA SOUND INPATIENT PHYSICIA 06/28/25 | | 01/01/2019 | GOLDMAN SACHS & COMPANY | 12/31/2019 | Redemption 100.0000 | 20,050 | 19,549 | 20,050 | 20,050 | | 501 | | 501 | | | | | 457 | |
| 47009Y-AK-3 | JAGUAR HOLDING CO II JAGUAR HOLDING CO II 08/18/22 | | 01/01/2019 | BARCLAYS BANK PLC | 12/31/2019 | Redemption 100.0000 | 31,008 | 29,690 | 31,008 | 31,008 | | 1,318 | | 1,318 | | | | | 703 | |
| 47630E-AJ-7 | JENSEN HUGHES INC SR-UNSEC 03/22/24 | | 02/08/2019 | ANTARES | 10/01/2019 | Redemption 100.0000 | 7,471 | 7,471 | 7,471 | 7,471 | | | | | | | | | 101 | |
| 48268J-AB-0 | KSLB HLDGS LLC Revolver 07/30/23 | | 10/08/2019 | ANTARES | 12/09/2019 | Redemption 100.0000 | 1,083,333 | 1,083,333 | 1,083,333 | 1,083,333 | | | | | | | | | 17,998 | |
| 48283*-AA-5 | KABAFUSION HLDGS LLC First Lien Initial Term Loan 01/28/25 | | 01/28/2019 | CIT CAPITAL SECURITIES LLC | 12/31/2019 | Redemption 100.0000 | 67,500 | 67,500 | 67,500 | 67,500 | | | | | | | | | 2,915 | |
| 48562R-AL-3 | KAR AUCTION SERVICES INC KAR AUCTION SERVICES INC 09/19/26 | | 09/19/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 10,601 | 10,554 | 10,601 | 10,601 | | 47 | | 47 | | | | | 142 | |
| 51783Q-AP-3 | LAS VEGAS SANDS LLC LAS VEGAS SANDS LLC 03/27/25 | | 01/01/2019 | U.S. BANCORP LIBRA | 07/31/2019 | Redemption 100.0000 | 1,994,975 | 1,937,619 | 1,994,975 | 1,994,975 | | 57,356 | | 57,356 | | | | | 42,611 | |
| 51808@-AA-3 | LASIK VISION INSTITUTE SR-UNSEC 03/31/20 | | 03/04/2019 | Interest Capitalization | 04/01/2019 | Redemption 100.0000 | 11,468 | 11,468 | 11,468 | 11,468 | | | | | | | | | 174 | |
| 53631U-AF-6 | LIQUI-BOX HLDGS INC SR-UNSEC 10/01/21 | | 09/26/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 1,219 | 1,207 | 1,219 | 1,219 | | 12 | | 12 | | | | | | |
| 55282C-AB-2 | MAG DS CORP SR-UNSEC 06/06/25 | | 03/25/2019 | CITIZENS BANK | 12/31/2019 | Redemption 100.0000 | 43,694 | 43,257 | 43,694 | 43,694 | | 437 | | 437 | | | | | 1,025 | |
| 55314N-AL-8 | MKS INSTRUMENTS INC MKS INSTRUMENTS INC 02/01/26 | | 09/30/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 2,718 | 2,729 | 2,718 | 2,718 | | (11) | | (11) | | | | | 17 | |
| 55357G-AF-4 | MSHC INC Initial Term Loan (First Lien) 12/31/24 | | 01/09/2019 | Tax Free Exchange | 09/30/2019 | Redemption 100.0000 | 58,589 | 58,494 | 58,589 | 58,589 | | 95 | | 95 | | | | | 2,797 | |
| 55357G-AH-0 | MSHC INC SR-UNSEC 12/31/24 | | 03/28/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 26,709 | 26,709 | 26,709 | 26,709 | | | | | | | | | 679 | |
| 55357G-AH-0 | MSHC INC SR-UNSEC 12/31/24 | | 03/28/2019 | ANTARES | 10/31/2019 | Tax Free Exchange | 5,315,185 | 5,315,185 | 5,315,185 | 5,315,185 | | | | | | | | | 183,501 | |
| 55385@-AA-5 | MTC INTERMEDIATE HOLDCO INC SR-UNSEC 01/30/23 | | 01/18/2019 | Tax Free Exchange | 03/29/2019 | Redemption 100.0000 | 2,864,580 | 2,838,581 | 2,864,580 | 2,864,580 | | 25,999 | | 25,999 | | | | | 24,146 | |
| 55936#-AA-7 | TRUMP CARD HLDGS LLC Term Loan A 04/21/22 | | 04/30/2019 | MADISON CAPITAL FUNDING | 08/19/2019 | Redemption 100.0000 | 4,276 | 4,234 | 4,276 | 4,276 | | 43 | | 43 | | | | | 1,198 | |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver 04/21/22 | | 09/30/2019 | MADISON CAPITAL FUNDING | 12/27/2019 | Redemption 100.0000 | 930,277 | 930,277 | 930,277 | 930,277 | | | | | | | | | 2,215 | |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver 04/21/22 | | 03/29/2019 | MADISON CAPITAL FUNDING | 09/30/2019 | Tax Free Exchange | 45,000 | 45,000 | 45,000 | 45,000 | | | | | | | | | 88 | |

# 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 |
| 55936#-AB-5 | TRUMP CARD HLDGS LLC Revolver 04/21/22 | | 12/18/2019 | No Broker | 12/27/2019 | Redemption 100.0000 | 324,823 | 324,823 | 324,823 | 324,823 | | | | | | | | | 520 | |
| 56032Y-AE-9 | MAILSOUTH INC SR-UNSEC 04/23/24 | | 02/21/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 55,175 | 55,037 | 55,175 | 55,175 | | 138 | | 138 | | | | | 893 | |
| 56032Y-AF-6 | MAILSOUTH INC SR-UNSEC 04/24/23 | | 10/01/2019 | ANTARES | 12/31/2019 | Redemption 100.0000 | 1,870,000 | 1,870,000 | 1,870,000 | 1,870,000 | | | | | | | | | 4,370 | |
| 56377@-AB-1 | MANNA PRO PRODUCTS LLC Delayed Draw Term Loan 12/08/23 | | 05/31/2019 | VARAGON CAPITAL PARTNERS | 12/31/2019 | Redemption 100.0000 | 10,563 | 10,563 | 10,563 | 10,563 | | | | | | | | | 266 | |
| 58174@-AA-4 | MCKISSOCK LLC Closing Date Term Loan 05/01/25 | | 05/01/2019 | CRESCENT CAPITAL GROUP | 12/31/2019 | Redemption 100.0000 | 82,846 | 82,018 | 82,846 | 82,846 | | 828 | | 828 | | | | | 3,677 | |
| 59828*-AC-0 | MIDWEST CAN CO LLC Revolver 04/11/24 | | 04/24/2019 | CAMBRIDGE INTL SECURITIES INC. | 11/29/2019 | Redemption 100.0000 | 1,200,000 | 1,200,000 | 1,200,000 | 1,200,000 | | | | | | | | | 42,629 | |
| 60725#-AA-2 | MOBILE COMMUNICATIONS AMERICA Initial Term Loan 03/04/25 | | 03/04/2019 | NXT CAPITAL | 09/30/2019 | Redemption 100.0000 | 73,669 | 73,301 | 73,669 | 73,669 | | 368 | | 368 | | | | | 2,464 | |
| 60725#-AB-0 | MOBILE COMMUNICATIONS AMERICA Revolver 03/04/25 | | 12/12/2019 | No Broker | 12/13/2019 | Redemption 100.0000 | 2,983,502 | 2,983,502 | 2,983,502 | 2,983,502 | | | | | | | | | 8,749 | |
| 62886V-AP-5 | NCR CORP NCR CORP 08/28/26 | | 08/08/2019 | BANK OF AMERICA | 12/31/2019 | Redemption 100.0000 | 9,858 | 9,809 | 9,858 | 9,858 | | 49 | | 49 | | | | | 125 | |
| 62886V-AP-5 | NCR CORP NCR CORP 08/28/26 | | 11/05/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 11,267 | 11,211 | 11,267 | 11,267 | | 55 | | 55 | | | | | 75 | |
| 62886V-AQ-3 | NCR CORP NCR CORP 08/28/26 | | 08/08/2019 | BANK OF AMERICA | 11/05/2019 | Tax Free Exchange | 4,506,667 | 4,484,133 | 4,484,502 | 4,484,502 | | 369 | | 369 | | | | | 11,961 | |
| 62890H-AC-9 | NS412 LLC Term Loan A 05/06/25 | | 05/06/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 82,500 | 81,675 | 82,500 | 82,500 | | 825 | | 825 | | | | | 2,276 | |
| 62910P-AC-7 | NFP CORP NFP CORP 01/05/24 | | 12/18/2019 | Various | 12/31/2019 | Redemption 100.0000 | 61,863 | 59,830 | 61,863 | 61,863 | | 2,033 | | 2,033 | | | | | 1,122 | |
| 62922E-AB-0 | NJEYE LLC Revolver 09/14/24 | | 07/31/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 1,125,853 | 1,125,853 | 1,125,853 | 1,125,853 | | | | | | | | | 7,816 | |
| 64127U-AY-3 | NEUSTAR INC NEUSTAR INC 08/08/24 | | 02/25/2019 | BANK OF AMERICA | 12/31/2019 | Redemption 100.0000 | 73,875 | 72,398 | 73,875 | 73,875 | | 1,478 | | 1,478 | | | | | 1,962 | |
| 65957#-AA-0 | NORTH HAVEN CS ACQUISITION INC Term Loan 01/23/24 | | 01/23/2019 | ANTARES | 12/31/2019 | Redemption 100.0000 | 112,500 | 111,375 | 112,500 | 112,500 | | 1,125 | | 1,125 | | | | | 4,744 | |
| 65957#-AB-8 | NORTH HAVEN CS ACQUISITION INC Revolver 01/23/25 | | 01/23/2019 | No Broker | 05/23/2019 | Redemption 100.0000 | 5,000,000 | 5,000,000 | 5,000,000 | 5,000,000 | | | | | | | | | 140,710 | |
| 65958#-AE-1 | NORTH HAVEN CA HLDGS-INC. SUB-UNSEC 10/01/24 | | 03/28/2019 | COMBINE CSPS | 09/23/2019 | Redemption 100.0000 | 30,000,000 | 30,000,000 | 30,000,000 | 30,000,000 | | | | | | | | | 1,643,813 | |
| 65960C-AB-0 | NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24 | | 07/08/2019 | KEYBANC CAPITAL MARKETS | 12/27/2019 | Redemption 100.0000 | 1,500,000 | 1,500,000 | 1,500,000 | 1,500,000 | | | | | | | | | 36,955 | |
| 65960C-AB-0 | NORTH HAVEN SPARTAN US HOLDCO Revolver 06/06/24 | | 11/14/2019 | No Broker | 12/27/2019 | Redemption 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | | | 23,723 | |
| 65960C-AC-8 | NORTH HAVEN SPARTAN US HOLDCO Initial Term Loan 06/06/25 | | 06/06/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 24,569 | 24,323 | 24,569 | 24,569 | | 246 | | 246 | | | | | 454 | |
| 65960C-AD-6 | NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25 | | 08/28/2019 | CAMBRIDGE INTL SECURITIES INC. | 12/31/2019 | Redemption 100.0000 | 940 | 931 | 940 | 940 | | 9 | | 9 | | | | | 5 | |
| 65960C-AD-6 | NORTH HAVEN SPARTAN US HOLDCO Delayed Draw Term Loan 06/06/25 | | 12/11/2019 | No Broker | 12/31/2019 | Redemption 100.0000 | 353 | 350 | 353 | 353 | | 4 | | 4 | | | | | | |
| 66573E-AC-1 | NORTHERN STAR INDUSTRIES INC SR-UNSEC 03/28/25 | | 05/16/2019 | KEYBANC CAPITAL MARKETS | 12/31/2019 | Redemption 100.0000 | 21,982 | 21,681 | 21,982 | 21,982 | | 302 | | 302 | | | | | 491 | |
| 66989B-AC-5 | NOVARIA HLDGS LLC SR-UNSEC 12/19/24 | | 04/18/2019 | CITIZENS BANK | 09/30/2019 | Redemption 100.0000 | 68,056 | 67,375 | 68,056 | 68,056 | | 681 | | 681 | | | | | 1,391 | |
| 68216F-AX-1 | ON ASSIGNMENT ON ASSIGNMENT INC 04/02/25 | | 11/25/2019 | Tax Free Exchange | 11/26/2019 | Redemption 100.0000 | 6,017,689 | 6,017,689 | 6,017,689 | 6,017,689 | | | | | | | | | 36,992 | |
| 68218E-AH-7 | ON SEMICONDUCTOR CORP ON SEMICONDUCTOR CORP 09/19/26 | | 09/16/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 8,688 | 8,666 | 8,688 | 8,688 | | 22 | | 22 | | | | | 77 | |
| 68248K-AC-8 | ONE WORLD FITNESS PFF LLC Initial Term Loan 03/28/25 | | 03/29/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 87,444 | 86,569 | 87,444 | 87,444 | | 874 | | 874 | | | | | 2,396 | |
| 68558U-AC-0 | ORBIT PURCHASER LLC Delayed Draw Term Loan 10/21/24 | | 03/04/2019 | REGED HOLDCO | 09/30/2019 | Redemption 100.0000 | 16,935 | 16,935 | 16,935 | 16,935 | | | | | | | | | 496 | |

# 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 First Lien Delayed Draw Term L 03/26/24 | | 10/11/2019 | SUNTRUST CAPITAL MARKETS | 10/11/2019 | Redemption 100.0000 | 285,616 | 285,616 | 285,616 | 285,616 | | | | | | | | | | |
| 69012@-AB-5 | OUTPUT SERVICES GROUP INC First Lien Delayed Draw Term L 03/26/24 | | 11/19/2019 | No Broker | 11/20/2019 | Redemption 100.0000 | 1,375,832 | 1,375,832 | 1,375,832 | 1,375,832 | | | | | | | | | | |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/26/24 | | 11/19/2019 | CONVERSION | 12/31/2019 | Redemption 100.0000 | 3,693 | 3,693 | 3,693 | 3,693 | | | | | | | | | 29 | |
| 69012B-AB-2 | OUTPUT SERVICES GROUP INC First Lien Term B Loan 03/26/24 | | 01/24/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 33,737 | 33,656 | 33,737 | 33,737 | | 81 | | 81 | | | | | 991 | |
| 69322#-AA-0 | PB PARENT-LLC SUB-UNSEC 07/18/25 | | 01/18/2019 | PB PARENT | 11/26/2019 | Redemption 109.6604 | 6,784,478 | 6,784,478 | 7,439,885 | 7,513,051 | | 728,573 | | 728,573 | | | (73,167) | (73,167) | 727,918 | |
| 69322#-AA-0 | PB PARENT-LLC SUB-UNSEC 07/18/25 | | 11/26/2019 | Interest Capitalization | 11/26/2019 | Redemption 109.6604 | 757,389 | 757,389 | 830,556 | 757,389 | | | | | | | 73,167 | 73,167 | 29,471 | |
| 69353F-AX-2 | PQ CORP PQ CORP 02/08/25 | | 10/31/2019 | CREDIT SUISSE SECURITIES US LL | 12/31/2019 | Redemption 100.0000 | 988,084 | 990,555 | 988,084 | 988,084 | | (2,470) | | (2,470) | | | | | 1,152 | |
| 69396@-AB-1 | PPT MGMT HLDGS LLC SR-UNSEC 12/16/22 | | 10/01/2019 | Interest Capitalization | 10/01/2019 | Redemption 100.0000 | 1,372 | 1,372 | 1,372 | 1,372 | | | | | | | | | 61 | |
| 70359M-AB-7 | PAULA'S CHOICE ACQUISITIONCO I Initial Term Loan 10/16/23 | | 07/03/2019 | SUNTRUST CAPITAL MARKETS | 12/27/2019 | Redemption 100.0000 | 519,453 | 516,856 | 519,453 | 519,453 | | 2,597 | | 2,597 | | | | | 12,778 | |
| 70439@-AB-8 | PAYMENT ALLIANCE INTL INC Initial Term Loan 01/31/25 | | 01/31/2019 | ANTARES | 12/31/2019 | Redemption 100.0000 | 562,500 | 556,875 | 562,500 | 562,500 | | 5,625 | | 5,625 | | | | | 27,535 | |
| 70439@-AC-6 | PAYMENT ALLIANCE Initial Revolver 01/31/24 | | 08/23/2019 | CAMBRIDGE INTL SECURITIES INC. | 08/28/2019 | Redemption 100.0000 | 2,500,000 | 2,500,000 | 2,500,000 | 2,500,000 | | | | | | | | | 5,388 | |
| 70439@-AC-6 | PAYMENT ALLIANCE Initial Revolver 01/31/24 | | 12/12/2019 | No Broker | 12/23/2019 | Redemption 100.0000 | 24,500,000 | 24,500,000 | 24,500,000 | 24,500,000 | | | | | | | | | 128,101 | |
| 71584#-AB-7 | PET SUPPLIES PLUS LLC Revolver 12/12/23 | | 04/09/2019 | No Broker | 04/16/2019 | Redemption 100.0000 | 1,116,279 | 1,116,279 | 1,116,279 | 1,116,279 | | | | | | | | | | |
| 74376@-AA-7 | PROTEIN FOR PETS OPCO LLC Initial Term Loan 11/30/25 | | 05/31/2019 | ANTARES | 12/31/2019 | Redemption 100.0000 | 37,500 | 37,092 | 37,500 | 37,500 | | 408 | | 408 | | | | | 1,388 | |
| 74376@-AB-5 | PROTEIN FOR PETS OPCO LLC Initial Revolver 05/13/29 | | 06/13/2019 | MIDWEST CAN COMPANY | 07/23/2019 | Redemption 100.0000 | 347,200 | 347,200 | 347,200 | 347,200 | | | | | | | | | 1,575 | |
| 75000*-AA-0 | RSC ACQUISITION INC First Lien Term Loan 11/30/22 | | 07/19/2019 | TAX FREE EXCH NOT SALE | 11/01/2019 | Redemption 100.0000 | 8,418,151 | 8,418,151 | 8,418,151 | 8,418,151 | | | | | | | | | | |
| 75000E-AB-7 | RSC ACQUISITION INC SR-UNSEC 11/30/22 | | 07/19/2019 | ANTARES | 07/19/2019 | TAX FREE EXCH NOT SALE | 4,220,000 | 4,220,000 | 4,220,000 | 4,220,000 | | | | | | | | | | |
| 76026@-AA-6 | REP WWEX ACQUISITION PARENT LL SR-UNSEC 02/05/24 | | 07/02/2019 | SUNTRUST CAPITAL MARKETS | 12/31/2019 | Redemption 100.0000 | 25,008 | 24,884 | 25,008 | 25,008 | | 125 | | 125 | | | | | 573 | |
| 78472B-AB-6 | SSJA BARIATRIC MGMT LLC Revolver 08/26/24 | | 08/29/2019 | CHAPDELAINE & COMPANY | 10/04/2019 | Redemption 100.0000 | 679,167 | 679,167 | 679,167 | 679,167 | | | | | | | | | 7,005 | |
| 78472B-AC-4 | SSJA BARIATRIC MGMT LLC Term A Loan 08/26/24 | | 08/26/2019 | KEYBANC CAPITAL MARKETS | 12/31/2019 | Redemption 100.0000 | 8,094 | 8,013 | 8,094 | 8,094 | | 81 | | 81 | | | | | 197 | |
| 78485@-AA-6 | SOS SECURITY HLDGS LLC Revolver 04/30/25 | | 08/29/2019 | AMERICAN GENERAL LIFE INSURANC | 12/16/2019 | Redemption 100.0000 | 977,889 | 977,889 | 977,889 | 977,889 | | | | | | | | | 5,462 | |
| 78485@-AA-6 | SOS SECURITY HLDGS LLC Revolver 04/30/25 | | 12/11/2019 | No Broker | 12/16/2019 | Redemption 100.0000 | 2,177,335 | 2,177,335 | 2,177,335 | 2,177,335 | | | | | | | | | 2,408 | |
| 78485@-AB-4 | SOS SECURITY HLDGS LLC Term Loan 04/30/25 | | 06/14/2019 | VARAGON CAPITAL PARTNERS | 09/30/2019 | Redemption 100.0000 | 28,571 | 28,286 | 28,571 | 28,571 | | 286 | | 286 | | | | | 763 | |
| 80585@-AA-1 | Scaled agile closing Term Loan 06/28/24 | | 06/28/2019 | MADISON CAPITAL FUNDING | 10/30/2019 | Redemption 100.0000 | 315,319 | 312,165 | 315,319 | 315,319 | | 3,153 | | 3,153 | | | | | 6,178 | |
| 81527C-AL-1 | SEDGWICK CMS INC SEDGWICK CMS INC 12/31/25 | | 01/01/2019 | BANK OF AMERICA | 12/31/2019 | Redemption 100.0000 | 200,000 | 199,500 | 200,000 | 200,000 | | 500 | | 500 | | | | | 6,106 | |
| 816194-AV-6 | SELECT MEDICAL CORP SELECT MEDICAL CORP 03/06/25 | | 12/27/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 5,813 | 5,813 | 5,813 | 5,813 | | | | | | | | | 4 | |
| 81722K-AD-4 | CHASE INDUSTRIES INC First Lien Delayed Draw Term L 05/11/25 | | 05/03/2019 | ANTARES | 12/31/2019 | Redemption 100.0000 | 14,428 | 14,428 | 14,428 | 14,428 | | | | | | | | | 218 | |
| 81727P-AB-2 | SENSATA TECHNOLOGIES INC SENSATA TECHNOLOGIES INC 09/20/26 | | 09/20/2019 | Tax Free Exchange | 10/02/2019 | Redemption 100.0000 | 11,631 | 11,649 | 11,631 | 11,631 | | (18) | | (18) | | | | | | |
| 83174#-AB-8 | SMILE DOCTORS LLC Delayed Draw Term Loan 10/06/22 | | 09/20/2019 | TWIN BROOK CAPITAL PARTNERS LL | 09/30/2019 | Redemption 100.0000 | 860,747 | 860,747 | 860,747 | 860,747 | | | | | | | | | 41 | |

