ANNUAL STATEMENT

OF

THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

IN THE CITY OF NEW YORK
STATE OF NEW YORK

2019

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2019

LIFE AND ACCIDENT AND HEALTH

2019

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019

OF THE CONDITION AND AFFAIRS OF THE

GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile US

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 10 Hudson Yards (Street and Number), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Main Administrative Office 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 10 Hudson Yards (Street and Number or P.O. Box), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8829 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)
Haydn_Padmore@glic.com (E-mail Address), (FAX Number)

OFFICERS

President and Chief Executive Officer	Deanna Marie Mulligan	SVP, Corporate Controller	John Hunter Flannigan
EVP, Chief Legal Counsel	Eric Robert Dinallo	SVP and Corporate Secretary	Harris Oliner

OTHER

Marc Costantini, EVP, Commercial & Government Markets	Michael Nicholas Ferik, EVP & CFO	Andrew John McMahon #, EVP, Individual Markets, Enterprise Strategy & Customer Development
Diana Lynn Scott, EVP, Chief Human Resources Officer	Michael Slipowitz, SVP, Corporate Chief Actuary	Thomas George Sorell, EVP and Chief Investment Officer

DIRECTORS OR TRUSTEES

John Joseph Brennan	Lloyd Eugene Campbell	Richard Edward Cavanagh
Nancy Elizabeth Cooper	Deborah Leigh Duncan	William Craig Freda
Christopher Thomas Jenny	Deanna Marie Mulligan	Gary Adam Norcross
Karen Bretherick Peetz #	Vivek Sankaran	

State of New York
County of New York SS:

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

Deanna Marie Mulligan	Eric Robert Dinallo	John Hunter Flannigan
President and Chief Executive Officer	EVP, Chief Legal Counsel	SVP, Corporate Controller

Subscribed and sworn to before me this
18th day of February, 2020

Lystra M. Dhoray

Lystra M. Dhoray
Notary Public, State of New York
No. 01DH6141127
Qualified in Nassau County
Commission Expires 02/13/2022

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	41,870,455,333		41,870,455,333	39,361,489,909
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	1,727,861,658	6,702,986	1,721,158,672	1,811,412,296
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	4,878,732,614		4,878,732,614	4,482,273,809
	3.2 Other than first liens				38,115,000
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)	2,890,310		2,890,310	3,440,086
	4.2 Properties held for the production of income (less $ 203,800,445 encumbrances)	378,571,726		378,571,726	327,680,624
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (99,095,501) , Schedule E - Part 1), cash equivalents ($ 838,601,763 , Schedule E - Part 2) and short-term investments ($ 38,097,997 , Schedule DA)	777,604,259		777,604,259	731,896,387
6.	Contract loans (including $ premium notes)	3,800,419,556	488,540	3,799,931,016	3,634,864,040
7.	Derivatives (Schedule DB)	30,400,021		30,400,021	36,668,080
8.	Other invested assets (Schedule BA)	3,118,097,343	1,652,531	3,116,444,812	2,571,991,864
9.	Receivables for securities	25,000,233		25,000,233	4,906,049
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				65,757,442
12.	Subtotals, cash and invested assets (Lines 1 to 11)	56,610,033,054	8,844,058	56,601,188,996	53,070,495,587
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	460,990,460		460,990,460	414,605,819
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	176,693,978	14,278,645	162,415,334	148,925,206
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	974,777,489		974,777,489	966,442,806
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	11,590,380	185	11,590,195	15,354,684
	16.2 Funds held by or deposited with reinsured companies	2,995,650,518		2,995,650,518	2,809,523,763
	16.3 Other amounts receivable under reinsurance contracts	32,382,480		32,382,480	30,644,259
17.	Amounts receivable relating to uninsured plans	58,945,432	355,174	58,590,258	50,151,694
18.1	Current federal and foreign income tax recoverable and interest thereon	82,390,438		82,390,438	201,208,794
18.2	Net deferred tax asset	697,730,451	3,747,025	693,983,425	650,156,035
19.	Guaranty funds receivable or on deposit	12,555,211		12,555,211	16,911,630
20.	Electronic data processing equipment and software	31,943,275	23,253,819	8,689,455	5,780,243
21.	Furniture and equipment, including health care delivery assets ($)	16,522,469	16,522,469		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	28,344,095	737,095	27,607,000	21,367,867
24.	Health care ($) and other amounts receivable	27,410,201	27,410,201		
25.	Aggregate write-ins for other than invested assets	136,711,383	55,558,632	81,152,752	87,128,322
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	62,354,671,313	150,707,302	62,203,964,011	58,488,696,709
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	62,354,671,313	150,707,302	62,203,964,011	58,488,696,709
	DETAILS OF WRITE-INS				
1101.	Investments in progress				65,757,442
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				65,757,442
2501.	Miscellaneous receivable	85,483,025	13,865,584	71,617,441	80,788,274
2502.	Suspense accounts	5,308,131		5,308,131	2,474,014
2503.	Pennsylvania innovative credit	4,073,121		4,073,121	3,715,415
2598.	Summary of remaining write-ins for Line 25 from overflow page	41,847,106	41,693,047	154,058	150,619
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	136,711,383	55,558,632	81,152,752	87,128,322

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 42,123,537,361 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	42,123,537,361	40,001,244,399
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	4,431,241,243	4,279,624,934
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	2,258,669,152	1,924,572,913
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	339,529,093	268,659,159
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	262,001,382	264,415,327
5.	Policyholders' dividends/refunds to members $ (31,803,358) and coupons $ due and unpaid (Exhibit 4, Line 10)	(31,803,358)	(25,645,708)
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	984,826,485	978,708,702
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ (18,851,513) discount; including $ 80,250,018 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	360,277,412	328,892,097
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 2,660,984 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	2,660,984	2,021,154
	9.3 Other amounts payable on reinsurance, including $ 70,006 assumed and $ 12,960,705 ceded	13,030,712	14,092,041
	9.4 Interest maintenance reserve (IMR, Line 6)	389,867,994	300,799,805
10.	Commissions to agents due or accrued-life and annuity contracts $ 36,353,229 accident and health $ 99,884,495 and deposit-type contract funds $	136,237,724	124,477,126
11.	Commissions and expense allowances payable on reinsurance assumed	422,176	386,420
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	1,148,094,463	1,041,106,599
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	43,373,559	35,156,459
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	107,680,912	104,618,235
17.	Amounts withheld or retained by reporting entity as agent or trustee	64,318,590	33,435,970
18.	Amounts held for agents' account, including $ 186,613 agents' credit balances	186,613	260,681
19.	Remittances and items not allocated	79,356,893	46,445,113
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	537,533,323	471,647,204
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,070,825,244	879,016,646
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	17,406,595	23,520,703
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	3,001,904	9,634,514
	24.07 Funds held under coinsurance	88,484,050	62,056,921
	24.08 Derivatives	21,884,454	12,803,680
	24.09 Payable for securities	74,146,297	89,014,471
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	61,620,387	45,977,706
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,588,411,646	51,316,943,275
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	54,588,411,646	51,316,943,275
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,199,391,129	1,198,236,613
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		
34.	Aggregate write-ins for special surplus funds	47,611,968	4,006,732
35.	Unassigned funds (surplus)	6,368,549,268	5,969,510,089
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	7,615,552,365	7,171,753,434
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	7,615,552,365	7,171,753,434
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	62,203,964,011	58,488,696,709
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	40,251,209	24,719,087
2502.	Deferred gains on real estate	13,165,427	13,165,427
2503.	Claims liabilities for all other lines of business - pools	4,156,447	3,496,624
2598.	Summary of remaining write-ins for Line 25 from overflow page	4,047,304	4,596,568
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	61,620,387	45,977,706
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.	Affordable Care Act fee	43,605,236	
3402.	Contingency reserve for aviation reinsurance	3,000,000	3,000,000
3403.	Permanent surplus Arkansas requirements	1,000,000	1,000,000
3498.	Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	47,611,968	4,006,732

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	8,742,039,794	8,387,469,774
2.	Considerations for supplementary contracts with life contingencies	3,179,503	2,332,897
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	2,303,856,089	2,131,926,933
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	52,783,842	74,032,528
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	81,870,762	79,759,468
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	293,119,124	187,319,791
9.	Total (Lines 1 to 8.3)	11,476,849,114	10,862,841,391
10.	Death benefits	1,223,457,863	1,118,520,365
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,412,710	458,156
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,066,566	4,823,043
13.	Disability benefits and benefits under accident and health contracts	2,309,130,785	1,996,286,267
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,521,335,652	1,416,225,117
16.	Group conversions	904,436	928,743
17.	Interest and adjustments on contract or deposit-type contract funds	72,746,404	63,486,067
18.	Payments on supplementary contracts with life contingencies	2,007,854	1,486,371
19.	Increase in aggregate reserves for life and accident and health contracts	2,273,909,271	2,481,188,327
20.	Totals (Lines 10 to 19)	7,406,971,542	7,083,402,456
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	594,676,959	558,208,365
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	231,507,471	235,689,650
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	1,488,610,685	1,382,618,716
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	204,930,724	239,049,864
25.	Increase in loading on deferred and uncollected premiums	13,550,547	(3,067,937)
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	71,469,746	(28,934,392)
28.	Totals (Lines 20 to 27)	10,011,717,673	9,466,966,722
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,465,131,440	1,395,874,670
30.	Dividends to policyholders and refunds to members	967,942,892	965,922,894
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	497,188,549	429,951,776
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(118,126,523)	(52,314,100)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	615,315,072	482,265,876
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 102,532,663 (excluding taxes of $ 37,707,502 transferred to the IMR)	(66,775,050)	(171,844,857)
35.	Net income (Line 33 plus Line 34)	548,540,022	310,421,018
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	7,171,753,434	6,683,677,303
37.	Net income (Line 35)	548,540,022	310,421,018
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 19,627,620	92,627,151	184,607,050
39.	Change in net unrealized foreign exchange capital gain (loss)	11,284,166	(40,789,923)
40.	Change in net deferred income tax	67,262,241	48,568,312
41.	Change in nonadmitted assets	(23,063,010)	28,552,486
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(191,808,598)	(50,162,582)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes	1,154,516	1,165,381
49.	Cumulative effect of changes in accounting principles	(2,620,067)	(2,620,067)
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(59,577,490)	8,334,456
54.	Net change in capital and surplus for the year (Lines 37 through 53)	443,798,930	488,076,131
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	7,615,552,365	7,171,753,434
	DETAILS OF WRITE-INS		
08.301.	Interest on funds withheld assumed	155,062,184	137,708,653
08.302.	Other reserve adjustment on reinsurance	89,447,203	(15,695,402)
08.303.	Experience refund	31,656,058	38,463,309
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	16,953,680	26,843,230
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	293,119,124	187,319,791
2701.	Reserve adjustment on reinsurance assumed	53,110,196	(44,871,147)
2702.	Other miscellaneous expenses	10,170,431	7,230,452
2703.	Paid family leave risk adjustment	4,012,396	
2798.	Summary of remaining write-ins for Line 27 from overflow page	4,176,723	8,706,303
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	71,469,746	(28,934,392)
5301.	Prior period correction		450,000
5302.	Change in pension funded status	(59,577,490)	7,884,456
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(59,577,490)	8,334,456

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	8,738,306,893	8,372,593,905
2.	Net investment income	2,277,612,771	2,186,065,387
3.	Miscellaneous income	124,585,068	148,655,471
4.	Total (Lines 1 through 3)	11,140,504,732	10,707,314,763
5.	Benefit and loss related payments	5,063,487,784	4,830,963,270
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,405,283,662	2,498,180,122
8.	Dividends paid to policyholders	967,982,758	869,751,068
9.	Federal and foreign income taxes paid (recovered) net of $ 140,240,165 tax on capital gains (losses)	(93,764,715)	(29,240,332)
10.	Total (Lines 5 through 9)	8,342,989,489	8,169,654,127
11.	Net cash from operations (Line 4 minus Line 10)	2,797,515,243	2,537,660,635
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	10,424,627,606	12,449,552,990
	12.2 Stocks	621,974,475	203,504,422
	12.3 Mortgage loans	370,113,762	471,053,110
	12.4 Real estate	132,393,515	65,888,391
	12.5 Other invested assets	160,298,921	208,985,611
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	21,103	(56,056)
	12.7 Miscellaneous proceeds	302,670,023	171,983,524
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	12,012,099,405	13,570,911,992
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	12,741,054,178	13,961,145,439
	13.2 Stocks	437,351,858	443,446,566
	13.3 Mortgage loans	729,389,330	992,656,427
	13.4 Real estate	163,244,228	44,851,884
	13.5 Other invested assets	803,792,841	576,962,740
	13.6 Miscellaneous applications	107,216,435	139,402,672
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,982,048,870	16,158,465,728
14.	Net increase (decrease) in contract loans and premium notes	164,361,972	114,836,537
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(3,134,311,436)	(2,702,390,273)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	1,154,516	1,165,381
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	334,096,239	318,610,338
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	47,253,310	23,342,320
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	382,504,065	343,118,040
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	45,707,872	178,388,401
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	731,896,387	553,507,986
	19.2 End of year (Line 18 plus Line 19.1)	777,604,259	731,896,387

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Bonds to Bonds Exchange	2,404,413,092	2,309,023,904
20.0002. Common Stocks to Common Stocks Exchange	9,050,424	88,479,620

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	8,742,039,794	4,269,686,916	647,440,593	13,092,368		3,811,346,175			473,741
2.	Considerations for supplementary contracts with life contingencies	3,179,503	XXX	XXX	3,179,503		XXX	XXX		XXX
3.	Net investment income	2,303,856,089	2,037,347,539	46,312,696	27,327,291	67,947,633	124,832,132		59,260	29,539
4.	Amortization of Interest Maintenance Reserve (IMR)	52,783,842	41,996,796	2,945,831	634,456	1,434	7,200,957		3,099	1,269
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	81,870,762	38,574,036				43,296,726	XXX		
7.	Reserve adjustments on reinsurance ceded							XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	293,119,124	121,960,077	743,067	1,595,489	656,530	168,163,917		42	1
9.	Totals (Lines 1 to 8.3)	11,476,849,113	6,509,565,363	697,442,187	45,829,107	68,605,597	4,154,839,907		62,400	504,550
10.	Death benefits	1,223,457,863	818,375,661	405,082,202			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,412,710	1,412,710				XXX	XXX		
12.	Annuity benefits	2,066,566	XXX	XXX	414,563	1,652,003	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	2,309,130,785	21,576,516	2,850,013			2,284,556,795	XXX	146,599	861
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	1,521,335,652	1,477,375,062	386,935	43,573,655		XXX	XXX		
16.	Group conversions	904,436	690				903,746	XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	72,746,404	7,427,302	2,368,763	10,877,812	51,810,438	262,090	XXX		
18.	Payments on supplementary contracts with life contingencies	2,007,854			2,007,854		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	2,273,909,271	2,124,427,796	22,244,889	(23,071,459)	(1,376,450)	151,616,309	XXX		68,185
20.	Totals (Lines 10 to 19)	7,406,971,542	4,450,595,738	432,932,802	33,802,425	52,085,992	2,437,338,940	XXX	146,599	69,046
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	594,676,959	104,748,603	85,380,887	233,179		404,314,290			XXX
22.	Commissions and expense allowances on reinsurance assumed	231,507,471	4,759,094	60,626			226,687,720	XXX		31
23.	General insurance expenses and fraternal expenses	1,488,610,685	712,735,810	109,610,863	630,504	2,883,610	661,929,712		820,185	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	204,930,724	97,760,938	15,811,383	96,388		91,262,015			
25.	Increase in loading on deferred and uncollected premiums	13,550,547	14,001,226	(491,013)	40,334			XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	71,469,746	58,957,622	535,133	600,254	5,246,242	5,433,915		696,580	(1)
28.	Totals (Lines 20 to 27)	10,011,717,673	5,443,559,031	643,840,682	35,403,085	60,215,843	3,826,966,591		1,663,364	69,077
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,465,131,440	1,066,006,332	53,601,506	10,426,022	8,389,754	327,873,317		(1,600,964)	435,473
30.	Dividends to policyholders and refunds to members	967,942,892	965,463,921		908,618		1,570,353	XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	497,188,548	100,542,411	53,601,506	9,517,404	8,389,754	326,302,964		(1,600,964)	435,473
32.	Federal income taxes incurred (excluding tax on capital gains)	(118,126,523)	(42,981,952)	(10,918,766)	(2,907,289)	(1,312,509)	(60,327,661)		243,577	78,077
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	615,315,072	143,524,364	64,520,272	12,424,693	9,702,263	386,630,625		(1,844,541)	357,396
34.	Policies/certificates in force end of year	1,210,253	744,794	50,990	1,726	22	412,721	XXX		
	DETAILS OF WRITE-INS									
08.301.	Interest on funds withheld assumed	155,062,184					155,062,184			
08.302.	Other reserve adjustment on reinsurance	89,447,203	88,835,759	611,443						
08.303.	Experience refund	31,656,058	31,654,935				1,123			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	16,953,680	1,469,383	131,624	1,595,489	656,530	13,100,610		42	1
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	293,119,124	121,960,077	743,067	1,595,489	656,530	168,163,917		42	1
2701.	Reserve adjustment on reinsurance assumed	53,110,196	52,901,280	208,916						
2702.	Other miscellaneous expenses	10,170,431	3,378,102	321,492	600,183	5,246,242	624,447		(32)	(1)
2703.	Paid family leave risk adjustment	4,012,396					4,012,396			
2798.	Summary of remaining write-ins for Line 27 from overflow page	4,176,723	2,678,241	4,725	72		797,073		696,612	
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	71,469,746	58,957,622	535,133	600,254	5,246,242	5,433,915		696,580	(1)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	4,270,160,657		4,125,412,923	87,501,196		20,561,161	16,907,122		16,587,193		2,717,322	473,741
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	2,037,377,078		1,930,047,218	40,029,602		52,186,632	14,049,638		560,636		473,812	29,539
4.	Amortization of Interest Maintenance Reserve (IMR)	41,998,065		38,413,710	980,160		1,952,183	602,135		24,190		24,419	1,269
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	38,574,036		272	38,573,763								
7.	Reserve adjustments on reinsurance ceded												
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	121,960,078		1,458,731	31,719,204		1,209,890	3,452,145		84,179,482		(59,376)	1
9.	Totals (Lines 1 to 8.3)	6,510,069,914		6,095,332,855	198,803,925		75,909,866	35,011,039		101,351,501		3,156,177	504,550
10.	Death benefits	818,375,661		758,135,445	36,185,708		13,913,523	3,986,888		5,826,775		327,321	
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,412,710		1,414,900	(2,190)								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	21,577,378		18,837,073	802,941		70,000			278,472		1,588,031	861
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	1,477,375,062		1,429,678,796	124		13,115,859	769,858		33,810,425			
16.	Group conversions	690			690								
17.	Interest and adjustments on contract or deposit-type contract funds	7,427,302		7,102,237	226,227		65,704	10,834		22,299			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	2,124,495,981		2,110,016,696	(34,216,296)		17,612,432	30,629,671		772,783		(387,489)	68,185
20.	Totals (Lines 10 to 19)	4,450,664,784		4,325,185,147	2,997,204		44,777,518	35,397,251		40,710,755		1,527,862	69,046
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	104,748,603		96,822,158	4,998,061		2,162,287	766,097					XXX
22.	Commissions and expense allowances on reinsurance assumed	4,759,126			14,548		655,231	886,244		3,079,222		123,851	31
23.	General insurance expenses	712,735,810		592,811,461	113,254,643		5,065,288	1,083,916		342,641		177,861	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	97,760,938		86,221,118	10,462,816		966,402	31,960		78,642			
25.	Increase in loading on deferred and uncollected premiums	14,001,226		8,613,045	5,388,181								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	58,957,621		1,809,533	2,799,526		2,098,287	(2,026,397)		54,275,925		748	(1)
28.	Totals (Lines 20 to 27)	5,443,628,108		5,111,462,462	139,914,979		55,725,013	36,139,071		98,487,185		1,830,322	69,077
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,066,441,806		983,870,394	58,888,946		20,184,853	(1,128,032)		2,864,316		1,325,855	435,473
30.	Dividends to policyholders and refunds to members	965,463,921		965,337,720	126,200								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	100,977,885		18,532,673	58,762,745		20,184,853	(1,128,032)		2,864,316		1,325,855	435,473
32.	Federal income taxes incurred (excluding tax on capital gains)	(42,903,875)		(8,000,320)	(25,365,735)		(8,713,546)	486,957		(1,236,489)		(152,819)	78,077
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	143,881,760		26,532,993	84,128,480		28,898,399	(1,614,989)		4,100,805		1,478,674	357,396
34.	Policies/certificates in force end of year	744,794		520,715	217,674		5,180	1,225					
	DETAILS OF WRITE-INS												
08.301.	Other reserve adjustment on reinsurance	88,835,759					1,204,798	3,451,515		84,179,446			
08.302.	Experience refund	31,654,935			31,714,640							(59,705)	
08.303.	Miscellaneous income	1,466,791		1,457,510	4,564		3,720	630		36		329	1
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,593		1,221			1,372						
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	121,960,078		1,458,731	31,719,204		1,209,890	3,452,145		84,179,482		(59,376)	1
2701.	Reserve adjustment on reinsurance assumed	52,901,280					666,374	(2,027,955)		54,262,861			
2702.	Other miscellaneous expenses	3,378,100		1,778,334	153,290		1,431,187	1,558		12,985		748	(1)
2703.	Interest expense on funds held ceded	2,643,647			2,643,647								
2798.	Summary of remaining write-ins for Line 27 from overflow page	34,594		31,199	2,589		726			79			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	58,957,621		1,809,533	2,799,526		2,098,287	(2,026,397)		54,275,925		748	(1)

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	647,440,593		644,738,971	2,701,622					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	46,312,696		46,287,326	25,370					
4.	Amortization of Interest Maintenance Reserve (IMR)	2,945,831		2,944,585	1,247					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	743,067		131,163	611,904					
9.	Totals (Lines 1 to 8.3)	697,442,187		694,102,045	3,340,142					
10.	Death benefits	405,082,202		404,437,442	644,760					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,850,013		2,850,013						
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	386,935			386,935					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	2,368,763		2,360,378	8,385					
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	22,244,889		21,781,446	463,443					
20.	Totals (Lines 10 to 19)	432,932,802		431,429,279	1,503,523					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	85,380,887		84,743,000	637,887					XXX
22.	Commissions and expense allowances on reinsurance assumed	60,626			60,626					
23.	General insurance expenses	109,610,863		108,503,151	1,107,712					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	15,811,383		15,763,531	47,852					
25.	Increase in loading on deferred and uncollected premiums	(491,013)		(491,013)						
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	535,133		325,450	209,684					
28.	Totals (Lines 20 to 27)	643,840,682		640,273,398	3,567,283					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	53,601,506		53,828,647	(227,141)					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	53,601,506		53,828,647	(227,141)					
32.	Federal income taxes incurred (excluding tax on capital gains)	(10,918,766)		(11,052,876)	134,110					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	64,520,272		64,881,523	(361,251)					
34.	Policies/certificates in force end of year	50,990		50,887	103					
	DETAILS OF WRITE-INS									
08.301.	Other reserve adjustment on reinsurance	611,443			611,443					
08.302.	Miscellaneous income	131,164		131,163						
08.303.	Service fees	460			460					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	743,067		131,163	611,904					
2701.	Other miscellaneous expenses	321,492		320,724	767					
2702.	Reserve adjustment on reinsurance assumed	208,916			208,916					
2703.	Interest on fines & penalties of regulatory authorities	2,689		2,689						
2798.	Summary of remaining write-ins for Line 27 from overflow page	2,036		2,036						
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	535,133		325,450	209,684					

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	13,092,368	13,092,368					
2.	Considerations for supplementary contracts with life contingencies	3,179,503	XXX	XXX	XXX	XXX	3,179,503	XXX
3.	Net investment income	27,327,291	10,241,774				17,085,517	
4.	Amortization of Interest Maintenance Reserve (IMR)	634,456	217,733				416,723	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	1,595,489	1,593,946				1,543	
9.	Totals (Lines 1 to 8.3)	45,829,107	25,145,821				20,683,286	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	414,563	414,563					
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	43,573,655	43,573,655					
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	10,877,812	2,448,608				8,429,204	
18.	Payments on supplementary contracts with life contingencies	2,007,854					2,007,854	
19.	Increase in aggregate reserves for life and accident and health contracts	(23,071,459)	(25,267,071)				2,195,612	
20.	Totals (Lines 10 to 19)	33,802,425	21,169,755				12,632,670	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	233,179	233,179					
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	630,504	319,780				310,724	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	96,388	91,371				5,017	
25.	Increase in loading on deferred and uncollected premiums	40,334	40,334					
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	600,254	601,445				(1,191)	
28.	Totals (Lines 20 to 27)	35,403,085	22,455,864				12,947,221	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	10,426,022	2,689,957				7,736,065	
30.	Dividends to policyholders and refunds to members	908,618	908,618					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	9,517,404	1,781,339				7,736,065	
32.	Federal income taxes incurred (excluding tax on capital gains)	(2,907,289)	319,657				(3,226,946)	
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	12,424,693	1,461,682				10,963,011	
34.	Policies/certificates in force end of year	1,726	1,221				505	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	1,595,489	1,593,946				1,543	
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	1,595,489	1,593,946				1,543	
2701.	Other miscellaneous expenses	600,183	601,373				(1,191)	
2702.	Interest on fines & penalties of regulatory authorities	41	41					
2703.	Fines & penalties of regulatory authorities	31	31					
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	600,254	601,445				(1,191)	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	67,947,633					488,733	67,458,900
4.	Amortization of Interest Maintenance Reserve (IMR)	1,434					11,059	(9,624)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	656,530					25	656,505
9.	Totals (Lines 1 to 8.3)	68,605,597					499,816	68,105,781
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	1,652,003					959,535	692,468
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	51,810,438					(30)	51,810,468
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(1,376,450)					(1,376,450)	
20.	Totals (Lines 10 to 19)	52,085,992					(416,945)	52,502,936
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	2,883,610						2,883,610
24.	Insurance taxes, licenses and fees, excluding federal income taxes							
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance							
27.	Aggregate write-ins for deductions	5,246,242					(19)	5,246,261
28.	Totals (Lines 20 to 27)	60,215,843					(416,964)	60,632,807
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	8,389,754					916,780	7,472,974
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,389,754					916,780	7,472,974
32.	Federal income taxes incurred (excluding tax on capital gains)	(1,312,509)					(370,870)	(941,639)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	9,702,263					1,287,650	8,414,613
34.	Policies/certificates in force end of year	22					22	
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	681,096					25	681,071
08.302.	Service fees	(24,566)						(24,566)
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	656,530					25	656,505
2701.	Other miscellaneous expenses	5,246,242					(19)	5,246,261
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	5,246,242					(19)	5,246,261