# 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 |
| 83415Y-AE-0 | SOLARAY LLC First Amendment Additional Del 09/08/23 | | 08/19/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 7,791 | 7,791 | 7,791 | 7,791 | | | | | | | | | 282 | |
| 855031-AQ-3 | STAPLES INC STAPLES INC 04/12/26 | | 04/25/2019 | Taxable Exchange | 11/01/2019 | Redemption 100.0000 | 246,875 | 242,202 | 246,875 | 246,875 | | 4,673 | | 4,673 | | | | | 7,801 | |
| 87404#-AA-3 | TAILWIND RANDYS LLC Initial Term Loan 05/16/25 | | 05/16/2019 | BANK OF MONTREAL | 12/31/2019 | Redemption 100.0000 | 62,500 | 61,875 | 62,500 | 62,500 | | 625 | | 625 | | | | | 2,529 | |
| 87422L-AM-2 | TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY LLC 07/08/26 | | 06/28/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 25,625 | 25,369 | 25,625 | 25,625 | | 256 | | 256 | | | | | 587 | |
| 87510E-AB-5 | TAMKO BUILDING PRODUCTS INC TAMKO BUILDING PRODUCTS INC 05/31/26 | | 05/03/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 2,250 | 2,239 | 2,250 | 2,250 | | 11 | | 11 | | | | | 50 | |
| 89388H-AB-3 | TRANSPORTATION INSIGHT LLC 2018 Incremental I Term Loan 12/18/24 | | 03/27/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 40,919 | 40,919 | 40,919 | 40,919 | | | | | | | | | 858 | |
| 89612H-AC-9 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 01/08/2019 | Taxable Exchange | 12/30/2019 | Redemption 100.0000 | 47,935 | 47,020 | 47,935 | 47,935 | | 915 | | 915 | | | | | 1,628 | |
| 89705D-AD-4 | TRONOX FINANCE LLC TRONOX FINANCE LLC 09/23/24 | | 04/29/2019 | Taxable Exchange | 12/31/2019 | Redemption 100.0000 | 929,008 | 930,755 | 929,008 | 929,008 | | (1,747) | | (1,747) | | | | | 12,507 | |
| 89823#-AB-0 | TRUROAD HLDGS INC SR-UNSEC 08/07/24 | | 03/12/2019 | CAMBRIDGE INTL SECURITIES INC. | 08/19/2019 | Redemption 100.0000 | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | | | | | | | | | 48,616 | |
| 90370#-AB-5 | US RADIOLOGY SPECIALISTS INC Revolver 01/01/23 | | 09/27/2019 | No Broker | 10/16/2019 | Redemption 100.0000 | 1,073,477 | 1,073,477 | 1,073,477 | 1,073,477 | | | | | | | | | 2,276 | |
| 90388H-AB-1 | ULTRA RESOURCES INC ULTRA RESOURCES INC 04/12/24 | | 08/28/2019 | Interest Capitalization | 12/31/2019 | Redemption 100.0000 | 258 | 258 | 258 | 258 | | | | | | | | | 3 | |
| 90470C-AH-8 | UNIFIED PHYSICIAN MGMT LLC Incremental Term D Loan 11/27/23 | | 05/13/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 12,000 | 11,880 | 12,000 | 12,000 | | 120 | | 120 | | | | | 312 | |
| 91865F-AF-6 | VACO HLDGS LLC Revolver 11/09/22 | | 05/09/2019 | ANTARES | 05/14/2019 | Redemption 100.0000 | 7,770,000 | 7,770,000 | 7,770,000 | 7,770,000 | | | | | | | | | | |
| 91865F-AG-4 | VACO HLDGS LLC Term Loan A 11/09/23 | | 08/07/2019 | ANTARES | 10/01/2019 | Redemption 100.0000 | 26,667 | 26,533 | 26,667 | 26,667 | | 133 | | 133 | | | | | 271 | |
| 91916F-AD-0 | VALIDITY INC Term Loan 05/30/25 | | 07/02/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 40,697 | 40,291 | 40,697 | 40,697 | | 407 | | 407 | | | | | 717 | |
| 92675*-AA-9 | VANGUARD PACKAGING LLC Term A Loan 08/09/24 | | 09/27/2019 | TWIN BROOK CAPITAL PARTNERS LL | 12/31/2019 | Redemption 100.0000 | 556,500 | 551,383 | 556,500 | 556,500 | | 5,117 | | 5,117 | | | | | 6,065 | |
| 92675*-AA-9 | VANGUARD PACKAGING LLC Term A Loan 08/09/24 | | 08/09/2019 | TWIN BROOK CAPITAL PARTNERS LL | 09/30/2019 | Tax Free Exchange | 432,000 | 427,680 | 427,762 | 427,762 | | 82 | | 82 | | | | | 4,614 | |
| 92675*-AB-7 | VANGUARD PACKAGING LLC Revolving Loan 08/09/24 | | 09/30/2019 | Tax Free Exchange | 11/22/2019 | Redemption 100.0000 | 432,000 | 427,762 | 432,000 | 432,000 | | 4,238 | | 4,238 | | | | | | |
| 92675*-AB-7 | VANGUARD PACKAGING LLC Revolving Loan 08/09/24 | | 11/13/2019 | No Broker | 11/22/2019 | Redemption 100.0000 | 300,000 | 300,000 | 300,000 | 300,000 | | | | | | | | | | |
| 95841#-AB-5 | WIRB CORPERNICUS GROUP INC Initial Term Loan (First Lien) 08/15/22 | | 09/30/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 9,607 | 9,607 | 9,607 | 9,607 | | | | | | | | | 242 | |
| 95841#-AD-1 | WIRB CORPERNICUS GROUP INC First Lien Delayed Draw Term L 08/15/22 | | 08/01/2019 | GOLUB CAPITAL | 09/30/2019 | Tax Free Exchange | 1,782,000 | 1,782,000 | 1,782,000 | 1,782,000 | | | | | | | | | 14,308 | |
| 96208U-AP-6 | WEX INC WEX INC 05/17/26 | | 05/21/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 345,939 | 347,602 | 345,939 | 345,939 | | (1,663) | | (1,663) | | | | | 5,544 | |
| BL2868-70-3 | TRICORBRAUN INC TRICORBRAUN INC 11/30/23 | | 01/01/2019 | GENERAL ELECTRIC CO | 01/08/2019 | Taxable Exchange | 3,925,000 | 3,886,928 | 3,853,055 | 3,887,012 | | 85 | | 85 | | | (33,957) | (33,957) | | |
| BL3009-34-9 | GENTIVA HEALTH SERVICES GENTIVA HEALTH SERVICES 07/02/25 | | 06/12/2019 | JP MORGAN SECURITIES | 07/16/2019 | Tax Free Exchange | 2,825,000 | 2,821,469 | 2,821,475 | 2,821,475 | | 6 | | 6 | | | | | | |
| BL3174-83-8 | ALLISON TRANSMISSION INC ALLISON TRANSMISSION INC 03/29/26 | | 10/16/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 42,095 | 42,303 | 42,095 | 42,095 | | (208) | | (208) | | | | | 175 | |
| BL3225-10-1 | SELECT MEDICAL CORP 03/06/25 | | 12/05/2019 | JP MORGAN SECURITIES | 12/27/2019 | Tax Free Exchange | 4,475,000 | 4,475,000 | 4,475,000 | 4,475,000 | | | | | | | | | 3,982 | |
| BL3246-87-5 | Refinitiv US Holdings INC Refinitiv US Holdings INC 10/01/25 | | 12/27/2019 | Tax Free Exchange | 12/31/2019 | Redemption 100.0000 | 158,750 | 158,414 | 158,750 | 158,750 | | 336 | | 336 | | | | | 240 | |
| D6000E-AB-8 | MESSER INDUSTRIES USA MESSER INDUSTRIES USA 03/01/26 | | 10/22/2019 | CITIGROUP GLOBAL MARKETS INC | 12/31/2019 | Redemption 100.0000 | 14,573 | 14,518 | 14,573 | 14,573 | | 55 | | 55 | | | | | 103 | |

# 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 |
| Z00061-23-6 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 05/17/2019 | CIT CAPITAL SECURITIES LLC | 09/30/2019 | Redemption 100.0000 | 4,561 | 4,561 | 4,561 | 4,561 | | | | | | | | | 77 | |
| Z00061-79-8 | VETERINARY SPECIALISTS OF NORT SR-UNSEC 07/15/21 | | 03/12/2019 | GOLUB CAPITAL | 04/01/2019 | Redemption 100.0000 | 365,273 | 365,273 | 365,273 | 365,273 | | | | | | | | | 1,756 | |
| Z00065-08-8 | NORTH HAVEN CA HLDGS INC SR-UNSEC 10/01/23 | | 09/03/2019 | JP MORGAN SECURITIES | 09/04/2019 | Redemption 100.0000 | 6,305,613 | 6,305,613 | 6,305,613 | 6,305,613 | | | | | | | | | | |
| Z00066-86-2 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 04/08/26 | | 04/08/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 60,000 | 60,000 | 60,000 | 60,000 | | | | | | | | | 1,493 | |
| Z00066-87-0 | FLIGHT BUYER LLC SR-UNSEC SR-UNSEC 04/08/26 | | 06/04/2019 | ANTARES | 09/30/2019 | Redemption 100.0000 | 3,000 | 3,000 | 3,000 | 3,000 | | | | | | | | | 43 | |
| Z00067-50-6 | AHEAD LLC First Lien Term Loan 05/09/24 | | 05/08/2019 | REGIONS BANK | 11/08/2019 | Redemption 100.0000 | 8,275,862 | 8,234,483 | 8,275,862 | 8,275,862 | | 41,379 | | 41,379 | | | | | 280,140 | |
| Z00067-63-9 | ISOLOGIC INNOVATIVE RADIOPHARM SR-UNSEC 06/11/23 | | 05/17/2019 | CIT STRUCTURE FINANCE | 09/30/2019 | Redemption 100.0000 | 10,036 | 10,036 | 10,036 | 10,036 | | | | | | | | | 241 | |
| Z00068-25-6 | SOS SECURITY HLDGS LLC Tranche A Delayed Draw Term Lo 04/30/25 | | 07/15/2019 | ARES CAPITAL | 09/30/2019 | Redemption 100.0000 | 1,129 | 1,114 | 1,129 | 1,129 | | 16 | | 16 | | | | | 20 | |
| Z00068-88-4 | ONS MSO, LLC First Lien Initial Term Loan 07/08/25 | | 07/15/2019 | ANTARES | 10/01/2019 | Redemption 100.0000 | 25,000 | 24,750 | 25,000 | 25,000 | | 250 | | 250 | | | | | | |
| Z00068-89-2 | ONS MSO, LLC First Lien Revolver 07/08/24 | | 07/15/2019 | No Broker | 10/01/2019 | Redemption 100.0000 | 250,000 | 250,000 | 250,000 | 250,000 | | | | | | | | | 3,364 | |
| Z00068-93-4 | ISC PURCHASER LLC SR-UNSEC 07/11/25 | | 07/17/2019 | MADISON CAPITAL FUNDING | 12/31/2019 | Redemption 100.0000 | 37,500 | 37,031 | 37,500 | 37,500 | | 469 | | 469 | | | | | 1,248 | |
| Z00069-04-9 | VALICOR PPC INTERMEDIATE II LL First Lien Revolver 07/24/24 | | 11/06/2019 | No Broker | 11/27/2019 | Redemption 100.0000 | 150,000 | 150,000 | 150,000 | 150,000 | | | | | | | | | | |
| Z00069-06-4 | BLADES BUYER-INC. SUB-UNSEC 02/01/26 | | 08/01/2019 | BLAIR WILLIAM & CO. CPX | 08/28/2019 | BLAIR WILLIAM & CO. CPX | 5,600,000 | 5,600,000 | 5,488,000 | 5,600,000 | | | | | | | (112,000) | (112,000) | 18,900 | |
| Z00069-22-1 | KENE ACQUISITION INC First Lien Term B Loan 08/08/26 | | 08/08/2019 | ACQUISITION RESOURCE CORP | 12/31/2019 | Redemption 100.0000 | 12,321 | 12,260 | 12,321 | 12,321 | | 62 | | 62 | | | | | 101 | |
| Z00069-23-9 | KENE ACQUISITION INC SR-UNSEC 08/08/26 | | 11/13/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 295 | 295 | 295 | 295 | | | | | | | | | 2 | |
| Z00069-24-7 | KENE ACQUISITION INC First Lien Initial Revolver 08/08/24 | | 08/08/2019 | ARES CAPITAL | 10/23/2019 | Redemption 100.0000 | 1,062,500 | 1,062,500 | 1,062,500 | 1,062,500 | | | | | | | | | 11,131 | |
| Z00069-24-7 | KENE ACQUISITION INC First Lien Initial Revolver 08/08/24 | | 11/08/2019 | No Broker | 12/02/2019 | Redemption 100.0000 | 2,125,000 | 2,125,000 | 2,125,000 | 2,125,000 | | | | | | | | | 3,077 | |
| Z00069-47-8 | US RADIOLOGY SPECIALISTS INC Delayed Draw USOIS Term Loan 01/24/24 | | 09/12/2019 | CAPITAL ONE HEALTHCARE FINANCI | 09/30/2019 | Redemption 100.0000 | 24,833 | 24,833 | 24,833 | 24,833 | | | | | | | | | | |
| Z00069-58-5 | STS HLDG INC SR-UNSEC 08/27/26 | | 09/06/2019 | CITIZENS BANK | 12/31/2019 | Redemption 100.0000 | 7,500 | 7,369 | 7,500 | 7,500 | | 131 | | 131 | | | | | 155 | |
| Z00069-91-6 | SPECIALIST RESOURCES GLOBAL IN Initial Term Loan 09/23/25 | | 09/23/2019 | CHURCHILL ASSET MGMT/AGENCY | 12/31/2019 | Redemption 100.0000 | 6,688 | 6,621 | 6,688 | 6,688 | | 67 | | 67 | | | | | 131 | |
| Z00070-04-7 | VITAL SMART LLC Closing Date Term Loan 09/30/26 | | 09/30/2019 | KEYBANC CAPITAL MARKETS CPX | 11/29/2019 | Redemption 100.0000 | 245,738 | 243,281 | 245,738 | 245,738 | | 2,457 | | 2,457 | | | | | 2,242 | |
| Z00070-09-6 | J. KNIPPER AND CO INC Term Loan 10/01/25 | | 10/01/2019 | MADISON CAPITAL FUNDING | 12/31/2019 | Redemption 100.0000 | 15,919 | 15,760 | 15,919 | 15,919 | | 159 | | 159 | | | | | 296 | |
| Z00070-10-4 | J. KNIPPER AND CO INC Revolver 10/01/25 | | 10/21/2019 | MADISON CAPITAL FUNDING | 11/21/2019 | Redemption 100.0000 | 392,157 | 392,157 | 392,157 | 392,157 | | | | | | | | | 1,198 | |
| Z00070-15-3 | DAYTONA HLDG CO LLC First Lien Initial Term Loan 10/01/25 | | 10/01/2019 | BMO HARRIS BANK | 12/31/2019 | Redemption 100.0000 | 5,321 | 5,255 | 5,321 | 5,321 | | 67 | | 67 | | | | | 89 | |
| Z00070-17-9 | DAYTONA HLDG CO LLC First Lien Revolver 10/01/25 | | 10/18/2019 | No Broker | 11/29/2019 | Redemption 100.0000 | 421,394 | 421,394 | 421,394 | 421,394 | | | | | | | | | 2,838 | |
| Z00070-74-0 | PT SOLUTIONS Initial Term Loan 06/01/23 | | 10/29/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 15,358 | 15,204 | 15,358 | 15,358 | | 154 | | 154 | | | | | 228 | |
| C7052B-AF-1 | GFL ENVIRONMENTAL INC GFL ENVIRONMENTAL INC 05/31/25 | A | 12/18/2019 | Various | 12/31/2019 | Redemption 100.0000 | 133,370 | 132,331 | 133,370 | 133,370 | | 1,039 | | 1,039 | | | | | 2,446 | |
| BL2756-29-6 | AURIS LUXEMBOURG III SA AURIS LUXEMBOURG III SA 02/21/26 | D | 09/30/2019 | JP MORGAN SECURITIES | 12/31/2019 | Redemption 100.0000 | 107,052 | 106,516 | 107,052 | 107,052 | | 535 | | 535 | | | | | 2,091 | |

# 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 |
| L9339L-AG-8 | TRINSEO MATERIALS OPERATING TRINSEO MATERIALS OPERATING 09/09/24 | D | 01/01/2019 | CITIGROUP GLOBAL MARKETS INC | 12/31/2019 | Redemption 100.0000 | 54,234 | 53,421 | 54,234 | 54,234 | | 814 | | 814 | | | | | 1,021 | |
| 8299999. Subtotal - Bonds - Unaffiliated Bank Loans | | | | | | | 307,280,090 | 306,684,280 | 307,774,379 | 307,920,335 | | 1,236,060 | | 1,236,060 | | | (145,957) | (145,957) | 6,076,231 | |
| 8399998. Total - Bonds | | | | | | | 824,312,522 | 2,092,192,732 | 2,189,566,605 | 2,090,895,191 | | (1,297,317) | 216 | (1,297,533) | | | 97,804,017 | 97,804,017 | 38,794,248 | 287,580 |
| Z00058-98-4 | TIAA CHURCHILL MIDDLE MARKET C PFDS CLO V | | 04/25/2019 | WELLS FARGO | 11/06/2019 | Capital Distribution | 0.000 | 1,915,294 | 1,915,294 | 1,915,294 | | | | | | | | | | |
| 8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred | | | | | | | | 1,915,294 | 1,915,294 | 1,915,294 | | | | | | | | | | |
| 8999998. Total - Preferred Stocks | | | | | | | | 1,915,294 | 1,915,294 | 1,915,294 | | | | | | | | | | |
| 03674X-10-6 | ANTERO RESOURCES ANTERO RESOURCES | | 02/26/2019 | DISTRIBUTION | 03/20/2019 | MERRIL LYNCH PERCE FENER SMITH | 57,900.000 | 504,483 | 506,801 | 504,483 | | | | | | | 2,319 | 2,319 | | |
| 05338G-10-6 | AVALAR AVALARA INC | | 05/22/2019 | DISTRIBUTION | 06/18/2019 | MERRIL LYNCH PERCE FENER SMITH | 6,390.000 | 441,185 | 450,743 | 441,185 | | | | | | | 9,558 | 9,558 | | |
| 893641-10-0 | TRANSDIGM INC | | 08/27/2019 | DISTRIBUTION | 08/29/2019 | MERRIL LYNCH PERCE FENER SMITH | 6,261.000 | 3,288,096 | 3,300,252 | 3,288,096 | | | | | | | 12,157 | 12,157 | | |
| 923451-10-8 | Veritex holding VERITEX HOLDINGS INC | | 03/11/2019 | DISTRIBUTION | 06/19/2019 | MERRIL LYNCH PERCE FENER SMITH | 129,596.000 | 3,403,200 | 3,449,985 | 3,403,200 | | | | | | | 46,785 | 46,785 | 1,771 | |
| ZD5100-00-7 | FEDERAL HOME LOAN BANK MEMBERSHIP STOCK | | 12/26/2019 | FEDERAL HOME LOAN BANK | 12/27/2019 | FEDERAL HOME LOAN BANK | 15,845,850.000 | 1,584,585,000 | 1,584,585,000 | 1,584,585,000 | | | | | | | | | 34,908 | |
| 9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded | | | | | | | | 1,592,221,964 | 1,592,292,781 | 1,592,221,964 | | | | | | | 70,819 | 70,819 | 36,679 | |
| 670700-76-4 | NUVEEN INVESTMENTS NJV MULTI-ASSET INC FD CL I | | 01/02/2019 | ADJUST TO PAR NO PROCEEDS | 05/17/2019 | BFDS BROKER | 41.000 | | 808 | | | | | | | | 808 | 808 | 39 | |
| 9499999. Subtotal - Common Stocks - Mutual Funds | | | | | | | | | 808 | | | | | | | | 808 | 808 | 39 | |
| 9799998. Total - Common Stocks | | | | | | | | 1,592,221,964 | 1,592,293,589 | 1,592,221,964 | | | | | | | 71,627 | 71,627 | 36,718 | |
| 9899999. Total - Preferred and Common Stocks | | | | | | | | 1,594,137,258 | 1,594,208,883 | 1,594,137,258 | | | | | | | 71,627 | 71,627 | 36,718 | |
| 9999999 - Totals | | | | | | | | 3,686,329,990 | 3,783,775,488 | 3,685,032,449 | | (1,297,317) | 216 | (1,297,533) | | | 97,875,644 | 97,875,644 | 38,830,966 | 287,580 |