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	3,811,346,175	286,324			252,848,152	1,927,127,331					1,407,149,802		223,934,566
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	124,891,391	314,399	578,689		2,262,180	14,154,832					100,711,276		6,870,016
4.	Amortization of Interest Maintenance Reserve (IMR)	7,204,056	16,203	29,824		137,829	816,063					5,779,394		424,743
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	43,296,726										43,296,726		
7.	Reserve adjustments on reinsurance ceded													
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	168,163,959	218	14,536		48,136	5,993,019					155,640,658		6,467,392
9.	Totals (Lines 1 to 8.3)	4,154,902,308	617,144	623,049		255,296,296	1,948,091,245					1,712,577,857		237,696,718
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,284,703,394	1,797,124	995,350		142,785,516	1,305,829,868					768,430,103		64,865,432
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	903,746										903,746		
17.	Interest and adjustments on contract or deposit-type contract funds	262,090					143,408					36,999		81,683
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	151,616,309	(2,164,758)			66,551	384,863					149,339,947		3,989,706
20.	Totals (Lines 10 to 19)	2,437,485,539	(367,634)	995,350		142,852,067	1,306,358,139					918,710,795		68,936,821
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	404,314,290				28,587,799	176,129,159					130,318,138		69,279,193
22.	Commissions and expense allowances on reinsurance assumed	226,687,720										226,679,839		7,881
23.	General insurance expenses	662,749,897	262,729	(27,907)		57,591,349	377,998,770					199,307,006		27,617,950
24.	Insurance taxes, licenses and fees, excluding federal income taxes	91,262,015	6,651			6,206,285	51,643,700					26,785,947		6,619,432
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions	6,130,495	(169)	(310)		4,698	1,069,099					4,174,987		882,191
28.	Totals (Lines 20 to 27)	3,828,629,955	(98,423)	967,133		235,242,197	1,913,198,867					1,505,976,712		173,343,469
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	326,272,353	715,567	(344,085)		20,054,099	34,892,377					206,601,145		64,353,249
30.	Dividends to policyholders and refunds to members	1,570,353										1,570,353		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	324,702,000	715,567	(344,085)		20,054,099	34,892,377					205,030,792		64,353,249
32.	Federal income taxes incurred (excluding tax on capital gains)	(60,084,084)	(303,418)	145,900		(4,118,858)	(3,300,354)					(39,371,747)		(13,135,607)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	384,786,084	1,018,985	(489,985)		24,172,957	38,192,731					244,402,539		77,488,856
34.	Policies/certificates in force end of year	412,721	230			42,197	128,431					176,127		65,736
	DETAILS OF WRITE-INS													
08.301.	Interest on funds withheld assumed	155,062,184										155,062,184		
08.302.	Miscellaneous income	7,344,692	218	14,536		48,136	5,993,019					411,362		877,421
08.303.	Service fees	5,755,960										165,989		5,589,971
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	1,123										1,123		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	168,163,959	218	14,536		48,136	5,993,019					155,640,658		6,467,392
2701.	Paid family leave risk adjustment	4,012,396										4,012,396		
2702.	Federal exchange fees	766,368					766,368							
2703.	Miscellaneous-space and aviation activity	696,612												696,612
2798.	Summary of remaining write-ins for Line 27 from overflow page	655,119	(169)	(310)		4,698	302,731					162,591		185,579
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,130,495	(169)	(310)		4,698	1,069,099					4,174,987		882,191

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	39,206,130,697		37,112,789,518	737,166,368		1,048,968,439	289,512,053		10,597,544		6,487,916	608,859
2. Tabular net premiums or considerations	3,971,284,522		3,690,819,745	203,480,425		60,398,126	13,351,300		814,349		1,192,529	1,228,048
3. Present value of disability claims incurred	8,200,359		7,680,102	520,257								
4. Tabular interest	1,539,039,758		1,470,836,166	29,604,400		35,146,250	2,901,410		185,412		317,455	48,665
5. Tabular less actual reserve released	28,892								28,892			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	143,359,021		152,761,178	(21,982,389)		(45,365)	11,527,680		1,097,918			
8. Totals (Lines 1 to 7)	44,868,043,248		42,434,886,708	948,789,061		1,144,467,450	317,292,444		12,724,113		7,997,900	1,885,572
9. Tabular cost	1,648,834,557		1,394,392,493	200,672,225		55,371,643	(5,533,010)		876,790		1,859,815	1,194,602
10. Reserves released by death	439,518,989		428,813,268	1,868,176		8,685,471	117,667				34,391	16
11. Reserves released by other terminations (net)	1,429,452,164		1,370,326,479	42,697,929		13,759,465	2,566,064		85,051			17,176
12. Annuity, supplementary contract and disability payments involving life contingencies	19,611,281		18,548,254	601,079		70,000			391,948			
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	3,537,416,990		3,212,080,495	245,839,409		77,886,579	(2,849,280)		1,353,788		1,894,206	1,211,794
15. Reserve December 31 of current year	41,330,626,258		39,222,806,214	702,949,652		1,066,580,871	320,141,724		11,370,325		6,103,694	673,779
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	35,007,329,656		33,903,716,320			1,038,491,858	65,121,478					
17. Amount Available for Policy Loans Based upon Line 16 CSV	35,007,329,656		33,903,716,320			1,038,491,858	65,121,478					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	577,071,665		576,657,960		413,705				
2.	Tabular net premiums or considerations	1,356,761,914		1,356,027,125		734,789				
3.	Present value of disability claims incurred	29,445,413		29,445,413						
4.	Tabular interest	43,917,825		43,881,013		36,812				
5.	Tabular less actual reserve released	13,440,143		13,440,143						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	2,020,636,960		2,019,451,654		1,185,306				
9.	Tabular cost	1,401,291,650		1,401,050,487		241,162				
10.	Reserves released by death	9,066,828		9,066,207		621				
11.	Reserves released by other terminations (net)	10,961,507		10,895,132		66,375				
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	1,421,319,984		1,421,011,826		308,158				
15.	Reserve December 31 of current year	599,316,976		598,439,828		877,148				
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	2,007				2,007				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	2,007				2,007				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	207,473,976	195,848,066				11,625,911	
2.	Tabular net premiums or considerations	16,078,265	12,898,762				3,179,503	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	6,696,303	6,152,152				544,152	
5.	Tabular less actual reserve released	(38,482,612)	(40,919,663)				2,437,051	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	191,765,933	173,979,317				17,786,616	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	7,363,414	3,357,303				4,006,111	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	7,363,414	3,357,303				4,006,111	
15.	Reserve December 31 of current year	184,402,519	170,622,013				13,780,505	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	167,603,917	167,603,917					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	129,529,743	129,529,743					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	10,568,059					10,568,059	
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	461,563					461,563	
5.	Tabular less actual reserve released	(580,667)					(580,667)	
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)							
8.	Totals (Lines 1 to 7)	10,448,955					10,448,955	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies	1,257,345					1,257,345	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	1,257,345					1,257,345	
15.	Reserve December 31 of current year	9,191,609					9,191,609	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 37,430,310	36,596,221
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,657,143,979	1,685,929,902
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	18,447,658	18,151,155
2.21	Common stocks of affiliates	48,886,521	62,845,000
3.	Mortgage loans	(c) 191,896,165	193,132,146
4.	Real estate	(d) 65,082,623	65,082,623
5	Contract loans	274,105,285	271,253,859
6	Cash, cash equivalents and short-term investments	(e) 24,596,346	25,155,136
7	Derivative instruments	(f) 2,630,880	2,630,880
8.	Other invested assets	167,445,121	169,272,085
9.	Aggregate write-ins for investment income	2,919,862	2,919,862
10.	Total gross investment income	2,490,584,751	2,532,968,871
11.	Investment expenses		(g) 131,877,645
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 11,368,538
13.	Interest expense		(h) 68,378,833
14.	Depreciation on real estate and other invested assets		(i) 17,828,634
15.	Aggregate write-ins for deductions from investment income		(340,868)
16.	Total deductions (Lines 11 through 15)		229,112,782
17.	Net investment income (Line 10 minus Line 16)		2,303,856,089
	DETAILS OF WRITE-INS		
0901.	Affiliated dividend adjustment	2,146,521	2,146,521
0902.	Misc Int Reins Bal O/S Assum	37,142	37,142
0903.	Misc. Investment Income	736,199	736,199
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	2,919,862	2,919,862
1501.	Invest Management Fees Paid		(340,868)
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		(340,868)

(a) Includes $ 57,701,412 accrual of discount less $ 55,962,620 amortization of premium and less $ 69,269,919 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ 931,760 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 1,981,107 for company's occupancy of its own buildings; and excludes $ 7,122,283 interest on encumbrances.

(e) Includes $ 21,510,489 accrual of discount less $ 54,407 amortization of premium and less $ 537,027 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 1,739,473 amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ 68,378,833 interest on surplus notes and $ interest on capital notes.

(i) Includes $ 17,828,634 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	41,747,452		41,747,452		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	137,039,267	(1,110,300)	135,928,967	(892,373)	14,016,004
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	36,252,624		36,252,624	85,586,147	
2.21	Common stocks of affiliates				(27,448,951)	
3.	Mortgage loans					
4.	Real estate	37,319,247		37,319,247		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	21,103		21,103		
7.	Derivative instruments	2,713,822		2,713,822	(19,195,960)	
8.	Other invested assets	(1,699,808)	(202,760,394)	(204,460,202)	76,352,429	213,639
9.	Aggregate write-ins for capital gains (losses)	165,794,134		165,794,134	(2,146,521)	54,729
10.	Total capital gains (losses)	419,187,840	(203,870,694)	215,317,146	112,254,771	14,284,371
	DETAILS OF WRITE-INS					
0901.	Sale of 7 Hanover	151,243,525		151,243,525		
0902.	Foreign exchange	14,552,119		14,552,119		57,054
0903.	Foreign unrealize gains (losses) -revaluation					(2,324)
0998.	Summary of remaining write-ins for Line 9 from overflow page	(1,511)		(1,511)	(2,146,521)	
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	165,794,134		165,794,134	(2,146,521)	54,729

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected	111,230,312		277,488	5,057		15,653,565		94,214,564		1,079,638		
2. Deferred and accrued	263,160,129		73,624,856	406,533		166,460,545		22,668,196				
3. Deferred , accrued and uncollected:												
3.1 Direct	376,794,835		74,388,310	411,590		182,195,255		118,968,481		831,199		
3.2 Reinsurance assumed	249,402									249,402		
3.3 Reinsurance ceded	2,653,796		485,966			81,145		2,085,721		963		
3.4 Net (Line 1 + Line 2)	374,390,441		73,902,343	411,590		182,114,110		116,882,760		1,079,638		
4. Advance	87,030,904					12,808,831		70,776,440		3,445,633		
5. Line 3.4 - Line 4	287,359,537		73,902,343	411,590		169,305,280		46,106,320		(2,365,996)		
6. Collected during year:												
6.1 Direct	920,408,881		252,639,734	2,698,527		105,447,145		530,806,176		28,817,298		
6.2 Reinsurance assumed	45,682,157		402,672							45,279,485		
6.3 Reinsurance ceded	2,504,055		1,394,752					580,616		528,686		
6.4 Net	963,586,983		251,647,654	2,698,527		105,447,145		530,225,560		73,568,096		
7. Line 5 + Line 6.4	1,250,946,520		325,549,998	3,110,117		274,752,425		576,331,879		71,202,101		
8. Prior year (uncollected + deferred and accrued - advance)	271,457,723		62,689,084	222,123		167,199,337		44,338,287		(2,991,109)		
9. First year premiums and considerations:												
9.1 Direct	929,458,324		257,081,036	2,887,994		107,558,564		532,746,146		29,184,584		
9.2 Reinsurance assumed	45,955,070		402,672							45,552,399		
9.3 Reinsurance ceded	(4,075,402)		(5,377,206)			5,476		752,554		543,773		
9.4 Net (Line 7 - Line 8)	979,488,797		262,860,914	2,887,994		107,553,088		531,993,592		74,193,209		
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,148,256,897		1,147,631,575	599,812		25,510						
10.2 Reinsurance assumed	3,328,007		3,328,007									
10.3 Reinsurance ceded												
10.4 Net	1,151,584,904		1,150,959,582	599,812		25,510						
RENEWAL												
11. Uncollected	70,424,815		69,233,967	1,863,623		235,621				(908,397)		
12. Deferred and accrued	637,592,697		638,420,199	1,833,482		(1,549,633)		(1,111,351)				
13. Deferred, accrued and uncollected:												
13.1 Direct	801,642,775		799,003,752	3,697,104		(1,549,633)		(1,111,351)		1,602,903		
13.2 Reinsurance assumed	(305,165)		384,610			235,621				(925,397)		
13.3 Reinsurance ceded	93,320,099		91,734,196							1,585,903		
13.4 Net (Line 11 + Line 12)	708,017,511		707,654,166	3,697,104		(1,314,012)		(1,111,351)		(908,397)		
14. Advance	273,246,508		266,770,218	448,346						6,027,944		
15. Line 13.4 - Line 14	434,771,003		440,883,949	3,248,758		(1,314,012)		(1,111,351)		(6,936,341)		
16. Collected during year:												
16.1 Direct	6,549,807,702		3,106,870,202	9,795,498		540,992,435		2,736,815,269		155,334,299		
16.2 Reinsurance assumed	501,572,076		26,972,757			986,927		25,226		473,587,166		
16.3 Reinsurance ceded	432,681,595		270,648,172			99,394		6,916,434		155,017,595		
16.4 Net	6,618,698,182		2,863,194,787	9,795,498		541,879,968		2,729,924,060		473,903,869		
17. Line 15 + Line 16.4	7,053,469,186		3,304,078,736	13,044,256		540,565,957		2,728,812,709		466,967,528		
18. Prior year (uncollected + deferred and accrued - advance)	440,099,478		445,334,959	3,439,693		703,962		(1,177,570)		(8,201,566)		
19. Renewal premiums and considerations:												
19.1 Direct	6,546,264,994		3,105,008,794	9,604,562		538,989,818		2,736,881,488		155,780,332		
19.2 Reinsurance assumed	503,242,219		27,393,974			971,570		25,226		474,851,449		
19.3 Reinsurance ceded	436,137,505		273,658,991			99,394		6,916,434		155,462,687		
19.4 Net (Line 17 - Line 18)	6,613,369,708		2,858,743,777	9,604,562		539,861,995		2,729,990,279		475,169,095		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	8,623,980,215		4,509,721,405	13,092,368		646,573,892		3,269,627,634		184,964,916		
20.2 Reinsurance assumed	552,525,296		31,124,653			971,570		25,226		520,403,848		
20.3 Reinsurance ceded	432,062,103		268,281,785			104,870		7,668,988		156,006,460		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	8,744,443,409		4,272,564,272	13,092,368		647,440,593		3,261,983,871		549,362,304		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	197,068,084		196,509,067	559,017								
22. All other	743,482,132		742,873,583	608,549								
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	731,518		321							731,197		
23.2 Reinsurance assumed	26,693,142		402,672			2,332				26,288,138		
23.3 Net ceded less assumed	(25,961,624)		(402,351)			(2,332)				(25,556,941)		
24. Single:												
24.1 Reinsurance ceded	(4,810)									(4,810)		
24.2 Reinsurance assumed	211,540		211,540									
24.3 Net ceded less assumed	(216,350)		(211,540)							(4,810)		
25. Renewal:												
25.1 Reinsurance ceded	81,144,054		38,573,715							42,570,339		
25.2 Reinsurance assumed	204,602,789		4,144,914			58,294		7,881		200,391,700		
25.3 Net ceded less assumed	(123,458,735)		34,428,801			(58,294)		(7,881)		(157,821,361)		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	81,870,762		38,574,036							43,296,726		
26.2 Reinsurance assumed (Page 6, Line 22)	231,507,471		4,759,126			60,626		7,881		226,679,839		
26.3 Net ceded less assumed	(149,636,709)		33,814,910			(60,626)		(7,881)		(183,383,112)		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	120,463,022		24,911,310	43,517		14,384,899		79,681,936		1,441,361		
28. Single	3,695,967		3,695,934	33								
29. Renewal	470,517,969		76,141,360	189,629		70,995,988		310,120,170		13,070,822		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	594,676,959		104,748,603	233,179		85,380,887		389,802,106		14,512,184		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3	All Other Lines of			
		Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1.	Rent	17,454,720	168,486	28,390,753	22,781	3,967,636		50,004,376
2.	Salaries and wages	471,003,698	5,439,660	362,169,844	542,602	66,436,861		905,592,665
3.11	Contributions for benefit plans for employees	50,762,167	1,783,501	92,957,582	87,150	9,243,698		154,834,098
3.12	Contributions for benefit plans for agents	57,383,526		315,280				57,698,805
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	2,097,957	3,380	2,264,614	1,374	314,449		4,681,774
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,788,432		1,648,369	6,183	416,310		3,859,293
4.2	Medical examination fees	5,916,243	294,655	554,689				6,765,587
4.3	Inspection report fees	405,724		(109)				405,616
4.4	Fees of public accountants and consulting actuaries	27,997,364	(387)	23,856,521	74,838	4,070,757		55,999,093
4.5	Expense of investigation and settlement of policy claims	2,213,414	121,203	4,220,224		(76)		6,554,765
5.1	Traveling expenses	7,241,453	174,989	10,876,326	3,033	802,686		19,098,488
5.2	Advertising	2,349,578	31,924	5,146,337	34	109,163		7,637,035
5.3	Postage, express, telegraph and telephone	4,249,677	258,679	12,696,210	1,290	357,866		17,563,722
5.4	Printing and stationery	1,929,954	405,332	3,482,536	1,616	103,934		5,923,372
5.5	Cost or depreciation of furniture and equipment	961,862	2,578	1,604,381	3	237,755		2,806,578
5.6	Rental of equipment	1,320,141	612	1,532,446	5	77,537		2,930,741
5.7	Cost or depreciation of EDP equipment and software	6,123,862		8,530,893	6	502,426		15,157,188
6.1	Books and periodicals	3,998,882	175,736	3,884,705	12,529	5,539,196		13,611,049
6.2	Bureau and association fees	2,229,103	22,910	1,475,491	1,104	517,847		4,246,455
6.3	Insurance, except on real estate	1,813,997		2,937,691		212,498		4,964,186
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	1,158,940		2,760,459	29,996	115,805		4,065,200
6.6	Sundry general expenses	8,083,462	14,780	5,142,611	9,299	3,687,782		16,937,934
6.7	Group service and administration fees	7,149,994	10,867,543	47,108,542	4	107,243		65,233,326
6.8	Reimbursements by uninsured plans			(67,125,757)				(67,125,757)
7.1	Agency expense allowance	93,716,292		231,513				93,947,804
7.2	Agents' balances charged off (less $ $ recovered)	141,734						141,734
7.3	Agency conferences other than local meetings	7,769,638	8,566	2,384,541	13	25,462		10,188,220
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					29,040,929		29,040,929
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	38,598,974	4,082	83,104,790	26,325	5,989,881		127,724,053
10.	General expenses incurred	825,860,788	19,778,229	642,151,483	820,185	131,877,645	(b)	(a) 1,620,488,330
11.	General expenses unpaid Dec. 31, prior year	916,219,416		124,887,183				1,041,106,599
12.	General expenses unpaid Dec. 31, current year	1,024,276,703		123,817,759				1,148,094,463
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	717,803,501	19,778,229	643,220,907	820,185	131,877,645		1,513,500,467
	DETAILS OF WRITE-INS							
09.301.	Data processing expense	38,325,698	4,082	80,171,358	26,325	5,989,881		124,517,344
09.302.	Health claims settlement expense			2,808,917				2,808,917
09.303.	Software capitalization net of amortization & GE software	18,366		124,516				142,882
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	254,910						254,910
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	38,598,974	4,082	83,104,790	26,325	5,989,881		127,724,053

(a) Includes management fees of $ 30,618,956 to affiliates and $ 64,578,528 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes				8,431,959		8,431,959
2.	State insurance department licenses and fees	7,095,109	5,396,879				12,491,988
3.	State taxes on premiums	61,767,257	48,855,850				110,623,107
4.	Other state taxes, including $ for employee benefits	27,907,388	33,896,515		2,464,171		64,268,074
5.	U.S. Social Security taxes	14,500,860	81,251				14,582,111
6.	All other taxes	2,398,096	3,031,520		472,407		5,902,022
7.	Taxes, licenses and fees incurred	113,668,709	91,262,015		11,368,538		216,299,261
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	18,396,392	16,760,067				35,156,459
9.	Taxes, licenses and fees unpaid Dec. 31, current year	25,329,515	18,044,044				43,373,559
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	106,735,586	89,978,038		11,368,538		208,082,161