# 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 | | 514,125,400 | | 2,500,000.000 | 100.0 |
| 1299999. Subtotal - Common Stock - U.S. Life Insurer | | | | | | | | 514,125,400 | | XXX | XXX |
| 81793*-10-1 | 730 TEXAS FOREST HOLDINGS, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 560,235 | | 1.000 | 100.0 |
| 1699999. Subtotal - Common Stock - Investment Sub | | | | | | | | 560,235 | | XXX | XXX |
| 88637@-10-4 | TIAA-CREF Tuition Financing, LLC | | 69345 | | 8BIII | NO | | 32,857,095 | 32,857,095 | 1.000 | 100.0 |
| 60407*-10-3 | ND Properties Inc | | 69345 | | | YES | 240,738 | 700,272,000 | | 68.000 | 100.0 |
| 68062#-10-8 | OLEUM HOLDING COMPANY, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 38,417,483 | | 100.000 | 100.0 |
| 87226@-10-3 | T-C Europe Holding Inc | | 69345 | | | NO | 402 | 4,147,058 | 4,147,058 | 1.000 | 100.0 |
| 62869#-10-6 | MYVEST CORPORATION | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 42,545,323 | | 1,000.000 | 100.0 |
| 87293#-10-9 | TIAA FSB HOLDINGS, INC. | | 69345 | | 2CIB2 - Investments in non-insurance SCA Entities Statutory Basis | NO | | 3,604,720,278 | | 1,000.000 | 100.0 |
| 1799999. Subtotal - Common Stock - Other Affiliates | | | | | | | 241,140 | 4,422,959,237 | 37,004,153 | XXX | XXX |
| 1899999. Total Common Stocks | | | | | | | 241,140 | 4,937,644,872 | 37,004,153 | XXX | XXX |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| 1999999 - Totals | | | | | | | 241,140 | 4,937,644,872 | 37,004,153 | 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 | |
|---|---|---|---|---|---|
| | 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 |
| | ND 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 |
| TREASURY BILL | @ | | 09/16/2019 | NOMURA SECURITIES INTL INC. | 01/02/2020 | 49,997,309 | | 280,959 | | | 50,000,000 | 49,716,350 | | | 0.000 | 1.938 | N/A | | |
| 0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations | | | | | | 49,997,309 | | 280,959 | | | 50,000,000 | 49,716,350 | | | XXX | XXX | XXX | | |
| 0599999. Total - U.S. Government Bonds | | | | | | 49,997,309 | | 280,959 | | | 50,000,000 | 49,716,350 | | | XXX | XXX | XXX | | |
| JAPAN TREASURY DISC BILL SERIES 878 | | B | 12/20/2019 | MITSUBISHI UFJ SECURITIES USA | 03/30/2020 | 230,146,215 | | (5,370) | | 1,682,115 | 230,086,050 | 228,469,470 | | | 0.000 | (0.107) | MAT | | |
| JAPAN TREASURY DISC BILL SERIES 872 | | B | 11/22/2019 | DAIWA SECURITIES AMERICA INC | 03/02/2020 | 24,950,862 | | (5,630) | | | 24,941,328 | 24,956,492 | | | 0.000 | (0.229) | MAT | | |
| JAPAN TREASURY DISC BILL SERIES 873 | | B | 12/03/2019 | MITSUBISHI UFJ SECURITIES USA | 03/09/2020 | 46,030,483 | | (5,278) | | (46,648) | 46,017,210 | 46,082,409 | | | 0.000 | (0.155) | MAT | | |
| JAPAN TRESURY DISC BILL JAPAN TRESURY DISC BILL | | B | 12/06/2019 | MITSUBISHI UFJ SECURITIES USA | 03/16/2020 | 46,028,560 | | (3,329) | | 2,116 | 46,017,210 | 46,029,774 | | | 0.000 | (0.120) | MS | | |
| JAPAN TREASURY DISC BILL SERIES 876 | | B | 12/13/2019 | DAIWA SECURITIES AMERICA INC | 03/23/2020 | 92,061,260 | | (4,884) | | 518,141 | 92,034,420 | 91,548,003 | | | 0.000 | (0.130) | MAT | | |
| 0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations | | | | | | 439,217,380 | | (24,491) | | 2,155,724 | 439,096,218 | 437,086,148 | | | XXX | XXX | XXX | | |
| 1099999. Total - All Other Government Bonds | | | | | | 439,217,380 | | (24,491) | | 2,155,724 | 439,096,218 | 437,086,148 | | | XXX | XXX | XXX | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| WALT DISNEY COMPANY THE SERIES WI | | | 11/22/2019 | Tax Free Exchange | 08/15/2020 | 56,972,236 | | (167,148) | | | 56,000,000 | 57,139,384 | 1,195,289 | | 5.650 | 2.810 | FA | | 852,522 |
| 3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 56,972,236 | | (167,148) | | | 56,000,000 | 57,139,384 | 1,195,289 | | XXX | XXX | XXX | | 852,522 |
| 3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | 56,972,236 | | (167,148) | | | 56,000,000 | 57,139,384 | 1,195,289 | | XXX | XXX | XXX | | 852,522 |
| 4899999. Total - Hybrid Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 5599999. Total - Parent, Subsidiaries and Affiliates Bonds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 6099999. Subtotal - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| NEW ERA TECHNOLOGY INC NEW ERA TECHNOLOGY INC | | | 12/12/2019 | VARAGON CAPITAL PARTNERS | 12/04/2020 | 400,048 | | 71 | | | 401,987 | 399,977 | 1,715 | | 0.000 | 7.098 | N/A | | |
| 6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired | | | | | | 400,048 | | 71 | | | 401,987 | 399,977 | 1,715 | | XXX | XXX | XXX | | |
| 6599999. Subtotal - Unaffiliated Bank Loans | | | | | | 400,048 | | 71 | | | 401,987 | 399,977 | 1,715 | | XXX | XXX | XXX | | |
| 7699999. Total - Issuer Obligations | | | | | | 546,186,925 | | 89,320 | | 2,155,724 | 545,096,218 | 543,941,882 | 1,195,289 | | XXX | XXX | XXX | | 852,522 |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8099999. Total - SVO Identified Funds | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8199999. Total - Affiliated Bank Loans | | | | | | | | | | | | | | | XXX | XXX | XXX | | |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | 400,048 | | 71 | | | 401,987 | 399,977 | 1,715 | | XXX | XXX | XXX | | |
| 8399999. Total Bonds | | | | | | 546,586,973 | | 89,391 | | 2,155,724 | 545,498,205 | 544,341,859 | 1,197,004 | | XXX | XXX | XXX | | 852,522 |
| 8699999. Total - Parent, Subsidiaries and Affiliates | | | | | | | | | | | XXX | | | | XXX | XXX | XXX | | |
| 9199999 - Totals | | | | | | 546,586,973 | | 89,391 | | 2,155,724 | XXX | 544,341,859 | 1,197,004 | | XXX | XXX | XXX | | 852,522 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0989999999. 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 | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/22/2017 | 02/15/2047 | | 25,000,000 | 3.42 /(FLT.) | | | 618,900 | | | (753,681) | | | | | 646,664 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 05/24/2017 | 02/15/2047 | | 50,000,000 | 3.435 /(FLT.) | | | 1,232,815 | | | (1,844,674) | | | | | 1,283,900 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/07/2017 | 02/15/2047 | | 25,000,000 | 3.2885 /(FLT.) | | | 591,688 | | | (1,235,970) | | | | | 650,966 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/19/2017 | 02/15/2047 | | 25,000,000 | 3.2175 /(FLT.) | | | 567,149 | | | (1,887,933) | | | | | 645,462 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.251 /(FLT.) | | | 583,129 | | | (1,404,476) | | | | | 651,616 | | 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 NA 7H6GLXDRUGQFU57RNE97 | 06/28/2017 | 02/15/2047 | | 25,000,000 | 3.241 /(FLT.) | | | 581,910 | | | (1,406,804) | | | | | 652,647 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/03/2017 | 02/15/2047 | | 25,000,000 | 3.3125 /(FLT.) | | | 584,337 | | | (1,635,448) | | | | | 640,468 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 07/07/2017 | 02/15/2047 | | 25,000,000 | 3.438 /(FLT.) | | | 603,031 | | | (1,447,977) | | | | | 631,254 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/13/2017 | 02/15/2047 | | 25,000,000 | 3.425 /(FLT.) | | | 605,486 | | | (1,297,276) | | | | | 635,517 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | 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 NA E57ODZWZ7FF32TWEFA76 | 07/19/2017 | 02/15/2047 | | 25,000,000 | 3.3525 /(FLT.) | | | 604,112 | | | (1,034,687) | | | | | 648,193 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/25/2017 | 02/15/2047 | | 50,000,000 | 3.395 /(FLT.) | | | 1,204,768 | | | (2,578,187) | | | | | 1,277,505 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 08/08/2017 | 02/15/2047 | | 25,000,000 | 3.401 /(FLT.) | | | 617,721 | | | (716,508) | | | | | 649,373 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/28/2017 | 02/15/2047 | | 25,000,000 | 3.3025 /(FLT.) | | | 598,922 | | | (1,013,881) | | | | | 653,913 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 09/11/2017 | 02/15/2047 | | 25,000,000 | 3.286 /(FLT.) | | | 614,192 | | | (332,869) | | | | | 669,302 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 15,600,000 | 3.305 /(FLT.) | | | 382,667 | | | (286,296) | | | | | 414,779 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/12/2017 | 02/15/2047 | | 9,400,000 | 3.305 /(FLT.) | | | 230,582 | | | (172,512) | | | | | 249,931 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 09/18/2017 | 02/15/2047 | | 25,000,000 | 3.325 /(FLT.) | | | 621,913 | | | (209,304) | | | | | 667,500 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/20/2017 | 02/15/2047 | | 25,000,000 | 3.365 /(FLT.) | | | 617,328 | | | (571,883) | | | | | 656,016 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.4 /(FLT.) | | | 626,116 | | | (384,409) | | | | | 655,997 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.401 /(FLT.) | | | 625,021 | | | (437,076) | | | | | 654,965 | | 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 NA 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.415 /(FLT.) | | | 626,376 | | | (440,660) | | | | | 653,314 | | 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 NA 7H6GLXDRUGQFU57RNE97 | 09/27/2017 | 02/15/2047 | | 25,000,000 | 3.405 /(FLT.) | | | 623,868 | | | (494,284) | | | | | 653,314 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/29/2017 | 02/15/2047 | | 25,000,000 | 3.4125 /(FLT.) | | | 624,775 | | | (492,017) | | | | | 652,570 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2017 | 02/15/2047 | | 35,000,000 | 3.412 /(FLT.) | | | 870,017 | | | (867,664) | | | | | 910,168 | | 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 NA 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 02/15/2047 | | 25,000,000 | 3.41375 /(FLT.) | | | 620,900 | | | (648,516) | | | | | 649,374 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/06/2017 | 02/15/2047 | | 25,000,000 | 3.449 /(FLT.) | | | 623,537 | | | (699,127) | | | | | 644,729 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 10/26/2017 | 02/15/2047 | | 25,000,000 | 3.435 /(FLT.) | | | 620,315 | | | (763,779) | | | | | 644,913 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/03/2017 | 02/15/2047 | | 25,000,000 | 3.289 /(FLT.) | | | 603,924 | | | (753,838) | | | | | 660,559 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | 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 NA E57ODZWZ7FF32TWEFA76 | 11/09/2017 | 02/15/2047 | | 25,000,000 | 3.2625 /(FLT.) | | | 606,697 | | | (519,953) | | | | | 668,138 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.342 /(FLT.) | | | 629,938 | | | 28,170 | | | | | 670,360 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/20/2017 | 02/15/2047 | | 25,000,000 | 3.335 /(FLT.) | | | 627,337 | | | (41,803) | | | | | 669,736 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/07/2018 | 02/15/2047 | | 25,000,000 | 3.6025 /(FLT.) | | | 674,722 | | | 615,141 | | | | | 654,271 | | 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 NA B4TYDEB6GKMZO031MB27 | 02/08/2018 | 02/15/2047 | | 25,000,000 | 3.665 /(FLT.) | | | 681,940 | | | 630,635 | | | | | 648,244 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/09/2018 | 02/15/2047 | | 25,000,000 | 3.665 /(FLT.) | | | 679,312 | | | 531,398 | | | | | 646,375 | | 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 NA B4TYDEB6GKMZO031MB27 | 02/20/2018 | 02/15/2047 | | 25,000,000 | 3.6625 /(FLT.) | | | 672,514 | | | 284,837 | | | | | 641,982 | | 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 NA B4TYDEB6GKMZO031MB27 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.69 /(FLT.) | | | 672,303 | | | 166,670 | | | | | 637,048 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 02/21/2018 | 02/15/2047 | | 25,000,000 | 3.735 /(FLT.) | | | 677,645 | | | 189,902 | | | | | 633,098 | | 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 SERVICE I7331LVCZKQKX5T7XV54 | 02/27/2018 | 02/15/2047 | | 25,000,000 | 3.702 /(FLT.) | | | 678,213 | | | 341,276 | | | | | 639,142 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/16/2018 | 02/15/2047 | | 100,000,000 | 3.632 /(FLT.) | | | 2,690,207 | | | 1,641,785 | | | | | 2,589,599 | | 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 NA B4TYDEB6GKMZO031MB27 | 04/20/2018 | 02/15/2047 | | 25,000,000 | 3.653 /(FLT.) | | | 693,512 | | | 1,117,197 | | | | | 658,625 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/17/2018 | 02/15/2047 | | 25,000,000 | 3.7701 /(FLT.) | | | 697,443 | | | 792,078 | | | | | 640,885 | | 100/100 |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | TSY INFL IX N/B United States Treasury In .875 912810RW0 | D-1 | Interest Rate | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/23/2018 | 02/15/2047 | | 50,000,000 | 3.69 /(FLT.) | | | 1,378,584 | | | 1,612,446 | | | | | 1,298,084 | | 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 NA B4TYDEB6GKMZO031MB27 | 05/23/2018 | 02/15/2047 | | 25,000,000 | 3.691 /(FLT.) | | | 689,541 | | | 811,550 | | | | | 649,042 | | 100/100 |
| 0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate | | | | | | | | | | | | 30,675,407 | | XXX | (17,610,407) | | | | | 31,449,538 | XXX | XXX |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 109286AA2 BRIGHTON BEACH POWER L.P. SR-SEC 6.924% due 03/31/2024 | D-1 | Currency | BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16 | 09/10/2002 | 03/31/2024 | | 33,447,500 | 6.1/(6.924) | | | (797,816) | (7,004,773) | | (8,364,757) | | (1,022,621) | | | 344,852 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C41118AB9 GREAT LAKES POWER LTD SR 6.6% due 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 06/09/2003 | 06/16/2023 | | 60,088,660 | 5.8215/(6.6) | | | (628,155) | (3,096,978) | | (5,352,130) | | (3,106,247) | | | 558,879 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 531739AA8 LIEVRE POWER FINANCING CORP. 1-SR-SEC 5.556% due 10/06/2025 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 09/30/2005 | 10/06/2025 | | 37,068,966 | 5.8275/(5.556) | | | 342,265 | 3,955,108 | | 5,818,636 | | (1,616,641) | | | 445,208 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
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| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C41118AA1 GREAT LAKES POWER LTD SUB-SEC 7.8% due 06/16/2023 | D-1 | Currency | THE BANK OF NOVA SCOTIA L3I9ZG2KFGXZ61BMYR72 | 09/30/2003 | 06/16/2023 | | 24,422,735 | 7.186/(7.8) | | | (187,163) | (990,226) | | (1,529,029) | | (1,240,678) | | | 227,154 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 66815PAA8 NWERN HYDRO AQUISITION CO II L SR-UNSEC 3.877% due 12/31/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2019 | 12/31/2036 | | 36,455,621 | 4.243/(3.877) | | | 65,494 | (1,278,775) | | 1,722,118 | | (1,278,775) | | | 751,855 | | 100/100 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 66816DAA4 NWERN HYDRO AQUISITION CO III SR-UNSEC 3.94% due 12/31/2038 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2019 | 12/31/2038 | | 37,199,613 | 4.312/(3.94) | | | 72,388 | (1,304,873) | | 2,019,529 | | (1,304,873) | | | 811,039 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BJ5PXX6 ROMANIA UNSEC 3.5% due 04/03/2034 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 03/27/2019 | 04/03/2034 | | 11,253,000 | 5.8725/(3.5) | | | 200,188 | 36,000 | | 174,142 | | 36,000 | | | 212,513 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BJJNTR2 ARAB REPUBLIC OF EGYPT SR UNSEC 6.375% due 04/11/2031 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 04/04/2019 | 04/11/2031 | | 5,050,350 | 9.38/(6.375) | | | 110,024 | 2,700 | | 172,940 | | 2,700 | | | 84,828 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 881900 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/12/2019 | 04/15/2025 | | 143,700,000 | 4.023/(3.705) | | | 448,210 | 3,350,000 | | 3,021,958 | | 3,350,000 | | | 1,653,042 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 881901 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/12/2019 | 04/19/2022 | | 35,935,000 | 8.874/(8.25) | | | 228,738 | 847,500 | | 943,894 | | 847,500 | | | 272,572 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N6587*AA1 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.55% due 05/31/2029 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 05/15/2019 | 05/31/2029 | | 16,818,000 | 3.9525/(1.55) | | | 241,346 | (7,500) | | 382,375 | | (7,500) | | | 258,115 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N6587*AB9 ALLIANCE AUTOMOTIVE NETHERLAND SR-UNSEC 1.74% due 05/31/2031 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 05/15/2019 | 05/31/2031 | | 26,908,800 | 4.0625/(1.74) | | | 370,828 | (12,000) | | 599,943 | | (12,000) | | | 454,709 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2031 | | 9,594,298 | 4.0185/(0.898) | | | 180,920 | (69,316) | | 499,693 | | (69,316) | | | 161,970 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/16/2019 | 05/23/2034 | | 17,361,111 | 4.38/(1.189) | | | 334,570 | (125,429) | | 1,087,175 | | (125,429) | | | 329,435 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2039 | | 22,837,307 | 4.607/(1.385) | | | 444,142 | (171,298) | | 1,608,896 | | (171,298) | | | 503,011 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBW7 METLIFE INC SR UNSEC 0.898% due 05/23/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2031 | | 9,594,298 | 4.0185/(0.898) | | | 180,920 | (69,316) | | 499,693 | | (69,316) | | | 161,970 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBY3 METLIFE INC SR UNSEC 1.385% due 05/23/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 05/23/2039 | | 17,356,353 | 4.607/(1.385) | | | 337,548 | (130,186) | | 1,222,761 | | (130,186) | | | 382,288 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 59156RBX5 METLIFE INC SR UNSEC 1.189% due 05/23/2034 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/16/2019 | 05/23/2034 | | 22,843,567 | 4.38/(1.189) | | | 440,224 | (165,038) | | 1,430,493 | | (165,038) | | | 433,467 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AD3 UMICORE SA/NV SR-UNSEC 1.77% due 09/26/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/30/2019 | 09/26/2029 | | 77,938,000 | 4.07/(1.77) | | | 470,327 | (581,000) | | 323,393 | | (581,000) | | | 1,216,507 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AE1 UMICORE SA/NV SR-UNSEC 1.95% due 09/26/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/30/2019 | 09/26/2031 | | 33,402,000 | 4.176/(1.95) | | | 194,928 | (249,000) | | 67,174 | | (249,000) | | | 572,365 | | 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 - PAY FIXED GBP RECEIVE FIXED USD | G3663#AC5 FORTH PORTS FINANCE PLC SR-UNSEC 2.97% due 09/17/2029 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 07/17/2019 | 09/17/2029 | | 24,858,000 | 4.0975/(2.97) | | | 66,948 | (1,634,000) | | (1,594,561) | | (1,634,000) | | | 387,509 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G3663#AE1 FORTH PORTS FINANCE PLC SR-UNSEC 3.03% due 09/17/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/17/2019 | 09/17/2031 | | 24,860,000 | 4.18505/(3.03) | | | 68,668 | (1,632,000) | | (1,617,989) | | (1,632,000) | | | 425,545 | | 100/100 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 219350BM6 CORNING INC SR UNSEC 1.153% due 08/14/2031 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 08/05/2019 | 08/14/2031 | | 40,654,250 | 3.737/(1.153) | | | 404,512 | 1,079,449 | | 1,335,338 | | 1,079,451 | | | 693,134 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7000#AB0 ONE HOUSING GROUP LTD B-SR-UNSEC 2.87% due 11/06/2031 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/08/2019 | 11/06/2029 | | 24,270,000 | 3.8775/(2.87) | | | 27,614 | (2,222,000) | | (2,548,737) | | (2,222,000) | | | 380,999 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7000#AC8 ONE HOUSING GROUP LTD C-SR-UNSEC 3.11% due 11/06/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/08/2019 | 11/06/2034 | | 36,405,000 | 4.181/(3.11) | | | 43,731 | (3,333,000) | | (4,334,253) | | (3,333,000) | | | 701,689 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 808700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 45,957,460 | 3.4675/(3.03) | | | 46,022 | (1,165,053) | | (1,281,123) | | (1,165,053) | | | 503,151 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 808700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 28,573,700 | 3.4675/(3.03) | | | 28,614 | (724,363) | | (796,529) | | (724,363) | | | 312,830 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 808700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/18/2019 | 10/15/2024 | | 15,056,800 | 3.4675/(3.03) | | | 15,078 | (381,700) | | (419,728) | | (381,700) | | | 164,845 | | 100/100 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 879200 | B-1 | Currency | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 10/11/2019 | 04/15/2027 | | 44,200,000 | 3.388/(3.075) | | | 15,449 | (1,413,750) | | (1,534,106) | | (1,413,750) | | | 596,829 | | 100/100 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | XS2080771988 KINGDOM OF MOROCCO 1 1/2% Due 11/27/2031 Ann-11/27 1.5% due 11/27/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/21/2019 | 11/27/2031 | | 19,900,800 | 3.4065/(1.5) | | | 34,855 | (286,891) | | (672,214) | | (286,681) | | | 343,470 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | TBD Metropolitan Housing Trust Ltd TBD | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/27/2019 | 12/19/2031 | | 96,547,500 | 3.413/(2.57) | | | 24,733 | (2,797,500) | | (4,775,110) | | (2,797,500) | | | 1,670,533 | | 100/100 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6970*AQ9 PEEL PORTS GROUP LTD SR-UNSEC 2.84% due 12/18/2026 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/05/2019 | 12/18/2031 | | 74,812,500 | 3.795/(2.99) | | | 21,003 | (689,700) | | (2,454,943) | | (689,700) | | | 1,294,310 | | 100/100 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | 3,847,153 | (22,264,908) | XXX | (14,345,058) | | (22,114,014) | | | 17,310,623 | XXX | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 34,522,560 | (22,264,908) | XXX | (31,955,465) | | (22,114,014) | | | 48,760,161 | XXX | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G7332#AE3 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.30025% due 10/30/2025 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 10/16/2013 | 10/30/2025 | | 55,000,000 | 4.24/(3.08275) | | | 387,785 | 4,205,409 | | 4,205,409 | 2,600,149 | | | | 664,318 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G73348AG8 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.12025% due 06/13/2033 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 05/30/2018 | 06/13/2033 | | 30,000,000 | 4.324/(3.12025) | | | 224,273 | 4,214,426 | | 4,214,426 | 3,171,420 | | | | 550,324 | | 0001 |
| INTEREST RATE SWAP - RECEIVE FIXED PAY FLOATING | G73348AF0 RRPF ENGINE LEASING LIMITED Se E-SR-SEC 3.30025% due 06/13/2030 | D-1 | Interest Rate | MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | 05/31/2018 | 06/13/2030 | | 31,000,000 | 4.225/(3.05025) | | | 226,020 | 3,628,646 | | 3,628,646 | 2,632,880 | | | | 501,241 | | 0001 |

# SCHEDULE DB - PART A - SECTION 1

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 1119999999. Subtotal - Swaps - Hedging Other - Interest Rate | | | | | | | | | | | | 838,078 | 12,048,481 | XXX | 12,048,481 | 8,404,449 | | | | 1,715,883 | XXX | XXX |
| 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% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/06/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT /(1.00) | 125,283 | | (101,389) | (156,928) | | (156,928) | 19,386 | | (12,652) | | | 2 | 0003 |
| 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% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/11/2011 | 12/20/2021 | | 10,000,000 | CREDIT EVENT /(1.00) | 105,949 | | (101,389) | (156,928) | | (156,928) | 17,433 | | (10,699) | | | 2 | 0003 |
| 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% due 12/10/2033 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 10/12/2011 | 12/20/2021 | | 8,000,000 | CREDIT EVENT /(1.00) | 77,431 | | (81,111) | (125,543) | | (125,543) | 13,211 | | (7,823) | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/02/2017 | 06/20/2022 | | 1,000,000 | CREDIT EVENT /(5.00) | (202,760) | | (50,694) | (119,036) | | (119,036) | (13,790) | | 40,070 | | | 3FE | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 09/19/2017 | 12/20/2022 | | 18,000,000 | CREDIT EVENT /(1.00) | (428,555) | | (182,500) | (375,143) | | (375,143) | (166,708) | | 81,299 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/19/2017 | 12/20/2022 | | 30,000,000 | CREDIT EVENT /(1.00) | (699,077) | | (304,167) | (625,239) | | (625,239) | (274,956) | | 132,607 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO-CVS 2010 SALE LEAS SR-SEC | 12669*AA5 WELLS FARGO-CVS 2010 SALE LEAS SR-SEC 6.83% due 10/10/2032 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 09/19/2017 | 12/20/2022 | | 20,000,000 | CREDIT EVENT /(1.00) | (476,173) | | (202,778) | (416,826) | | (416,826) | (185,231) | | 90,332 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2022 | | 11,520,000 | CREDIT EVENT /(1.00) | (219,778) | | (116,800) | (240,092) | | (240,092) | (98,976) | | 44,314 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2021 | | 1,855,000 | CREDIT EVENT /(1.00) | (40,957) | | (18,808) | (29,110) | | (29,110) | (9,152) | | 10,402 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#CQ8 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2020 | | 1,755,000 | CREDIT EVENT /(1.00) | (36,768) | | (17,794) | (15,161) | | (15,161) | (3,717) | | 12,554 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - AETNA INC SR UNSEC | 00817YAJ7 AETNA INC SR UNSEC 4.5% due 05/15/2042 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/28/2018 | 06/20/2021 | | 4,000,000 | CREDIT EVENT /(1.00) | (96,962) | | (40,556) | (51,121) | | (51,121) | (4,010) | | 30,144 | | | 2FE | 0003 |
| CREDIT DEFAULT SWAP - BGS CTL PT-CVS EVANSVILLE SR-SEC | 08882*AA4 BGS CTL PT-CVS EVANSVILLE SR-SEC 6.043% due 01/15/2037 | D-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/16/2018 | 06/20/2021 | | 3,100,000 | CREDIT EVENT /(1.00) | (54,718) | | (31,431) | (38,470) | | (38,470) | (9,339) | | 18,680 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC | 22956#AA2 LESMARK CAPITAL CTL PT TRUST-C 2013-SR-SEC 5% due 01/15/2039 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 07/18/2018 | 06/20/2021 | | 6,800,000 | CREDIT EVENT /(1.00) | (122,114) | | (68,944) | (84,386) | | (84,386) | (21,357) | | 41,846 | | | 2 | 0003 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037 | D-2 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 12/11/2019 | 12/20/2020 | | 10,000,000 | CREDIT EVENT /(1.00) | | (106,283) | (28,611) | (83,626) | | (83,626) | 18,060 | | 4,597 | | | 2FE | 0003 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023 | D-3 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 12/11/2019 | 12/20/2020 | | 10,000,000 | CREDIT EVENT /(1.00) | | (110,423) | (28,611) | (90,280) | | (90,280) | 15,367 | | 4,777 | | | 3FE | 0003 |
| 1129999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | (2,069,199) | (216,706) | (1,375,583) | (2,607,889) | XXX | (2,607,889) | (703,779) | | 480,448 | | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N2557FDK7 DEUTSCHE TELEKOM INT FIN CO.GUARNT 7.5% due 01/24/2033 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/12/2003 | 01/24/2033 | | 22,030,000 | 7.77/(7.5) | | | 53,714 | (7,487,171) | | (7,487,171) | 626,397 | 481,020 | | | 398,322 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F4113NCE7 ORANGE SA SR UNSEC 8.125% due 01/28/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 03/12/2003 | 01/28/2033 | | 22,030,000 | 8.429/(8.125) | | | 40,973 | (7,663,886) | | (7,663,886) | 705,028 | 481,020 | | | 398,488 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F9686MAC1 VEOLIA ENVIRONNEMENT SA SR UNSEC 6.125% due 11/25/2033 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/05/2004 | 11/25/2033 | | 12,600,000 | 6.4075/(6.125) | | | 135,104 | (1,144,216) | | (1,144,216) | 323,836 | 240,510 | | | 234,985 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/18/2011 | 12/14/2021 | | 140,319,692 | 4.5375/(4.48) | | | 1,230,887 | 21,627,889 | | 21,627,889 | 5,349,138 | 2,470,590 | | | 981,276 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AC5 BROOKFIELD UTILITIES ISSUER UK C-SR-SEC 4.26% due 04/17/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/13/2013 | 04/17/2025 | | 52,220,000 | 4.59/(4.26) | | | 454,865 | 5,321,588 | | 5,321,588 | 959,274 | (1,750,008) | | | 601,020 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G0566*AB5 ARQIVA PP FINANCING PLC 2-SR-SEC 4.101% due 06/30/2025 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/30/2013 | 06/30/2025 | | 38,013,514 | 4.61/(4.101) | | | 446,163 | 4,839,707 | | 4,839,707 | 544,703 | (1,727,914) | | | 445,803 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 6211 Erlangen OIA | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 11/20/2013 | 04/16/2022 | | 21,739,940 | 6.59/(5.54) | | | 439,636 | 3,632,353 | | 3,632,353 | 676,369 | 386,250 | | | 164,606 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AK5 GREAT LAKES POWER LTD 3-SUB-SEC 4.96% due 06/16/2023 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 03/19/2014 | 06/16/2023 | | 17,005,281 | 4.908/(4.96) | | | 123,543 | 2,718,525 | | 2,718,525 | 287,884 | (714,330) | | | 158,165 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AM3 BROOKFIELD UTILITIES ISSUER UK B-SR-SEC 4.51% due 06/15/2029 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/10/2014 | 06/15/2029 | | 11,739,000 | 4.886/(4.51) | | | 163,617 | 2,637,514 | | 2,637,514 | 308,515 | (350,002) | | | 180,558 | | 0002 |
| CURRENCY SWAP - PAY FIXED NZD RECEIVE FIXED USD | Q7724#AJ7 POWERCO LTD SR-SEC 6.62% due 04/15/2027 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 07/02/2014 | 04/15/2027 | | 43,800,000 | 4/(6.62) | | | (409,920) | 6,011,850 | | 6,011,850 | 636,876 | (100,025) | | | 591,428 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AF5 CSL FINANCE PTY LTD B-SR 1.93% due 11/12/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2024 | | 25,926,000 | 3.7725/(1.93) | | | 555,593 | 3,465,340 | | 3,465,340 | 740,502 | 481,020 | | | 286,105 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Q1297#AG3 CSL FINANCE PTY LTD C-SR 2.1% due 11/12/2026 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/17/2014 | 11/12/2026 | | 25,930,000 | 3.875/(2.1) | | | 545,110 | 3,362,836 | | 3,362,836 | 688,494 | 481,020 | | | 339,852 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6596#AA4 NORTH WEST ELECTRICITY NETWORK 1-SR-SEC 4.07% due 12/20/2029 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/08/2014 | 12/20/2029 | | 19,280,400 | 4.584/(4.07) | | | 254,190 | 3,560,007 | | 3,560,007 | 500,698 | (600,003) | | | 304,516 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 711700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/18/2014 | 01/25/2022 | | 136,485,700 | 3.856/(3.35) | | | 1,486,594 | 21,143,817 | | 21,143,817 | 1,755,480 | (4,355,020) | | | 982,136 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/28/2015 | 07/16/2035 | | 138,651,637 | 4.825/(4.1) | | | 1,874,990 | 18,391,326 | | 18,391,326 | 3,459,684 | (5,044,052) | | | 2,733,819 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G6750*AD4 THE 1887 CO LTD D-SR-SEC 2.91% due 04/29/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/26/2015 | 04/29/2027 | | 30,808,000 | 3.50625/(2.91) | | | 324,590 | 4,274,350 | | 4,274,350 | 716,334 | (1,000,004) | | | 417,090 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q4436#AB0 HALLETT HILL NO. 2 PTY LTD SR-SEC 4.876% due 06/27/2027 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/17/2015 | 06/27/2027 | | 7,451,030 | 3.86/(4.876) | | | (46,460) | 115,169 | | 115,169 | (39,629) | 5,444 | | | 101,981 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CURRENCY SWAP - PAY FIXED CHF RECEIVE FIXED USD | Q1297#AJ7 CSL FINANCE PTY LTD SR 0.955% due 10/08/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/11/2015 | 10/08/2025 | | 51,203,277 | 3.8025/(0.955) | | | 1,469,848 | 548,226 | | 548,226 | 1,851,996 | (793,692) | | | 615,257 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 628908CN9 Cityhold Office Partnership 2.85% due 10/01/2020 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/29/2015 | 10/01/2020 | | 303,080,000 | 1.62/(1.5) | | | 1,014,263 | 36,523,104 | | 36,523,104 | 5,301,046 | (10,000,045) | | | 1,315,368 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CP4 Cityhold Office Partnership 1.75% due 10/01/2020 | D-1 | Currency | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 09/29/2015 | 10/01/2020 | | 235,935,000 | 3.28/(1.75) | | | 3,636,887 | (929,288) | | (929,288) | 5,404,789 | 5,050,706 | | | 1,023,958 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 87318#AA8 T-C MT OMMANEY CENTRE HOLDING PRIN MAT/AFFIL HENDERSN/SH CNT NA-OIA% due 10/10/2024 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/21/2015 | 10/10/2024 | | 22,536,816 | 4.773/(6) | | | (211,313) | (996,711) | | (996,711) | (46,864) | 81,149 | | | 246,385 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 720700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/16/2015 | 01/15/2026 | | 189,430,000 | 4.103/(3.66) | | | 1,898,741 | 23,213,275 | | 23,213,275 | 3,753,699 | (6,231,278) | | | 2,329,022 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 78408LA*8 SC JOHNSON & SON-INC. SR-UNSEC 2.18% due 02/17/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/18/2015 | 02/17/2031 | | 98,512,500 | 3.883/(2.18) | | | 1,585,712 | (11,281,196) | | (11,281,196) | 86,409 | 2,224,716 | | | 1,643,988 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 718500 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/18/2015 | 01/25/2021 | | 102,465,000 | 5.753/(5.4) | | | 1,177,436 | 13,011,106 | | 13,011,106 | 959,698 | (3,375,015) | | | 530,258 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 719700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/09/2015 | 01/15/2031 | | 64,109,356 | 4.805/(4.25) | | | 762,767 | 7,874,185 | | 7,874,185 | 1,248,377 | (2,536,095) | | | 1,065,514 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | F1840#AB8 CHANEL SAS PRIN AT MAT 2.044% due 03/30/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/15/2016 | 03/30/2028 | | 82,087,500 | 3.5775/(2.044) | | | 1,246,857 | (6,681,102) | | (6,681,102) | 1,538,714 | 1,803,824 | | | 1,179,039 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AD4 DERWENT LONDON PLC SR-UNSEC 3.57% due 05/04/2031 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2031 | | 65,655,000 | 4.145/(3.57) | | | 620,990 | 4,840,783 | | 4,840,783 | 1,598,329 | (2,250,010) | | | 1,105,851 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2730#AC6 DERWENT LONDON PLC SR-UNSEC 3.46% due 05/04/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/04/2016 | 05/04/2028 | | 21,885,000 | 3.966/(3.46) | | | 189,395 | 1,675,230 | | 1,675,230 | 486,570 | (750,003) | | | 316,160 | | 0002 |
| CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD | 707801A NOVA LUND OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/11/2016 | 11/15/2022 | | 89,056,357 | 4.7/(4) | | | 1,023,018 | 7,980,738 | | 7,980,738 | 3,898,941 | 4,539,073 | | | 755,237 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 390730AL3 GREAT LAKES POWER LTD 4-SR-SEC 3.2355% due 06/16/2023 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 03/16/2016 | 06/16/2023 | | 37,425,150 | 3.62/(3.2355) | | | 134,139 | (411,141) | | (411,141) | 658,889 | (1,879,815) | | | 348,088 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 8061 70 St Mary Axe OIA | D-2 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 10/01/2020 | | 49,777,000 | 5.443/(5) | | | 436,910 | 3,329,547 | | 3,329,547 | 550,857 | (1,750,008) | | | 216,032 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G90068AK2 TRANSMISSION FINANCE DAC Corporate Bond 1.93% due 05/04/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/13/2016 | 05/04/2029 | | 73,333,000 | 3.669/(1.93) | | | 1,293,928 | (2,269,842) | | (2,269,842) | 861,987 | 1,563,314 | | | 1,121,057 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 386435AB7 GRAND RENEWABLE SOLAR LP 3.926% Due 1/31/2035 JJ31 3.926% due 01/31/2035 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/31/2016 | 01/31/2035 | | 26,078,794 | 3.964/(3.926) | | | (3,891) | 395,882 | | 395,882 | 931,323 | (1,342,160) | | | 506,625 | | 0002 |

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| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 87287*AA9 TC UK RE Holdings I LLC FIXED INTEREST LOAN A NA-OIA% due 06/17/2023 | D-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 06/20/2016 | 06/17/2023 | | 34,075,437 | 7.08/(6.5) | | | 448,884 | 3,369,351 | | 3,369,351 | 349,126 | (1,163,386) | | | 317,058 | | 0002 |
| CURRENCY SWAP - PAY FIXED SEK RECEIVE FIXED USD | W2710@AB6 ELLEVIO AB 2.78% Due 10/26/2028 FA28 2.78% due 10/26/2028 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/08/2016 | 10/26/2028 | | 75,000,000 | 3.44/(2.78) | | | 765,506 | 4,557,690 | | 4,557,690 | 3,377,231 | 3,843,107 | | | 1,114,160 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 803400 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2016 | 10/15/2026 | | 62,916,300 | 3.725/(2.7791) | | | 632,219 | (199,660) | | (199,660) | 1,020,802 | (2,385,011) | | | 819,998 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/29/2016 | 06/14/2028 | | 5,614,000 | 6.0125/(3.75) | | | 130,187 | (38,422) | | (38,422) | 126,960 | 120,255 | | | 81,646 | | 0002 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q7677@AA5 PLENARY HEALTH FINANCE CO PTY SERIES A 3.95% due 07/02/2040 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2016 | 07/01/2040 | | 144,711,396 | 3.5/(3.085) | | | 287,107 | 9,217,828 | | 9,217,828 | 12,367,375 | 271,742 | | | 3,277,247 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/05/2016 | 06/14/2028 | | 5,600,000 | 6.055/(3.75) | | | 131,725 | (38,482) | | (38,482) | 125,079 | 120,255 | | | 81,442 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | LW3759195 REPUBLIC OF INDONESIA SR UNSEC 3.75% due 06/14/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2016 | 06/14/2028 | | 16,596,000 | 5.95/(3.75) | | | 365,398 | (528,320) | | (528,320) | 375,611 | 360,765 | | | 241,360 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G4273*AM7 HAMMERSON PLC 1.79% Due 1/11/2028 JJ11 1.79% due 01/11/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/13/2016 | 01/11/2028 | | 36,356,100 | 3.69/(1.79) | | | 677,229 | (1,547,466) | | (1,547,466) | 609,832 | 793,682 | | | 515,296 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 031100H#0 AMETEK INC SERIES Q 1.53% due 10/31/2028 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 10/31/2028 | | 22,036,000 | 3.324/(1.53) | | | 390,855 | (1,099,767) | | (1,099,767) | 248,993 | 481,020 | | | 327,609 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 031100J80 AMETEK-INC. SERIES S 2.7% due 11/23/2031 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/14/2016 | 11/23/2031 | | 8,554,000 | 3.4725/(2.7) | | | 55,193 | (1,065,762) | | (1,065,762) | 128,281 | (350,002) | | | 147,566 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1745*AR2 BROOKFIELD UTILITIES ISSUER UK 2.62% Due 11/10/2026 MN10 2.62% due 11/10/2026 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/19/2016 | 11/10/2026 | | 12,295,000 | 3.393/(2.62) | | | 77,328 | (1,188,254) | | (1,188,254) | 194,232 | (500,002) | | | 161,080 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FIXED USD | G0566*AD1 ARQIVA PP FINANCING PLC Flt % Due 12/31/2029 JD31 3.05113% due 12/31/2029 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/01/2016 | 12/31/2029 | | 42,926,595 | 4.1225/(3.08) | | | 384,475 | (4,063,538) | | (4,063,538) | 1,856,609 | (1,549,386) | | | 679,008 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 83140IA Vicolungo OIA | D-2, BA-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/07/2016 | 12/09/2021 | | 139,620,000 | 7.6/(5) | | | 3,356,270 | (6,113,996) | | (6,113,996) | 3,794,387 | 3,126,628 | | | 972,959 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 719700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/21/2016 | 01/15/2031 | | 8,659,575 | 5.74375/(4.25) | | (8,938) | 111,096 | (398,158) | | (398,158) | 106,675 | (347,416) | | | 143,924 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 804100 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/29/2016 | 01/22/2027 | | 201,976,500 | 4.6375/(3.1989) | | | 2,543,082 | (12,649,696) | | (12,649,696) | 2,184,162 | (8,250,037) | | | 2,684,418 | | 0002 |

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| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 834800 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/13/2017 | 01/15/2027 | | 87,845,225 | 4.415/(3.2) | | | 898,440 | (7,667,878) | | (7,667,878) | 1,056,237 | (3,615,641) | | | 1,165,943 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 8107 Myer Bourke St OIA | BA-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/17/2017 | 01/17/2020 | | 64,108,800 | 2.06/(2.75) | | | (281,640) | 4,550,103 | | 4,550,103 | 741,292 | 220,426 | | | 69,178 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 834200 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/06/2017 | 04/15/2027 | | 174,418,886 | 4.4585/(3.1547) | | | 2,085,104 | (8,694,221) | | (8,694,221) | 2,161,846 | (7,005,931) | | | 2,355,164 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD8QJR0 LIBERTY MUTUAL FIN EU CO.GUARNT 1.75% due 03/27/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/20/2017 | 03/27/2024 | | 10,750,000 | 4.161/(1.75) | | | 254,042 | (422,655) | | (422,655) | 264,975 | 240,510 | | | 110,692 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N8502#AB3 TELEDYNE NETHERLANDS B.V. 1.09% Due 4/18/2024 A018 1.09% due 04/18/2024 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/29/2017 | 04/18/2024 | | 34,387,200 | 3.4076/(1.09) | | | 783,355 | (1,403,560) | | (1,403,560) | 795,469 | 769,631 | | | 356,591 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AA9 UMICORE SA/NV SR-UNSEC 1.84% due 12/07/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2027 | | 42,660,000 | 4.0125/(1.84) | | | 889,218 | (2,652,211) | | (2,652,211) | 631,618 | 962,039 | | | 601,026 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | B95508AB7 UMICORE SA/NV SR-UNSEC 2.05% due 12/07/2029 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/05/2017 | 12/07/2029 | | 69,322,500 | 4.1275/(2.05) | | | 1,372,154 | (5,085,225) | | (5,085,225) | 298,283 | 1,563,314 | | | 1,092,927 | | 0002 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AB7 DH JAPAN FINANCE SA 0.65% Due 5/11/2032 MN11 0.65% due 05/11/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2032 | | 75,080,443 | 3.6874/(0.65) | | | 2,269,445 | 1,797,272 | | 1,797,272 | 6,025,312 | (670,073) | | | 1,320,320 | | 0002 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | L2289#AA9 DH JAPAN FINANCE SA 0.3% Due 5/11/2027 MN11 0.3% due 05/11/2027 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/01/2017 | 05/11/2027 | | 70,075,080 | 3.3465/(0.3) | | | 2,130,078 | 1,144,699 | | 1,144,699 | 4,507,062 | (625,402) | | | 950,828 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD2C5M1 TRINITY ACQUISITION PLC CO.GUARNT 2.125% due 05/26/2022 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/18/2017 | 05/26/2022 | | 22,226,000 | 4.832/(2.125) | | | 606,322 | 26,781 | | 26,781 | 463,471 | 481,020 | | | 172,260 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | JK9336864 LIBERTY MUTUAL GROUP INC CO.GUARNT 2.75% due 05/04/2026 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/19/2017 | 05/04/2026 | | 22,380,000 | 4.955/(2.75) | | | 503,488 | (159,466) | | (159,466) | 577,902 | 481,020 | | | 281,873 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD8P052 IVORY COAST SR UNSEC 5.125% due 06/15/2025 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 06/09/2017 | 06/15/2025 | | 2,233,000 | 7.63/(5.125) | | | 57,016 | (5,005) | | (5,005) | 76,818 | 48,102 | | | 26,090 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 841800 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/09/2017 | 10/15/2024 | | 59,423,640 | 4.02/(2.65) | | | 792,376 | (1,351,562) | | (1,351,562) | 601,403 | (2,334,010) | | | 650,582 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 706100 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/10/2017 | 07/16/2035 | | 14,702,543 | 4.503/(3.765798) | | | 186,288 | (188,147) | | (188,147) | 241,218 | (573,901) | | | 289,893 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 844700 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 07/28/2017 | 10/15/2024 | | 155,433,222 | 7.4235/(6.1097) | | | 2,184,972 | 174,328 | | 174,328 | 1,451,261 | (5,943,027) | | | 1,701,714 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AA1 TANK & RAST GRUPPE GMBH CO KG 2.29% Due 10/18/2032 A018 2.29% due 10/18/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/18/2032 | | 23,834,000 | 4.2175/(2.29) | | | 495,171 | 1,217,849 | | 1,217,849 | 460,787 | 481,020 | | | 426,492 | | 0002 |