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	197,068,084	(554,662)
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	743,482,132	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	940,550,216	(554,662)
6.	Paid in cash	25,296,216	2,055,993
7.	Left on deposit	1,673,405	
8.	Aggregate write-ins for dividend or refund options	(1,038,410)	
9.	Total Lines 5 through 8	966,481,427	1,501,331
10.	Amount due and unpaid	(31,684,660)	(118,697)
11.	Provision for dividends or refunds payable in the following calendar year	978,829,378	2,497,108
12.	Terminal dividends	3,500,000	
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	950,644,717	2,378,410
16.	Total from prior year	950,753,605	2,309,388
17.	Total dividends or refunds (Lines 9 + 15 - 16)	966,372,539	1,570,353
	DETAILS OF WRITE-INS		
0801.	Reduction to dividend provision due to hedge on Index Participation Rider	(1,038,410)	
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)	(1,038,410)	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO 2.5% IPC 1948 - 1964	92,529,959		92,529,959		
0100002.	1958 CSO 2.5% IPC 1964 - 1972	149,134,553		149,134,553		
0100003.	1958 CSO 3.5% /20/ 2.5% IPC 1968 - 1987	436,720,115		436,720,115		
0100004.	1958 CSO 4% CNF 1975 - 1986	833,670,551		833,670,551		
0100005.	1958 CSO 4% NLP CNF 1980 - 1986	525,139,318		525,139,318		
0100006.	1960 CSG 4.5% All Wholesale & Group 1957 - NB	350,014,306		2,156		350,012,150
0100007.	1980 CSO 3% /Age 90/ 4% CRVM CNF 2004 - 2007	17,956,485		17,956,485		
0100008.	1980 CSO 3% /Age 90/ 4% NLP CNF 2004 - 2007	1,530,002		1,530,002		
0100009.	1980 CSO 4% NL CNF ANB (ISL) 1998-1999	322,621,997		322,621,997		
0100010.	1980 CSO 4% CRVM CNF 1986 - 2007	8,318,340,209		8,318,340,209		
0100011.	1980 CSO 4% NJ CNF 1986 - 2007	6,098,335,542		6,098,335,542		
0100012.	1980 CSO 4% NLP CNF 1986 - 2007	6,902,271,749		6,902,271,749		
0100013.	1980 CSO 5% /20/ 4% NLP CNF 1992 - 1993	419,752,469		419,752,469		
0100014.	2001 CSO 2% CRVM CNF (ISL) ANB 2012 - NB	106,167,375		106,167,375		
0100015.	2001 CSO 3% /Age 90/ 3.5% CRVM CNF ANB 2013 - NB	3,504		3,504		
0100016.	2001 CSO 3% /Age 90/ 4% CRVM CNF ANB 2007 - 2012	10,262,049		10,262,049		
0100017.	2001 CSO 3% CRVM CNF (ISL) ANB 2007 - NB	527,697,361		527,697,361		
0100018.	2001 CSO 3.5% CRVM CNF (ISL) ANB 2007 - NB	215,890,560		215,055,676		834,884
0100019.	2001 CSO 3.5% CRVM CNF ANB 2013 - NB	3,456,009,785		3,456,009,785		
0100020.	2001 CSO 3.5% CRVM SD CNF ANB 2013 - NB	74,127		74,127		
0100021.	2001 CSO 3.5% Mod CRVM grades to NL CNF ANB 2013-NB	913,718		913,718		
0100022.	2001 CSO 3.5% NLP CNF ANB 2013 - NB	1,669,059,127		1,669,059,127		
0100023.	2001 CSO 3.5% NLP SD CNF ANB 2013 - NB	17,082,648		17,082,648		
0100024.	2001 CSO 3.75% NLP CNF ANB 2013 - NB	1,708,186		1,708,186		
0100025.	2001 CSO 3.75% NLP SD CNF ANB 2013 - NB	26,859		26,859		
0100026.	2001 CSO 4% CRVM CNF (ISL) ANB 2010 - NB	186,872,409		186,872,409		
0100027.	2001 CSO 4% CRVM CNF ANB 2006 - 2012	4,922,364,290		4,922,364,290		
0100028.	2001 CSO 4% CRVM SD CNF ANB 2005 - 2012	204,267,375		204,267,375		
0100029.	2001 CSO 4% NLP CNF ANB 2006 - 2012	2,592,862,950		2,592,862,950		
0100030.	2001 CSO 4% NLP SD CNF ANB 2005 - 2012	18,366,656		18,366,656		
0100031.	2001 CSO 4.0% Mod CRVM grades to NL CNF ANB 2007-2012	798,942,272		798,942,272		
0100032.	2001 CSO Sel/Ult 3.5% CRVM Pref NS CNF ANB 2013 - NB	130,513,131		130,513,131		
0100033.	2001 CSO Sel/Ult 3.5% CRVM Residual NS/Agg Smo CNF ANB 2013 - NB	98,334,558		98,334,558		
0100034.	2001 CSO Sel/Ult 3.5% CRVM Super Pref NS CNF ANB 2013 - NB	104,168,218		104,168,218		
0100035.	2001 CSO Sel/Ult 4% CRVM Pref NS CNF ANB 2008 - 2012	205,188,268		205,188,268		
0100036.	2001 CSO Sel/Ult 4% CRVM Residual NS/Agg Smo CNF ANB 2008 - 2012	122,161,597		122,161,597		
0100037.	2001 CSO Sel/Ult 4% CRVM Super Pref NS CNF ANB 2008 - 2012	91,720,708		91,720,708		
0100038.	2017 CSO 3.5% CRVM CNF (ISL) ANB 2017 - NB	394,696		394,696		
0100039.	2017 CSO 3.5% CRVM CNF ANB	11,299,517		11,299,517		
0100040.	2017 CSO 3.5% CRVM Pref NS CNF ANB	22,355,569		22,355,569		
0100041.	2017 CSO 3.5% CRVM Residual NS/Agg Smo CNF ANB	16,189,100		16,189,100		
0100042.	2017 CSO 3.5% CRVM Super Pref NS CNF ANB	21,820,291		21,820,291		
0100043.	2017 CSO 3.5% NLP CNF ANB	34,914,860		34,914,860		
0100044.	2017 CSO 3.5% NLP SD CNF ANB	2,708,883		2,708,883		
0100045.	2017 CSO 3.75% CRVM CNF ANB	848		848		
0100046.	2017 CSO 3.75% NLP CNF ANB	22,689		22,689		
0100047.	2017 CSO 4% CRVM CNF ANB	2,393,021		2,393,021		
0100048.	2017 CSO 4% NLP CNF ANB	513,996		513,996		
0100049.	2017 CSO 4% NLP SD CNF ANB	2,666		2,666		
0100050.	2017 CSO 4.5% VM-20 NPR Pref NS ANB	856,200		856,200		
0100051.	2017 CSO 4.5% VM-20 NPR Residual NS/Agg Smo ANB	511,740		511,740		
0100052.	2017 CSO 4.5% VM-20 NPR SD ANB	1,514,596		1,514,596		
0100053.	2017 CSO 4.5% VM-20 NPR Super Pref NS ANB	1,045,823		1,045,823		
0100054.	41 CSO NLP 2.25% CRF 1948 - 1956	2,807,348		2,807,348		
0100055.	41 CSO NLP 2.5% CRF 1956 - 1961	5,474,266		5,474,266		
0100056.	58 CSO CRVM 3.5% IPC 1972 - 1982	22,904,434		22,904,434		
0100057.	58 CSO CRVM 4% IPC 1980 - 1988	18,673,214		18,673,214		
0100058.	58 CSO CRVM 4.5 /20/ 3.5% IPC 1982 - 1988	8,691,515		8,691,515		
0100059.	58 CSO CRVM 4.5% IPC 1982 - 1988	264,965,434		264,965,434		
0100060.	58 CSO NLP 3% IPC 1961 - 1971	27,634,029		27,634,029		
0100061.	80 CSO 4.5% CRVM CNF ANB 83-NB	6,103,694		6,103,694		
0100062.	80 CSO CRVM 4% IPC 1997 - 2003	148,620,444		148,620,444		
0100063.	80 CSO CRVM 4.5% IPC 1995	1,620,925		1,620,925		
0100064.	80 CSO CRVM 4.5% IPC 1995 - 2003	227,878,803		227,878,803		
0100065.	80 CSO CRVM 5% IPC 1993 - 1995	244,548,073		244,548,073		
0100066.	80 CSO CRVM 5.5% IPC 1988 - 1992	535,520,057		535,520,057		
0100067.	AE 3% IPC - 1948	6,131,017		6,131,017		
0100068.	AE NLP 3% CRF 1908 - 1947	2,912,880		2,912,880		
0100069.	AM (5) 2.5% IPC - 1948	11,964		11,964		
0199997.	Totals (Gross)	41,589,717,573		41,238,870,539		350,847,034
0199998.	Reinsurance ceded	1,141,241,627		1,141,087,064		154,563
0199999.	Life Insurance: Totals (Net)	40,448,475,945		40,097,783,474		350,692,471
0200001.	1971 IAM 4% 1976-1981 CARVM DEF	1,282,575	XXX	1,282,575	XXX	
0200002.	1971 IAM 6% 1975-1979 IMM	19,172	XXX	19,172	XXX	
0200003.	1971 IAM 7.5% 1979-1983 IMM	16,463	XXX		XXX	16,463
0200004.	1971 IAM 7.5% 1980-1982 IMM	1,123	XXX	1,123	XXX	
0200005.	1971 IAM 8.25% 1983 CARVM DEF	160,722	XXX	160,722	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200006. 1983 IAM PROJ (by scale G to 2000) sex neutral 4% 1986 - 1997 DEF	2,317,291	XXX	2,317,291	XXX	
0200007. 2012IAR 3.75% 2017 IMM	84,629	XXX	84,629	XXX	
0200008. 2012IAR 4% 2015-2016, 2019 IMM	179,707	XXX	149,064	XXX	30,643
0200009. 83A 8% 1987, 1990-1991 IMM	200,399	XXX	172,998	XXX	27,401
0200010. 83A 8.75% 1988-1989 IMM	33,738	XXX	15,890	XXX	17,848
0200011. 83A 9.25% 1986 IMM	78,260	XXX	51,387	XXX	26,873
0200012. 83a 11% 1985 IMM	10,330	XXX	10,330	XXX	
0200013. 83a 11.25% 1984 IMM	4,361	XXX	4,361	XXX	
0200014. 83a 5% 1998-1999 CARVM DEF	3,947,137	XXX	3,947,137	XXX	
0200015. 83a 6.25% 1998-1999 IMM	1,803,547	XXX	1,781,066	XXX	22,481
0200016. 83a 6.5% 1989 CARVM DEF	900,840	XXX	900,840	XXX	
0200017. 83a 6.5% 1994 IMM	31,616	XXX	31,616	XXX	
0200018. 83a 6.75% 1986, 1988 CARVM DEF	1,823,116	XXX	1,823,116	XXX	
0200019. 83a 6.75% 1996-1997 IMM	365,280	XXX	365,280	XXX	
0200020. 83a 7% 1993 IMM	217,565	XXX	217,565	XXX	
0200021. 83a 7.25% 1995 IMM	61,229	XXX	18,733	XXX	42,496
0200022. 83a 7.5% 1984-1985 IMM	10,024	XXX		XXX	10,024
0200023. 83a 7.75% 1992 IMM	118,902	XXX	88,018	XXX	30,884
0200024. 83a 5.25% 1994, 1996-1997 CARVM DEF	12,507,475	XXX	12,507,475	XXX	
0200025. 83a 5.5% 1993 CARVM DEF	2,675,171	XXX	2,675,171	XXX	
0200026. 83a 5.75% 1995 CARVM DEF	3,672,841	XXX	3,672,841	XXX	
0200027. 83a 6% 1992 CARVM DEF	2,741,661	XXX	2,741,661	XXX	
0200028. 83a 6.25% 1987, 1990-1991 CARVM DEF	4,736,692	XXX	4,736,692	XXX	
0200029. 83a 8% 1984-1985 CARVM DEF	3,085,461	XXX	3,085,461	XXX	
0200030. A-1949 3% 1951 CARVM DEF	70,305	XXX	70,305	XXX	
0200031. A-1949 NLP 3.5% - 1965-1974 IMM	3,727	XXX	3,727	XXX	
0200032. A2000 4.25% 2012 IMM	81,431	XXX	81,431	XXX	
0200033. A2000 4.5% 2014 IMM	144,378	XXX		XXX	144,378
0200034. A2000 6.75% 2001 IMM	66,178	XXX	66,178	XXX	
0200035. A2000 7% 2000 IMM	35,265	XXX	22,176	XXX	13,089
0200036. A2000 5.25% 2001 CARVM DEF	415,214	XXX	415,214	XXX	
0200037. A2000 5.5% 2000 CARVM DEF	897,175	XXX	897,175	XXX	
0200038. A2000 PROJ (to 2020) 3% 2004 - NB DEF	104,836,871	XXX	104,836,871	XXX	
0200039. A2000 PROJ (to 2020) 4% 1998 - 2004 DEF	24,548,685	XXX	24,548,685	XXX	
0200040. SA 3.5% /20/ 2.5% (-1, -6) 1977-1986 DEF	1,024	XXX	1,024	XXX	
0299997. Totals (Gross)	174,187,581	XXX	173,805,001	XXX	382,580
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	174,187,581	XXX	173,805,001	XXX	382,580
0300001. 1937 SA 3.5% (-3, -8) - 1985	184,998		179,412		5,586
0300002. 1983 GAM 5% 1998 - NB	3,209,726				3,209,726
0300003. 1983 Table 'a' (M,F) 4% - 1997	2,136,930		233,820		1,903,110
0300004. 1994 GAR (M,F) 5% 1998 - NB	1,960,118				1,960,118
0300005. 2012 IAR 3.75% IY 2017	320,276		320,276		
0300006. 2012 IAR 4.00% IY 2015-2016	1,312,961		1,312,961		
0300007. 2012 IAR VM-22 Non-Jumbo 3% - 3.49% IY 2018 - 2019	1,013,414		1,013,414		
0300008. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99% IY 2018 - 2019	1,541,623		1,541,623		
0300009. 2012 IAR VM-22 Non-Jumbo 4% - 4.49% IY 2018 - 2019	737,630		737,630		
0300010. 2012IAR 3.75% 2017-2018	412,289		412,289		
0300011. 2012IAR 4% 2015-2016, 2019	280,949		280,949		
0300012. 71 IAM 11.25% 1983	9,668		9,668		
0300013. 71 IAM 6.0% 1975 - 1978	16,612		16,612		
0300014. 71 IAM 7.5% 1980 - 1982	9,379		9,379		
0300015. 83a 11.25% 1984	1,526		1,526		
0300016. 83a 6.25% 1998 - 1999	234,367		234,367		
0300017. 83a 6.5% 1994	80,430		80,430		
0300018. 83a 6.75% 1996 - 1997	39,106		39,106		
0300019. 83a 7.0% 1993	86,491		86,491		
0300020. 83a 7.25% 1995	10,414		10,414		
0300021. 83a 7.75% 1992	82,366		82,366		
0300022. 83a 8.0% 1987, 1990 -1991	94,517		94,517		
0300023. 83a 8.75% 1988 - 1989	58,912		58,912		
0300024. 83a 9.25% 1986	7,451		7,451		
0300025. 83a 11.0% 1985	10,768		10,768		
0300026. A2000 6.75% 2001	122,774		122,774		
0300027. A2000 (M,F) 4% 1996 - 2014	5,384,083		3,653,594		1,730,489
0300028. A2000 4.5% 2014	20,459		20,459		
0300029. a-1949 3% NLP, 1951-1958	8,983		8,983		
0300030. a-1949 3.5% NLP, 1937, 1960-1974	15,573		15,573		
0399997. Totals (Gross)	19,404,792		10,595,763		8,809,029
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	19,404,792		10,595,763		8,809,029
0400001. 1959 ADB and 1958 CSO 2.5% 1965 - 1986	2,926,788		2,926,788		
0400002. 1959 ADB and 1980 CSO-B 2.5% 1986 - 2005	294		294		
0400003. 1959 ADB and 1980 CSO-B 4% 1986 - 2005	1,079,571		1,079,571		
0400004. 1959 ADB and 2001 CSO-Unisex 3.5% 2013 - NB	244,380		243,674		706
0400005. 1959 ADB and 2001 CSO-Unisex 3.75% 2013 - NB	17,396		17,396		
0400006. 1959 ADB and 2001 CSO-Unisex 4% 2006 - 2012	297,959		297,959		
0400007. 1959 ADB and 2017 CSO-Unisex 3.5%	5,336		5,336		
0400008. 1959 ADB and 2017 CSO-Unisex 3.75%	720		720		
0400009. 59 ADB & 58 CSO NLP varies 1966 - 1986	40,413		40,413		
0400010. INTERCO & 41 CSO NLP 2 .25%	1		1		
0400011. INTERCO and 1941 CSO 2.5% 1948 - 1965	441,690		441,690		
0400012. INTERCO and AE 3% - 1948	940		940		
0499997. Totals (Gross)	5,055,487		5,054,781		706
0499998. Reinsurance ceded	2,634		2,634		
0499999. Accidental Death Benefits: Totals (Net)	5,052,853		5,052,147		706

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0500001. 100% Class III @ 1941 CSO 2.5%-6 Month W P 1950 - 1964	89		89		
0500002. 1952 INTERCO/1958 CSO Var. Rates 1966-1988	43,724		43,724		
0500003. 1952 INTERCO/1980 CSO Var. Rates 1988 - NB	607,101		607,101		
0500004. 1952 Period 2 Benefit-5, 1958 CSO 2.5%-6 Month WP 1964 - 1971	4,750		4,750		
0500005. 1952 Period 2 Benefit-5, 1958 CSO 3%-6 Month WP 1971 - 1986	328,527		328,527		
0500006. 1952 Period 2 Benefit-5, 1980 CSO-B 4%-6 Month WP 1986 - 2006	62,951,430		62,951,430		
0500007. 1952 Period 2 Benefit-5, 2001 CSO-B 3.5%-6 Month WP 2013 - NB	43,756,328		43,716,285		40,043
0500008. 1952 Period 2 Benefit-5, 2001 CSO-B 3.75%-6 Month WP 2013 - NB	1,025,268		1,025,268		
0500009. 1952 Period 2 Benefit-5, 2001 CSO-B 4%-6 Month WP 2006 - 2012	50,412,021		50,412,021		
0500010. 1952 Period 2 Benefit-5, 2017 CSO-B 3.5%-6 Month WP 2013 - NB	928,812		928,812		
0500011. 1952 Period 2 Benefit-5, 2017 CSO-B 3.75%-6 Month WP 2013 - NB	35,146		35,146		
0500012. 1952 Period 2 Benefit-5, 2017 CSO-B 4%-6 Month WP 2006 - 2012	11,957		11,957		
0599997. Totals (Gross)	160,105,152		160,065,109		40,043
0599998. Reinsurance ceded	14,069,895		14,069,895		
0599999. Disability-Active Lives: Totals (Net)	146,035,257		145,995,214		40,043
0600001. 1952 Benefits 5 3% 1971 - 1986	4,204,910		4,204,910		
0600002. 1952 Benefits 5 3.5% 2013 - NB	20,849,954		20,849,954		
0600003. 1952 Benefits 5 3.75% 2013 - NB	932,501		932,501		
0600004. 1952 Benefits 5 4% 1986 - 2005	90,176,561		90,176,561		
0600005. 1952 Benefits 5 4% 2005 - 2012	40,158,169		40,158,169		
0600006. 1952 Benefits 5 and 4 2.5% 1964 - 1971	81,659		81,659		
0600007. 1952 INTERCO DIS /1941 CSO NLP 2.5%	8,942		8,942		
0600008. 1952 INTERCO/1958 CSO Var. Rates	1,338,158		1,338,158		
0600009. 1952 INTERCO/1958 CSO Var. Rates Pending and Resisted	1,337		1,337		
0600010. Class III 90 Day Table 2.5% 1948 - 1964	12,805		12,805		
0600011. Extended Death Benefit	245,752,792		50,559		245,702,234
0699997. Totals (Gross)	403,517,787		157,815,553		245,702,234
0699998. Reinsurance ceded	7,449,069		7,449,069		
0699999. Disability-Disabled Lives: Totals (Net)	396,068,717		150,366,484		245,702,234
0700001. For excess of valuation net premium over gross premium on respective policies, computed according to standard of valuation required by this state.	58,761,036		58,759,521		1,515
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	3,174,200		345,661		2,828,539
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	238,283,477		238,283,477		
0700004. Group Conversion	11,409,179		11,409,179		
0700005. Guaranteed Issue Option Type Post Election Reserve	1,075,423		1,075,423		
0700006. Guaranteed Issue Option Type Pre Election Reserve	20,680,385		20,680,385		
0700007. Long Term Care Rider (Active)	13,328,995		13,328,995		
0700008. Long Term Care Rider on Claim	1,048,544		1,048,544		
0700009. Minimum Death Benefit Guarantee	278,218		278,218		
0700010. NYS Excess Reserve over VM-20	5,469,930		5,469,930		
0700011. Post Term Conversion	68,040,514		68,040,514		
0700012. Substandard Extra (including Flat Extra)	140,535,482		140,535,482		
0700013. Term Pre Conversion	392,562,215		392,562,215		
0700014. Unearned COI	176,893		176,893		
0799997. Totals (Gross)	954,824,491		951,994,437		2,830,054
0799998. Reinsurance ceded	20,512,275		20,511,017		1,258
0799999. Miscellaneous Reserves: Totals (Net)	934,312,215		931,483,419		2,828,796
9999999. Totals (Net) - Page 3, Line 1	42,123,537,361		41,515,081,502		608,455,859

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.
Participating .....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
.....
4.4 Basis of regular assessments:
.....
4.5 Basis of special assessments:
.....
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ ] No [X]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
.....
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:
.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:
.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:
.....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
	NONE		
9999999 - Total (Column 4, only)			

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	66,916,710	63,645			1,036,911	4,562,417					61,244,214		9,523
2.	Additional contract reserves (b)	610,071,763										574,645,682		35,426,080
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	676,988,473	63,645			1,036,911	4,562,417					635,889,896		35,435,604
8.	Reinsurance ceded	196,846,035										196,233,231		612,804
9.	Totals (Net)	480,142,438	63,645			1,036,911	4,562,417					439,656,665		34,822,800
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	5,890,802,732	14,125,019									5,876,677,712		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	5,890,802,732	14,125,019									5,876,677,712		
15.	Reinsurance ceded	1,939,703,927										1,939,703,927		
16.	Totals (Net)	3,951,098,805	14,125,019									3,936,973,786		
17.	TOTAL (Net)	4,431,241,243	14,188,664			1,036,911	4,562,417					4,376,630,450		34,822,800
18.	TABULAR FUND INTEREST	157,970,751	681,010									155,896,685		1,393,056
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

Valuation Standards Used in Calculating Reserves
For Exhibit 6, Line 2

*1964 CDT with 1958 C.S.O. @ 3.50%	1 Year Pre Term
*1964 CDT with 1958 C.S.O. @ 3.50%	2 Year Pre Term
*1964 CDT with 1958 C.S.O. @ 4.00%	1 Year Pre Term
*1964 CDT with 1958 C.S.O. @ 4.00%	2 Year Pre Term
*1964 CDT with 1958 C.S.O. @ 4.50%	1 Year Pre Term
*1964 CDT with 1958 C.S.O. @ 4.50%	2 Year Pre Term
*1964 CDT with 1980 C.S.O. @ 4.50%	2 Year Pre Term
*1964 CDT with 1980 C.S.O. @ 5.50%	1 Year Pre Term
*1964 CDT with 1980 C.S.O. @ 5.50%	2 Year Pre Term
*1964 CDT with 1980 C.S.O. @ 6.00%	1 Year Pre Term
*1964 CDT with 1980 C.S.O. @ 6.00%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 4.00%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 4.50%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 4.50%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 5.00%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 5.00%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 5.50%	1 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 5.50%	2 Year Pre Term
*1985 CIDA with 1980 C.S.O. @ 6.00%	2 Year Pre Term
*1985 CIDA with 2001 C.S.O. @ 3.50%	2 Year Pre Term
*1985 CIDA with 2001 C.S.O. @ 4.00%	2 Year Pre Term
*26-33 INTER-COMP. DBL. INDEM. with 1941 C.S.O @ 3.50%	Net Level Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 3.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 4.00%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 4.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 5.50%	2 Year Pre Term
*56 INTERCO. HOSP. $1/DAY 90 DAY MAX with 1980 C.S.O @ 6.00%	2 Year Pre Term
*1926 Intercompany with 1960 CSG 4.5%	NLP

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,924,572,913	1,543,349,345	5,517,104	253,537,853	96,728,343	25,440,268
2. Deposits received during the year	883,462,932	770,000,515	708,467	110,589,674	1,661,686	502,590
3. Investment earnings credited to the account	12,142,521	1,207,134	200,992	6,215,899	3,612,890	905,605
4. Other net change in reserves						
5. Fees and other charges assessed	58,033					58,033
6. Surrender charges						
7. Net surrender or withdrawal payments	561,451,181	471,000,515	977,913	79,412,118	7,700,830	2,359,806
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,258,669,152	1,843,556,479	5,448,651	290,931,308	94,302,090	24,430,625
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	2,258,669,152	1,843,556,479	5,448,651	290,931,308	94,302,090	24,430,625

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct	288,000		288,000								
	1.2 Reinsurance assumed	6,445,885		1,527,358				68,400		4,850,127		
	1.3 Reinsurance ceded											
	1.4 Net	6,733,885		1,815,358				68,400		4,850,127		
2. In course of settlement:												
2.1 Resisted	2.11 Direct	1,500,000		1,500,000								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	1,500,000		(b) 1,500,000	(b)		(b)	(b)				
2.2 Other	2.21 Direct	306,511,749		189,181,637	75,765			64,227,516		39,645,790		13,381,042
	2.22 Reinsurance assumed	14,689,126		1,795,601								12,893,525
	2.23 Reinsurance ceded	38,790,342		25,290,398						118,902		13,381,042
	2.24 Net	282,410,533		(b) 165,686,840	(b) 75,765		(b)	(b) 64,227,516		(b) 39,526,888	(b)	(b) 12,893,525
3. Incurred but unreported:												
	3.1 Direct	305,786,848		50,059,272				62,310,941		188,458,482		4,958,153
	3.2 Reinsurance assumed	14,447,417		1,014,008						8,207,251		5,226,158
	3.3 Reinsurance ceded	9,348,207		7,213,621				15,386		311,291		1,807,909
	3.4 Net	310,886,057		(b) 43,859,659	(b)		(b)	(b) 62,295,555		(b) 196,354,442	(b)	(b) 8,376,402
4. TOTALS	4.1 Direct	614,086,597		241,028,909	75,765			126,538,457		228,104,272		18,339,195
	4.2 Reinsurance assumed	35,582,428		4,336,967				68,400		13,057,377		18,119,683
	4.3 Reinsurance ceded	48,138,550		32,504,019				15,386		430,193		15,188,952
	4.4 Net	601,530,475	(a)	(a) 212,861,857	75,765			(a) 126,591,471		240,731,456		21,269,926

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 20,909,667 Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 1,496,315,836 Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ 14,125,120 are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	3,573,605,525		901,298,502	2,818,576	2,007,854		400,983,840	1,652,003	2,020,684,544		244,160,206
1.2 Reinsurance assumed	276,168,632		15,453,550				542,160		718,710		259,454,211
1.3 Reinsurance ceded	384,065,270		141,690,276				990,150		13,289,167		228,095,678
1.4 Net	(d) 3,465,708,887		775,061,776	2,818,576	2,007,854		400,535,851	1,652,003	2,008,114,088		275,518,739
2. Liability December 31, current year from Part 1:											
2.1 Direct	614,086,597		241,028,909	75,765			126,538,457		228,104,272		18,339,195
2.2 Reinsurance assumed	35,582,428		4,336,967				68,400		13,057,377		18,119,683
2.3 Reinsurance ceded	48,138,550		32,504,019				15,386		430,193		15,188,952
2.4 Net	601,530,475		212,861,857	75,765			126,591,471		240,731,456		21,269,926
3. Amounts recoverable from reinsurers December 31, current year	11,590,195		10,186,094						1,404,102		
4. Liability December 31, prior year:											
4.1 Direct	537,443,887		168,644,314	2,479,778			119,064,062		230,443,683		16,812,050
4.2 Reinsurance assumed	37,560,780		3,410,048				145,800		14,540,862		19,464,070
4.3 Reinsurance ceded	41,930,181		25,070,088				14,755		1,895,115		14,950,222
4.4 Net	533,074,486		146,984,274	2,479,778			119,195,107		243,089,430		21,325,897
5. Amounts recoverable from reinsurers December 31, prior year	15,354,684		10,612,669						4,742,015		
6. Incurred Benefits											
6.1 Direct	3,650,248,234		973,683,096	414,563	2,007,854		408,458,235	1,652,003	2,018,345,132		245,687,351
6.2 Reinsurance assumed	274,190,280		16,380,469				464,760		(764,775)		258,109,825
6.3 Reinsurance ceded	386,509,150		148,697,632				990,780		8,486,331		228,334,407
6.4 Net	3,537,929,364		841,365,934	414,563	2,007,854		407,932,215	1,652,003	2,009,094,026		275,462,768

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 1,412,710 in Line 1.1, $ 1,412,710 in Line 1.4.
$ 1,412,710 in Line 6.1, and $ 1,412,710 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ ..... premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	6,702,986	6,682,159	(20,827)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	488,540	1,193,545	705,004
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	1,652,531	30,505,740	28,853,209
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	8,844,058	38,381,444	29,537,386
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	14,278,645	8,312,839	(5,965,806)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	185		(185)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans	355,174	195,750	(159,424)
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	3,747,025		(3,747,025)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	23,253,819	20,758,213	(2,495,607)
21.	Furniture and equipment, including health care delivery assets	16,522,469	12,677,266	(3,845,203)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates	737,095		(737,095)
24.	Health care and other amounts receivable	27,410,201	27,970,586	560,386
25.	Aggregate write-ins for other than invested assets	55,558,632	19,348,194	(36,210,438)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	150,707,302	127,644,292	(23,063,010)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	150,707,302	127,644,292	(23,063,010)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Leasehold improvements	41,693,047	15,704,491	(25,988,557)
2502.	Miscellaneous receivable	13,865,584	3,643,703	(10,221,881)
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	55,558,632	19,348,194	(36,210,438)

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the years ended December 31, 2019 and 2018.

	SSAP #	F/S Page	F/S Line #	2019	2018
NET INCOME					
(1) The Guardian Life Insurance Company state basis (Page 4, Line 35, Columns 1 & 2)	SSAP #1	4	35	$ 548,540,022	$ 310,421,018
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Impact on deferred premiums				$ (2,784,675)	$ 3,737,915
Impact on admitted unearned premiums/allowances				$ 3,456,818	$ (3,672,283)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ 672,143	$ 65,632
				$ -	$ -
(4) NAIC SAP (1-2-3=4)	SSAP #1	4	35	$ 547,867,879	$ 310,355,386
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	$ 7,615,552,365	$ 7,171,753,434
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Impact on deferred premiums				$ 152,461,311	$ 151,241,605
Impact on admitted unearned premiums/allowances				$ (64,544,367)	$ (66,616,871)
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
				$ 87,916,944	$ 84,624,734
(8) NAIC SAP (5-6-7=8)	SSAP #1	3	38	$ 7,703,469,309	$ 7,256,378,168

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reporting period. As a provider of life insurance products, the Company's operating results in any given period depend on estimates of policy reserves required to provide for future policyholder benefits. The development of policy reserves for insurance and investment contracts requires management to make estimates and assumptions regarding mortality, lapse, expense and investment experience. Such estimates are primarily based on historical experience and, in many cases, state insurance laws that require specific mortality, morbidity, and investment assumptions to be used by the Company and may preclude the use of lapse and expense assumptions. Actual future results could differ from these estimates. Management monitors actual experience, and where circumstances warrant, revises its assumptions and the related reserve estimates. The Company regularly invests in mortgage loans, mortgage-backed securities and other securities subject to prepayment and/or call risk. Significant changes in prevailing interest rates and/or geographic conditions may adversely affect the timing and amount of cash flows on such investments, as well as their related values. In addition, the amortization of market premium and accretion of market discount for mortgage-backed securities is based on historical experience and estimates of future payment experience underlying mortgage loans. Actual prepayment timing could differ from original estimates resulting in adjustments to asset values and amortization or accretion recorded in future periods.

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The liability for dividends to policyholders consists principally of dividends expected to be paid during the subsequent year and are determined by means of formulas that reflect the relative contribution of each group of policies to the results of operations. Policyholder dividends are approved annually by the Board of Directors.

In addition, the Company uses the following accounting policies:

(1) Short-term investments that have maturities of greater than three months and less than twelve months are stated at amortized cost. The Company considers all investments purchased with an original maturity of three months or less to be cash equivalents.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. Bonds rated 6 by the NAIC are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(3) Unaffiliated common stocks are carried at fair value using quoted market prices for common stocks without quoted market prices, fair value is estimated using independent pricing services or internally developed pricing models. The cost basis of common stocks is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(4) Preferred stocks are stated at amortized cost, except preferred stock designated as lower than medium quality which are valued at lower of cost or market. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(5) Mortgage loans on real estate are stated at amortized cost. The cost basis of mortgage loans is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

NOTES TO FINANCIAL STATEMENTS

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase; significant changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated semi-annually and are accounted for on the retrospective basis. The prospective yield method is used on securities where the yield has become negative. The cost basis on loan-backed bonds and structured securities is adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(7) Investments in stocks of insurance subsidiaries are valued at their underlying statutory equity. Investments in stocks on non-insurance subsidiaries and affiliates are carried at their underlying GAAP equity.