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| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7605#AB9 TANK & RAST GRUPPE GMBH CO KG 2.76% Due 10/18/2036 A018 2.76% due 10/18/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/13/2017 | 10/20/2036 | | 47,668,000 | 4.51/(2.76) | | | 920,413 | 1,393,416 | | 1,393,416 | 332,504 | 962,039 | | | 977,381 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 803401 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/05/2017 | 10/15/2026 | | 76,163,020 | 3.7625/(2.6997) | | | 848,620 | (93,086) | | (93,086) | 1,174,115 | (2,901,793) | | | 992,644 | | 0002 |
| 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 | 3.835/(2.6778) | | | 2,386,838 | (599,614) | | (599,614) | 2,089,629 | (7,637,534) | | | 1,751,518 | | 0002 |
| CURRENCY SWAP - PAY FLOATING AUD RECEIVE FIXED USD | Q6568#AE1 NETWORK FINANCE CO PTY LTD 3.64% Due 2/14/2030 JAJO3 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/16/2017 | 02/14/2030 | | 56,925,000 | 3.64/(2.42) | | | 506,278 | 7,300,103 | | 7,300,103 | 4,119,576 | 194,952 | | | 905,962 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 718500 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/28/2017 | 01/25/2022 | | 33,200,000 | 6.961/(5.7103) | | | 458,493 | 308,223 | | 308,223 | 273,854 | (1,250,006) | | | 238,904 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q6568#AA7 OSARS Western Roads Package (Private Placement) 4.87% due 09/30/2039 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/11/2017 | 09/30/2039 | | 90,288,000 | 4.168/(4.87) | | | (296,477) | 954,621 | | 954,621 | (1,415,216) | 311,923 | | | 2,006,835 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C5793#AK9 MCCAIN FOODS LTD SR-UNSEC 3.68% due 10/23/2030 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/23/2018 | 10/23/2030 | | 16,079,756 | 3.735/(3.68) | | | 40,429 | 1,276,351 | | 1,276,351 | 754,617 | (751,926) | | | 264,452 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C5793#AL7 MCCAIN FOODS LTD SR-UNSEC 3.79% due 10/23/2032 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/23/2018 | 10/25/2032 | | 26,531,597 | 3.83/(3.79) | | | 64,285 | 2,220,491 | | 2,220,491 | 1,393,701 | (1,240,678) | | | 475,119 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G1737@AB5 BULK INFRAST ISSUER PLC SR-UNSEC 2.83% due 03/14/2032 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 01/25/2018 | 03/14/2032 | | 31,427,000 | 4.23/(2.83) | | | 520,505 | 4,208,963 | | 4,208,963 | 729,130 | (1,100,005) | | | 549,095 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AD6 SCOTIA GAS NETWORKS LTD 4-SR-UNSEC 3.02% due 03/14/2033 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/25/2018 | 03/14/2033 | | 27,160,500 | 4.455/(3.02) | | | 464,542 | 3,850,251 | | 3,850,251 | 673,812 | (950,004) | | | 493,600 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G7737#AC8 SCOTIA GAS NETWORKS LTD 3-SR-UNSEC 2.9% due 03/14/2030 | D-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/25/2018 | 03/14/2030 | | 15,720,100 | 4.306/(2.9) | | | 262,475 | 2,038,103 | | 2,038,103 | 317,529 | (550,002) | | | 251,131 | | 0002 |
| 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 | 4.237/(2.7705) | | | 4,749,511 | 22,004,835 | | 22,004,835 | 1,994,523 | (9,840,044) | | | 2,418,035 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854600 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/20/2018 | 01/30/2025 | | 203,101,500 | 4.3235/(2.8436) | | | 3,470,500 | 18,011,585 | | 18,011,585 | 2,197,191 | (7,250,033) | | | 2,290,565 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855400 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/21/2018 | 04/24/2023 | | 49,831,944 | 4.1255/(2.5801) | | | 870,545 | 3,789,350 | | 3,789,350 | 352,473 | (1,783,032) | | | 453,653 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N7591#AA9 ROTTERDAM WORLD GATEWAY B.V. SR-UNSEC 2.47% due 03/31/2036 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/06/2018 | 03/31/2036 | | 84,320,000 | 4.705/(2.47) | | | 2,065,775 | 10,593,303 | | 10,593,303 | 1,236,074 | 1,635,467 | | | 1,700,061 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 03/14/2018 | 05/16/2020 | | 13,385,997 | 6.46525/(5.2007 5) | | | 303,573 | 717,895 | | 717,895 | (90,898) | (479,375) | | | 41,005 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855000 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/19/2018 | 04/01/2023 | | 27,799,200 | 4.27/(2.7074) | | | 503,060 | 2,253,160 | | 2,253,160 | 185,532 | (990,004) | | | 250,658 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854900 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/21/2018 | 10/20/2027 | | 323,750,700 | 4.1925/(2.82) | | | 5,160,467 | 32,468,390 | | 32,468,390 | 5,395,736 | (11,505,052) | | | 4,523,314 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 803402 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/10/2018 | 10/15/2026 | | 22,657,830 | 4.312/(2.8898) | | | 382,511 | 2,418,576 | | 2,418,576 | 333,321 | (799,504) | | | 295,303 | | 0002 |
| 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 | 6.44975/(5.20075) | | | 166,158 | 489,095 | | 489,095 | (51,765) | (250,001) | | | 21,731 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 859500 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 04/24/2018 | 04/15/2033 | | 72,664,800 | 4.397/(2.9087) | | | 1,245,511 | 8,834,582 | | 8,834,582 | 1,696,957 | (2,600,012) | | | 1,324,944 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 860000 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/09/2018 | 04/25/2023 | | 247,338,000 | 4.456/(2.7564) | | | 4,528,813 | 13,001,971 | | 13,001,971 | 1,348,467 | (9,100,041) | | | 2,252,612 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | Q65698AH4 NETWORK FINANCE CO PTY LTD SR-SEC 4.36% due 12/13/2028 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 06/13/2018 | 12/13/2028 | | 49,322,000 | 4.205/(4.36) | | | 115,883 | 3,058,269 | | 3,058,269 | (885,363) | 168,958 | | | 738,139 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 854600 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/26/2018 | 01/30/2025 | | 73,167,650 | 4.2695/(2.7) | | | 1,201,978 | 2,368,355 | | 2,368,355 | 694,660 | (2,763,350) | | | 825,180 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | G7996#AD2 SEGRO PLC SR-UNSEC 1.82% due 10/12/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/12/2018 | 10/12/2028 | | 36,177,000 | 4.277/(1.82) | | | 920,225 | 2,511,269 | | 2,511,269 | 448,666 | 745,580 | | | 536,257 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855100 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 08/30/2018 | 07/15/2024 | | 15,177,500 | 5.938/(4.2821) | | | 255,105 | 144,825 | | 144,825 | 96,501 | (583,753) | | | 161,739 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BD456G9 IVORY COAST SR UNSEC 6.625% due 03/22/2048 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/06/2018 | 03/22/2048 | | 3,485,700 | 9.9225/(6.625) | | | 16,838 | 422,328 | | 422,328 | (16,777) | 72,153 | | | 92,624 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0461#AA3 AURORA SOLAR LTD PTNSP SR-UNSEC 4.113% due 12/31/2033 | D-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 09/07/2018 | 12/31/2033 | | 49,244,584 | 4.425/(4.113) | | | 148,988 | 1,153,701 | | 1,153,701 | 1,570,973 | (2,548,244) | | | 921,642 | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | MORTGAGE LOAN 867700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/01/2018 | 10/15/2023 | | 14,873,200 | 4.324/(3.885) | | | 80,976 | 416,633 | | 416,633 | (165,370) | 53,547 | | | 144,809 | | 0002 |
| 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/(2.988) | | | 354,388 | 518,585 | | 518,585 | 220,993 | (802,754) | | | 271,456 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | BG47ZL4 REPUBLIC OF KAZAKHSTAN SR UNSEC 2.375% due 11/09/2028 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/05/2018 | 11/09/2028 | | 10,036,400 | 5.181/(2.375) | | | 290,454 | 681,288 | | 681,288 | 116,838 | 211,649 | | | 149,419 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 11/14/2018 | 05/16/2020 | | 7,765,200 | 6.23875/(5.20075) | | | 118,928 | (181,004) | | (181,004) | (9,947) | (300,001) | | | 23,787 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 711700 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/15/2018 | 10/25/2025 | | 17,959,327 | 4.3275/(4.13127) | | | 24,552 | 2,298,905 | | 2,298,905 | 915,700 | (703,739) | | | 216,667 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AA2 CORDELIO AMALCO LP I A-SR-UNSEC 4.087% due 09/30/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/29/2018 | 09/30/2034 | | 33,788,656 | 4.45/(4.087) | | | 123,215 | 602,771 | | 602,771 | 1,088,988 | (1,741,867) | | | 649,035 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 218493AB0 CORDELIO AMALCO LP I B-SR-UNSEC 4.087% due 06/30/2034 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 11/29/2018 | 06/30/2034 | | 34,061,836 | 4.45/(4.087) | | | 105,569 | 614,375 | | 614,375 | 1,112,720 | (1,747,852) | | | 648,671 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 855100 | B-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/04/2018 | 07/15/2024 | | 16,588,000 | 5.9/(4.2331) | | | 268,541 | (201,302) | | (201,302) | 104,394 | (650,003) | | | 176,771 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | 479142D#5 JOHNSON MATTHEY PLC SR-UNSEC 2.54% due 12/19/2025 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 12/10/2018 | 12/19/2025 | | 29,049,000 | 3.965/(2.54) | | | 400,706 | (717,027) | | (717,027) | 322,337 | (1,150,005) | | | 354,963 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | G2854#AA0 DUDGEON OFFSHORE WIND LTD SR-UNSEC 2.74% due 06/15/2032 | D-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 12/12/2018 | 06/15/2032 | | 42,179,955 | 4.1825/(2.74) | | | 580,054 | (769,281) | | (769,281) | 564,457 | (1,664,552) | | | 744,621 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 849400 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 02/26/2019 | 01/25/2023 | | 6,631,250 | 4.18/(2.8483) | | | 79,694 | 98,136 | | 98,136 | 89,886 | 8,250 | | | 58,106 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | MORTGAGE LOAN 876200 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/06/2019 | 01/15/2024 | | 77,096,979 | 4.732/(1.9) | | | 1,770,162 | 2,544,656 | | 2,544,656 | 1,903,942 | 640,714 | | | 775,183 | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | MORTGAGE LOAN 876200 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 03/06/2019 | 01/15/2024 | | 24,702,021 | 4.668/(1.9) | | | 29,269 | 760,964 | | 760,964 | 555,678 | 205,286 | | | 248,370 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 879400 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 04/15/2019 | 04/15/2023 | | 72,828,048 | 3.982/(2.7) | | | 685,913 | 71,296 | | 71,296 | 838,024 | (766,728) | | | 660,532 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 06/11/2019 | 05/16/2020 | | 8,260,850 | 6.25475/(5.2007 5) | | | 66,186 | (349,745) | | (349,745) | (695) | (349,050) | | | 25,305 | | 0002 |
| CURRENCY SWAP - PAY FIXED GBP RECEIVE FIXED USD | MORTGAGE LOAN 884800 | B-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 07/29/2019 | 07/20/2027 | | 190,378,650 | 3.523/(2.35) | | | 797,850 | (13,607,251) | | (13,607,251) | 1,989,399 | (15,596,650) | | | 2,616,610 | | 0002 |
| CURRENCY SWAP - PAY FLOATING GBP RECEIVE FLOATING USD | MORTGAGE LOAN 855500 | B-1 | Currency | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 09/11/2019 | 05/16/2020 | | 11,097,900 | 6.41675/(5.2007 5) | | | 37,553 | (823,668) | | (823,668) | (168) | (823,500) | | | 33,996 | | 0002 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR | MORTGAGE LOAN 887600 | B-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/04/2019 | 10/15/2024 | | 104,558,011 | 3.292/(2.5) | | | 144,959 | (9,018,723) | | (9,018,723) | (839,623) | (8,179,100) | | | 1,144,722 | | 0002 |
| CURRENCY SWAP - RECEIVE FIXED USD PAY FIXED EUR | MORTGAGE LOAN 887601 | B-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2019 | 10/15/2024 | | 48,623,977 | 3.53/(1.45) | | | 227,516 | (1,318,801) | | (1,318,801) | (223,986) | (1,094,815) | | | 532,345 | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN28 11.25% due 06/15/2023 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/26/2019 | 11/30/2020 | | 28,382,448 | 11.305/(11.25) | | | (14,940) | (690,059) | | (690,059) | (149,143) | (550,138) | | | 135,955 | | 0002 |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | (8,938) | 87,984,646 | 259,154,303 | XXX | 259,154,303 | 129,928,598 | (144,993,141) | | | 84,139,759 | XXX | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | (2,069,199) | (225,644) | 87,447,141 | 268,594,895 | XXX | 268,594,895 | 137,629,268 | (144,993,141) | 480,448 | | 85,855,642 | XXX | XXX |
| ASSET SWAP - RECEIVE FIXED PAY FLOATING | 912828S50 TSY INFL IX N/B United States Treasury In .125 0.125% due 07/15/2026 | DB PART C-1 | Interest Rate | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/04/2016 | 07/15/2026 | | 10,000,000 | 2.158/(0.125) | | | 204,245 | | | (618,134) | | | | | 127,891 | 1 | N/A |
| 1179999999. Subtotal - Swaps - Replication - Interest Rate | | | | | | | | | | | | 204,245 | | XXX | (618,134) | | | | | 127,891 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/13/2016 | 12/20/2020 | | 25,000,000 | 1.00/CREDIT EVENT | 184,722 | | 253,472 | 42,606 | | 331,466 | | | (43,571) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2016 | 12/20/2021 | | 25,000,000 | 1.00/CREDIT EVENT | 177,431 | | 252,778 | 67,948 | | 437,363 | | | (33,909) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/27/2016 | 12/20/2021 | | 25,000,000 | 1.00/CREDIT EVENT | 193,056 | | 252,778 | 73,916 | | 437,363 | | | (36,894) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/29/2016 | 12/20/2021 | | 40,000,000 | 1.00/CREDIT EVENT | 331,111 | | 404,444 | 127,013 | | 699,780 | | | (63,407) | | 40,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/29/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 413,889 | | 505,556 | 158,767 | | 874,725 | | | (79,259) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 9128100X9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/29/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 357,639 | | 505,556 | 137,240 | | 874,725 | | | (68,490) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/04/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 489,583 | | 505,556 | 188,002 | | 874,725 | | | (93,895) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/14/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 534,722 | | 505,556 | 206,556 | | 874,725 | | | (103,190) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/19/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 621,667 | | 505,556 | 240,631 | | 874,725 | | | (120,275) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/20/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 643,056 | | 505,556 | 249,006 | | 874,725 | | | (124,477) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 638,194 | | 505,556 | 247,259 | | 874,725 | | | (123,601) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 638,194 | | 505,556 | 247,260 | | 874,725 | | | (123,601) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 638,194 | | 505,556 | 247,259 | | 874,725 | | | (123,601) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/21/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 638,194 | | 505,556 | 247,260 | | 874,725 | | | (123,601) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 661,111 | | 505,556 | 256,234 | | 874,725 | | | (128,104) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/24/2016 | 12/20/2021 | | 30,000,000 | 1.00/CREDIT EVENT | 396,667 | | 303,333 | 153,741 | | 524,835 | | | (76,863) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/24/2016 | 12/20/2021 | | 50,000,000 | 1.00/CREDIT EVENT | 661,111 | | 505,556 | 256,234 | | 874,725 | | | (128,104) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,325,000 | | 1,011,111 | 513,808 | | 1,749,450 | | | (256,881) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/25/2016 | 12/20/2021 | | 125,000,000 | 1.00/CREDIT EVENT | 1,656,250 | | 1,263,889 | 642,260 | | 2,186,813 | | | (321,101) | | 125,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/26/2016 | 12/20/2021 | | 150,000,000 | 1.00/CREDIT EVENT | 1,879,167 | | 1,516,667 | 730,009 | | 2,624,175 | | | (364,897) | | 150,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 9128100L5 US TREASURY N/B United States Treasury No 4.25 4.25% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/28/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,158,333 | | 1,011,111 | 450,588 | | 1,749,450 | | | (225,166) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 9128100S0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/31/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,036,668 | | 1,011,111 | 403,629 | | 1,749,450 | | | (201,628) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/10/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,254,444 | | 1,011,111 | 491,409 | | 1,749,450 | | | (245,641) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/10/2016 | 12/20/2021 | | 125,000,000 | 1.00/CREDIT EVENT | 1,505,556 | | 1,263,889 | 589,872 | | 2,186,813 | | | (294,816) | | 125,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 975,556 | | 1,011,111 | 382,700 | | 1,749,450 | | | (191,143) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2016 | 12/20/2021 | | 100,000,000 | 1.00/CREDIT EVENT | 1,218,333 | | 1,011,111 | 477,819 | | 1,749,450 | | | (238,823) | | 100,000,000 | 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