(8) Joint ventures, limited liability companies, and other forms of partnerships are accounted for on the equity basis. The cost basis and carrying value of joint ventures and limited partnerships investments are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in income.

(9) Derivatives instruments that are designated as hedges for accounting purposes and meet the qualifications for hedge accounting are reported on a basis consistent with the asset or liability being hedged (i.e. at amortized cost). Derivatives that are used to mitigate risk but are not designated as hedges for accounting purposes or do not meet the criteria for hedge accounting treatment are stated at fair value. The change in fair value during the accounting period is recorded as an unrealized gain or loss and recognized in surplus.

(10) The Company anticipates investment income as a factor in the premium deficiency reserve calculation, in accordance with SSAP No. 54, "Individual and Group Accident and Health Contracts."

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are based on assumptions and estimates and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability is continually reviewed and any adjustments are reflected in the period determined.

(12) Real estate held for income production, real estate held for sale and real estate occupied by the Company are stated at the lower of cost less accumulated depreciation and encumbrances or fair value if events or circumstances indicate the carrying amount of the asset may not be recoverable. The cost basis and carrying value are adjusted for impairments in value deemed to be other than temporary, with the associated realized loss reported in net income.

(13) Pharmaceutical rebate receivables.
Not applicable.

D. Going Concern

Not applicable.

NOTE 2 Accounting Changes and Corrections of Errors

No material changes in accounting principles or correction of errors.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method

Not applicable.

B. Statutory Merger
Not applicable.

C. Assumption Reinsurance
Not applicable.

D. Impairment Loss
Not applicable.

NOTE 4 Discontinued Operations

Not applicable.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2019 were:
Commercial loans 5.00% and 3.20% respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 68.38%.

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 4,878,732,616	$ -	$ 4,878,732,616
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 4,482,273,809	$ 38,115,000	$ 4,520,388,809
(b) 30 - 59 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60 - 89 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90 - 179 Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ Days Past Due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing Interest 90 - 179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Percent Reduced	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses and Impaired Loans Subject to a Participant or Co-lender Mortgage Loan Agreement for Which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan Agreement:
None.

(6) Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:
None.

(7) Allowance for credit losses:

	Current Year	Prior Year
a) Balance at beginning of period	$ -	$ -
b) Additions charged to operations	$ -	$ -
c) Direct write-downs charged against the allowances	$ -	$ -
d) Recoveries of amounts previously charged off	$ -	$ -
e) Balance at end of period	$ -	$ -

(8) Mortgage Loans Derecognized as a Result of Foreclosure:

	Current Year
a) Aggregate amount of mortgage loans derecognized	$ -
b) Real estate collateral recognized	$ -
c) Other collateral recognized	$ -
d) Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ -

(9) The policy for recognizing interest income on impaired loans, including the method for recording cash receipts:
The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring
Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages
Not applicable.

D. Loan-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses BVAL pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) Not Applicable.

(3) Not Applicable.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 2,047,867
2. 12 Months or Longer	$ 1,278,480

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 274,880,455
2. 12 Months or Longer	$ 121,523,060

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Not Applicable.

(2) Not Applicable.

(3) Not Applicable.

(4) Not Applicable.

(5) Not Applicable.

(6) Not Applicable.

(7) Not Applicable.

(8) Not Applicable.

(9) Not Applicable.

(10) Not Applicable.

(11) Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)			Yes	Yes
b. Tri-Party (YES/NO)				

NOTES TO FINANCIAL STATEMENTS

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ 500,000,000	$ 300,000,000
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -
b. Ending Balance				
1. Open – No Maturity	$ -	$ -	$ -	$ -
2. Overnight	$ -	$ -	$ -	$ -
3. 2 Days to 1 Week	$ -	$ -	$ -	$ -
4. > 1 Week to 1 Month	$ -	$ -	$ -	$ -
5. > 1 Month to 3 Months	$ -	$ -	$ -	$ -
6. > 3 Months to 1 Year	$ -	$ -	$ -	$ -
7. > 1 Year	$ -	$ -	$ -	$ -

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount	$ -	$ -	$ 499,140,446	$ 299,998,920
b. Ending Balance	$ -	$ -	$ -	$ -

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation
Not applicable.

(7) Collateral Provided – Secured Borrowing
Not applicable.

(8) Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity
Not applicable.

(9) Recognized Receivable for Return of Collateral – Secured Borrowing
Not applicable.

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ -	$ 500,000,000	$ 300,000,000
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ 499,140,446	$ 299,998,920
b. Ending Balance				
1. Repo Securities Sold/Acquired with Cash Collateral	$ -	$ -	$ -	$ -
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ -	$ -	$ -	$ -

H. Repurchase Agreements Transactions Accounted for as a Sale

(1) Guardian periodically enters into repurchase agreements with banks or security dealers rated Investment Grade if such agreements have all of the following characteristics: at least 102% of principal and interest collateralized by U.S. Treasury or Agency obligations; for periods not exceeding 60 days; and all collateral not to exceed ten years in remaining maturity. Repurchase agreements may be in the form of a tri-party agreement pursuant to which a third-party bank (instead of the Company's usual custodian) holds for the Company's benefit the collateral provided by the counter-party. The total amount outstanding with any one counter-party shall be limited to five percent (5%) of net admitted assets.

Risk is minimal as the collateral received is restricted to U.S. Treasury or Agency debt, considered to be the highest quality of debt available for use as collateral. The 102% haircut requirement also provides an extra layer of assurance and security to any potential counterparty risk or unexpected change in value of the collateral, should it arise. Finally, the term/maturity of invested assets (related to the repurchase agreement) are not to exceed the term of the repo, assuring asset and liability maturities are closely aligned.

(2) Type of Repo Trades Used
Not applicable.

(3) Original (Flow) & Residual Maturity
Not applicable.

(4) Counterparty, Jurisdiction and Fair Value (FV)
Not applicable.

NOTES TO FINANCIAL STATEMENTS

(5) Securities "Sold" Under Repo – Sale

Not applicable.

(6) Securities Sold Under Repo – Sale by NAIC Designation

Not applicable.

(7) Proceeds Received – Sale

Not applicable.

(8) Cash & Non-Cash Collateral Received – Sale by NAIC Designation

Not applicable.

(9) Recognized Forward Resale Commitment

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

(1) The Company recorded no impairments for Real Estate as of December 31, 2019.

a) Not applicable.
b) Not applicable.
c) Not applicable.

(2) The Company has no real estate properties classified as held for sale as of December 31, 2019.

a) Not applicable.
b) Not applicable.

(3) Not applicable.

(4) Not applicable.

(5) None.

K. Low Income Housing tax Credits (LIHTC)

(1) As of December 31, 2019, the Company has invested $3,132,612 in the Georgia Tax Credit Fund VIII, LP. There is a 10 year holding period of these credits (2011-2022). The company has also $8,233,111 in the USB LIHTC fund, $3,536,906 in the Aegon LIHTC Fund 55, and $9,494,154 in the R4 Housing Partners X LP fund and $753,124 in the CREA Corporate Tax Credit Fund 66, LLC fund.

(2) $3,531,109 of tax benefits was recognized during the year.

(3) The balance of the investment recognized in the statement of financial position for the reporting period was $25,149,907.

(4) If the LIHTC property is currently subject to any regulatory reviews and the status of such review (e.g., investigations by the housing authority).

(5) The significance of an investment to the reporting entity's financial position and results of operations shall be considered in evaluating the extent of disclosures of the financial position and results of operations of an investment in an LIHTC. If, in the aggregate, the LIHTC investments exceed 10% of the total admitted assets of the reporting entity, the following disclosures shall be made:

a. (1) The name of each partnership or limited liability entity and percentage of ownership – N/A

(2) The accounting policies of the reporting entity with respect to investments in partnerships and limited liability entities – N/A

(3) The difference, if any, between the amount at which the investment is carried and the amount of underlying equity in net assets (i.e. non-admitted goodwill or other non-admitted assets) – N/A

(4) The accounting treatment of the difference. – N/A

b. For partnerships, and limited liability entities for which a quoted fair value is available, the aggregate value of each partnership, or limited liability entity investment based on the quoted fair value. – N/A

c. Summarized information as to assets, liabilities, and results of operations for partnerships, and limited liability entities either individually or in groups. – N/A

(6) A reporting entity that recognizes an impairment loss shall disclose the following in the financial statements that include the period of the impairment write-down:
a. A description of the impaired assets and the facts and circumstances leading to the impairment. – N/A

b. The amount of the impairment and how fair value was determined. – N/A

(7) The amount and nature of the write-downs or reclassifications made during the year resulting from the forfeiture or ineligibility of tax credits, etc. These write-downs may be based on actual property level-foreclosure, loss of qualification due to occupancy levels, compliance issues with tax code provisions within an LIHTC investment or other issues.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
c. Subject to repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
d. Subject to reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
e. Subject to dollar repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Subject to dollar reverse repurchase agreements	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Placed under option contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. FHLB capital stock	$ 13,025,200	$ -	$ -	$ -	$ 13,025,200	$ 11,743,400	$ 1,281,800
j. On deposit with states	$ 3,972,844	$ -	$ -	$ -	$ 3,972,844	$ 3,975,012	$ (2,168)
k. On deposit with other regulatory bodies	$ -	$ -	$ -	$ -	$ -	$ -	$ -
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ 49,594,751	$ -	$ -	$ -	$ 49,594,751	$ 50,722,350	$ (1,127,599)
m. Pledged as collateral not captured in other categories	$ 12,433,618	$ -	$ -	$ -	$ 12,433,618	$ 12,605,308	$ (171,690)
n. Other restricted assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Total Restricted Assets	$ 79,026,413	$ -	$ -	$ -	$ 79,026,413	$ 79,046,070	$ (19,657)

(a) Subset of Column 1

(b) Subset of Column 3

Restricted Asset Category	Current Year			
	8	9	Percentage	
			10	11
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%
b. Collateral held under security lending agreements	$ -	$ -	0.000%	0.000%
c. Subject to repurchase agreements	$ -	$ -	0.000%	0.000%
d. Subject to reverse repurchase agreements	$ -	$ -	0.000%	0.000%
e. Subject to dollar repurchase agreements	$ -	$ -	0.000%	0.000%
f. Subject to dollar reverse repurchase agreements	$ -	$ -	0.000%	0.000%
g. Placed under option contracts	$ -	$ -	0.000%	0.000%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	$ -	$ -	0.000%	0.000%
i. FHLB capital stock	$ -	$ 13,025,200	0.021%	0.021%
j. On deposit with states	$ -	$ 3,972,844	0.006%	0.006%
k. On deposit with other regulatory bodies	$ -	$ -	0.000%	0.000%
l. Pledged collateral to FHLB (including assets backing funding agreements)	$ -	$ 49,594,751	0.080%	0.080%
m. Pledged as collateral not captured in other categories	$ -	$ 12,433,618	0.020%	0.020%
n. Other restricted assets	$ -	$ -	0.000%	0.000%
o. Total Restricted Assets	$ -	$ 79,026,413	0.127%	0.127%

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

NOTES TO FINANCIAL STATEMENTS

2. Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
US Treasury securities held as futures collateral	$ 12,433,618	$ -	$ -	$ -	$ 12,433,618	$ 12,605,308	$ (171,690)	$ 12,433,618	0.020%	0.020%
Total (c)	$ 12,433,618	$ -	$ -	$ -	$ 12,433,618	$ 12,605,308	$ (171,690)	$ 12,433,618	0.020%	0.020%

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)m Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)m Columns 9 through 11 respectively.

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable.

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(1) Assets			
Currency Swaps	$ 28,541,927	$ -	$ 28,541,927
Index Participation feature	$ 1,776,906	$ -	$ 1,776,906

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

	Gross Amount Recognized	Amount Offset*	Net Amount Presented on Financial Statements
(2) Liabilities			
Currency Swaps	$ 21,076,976	$ -	$ 21,076,976

* For derivative assets and derivative liabilities, the amount offset shall agree to Schedule DB, Part D, Section 1

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	1	2	$ 676,065	$ 9,049,181	$ 676,065	$ 9,049,181
(2) LB&SS - AC	0	0	$ -	$ -	$ -	$ -
(3) Preferred Stock - AC	0	0	$ -	$ -	$ -	$ -
(4) Preferred Stock - FV	0	0	$ -	$ -	$ -	$ -
(5) Total (1+2+3+4)	1	2	$ 676,065	$ 9,049,181	$ 676,065	$ 9,049,181

AC - Amortized Cost FV - Fair Value

P. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

Not Applicable.

(2) Settled Short Sale Transactions

Not Applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	77	-
2. Aggregate Amount of Investment Income	$ 13,640,006	$ -

NOTES TO FINANCIAL STATEMENTS

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. The Company did not have any investments in Joint Ventures, Partnerships and Limited Liability Companies that exceeded 10% of its admitted assets.

B. The Company had the following write downs in 2019:

Foundry Ventures 2007, LP	$	2,030,672
Centerbridge Partners II, LP	$	5,886,346
JC Flower II LP	$	2,425,437
CID Capital	$	3,053,604
Levine Leichtman IV	$	3,428,479
Global Infrastructure Partners A, LP	$	4,745,021
Quintana Energy Partners	$	2,836,116
Fayetteville RG Solar	$	11,276,650
RG Plymouth Solar, LLC	$	17,258,146
USB RETC Fund 2018-10,LLC	$	7,151,614
RG Redlands Solar, LLC	$	3,927,182
RG Waseco Solar, LLC	$	10,375,755
SkyHigh Sun, LLC	$	14,250,147
RG Worcester Solar, LLC	$	1,080,254
Advantage Capital Solar II	$	38,600
RG Paiute Solar, LLC	$	5,552,380
USB RETC Fund 2019-1 LLC	$	25,706,352
RG Granite Solar, LLC	$	13,292,675
MPC 2019 Energy Fund 1, LLC	$	10,185,293
RBC-VSF 26 Holding Company, LLC	$	8,785,745
RG Roanoke Solar, LLC	$	9,821,425
MG Clackamas, LLC	$	2,798,735
Nittany Solar, LLC	$	7,009,600
USB RETC Fund 2019-5, LLC	$	28,508,789

NOTE 7 Investment Income

A. Due and accrued income is excluded from surplus on the following bases:

Bonds – non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks – non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans – non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate – non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at December 31, 2019.

NOTE 8 Derivative Instruments

In the normal course of business, the Company enters into derivative transactions to reduce its exposure to fluctuation in foreign currency exchange rates and market volatility. These hedging strategies include the use of forwards, futures, put options and swaps.

Currency Indexed:

A. The Company uses currency futures contracts, which are exchange traded, to hedge fluctuation in currency exchange rates of certain bond holdings. Margin payments are required to enter into a futures contract and contract gains or losses are settled daily. The contract amount of futures contracts represents the extent of the Company's involvement, but not future cash requirements, as open positions are typically closed out prior to the delivery date of the contract.

B. Reporting entity's objectives for using derivatives
Not Applicable.

C. Changes in fair value are reported in surplus
Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter.
Not Applicable.

NOTES TO FINANCIAL STATEMENTS

Foreign currency:

A. The Company uses foreign currency forward contracts to hedge some of the foreign exchange risk of investments denominated in foreign currencies. The Company's foreign currency forward contracts involve the exchange of two currencies at a specified future date and at a specified price. The average term of the contracts is typically three months. No cash is exchanged at the time the agreement is entered into.

B. Foreign currency forwards are reported at fair value in the statutory basis balance sheet. At December 31, 2019 and 2018, $0 and $0 were reported as derivative assets and miscellaneous liabilities, respectively.

C. Changes in fair value are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Currency swaps:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. Foreign currency swaps deemed hedge effective are valued at the spot rate to correspond with the value of the hedged bond. Those that are ineffective are recorded at fair value. At December 31, 2019, $28,541,927 was reported as derivative assets and $21,076,975 as derivative liabilities.

C. Changes in fair value are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Equity-indexed futures and options:

A. The Company enters into foreign currency swaps as a hedge against currency fluctuations. The primary purpose of the Company's foreign currency hedging activities is to protect it from the risk that the value of foreign currency denominated assets and investment income will be adversely affected by changes in exchange rates. Foreign currency swaps are used to mitigate the foreign exchange risk for investments for specifically identified bonds denominated in foreign currencies over a period of up to 15 years. Foreign currency swaps obligated the Company and a counterparty to exchange the foreign currency denominated interest and principal payments receivable on foreign denominated bonds for U.S. dollar payments based on currency exchange rates specified at the inception of the transaction. Foreign exchange gains or losses on these contracts are reported as a change in unrealized gains or losses until the maturity or sale of the hedged foreign currency bond at which time a realized capital gain or loss is recognized.

B. S&P equity options are used by the Company as a risk management strategy to reduce the projected dividend liability exposure on its Index Participation Feature ("IPF") which is a rider on certain whole life contracts. The Company uses a combination of short positions (sell) and long positions (purchases) of over-the-counter European call options on the S&P 500 index with expiration of one year to mitigate the dividend liability exposure based on the future return on S&P 500 index for the annual period of the monthly segment being hedged between the guaranteed floor rate and the cap rate on the participating balances. The change in the fair value of the options contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in the amount of the dividend liability.

NOTES TO FINANCIAL STATEMENTS

C. The change in the fair value of the futures contracts are recorded as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its deferred compensation liability. If the hedge is deemed to be ineffective for any period of time the change in the fair value of the futures contracts for that time period is recorded in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Treasury Futures:

A. Treasury futures are used to mitigate the portion of the change in fair value related to a change in interest rates on specifically identified assets acquired by the Company and held in its general account to support the Funding Agreements ("FA") and the specifically identified portion of a liability incurred by the Company pertaining to FA that are issued by the Company to back Medium Term Notes ("MTN") issued by a special purpose entity.

B. The Company enters into short positions (sells) treasury futures contracts prior to the issuance of the FA-MTN in order to lock in the interest rate component of the return of the designated assets at their date of acquisition. When the FA-MTN is issued the Company enters into long position (purchases) treasury futures contracts in order to mitigate the change in the fair value of the designated net liability due to the effects of interest rate changes. For effective hedges, the change in the fair value of the futures contracts is recorded in current period earnings as income or expense which offsets the operating gain or loss incurred by the Company on the change in value of its FA liability. For ineffective hedges, the change is fair value is recorded as a gain(loss) at the time of issuance.

C. Description of the accounting policies for recognizing (or reasons for not recognizing) and measuring the derivatives used, and when recognized and where those instruments and related gains and losses are reported.
Not Applicable.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

Credit Default Swaps:

A. The Company "has the ability to" write (sell) credit default swaps to earn a premium by issuing insurance to the buyer of default protection as part of a replication strategy. Additionally, the Company pays a premium to the counterparty for insurance to hedge the risk of a negative credit event on selective investments in the Company's portfolio. These swap contacts allow the Company to receive a payment if a negative credit event occurs on a covered investment.

B. Credit default swaps are reported at book value in the statutory balance sheet. As of December 2019, $0 was reported as derivative liability.

C. Changes in fair values are reported in surplus.

D. Derivative contracts with financing premiums
Not Applicable.

E. Net gain or loss recognized in unrealized gains or losses during the reporting period representing the component of derivatives instruments' gain or loss
Not Applicable.

F. Net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting
Not Applicable.

G. Derivatives accounted for as cash flow hedges of a forecasted transaction, disclose
Not Applicable.

H. Aggregate, non-discounted total premium cost for these contracts and the premium cost due in each of the following four years, and thereafter
Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 9 Income Taxes

Deferred income taxes are generally recognized, based on enacted tax rates, when assets and liabilities have different values for financial statement and tax purposes.

A. The components of the net deferred tax asset/(liability) at the end of current period are as follows:

1.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
(a) Gross Deferred Tax Assets	$ 1,510,603,199	$ 76,748,497	$ 1,587,351,696	$ 1,450,872,028	$ 60,995,352	$ 1,511,867,380	$ 59,731,171	$ 15,753,145	$ 75,484,316
(b) Statutory Valuation Allowance Adjustment	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 1,510,603,199	$ 76,748,497	$ 1,587,351,696	$ 1,450,872,028	$ 60,995,352	$ 1,511,867,380	$ 59,731,171	$ 15,753,145	$ 75,484,316
(d) Deferred Tax Assets Nonadmitted	$ 3,747,025	$ -	$ 3,747,025	$ -	$ -	$ -	$ 3,747,025	$ -	$ 3,747,025
(e) Subtotal Net Admitted Deferred Tax Asset (1c - 1d)	$ 1,506,856,174	$ 76,748,497	$ 1,583,604,671	$ 1,450,872,028	$ 60,995,352	$ 1,511,867,380	$ 55,984,146	$ 15,753,145	$ 71,737,291
(f) Deferred Tax Liabilities	$ 774,424,063	$ 115,197,183	$ 889,621,246	$ 766,144,815	$ 95,566,530	$ 861,711,345	$ 8,279,248	$ 19,630,653	$ 27,909,901
Tax Liability) (1e - 1f)	$ 732,432,111	$ (38,448,686)	$ 693,983,425	$ 684,727,213	$ (34,571,178)	$ 650,156,035	$ 47,704,898	$ (3,877,508)	$ 43,827,390

A valuation allowance is recorded to reduce any portion of the deferred tax asset that is expected to more likely than not be realized. The Company's management has concluded that the deferred income tax assets are more likely than not to be realized. Therefore, no valuation allowance has been provided.

2. **Admission Calculation Components SSAP No. 101**

The Company follows the guidance in Statement of Statutory Accounting Principles No. 101 - Income Taxes, A Replacement of SSAP No. 10R and SSAP No.10 ("SSAP 101"). SSAP 101 included a similar calculation for limitation of gross deferred tax assets as SSAP 10R for insurers that maintain a minimum of 300% of their authorized control level RBC computed without net deferred tax assets. The Company exceeded the 300% minimum RBC requirement at December 31, 2019 and 2018.

	As of End of Current Period			12/31/2018			Change		
	(1) Ordinary	(2) Capital	(3) (Col. 1 + 2) Total	(4) Ordinary	(5) Capital	(6) (Col. 4 + 5) Total	(7) (Col. 1 - 4) Ordinary	(8) (Col. 2 - 5) Capital	(9) (Col. 7 + 8) Total
Admission Calculation Components SSAP No. 101									
(a) Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks	$ -	$ 40,923,075	$ 40,923,075	$ -	$ 39,432,042	$ 39,432,042	$ -	$ 1,491,033	$ 1,491,033
(b) Adjusted Gross Deferred Tax Assets Expected To Be Realized (Excluding The Amount Of Deferred Tax Assets From 2(a) above) After Application of the Threshold Limitation. (The Lesser of 2(b)1 and 2(b)2 Below)	$ 652,945,087	$ 115,266	$ 653,060,353	$ 671,373,954	$ 57,633	$ 671,431,587	$ (18,428,867)	$ 57,633	$ (18,371,234)
1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 652,945,087	$ 115,266	$ 653,060,353	$ 671,373,954	$ 57,633	$ 671,431,587	$ (18,428,867)	$ 57,633	$ (18,371,234)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 970,362,082	XXX	XXX	$ 977,372,573	XXX	XXX	$ (7,010,491)
(c) Adjusted Gross Deferred Tax Assets (Excluding The Amount Of Deferred Tax Assets From 2(a) and 2(b) above) Offset by Gross Deferred Tax Liabilities.	$ 853,911,087	$ 35,710,156	$ 889,621,243	$ 779,498,074	$ 21,505,677	$ 801,003,751	$ 74,413,013	$ 14,204,479	$ 88,617,492
(d) Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 1,506,856,174	$ 76,748,497	$ 1,583,604,671	$ 1,450,872,028	$ 60,995,352	$ 1,511,867,380	$ 55,984,146	$ 15,753,145	$ 71,737,291

3.

	2019	2018
a. Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	975%	950%
b. Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 8,560,145,676	$ 7,951,853,345

NOTES TO FINANCIAL STATEMENTS

4.