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|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/16/2016 | 12/20/2021 | | 80,000,000 | 1.00/CREDIT EVENT | 1,008,889 | | 808,889 | 396,247 | | 1,399,560 | | | (198,078) | | 80,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/06/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,464,090 | | 2,427,443 | 4,017,796 | | 4,566,016 | | | (2,213,154) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A6UR3 FNR 2012-63 ZA Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/10/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,485,909 | | 2,427,443 | 4,030,954 | | 4,566,016 | | | (2,220,815) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/12/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,465,687 | | 2,427,443 | 4,031,584 | | 4,566,016 | | | (2,221,182) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 38378DCV5 GNR 2012-16 VZ Z SEQ 3.5% due 02/20/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/12/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,441,739 | | 2,427,443 | 4,021,915 | | 4,566,016 | | | (2,215,552) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 04/17/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,484,578 | | 2,427,443 | 4,045,830 | | 4,566,016 | | | (2,229,481) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY27 SR. TRANCHE | 3136A65T7 FNR 2012-73 ZM EXCH Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 04/18/2017 | 12/20/2021 | | 47,895,192 | 5.00/CREDIT EVENT | 9,476,862 | | 2,427,443 | 4,044,920 | | 4,566,016 | | | (2,228,951) | | 47,895,192 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,111 | | 505,556 | 505,618 | | 1,163,754 | | | (167,386) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2017 | 12/20/2022 | | 60,000,000 | 1.00/CREDIT EVENT | 1,075,000 | | 606,667 | 619,394 | | 1,396,505 | | | (205,081) | | 60,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378CNL7 GNR 2012-7 PE PAC-1-11 3.5% due 01/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 905,556 | | 505,556 | 523,366 | | 1,163,754 | | | (173,303) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378MBD6 GNR 2013-23 ZC Z SEQ 3% due 02/20/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,944 | | 505,556 | 510,036 | | 1,163,754 | | | (168,859) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BGJS9 FHR 4444 CZ Z SEQ 3% due 02/15/2045 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/12/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 881,944 | | 505,556 | 510,036 | | 1,163,754 | | | (168,859) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWV50 FHR 4663 ZK Z SEQ 3.5% due 06/15/2046 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,500 | | 505,556 | 522,420 | | 1,163,754 | | | (172,987) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWHK3 FHR 4665 NZ Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/16/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,500 | | 505,556 | 522,420 | | 1,163,754 | | | (172,987) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BDC53 FHR 4377 LZ Z SEQ 3% due 08/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/19/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 916,667 | | 505,556 | 531,969 | | 1,163,754 | | | (176,172) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A9LM8 FNR 2012-114 ZG Z SEQ 3.5% due 10/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/25/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,840,000 | | 1,011,111 | 1,071,138 | | 2,327,508 | | | (354,746) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AKS53 FNR 2014-53 VZ Z SEQ 3.5% due 09/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,876,111 | | 1,011,111 | 1,098,382 | | 2,327,508 | | | (363,835) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377MTH9 GNR 2010-144 DC EXCH PAC-1-11 4% due 11/16/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 923,056 | | 505,556 | 540,444 | | 1,163,754 | | | (178,999) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BVEK8 FHR 4655 HZ EXCH Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/07/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 923,056 | | 505,556 | 540,444 | | 1,163,754 | | | (178,999) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AK6N8 FNR 2014-65 CB SEQ 3% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/08/2017 | 12/20/2022 | | 100,000,000 | 1.00/CREDIT EVENT | 1,838,889 | | 1,011,111 | 1,078,373 | | 2,327,508 | | | (357,159) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AJK96 FNR 2014-28 ZA Z SEQ 3% due 05/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/08/2017 | 12/20/2022 | | 30,000,000 | 1.00/CREDIT EVENT | 551,667 | | 303,333 | 323,512 | | 698,252 | | | (107,148) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378MBJ3 GNR 2013-23 ZU SC Z SEQ 2.5% due 11/20/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/09/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 895,833 | | 505,556 | 525,669 | | 1,163,754 | | | (174,071) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AH3L2 FNR 2014-7 Z Z SEQ 3.5% due 02/25/2044 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 505,556 | 530,565 | | 1,163,754 | | | (175,704) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377WBA1 GNR 2011-73 LB PAC-11 4% due 05/20/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 505,556 | 530,565 | | 1,163,754 | | | (175,704) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BWDZ4 FHR 4668 ZA Z SEQ 3.5% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/14/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 902,778 | | 505,556 | 530,565 | | 1,163,754 | | | (175,704) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A92X5 FNR 2012-118 ZV Z SEQ 3% due 11/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/15/2017 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 879,167 | | 505,556 | 517,558 | | 1,163,754 | | | (171,366) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AFZE7 FNR 2013-80 ZV Z SEQ 4% due 08/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/15/2017 | 12/20/2022 | | 30,000,000 | 1.00/CREDIT EVENT | 527,500 | | 303,333 | 310,535 | | 698,252 | | | (102,820) | | 30,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AGTQ5 FNR 2013-100 CZ Z SEQ 4% due 10/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/02/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 977,500 | | 505,556 | 600,283 | | 1,163,754 | | | (198,978) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378FT67 GNR 2013-18 GY PAC-1-11 2.5% due 02/20/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 981,667 | | 505,556 | 603,165 | | 1,163,754 | | | (199,941) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AEEX1 FNR 2013-53 ZC Z SEQ 3% due 06/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 961,667 | | 505,556 | 590,923 | | 1,163,754 | | | (195,851) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137B2BB5 FHR 4199 VZ Z SEQ 3.5% due 05/15/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 458,333 | | 252,778 | 281,686 | | 581,877 | | | (93,325) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ALDZ1 FNR 2014-60 LZ Z SEQ 3.5% due 10/25/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/05/2018 | 12/20/2022 | | 50,000,000 | 1.00/CREDIT EVENT | 841,667 | | 505,556 | 517,432 | | 1,163,754 | | | (171,324) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ACS85 FNR 2013-15 MZ Z SEQ 3.5% due 03/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/05/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 425,833 | | 252,778 | 261,779 | | 581,877 | | | (86,684) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWKH9 FNR 2017-31 GB PAC 3% due 05/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 444,028 | | 252,778 | 273,076 | | 581,877 | | | (90,452) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ACW98 FNR 2013-15 LZ EXCH SC Z PAC SEQ 3% due 03/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 436,528 | | 252,778 | 268,479 | | 581,877 | | | (88,918) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A8AZ3 FNR 2012-98 VZ Z SEQ 4% due 09/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/06/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 431,528 | | 252,778 | 265,414 | | 581,877 | | | (87,896) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378U7W1 GNR 2013-170 LB EXCH SEQ 2.5% due 11/20/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/07/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 434,722 | | 252,778 | 267,816 | | 581,877 | | | (88,697) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A6XD1 FNR 2012-56 ZM Z SEQ 4% due 06/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 437,917 | | 252,778 | 269,927 | | 581,877 | | | (89,401) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BDSR8 FHR 4385 HZ Z SEQ 3% due 09/15/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 412,917 | | 252,778 | 254,567 | | 581,877 | | | (84,279) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 410,417 | | 252,778 | 253,031 | | 581,877 | | | (83,767) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BVXQ4 FHR 4661 GZ Z SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 407,917 | | 252,778 | 251,495 | | 581,877 | | | (83,255) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136ADHQ5 FNR 2013-32 ZB Z SEQ 4% due 04/25/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 380,417 | | 252,778 | 234,591 | | 581,877 | | | (77,624) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137AV3V7 FHR 4122 ZJ Z SEQ 3.5% due 10/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/08/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 380,417 | | 252,778 | 234,591 | | 581,877 | | | (77,624) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 373,611 | | 252,778 | 230,534 | | 581,877 | | | (76,273) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38378DDK8 GNR 2012-16 ZP Z PAC-11 3.5% due 02/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 348,611 | | 252,778 | 215,151 | | 581,877 | | | (71,154) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137BGFZ7 FHR 4440 ZX SC Z PT 4% due 01/15/2045 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 336,111 | | 252,778 | 207,458 | | 581,877 | | | (68,596) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 38377XGA4 GNR 2011-93 PE PAC-1-11 4% due 07/20/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/09/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 348,611 | | 252,778 | 215,151 | | 581,877 | | | (71,154) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136A6R30 FNR 2012-75 CE PAC-11 3% due 07/25/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 389,583 | | 252,778 | 245,939 | | 581,877 | | | (81,404) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWXM4 FNR 2017-41 Z Z SEQ 3% due 06/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/22/2018 | 12/20/2022 | | 75,000,000 | 1.00/CREDIT EVENT | 1,168,750 | | 758,333 | 737,819 | | 1,745,631 | | | (244,212) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3137B9FE0 FHR 4314 GZ Z SEQ 3% due 03/15/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 75,000,000 | 1.00/CREDIT EVENT | 1,073,333 | | 758,333 | 678,131 | | 1,745,631 | | | (224,336) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AB2N2 FNR 2013-11 Z Z SEQ 3% due 02/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/23/2018 | 12/20/2022 | | 25,000,000 | 1.00/CREDIT EVENT | 345,278 | | 252,778 | 218,167 | | 581,877 | | | (72,157) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG29 SR. TRANCHE | 3136AWQN0 FNR 2017-30 ZG Z SEQ 3% due 05/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 03/28/2018 | 12/20/2022 | | 80,000,000 | 1.00/CREDIT EVENT | 1,076,000 | | 808,889 | 681,869 | | 1,862,006 | | | (225,494) | | 80,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/03/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 412,500 | | 253,472 | 315,442 | | 678,011 | | | (78,105) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BVK70 FHR 4660 LA SEQ 3% due 02/15/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 800,000 | | 505,556 | 612,537 | | 1,356,021 | | | (151,111) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 398,750 | | 252,778 | 305,313 | | 678,011 | | | (75,318) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVHM4 FNR 2017-4 ZA Z SEQ 3.5% due 02/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/04/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 382,500 | | 252,778 | 292,894 | | 678,011 | | | (72,232) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVSF7 FNR 2017-11 ZE Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/05/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 737,500 | | 505,556 | 565,060 | | 1,356,021 | | | (139,315) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/05/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 380,000 | | 252,778 | 291,134 | | 678,011 | | | (71,794) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 356,250 | | 252,778 | 273,535 | | 678,011 | | | (67,425) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWV35 FHR 4663 Z Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 356,250 | | 252,778 | 273,535 | | 678,011 | | | (67,425) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 350,000 | | 252,778 | 268,884 | | 678,011 | | | (66,270) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 350,000 | | 252,778 | 268,884 | | 678,011 | | | (66,270) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 335,000 | | 252,778 | 257,379 | | 678,011 | | | (63,416) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/10/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 249,709 | | 678,011 | | | (61,514) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 317,500 | | 252,778 | 244,082 | | 678,011 | | | (60,120) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100T8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 315,000 | | 252,778 | 242,163 | | 678,011 | | | (59,644) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378WVN0 GNR 2013-124 BZ Z SEQ 3.5% due 08/20/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 249,838 | | 678,011 | | | (61,547) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVH93 FNR 2017-17 ZL Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 249,838 | | 678,011 | | | (61,547) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100S0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 305,000 | | 252,778 | 234,487 | | 678,011 | | | (57,742) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/11/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 249,838 | | 678,011 | | | (61,547) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 336,250 | | 252,778 | 259,009 | | 678,011 | | | (63,821) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377RKQ7 GNR 2010-163 DC EXCH PAC-1-11 4% due 12/16/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 345,000 | | 252,778 | 265,738 | | 678,011 | | | (65,490) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 345,000 | | 252,778 | 265,738 | | 678,011 | | | (65,490) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137B1VG4 FHR 4209 VZ Z SEQ 4% due 05/15/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/15/2018 | 12/20/2023 | | 72,659,135 | 5.00/CREDIT EVENT | 14,648,082 | | 3,677,751 | 11,303,926 | | 13,240,520 | | | (3,216,726) | | 72,659,135 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378PF78 GNR 2014-12 NZ Z SEQ 3% due 01/20/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 710,000 | | 505,556 | 547,422 | | 1,356,021 | | | (134,937) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137APEN6 FHR 4028 ZA Z SEQ 4% due 04/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/17/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,813,827 | | 2,451,834 | 7,580,165 | | 8,827,013 | | | (2,158,099) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 350,000 | | 252,778 | 270,003 | | 678,011 | | | (66,548) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38378CLR6 GNR 2012-13 ZK Z SEQ 3.5% due 01/20/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/18/2018 | 12/20/2023 | | 72,659,135 | 5.00/CREDIT EVENT | 14,655,347 | | 3,677,751 | 11,326,535 | | 13,240,520 | | | (3,223,686) | | 72,659,135 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137A3HY8 FHR 3751 PE PAC-11 4.5% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 347,500 | | 252,778 | 268,078 | | 678,011 | | | (66,070) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376PZK9 GNR 2009-116 LN PAC-1-11 5% due 12/16/2039 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/18/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 665,000 | | 505,556 | 513,050 | | 1,356,021 | | | (126,409) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AVTB5 FNR 2017-11 B EXCH SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/18/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 625,000 | | 505,556 | 482,237 | | 1,356,021 | | | (118,771) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378PG77 GNR 2014-12 AY EXCH SEQ 3% due 01/20/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 645,000 | | 505,556 | 497,903 | | 1,356,021 | | | (122,653) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137B5YC1 FHR 4267 ZY Z SEQ 4.5% due 11/15/2043 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/19/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,501,712 | | 4,903,668 | 15,080,347 | | 17,654,027 | | | (4,291,568) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136AWF51 FNR 2017-46 ZA Z SEQ 3% due 06/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/19/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,501,712 | | 4,903,668 | 15,080,347 | | 17,654,027 | | | (4,291,568) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 680,000 | | 505,556 | 525,696 | | 1,356,021 | | | (129,545) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BBCR9 FHR 4354 GL EXCH SEQ 3.5% due 06/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 327,500 | | 252,778 | 253,200 | | 678,011 | | | (62,380) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810FP8 US TREASURY N/B United States Treasury No 5.37 5.375% due 02/15/2031 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,506,556 | | 4,903,668 | 15,106,900 | | 17,654,027 | | | (4,299,742) | | 96,878,846 | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE ... I7331LVCZKQKX5T7XV54 | 10/22/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,501,712 | | 4,903,668 | 15,103,228 | | 17,654,027 | | | (4,298,612) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,443,584 | | 4,903,668 | 15,059,164 | | 17,654,027 | | | (4,285,048) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137APBW9 FHR 4033 ZE Z SEQ 4% due 04/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 251,270 | | 678,011 | | | (61,902) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137AUFJ3 FHR 4107 HY EXCH PAC-11 3% due 09/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 325,000 | | 252,778 | 251,270 | | 678,011 | | | (61,902) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BAG63 FHR 4323 VZ Z SEQ 4% due 04/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/22/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 320,000 | | 252,778 | 247,411 | | 678,011 | | | (60,945) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BWP57 FHR 4666 VZ Z SEQ 3% due 03/15/2047 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 295,000 | | 252,778 | 228,229 | | 678,011 | | | (56,192) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A2CX9 FNR 2011-110 EW EXCH AD PAC-11 4.5% due 11/25/2041 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,644,289 | | 2,451,834 | 7,474,595 | | 8,827,013 | | | (2,125,610) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137ARM29 FHR 4057 ZB Z SEQ 3.5% due 06/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/23/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,629,757 | | 2,451,834 | 7,463,569 | | 8,827,013 | | | (2,122,221) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A8D64 FNR 2012-103 ZC EXCH Z SEQ 3.5% due 09/25/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/23/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,644,289 | | 2,451,834 | 7,474,595 | | 8,827,013 | | | (2,125,610) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377RBJ3 GNR 2010-158 DG PAC-11 4% due 12/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 312,500 | | 252,778 | 241,873 | | 678,011 | | | (59,572) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136A6N42 FNR 2012-76 ZG Z SEQ 4% due 07/25/2042 | DB PART C-1 | Credit | BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83 | 10/24/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,678,197 | | 2,451,834 | 7,504,117 | | 8,827,013 | | | (2,134,689) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38375GQP9 GNR 2012-94 BZ Z SEQ 3.5% due 07/20/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,366,081 | | 4,903,668 | 15,015,588 | | 17,654,027 | | | (4,271,640) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377NGC2 GNR 2010-151 DG PAC-1-11 4% due 11/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 292,500 | | 252,778 | 226,416 | | 678,011 | | | (55,743) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137BTCW9 FHR 4639 AZ Z SEQ 3% due 12/15/2046 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/24/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,312,798 | | 4,903,668 | 14,975,141 | | 17,654,027 | | | (4,259,200) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136AJPR1 FNR 2014-19 ZJ Z SEQ 4.5% due 04/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/24/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,607,960 | | 2,451,834 | 7,450,795 | | 8,827,013 | | | (2,118,295) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136ABQ22 FNR 2013-6 ZM Z SEQ 3.5% due 02/25/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA ... 7H6GLXDRUGQFU57RNE97 | 10/25/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 595,000 | | 505,556 | 460,800 | | 1,356,021 | | | (113,460) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136ALEY3 FNR 2014-66 VZ Z SEQ 3% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA ... KD3XUN7C6T14HNAYLU02 | 10/25/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,631,910 | | 2,451,834 | 7,487,926 | | 8,827,013 | | | (2,129,709) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BGY78 FHR 4447 ZX SC Z PT 4% due 01/15/2045 | DB PART C-1 | Credit | BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83 | 10/26/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 535,000 | | 505,556 | 414,612 | | 1,356,021 | | | (102,028) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38378WCM3 GNR 2013-122 BM EXCH PAC-1-11 3.5% due 08/16/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/26/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,568,939 | | 2,451,834 | 7,443,756 | | 8,827,013 | | | (2,116,132) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/29/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 297,500 | | 252,778 | 230,881 | | 678,011 | | | (56,849) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 9128100Y7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/29/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 19,278,890 | | 4,903,668 | 14,987,323 | | 17,654,027 | | | (4,262,946) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137BD5W2 FHR 4378 EZ EXCH Z SEQ 3% due 08/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 275,000 | | 252,778 | 213,555 | | 678,011 | | | (52,560) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 9128100K7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,620,069 | | 2,451,834 | 7,482,708 | | 8,827,013 | | | (2,128,105) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/30/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,610,381 | | 2,451,834 | 7,475,328 | | 8,827,013 | | | (2,125,836) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810FM5 US TREASURY N/B United States Treasury No 6.25 6.25% due 05/15/2030 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 10/30/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 535,000 | | 505,556 | 415,478 | | 1,356,021 | | | (102,242) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/02/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 327,500 | | 252,778 | 254,658 | | 678,011 | | | (62,741) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 355,000 | | 252,778 | 277,018 | | 678,011 | | | (68,289) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 357,500 | | 252,778 | 278,966 | | 678,011 | | | (68,773) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 347,500 | | 252,778 | 271,176 | | 678,011 | | | (66,839) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/09/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 337,500 | | 252,778 | 263,385 | | 678,011 | | | (64,906) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 287,500 | | 252,778 | 224,890 | | 678,011 | | | (55,366) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/13/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,634,601 | | 2,451,834 | 7,547,455 | | 8,827,013 | | | (2,148,025) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/13/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,591,006 | | 2,451,834 | 7,513,990 | | 8,827,013 | | | (2,137,726) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 912810QY7 US TREASURY N/B United States Treasury No 2.75 2.75% due 11/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/13/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 277,500 | | 252,778 | 217,079 | | 678,011 | | | (53,432) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378GAF5 GNR 2012-134 PM PAC-11 3% due 11/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 270,000 | | 252,778 | 211,330 | | 678,011 | | | (52,009) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137A34Y2 FHR 3763 ZW Z PAC-11 4.5% due 11/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 265,000 | | 252,778 | 207,422 | | 678,011 | | | (51,043) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A7FM9 FNR 2012-70 HB PAC-11 3% due 07/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 263,750 | | 252,778 | 206,445 | | 678,011 | | | (50,801) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3137APMM9 FHR 4030 PE PAC-1-11 3.5% due 04/15/2042 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/14/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,518,347 | | 2,451,834 | 7,462,019 | | 8,827,013 | | | (2,121,745) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A0DQ7 FNR 2011-77 PC PAC-11 4% due 08/25/2041 | DB PART C-1 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/14/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 237,500 | | 252,778 | 185,923 | | 678,011 | | | (45,727) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38378UL21 GNR 2013-144 YM EXCH SEQ 2.5% due 10/20/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 195,000 | | 252,778 | 152,766 | | 678,011 | | | (37,541) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136ABYK3 FNR 2013-1 ZV Z SEQ 3% due 02/25/2043 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 375,000 | | 505,556 | 293,793 | | 1,356,021 | | | (72,186) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A43X5 FNR 2012-38 ZB Z SEQ 4% due 04/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/15/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 172,500 | | 252,778 | 135,156 | | 678,011 | | | (33,198) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376Y3N9 GNR 2010-53 PB PAC-1-11 5% due 04/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/16/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,465,063 | | 2,451,834 | 7,428,675 | | 8,827,013 | | | (2,111,500) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 237,500 | | 505,556 | 186,535 | | 1,356,021 | | | (45,770) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38377KLE8 GNR 2010-114 NC EXCH PAC-11 4.5% due 09/20/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 110,000 | | 252,778 | 86,401 | | 678,011 | | | (21,196) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376LAH2 GNR 2010-91 PE PAC-1-11 4.5% due 07/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/19/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,426,312 | | 2,451,834 | 7,410,243 | | 8,827,013 | | | (2,105,839) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376P4G2 GNR 2009-127 PB PAC-1-11 5% due 12/20/2039 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 92,500 | | 252,778 | 72,665 | | 678,011 | | | (17,820) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A5MB9 FNR 2012-35 DB PAC-11 3.5% due 04/25/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/19/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 82,500 | | 252,778 | 64,815 | | 678,011 | | | (15,892) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136A8V98 FNR 2012-113 EM PAC-11 3% due 10/25/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/20/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 125,000 | | 505,556 | 98,278 | | 1,356,021 | | | (24,087) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137B1KL5 FHR 4194 ZE Z SEQ 4% due 04/15/2043 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/20/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 62,500 | | 252,778 | 49,139 | | 678,011 | | | (12,043) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 3136AVTV1 FNR 2017-12 TZ Z SEQ 3% due 03/25/2047 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/20/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,343,965 | | 2,451,834 | 7,350,532 | | 8,827,013 | | | (2,087,516) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3137AV4E4 FHR 4121 AZ Z SEQ 3% due 10/15/2042 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/20/2018 | 12/20/2023 | | 75,000,000 | 1.00/CREDIT EVENT | 140,625 | | 758,333 | 110,591 | | 2,034,032 | | | (27,096) | | 75,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376TDV1 GNR 2010-2 PZ Z PAC-1 5% due 01/20/2040 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 42,500 | | 252,778 | 33,528 | | 678,011 | | | (8,214) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 3136AK6J7 FNR 2014-65 DZ Z SEQ 3.5% due 10/25/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 50,000,000 | 1.00/CREDIT EVENT | 85,000 | | 505,556 | 67,057 | | 1,356,021 | | | (16,428) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38378ENB5 GNR 2012-66 CY EXCH SEQ 3.5% due 05/20/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/26/2018 | 12/20/2023 | | 96,878,846 | 5.00/CREDIT EVENT | 18,726,681 | | 4,903,668 | 14,776,441 | | 17,654,027 | | | (4,198,158) | | 96,878,846 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG31 SR. TRANCHE | 38376V3Z8 GNR 2010-26 PZ SC Z SEQ 5% due 01/20/2040 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/26/2018 | 12/20/2023 | | 25,000,000 | 1.00/CREDIT EVENT | 12,500 | | 252,778 | 9,879 | | 678,011 | | | (2,419) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38377RV69 GNR 2010-165 PC PAC-1-11 4% due 12/20/2040 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/27/2018 | 12/20/2023 | | 72,659,135 | 5.00/CREDIT EVENT | 13,921,490 | | 3,677,751 | 10,992,373 | | 13,240,520 | | | (3,121,025) | | 72,659,135 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376XS79 GNR 2010-51 WZ Z PAC-1-11 5% due 04/20/2040 | DB PART C-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 11/27/2018 | 12/20/2023 | | 24,219,712 | 5.00/CREDIT EVENT | 4,640,497 | | 1,225,917 | 3,664,124 | | 4,413,507 | | | (1,040,342) | | 24,219,712 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.HY31 SR. TRANCHE | 38376ETZ8 GNR 2009-110 KA PAC-1-11 5% due 11/20/2039 | DB PART C-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/28/2018 | 12/20/2023 | | 48,439,423 | 5.00/CREDIT EVENT | 9,363,340 | | 2,451,834 | 7,395,835 | | 8,827,013 | | | (2,101,416) | | 48,439,423 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/25/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 757,500 | 134,722 | 719,760 | | 1,276,461 | | | (37,740) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/26/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 751,250 | 133,333 | 715,668 | | 1,276,461 | | | (35,582) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/27/2019 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | | 1,380,000 | 263,889 | 1,312,648 | | 2,552,922 | | | (67,352) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/30/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 685,000 | 127,778 | 652,580 | | 1,276,461 | | | (32,420) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-2 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 10/02/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 600,000 | 125,000 | 572,221 | | 1,276,461 | | | (27,779) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039 | DB PART C-3 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/02/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 550,000 | 125,000 | 524,551 | | 1,276,461 | | | (25,449) | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-4 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/03/2019 | 12/20/2024 | | 25,000,000 | 1.00/CREDIT EVENT | | 240,000 | 61,806 | 229,023 | | 638,230 | | | (10,977) | | 25,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-5 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/03/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 490,000 | 123,611 | 467,587 | | 1,276,461 | | | (22,414) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-6 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/08/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 510,001 | 116,667 | 487,928 | | 1,276,461 | | | (22,073) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-7 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/09/2019 | 12/20/2024 | | 100,000,000 | 1.00/CREDIT EVENT | | 1,080,000 | 230,556 | 1,033,774 | | 2,552,922 | | | (46,226) | | 100,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-8 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/10/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 625,000 | 113,889 | 598,529 | | 1,276,461 | | | (26,471) | | 50,000,000 | 1 | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG33 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-9 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/10/2019 | 12/20/2024 | | 50,000,000 | 1.00/CREDIT EVENT | | 610,000 | 113,889 | 584,169 | | 1,276,461 | | | (25,831) | | 50,000,000 | 1 | N/A |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | 519,086,569 | 8,278,751 | 173,206,801 | 377,169,249 | XXX | 530,321,442 | | | (113,977,151) | | 8,724,948,074 | XXX | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | 519,086,569 | 8,278,751 | 173,411,046 | 377,169,249 | XXX | 529,703,308 | | | (113,977,151) | | 8,725,075,965 | XXX | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | 31,717,730 | 12,048,481 | XXX | (6,180,060) | 8,404,449 | | | | 33,293,312 | XXX | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | 517,017,370 | 8,062,045 | 171,831,218 | 374,561,360 | XXX | 527,713,553 | (703,779) | | (113,496,703) | | 8,724,948,074 | XXX | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | (8,938) | 91,831,799 | 236,889,395 | XXX | 244,809,245 | 129,928,598 | (167,107,155) | | | 101,450,382 | XXX | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1409999999. Total Swaps | | | | | | | | | | 517,017,370 | 8,053,107 | 295,380,747 | 623,499,236 | XXX | 766,342,738 | 137,629,268 | (167,107,155) | (113,496,703) | | 8,859,691,768 | XXX | XXX |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 628908CD1 PEP SHOPPING CENTER 4.48% due 12/14/2021 | D-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/29/2015 | 12/14/2021 | | 2,536,643 | 0.8099 | | | | 129,143 | | 129,143 | 101,843 | 49,412 | | | 17,739 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8521A Iconic Office SCI OIA | D-2 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/11/2019 | 01/24/2020 | | 29,752,712 | 0.8436 | | | | 1,559,284 | | 1,559,284 | 900,158 | 659,126 | | | 38,147 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8801 Eagle Partnership SCSp OIA | BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 03/28/2019 | 03/27/2020 | | 32,364,892 | 0.8651 | | | | 789,008 | | 789,008 | 753,728 | 35,280 | | | 79,006 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8521A Iconic Office SCI OIA | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 04/15/2019 | 01/24/2020 | | 3,472,093 | 0.8640 | | | | 102,448 | | 102,448 | 77,128 | 25,320 | | | 4,452 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8863 Perth OIA | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/08/2019 | 05/15/2020 | | 10,028,878 | 1.4159 | | | | 32,579 | | 32,579 | 55,015 | (22,436) | | | 30,609 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/22/2019 | 05/22/2020 | | 3,304,936 | 107.2638 | | | | 17,106 | | 17,106 | 66,434 | (49,328) | | | 10,343 | | 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) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8872 Gouden Bocht OIA | D-2 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/24/2019 | 01/24/2020 | | 34,707,650 | 0.8759 | | | | 562,408 | | 562,408 | 638,408 | (76,000) | | | 44,499 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 4563 NORTE OIA | D-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 06/12/2019 | 03/13/2020 | | 142,863,302 | 0.8680 | | | | 3,152,631 | | 3,152,631 | 2,283,391 | 869,240 | | | 319,452 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8863 Perth OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 06/18/2019 | 05/15/2020 | | 1,944,829 | 1.4500 | | | | (40,078) | | (40,078) | 8,511 | (48,589) | | | 5,936 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8521A Iconic Office SCI OIA | D-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 07/09/2019 | 01/24/2020 | | 7,369,554 | 0.8787 | | | | 95,858 | | 95,858 | 103,888 | (8,030) | | | 9,449 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) OIA | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 07/10/2019 | 01/31/2020 | | 227,714,205 | 0.8751 | | | | 3,781,555 | | 3,781,555 | 3,163,779 | 617,776 | | | 331,814 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8044 Henderson UK Outlet Mall Partnership LP OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 08/01/2019 | 04/17/2020 | | 7,347,865 | 0.8166 | | | | (619,535) | | (619,535) | 61,105 | (680,640) | | | 19,985 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8801 Vienna 02 OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/13/2019 | 03/27/2020 | | 3,047,526 | 0.8803 | | | | 22,363 | | 22,363 | 34,623 | (12,260) | | | 7,439 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 08/19/2019 | 05/22/2020 | | 135,867 | 104.7610 | | | | 3,838 | | 3,838 | 1,372 | 2,465 | | | 425 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8863 Project FIRE AUS PBSA OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 08/26/2019 | 05/15/2020 | | 3,524,983 | 1.4695 | | | | (120,774) | | (120,774) | 10,177 | (130,950) | | | 10,758 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 8863 AUS PBSA (Project File) OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/06/2019 | 05/15/2020 | | 1,921,208 | 1.4522 | | | | (42,566) | | (42,566) | 4,362 | (46,928) | | | 5,864 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 T-C Pep Holding Sarl OIA | D-2 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/25/2019 | 03/20/2020 | | 38,175,207 | 0.8985 | | | | (483,031) | | (483,031) | 307,584 | (790,615) | | | 89,361 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 628908CF6 GROPIUS 4.48% due 03/28/2022 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/25/2019 | 03/20/2020 | | 99,283,245 | 0.9015 | | | | (1,587,696) | | (1,587,696) | 789,424 | (2,377,120) | | | 232,404 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7096 T-C MT OMMANEY CENTRE HOLDING CO LLC OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/10/2019 | 05/15/2020 | | 98,173,433 | 1.4737 | | | | (3,653,626) | | (3,653,626) | 218,044 | (3,871,670) | | | 299,631 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | Z108 ISLAZUL OIA | BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 10/10/2019 | 03/27/2020 | | 6,305,212 | 0.8977 | | | | (76,736) | | (76,736) | 36,804 | (113,540) | | | 15,392 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8061 70 St. Mary Axe OIA | D-2 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/10/2019 | 04/17/2020 | | 2,819,039 | 0.7981 | | | | (169,033) | | (169,033) | 8,650 | (177,683) | | | 7,667 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8065 Tour Areva OIA | D-2 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 10/10/2019 | 01/24/2020 | | 6,474,260 | 0.9013 | | | | (79,747) | | (79,747) | 38,768 | (118,515) | | | 8,301 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8801 Milestone Student Accomodation JV OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/10/2019 | 03/27/2020 | | 2,590,711 | 0.8982 | | | | (33,098) | | (33,098) | 15,164 | (48,262) | | | 6,324 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus OIA | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 10/23/2019 | 03/27/2020 | | 111,197,965 | 0.8897 | | | | (361,906) | | (361,906) | 565,129 | (927,036) | | | 271,444 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 80150IA UK SC FUND OIA | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 11/06/2019 | 04/17/2020 | | 34,965,694 | 0.7722 | | | | (896,462) | | (896,462) | 63,118 | (959,580) | | | 95,099 | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 Erlangen OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/06/2019 | 03/20/2020 | | 22,363,220 | 0.8943 | | | | 178,385 | | 178,385 | 443,185 | (264,800) | | | 52,348 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8118 Thurrock OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/13/2019 | 04/17/2020 | | 37,145,117 | 0.7753 | | | | (1,107,143) | | (1,107,143) | 69,049 | (1,176,192) | | | 101,027 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | D-2, BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/18/2019 | 02/20/2020 | | 32,473,633 | 0.7699 | | | | (684,914) | | (684,914) | 48,836 | (733,750) | | | 60,693 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD4100040 Ziemia Fund EUR Portfolio Hedge | D-2, BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/18/2019 | 02/20/2020 | | 417,727,500 | 0.8977 | | | | (4,160,575) | | (4,160,575) | 1,314,425 | (5,475,000) | | | 780,732 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | scecere Ceres AUD Portfolio Hedge | D-2, BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/19/2019 | 02/21/2020 | | 513,294,000 | 1.4612 | | | | (13,632,595) | | (13,632,595) | 579,905 | (14,212,500) | | | 968,705 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | sololeu Oleum - OIA CAD Portfolio Hedge | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 11/20/2019 | 02/21/2020 | | 225,939,343 | 1.3278 | | | | (5,129,009) | | (5,129,009) | 79,313 | (5,208,322) | | | 426,400 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | Z06372457 JAPAN TREASURY DISC BILL SERIES 872 NA-OIA% due 03/02/2020 | D-2, BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/22/2019 | 03/02/2020 | | 25,098,925 | 107.9728 | | | | 80,376 | | 80,376 | 79,687 | 689 | | | 51,722 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | sololeu Oleum - OIA CAD Portfolio Hedge | D-2, BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 11/26/2019 | 02/21/2020 | | 75,350,966 | 1.3271 | | | | 1,671,903 | | 1,671,903 | 3,367,193 | (1,695,290) | | | 142,205 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | Z07494680 JAPAN TREASURY DISC BILL SERIES 873 NA-OIA% due 03/09/2020 | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/03/2019 | 03/09/2020 | | 46,335,222 | 107.9093 | | | | 156,749 | | 156,749 | 119,873 | 36,876 | | | 100,730 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | OIA5084 HEDF 1 (Hines European Development) OIA | D-2, BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/04/2019 | 03/20/2020 | | 12,291,616 | 0.8949 | | | | (106,239) | | (106,239) | 25,101 | (131,340) | | | 28,772 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 MILLER STREET OIA | D-2, BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/04/2019 | 05/15/2020 | | 161,422,934 | 1.4558 | | | | (3,982,187) | | (3,982,187) | 92,713 | (4,074,900) | | | 492,672 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | BL6WFQ7 JAPAN TRESURY DISC BILL JAPAN TRESURY DISC BILL NA-OIA% due 03/16/2020 | D-2, BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 12/06/2019 | 03/16/2020 | | 46,338,774 | 107.9010 | | | | 141,616 | | 141,616 | 100,498 | 41,118 | | | 105,724 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | Z09442448 SERIES 876 % due 03/23/2020 | D-2, BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 12/13/2019 | 03/23/2020 | | 91,816,859 | 108.9125 | | | | (611,801) | | (611,801) | 170,087 | (781,888) | | | 218,920 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 83140IA Vicolungo OIA | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 12/18/2019 | 03/20/2020 | | 156,585,240 | 0.8941 | | | | (1,206,144) | | (1,206,144) | 216,257 | (1,422,400) | | | 366,538 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | ZP0451671 SERIES 878 % due 03/30/2020 | D-2, BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 12/20/2019 | 03/30/2020 | | 229,989,129 | 108.7008 | | | | (1,177,419) | | (1,177,419) | 220,114 | (1,397,533) | | | 571,021 | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | sololeu Oleum - OIA CAD Portfolio Hedge | D-2, BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/27/2019 | 02/21/2020 | | 76,579,664 | 1.3058 | | | | 445,967 | | 445,967 | 919,250 | (473,283) | | | 144,524 | | 0002 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | (27,039,097) | XXX | (27,039,097) | 18,152,093 | (45,169,078) | | | 6,574,273 | XXX | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | (27,039,097) | XXX | (27,039,097) | 18,152,093 | (45,169,078) | | | 6,574,273 | XXX | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | 34,522,560 | (22,264,908) | XXX | (31,955,465) | | (22,114,014) | | | 48,760,161 | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | 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 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Current Year Income | Book/ Adjusted Carrying Value | Code | Fair Value | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amorti-zation)/ Accretion | Adjustment to Carrying Value of Hedged Item | Potential Exposure | Credit Quality of Refer-ence Entity | Hedge Effectiveness at Inception and at Year-end (b) |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | (2,069,199) | (225,644) | 87,447,141 | 241,555,798 | XXX | 241,555,798 | 155,781,361 | (190,162,219) | 480,448 | | 92,429,915 | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | 519,086,569 | 8,278,751 | 173,411,046 | 377,169,249 | XXX | 529,703,308 | | | (113,977,151) | | 8,725,075,965 | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | 517,017,370 | 8,053,107 | 295,380,747 | 596,460,139 | XXX | 739,303,641 | 155,781,361 | (212,276,233) | (113,496,703) | | 8,866,266,041 | 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 Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted 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 Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0219999999. Subtotal - Purchased Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0289999999. Subtotal - Purchased Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0359999999. Subtotal - Purchased Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0429999999. Subtotal - Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0439999999. Total Purchased Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0449999999. Total Purchased Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0459999999. Total Purchased Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0469999999. Total Purchased Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0479999999. Total Purchased Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0489999999. Total Purchased Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0499999999. Total Purchased Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0709999999. Subtotal - Written Options - Hedging Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0779999999. Subtotal - Written Options - Replications | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0849999999. Subtotal - Written Options - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0919999999. Subtotal - Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0929999999. Total Written Options - Call Options and Warrants | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0939999999. Total Written Options - Put Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0949999999. Total Written Options - Caps | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0959999999. Total Written Options - Floors | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0969999999. Total Written Options - Collars | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0979999999. Total Written Options - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 0989999999. Total Written Options | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | 221025AB5 CORY COGENERATION FDG CORP B-SR-SEC 7.601% due 06/30/2026 | D-1 | Currency | ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11 | 04/19/2001 | 06/30/2026 | 09/30/2019 | Sale | | | 7.47422/(7.601) | | | (4,178,251) | (207,675) | | | | 2,711,233 | | (4,178,251) | | | 100/100 |
| 1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange | | | | | | | | | | | | | | (4,178,251) | (207,675) | | XXX | | 2,711,233 | | (4,178,251) | | | XXX |
| 1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | (4,178,251) | (207,675) | | XXX | | 2,711,233 | | (4,178,251) | | | XXX |
| 1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC | 816851AK5 SEMPRA ENERGY SR UNSEC 9.8% due 02/15/2019 | D-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 11/17/2008 | 02/15/2019 | 02/15/2019 | Maturity | | | CREDIT EVENT /(1.48) | | | | (47,278) | | | | 43,284 | | | | | 0003 |
| CREDIT DEFAULT SWAP - SEMPRA ENERGY SR UNSEC | 816851AK5 SEMPRA ENERGY SR UNSEC 9.8% due 02/15/2019 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/17/2008 | 02/15/2019 | 02/15/2019 | Maturity | | | CREDIT EVENT /(1.48) | | | | (47,278) | | | | 43,284 | | | | | 0003 |
| CREDIT DEFAULT SWAP - CITIGROUP INC SUBORD | 172967CC3 CITIGROUP INC SUBORD 6% due 10/31/2033 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/13/2009 | 03/20/2019 | 03/20/2019 | Maturity | | | CREDIT EVENT /(3) | | | | (32,917) | | | | 27,658 | | | | | 0003 |
| CREDIT DEFAULT SWAP - ONEOK PARTNERS LP CO.GUARNT | 68268NAE3 ONEOK PARTNERS LP CO.GUARNT 8.625% due 03/01/2019 | D-1 | Credit | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 02/26/2009 | 03/01/2019 | 03/01/2019 | Maturity | | | CREDIT EVENT /(2.05) | | | | (34,167) | | | | 31,329 | | | | | 0003 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% due 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/05/2009 | 02/01/2019 | 02/01/2019 | Maturity | | | CREDIT EVENT /(0.65) | | | | (8,667) | | | | 6,834 | | | | | 0003 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% due 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/10/2009 | 02/01/2019 | 02/01/2019 | Maturity | | | CREDIT EVENT /(0.72) | | | | (11,520) | | | | 9,315 | | | | | 0003 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% due 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/10/2009 | 02/01/2019 | 02/01/2019 | Maturity | | | CREDIT EVENT /(0.72) | | | | (3,200) | | | | 2,588 | | | | | 0003 |
| CREDIT DEFAULT SWAP - UNITED UTILITIES PLC SR UNSEC | 91311QAE5 UNITED UTILITIES PLC SR UNSEC 5.375% due 02/01/2019 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/11/2009 | 02/01/2019 | 02/01/2019 | Maturity | | | CREDIT EVENT /(0.72) | | | | (3,200) | | | | 2,588 | | | | | 0003 |
| CREDIT DEFAULT SWAP - VALERO ENERGY CORP SR UNSEC | 91913YAS9 VALERO ENERGY CORP SR UNSEC 3.65% due 03/15/2025 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 03/13/2009 | 03/15/2019 | 03/15/2019 | Maturity | | | CREDIT EVENT /(2.6) | | | | (85,511) | | | | 80,701 | | | | | 0003 |
| CREDIT DEFAULT SWAP - INTERNATIONAL PAPER CO SR UNSEC | 460146CE1 INTERNATIONAL PAPER CO SR UNSEC 7.5% due 08/15/2021 | D-1 | Credit | UBS AG BFM8T61CT2L1QCEMIK50 | 05/04/2009 | 05/15/2019 | 05/15/2019 | Maturity | | | CREDIT EVENT /(3) | | | | (79,875) | | | | 75,934 | | | | | 0003 |
| CREDIT DEFAULT SWAP - BURLINGTN NORTH SANTA FE SR UNSEC | 12189TAA2 BURLINGTN NORTH SANTA FE SR UNSEC 7% due 12/15/2025 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/21/2009 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT /(1) | | | | (295,000) | | | | 182,314 | | 93,820 | | | 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 Undiscounted Premium (Received) Paid | 14<br>Current Year Initial Cost of Undiscounted 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 - WELLS FARGO BK-CVS 2010 SECOND SR-SEC | 94978#C08 WELLS FARGO BK-CVS 2010 SECOND SR-SEC 5.61% due 08/10/2027 | D-1 | Credit | BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | 01/10/2018 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(1) | | | | (16,323) | | | 5 | | 13,152 | | | | 0003 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 12/03/2018 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(1) | | | | (39,333) | | | 1,338 | | 32,354 | | | | 0003 |
| CREDIT DEFAULT SWAP - BALL CORP CO.GUARNT | 058498AS5 BALL CORP CO.GUARNT 4% due 11/15/2023 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/04/2018 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(5) | | | | (393,333) | | | 4,242 | | 367,230 | | | | 0003 |
| CREDIT DEFAULT SWAP - CALIFORNIA RESOURCES CRP CO.GUARNT | 13057QAF4 CALIFORNIA RESOURCES CRP CO.GUARNT 6% due 11/15/2024 | D-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 12/04/2018 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(5) | | | | (147,500) | | | 17,807 | | (181,611) | | | | 0003 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037 | D-1 | Credit | CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | 01/14/2019 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(1) | | | | (50,833) | | | | | | | | | 0003 |
| CREDIT DEFAULT SWAP - TIME WARNER CABLE LLC SR SEC | 88732JAJ7 TIME WARNER CABLE LLC SR SEC 6.55% due 05/01/2037 | D-1 | Credit | BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573 | 01/22/2019 | 12/20/2019 | 12/20/2019 | Maturity | | | CREDIT EVENT/(1) | | | | (10,167) | | | | | | | | | 0003 |
| 1129999999. Subtotal - Swaps - Hedging Other - Credit Default | | | | | | | | | | | | | | | (1,306,102) | | XXX | 529,221 | | 324,946 | | | | XXX |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | N2962#AC7 ENECO C-SR-UNSEC 4.82% due 03/28/2019 | B-1 | Currency | THE ROYAL BANK OF SCOTLAND PLC RR3QWICIWWIPCS8A4S074 | 02/20/2007 | 03/28/2019 | 03/28/2019 | Maturity | | | 5.7/(4.817) | | | 4,783,861 | 133,105 | | | 124,862 | (4,193,725) | 4,783,861 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED JPY RECEIVE FIXED USD | 8138 Ginza 115 (Tokyo) OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 10/25/2016 | 10/29/2021 | 09/30/2019 | Sale | | | 4.5925/(2.5) | | | 1,314,851 | 424,634 | | | 130,874 | (1,720,689) | 1,314,833 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 628908CF6 GROPIUS % due 03/28/2022 | D-1 | Currency | DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | 03/26/2012 | 03/28/2022 | 10/25/2019 | Sale | | | 3.68/CREDIT EVENT | | | 11,597,813 | 687,239 | | | 5,184,273 | (11,578,439) | 11,596,438 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/11/2014 | 12/13/2024 | 11/22/2019 | Sale | | | 6.00/CREDIT EVENT | | | 3,069,483 | (105,561) | | | 1,534,313 | (3,693,860) | 3,069,483 | | | | 0002 |
| 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 NA 7H6GLXDRUGQFU57RNE97 | 10/21/2015 | 10/15/2019 | 10/15/2019 | Maturity | | | 3.00/CREDIT EVENT | | | 6,575,763 | (856,708) | | | 1,404,177 | (2,539,249) | 6,575,763 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | Z108 ISLAZUL OIA | BA-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 12/16/2015 | 10/15/2019 | 10/15/2019 | Maturity | | | 3.80/CREDIT EVENT | | | (60,845) | 93,381 | | | 70,431 | 298,571 | (60,845) | | | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN28 11.25% due 06/15/2023 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/14/2016 | 11/30/2019 | 11/30/2019 | Maturity | | | 11.00/CREDIT EVENT | | | 161,020 | 105,381 | | | (29,389) | (572,501) | 160,951 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED EUR RECEIVE FIXED USD | 83140IA Vicolungo OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 12/21/2016 | 12/20/2019 | 12/20/2019 | Maturity | | | 3.00/CREDIT EVENT | | | (9,002,000) | 3,307,801 | | | 1,487,046 | 14,217,138 | (9,002,000) | | | | 0002 |
| CURRENCY SWAP - PAY FIXED AUD RECEIVE FIXED USD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 06/13/2018 | 12/21/2022 | 11/22/2019 | Sale | | | 3.43/CREDIT EVENT | | | 2,397,420 | 141,254 | | | (109,182) | (1,621,892) | 2,397,420 | | | | 0002 |
| CURRENCY SWAP - PAY FIXED CAD RECEIVE FIXED USD | C0237#AA6 ALTIMA DENTAL CANADA HLDGS-INC 11 1/4% Due 6/15/2023 FMAN28 11.25% due 06/15/2023 | D-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 01/28/2019 | 11/30/2019 | 11/30/2019 | Maturity | | | 23.67/CREDIT EVENT | | | 19,071 | 60,886 | | | | | 19,071 | | | | 0002 |
| 1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange | | | | | | | | | | | | | | 20,856,437 | 3,991,412 | | XXX | 9,797,405 | (11,404,646) | | 20,854,975 | | | XXX |
| 1169999999. Subtotal - Swaps - Hedging Other | | | | | | | | | | | | | | 20,856,437 | 2,685,310 | | XXX | 10,326,626 | (11,404,646) | 324,946 | 20,854,975 | | | XXX |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QS0 US TREASURY N/B United States Treasury No 3.75 3.75% due 08/15/2041 | DB PART C-1 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 07/28/2016 | 12/20/2020 | 07/29/2019 | Sale | | | 1.00/CREDIT EVENT | | | 570,000 | 372,222 | | | | | (23,437) | 530,189 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/01/2016 | 12/20/2020 | 07/29/2019 | Sale | | | 1.00/CREDIT EVENT | | | 582,500 | 373,611 | | | | | (82,474) | 443,460 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/02/2016 | 12/20/2020 | 07/29/2019 | Sale | | | 1.00/CREDIT EVENT | | | 565,000 | 375,000 | | | | | (25,472) | 522,246 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810RE0 US TREASURY N/B United States Treasury No 3.62 3.625% due 02/15/2044 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/01/2016 | 12/20/2020 | 07/29/2019 | Sale | | | 1.00/CREDIT EVENT | | | 570,000 | 375,000 | | | | | (90,892) | 417,709 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810QX9 US TREASURY N/B United States Treasury No 2.75 2.75% due 08/15/2042 | DB PART C-1 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/29/2016 | 12/20/2021 | 07/29/2019 | Sale | | | 1.00/CREDIT EVENT | | | 891,083 | 379,167 | | | | | (51,311) | 710,582 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QA9 US TREASURY N/B United States Treasury No 3.5 3.5% due 02/15/2039 | DB PART C-18 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/27/2016 | 12/20/2020 | 10/03/2019 | Sale | | | 1.00/CREDIT EVENT | | | 555,000 | 381,944 | | | | | (17,218) | 526,936 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QT8 US TREASURY N/B United States Treasury No 3.12 3.125% due 11/15/2041 | DB PART C-19 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 07/28/2016 | 12/20/2020 | 10/03/2019 | Sale | | | 1.00/CREDIT EVENT | | | 565,000 | 383,333 | | | | | (25,873) | 523,087 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-20 | Credit | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/29/2016 | 12/20/2020 | 10/10/2019 | Sale | | | 1.00/CREDIT EVENT | | | 565,000 | 393,056 | | | | | (25,017) | 526,100 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-21 | Credit | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 09/12/2016 | 12/20/2020 | 10/03/2019 | Sale | | | 1.00/CREDIT EVENT | | | 555,000 | 381,944 | | | | | (76,376) | 430,706 | | | N/A |