	As of End of Current Period		12/31/2018		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col. 1 - 3) Ordinary	(6) (Col. 2 - 4) Capital
Impact of Tax Planning Strategies: (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.						
1. Adjusted Gross DTAs amount from Note 9A1(c)	$ 1,510,603,199	$ 76,748,497	$ 1,450,872,028	$ 60,995,352	$ 59,731,171	$ 15,753,145
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.000%	2.6%	0.000%	2.4%	0.000%	0.200%
3. Net Admitted Adjusted Gross DTAs amount from Note 9A1(e)	$ 1,506,856,174	$ 76,748,497	$ 1,450,872,028	$ 60,995,352	$ 55,984,146	$ 15,753,145
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.000%	2.6%	0.000%	2.4%	0.000%	0.200%

b. Do the Company's tax-planning strategies include the use of reinsurance? Yes [ ] No [X]

B. Temporary differences for which a DTL has not been established: None.

C. Current income taxes incurred consist of the following major components:

	(1) As of End of Current Period	(2) 12/31/2018	(3) (Col. 1 - 2) Change
1. Current Income Tax			
(a) Federal	$ (118,126,523)	$ (52,314,100)	$ (65,812,423)
(b) Foreign	$ -	$ -	$ -
(c) Subtotal	$ (118,126,523)	$ (52,314,100)	$ (65,812,423)
(d) Federal income tax on net capital gains	$ 140,240,168	$ (50,684,611)	$ 190,924,779
(e) Utilization of capital loss carry-forwards	$ -	$ -	$ -
(f) Other	$ -	$ -	$ -
(g) Federal and foreign income taxes incurred	$ 22,113,645	$ (102,998,711)	$ 125,112,356
2. Deferred Tax Assets:			
(a) Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve	$ -	$ -	$ -
(3) Policyholder reserves	$ 632,723,862	$ 611,301,353	$ 21,422,509
(4) Investments	$ -	$ -	$ -
(5) Deferred acquisition costs	$ 282,323,881	$ 280,187,881	$ 2,136,000
(6) Policyholder dividends accrual	$ 200,082,803	$ 200,122,917	$ (40,114)
(7) Fixed Assets	$ 237,194	$ 9,049,023	$ (8,811,829)
(8) Compensation and benefits accrual	$ 112,881,998	$ 99,045,913	$ 13,836,085
(9) Pension accrual	$ -	$ -	$ -
(10) Receivables - nonadmitted	$ 241,195,805	$ 218,776,570	$ 22,419,235
(11) Net operating loss carry-forward	$ -	$ -	$ -
(12) Tax credit carry-forward	$ -	$ -	$ -
(13) Other (including items <5% of total ordinary tax assets)	$ 41,157,656	$ 32,388,371	$ 8,769,285
(99) Subtotal	$ 1,510,603,199	$ 1,450,872,028	$ 59,731,171
(b) Statutory valuation allowance adjustment	$ -	$ -	$ -
(c) Nonadmitted	$ 3,747,025	$ -	$ 3,747,025
(d) Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 1,506,856,174	$ 1,450,872,028	$ 55,984,146
(e) Capital:			
(1) Investments	$ 74,372,467	$ 56,983,813	$ 17,388,654
(2) Net capital loss carry-forward	$ -	$ -	$ -
(3) Real estate	$ -	$ -	$ -
(4) Other (including items <5% of total ordinary tax assets)	$ 2,376,030	$ 4,011,539	$ (1,635,509)
(99) Subtotal	$ 76,748,497	$ 60,995,352	$ 15,753,145
(f) Statutory valuation allowance adjustment	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 76,748,497	$ 60,995,352	$ 15,753,145
(i) Admitted deferred tax assets (2d + 2h)	$ 1,583,604,671	$ 1,511,867,380	$ 71,737,291
3. Deferred Tax Liabilities:			
(a) Ordinary:			
(1) Investments	$ 83,474,332	$ 72,836,031	$ 10,638,301
(2) Fixed Assets	$ -	$ -	$ -
(3) Deferred and uncollected premium	$ 238,810,493	$ 234,227,283	$ 4,583,210
(4) Policyholder reserves	$ 198,457,992	$ 212,496,541	$ (14,038,549)
(5) Other (including items <5% of total ordinary tax liabilities)	$ 253,681,246	$ 246,584,960	$ 7,096,286
(99) Subtotal	$ 774,424,063	$ 766,144,815	$ 8,279,248
(b) Capital:			
(1) Investments	$ 113,826,982	$ 94,861,513	$ 18,965,469
(2) Real estate	$ -	$ -	$ -
(3) Other (including items <5% of total capital tax liabilities)	$ 1,370,201	$ 705,017	$ 665,184
(99) Subtotal	$ 115,197,183	$ 95,566,530	$ 19,630,653
(c) Deferred tax liabilities (3a99 + 3b99)	$ 889,621,246	$ 861,711,345	$ 27,909,901
4. Net deferred tax assets/liabilities (2i - 3c)	$ 693,983,425	$ 650,156,035	$ 43,827,390

NOTES TO FINANCIAL STATEMENTS

The change in net deferred tax assets is comprised of the following:

	December 31, 2019	December 31, 2018	Change
Adjusted gross deferred tax assets	$ 1,587,351,696	$ 1,511,867,380	$ 75,484,316
Total deferred tax liabilities	889,621,245	861,711,345	27,909,900
Net deferred tax assets (liabilities)	$ 697,730,451	$ 650,156,035	47,574,416
Tax effect of Unrealized gains (losses)			22,627,825
Tax effect of other balance change			(2,940,000)
Change in net deferred income tax			$ 67,262,241

D. The provision for federal and foreign incomes taxes incurred is different from that which would be obtained by applying the statutory Federal income tax rate to income before income taxes. The significant items causing the difference are as follows:

Description	12/31/2019	Effective Tax Rate
Net gain from operations after dividends to policyholders and before Federal income tax @ 21%	$ 104,409,595	
Net realized capital gains @ 21%	15,427,674	
Provision calculated at statutory rate	$ 119,837,269	21.00%
Tax effect of:		
Interest Maintenance Reserve	$ 18,704,320	3.28%
Tax Exempt Interest	(5,302,372)	-0.93%
Affiliated Dividends	(15,004,122)	-2.63%
Tax Credit	(148,481,818)	-26.02%
Non-Admitted Assets	(9,907,962)	-1.74%
Return to Provision	6,096,806	1.07%
Pension Adjustment	(12,511,273)	-2.19%
Other	1,420,556	0.25%
Total Statutory income taxes	$ (45,148,596)	-7.91%
Federal and foreign income taxes incurred	$ 22,113,645	3.88%
Change in net deferred income taxes	(67,262,241)	-11.79%
Total statutory income taxes	$ (45,148,596)	-7.91%

E. Operating loss and tax credit carry forwards

1. As of December 31, 2019, the Company does not have any net ordinary loss carryforwards, capital loss carryforwards or tax credit carryforwards.

2. The following are incomes taxes incurred in prior years that will be available for recoupment in the event of future net losses:

Year	Ordinary	Capital	Total
2019	$ -	$ 98,184,164	$ 98,184,164
2018	$ -	$ -	$ -
2017	$ -	$ 170,551,625	$ 170,551,625
Total	$ -	$ 268,735,789	$ 268,735,789

3. As of December 31, 2019, the Company does not have any deposits admitted pursuant to Internal Revenue code section 6603.

F. The Company's federal income tax return is consolidated with the following entities:

·The Guardian Insurance & Annuity Company, Inc. and its subsidiaries,
· Park Avenue Life Insurance Company,
· Sentinel American Life Insurance Company,
· Family Service Life Insurance Company,
· Managed Dental Care of California,
· Managed DentalGuard of Texas,
· Managed DentalGuard of New Jersey,
· Innovative Underwriters Inc.,
· Berkshire Life Insurance Company of America,
· First Commonwealth Inc. and its subsidiaries,
· Reed Group Ltd,
· GIS Canada Holdings Corp, and
· Guardian Abbey LLC

(1) The Company files a consolidated federal income tax return as parent, with its subsidiaries. The Company has a written agreement, approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Pursuant to this agreement, the Company has the enforceable right to recoup federal income taxes paid in prior years in the event of future net losses, which it may incur, or to recoup its net losses carried forward as an offset to future net income subject to federal income taxes.

(2) The Internal Revenue Code limits the amount of non-life insurance losses that may offset life insurance company taxable income. The consolidated income tax liability is allocated among the members of the group pursuant to a tax allocation agreement. In accordance with the tax allocation agreement, each qualifying member of the group computes its tax provision and liability on a separate return basis, but may, where applicable, recognize benefits of net operating losses and capital losses utilized in the consolidated group. Subsidiary tax liabilities/benefits are settled subsequent to the filing of the federal income tax return.

G. The Company does not anticipate any significant changes to its tax contingencies within the next 12 months.

H. Repatriation Transition Tax (RTT)
Not applicable.

I. Alternative Minimum Tax (AMT) Credit
Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.B.C In 2019 and 2018, the Company made the following capital contributions to its real estate joint ventures and affiliates which are an addition to Other invested assets in the Statutory Basis Balance Sheets:

	2019	2018
Hanover Acquisitions II, (Abbey) LLC	$ 24,350	$ 12,000
Guardian Abbey, LLC	1,951,264	2,063,898
BA Ventures, LLC	-	170,000
Airside Park, LLC	-	536,000
Guardian Springwoods III, LLC	7,180,735	-
Chelsea Place Apts, LLC	-	14,540,000
Hanover Mark Center (1)	-	32,317,261
Total	$ 9,156,349	$ 49,639,159

(1) Capital contributions were made by transferring mortgage loan investments.

In 2019 and 2018, the Company made the following capital contributions to its subsidiaries:

	2019	2018
The Guardian Insurance & Annuity Company, Inc. ("GIAC")	$ 100,000,000	$ 50,000,000
Guardian Acquisition I, LLC	1,000,000	2,000,000
Total	$ 101,000,000	$ 52,000,000

The capital contributions to GIAC are recorded as an addition to Common stocks in the Statutory Basis Balance Sheets.

In 2019 and 2018, the Company received net returns of capital of $13,148,915 and $3,125,671 respectively from its real estate joint ventures. These distributions are a reduction to Other invested assets in the Statutory Basis Balance Sheets.

In 2019 and 2018, the Company also received returns of capital from its subsidiaries as follows:

	2019	2018
Guardian Acquisition I, LLC	$ 25,200,644	$ -
Guardian Investor Services, LLC ("GIS")	-	54,397,985
Park Avenue Life Insurance Company ("PALIC")	$ 13,000,000	-
Total	$ 38,200,644	$ 54,397,985

The return of capital from Guardian Acquisition I, LLC of $25,200,644 was recorded as a reduction to Other invested assets in the Statutory Basis Balance Sheet in 2019. The return of capital from PALIC of $13,000,000 was recorded as a reduction to Common Stocks in the Statutory Basis Balance Sheets. The return of capital from GIS in 2018 was also recorded as a reduction to Other invested assets in the Statutory Basis Balance Sheets.

In 2019 and 2018, the Company received the following dividends from its affiliates and subsidiaries which are recorded as Net investment income in the Statutory Basis Statements of Operations:

	2019	2018
Innovative Underwriters, Inc.	$ 600,000	$ 375,000
Managed Dental Care of California (“MDC”)	5,780,000	5,086,400
Managed Dental Guard of Texas, Inc. (TX)	5,000,000	2,250,000
FCW	51,465,000	35,360,000
Total	$ 62,845,000	$ 43,071,400

Effective May 1, 2017, the Company (Lender) amended its revolving line of credit agreement with GIAC (Borrower) to increase it from $350,000,000 to $750,000.000. The terms of the credit agreement state that future drawing, if any,(not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a PrimeRate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate Loan. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in quarterly installments on the last day of each March, June, September and December or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of $750,000,000 or the aggregate unpaid principal sum of all Loans which the Lender actually makes to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIAC is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2019 and 2018, there were no outstanding drawings on the line of credit. Interest income and commitment income of $437,500 and $811,195 for the twelve months ended December 31, 2019 and December 31, 2018, respectively, are included in Net investment income in the Statutory Basis Statements of Operations.

NOTES TO FINANCIAL STATEMENTS

Effective January 3, 2017, the Company (Lender) has a revolving line of credit agreement with GIS (Borrower) for $300,000,000. The terms of the credit agreement state that future drawing, if any, (not at the time overdue) shall bear interest at a rate per annum equal to (a) the Prime Rate plus 1.00% if a Prime Rate Loan or (b) the Eurodollar Rate plus 1.00% if a Eurodollar Rate Loan. In the event any drawing on the line of credit becomes due, whether by acceleration or otherwise, it shall bear interest at a rate per annum equal to the Prime Rate plus 2.00%. Additionally, a commitment fee equal to 0.125% per annum of the amount of this line of credit shall be paid by Borrower to Lender, such amount to be paid in monthly installments no later than the last day of each month or on the termination of this line of credit. For Value Received, the Borrower, promises to pay on the maturity date or dates determined by the Lender, the principal sum of $300 million, or the aggregate unpaid principal sum of all Loans which the Lender actually makes to the Borrower, whichever amount is less, together with interest in arrears payable on each Interest Due Date at a rate computed on the basis of a 360-day year for the actual number of days in each interest period. The line of credit agreement shall have an initial term of 364 days beginning with the date first stated above, and shall automatically renew for successive periods of 364 days, unless the Lender notifies the Borrower of its intention not to renew the line of credit agreement not less than sixty (60) days prior to the expiration of the then existing term. GIS is in compliance with certain financial covenants imposed by the line of credit agreement. As of December 31, 2019, and December 31, 2018, the amount of drawings on the line of credit amounted to $30,750,000 and $0 respectively and is included in “Cash, cash equivalents, and short-term investments in the Statutory Basis Balance Sheets. Interest income and commitment income of $1,500,705 and $2,224,818 for the twelve months ended December 31, 2019 and December 31, 2018 respectively, are included in Net Investment Income in the Statutory Basis Statements of Operations.

Settlement of Intercompany Transactions:

D. In accordance with NAIC SAP, all transactions between related parties are required to have a written agreement that provides for a timely settlement of amounts owed, including a specific due date. Amounts over ninety days due are to be non-admitted along with any uncollected receivable from a related party that is not part of a written agreement. Written agreements are in place for all intercompany transactions and that these written agreements contain specific due dates. At December 31, 2019 the Company reported $10,200,405 as net amounts receivable from subsidiaries. At December 31, 2018, the Company reported $2,152,835 as net amounts payable to subsidiaries. The net amounts due are settled at least on a quarterly basis.

Related Party Commitments:

E. The Company provides financial guarantees on behalf of some of its subsidiaries and affiliates as listed below. Per the statutory accounting guidance SSAP 5R, a liability has not been recorded on the Company’s Statutory Basis Balance Sheets for any of these guarantees.

The Company continues to provide MDC, a subsidiary, a written letter of financial support for $5,000,000 of which $1,500,000 was funded in prior years. This amount was recorded as an additional investment in MDC. The letter was necessary for regulatory purposes in order to guarantee additional capital infusion to its California dental subsidiary as needed. At this time, MDC is not expected to further draw on the remaining $3,500,000 as the subsidiary has $5,000,000 more capital than is required by California. For additional information pertaining to these guarantees or undertakings, please refer to the disclosures in Note 14.

F. The Company has expense sharing agreements with its subsidiaries. During 2019 and 2018, the Company had net billings of $391,349,101 and $294,764,239 , respectively under these expense-sharing agreements. Amounts billed to subsidiaries are included in Commissions and operating expenses in the Statutory Basis Statements of Operations. The unpaid net receivable balance due from subsidiaries relevant to these agreements was $43,589,487 and $28,447,045 at December 31, 2019 and December 31, 2018, respectively, and are included in Other assets and Other liabilities in the Statutory Basis Balance Sheets.

On December 31, 2019, Park Avenue Securities LLC (“PAS”) was transferred to the Company from GIAC at carrying value of $32,210,802 which approximates fair value. The Company paid cash of $30,000,000 and recorded a payable of $2,210,803 which is included in "Other Liabilities" in the Statutory Basis Balance Sheets.

G. Not applicable.

H. Not applicable.

I. Not applicable.

J. Not applicable.

K. Not applicable.

L. Not applicable.

M. All SCA Investments

(1) Balance Sheet Value (Admitted and Nonadmitted) All SCAs (Except 8bi Entities)

SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a Entities				
Not applicable.	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8a Entities	XXX	$ -	$ -	$ -
b. SSAP No. 97 8b(ii) Entities				
Not applicable.	0.0%	$ -	$ -	$ -
Total SSAP No. 97 8b(ii) Entities	XXX	$ -	$ -	$ -
c. SSAP No. 97 8b(iii) Entities				
Managed Dental Care of California	100.0%	$ 3,426,868	$ 3,426,868	$ -
First Commonwealth, Inc.	100.0%	$ 420,916,543	$ 420,916,543	$ -
Innovative Underwriters, Inc.	100.0%	$ 6,702,986	$ -	$ 6,702,986
Guardian Investor Services, LLC	100.0%	$ 769,795,172	$ 769,795,172	$ -
			$ -	$ -
Total SSAP No. 97 8b(iii) Entities	XXX	$ 1,200,841,569	$ 1,194,138,583	$ 6,702,986
d. SSAP No. 97 8b(iv) Entities				
Not applicable.		$ -	$ -	$ -
Total SSAP No. 97 8b(iv) Entities	XXX	$ -	$ -	$ -
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	$ 1,200,841,569	$ 1,194,138,583	$ 6,702,986
f. Aggregate Total (a+ e)	XXX	$ 1,200,841,569	$ 1,194,138,583	$ 6,702,986

NOTES TO FINANCIAL STATEMENTS

(2) NAIC Filing Response Information

SCA Entity (Should be same entities as shown in M(1) above.)	Type of NAIC Filing *	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resub-mission Required Y/N	Code **
a. SSAP No. 97 8a Entities Not applicable.			$ -			
Total SSAP No. 97 8a Entities	XXX	XXX	$ -	XXX	XXX	XXX
b. SSAP No. 97 8b(ii) Entities Not applicable.			$ -			
Total SSAP No. 97 8b(ii) Entities	XXX	XXX	$ -	XXX	XXX	XXX
c. SSAP No. 97 8b(iii) Entities						
Managed Dental Care of California	S2	12/30/2019	$ 4,188,419	Y	N	I
First Commonwealth, Inc.	S2	12/30/2019	$ 469,905,185	Y	N	I
Innovative Underwriters, Inc.			$ -			I
Guardian Investor Services, LLC			$ -			I
Guardian Acquisition I, LLC			$ -			I
Total SSAP No. 97 8b(iii) Entities	XXX	XXX	$ 474,093,604	XXX	XXX	XXX
d. SSAP No. 97 8b(iv) Entities						
detail row 1			$ -			
detail row 2			$ -			
Total SSAP No. 97 8b(iv) Entities	XXX	XXX	$ -	XXX	XXX	XXX
e. Total SSAP No. 97 8b Entities (except 8bi entities) (b+c+d)	XXX	XXX	$ 474,093,604	XXX	XXX	XXX
f. Aggregate Total (a+e)	XXX	XXX	$ 474,093,604	XXX	XXX	XXX

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. Investment in Insurance SCAs
Not applicable.

O. SCA or SSAP 48 Entity Loss Tracking

1 Entity	2 Reporting Entity's Share of Net Income (Loss)	3 Accumulated Share of Net Income (Losses)	4 Reporting Entity's Share of Equity, Including Negative Equity	5 Guaranteed Obligation / Commit-ment for Financial Support (Yes/No)	6 Reported Value
360 South Acacia, LLC	$ 409,490	$ (339,031)	$ (339,031)	No	$ -
Airside Park, LP	$ 2,056,519	$ (2,069,054)	$ (2,069,054)	No	$ -

NOTE 11 Debt

A. Not applicable.

B. FHLB (Federal Home Loan Bank) Agreements

(1) On February 13, 2018, the Company became a member of the Federal Home Loan Bank of New York. Through its membership, the Company has conducted business activity with the FHLBNY. It is part of the Company's strategy to utilize these funds as a source to improve spread lending liquidity and as a source of backup liquidity. New York State Department of Financial Services permits Guardian Life to pledge collateral to the FHLBNY in an amount of up to 5% of its year-end statutory net admitted assets, excluding separate account assets. Based on Guardian Life's statutory net admitted assets as of December 31, 2019, the company has a maximum borrowing capacity of $3,110,198,201.

(2) FHLB Capital Stock

a. The Company's aggregate total for FHLB capital stock was as follows:

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 11,405,200	$ 11,405,200	$ -
(c) Activity Stock	$ 1,620,000	$ 1,620,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 13,025,200	$ 13,025,200	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,110,198,201	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 10,078,400	$ 10,078,400	$ -
(c) Activity Stock	$ 1,665,000	$ 1,665,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 11,743,400	$ 11,743,400	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,924,434,835	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)

11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 11,405,200	$ 11,405,200	$ -	$ -	$ -	$ -

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 52,408,477	$ 49,594,751	$ 36,000,000
2. Current Year General Account Total Collateral Pledged	$ 52,408,477	$ 49,594,751	$ 36,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 51,991,267	$ 50,722,350	$ 37,000,000

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively)

11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively)

11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively)

11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 283,301,824	$ 274,215,168	$ 203,000,515
2. Current Year General Account Maximum Collateral Pledged	$ 283,301,824	$ 274,215,168	$ 203,000,515
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 51,991,267	$ 50,722,350	$ 37,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 36,000,000	$ 36,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 36,000,000	$ 36,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 37,000,000	$ 37,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 37,000,000	$ 37,000,000	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 203,000,515	$ 203,000,515	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 203,000,515	$ 203,000,515	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	No
2. Funding Agreements	No
3. Other	No

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

The Company sponsors non-contributory defined benefit pension plans covering all eligible employees.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2019 and 2018, along with amounts recognized in the Company's statement of financial position at December 31, 2019.

(1) Change in benefit obligation

a. Pension Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ -	$ -	$ 2,504,413,411	$ 2,719,169,931
2. Service cost	$ -	$ -	$ 76,865,617	$ 77,967,496
3. Interest cost	$ -	$ -	$ 106,951,461	$ 97,531,817
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 437,019,574	$ (176,249,600)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (122,855,692)	$ (125,960,836)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ (88,045,397)
10. Benefit obligation at end of year	$ -	$ -	$ 3,002,394,371	$ 2,504,413,411

b. Postretirement Benefits

	Overfunded		Underfunded	
	2019	2018	2019	2018
1. Benefit obligation at beginning of year	$ -	$ -	$ 235,244,826	$ 248,810,654
2. Service cost	$ -	$ -	$ 5,127,387	$ 5,189,072
3. Interest cost	$ -	$ -	$ 10,079,523	$ 9,085,189
4. Contribution by plan participants	$ -	$ -	$ -	$ -
5. Actuarial gain (loss)	$ -	$ -	$ 29,388,817	$ (14,922,776)
6. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -
7. Benefits paid	$ -	$ -	$ (14,424,142)	$ (12,917,313)
8. Plan amendments	$ -	$ -	$ -	$ -
9. Business combinations, divestitures, curtailments, settlements and special termination benefits	$ -	$ -	$ -	$ -
10. Benefit obligation at end of year	$ -	$ -	$ 265,416,411	$ 235,244,826

c. Special or Contractual Benefits Per SSAP No. 11
Not applicable.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(2) Change in plan assets						
a. Fair value of plan assets at beginning of year	$ 1,972,855,062	$ 2,072,255,244	$ 114,749,042	$ 144,328,472	$ -	$ -
b. Actual return on plan assets	$ 436,628,510	$ (106,059,114)	$ 33,054,212	$ (7,071,305)	$ -	$ -
c. Foreign currency exchange rate changes	$ -	$ -	$ -	$ -	$ -	$ -
d. Reporting entity contribution	$ 127,490,208	$ 230,858,683	$ -	$ -	$ -	$ -
e. Plan participants' contributions	$ -	$ -	$ -	$ -	$ -	$ -
f. Benefits paid	$ (122,855,692)	$ (125,960,836)	$ (13,098,374)	$ (12,705,854)	$ -	$ -
g. Business combinations, divestitures and settlements	$ -	$ (98,238,915)	$ -	$ (9,802,271)	$ -	$ -
h. Fair value of plan assets at end of year	$ 2,414,118,088	$ 1,972,855,062	$ 134,704,880	$ 114,749,042	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

(3) Funded status

	Overfunded		Underfunded	
	2019	2018	2019	2018
a. Components:				
1. Prepaid benefit costs	$ -	$ -	$ -	$ -
2. Overfunded plan assets	$ -	$ -	$ -	$ -
3. Accrued benefit costs	$ -	$ -	$ -	$ -
4. Liability for pension benefits	$ 588,276,283	$ 531,558,349	$ -	$ 120,495,784
b. Assets and liabilities recognized:				
1. Assets (nonadmitted)	$ -	$ -	$ -	$ -
2. Liabilities recognized	$ 588,276,283	$ 531,558,349	$ 130,711,531	$ 120,495,784
c. Unrecognized liabilities	$ -	$ -	$ -	$ -

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2019	2018	2019	2018	2019	2018
(4) Components of net periodic benefit cost						
a. Service cost	$ 76,865,617	$ 77,967,496	$ 5,127,387	$ 5,189,072	$ -	$ -
b. Interest cost	$ 106,951,461	$ 97,531,817	$ 10,079,523	$ 9,085,189	$ -	$ -
c. Expected return on plan assets	$ (141,066,600)	$ (146,788,945)	$ (8,094,146)	$ (9,702,858)	$ -	$ -
d. Transition asset or obligation	$ 523,000	$ 523,000	$ -	$ -	$ -	$ -
e. Gains and losses	$ 83,987,685	$ 76,012,817	$ 3,941,468	$ 2,386,909	$ -	$ -
f. Prior service cost or credit	$ 177,000	$ 96,000	$ (2,354,225)	$ (2,549,307)	$ -	$ -
g. Gain or loss recognized due to a settlement or curtailment	$ -	$ 24,550,386	$ -	$ -	$ -	$ -
h. Total net periodic benefit cost	$ 127,438,163	$ 129,892,571	$ 8,700,007	$ 4,409,005	$ -	$ -

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Items not yet recognized as a component of net periodic cost -prior year	$ 251,750,836	$ 402,077,131	$ 67,564,504	$ 56,422,649
b. Net transition asset or obligation recognized	$ (523,000)	$ (523,000)	$ -	$ -
c. Net prior service cost or credit arising during the period	$ (177,000)	$ (96,000)	$ 2,354,225	$ 2,549,307
d. Net prior service cost or credit recognized	$ -	$ -	$ -	$ -
e. Net gain and loss arising during the period	$ (83,987,685)	$ (100,563,203)	$ 4,428,751	$ 1,851,387
f. Net gain and loss recognized	$ 107,706,023	$ (49,144,092)	$ (3,941,468)	$ 6,741,161
g. Items not yet recognized as a component of net periodic cost - current year	$ 274,769,174	$ 251,750,836	$ 70,406,012	$ 67,564,504

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	2019	2018	2019	2018
a. Net transition asset or obligation	$ 776,000	$ 1,299,000	$ -	$ -
b. Net prior service cost or credit	$ 253,000	$ 523,000	$ 7,260,443	$ 4,711,136
c. Net recognized gains and losses	$ 922,113,024	$ 864,643,045	$ 60,791,344	$ 60,839,583

(7) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

	2019	2018
a. Weighted average discount rate	4.400%	3.800%
b. Expected long-term rate of return on plan assets	7.400%	7.600%
c. Rate of compensation increase	3.000%	3.000%
d. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000%	0.000%

Weighted average assumptions used to determine projected benefit obligations as of December 31:

	2019	2018
e. Weighted average discount rate	3.500%	4.400%
f. Rate of compensation increase	3.000%	3.000%
g. Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	0.000%	0.000%

For measurement purposes, a 7.00 percent annual rate of increase in the per capita cost of covered health care benefits was assumed for 2019. The rate was assumed to decrease gradually to 4.5 percent for 2030 and remain at that level thereafter.

(8) The amount of the accumulated benefit obligation for defined benefit pension plans was $2,728,024,274 for the current year and $2,288,151,359 for the prior year

(9) Not applicable

NOTES TO FINANCIAL STATEMENTS

(10) Assumed health care cost trend rates have a significant effect on the amounts reported for the health care plan. A one percentage-point change in assumed health care cost trend rates would have the following effects:

	1 percentage Point Increase	1 percentage Point Decrease
a. Effect on total of service and interest cost components	$ 60,348	$ (77,498)
b. Effect on postretirement benefit obligations	$ 1,201,246	$ (1,467,333)

(11) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated.

	Years	Pension Amount
a.	2020	$ 163,994,261
b.	2021	$ 168,433,268
c.	2022	$ 174,888,329
d.	2023	$ 178,217,633
e.	2024	$ 181,669,182
f.	2025 through 2029	$ 948,598,894

(12) The Company does not have any regulatory contribution requirements for 2019 and made voluntary contributions of $114,500,000.

B. Investment Policies and Strategies

The asset allocations were set with the objective of meeting long term investment objectives to fund Plan liabilities while achieving our optimum plan cash contribution level. Scenario modeling was performed with the assistance of an outside consultant primarily using the Capital Asset Pricing Model as well as historical asset class returns (Ibbotson data) to provide analysis to establish the target asset allocation ranges. Given the nature of the liabilities, the overall allocation to stocks should be in the 40% - 60% range with an objective of not exceeding 60%.

Asset Category	Target Allocation 2020	As of December 31, 2019
U.S. Stocks	10%-50%	31%
International Stocks	0%-10%	6%
Non-convertible Bonds	50%-80%	63%
		100%

C. The fair value of each class of plan assets

(1) Fair Value Measurements of Plan Assets at Reporting Date

Description for each class of plan assets	(Level 1)	(Level 2)	(Level 3)	Total
Fixed Maturities	$ -	$ -	$ -	$ -
US government	$ 37,880,577	$ -	$ -	$ 37,880,577
All other government	$ -	$ 2,667,273	$ -	$ 2,667,273
States, territories, and possessions	$ -	$ 3,191,165	$ -	$ 3,191,165
Political subdivisions	$ -	$ 558,840	$ -	$ 558,840
Special Revenue	$ -	$ 4,827,447	$ -	$ 4,827,447
Industrial and miscellaneous	$ -	$ 1,544,796,446	$ -	$ 1,544,796,446
Common stock	$ -	$ 720,429,915	$ -	$ 720,429,915
Total Plan Assets	$ 37,880,577	$ 2,276,471,086	$ -	$ 2,314,351,663

(2) Fair Value Measurements in Level 3 of the Fair Value Hierarchy

Not applicable

D. Long Term Rate of Return Assumption

We derive our long-term rate of return assumption for the Pension Trust using a building-block method whereby we've selected a long-term inflation assumption and then added the expected real rate of return based on the asset allocation employed for investing the funds. We believe this methodology provides a balanced and appropriate approach to determining our long-term rate of return assumption.

For our valuations as of December 31, 2019, we have set our expected long-term rate of return on plan assets to be 7.4%. The current year's rate represents a decrease of 0.2% from last year. A decision has been made to gradually increase the Pension Trust's fixed income holdings over the next few years. The asset mix between fixed income and equity securities did not change significantly during 2019. Guardian's goal is to derisk the Pension Trust portfolio by moving out of equities and into fixed income securities gradually in future years.

E. Defined Contribution Plan

The Company sponsors defined contribution plans as follows:

The Company sponsors defined contribution plans. Home office employees are covered by an investment and profit sharing plan pension plans 401(k)/401(a). Employees can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 10% (if not highly paid) of non-matched contributions. In addition, the Company provides a profit sharing allocation in proportion to salary. For home office employees hired on or after January 1, 2018, the Company also makes a non-elective contribution to the Plan based on the age, years of service, and compensation of the participant. Field representatives are covered by a 401(k)/401(a) investment plan in which they can invest up to 3% of their salary matched by an equal amount from the Company. They are also allowed an additional 12% (if not highly paid) of non-matched contributions. The assets for both home office plans and the field representative's plan are held in a trust. Full time agents and general agents are covered by non-contributory plans. The Company contributed $32,867,839 to these plans in 2019 and $30,468,804 in 2018. The Company funds these plans and reflects the funded amounts as a liability.

F. Multiemployer Plans

Not applicable.

NOTES TO FINANCIAL STATEMENTS

G. Consolidated/Holding Company Plans
Not applicable.

H. Postemployment Benefits and Compensated Absences
Not applicable.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

(1) The Medicare Prescription Drug, Improvement and Modernization Act of 2003 ("the Act") was signed into law in December of 2003. The Act includes the following two new features to Medicare Part D that could affect the measurement of the APBO and net periodic postretirement cost for the Plan:

(a) A federal subsidy (based on 28% of an individual beneficiary's annual prescription drug costs between $250 and $5,000), which is not taxable, to sponsors of retiree healthcare benefit plans that provide a prescription drug benefit that is at least actuarially equivalent to Medicare Part D; and

(b) The opportunity for a retiree to obtain a prescription drug benefit under Medicare.

(2) The Company did not receive a reduction in the Company's net postretirement benefit cost for the subsidy related to benefits attributed to former employees

(3) Disclosure of Gross Benefit Payments.

The Company's gross benefit payments for 2019 were $14,424,142 and estimates future payments to be $15,000,000 annually. The Company does not expect to receive future Medicare Prescription Drug Improvement and Modernization subsidies.

Plan Amendments

On February 16, 2018 the Company contributed $18,075,683 to the Field Clerical plan to cover a funding shortfall in the plan. On February 20, 2018 the Company made a cash payment to purchase a group annuity contract to settle the remaining obligations to participants in the Field Clerical plan. As of December 31, 2018 the Company has no further obligation on its books relating to the Field Clerical Pension Plan.

On February 21, 2017, the Company announced a plan amendment to close the Home Office Employees' Retirement Plan to employees hired on or after January 1, 2018. Home Office employees hired on or after January 1, 2018 will be offered a new defined contribution plan.

NOTE 13 Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

(1) The Company is a mutual company and therefore does not have shares of common stock authorized, issued or outstanding.

(2) The Company has no preferred stock outstanding.

(3) The Company is a mutual company and therefore does not pay dividends to shareholders.

(4) Not applicable.

(5) The Company is a mutual company and therefore does not pay dividends to shareholders.

(6) The Company's unassigned surplus per line 35, Page 3 of this statement is held exclusively for the policyholders.

(7) There have been no advances made against surplus.

(8) The Company does not hold stock for special purposes.

(9) Not applicable.

(10) The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses of $2,409,128

(11) The Company issued the following surplus debentures or similar obligations:

On October 6, 2009, the Company issued Surplus Notes ("2009 Notes") with a principal balance of $400 million, bearing interest at 7.375%, and a maturity date of September 30, 2039. Proceeds from the issuance of the Notes were $392.4 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on March 31 and September 30 of each year. The Company paid $17,189,797 in interest for the years ended December 31, 2019 and December 31, 2018, respectively.

On June 19, 2014, the Company issued Surplus Notes ("2014 Notes") with a principal balance of $450 million, bearing interest at 4.875%, and a maturity date of June 19, 2064. Proceeds from the issuance of the Notes were $444.6 million, net of discounts. The Notes were issued pursuant to Rule 144A under Securities Act of 1933, as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these Notes is scheduled to be paid semiannually on June 19 and December 19 of each year. The Company paid $21,937,500 in interest for the years ended December 31, 2019 and December 31, 2018, respectively.

On January 24, 2017, the Company issued a Surplus 2017 Notes ("2017 Notes") with a principal balance of $350 million, bearing interest at 4.850%, and a maturity date of January 24, 2077. Proceeds from the issuance were $343.6 million, net of discounts and fees. On December 28, 2017 and January 9, 2018, the Company issued an additional amount of the 2017 Notes with a principal balance of $229.3 million as part of an exchange transaction (see paragraph regarding the exchange transaction below). All of the 2017 Notes were issued pursuant to Rule 144A under the Securities Act of 1933 as amended, and will be administered by The Bank of New York Mellon as fiscal agent. Interest on these 2017 Notes is scheduled to be paid semiannually on January 24 and July 24 of each year. The Company paid $28,097,020 in interest for the years ended December 31, 2019 and December 31, 2018, respectively.

Date Issued	Interest Rate	Par Value (Face Amount of Notes)	Carrying Value of Note*	Interest And/Or Principal Paid Current Year	Total Interest And/Or Principal Paid	Unapproved Interest And/Or Principal	Date of Maturity
10/06/2009	7.375%	$ 233,082,000	$ 231,491,645	$ 17,189,797	$ 273,010,503	$ 4,297,449	09/30/2039
06/19/2014	4.875%	$ 450,000,000	$ 448,658,325	$ 21,937,500	$ 120,646,250	$ 609,375	06/19/2064
01/24/2017	4.850%	$ 579,320,000	$ 519,241,159	$ 28,097,020	$ 64,681,540	$ 12,175,375	01/24/2077
1311999. Total		$ 1,262,402,000	$ 1,199,391,129	$ 67,224,317	$ 458,338,293	$ 17,082,199	XXX

* Total should agree with Page 3, Line 32.

(12) The impact of any restatement due to prior quasi-reorganizations is as follows:
Not applicable.

(13) Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Total contingent liabilities:

The Company had commitments to fund mortgage loans or other investments in the normal course of business, which totaled $1,891,775,983 and $1,565,874,110 in 2019 and 2018, respectively.

(2)

(1) Nature and circumstances of guarantee and key attributes, including date and duration of agreement	(2) Liability recognition of guarantee. (Include amount recognized at inception. If no initial recognition, document exception allowed under SSAP No. 5R.)	(3) Ultimate financial statement impact if action under the guarantee is required	(4) Maximum potential amount of future payments (undiscounted) the guarantor could be required to make under the guarantee. If unable to develop an estimate, this should be specifically noted.	(5) Current status of payment or performance risk of guarantee. Also provide additional discussion as warranted
Guarantee of additional capital infusion to dental subsidiary, Managed Dental Care of California up to $5 million, as needed for a term without expiration.	Exception - see SSAP No. 5 R - 17.f	Investment in SCA	$ 3,500,000	$1.5 million has already been provided in previous years. Currently, the subsidiary has $5 million more capital than is required by California.
Total	$ -	XXX	$ 3,500,000	XXX

(3)

a. Aggregate Maximum Potential of Future Payments of All Guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.)	$ 3,500,000
b. Current Liability Recognized in F/S:	
1. Noncontingent Liabilities	$ -
2. Contingent Liabilities	$ -
c. Ultimate Financial Statement Impact if action under the guarantee is required:	
1. Investments in SCA	$ 3,500,000
2. Joint Venture	$ -
3. Dividends to Stockholders (capital contribution)	$ -
4. Expense	$ -
5. Other	$ -
6. Total (Should equal (3)a.)	$ 3,500,000

B. Assessments

(1)

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribe limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2019, and December 31, 2018, the liability balance included in other liabilities and accrued expenses were $4,040,053 and $5,188,198, respectively. Some states permit member insurers to recover assessments through full or partial premium tax offsets. The related premium tax offsets included in other assets were $12,239,743 and $16,596,161 as of December 31, 2019 and December 31, 2018, respectively.

(2) a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 16,596,161
b. Decreases current year:	
Adjustment to reserve	
Credits utilized	$ 4,356,419
c. Increases current year:	
Adjustment to reserve	$ -
Credits utilized	$ -
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 12,239,742

(3)

a. Discount Rate Applied 3.5%

b. The Undiscounted and Discounted Amount of the Guaranty Fund Assessments and Related Assets by Insolvency

Name of the Insolvency	Guaranty Fund Assessment		Related Assets	
	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty / ANIC	$ 3,504,327	$ 3,162,433	$ 14,715,347	$ 11,955,017
ELNY	$ 877,620	$ 877,620	$ 284,725	$ 284,725

c. Number of Jurisdictions, Ranges of Years Used to Discount and Weighted Average Number of Years of the Discounting Time Period for Payables and Recoverables by Insolvency

Name of the Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Various	50	1-3	2	40	1-20	7

NOTES TO FINANCIAL STATEMENTS

C. Gain Contingencies

Not applicable.

D. Claims related extra contractual obligations ("ECO") and bad faith losses stemming from lawsuits

The company paid the following amounts in the reporting period to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 49,108

Number of claims where amounts were paid to settle claims related to extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) 0-25 Claims [X] (b) 26-50 Claims [ ] (C) 51-100 Claims [ ] (D) 101-500 Claims [ ] (E) More than 500 Claims [ ]

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per Claim [X] (g) Per Claimant [ ]

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

The Company is engaged in various disputes, litigations, governmental regulatory inquiries and other proceedings arising out of its business operations. These matters could result in losses, monetary damages, fines penalties or changes in the business operations of the Company. Due to the uncertainties inherent in these disputes, it is difficult to determine the ultimate loss the Company will experience. The Company evaluates each matter and establishes an accrual where a loss is probable and the amount can be reasonably estimated. In the opinion of Management, based on current information at December 31, 2019, any losses resulting from such disputes would not have a material adverse effect on the financial position of the Company. The Company also evaluates these matters for a reasonably possible range of loss. Due to the uncertainties inherent in these matters, such as timing of discovery and court decisions, the Company is not able to ascertain a reasonably possible range of loss for each matter. In the opinion of Management, as of December 31, 2019, the aggregate range of reasonably possible loss for those matters it is able to provide an estimate for is not material to the Company's financial position.

NOTE 15 Leases

A. Lessee Operating Lease:

(1) In June 1998, the Company executed a long-term lease for its New York City home office facility. The term of the lease is 21 years, with a Company option to buy the property in 2019. A portion of the property is subleased to tenants under lease terms expiring in 2019. Rental expense was $15,701,077 and $20,934,771 in 2019 and 2018, respectively. Sublease income was $9,612,882 and $8,752,822 in 2019 and 2018, respectively.

On January 9, 2017, the Company exercised its purchase option on the building. During 2019, the Company sold the purchase option to a non-affiliated entity and recognized a realized gain of $151,243,525.

The Company guarantees the leases for some of its agents and its downstream affiliates. The fair value of the guarantees as of December 31, 2019 is estimated to be $1,260,634. The remaining estimated lease obligations that are guaranteed as of December 31, 2019 is $25,212,684.

Substantially all remaining leases of the Company are operating leases principally for the rental of real estate. Rental expense for these properties was $37,427,010 and $20,934,771 in 2019 and 2018, respectively.

The following is a schedule of minimum rental payments required under operating leases that have initial or remaining noncancelable lease terms in excess of one year:

(2) a. At December 31, 2019, the minimum aggregate rental commitments are as follows:

1. 2020	$ 36,868,026
2. 2021	35,072,288
3. 2022	32,344,972
4. 2023	30,888,446
5. 2024	28,545,738
6. Total	$ 163,719,470

(2) b. At January 1, 2018, the minimum aggregate sublease income receivables are as follows:

1. 2020	$ 5,948,377
2. 2021	5,330,147
3. 2022	3,866,384
4. 2023	3,479,319
5. 2024	2,796,263
6. Total	$ 21,420,490

(3) On July 19, 2017, the company sold its building at 3900 Burgess Place, Bethlehem PA and leased back until December 31, 2018. The aggregate amount of the leaseback is $220,464. On August 7, 2017, the company sold its building at 777 Magnesium Road, Spokane, WA and leased back until February 28, 2018. The aggregate amount of the leaseback is $386,402.

B. Lessor Leases

(1)

a. Not applicable.

b. Not applicable.

c. Not applicable.

d. Not applicable.

(2) Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

(1) The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk.

	ASSETS		LIABILITIES	
	2019	2018	2019	2018
a. Swaps	$ 20,267,549	$ 15,072,443	$ 21,076,976	$ 12,803,680
b. Futures	$ 11,204,100	$ 12,884,600	$ -	$ -
c. Options	$ 117,905	$ 47,263	$ -	$ -
d. Total	$ 31,589,554	$ 28,004,306	$ 21,076,976	$ 12,803,680

See Schedule DB of the Company's annual statement for additional detail.

(2) See Footnote No. 8 for a discussion of the Company's derivative instruments.

(3) The Company is exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments, but it does not expect any counterparties to fail to meet their obligations given their high credit ratings. Because exchange-traded futures are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to creditrelated losses in the event of nonperformance by counterparties to such financial instruments.

(4) The Company is required to put up collateral for any futures contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up U.S. Treasury securities to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques.

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. The Company did not participate in any securities lending programs during 2019.

C. Wash Sales

(1) In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's yield on its investment portfolio.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the year ended December 31, 2019 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	3	4	$ 54,162,773	$ 54,083,946	$ 78,827
Bonds	4	2	$ 49,982,530	$ 50,246,171	$ (263,641)
Bonds	5	1	$ 5,388,373	$ 5,405,783	$ (17,410)
Common stock		6	$ 63,248,163	$ 63,400,125	$ (151,962)

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans:

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2019:

	ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a. Net reimbursement for administrative Expenses (including administrative fees) in excess of actual expenses	$ 9,865,000	$ -	$ 9,865,000
b. Total net other income or expenses (including interest paid to or received from plans)	$ (2,071,000)	$ -	$ (2,071,000)
c. Net gain or (loss) from operations	$ 7,794,000	$ -	$ 7,794,000
d. Total claim payment volume	$ 636,412,393	$ -	$ 636,412,393

B. ASC Plans:

Not applicable.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract

Not applicable.

NOTE 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Perpetual Preferred Stock	$ -	$ -	$ -	$ -	$ -
Industrial and Misc.	$ -	$ -	$ -	$ -	$ -
Total Perpetual Preferred Stocks	$ -	$ -	$ -	$ -	$ -
Bonds	$ -	$ -	$ -	$ -	$ -
Industrial and Misc	$ -	$ 3,279,665	$ -	$ -	$ 3,279,665
Total Bonds	$ -	$ 3,279,665	$ -	$ -	$ 3,279,665
Common Stock	$ -	$ -	$ -	$ -	$ -
Industrial and Misc.	$ -	$ 422,571,751	$ 13,347,060	$ 75,575,637	$ 511,494,448
Total Common Stock	$ -	$ 422,571,751	$ 13,347,060	$ 75,575,637	$ 511,494,448
Derivative Assets	$ -	$ -	$ -	$ -	$ -
Foreign exchange contracts	$ -	$ -	$ -	$ -	$ -
Total Derivatives	$ -	$ -	$ -	$ -	$ -
Total assets at fair value/NAV	$ -	$ 425,851,416	$ 13,347,060	$ 75,575,637	$ 514,774,113

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Derivative Liabilities	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -

There were no transfers of perpetual preferred stock between levels 1 and 2.

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2019
a. Assets										
Bonds	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Industrial and Miscellaneous (Unaffiliated)		$ -	$ -	$ -	$ -					
Common Stock	$ 12,066,516	$ -	$ -	$ -	$ -	$ 10,461,900	$ -	$ (9,181,356)	$ -	$ 13,347,060
Industrial and Miscellaneous (Unaffiliated)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total Assets	$ 12,066,516	$ -	$ -	$ -	$ -	$ 10,461,900	$ -	$ (9,181,356)	$ -	$ 13,347,060

Description	Beginning Balance at 01/01/2019	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance at 12/31/2019
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) Transfers into and out of Level 3 are due to changes in Market Value of the bonds held at this level during the reporting period.

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Bonds:
Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two sided markets, benchmark securities, bids, offers and reference data.

Preferred Stock:
Estimated fair values for preferred stock, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO.

Common Stock:
Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $511,494,448 at December 31, 2019. $0 was valued based on quoted market prices from an active market for that identical investment and $422,571,751 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $13,347,060 were determined by using estimates and assumptions based on internally derived information. Common stocks with an aggregate fair value of $75,575,637 were determined by using Net Asset Value.

Mortgage Loans:
The estimated fair value of the mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At December 31, 2019, there were no mortgage loans carried at fair value.

Surplus Notes:
Estimated fair values for surplus notes are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

NOTES TO FINANCIAL STATEMENTS

Real Estate:
Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At December 31, 2019, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

Derivatives:
Derivative instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter ("OTC") traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available.

(5) Not applicable.

B. Not applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 45,578,380,778	$ 41,870,455,333	$ 1,771,884,250	$ 40,216,929,139	$ 3,589,567,389	$ -	$ -
Common Stock	$ 511,494,448	$ 511,494,448	$ -	$ 422,571,751	$ 13,347,060	$ 75,575,637	$ -
Perpetual Preferred	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Mortgage Loans	$ 5,082,687,764	$ 4,878,732,614	$ -	$ -	$ 5,082,687,764	$ -	$ -
Surplus Notes	$ 677,167,228	$ 588,059,465	$ -	$ 677,167,228	$ -	$ -	$ -
Derivative Assets	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Derivative Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -

D. Not applicable.

E. The mutual funds valued at NAV are priced by dividing the daily NAV by the number of shares outstanding. As a result, the shares will never be sold for below NAV.

NOTE 21 Other Items

A. Unusual or Infrequent Items
Not applicable.

B. Troubled Debt Restructuring: Debtors
None.

C. Other Disclosures

Assets in the amounts of $3,972,844 and $3,975,012 at December 31, 2019 and 2018, respectively, were on deposit with government authorities or trustees as required by law. Assets valued at $12,433,618 and $12,314,505 at December 31, 2019 and 2018, respectively, were pledged as collateral for derivatives contracts.

D. Business Interruption Insurance Recoveries
Not applicable.

E. State Transferable and Non-transferable Tax Credits
Not applicable.

F. Subprime Mortgage Related Risk Exposure

(1) Sub-prime mortgages are residential loans to borrowers with weak credit profiles. Alt-A mortgages are residential loans to borrowers who have credit profiles above sub-prime but do not conform to traditional ("prime") mortgage underwriting guidelines. The Company holds investments in certain debt and structured securities that include exposure to mortgage loans with below-prime borrowers. These investments are reported as bonds on page 2 "Assets" of the Company's Annual Statement. These bonds are reported in the Annual Statement at amortized cost, less any valuation adjustments. At December 31, 2019 and 2019, the reported statement value of sub-prime and Alt-A investments was $559,394,918 and $837,760,350 respectively. At December 31, 2019 and 2018, the estimated fair value of sub-prime and Alt-A investments was $598,574,830 and $872,272,734, respectively. The Company has not taken any impairment on these bonds due to credit deterioration in the sub-prime and non-prime mortgage market. To date, the Company has not invested in collateralized debt obligations ("CDOs") or collateralized loan obligations ("CLOs").

(2) Direct exposure through investments in subprime mortgage loans.
Not applicable

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage backed securities	$ 539,498,719	$ 559,394,918	$ 598,574,830	$ -
b. Commercial mortgage backed securities	$ -	$ -	$ -	$ -
c. Collateralized debt obligations	$ -	$ -	$ -	$ -
d. Structured securities	$ -	$ -	$ -	$ -
e. Equity investment in SCAs *	$ -	$ -	$ -	$ -
f. Other assets	$ -	$ -	$ -	$ -
g. Total	$ 539,498,719	$ 559,394,918	$ 598,574,830	$ -

* These investments comprise 1.000% of the companies invested assets.

NOTES TO FINANCIAL STATEMENTS

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

Not applicable

G. Retained Assets

(1) Retained asset accounts may be used as a means to settle claims. Guardian uses a third party administrator to manage its retained asset account program.

The balance at the beginning of the year is in account – Deposit Type Contract-Balance. The settled death claims are deposited to account – Deposit Type Contract-Deposit. Withdrawals either closing the account or a partial withdrawal are in account – Deposit Contracts-Withdrawals. Interest earned is in account – Deposit Contracts-Interest earned. The accounts are separated by line of business depending on whether the proceeds are from a Life, Annuity or Group policy. The Retained Asset Accounts 9 ("RAA") are reported in Exhibit 7 – Deposit Type Contracts, as a Supplemental Contract without Life Contingencies.

In 2019, Guardian credited an interest rate of 1.5% to the retained asset account. This rate remained the same all year. Guardian does not charge a direct, explicit fee to the retained asset account. Guardian does have an indirect fee as we reduce the gross investment rate earned on the account by 15 bps in order to set the credited rate of 1.50%. The 15 bps is used to cover the cost of administering these contracts. The retained asset account is not the default method.

(2)

	In Force			
	As of End of Current Year		As of End of Prior Year	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	119	$ 32,224,437	121	$ 31,725,924
b. 13 to 24 Months	94	13,979,080	122	17,021,504
c. 25 to 36 Months	96	11,785,662	136	17,493,117
d. 37 to 48 Months	111	14,189,934	154	12,718,024
e. Equity investment in SCAs *	131	10,941,669	113	13,492,202
f. 49 to 60 Months	1,779	94,543,397	1,857	94,549,166
g. Total	2,330	$ 177,664,179	2,503	$ 186,999,937

(3)

	Individual		Group	
	Number	Balance/ Amount	Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	1,376	$ 148,951,500	1,127	$ 38,048,437
b. Number/amount of retained asset accounts issued/added during the year	130	58,043,016	11	1,308,505
c. Investment earnings credited to retained asset accounts during the year	-	3,061,070	N/A	724,756
d. Fees and other charges assessed to retained asset account during the year	N/A	-	N/A	-
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	6	162,568	-	-
f. Number/amount of retained asset accounts closed/withdrawn during the year	189	66,988,619	119	5,321,919
g. Number/balance of retained asset accounts at the end of the year (g = a + b + c - d - e - f)	1,311	$ 142,904,399	1,019	$ 34,759,779

H. Insurance-Linked Securities (ILS) Contracts

Not applicable.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

(1) Amount of admitted balance that could be realized from an investment vehicle	$ -
(2) Percentage Bonds	0.000%
(3) Percentage Stocks	0.000%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	0.000%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	0.000%

NOTE 22 Events Subsequent

Type I - Recognized Subsequent Events:

The Company considers events occurring after the balance sheet date but prior to February 26, 2019, the issuance of the financial statements to be subsequent events requiring disclosure.

On January 22, 2020, the Company issued a Surplus Note with a principal balance of $300,000,000, bearing interest of 3.700% and a maturity date of January 22, 2070. Proceeds from the issuance was $293,931,000 net of discounts and fees.

Type II - Nonrecognized Subsequent Events:

The health insurance industry assessment mandated by the Patient Protection and Affordable Care Act of 2010 was levied on health insurers beginning in 2014 based on a ratio of an insurer's net health insurance premiums written for the previous calendar year compared to the total premiums written by U.S. health insurance industry for that year. The Consolidated Appropriations Act, 2016 imposed a suspension for the 2019 calendar year and repeal after the 2020 fee year. Therefore, no liability was established for 2019 calendar year. On January 1, 2020, the Company will record a liability in the amount of $43,605,236 for estimated fee to be paid in September 2020. The estimated fee is based on $2,180,261,807 of dental and vision premiums written in 2019. There will be no fee after the 2020 calendar year.

The Company's Total Adjusted Capital on December 31, 2019 was $9,254,129,101 and the Authorized Control Level reported on its December 31, 2019 RBC was $878,115,823. After adjusting for $43,605,236 recorded in special surplus that pertains to the 2020 fee the Company's Total Adjusted Capital was $9,210,523,865 million and its RBC Authorized Control Level was $878,115,823. An RBC action level would not have been triggered had the fee for 2020 been reported as of December 31, 2019.

NOTES TO FINANCIAL STATEMENTS

NOTE 23 Reinsurance

A. The Company has no commutation of Ceded Reinsurance.

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?

Yes ( ) No (X)

If yes, give full details.

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

If yes, give full details.

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement?

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

If yes, give full details.

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $995,000,000.

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?

Yes ( ) No (X)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments?

Not applicable.

B. Uncollectible Reinsurance

The Company had an uncollectible reinsurance balances of $185 during 2019.

C. Commutation of Reinsurance Reflected in Income and Expenses.

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E. For reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer,

Not applicable.

F. For each reinsurance agreement with an affiliated captive reinsurer,

Not applicable.

G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/ AXXX Captive Framework

Not applicable.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Not applicable.

B. Not applicable.

C. Not applicable.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.

Not applicable.