# SCHEDULE DB - PART A - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expira-tion | Termina-tion Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Considera-tion Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| CREDIT DEFAULT SWAP - CDX.NA.IG25 SR. TRANCHE | 912810QU5 US TREASURY N/B United States Treasury No 3.12 3.125% due 02/15/2042 | DB PART C-22 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/13/2016 | 12/20/2020 | 10/03/2019 | Sale | | | 1.00/CREDIT EVENT | | | 277,500 | 191,667 | | | | | (34,304) | 221,990 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 3136A6P40 FNR 2012-76 DZ Z SEQ 4% due 07/25/2042 | DB PART C-23 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/28/2016 | 12/20/2021 | 10/08/2019 | Sale | | | 1.00/CREDIT EVENT | | | 830,000 | 390,278 | | | | | (59,507) | 857,781 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-24 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/19/2016 | 12/20/2021 | 10/09/2019 | Sale | | | 1.00/CREDIT EVENT | | | 825,000 | 391,667 | | | | | (92,821) | 558,000 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-25 | Credit | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/19/2016 | 12/20/2021 | 10/10/2019 | Sale | | | 1.00/CREDIT EVENT | | | 845,000 | 393,056 | | | | | (92,682) | 579,670 | | | N/A |
| CREDIT DEFAULT SWAP - CDX.NA.IG27 SR. TRANCHE | 912810RB6 US TREASURY N/B United States Treasury No 2.87 2.875% due 05/15/2043 | DB PART C-26 | Credit | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 10/21/2016 | 12/20/2021 | 10/09/2019 | Sale | | | 1.00/CREDIT EVENT | | | 825,000 | 391,667 | | | | | (95,676) | 549,816 | | | 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 | 03/31/2019 | Sale | | | CREDIT EVENT/(1) | | | 72,578 | 12,083 | | | | | 14,535 | 221,122 | | | N/A |
| 1189999999. Subtotal - Swaps - Replication - Credit Default | | | | | | | | | | | | | | 9,093,661 | 5,185,694 | | XXX | | | (778,525) | 7,419,393 | | | XXX |
| TOTAL RETURN SWAP - RSAT-TR19 HYG US - ISHA | 912810QK7 US TREASURY N/B United States Treasury No 3.87 3.875% due 08/15/2040 | D-1 | Interest Rate | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/03/2019 | 11/06/2019 | 11/06/2019 | Maturity | | | 0.00/CREDIT EVENT | | | 53,360 | 49,211 | | | | | | 53,360 | | | 0001 |
| 1209999999. Subtotal - Swaps - Replication - Total Return | | | | | | | | | | | | | | 53,360 | 49,211 | | XXX | | | | 53,360 | | | XXX |
| 1229999999. Subtotal - Swaps - Replication | | | | | | | | | | | | | | 9,147,021 | 5,234,906 | | XXX | | | (778,525) | 7,472,753 | | | XXX |
| 1289999999. Subtotal - Swaps - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1349999999. Subtotal - Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1359999999. Total Swaps - Interest Rate | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1369999999. Total Swaps - Credit Default | | | | | | | | | | | | | | 9,093,661 | 3,879,593 | | XXX | 529,221 | | (453,579) | 7,419,393 | | | XXX |
| 1379999999. Total Swaps - Foreign Exchange | | | | | | | | | | | | | | 16,678,186 | 3,783,737 | | XXX | 9,797,405 | (8,693,413) | | 16,676,724 | | | XXX |
| 1389999999. Total Swaps - Total Return | | | | | | | | | | | | | | 53,360 | 49,211 | | XXX | | | | 53,360 | | | XXX |
| 1399999999. Total Swaps - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1409999999. Total Swaps | | | | | | | | | | | | | | 25,825,207 | 7,712,542 | | XXX | 10,326,626 | (8,693,413) | (453,579) | 24,149,477 | | | XXX |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 01A5084 HEDF 1 (Hines European Development) 01A | D2-2 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 09/26/2018 | 01/11/2019 | 01/11/2019 | Maturity | | | .0000 /(.0000) | | | 416,823 | | | | (107,900) | (306,999) | | 416,823 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus 01A | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 10/10/2018 | 01/18/2019 | 01/18/2019 | Maturity | | | .0000 /(.0000) | | | 1,651,706 | | | | (550,354) | (404,236) | | 1,651,706 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | VARIOUS GBP OTHER INVESTED ASSETS | BA-1, D-2-2 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 11/14/2018 | 02/19/2019 | 02/19/2019 | Maturity | | | .0000 /(.0000) | | | (332,473) | | | | (277,281) | (1,567,517) | | (332,473) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | VARIOUS EUR OTHER INVESTED ASSETS | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2018 | 02/19/2019 | 02/19/2019 | Maturity | | | .0000 /(.0000) | | | 2,596,635 | | | | (2,394,063) | 6,566,668 | | 2,596,635 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | VARIOUS AUD OTHER INVESTED ASSETS | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/14/2018 | 02/20/2019 | 02/20/2019 | Maturity | | | .0000 /(.0000) | | | 5,262,920 | | | | (187,241) | (13,537,982) | | 5,262,920 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | VARIOUS CAD OTHER INVESTED ASSETS | D2-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 11/15/2018 | 02/20/2019 | 02/20/2019 | Maturity | | | .0000 /(.0000) | | | (444,801) | | | | (199,381) | (8,277,591) | | (444,801) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 01A5084 HEDF 1 (Hines European Development) 01A | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/09/2019 | 03/15/2019 | 03/15/2019 | Maturity | | | .0000 /(.0000) | | | 287,396 | | | | | | | 287,396 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 80150IA UK SC FUND 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 04/25/2018 | 04/26/2019 | 04/26/2019 | Maturity | | | .0000 /(.0000) | | | 3,044,798 | | | | (397,071) | (2,872,805) | | 3,042,854 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus 01A | D-2, BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 01/16/2019 | 04/26/2019 | 04/26/2019 | Maturity | | | .0000 /(.0000) | | | 2,277,123 | | | | | | | 2,277,123 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | VARIOUS GBP OTHER INVESTED ASSETS | BA-1, D-2-2 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/14/2019 | 05/20/2019 | 05/20/2019 | Maturity | | | .0000 /(.0000) | | | 1,117,839 | | | | | | | 1,117,839 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | VARIOUS EUR OTHER INVESTED ASSETS | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/14/2019 | 05/20/2019 | 05/20/2019 | Maturity | | | .0000 /(.0000) | | | 9,275,641 | | | | | | | 9,275,641 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | VARIOUS AUD OTHER INVESTED ASSETS | BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUO0SJ21A208 | 02/15/2019 | 05/21/2019 | 05/21/2019 | Maturity | | | .0000 /(.0000) | | | 17,550,601 | | | | | | | 17,550,601 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | VARIOUS CAD OTHER INVESTED ASSETS | D2-2 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 02/19/2019 | 05/21/2019 | 05/21/2019 | Maturity | | | .0000 /(.0000) | | | 2,648,766 | | | | | | | 2,648,766 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/23/2018 | 05/24/2019 | 05/24/2019 | Maturity | | | .0000 /(.0000) | | | 54,546 | | | | (41,658) | 7,206 | | 54,537 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8118 Thurrock 01A | BA-1 | Currency | JP MORGAN CHASE BANK NA 7H6GLXDRUGQFU57RNE97 | 05/30/2018 | 05/31/2019 | 05/31/2019 | Maturity | | | .0000 /(.0000) | | | 2,564,860 | | | | (404,227) | (1,580,262) | | 2,564,860 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund 01A | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 11/05/2018 | 05/24/2019 | 05/24/2019 | Maturity | | | .0000 /(.0000) | | | (6,194) | | | | (1,946) | 11,026 | | (6,194) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL JPY | 8626 Tokyo Multifamily Fund 01A | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 02/12/2019 | 05/24/2019 | 05/24/2019 | Maturity | | | .0000 /(.0000) | | | (1,331) | | | | | | | (1,331) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 Erlangen 01A | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 12/19/2018 | 06/21/2019 | 06/21/2019 | Maturity | | | .0000 /(.0000) | | | 625,222 | | | | (47,000) | 150,076 | | 625,222 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 4563 NORTE 01A | D-2 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 06/15/2018 | 06/14/2019 | 06/14/2019 | Maturity | | | .0000 /(.0000) | | | 9,513,273 | | | | (2,382,086) | (1,995,398) | | 9,513,273 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 01A5084 HEDF 1 (Hines European Development) 01A | BA-1 | Currency | CITIBANK NA E570DZWZ7FF32TWEFA76 | 03/13/2019 | 06/14/2019 | 06/14/2019 | Maturity | | | .0000 /(.0000) | | | 195,745 | | | | | | | 195,745 | | | 0002 |