E. Risk Sharing Provisions of the Affordable Care Act

(1) Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions (YES/NO)? Yes [ ] No [X]

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

A. Activity in the liability for unpaid accident & health claims and claim reserves is summarized as follows:

	12/31/2019	12/31/2018
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance at January 1	$ 4,064,714,968	$ 3,956,668,877
Incurred related to:		
Current year	$ 2,584,488,325	$ 2,491,086,088
Prior Year	(149,132,367)	(186,558,466)
Total Incurred	$ 2,435,355,958	$ 2,304,527,622
Paid related to:		
Current year	$ 1,669,619,692	$ 1,597,486,769
Prior year	617,351,045	598,994,762
Total Paid	$ 2,286,970,737	$ 2,196,481,531
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance	$ 4,213,100,189	$ 4,064,714,968

Reserves as of December 31, 2018 (including the liability for loss adjustment expenses) were $1,758,527,361. As of December 31, 2019, $392,033,805 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves (including the liability for loss adjustment expenses) remaining for prior years are now $1,145,850,408 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on long term disability insurance. Therefore, there has been a $220,643,148 favorable prior-year development from December 31, 2018 to December 31, 2019. The decrease is generally the result of ongoing analysis of emerging experience and projected future experience. Reserve assumptions are monitored, and original estimates are increased or decreased accordingly.

The liability for unpaid accident and health claims and claim adjustment expenses represents the Company's best estimate with a margin; however, there may be future adjustments to this estimate and related assumptions. Such adjustments, reflecting any variety of new and adverse trends, could possibly be significant and result in increase in liabilities. As of December 31, 2019, and 2018, the Company had no significant changes in methodologies and assumptions used in calculating the liability. The Company updates its experience study annually for recent company claim experience used to set the liability for unpaid claims.

NOTE 26 Intercompany Pooling Arrangements

Not applicable.

NOTE 27 Structured Settlements

Not applicable.

NOTE 28 Health Care Receivables

A. Pharmaceutical Rebate Receivables

None.

B. Risk-Sharing Receivables

None.

NOTE 29 Participating Policies

For the reporting period ended December 31, 2019, premiums under Individual Life participating policies were $4,522,809,668.30 or 100% of total individual life premiums earned. The company accounts for its policy holder dividends based upon cash and the change in a full year's liability. The company paid dividends in the amount of $966,372,538.66 to policy holders and did not allocate any additional income to such policyholders.

NOTE 30 Premium Deficiency Reserves

Not applicable.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

(1) The company does not deduct fractional premiums upon the death of the insured. Additionally, it returns any premiums paid beyond the end of the policy month of the death of the insured. Because our reserves are fully continuous, they consider both of these conditions. There are no surrender values that exceed the reserves.

(2) For policies issued on single lives, the company holds additional reserves. These are based on higher expected mortality, and consider the period of time during which the policyholder has to pay the extra premium. For fixed premium survivorship policies, the company bases values and reserves on age rating. That is, they consider the substandard insured as if he were standard at a higher age.

(3) As of December 31, 2019, the Company had $14,133,213,392 of direct insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. The reserves to cover the above insurance totaled $38,391,251 at December 31, 2019, and are reported in Exhibit 5, Life Insurance and Annuities sections

(4) The Tabular Interest has been determined by formula as described in the instructions.

The Tabular Less Actual Reserve Released has been determined by formula as described in the instructions.

The Tabular Cost has been determined by formula as described in the instructions.

(5) For determination of Tabular Interest on funds not involving life for each valuation rate of interest, Tabular Interest is calculated as one hundredth of the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation. The total amount of such products is entered under Exhibit 7, line 3.

(6) As of December 31, 2019, the company held a net reserve of $5,458,218 in excess of the NAIC VM-20 reserve for the higher New York State Regulation 213 minimum reserve requirement.

NOTES TO FINANCIAL STATEMENTS

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 170,620,259	$ -	$ -	$ 170,620,259	92.5%
(2) Not subject to discretionary withdrawal	$ 13,780,505	$ -	$ -	$ 13,780,505	7.5%
(3) Total (gross: direct + assumed)	$ 184,400,764	$ -	$ -	$ 184,400,764	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 184,400,764	$ -	$ -	$ 184,400,764	
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

* Reconciliation of total annuity actuarial reserves and deposit fund liabilities.

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ -	$ -	$ -	$ -	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 382,580	$ -	$ -	$ 382,580	4.2%
(2) Not subject to discretionary withdrawal	$ 8,809,029	$ -	$ -	$ 8,809,029	95.8%
(3) Total (gross: direct + assumed)	$ 9,191,609	$ -	$ -	$ 9,191,609	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 9,191,609	$ -	$ -	$ 9,191,609	
(6) Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 10,506,735	$ -	$ -	$ 10,506,735	0.5%
b. At book value less current surrender charge of 5% or more	$ -	$ -	$ -	$ -	0.0%
c. At fair value	$ -	$ -	$ -	$ -	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	$ 10,506,735	$ -	$ -	$ 10,506,735	0.5%
e. At book value without adjustment (minimal or no charge or adjustment)	$ 404,605,939	$ -	$ -	$ 404,605,939	17.9%
(2) Not subject to discretionary withdrawal	$ 1,843,556,479	$ -	$ -	$ 1,843,556,479	81.6%
(3) Total (gross: direct + assumed)	$ 2,258,669,152	$ -	$ -	$ 2,258,669,152	100.0%
(4) Reinsurance ceded	$ -	$ -	$ -	$ -	
(5) Total (net)* (3) - (4)	$ 2,258,669,152	$ -	$ -	$ 2,258,669,152	
(6) Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ -	$ -	$ -	$ -	

D. Life & Accident & Health Annual Statement:

	Amount
1. Exhibit 5, Annuities Section, Total (net)	$ 174,187,582
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	$ 19,404,792
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	$ 2,258,669,152
4. Subtotal	$ 2,452,261,526
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	$ -
6. Exhibit 3, Line 0399999, Column 2	$ -
7. Policyholder dividend and coupon accumulations	$ -
8. Policyholder premiums	$ -
9. Guaranteed interest contracts	$ -
10. Other contract deposit funds	$ -
11. Subtotal	$ -
12. Combined Total	$ 2,452,261,526

NOTES TO FINANCIAL STATEMENTS

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		General Account			Separate Account - Guaranteed and Nonguaranteed		
		Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve
A.	Subject to discretionary withdrawal, surrender values, or policy loans:						
	(1) Term Policies with Cash Value	$ -	$ -	$ -	$ -	$ -	$ -
	(2) Universal Life	$ 1,067,982,094	$ 1,039,707,298	$ 1,064,045,139	$ -	$ -	$ -
	(3) Universal Life with Secondary Guarantees	$ 93,472,196	$ 65,532,149	$ 299,514,624	$ -	$ -	$ -
	(4) Indexed Universal Life	$ -	$ -	$ -	$ -	$ -	$ -
	(5) Indexed Universal Life with Secondary Guarantees	$ -	$ -	$ -	$ -	$ -	$ -
	(6) Indexed Life	$ -	$ -	$ -	$ -	$ -	$ -
	(7) Other Permanent Cash Value Life Insurance	$ -	$ 37,701,341,494	$ 38,777,727,147	$ -	$ -	$ -
	(8) Variable Life	$ -	$ -	$ 14			
	(9) Variable Universal Life	$ -	$ -	$ 6,943,963	$ -	$ -	$ -
	(10) Miscellaneous Reserves	$ -	$ -	$ -	$ -	$ -	$ -
B.	Not subject to discretionary withdrawal or no cash values:						
	(1) Term Policies without Cash Value	XXX	XXX	$ 1,679,770,160	XXX	XXX	$ -
	(2) Accidental Death Benefits	XXX	XXX	$ 5,055,487	XXX	XXX	$ -
	(3) Disability - Active Lives	XXX	XXX	$ 160,105,153	XXX	XXX	$ -
	(4) Disability - Disabled Lives	XXX	XXX	$ 403,517,788	XXX	XXX	$ -
	(5) Miscellaneous Reserves	XXX	XXX	$ 716,541,013	XXX	XXX	$ -
C.	Total (gross: direct + assumed)	$ 1,161,454,290	$ 38,806,580,940	$ 43,113,220,489	$ -	$ -	$ -
D.	Reinsurance ceded	$ -	$ -	$ 1,183,275,501	$ -	$ -	$ -
E.	Total (net) (C) - (D)	$ 1,161,454,290	$ 38,806,580,940	$ 41,929,944,988	$ -	$ -	$ -

F.	Life & Accident & Health Annual Statement:	Amount
	(1) Exhibit 5, Life Insurance Section, Total (net)	$ 40,448,475,945
	(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	$ 5,052,853
	(3) Exhibit 5, Disability - Active Lives Section, Total (net)	$ 146,035,257
	(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)	$ 396,068,717
	(5) Exhibit 5, Miscellaneous reserves Section, Total (net)	$ 934,312,215
	(6) Subtotal	$ 41,929,944,988
	Separate Accounts Statement	
	(7) Exhibit 3, Line 0199999, column 2	$ -
	(8) Exhibit 3, Line 0499999, column 2	$ -
	(9) Exhibit 3, Line 0599999, column 2	$ -
	(10) Subtotal (Lines (7) through (9))	$ -
	(11) Combined Total (6) and (10))	$ 41,929,944,988

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations as of the end of current period, were as follows:

Type	Gross	Net of Loading
(1) Industrial	$ -	$ -
(2) Ordinary new business	74,313,933	73,889,815
(3) Ordinary renewal	711,351,271	596,926,825
(4) Credit Life	-	-
(5) Group Life	182,349,732	363,600,826
(6) Group Annuity	-	-
(7) Totals	$ 968,014,936	$ 1,034,417,466

NOTE 35 Separate Accounts

A. Separate Account Activity
Not applicable.

NOTE 36 Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of December 31, 2019 and December 31, 2018 were $96,056,197 and $93,649,345 respectively.

The Company incurred $60,122,911 and paid $57,716,060 of claims adjustment expenses in the current year, of which $16,226,466 of the paid amount was attributable to insured or covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

Estimated anticipated salvage and subrogation related to the liability for unpaid claims / losses is not material and therefore does not reduce the liability.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ ] No [X]
If yes, complete Schedule Y, Parts 1, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ ] No [ ] N/A [X]

1.3 State Regulating? ..... New York

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/19/2015

3.4 By what department or departments?
New York State Department of Financial Services .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [X] No [ ] N/A [ ]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Park Avenue Institutional Advisers LLC	New York, NY	NO	NO	NO	YES
Park Avenue Securities LLC	New York, NY	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Pricewaterhouse Coopers LLP, PricewatherhouseCooper Center,300 Madison Ave, New York, NY 10017

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Michael Slipowitz, SVP, Corporate Chief Actuary, 10 Hudson Yards, New York, N.Y. 10001, The Guardian Life Insurance Company of America

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... See attached

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ 2,168,107,732

12.2 If, yes provide explanation:
The Company owns securities of real estate holding companies. The Company also owns subsidiaries that own real estate.

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ 735
- 22.22 Amount paid as expenses ..... $ 5,860,112
- 22.23 Other amounts paid ..... $

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For security lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 Does the Company's security lending program meet the requirements for a conforming program as outlined in the Risk-Based Capital Instructions? ..... Yes [ ] No [ ] N/A [X]

24.05 If answer to 24.04 is yes, report amount of collateral for conforming programs. ..... $

24.06 If answer to 24.04 is no, report amount of collateral for other programs. ..... $

24.07 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.09 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

24.10 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

24.101	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.102	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.103	Total payable for securities lending reported on the liability page.	$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$
25.22	Subject to reverse repurchase agreements	$
25.23	Subject to dollar repurchase agreements	$
25.24	Subject to reverse dollar repurchase agreements	$
25.25	Placed under option agreements	$
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
25.27	FHLB Capital Stock	$ 13,025,200
25.28	On deposit with states	$ 3,972,844
25.29	On deposit with other regulatory bodies	$
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 12,396,394
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 37,196,063
25.32	Other	$

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

28.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	270 Park Avenue, Floor 41, New York, NY 10017

GENERAL INTERROGATORIES

28.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

28.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Paul Gillin	I
Charles Golden	I
Keith Simon	I
Martin Vernon	I
John Gargana	I
Rob Simmons	I
Rob Crimmins	I
Stewart Johnson	I
Kampoleak Pal	I
Kevin Booth	I
Demetrios Tsaparas	I
Douglas Dupont	I
Tim Cashman	I
Brian Keating	I
William Lee	I
Paul Jablansky	I
Douglas Gaylor	I

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

30. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	41,870,455,361	45,578,380,781	3,707,925,420
30.2 Preferred stocks			
30.3 Totals	41,870,455,361	45,578,380,781	3,707,925,420

30.4 Describe the sources or methods utilized in determining the fair values:
Prices are determined by various external pricing services or third party broker quotes.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [X] No [ ]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [X]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
Broker prices are used in a small number of instances for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D.

32.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

32.2 If no, list exceptions:

33. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

34. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

35. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

OTHER

36.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 176,036,920

36.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

GENERAL INTERROGATORIES

37.1 Amount of payments for legal expenses, if any? ..... $ 12,139,900

37.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

38.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 720,417

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	273,632
Capitol Advocacy	189,000

GI # 12.11 attachment

AGREE LIMITED PARTNERSHIP
AKELIUS RESIDENTIAL PRPTY AV
ALEXANDRIA REAL EST EQUITIES
AMERICAN ASSETS TRUST, LP
AMERICAN TOWER CORP - CL A
AMERICOLD REALTY OPERATING PAR
APARTMENT INVT & MGMT CO - A
AVALON BAY COMMUNITIES
AWOF I FINANCE COMPANY PTY LTD
BOSTON PROPERTIES INC
BOYD WATTERSON GSA FUND L.P.
BRIXMOR OPERATING PART
BROADSTONE NET LEASE, INC
CA & NY PROPERTY SALE REIT 2
CAMDEN PROPERTY TRUST
CB RICHARD ELLIS GROUP
CLARION LION FUND HOLDING LP
CORECIVIC OF KANSAS, LLC
CORESITE, LP
CORPORACION INMOBILIARIA
COUSINS PROPERTIES
CROWN CASTLE INTL CORP.
CTL PHILADELPHIA LEASE FINANCE
DERWENT LONDON PLC
DEXUS WHOLESALE PROPERTY FUND
DIGITAL REALTY TRUST, INC.
DUKE REALTY CORP
EDENS & AVANT INVESTMENT LTD P
EPR PROPERTIES
EQUITY RESIDENTIAL PROP TRUST
ERP OPERATING LP
ESSEX PORTFOLIO LP
ESSEX PROPERTY TRUST INC.
EXTRA SPACE STORAGE
FEDERAL REALTY INVEST TRUST
FIBRA MACQUARIE MEXICO
FOUR CORNERS OPERATING PARTNER
FRISCO HQ OPERATIONS LLC
HAMMERSON PLC
HEALTHPEAK PROPERTIES INC
HOST MARRIOT CORP.
HOTEL PROPERTIES INVESTMENT
HSRE CORE HOLDING, I, LLC
ICPF FINANCE PTY LTD
ICRE REIT HOLDINGS
IRON MOUNTAIN
ISPT FINANCE PTY LTD.
KILROY REALTY LP
KIMCO REALTY
KITE REALTY GROUP L.P.
LENDLEASE INTERNATIONAL
LIBERTY PROPERTY LP
LIFESTORAGE LP
LONDONMETRIC PROPERTY PLC.
MEPT EDGEMOOR OPERATING LP
MERCURY LAND PARTNERS
MID-AMERICA APARTMENTS
MIRVAC GROUP FINANCE LIMITED
NATIONAL RETAIL PROPERTIES
NETRALITY PROPERTY SUB TRUST
NETWORK HOMES LIMITED
NEWLON HOUSING TRUST
NSA OP, LP
PEBBLEBROOK HOTEL TRUST
PLACES FOR PEOPLE TREASURY PLC
PORT OF SPAIN WATERFRONT DEVEL
PRIME PROPERTY FUND, LLC
PRISA LHC, LLC
PROLOGIS LP
PUBLIC STORAGE INC.

QIC FINANCE
REALTY INCOME CORP
REGENCY CENTERS CORP.
RETAIL PROPERTIES OF AMERICA
RPT REALTY
RREEF AMERICA REIT II, INC
RXR REALTY LLC
SAFESTORE HOLDINGS PLC
SANCTUARY HOUSING ASSOCIATION
SBA COMMUNICATIONS CORP
SCA PROPERTY GROUP
SEGRO PLC
SHURGARD LUXEMBOURG SARL
SIMON PROPERTY GROUP
SL GREEN REALTY CORP
STAG INDUSTRIAL OPERATING PART
STOCKLAND TRUST MANAGEMENT LTD
STORE CAPITAL CORPORATION
SVF HOLDING REAL ESTATE INVEST
TERRENO REALTY LLC
TRITAX BIG BOX REIT PLC
UDR INC
VENTAS INC
VICI PROPERTIES
VICINITY CENTRES
VORNADO REALTY
WEINGARTEN REALTY INVESTORS
WELLTOWER INC
WERELDHAVE NV
WEYERHAEUSER
WORKSPACE GROUP PLC

Bonds Not Filed with the SVO **EXHIBIT A** **Page 1**
As of Dec 31, 2019

CUSIP	Description	Interest	Maturity
	NONE		
	TOTAL ISSUES:	0.00	

Preferred Stocks Not Filed with the SVO **EXHIBIT A**
As of Dec 31, 2019

CUSIP	Description
	NONE
	TOTAL ISSUES: 0.00

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $

1.6 Individual policies:

Most current three years:
1.61 Total premium earned $
1.62 Total incurred claims $
1.63 Number of covered lives

All years prior to most current three years
1.64 Total premium earned $
1.65 Total incurred claims $
1.66 Number of covered lives

1.7 Group policies:

Most current three years:
1.71 Total premium earned $
1.72 Total incurred claims $
1.73 Number of covered lives

All years prior to most current three years
1.74 Total premium earned $
1.75 Total incurred claims $
1.76 Number of covered lives

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	2,158,811,906	2,184,070,091
2.2	Premium Denominator	8,742,039,794	8,387,469,774
2.3	Premium Ratio (2.1/2.2)	0.247	0.260
2.4	Reserve Numerator	328,918,092	323,333,239
2.5	Reserve Denominator	46,221,996,863	43,901,078,306
2.6	Reserve Ratio (2.4/2.5)	0.007	0.007

3.1 Does this reporting entity have Separate Accounts? Yes [ ] No [X]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [ ] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $

3.4 State the authority under which Separate Accounts are maintained:

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [ ] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [ ] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 8,412,515,945

7.2 Total Incurred Claims ..... $ 1,639,053,582

7.3 Number of Covered Lives 713,134

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 24,350,033

9.22 Received ..... $ 395,509,872

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $

12.12 Stock ..... $

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [X] No [ ]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [X] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims	373,301		373,301
13.33 Claim liability and reserve (beginning of year)	4,903,361		4,903,361
13.34 Claim liability and reserve (end of year)	4,491,853		4,491,853
13.35 Incurred claims	(38,207)		(38,207)

GENERAL INTERROGATORIES

PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held? .....
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting? .....
18.5 How many of the same were delegates of the subordinate branches? .....
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	181,676,803	210,788,241	206,830,611	201,764,706	196,006,313
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	221,177,269	177,405,922	164,826,210	152,874,094	140,090,486
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	288,372,335	271,277,812	257,175,369	236,177,629	219,374,574
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	691,226,407	659,471,975	628,832,190	590,816,429	555,471,373
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	19,509,212,294			XXX	XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	11,774,229	11,616,616	11,516,049	11,881,314	11,679,401
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	21,605,637	22,511,148	21,533,735	21,719,321	20,530,271
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	39,799,511	35,829,518	38,154,891	40,005,277	34,084,595
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	73,179,377	69,957,282	71,204,676	73,605,912	66,294,266
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	4,272,564,272	4,080,052,538	4,014,752,561	3,823,918,519	3,640,838,761
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	13,092,368	11,797,605	14,676,536	16,395,612	19,456,986
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	647,440,593	613,667,015	579,315,223	543,116,049	505,047,129
17.2	Group annuities (Line 20.4, Col. 7)			(18,625,898)		
18.1	A & H-group (Line 20.4, Col. 8)	3,261,983,871	3,155,202,139	3,024,454,833	2,912,433,022	2,719,631,193
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	549,362,304	522,067,264	495,808,501	471,382,560	446,702,326
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)			(19,028)		231
20.	Total	8,744,443,409	8,382,786,562	8,110,362,728	7,767,245,762	7,331,676,626
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	62,203,964,011	58,488,696,709	55,568,820,448	51,883,712,174	48,120,890,404
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	54,588,411,646	51,316,943,275	48,885,143,145	45,711,224,770	42,031,219,911
23.	Aggregate life reserves (Page 3, Line 1)	42,123,537,361	40,001,244,399	37,881,355,802	35,678,952,887	33,557,190,483
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1				XXX	XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	4,431,241,243	4,279,624,934	3,918,325,205	3,713,234,025	3,498,827,761
25.	Deposit-type contract funds (Page 3, Line 3)	2,258,669,152	1,924,572,913	1,605,962,575	1,209,717,843	406,751,921
26.	Asset valuation reserve (Page 3, Line 24.01)	1,070,825,244	879,016,646	828,854,064	809,617,334	798,261,446
27.	Capital (Page 3, Lines 29 and 30)					
28.	Surplus (Page 3, Line 37)	7,615,552,365	7,171,753,434	6,683,677,303	6,172,487,404	6,089,670,493
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	2,797,515,243	2,537,660,635	2,525,891,311	2,706,781,463	2,585,843,185
	Risk-Based Capital Analysis					
30.	Total adjusted capital	9,254,129,101	8,602,009,382	8,044,551,733	7,470,042,822	7,358,097,448
31.	Authorized control level risk - based capital	878,115,823	836,966,051	709,977,377	677,211,858	647,961,441
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	74.0	74.2	75.6	75.6	73.5
33.	Stocks (Lines 2.1 and 2.2)	3.0	3.4	3.0	3.2	3.8
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	8.6	8.5	7.9	7.4	7.8
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.7	0.6	0.7	0.8	1.0
36.	Cash, cash equivalents and short-term investments (Line 5)	1.4	1.4	1.1	1.8	1.8
37.	Contract loans (Line 6)	6.7	6.8	7.0	7.3	7.7
38.	Derivatives (Page 2, Line 7)	0.1	0.1	0.0	0.1	0.0
39.	Other invested assets (Line 8)	5.5	4.8	4.5	3.8	4.4
40.	Receivables for securities (Line 9)	0.0	0.0	0.2	0.1	0.0
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)		0.1		0.0	
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	676,065	9,049,181	10,035,876	14,124,961	14,124,961
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	1,216,367,206	1,156,816,158	1,001,673,654	1,050,191,379	972,555,486
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	802,005,975	747,945,808	875,904,011	857,528,826	653,993,741
50.	Total of above Lines 44 to 49	2,019,049,246	1,913,811,147	1,887,613,541	1,921,845,166	1,640,674,188
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	150,707,302	127,644,292	156,196,777	389,478,688	305,079,567
53.	Total admitted assets (Page 2, Line 28, Col. 3)	62,203,964,011	58,488,696,709	55,568,820,448	51,883,712,174	48,120,890,404
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	2,303,856,089	2,131,926,933	2,106,146,558	2,052,328,963	1,984,669,258
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(66,775,050)	(171,844,857)	(27,478,724)	(8,389,722)	(65,002,902)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	92,627,151	184,607,050	(15,237,019)	(102,931,689)	30,812,750
57.	Total of above Lines 54, 55 and 56	2,329,708,190	2,144,689,125	2,063,430,815	1,941,007,552	1,950,479,106
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	2,772,700,182	2,564,940,685	2,340,623,228	2,192,081,900	2,122,208,264
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	2,284,556,795	1,971,372,263	2,109,082,956	2,101,616,890	1,982,952,153
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	2,124,427,796	2,110,883,382	2,221,268,809	2,155,846,545	1,918,295,640
61.	Increase in A & H reserves (Line 19, Col. 6)	151,616,309	361,299,729	205,091,180	206,140,729	209,063,266
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	967,942,892	965,922,894	903,252,386	838,603,112	826,079,814
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	23.5	23.9	23.5	22.0	23.8
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	4.1	4.0	3.9	3.7	4.0
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	64.3	63.9	66.4	69.2	71.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.5	0.5	0.7	0.7	0.5
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	34.8	34.2	32.7	32.8	31.9
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	1,496,912,288	1,478,349,079	1,440,211,608	1,344,557,753	1,226,486,229
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	1,707,660,569	1,677,604,355	1,596,807,430	1,490,618,982	1,375,456,193
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	2,418,670,314	2,291,761,335	2,201,435,636	2,139,802,181	1,998,222,211
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	2,357,054,400	2,279,064,524	2,191,497,951	2,084,026,674	1,924,448,302
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	143,524,363	10,334,561	183,872,635	153,102,020	292,499,230
74.	Ordinary - individual annuities (Page 6, Col. 4)	12,424,693	4,178,596	2,307,252	1,300,007	2,565,834
75.	Ordinary-supplementary contracts	XXX	21,551,980	13,110,157	5,637,931	10,530,331
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	64,520,272	64,936,318	54,446,093	64,877,976	49,879,607
78.	Group annuities (Page 6, Col. 5)	9,702,263	22,847,615	(27,265,981)	(8,646,250)	11,119,254
79.	A & H-group (Page 6.5, Col. 3)	(489,985)	289,673,509	182,699,194	102,084,755	106,155,297
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	385,276,068	69,297,551	41,336,868	57,576,797	25,561,913
82.	Aggregate of all other lines of business (Page 6, Col. 8)	(1,844,541)	(554,254)	44,605	122,739	(256,425)
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	615,315,072	482,265,876	450,550,823	376,055,978	498,055,040

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2019 OF THE GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2019

NAIC Group Code 0429 — NAIC Company Code 64246

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	3,491,257,545		642,883,565		4,134,141,110
2. Annuity considerations	12,485,288				12,485,288
3. Deposit-type contract funds	1,211,057	XXX	770,000,515	XXX	771,211,572
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,504,953,890		1,412,884,080		4,917,837,970
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	26,542,649				26,542,649
6.2 Applied to pay renewal premiums	196,509,067				196,509,067
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	742,873,583				742,873,583
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	965,925,299				965,925,299
Annuities:					
7.1 Paid in cash or left on deposit	426,972				426,972
7.2 Applied to provide paid-up annuities	559,017				559,017
7.3 Other	608,549				608,549
7.4 Totals (Sum of Lines 7.1 to 7.3)	1,594,538				1,594,538
8. Grand Totals (Lines 6.5 plus 7.4)	967,519,837				967,519,837
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	899,885,791		400,983,840		1,300,869,632
10. Matured endowments	1,412,710				1,412,710
11. Annuity benefits	2,818,576		1,652,003		4,470,579
12. Surrender values and withdrawals for life contracts	1,486,954,452		131		1,486,954,583
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health					
15. Totals	2,391,071,530		402,635,974		2,793,707,504
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	610	106,845,527			948	119,064,068			1,558	225,909,595
17. Incurred during current year	4,585	973,683,096			8,751	424,667,307			13,336	1,398,350,403
Settled during current year:										
18.1 By payment in full	4,477	901,298,502			8,064	400,983,840			12,541	1,302,282,342
18.2 By payment on compromised claims										
18.3 Totals paid	4,477	901,298,502			8,064	400,983,840			12,541	1,302,282,342
18.4 Reduction by compromise										
18.5 Amount rejected					445	16,209,072			445	16,209,072
18.6 Total settlements	4,477	901,298,502			8,509	417,192,912			12,986	1,318,491,414
19. Unpaid Dec. 31, current year (16+17-18.6)	718	179,230,121			1,190	126,538,463			1,908	305,768,584
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	740,793	384,560,682,256		(a)	49,066	271,113,112,021			789,859	655,673,794,277
21. Issued during year	39,209	33,187,148,565			7,952	39,799,511,000			47,161	72,986,659,565
22. Other changes to in force (Net)	(35,208)	(18,371,689,089)			(6,028)	(22,694,058,353)			(41,236)	(41,065,747,442)
23. In force December 31 of current year	744,794	399,376,141,732		(a)	50,990	288,218,564,668			795,784	687,594,706,400