# SCHEDULE DB - PART A - SECTION 2

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 | 24 | 25 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expira-tion | Termina-tion Date | Indicate Exercise, Expiration, Maturity or Sale | Number of Contracts | Notional Amount | Strike Price, Rate or Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid | Current Year Initial Cost of Un-discounted Premium (Received) Paid | Considera-tion Received (Paid) on Termination | Current Year Income | Book/ Adjusted Carrying Value | Code | Unrealized Valuation Increase/ (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortiza-tion)/ Accretion | Gain (Loss) on Termination Recognized | Adjustment to Carrying Value of Hedged Item | Gain (Loss) on Termination Deferred | Hedge Effectiveness at Inception and at Termination (b) |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8089 European Cities Fund (ECF) OIA | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/03/2018 | 07/12/2019 | 07/12/2019 | Maturity | | | 0000 /(.0000) | | | 14,902,658 | | | | (3,340,193) | (3,995,420) | | 14,902,658 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 85420IA Neptune Sugar City OIA | D-2, BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 07/19/2018 | 07/19/2019 | 07/19/2019 | Maturity | | | 0000 /(.0000) | | | 1,685,979 | | | | (352,392) | (334,142) | | 1,685,979 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 04/24/2019 | 07/19/2019 | 07/19/2019 | Maturity | | | 0000 /(.0000) | | | 323,960 | | | | | | | 323,960 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 8837 Silesia Outlet OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/24/2019 | 07/19/2019 | 07/19/2019 | Maturity | | | 0000 /(.0000) | | | 29,591 | | | | | | | 29,591 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8044 Henderson UK Outlet Mall Partnership LP OIA | BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 07/27/2018 | 08/02/2019 | 08/02/2019 | Maturity | | | 0000 /(.0000) | | | 1,012,700 | | | | (79,813) | (318,307) | | 1,012,700 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 05/16/2019 | 08/20/2019 | 08/20/2019 | Maturity | | | 0000 /(.0000) | | | 5,167,075 | | | | | | | 5,167,075 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD4100040 Ziemia Fund EUR Portfolio Hedge | BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 05/16/2019 | 08/20/2019 | 08/20/2019 | Maturity | | | 0000 /(.0000) | | | 7,350,508 | | | | | | | 7,350,508 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | scecere Ceres AUD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 05/17/2019 | 08/21/2019 | 08/21/2019 | Maturity | | | 0000 /(.0000) | | | 8,926,712 | | | | | | | 8,926,712 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | stctcga TCGA II AUD AUD Portfolio Hedge | BA-1 | Currency | BANK OF AMERICA NA B4TYDEB6GKMZO031MB27 | 05/17/2019 | 08/21/2019 | 08/21/2019 | Maturity | | | 0000 /(.0000) | | | 582,800 | | | | | | | 582,800 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | soloIeu Oleum - OIA CAD Portfolio Hedge | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 05/17/2019 | 08/21/2019 | 08/21/2019 | Maturity | | | 0000 /(.0000) | | | (3,145,734) | | | | | | | (3,145,734) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6861 T-C Pep Holding Sarl OIA | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/26/2018 | 09/27/2019 | 09/27/2019 | Maturity | | | 0000 /(.0000) | | | 2,515,765 | | | | (243,480) | (588,657) | | 2,515,765 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius OIA | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 09/26/2018 | 09/27/2019 | 09/27/2019 | Maturity | | | 0000 /(.0000) | | | 2,868,767 | | | | (278,079) | (668,068) | | 2,868,767 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius OIA | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/18/2018 | 09/27/2019 | 09/27/2019 | Maturity | | | 0000 /(.0000) | | | 697,861 | | | | (75,271) | (3,970) | | 697,861 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6894 Gropius OIA | D-2 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 03/05/2019 | 09/27/2019 | 09/27/2019 | Maturity | | | 0000 /(.0000) | | | 291,535 | | | | | | | 188,425 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 TIAA Lux 5 SARL (Erlangen) OIA | D-2 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 06/19/2019 | 09/20/2019 | 09/20/2019 | Maturity | | | 0000 /(.0000) | | | 840,634 | | | | | | | 840,634 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 09/26/2018 | 10/04/2019 | 10/04/2019 | Maturity | | | 0000 /(.0000) | | | 8,171,864 | | | | (77,939) | (3,254,541) | | 8,171,864 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 80150IA UK SC FUND OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 04/24/2019 | 11/08/2019 | 11/08/2019 | Maturity | | | 0000 /(.0000) | | | 669,718 | | | | | | | 669,718 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | 8118 Thurrock OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 05/29/2019 | 11/15/2019 | 11/15/2019 | Maturity | | | 0000 /(.0000) | | | (411,005) | | | | | | | (411,005) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 84860IAEUR Neptune Ursus OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 07/17/2019 | 10/25/2019 | 10/25/2019 | Maturity | | | 0000 /(.0000) | | | 2,213,534 | | | | | | | 2,213,534 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL GBP | A8AB7EDEA Global Real Estate Debt Partners - Fund I GBP Portfolio Hedge | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 08/16/2019 | 11/20/2019 | 11/20/2019 | Maturity | | | 0000 /(.0000) | | | (5,206,050) | | | | | | | (5,206,050) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | ZD4100040 Ziemia Fund EUR Portfolio Hedge | D-2, BA-1 | Currency | GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | 08/16/2019 | 11/20/2019 | 11/20/2019 | Maturity | | | 0000 /(.0000) | | | 3,259,750 | | | | | | | 3,259,750 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | scecere Ceres AUD Portfolio Hedge | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 08/19/2019 | 11/21/2019 | 11/21/2019 | Maturity | | | 0000 /(.0000) | | | (438,750) | | | | | | | (438,750) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL CAD | soloIeu Oleum - OIA CAD Portfolio Hedge | D-2, BA-1 | Currency | CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 | 08/20/2019 | 11/21/2019 | 11/21/2019 | Maturity | | | 0000 /(.0000) | | | (452,532) | | | | | | | (452,533) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | OIA5084 HEDF 1 (Hines European Development) OIA | BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/11/2019 | 12/06/2019 | 12/06/2019 | Maturity | | | 0000 /(.0000) | | | 16,840 | | | | | | | 16,840 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | 6211 Erlangen OIA | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 09/18/2019 | 11/08/2019 | 11/08/2019 | Maturity | | | 0000 /(.0000) | | | 274,334 | | | | | | | 274,334 | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL AUD | 7107B 101 MILLER STREET OIA | BA-1 | Currency | HSBC BANK USA 1IE8VN30JCEQV1H4R804 | 10/02/2019 | 12/06/2019 | 12/06/2019 | Maturity | | | 0000 /(.0000) | | | (3,058,713) | | | | | | | (3,058,713) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | MORTGAGE LOAN876200 | D-2, BA-1 | Currency | CITIBANK NA E57ODZWZ7FF32TWEFA76 | 11/19/2019 | 12/13/2019 | 12/13/2019 | Maturity | | | 0000 /(.0000) | | | (106,941) | | | | | | | (106,941) | | | 0002 |
| FOREIGN CURRENCY FORWARD CONTRACT BUY USD SELL EUR | OIA5084 HEDF 1 (Hines European Development) OIA | BA-1 | Currency | MORGAN STANLEY CAPITAL SERVICE I7331LVCZKQKX5T7XV54 | 06/12/2019 | 09/13/2019 | 09/13/2019 | Maturity | | | 0000 /(.0000) | | | 322,057 | | | | | | | 322,057 | | | 0003 |
| 1439999999. Subtotal - Forwards - Hedging Other | | | | | | | | | | | | | | 107,604,013 | | | XXX | (11,437,374) | (32,970,920) | | 107,498,950 | | | XXX |
| 1479999999. Subtotal - Forwards | | | | | | | | | | | | | | 107,604,013 | | | XXX | (11,437,374) | (32,970,920) | | 107,498,950 | | | XXX |
| 1509999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | (4,178,251) | (207,675) | | XXX | | 2,711,233 | | (4,178,251) | | | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | 128,460,450 | 2,685,310 | | XXX | (1,110,748) | (44,375,566) | 324,946 | 128,353,925 | | | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | 9,147,021 | 5,234,906 | | XXX | | | (778,525) | 7,472,753 | | | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | XXX | | | | | | | XXX |
| 1759999999 - Totals | | | | | | | | | | | | | | 133,429,220 | 7,712,542 | | XXX | (1,110,748) | (41,664,333) | (453,579) | 131,648,427 | | | XXX |

(a)

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

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transac-tion Price | Reporting Date Price | Fair Value | Book/ Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | | | | | | | | | XXX | XXX |

| Broker Name | Beginning Cash Balance | Cumulative Cash Change | Ending Cash Balance |
|---|---|---|---|
| Total Net Cash Deposits | | | |

(a)

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

(b)

| Code | Financial or Economic Impact of the Hedge at the End of the Reporting Period |
|---|---|
| | |

# SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | Change in Variation Margin | | | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | | | | | | 16 | 17 | 18 | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule/ Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expira-tion | Exchange | Trade Date | Transaction Price | Termina-tion Date | Termination Price | Indicate Exercise, Expiration, Maturity or Sale | Cumulative Variation Margin at Termination | Gain (Loss) Recognized in Current Year | Gain (Loss) Used to Adjust Basis of Hedged Item | Deferred | Hedge Effective-ness at Inception and at Termination (b) | Value of One (1) Point |
| 1579999999. Subtotal - Long Futures | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1649999999. Subtotal - Short Futures | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1679999999. Subtotal - SSAP No. 108 Adjustments | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108 | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1709999999. Subtotal - Hedging Other | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1719999999. Subtotal - Replication | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1729999999. Subtotal - Income Generation | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1739999999. Subtotal - Other | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives | | | | | | | | | | | | | | | | | | XXX | XXX |
| 1759999999 - Totals | | | | | | | | | | | | | | | | | | 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 |
|---|---|
| | |

# 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 Contracts With Book/Adjusted Carrying Value >0 | 6 Contracts With Book/Adjusted Carrying Value <0 | 7 Exposure Net of Collateral | 8 Contracts With Fair Value >0 | 9 Contracts With Fair Value <0 | 10 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 | 40,465,905 | 43,546,800 | (16,796,470) | | 48,779,751 | (20,102,070) | | 189,264,005 | 176,243,121 |
| BANK OF MONTREAL | NQ0HPCNCCU6TUTQYE16 | Y | Y | | | (7,004,773) | | | (8,364,757) | | 344,852 | |
| BARCLAYS BANK PLC | G5GSEF7VJP5I70UK5573 | Y | Y | 44,720,000 | 39,866,333 | (2,208,573) | | 39,866,333 | (2,208,573) | | 3,521,946 | |
| CITIBANK N.A. NEW YORK | E57ODZWZ7FF32TWEFA76 | Y | Y | 149,480,000 | 150,675,602 | (41,324,589) | | 164,671,650 | (60,333,424) | | 416,285,385 | 376,156,398 |
| CREDIT SUISSE INTERNATIONAL | E58DKGMJYYYJLN8C3868 | Y | Y | | | (898,169) | | | (898,169) | | | |
| GOLDMAN SACHS BANK USA | KD3XUN7C6T14HNAYLU02 | Y | Y | 172,850,000 | 116,448,207 | (5,328,520) | | 172,837,907 | (5,328,520) | | 3,332,450,017 | 3,270,719,703 |
| HSBC BANK USA | 1IE8VN30JCEQV1H4R804 | Y | Y | 24,166,000 | 27,598,343 | (8,555,537) | | 27,598,343 | (8,555,537) | | 3,890,777 | |
| JP MORGAN CHASE BANK N.A. | 7H6GLXDRUG0FU57RNE97 | Y | Y | 353,360,000 | 306,477,465 | (60,141,995) | | 363,412,299 | (60,643,855) | | 2,535,736,868 | 2,428,712,338 |
| ROYAL BANK OF CANADA | ES7IP3U3RHIGC71XBU11 | Y | Y | 1,190,000 | 3,955,108 | (3,508,118) | | 5,818,636 | (5,763,270) | | 1,352,175 | 609,165 |
| THE BANK OF NOVA SCOTIA | L3I9ZG2KFGXZ61BMIYR72 | Y | N | | | (990,226) | | | (1,529,029) | | 227,154 | |
| UBS AG | BFM8T61CT2L1QCEMIK50 | Y | Y | | | | | | | | | |
| BNP PARIBAS | ROMUWSFPU8MPRO8K5P83 | Y | Y | 15,480,000 | 12,071,656 | (2,205,218) | | 17,308,583 | (2,325,574) | | 223,255,964 | 217,642,401 |
| MORGAN STANLEY CAPITAL SERVICES INC | I7331LVCZKQKX5T7XV54 | Y | Y | 83,887,000 | 69,603,637 | (25,159,205) | | 103,977,708 | (30,858,725) | | 2,150,479,307 | 2,111,036,739 |
| THE ROYAL BANK OF SCOTLAND PLC | RR3QWICWWIPCS8A4S074 | Y | Y | | | | | | | | | |
| CREDIT AGRICOLE | 1VUV7VQFKUOQSJ21A208 | Y | Y | | 2,425,742 | (23,780,036) | | 3,972,331 | (23,721,097) | | 6,985,676 | |
| 0299999999. Total NAIC 1 Designation | | | | 885,598,905 | 772,668,893 | (197,901,429) | | 948,243,541 | (230,632,600) | | 8,863,794,126 | 8,581,119,865 |
| DEUTSCHE BK AG | 7LTWFZYICNSX8D621K86 | Y | Y | 10,070,000 | 9,644,203 | | | 9,644,203 | | | 756,033 | 330,236 |
| 0399999999. Total NAIC 2 Designation | | | | 10,070,000 | 9,644,203 | | | 9,644,203 | | | 756,033 | 330,236 |
| 0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded) | | | | 12,762,689 | 12,048,481 | | | 12,048,481 | | | 1,715,882 | 1,001,674 |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| 0999999999 - Gross Totals | | | | 908,431,594 | 794,361,577 | (197,901,429) | | 969,936,225 | (230,632,600) | | 8,866,266,041 | 8,582,451,775 |
| 1. Offset per SSAP No. 64 | | | | | | | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 794,361,577 | (197,901,429) | | | | | | |

# 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 9R7GPTSO7KV3UQJZQ078 | Treasury | 912810-RC-4 | United States Treasury No 3.62 | 6,859,216 | 5,600,000 | 5,457,937 | 08/15/2043 | I |
| BANK OF MONTREAL NQQ6HPCNCCU6TUTOYE16 | Cash | | | 8,420,000 | | 8,420,000 | | V |
| CREDIT AGRICOLE ES7IP3U3RHIGC71XBU11 | Cash | | | 10,150,000 | | 10,150,000 | | V |
| CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868 | Cash | | | 961,986 | | 961,986 | | V |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 0199999999 - Total | | | | 26,391,202 | 5,600,000 | 24,989,923 | 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-N3-0 | US TREASURY N/B | 28,270,178 | 27,862,000 | XXX | 12/31/2022 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-P3-8 | US TREASURY N/B | 2,182,477 | 2,174,800 | XXX | 01/31/2023 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-W4-8 | US TREASURY N/B | 6,311,713 | 6,202,000 | XXX | 02/29/2024 | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Treasury | 912828-W5-5 | US TREASURY N/B | 1,311,537 | 1,304,000 | XXX | 02/28/2022 | V |
| ROYAL BANK OF CANADA 1VUV7VQFKUOQSJ21A208 | Cash | | | 1,190,000 | | XXX | | V |
| JP MORGAN CHASE BANK N.A. 7H6GLXDRUGQFU57RNE97 | Cash | | | 353,360,000 | | XXX | | V |
| GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02 | Cash | | | 172,850,000 | | XXX | | V |
| CITIBANK N.A. NEW YORK E570DZWZ7FF32TWEFA76 | Cash | | | 149,480,000 | | XXX | | V |
| MORGAN STANLEY CAPITAL SERVICES INC I7331LVCZKOKX5T7XV54 | Cash | | | 83,887,000 | | XXX | | V |
| BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573 | Cash | | | 44,720,000 | | XXX | | V |
| HSBC BANK USA 1IE8VN30JCEQV1H4R804 | Cash | | | 24,166,000 | | XXX | | V |
| DEUTSCHE BK AG 7LTWFZYICNSX8D621K86 | Cash | | | 10,070,000 | | XXX | | V |
| BNP PARIBAS ROMUWSFPU8MPRO8K5P83 | Cash | | | 15,480,000 | | XXX | | V |
| MORGAN STANLEY & CO LLC 9R7GPTSO7KV3UQJZQ078 | Cash | | | 12,762,689 | | XXX | | V |
| BANK OF AMERICA N.A. B4TYDEB6GKMZO031MB27 | Cash | | | 2,390,000 | | XXX | | V |
| 0299999999 - Total | | | | 908,431,594 | 37,542,800 | XXX | XXX | XXX |

# SCHEDULE DB - PART E

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

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

| CDHS | | Hedged Item | | | | | | | | Hedging Instruments | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 |
| Identifier | Description | Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates | Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3) | Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk | Current Year Increase (Decrease) in VM-21 Liability | Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates | Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5) | Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9) | Prior Deferred Balance | Current Year Fair Value Fluctuation of the Hedge Instruments | Current Year Natural Offset to VM-21 Liability | Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk | Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)] | Current Year Prescribed Deferred Amortization | Current Year Additional Deferred Amortization | Current Year Total Deferred Amortization (16+17) | Ending Deferred Balance (11+15+18) |
| | | | | | | | | | | | | | | | | | | |
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| | | | | | | | | | | | | | | | | | | |
| Total | | | | | | | | 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 | 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 |
| 5999999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6299999. Subtotal - Unaffiliated Bank Loans | | | | | | XXX |
| 6399999. Total - Issuer Obligations | | | | | | XXX |
| 6499999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6599999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6699999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6799999. Total - SVO Identified Funds | | | | | | XXX |
| 6899999. Total - Affiliated Bank Loans | | | | | | XXX |
| 6999999. Total - Unaffiliated Bank Loans | | | | | | XXX |
| 7099999. Total Bonds | | | | | | XXX |
| 7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | | | XXX |
| 7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | | | XXX |
| 8099999. Total - Preferred and Common Stocks | | | | | | XXX |
| | Cash | | | 362,595,798 | 362,595,798 | |
| 9099999. Total - Cash (Schedule E Part 1 type) | | | | 362,595,798 | 362,595,798 | XXX |
| 9999999 - Totals | | | | 362,595,798 | 362,595,798 | XXX |

General Interrogatories:

1. Total activity for the year Fair Value $ (90,640,903) Book/Adjusted Carrying Value $ (90,640,903)
2. Average balance for the year Fair Value $ 470,994,139 Book/Adjusted Carrying Value $ 470,994,139
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 | 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 |
| 5999999. Subtotal - SVO Identified Funds | | | | | | XXX |
| 6299999. Subtotal - Unaffiliated Bank Loans | | | | | | XXX |
| 6399999. Total - Issuer Obligations | | | | | | XXX |
| 6499999. Total - Residential Mortgage-Backed Securities | | | | | | XXX |
| 6599999. Total - Commercial Mortgage-Backed Securities | | | | | | XXX |
| 6699999. Total - Other Loan-Backed and Structured Securities | | | | | | XXX |
| 6799999. Total - SVO Identified Funds | | | | | | XXX |
| 6899999. Total - Affiliated Bank Loans | | | | | | XXX |
| 6999999. Total - Unaffiliated Bank Loans | | | | | | XXX |
| 7099999. Total Bonds | | | | | | XXX |
| 7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) | | | | | | XXX |
| 7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) | | | | | | XXX |
| 8099999. Total - Preferred and Common Stocks | | | | | | XXX |
| 9999999 - Totals | | | | | | XXX |

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. | Channel Islands, UK | | | 19,316 | | | XXX |
| Citibank, N.A. | London, UK | | | | | 23,334,460 | XXX |
| Citibank, N.A. | New Castle, DE | | | | | (8,896,552) | XXX |
| Citibank, N.A. | New York, NY | | | | | 42,686,940 | XXX |
| Harris, N.A. | Chicago, IL | | | | | 602,795 | XXX |
| JPMorgan Chase Bank, N.A. | Houston, TX | | | | | 14,145,957 | XXX |
| JPMorgan Chase Bank, N.A. | New York, NY | | | | | 279,562,050 | XXX |
| The Northern Trust Company | Chicago, IL | | | | | 223,934 | XXX |
| Wells Fargo, N.A. | Minneapolis, MN | | | | | (13,000,494) | XXX |
| Wells Fargo, N.A. | San Francisco, CA | | | | | 18,578 | XXX |
| Beneficial State Bank | Oakland, CA<br>CD Matures June 12, 2020 | | 2.130 | | 126,066 | 10,548,010 | XXX |
| Beneficial State Bank | Oakland, CA<br>CD Matures June 13, 2019 | | 2.400 | 249,912 | | | XXX |
| Carver Federal Savings FSB | New York, NY<br>CD Matures October 31, 2019 | | 2.860 | 174,493 | | | XXX |
| Carver Federal Savings FSB | New York, NY<br>CD Matures October 29, 2020 | | 1.790 | | 131,449 | 6,205,814 | XXX |
| City First Bank of D.C. | | | 2.450 | 107,067 | | | 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 | 550,788 | 257,516 | 355,431,491 | 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 | 550,788 | 257,516 | 355,431,491 | XXX |
| 0499999. Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total - Cash | | XXX | XXX | 550,788 | 257,516 | 355,431,491 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 10,084,572 | 4. April | 2,298,146 | 7. July | 337,970,184 | 10. October | 345,857,828 |
| 2. February | 14,496,323 | 5. May | 212,461,953 | 8. August | 512,448,282 | 11. November | 372,612,594 |
| 3. March | 117,167,579 | 6. June | 21,740,235 | 9. September | 526,014,424 | 12. December | 355,431,491 |

# 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 |
|---|---|---|---|---|---|---|---|---|
| 0599999. Total - U.S. Government Bonds | | | | | | | | |
| 1099999. Total - All Other Government Bonds | | | | | | | | |
| 1799999. Total - U.S. States, Territories and Possessions Bonds | | | | | | | | |
| 2499999. Total - U.S. Political Subdivisions Bonds | | | | | | | | |
| 3199999. Total - U.S. Special Revenues Bonds | | | | | | | | |
| 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 - Unaffiliated Bank Loans | | | | | | | | |
| 7699999. Total - Issuer Obligations | | | | | | | | |
| 7799999. Total - Residential Mortgage-Backed Securities | | | | | | | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | |
| 7999999. Total - Other Loan-Backed and Structured Securities | | | | | | | | |
| 8099999. Total - SVO Identified Funds | | | | | | | | |
| 8199999. Total - Affiliated Bank Loans | | | | | | | | |
| 8299999. Total - Unaffiliated Bank Loans | | | | | | | | |
| 8399999. Total Bonds | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
|

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, Etc. | 1<br>Type of Deposit | 2<br>Purpose of Deposit | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>Fair Value |
|---|---|---|---|---|---|---|
| 1. Alabama AL | | | | | | |
| 2. Alaska AK | | | | | | |
| 3. Arizona AZ | | | | | | |
| 4. Arkansas AR | | | 128,862 | 129,822 | | |
| 5. California CA | | | | | | |
| 6. Colorado CO | | | | | | |
| 7. Connecticut CT | | | | | | |
| 8. Delaware DE | | | | | | |
| 9. District of Columbia DC | | | | | | |
| 10. Florida FL | | | | | | |
| 11. Georgia GA | | | 67,308 | 75,344 | | |
| 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 | | | 122,379 | 136,990 | | |
| 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 | | | 250,163 | 251,522 | | |
| 33. New York NY | | | 5,492,240 | 6,052,060 | | |
| 34. North Carolina NC | | | 489,514 | 547,958 | | |
| 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 | | | 225,176 | 226,348 | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | 10,196,289 | 12,274,429 | | |
| 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 | 16,971,931 | 19,694,473 | | |
| 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 | | | | |

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