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	3,264,274,333	3,269,890,115		2,020,684,544	2,049,519,667
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)	521	538			
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	131,562,197	132,786,299	1,200,684	222,863,271	242,876,304
25.2 Guaranteed renewable (b)	340,205	344,899	47	1,939,745	48,671
25.3 Non-renewable for stated reasons only (b)	13,112,569	14,419,085	855,262	4,794,040	3,011,055
25.4 Other accident only					
25.5 All other (b)	28,315,933	28,556,593		14,563,150	15,555,820
25.6 Totals (sum of Lines 25.1 to 25.5)	173,330,904	176,106,876	2,055,993	244,160,206	261,491,850
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	3,437,605,759	3,445,997,529	2,055,993	2,264,844,749	2,311,011,517

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 0 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			1,223,735	388,194,163			49,888	3,177,711	271,277,812	659,471,975
2.	Issued during year			39,209	33,379,866			7,952	474,754	39,799,511	73,179,377
3.	Reinsurance assumed			10,257	35,897			(33)	(138)	(10,930)	24,967
4.	Revived during year			194,668	679,934				193	3,956	683,890
5.	Increased during year (net)				521,841					2,830,911	3,352,751
6.	Subtotals, Lines 2 to 5			244,134	34,617,537			7,919	474,809	42,623,447	77,240,985
7.	Additions by dividends during year	XXX		XXX	1,487,993	XXX		XXX	XXX		1,487,993
8.	Aggregate write-ins for increases				11,908,449						11,908,449
9.	Totals (Lines 1 and 6 to 8)			1,467,869	436,208,143			57,807	3,652,520	313,901,259	750,109,402
	Deductions during year:										
10.	Death			5,880	964,049			XXX	8,070	393,273	1,357,321
11.	Maturity			80	2,385			XXX			2,385
12.	Disability							XXX			
13.	Expiry			4,470	1,823,277						1,823,277
14.	Surrender			16,287	7,964,004				63	1,342	7,965,346
15.	Lapse			54,395	8,081,891			4,167	281,151	25,134,310	33,216,201
16.	Conversion			(19,170)	2,270,995			XXX	XXX	XXX	2,270,995
17.	Decreased (net)			204,611				1,861	25,734		
18.	Reinsurance										
19.	Aggregate write-ins for decreases			244	12,247,469						12,247,469
20.	Totals (Lines 10 to 19)			266,797	33,354,070			6,028	315,018	25,528,925	58,882,995
21.	In force end of year (b) (Line 9 minus Line 20)			1,201,072	402,854,072			51,779	3,337,502	288,372,335	691,226,407
22.	Reinsurance ceded end of year	XXX		XXX	162,506,849	XXX		XXX	XXX	130,492	162,637,341
23.	Line 21 minus Line 22	XXX		XXX	240,347,224	XXX	(a)	XXX	XXX	288,241,842	528,589,066
	DETAILS OF WRITE-INS										
0801.	Dividend Term Additions during year				11,908,449						11,908,449
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)				11,908,449						11,908,449
1901.	Term Additions Expires				12,244,273						12,244,273
1902.	Terminations			244	3,196						3,196
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)			244	12,247,469						12,247,469

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	24,219,606
25.	Other paid-up insurance			38,380	14,069,686
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			1	81
28.	Term policies - other	16,789	19,944,570	665,239	192,988,744
29.	Other term insurance - decreasing	XXX		XXX	261,302
30.	Other term insurance	XXX	1,661,067	XXX	14,978,344
31.	Totals (Lines 27 to 30)	16,789	21,605,638	665,240	208,228,470
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	11,717,427
33.	Totals, extended term insurance	XXX	XXX	7,961	1,231,373
34.	Totals, whole life and endowment	22,420	11,774,229	527,871	181,676,803
35.	Totals (Lines 31 to 34)	39,209	33,379,866	1,201,072	402,854,073

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary		33,379,866	3,542,635	399,311,438
38.	Credit Life (Group and Individual)				
39.	Group	47,998	39,751,513	276,771	288,095,564
40.	Totals (Lines 36 to 39)	47,998	73,131,379	3,819,406	687,407,002

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	3,330,344	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			6,961	254,687

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	994,287

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 For wives and spouse level term riders and child rider, the exact amount issued are used.

47.2 For decreasing term riders, the initial face amount is used

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium			462,905	217,927,348			3,330,540	288,095,564
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	462,905	(a) 217,927,348		(a)	3,330,540	(a) 288,095,564

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	450	1,993		1,127
2.	Issued during year	15	182		11
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	465	2,175		1,138
	Deductions during year:				
6.	Decreased (net)	56	259		119
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	56	259		119
9.	In force end of year	409	1,916		1,019
10.	Amount on deposit		(a) 256,171,529		(a) 34,759,779
11.	Income now payable	409	74		
12.	Amount of income payable	(a) 2,633,773	(a) 903,214	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	101	1,378		25
2.	Issued during year		30		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	101	1,408		25
	Deductions during year:				
6.	Decreased (net)	5	187		3
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	5	187		3
9.	In force end of year	96	1,221		22
	Income now payable:				
10.	Amount of income payable	(a) 551,581	XXX	XXX	(a) 67,104
	Deferred fully paid:				
11.	Account balance	XXX	(a) 43,776,159	XXX	(a)
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 126,009,717	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	5,955,218	3,231,459,038			314,585	529,960,367
2.	Issued during year	789,698	401,391,240			191	483,560
3.	Reinsurance assumed					243,336	422,933,665
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	6,744,916	XXX		XXX	558,112	XXX
	Deductions during year:						
6.	Conversions	10	XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	783,150	XXX		XXX	239,234	XXX
8.	Reinsurance ceded		XXX		XXX	191	XXX
9.	Totals (Lines 6 to 8)	783,160	XXX		XXX	239,425	XXX
10.	In force end of year	5,961,756	(a) 3,336,436,892		(a)	318,687	(a) 536,895,176

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	108	12,827
2.	Issued during year		52
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	108	12,879
	Deductions During Year:		
6.	Decreased (net)	3	793
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	3	793
9.	In force end of year	105	12,086
10.	Amount of account balance	(a) 24,430,625	(a) 94,302,090

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	300,799,802
2.	Current year's realized pre-tax capital gains/(losses) of $ 179,559,534 transferred into the reserve net of taxes of $ 37,707,502	141,852,032
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	442,651,834
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	52,783,842
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	389,867,992

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	48,304,669	4,479,173		52,783,842
2.	2020	32,975,331	10,730,839		43,706,171
3.	2021	23,563,462	10,619,031		34,182,493
4.	2022	17,902,508	10,012,577		27,915,085
5.	2023	15,383,235	9,439,910		24,823,145
6.	2024	14,862,195	8,839,093		23,701,287
7.	2025	14,077,073	7,976,747		22,053,821
8.	2026	12,837,713	7,016,611		19,854,324
9.	2027	12,065,184	5,974,853		18,040,037
10.	2028	12,710,051	4,825,499		17,535,549
11.	2029	13,340,803	3,710,690		17,051,493
12.	2030	13,696,579	3,215,151		16,911,730
13.	2031	13,435,796	3,193,150		16,628,945
14.	2032	13,487,284	3,286,846		16,774,130
15.	2033	12,370,212	3,295,273		15,665,486
16.	2034	10,798,870	3,358,074		14,156,943
17.	2035	9,285,798	3,411,961		12,697,759
18.	2036	7,496,176	3,428,541		10,924,717
19.	2037	5,472,184	3,514,294		8,986,477
20.	2038	3,690,954	3,574,930		7,265,885
21.	2039	1,921,726	3,585,532		5,507,258
22.	2040	535,275	3,554,043		4,089,318
23.	2041	(381,448)	3,474,683		3,093,235
24.	2042	(1,181,074)	3,281,895		2,100,822
25.	2043	(1,411,819)	3,220,271		1,808,452
26.	2044	(1,654,291)	3,046,622		1,392,330
27.	2045	(1,624,858)	2,744,614		1,119,757
28.	2046	(1,484,961)	2,184,489		699,528
29.	2047	(1,199,080)	1,568,351		369,271
30.	2048	(475,745)	952,213		476,469
31.	2049 and Later		336,075		336,075
32.	Total (Lines 1 to 31)	300,799,802	141,852,032		442,651,834

ASSET VALUATION RESERVE

		Default Component			Equity Component			
		1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	318,077,420	37,137,834	355,215,254	124,617,621	399,183,773	523,801,394	879,016,648
2.	Realized capital gains/(losses) net of taxes - General Account	(348,940)		(348,940)	27,653,468	3,733,682	31,387,150	31,038,210
3.	Realized capital gains/(losses) net of taxes - Separate Accounts				67,613,056	22,093,965	89,707,021	89,707,021
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	(704,975)		(704,975)				(704,975)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	88,492,609	9,512,333	98,004,942		343,161	343,161	98,348,103
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	405,516,113	46,650,167	452,166,281	219,884,145	425,354,581	645,238,726	1,097,405,007
9.	Maximum reserve	386,479,614	46,987,680	433,467,294	144,095,245	549,580,164	693,675,409	1,127,142,703
10.	Reserve objective	235,853,112	36,100,825	271,953,937	144,048,354	548,503,911	692,552,265	964,506,202
11.	20% of (Line 10 - Line 8)	(33,932,600)	(2,109,868)	(36,042,469)	(15,167,158)	24,629,866	9,462,708	(26,579,761)
12.	Balance before transfers (Lines 8 + 11)	371,583,513	44,540,299	416,123,812	204,716,987	449,984,447	654,701,434	1,070,825,246
13.	Transfers				(60,621,741)	60,621,741		
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero							
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	371,583,513	44,540,299	416,123,812	144,095,246	510,606,188	654,701,434	1,070,825,246

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	1,622,081,628	XXX	XXX	1,622,081,628	0.0000		0.0000		0.0000	
2.	1	Highest Quality	23,727,015,791	XXX	XXX	23,727,015,791	0.0005	11,863,508	0.0016	37,963,225	0.0033	78,299,152
3.	2	High Quality	14,402,311,877	XXX	XXX	14,402,311,877	0.0021	30,244,855	0.0064	92,174,796	0.0106	152,664,506
4.	3	Medium Quality	844,235,363	XXX	XXX	844,235,363	0.0099	8,357,930	0.0263	22,203,390	0.0376	31,743,250
5.	4	Low Quality	1,094,428,607	XXX	XXX	1,094,428,607	0.0245	26,813,501	0.0572	62,601,316	0.0817	89,414,817
6.	5	Lower Quality	177,102,401	XXX	XXX	177,102,401	0.0630	11,157,451	0.1128	19,977,151	0.1880	33,295,251
7.	6	In or Near Default	3,279,667	XXX	XXX	3,279,667	0.0000		0.2370	777,281	0.2370	777,281
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	41,870,455,334	XXX	XXX	41,870,455,334	XXX	88,437,245	XXX	235,697,160	XXX	386,194,257
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	
		SHORT - TERM BONDS										
18.		Exempt Obligations	5,796,867	XXX	XXX	5,796,867	0.0000		0.0000		0.0000	
19.	1	Highest Quality	31,300,583	XXX	XXX	31,300,583	0.0005	15,650	0.0016	50,081	0.0033	103,292
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality	1,000,547	XXX	XXX	1,000,547	0.0245	24,513	0.0572	57,231	0.0817	81,745
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	38,097,997	XXX	XXX	38,097,997	XXX	40,164	XXX	107,312	XXX	185,037
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality	30,400,020	XXX	XXX	30,400,020	0.0005	15,200	0.0016	48,640	0.0033	100,320
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	30,400,020	XXX	XXX	30,400,020	XXX	15,200	XXX	48,640	XXX	100,320
34.		Total (Lines 9 + 17 + 25 + 33)	41,938,953,351	XXX	XXX	41,938,953,351	XXX	88,492,609	XXX	235,853,112	XXX	386,479,614

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	3,498,671,398		XXX	3,498,671,398	0.0011	3,848,539	0.0057	19,942,427	0.0074	25,890,168
44.		Commercial Mortgages - All Other - CM2 - High Quality	1,330,561,217		XXX	1,330,561,217	0.0040	5,322,245	0.0114	15,168,398	0.0149	19,825,362
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	49,500,000		XXX	49,500,000	0.0069	341,550	0.0200	990,000	0.0257	1,272,150
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	4,878,732,615		XXX	4,878,732,615	XXX	9,512,333	XXX	36,100,825	XXX	46,987,680
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	4,878,732,615		XXX	4,878,732,615	XXX	9,512,333	XXX	36,100,825	XXX	46,987,680

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	498,445,497	XXX	XXX	498,445,497	0.0000		0.1580 (a)	78,754,389	0.1580 (a)	78,754,389
2.		Unaffiliated - Private	23,750	XXX	XXX	23,750	0.0000		0.1945	4,619	0.1945	4,619
3.		Federal Home Loan Bank	13,025,200	XXX	XXX	13,025,200	0.0000		0.0061	79,454	0.0097	126,344
4.		Affiliated - Life with AVR	780,861,359	XXX	XXX	780,861,359	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other	428,802,861	XXX	XXX	428,802,861	0.0000		0.1945	83,402,156	0.1945	83,402,156
17.		Total Common Stock (Sum of Lines 1 through 16)	1,721,158,667			1,721,158,667	XXX		XXX	162,240,618	XXX	162,287,509
		REAL ESTATE										
18.		Home Office Property (General Account only)	2,890,310			2,890,310	0.0000		0.0912	263,596	0.0912	263,596
19.		Investment Properties	352,015,914		203,800,445	555,816,359	0.0000		0.0912	50,690,452	0.0912	50,690,452
20.		Properties Acquired in Satisfaction of Debt	26,555,812			26,555,812	0.0000		0.1337	3,550,512	0.1337	3,550,512
21.		Total Real Estate (Sum of Lines 18 through 20)	381,462,036		203,800,445	585,262,481	XXX		XXX	54,504,560	XXX	54,504,560
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	557,939,916	XXX	XXX	557,939,916	0.0005	278,970	0.0016	892,704	0.0033	1,841,202
31.	2	High Quality	30,119,549	XXX	XXX	30,119,549	0.0021	63,251	0.0064	192,765	0.0106	319,267
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	588,059,465	XXX	XXX	588,059,465	XXX	342,221	XXX	1,085,469	XXX	2,160,469
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality	10,002,385	(10,002,385)	XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	10,002,385	(10,002,385)	XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	10,002,385	(10,002,385)	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	1,588,771,798	XXX	XXX	1,588,771,798	0.0000		0.1945	309,016,115	0.1945	309,016,115
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	802,005,975	XXX	XXX	802,005,975	0.0000		0.1945	155,990,162	0.1945	155,990,162
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,390,777,773	XXX	XXX	2,390,777,773	XXX		XXX	465,006,277	XXX	465,006,277
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	33,286,688	10,002,385	104,735,551	148,024,624	0.0000		0.0912	13,499,846	0.0912	13,499,846
73		Properties Acquired in Satisfaction of Debt	61,350			61,350	0.0000		0.1337	8,202	0.1337	8,202
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	33,348,038	10,002,385	104,735,551	148,085,974	XXX		XXX	13,508,048	XXX	13,508,048
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	22,017,295			22,017,295	0.0003	6,605	0.0006	13,210	0.0010	22,017
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit	3,132,612			3,132,612	0.0003	940	0.0006	1,880	0.0010	3,133
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	25,149,907			25,149,907	XXX	7,545	XXX	15,090	XXX	25,150
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	69,107,244	XXX		69,107,244	0.0000		0.1580	10,918,945	0.1580	10,918,945
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	69,107,244	XXX		69,107,244	XXX		XXX	10,918,945	XXX	10,918,945
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	3,116,444,812		104,735,551	3,221,180,363	XXX	349,766	XXX	490,533,829	XXX	491,618,888

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
0599999 - Total								

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
6958958	L18523	MI	2018	2,500,000	7,843		Suicide within 2 years
6828895	L8960	NY	2019	934,086	25,147		Suicide within 2 years
6828896	L8960	NY	2019	1,293,666	2,432		Suicide within 2 years
4432418	-	NY	2019	250,000	10,816		Rescission of policy due to material misrepresentation
0199999. Death Claims - Ordinary				4,977,752	46,238		XXX
0599999. Death Claims - Disposed Of				4,977,752	46,238		XXX
00387990	Z01044328	TX	2018	135,000	27,500		Settlement reached
00447847	Z01050283	NY	2018	75,000	15,000		Settlement reached
0899999. Additional Accidental Death Benefits-Group				210,000	42,500		XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				210,000	42,500		XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				5,187,752	88,738		XXX
6820611	L11085	NY	2017	500,000	896	500,000	Material Misrepresentation
6910686	L18231	NY	2019	1,000,000	1,683	1,000,000	Material Misrepresentation
2799999. Death Claims - Ordinary				1,500,000	2,580	1,500,000	XXX
3199999. Death Claims - Resisted				1,500,000	2,580	1,500,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				1,500,000	2,580	1,500,000	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	3,811,346,175	XXX	3,261,983,871	XXX		XXX	404	XXX	503,066,383	XXX	327,149	XXX	17,296,236	XXX		XXX	28,672,132	XXX
2. Premiums earned	3,801,384,491	XXX	3,262,328,505	XXX		XXX	418	XXX	492,093,567	XXX	335,323	XXX	18,070,084	XXX		XXX	28,556,593	XXX
3. Incurred claims	2,435,355,958	64.1	2,040,838,723	62.6				0.0	374,261,038	76.1	(7,987)	(2.4)	4,708,365	26.1			15,555,820	54.5
4. Cost containment expenses	19,778,229	0.5	19,778,229	0.6														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	2,455,134,187	64.6	2,060,616,952	63.2				0.0	374,261,038	76.1	(7,987)	(2.4)	4,708,365	26.1			15,555,820	54.5
6. Increase in contract reserves	(9,144,539)	(0.2)	4,341,246	0.1			(75)	(18.0)	(12,924,907)	(2.6)	(44,704)	(13.3)	(516,098)	(2.9)				
7. Commissions (a)	587,705,283	15.5	389,809,987	11.9					195,178,896	39.7	4,378	1.3	2,001,858	11.1			710,164	2.5
8. Other general insurance expenses	642,151,483	16.9	585,468,726	17.9					26,530,096	5.4	262,808	78.4	287,825	1.6			29,602,026	103.7
9. Taxes, licenses and fees	91,262,015	2.4	87,266,286	2.7					3,589,203	0.7	6,651	2.0	4,282	0.0			395,594	1.4
10. Total other expenses incurred	1,321,118,780	34.8	1,062,544,999	32.6					225,298,195	45.8	273,837	81.7	2,293,965	12.7			30,707,785	107.5
11. Aggregate write-ins for deductions	903,746	0.0	903,746	0.0														
12. Gain from underwriting before dividends or refunds	33,372,316	0.9	133,921,563	4.1			493	118.0	(94,540,758)	(19.2)	114,178	34.1	11,583,853	64.1			(17,707,011)	(62.0)
13. Dividends or refunds	1,570,353	0.0							1,007,208	0.2	405	0.1	562,740	3.1				
14. Gain from underwriting after dividends or refunds	31,801,963	0.8	133,921,563	4.1			493	118.0	(95,547,967)	(19.4)	113,772	33.9	11,021,113	61.0			(17,707,011)	(62.0)
DETAILS OF WRITE-INS																		
1101. Miscellaneous Income	903,746	0.0	903,746	0.0														
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	903,746	0.0	903,746	0.0														

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	50,750,559	9,266,177		2	39,820,482	66,788	1,436,274		160,835
2. Advance premiums	80,250,018	70,776,440		1	6,715,677	75,478	162,855		2,519,566
3. Reserve for rate credits									
4. Total premium reserves, current year	131,000,577	80,042,618		3	46,536,159	142,266	1,599,130		2,680,400
5. Total premium reserves, prior year	111,198,423	70,224,014		17	36,180,076	152,383	2,426,588		2,215,347
6. Increase in total premium reserves	19,802,153	9,818,604		(14)	10,356,084	(10,116)	(827,458)		465,054
B. Contract Reserves:									
1. Additional reserves (a)	429,391,879	35,469,261		430	387,613,496	76,057	6,232,635		
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	429,391,879	35,469,261		430	387,613,496	76,057	6,232,635		
4. Total contract reserves, prior year.	438,536,418	31,128,016		506	400,538,404	120,760	6,748,733		
5. Increase in contract reserves	(9,144,539)	4,341,246		(75)	(12,924,907)	(44,704)	(516,098)		
C. Claim Reserves and Liabilities:									
1. Total current year	4,213,100,187	1,737,047,292		61	2,446,764,306	16,455,792	10,159,095		2,673,642
2. Total prior year	4,064,714,969	1,707,660,569		61	2,327,453,979	18,312,299	9,607,089		1,680,972
3. Increase	148,385,218	29,386,723			119,310,327	(1,856,507)	552,006		992,670
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	617,351,045	381,110,944			231,054,089	489,653	3,350,377		1,345,983
1.2 On claims incurred during current year	1,669,619,692	1,630,341,057			23,896,618	1,358,867	805,983		13,217,166
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	3,298,231,557	1,115,801,344			2,163,019,168	15,948,913	3,408,046		54,085
2.2 On claims incurred during current year	914,868,633	621,245,948		61	283,745,139	506,880	6,751,049		2,619,557
3. Test:									
3.1 Lines 1.1 and 2.1	3,915,582,602	1,496,912,288			2,394,073,257	16,438,565	6,758,423		1,400,069
3.2 Claim reserves and liabilities, December 31, prior year	4,064,714,969	1,707,660,569		61	2,327,453,979	18,312,299	9,607,089		1,680,972
3.3 Line 3.1 minus Line 3.2	(149,132,367)	(210,748,281)		(61)	66,619,278	(1,873,733)	(2,848,666)		(280,903)
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	535,006,334	25,226		407	517,114,469	191,091	17,675,141		
2. Premiums earned	524,806,191	25,226		420	506,141,653	189,902	18,448,990		
3. Incurred claims	378,554,911	(764,775)			374,261,038	245,838	4,812,809		
4. Commissions	226,687,720	7,881			224,381,417	4,457	2,293,965		
B. Reinsurance Ceded:									
1. Premiums written	163,197,745	7,668,988		505	142,258,458	51,304	13,218,491		
2. Premiums earned	165,638,334	7,586,835		522	143,355,934	50,062	14,644,980		
3. Incurred claims	265,425,524	7,916,169			253,925,426	313,064	3,270,864		
4. Commissions	43,296,726				41,678,154	5,572	1,613,001		

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	637,080	1,305,894,851	1,015,694,640	2,322,226,571
2. Beginning Claim Reserves and Liabilities	22,452,562	77,736,068	3,539,017,795	3,639,206,425
3. Ending Claim Reserves and Liabilities	20,756,873	89,082,067	3,586,749,308	3,696,588,248
4. Claims Paid	2,332,770	1,294,548,852	967,963,127	2,264,844,749
B. Assumed Reinsurance:				
5. Incurred Claims			378,554,911	378,554,911
6. Beginning Claim Reserves and Liabilities			2,353,453,022	2,353,453,022
7. Ending Claim Reserves and Liabilities			2,471,835,011	2,471,835,011
8. Claims Paid			260,172,922	260,172,922
C. Ceded Reinsurance:				
9. Incurred Claims			265,425,524	265,425,524
10. Beginning Claim Reserves and Liabilities			1,932,686,493	1,932,686,493
11. Ending Claim Reserves and Liabilities			1,956,727,173	1,956,727,173
12. Claims Paid			241,384,844	241,384,844
D. Net:				
13. Incurred Claims	637,080	1,305,894,851	1,128,824,027	2,435,355,958
14. Beginning Claim Reserves and Liabilities	22,452,562	77,736,068	3,959,784,325	4,059,972,955
15. Ending Claim Reserves and Liabilities	20,756,872	89,082,067	4,101,857,146	4,211,696,086
16. Claims Paid	2,332,770	1,294,548,852	986,751,205	2,283,632,827
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	637,080	1,324,528,651	1,129,968,456	2,455,134,187
18. Beginning Reserves and Liabilities	22,452,562	77,736,068	3,959,784,325	4,059,972,955
19. Ending Reserves and Liabilities	20,756,872	89,082,067	4,101,857,146	4,211,696,086
20. Paid Claims and Cost Containment Expenses	2,332,770	1,313,182,652	987,895,634	2,303,411,056

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
78778	13-2656036	02/01/1998	Guardian Insurance & Annuity Company Inc	DE	MCO/G	OL	153,769,195		971,570	68,400	10,312,192	
78778	13-2656036	07/01/1989	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXLO	15,896	14	19			
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	MCO/I	XXXLO	1,892,803,592	11,511,802	17,062,182	1,566,736	406,281,970	
78778	13-2656036	09/01/1995	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXLO	583,841	648	6,558			
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	COMB/I	AXXX	605,538,366	198,026,704	6,653,512		33,600,526	
78778	13-2656036	11/15/2005	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXLO	2,875,989	18,630	15,750			
78778	13-2656036	01/01/2011	Guardian Insurance & Annuity Company Inc	DE	YRT/I	XXXLO	95,132,687	633,790	439,470			
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	COMB/I	XXXLO	234,185,821	3,395,872	4,128,178	374,399	27,531,687	
71714	75-1277524	01/01/2005	Berkshire Life Insurance Company Of America	MA	YRT/I	XXXLO	1,915,732	20,697	10,847			
71714	75-1277524	01/19/2005	Berkshire Life Insurance Company Of America	MA	CO/I	XXXL	76,030,096	1,702,839	89,718	14,368		
0299999. General Account - U.S. Affiliates - Other							3,062,851,215	215,310,994	29,377,803	2,023,903	477,726,375	
0399999. Total General Account - U.S. Affiliates							3,062,851,215	215,310,994	29,377,803	2,023,903	477,726,375	
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							3,062,851,215	215,310,994	29,377,803	2,023,903	477,726,375	
62308	06-0303370	01/01/1965	Connecticut General Life Insurance Company	CT	YRT/I	OL			382			
62057	22-0832760	01/01/1998	Lincoln Life & Annuity Company of New York	NY	YRT/I	OL			716			
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Company	IN	YRT/I	OL	859,949	59,267	10,487			
65676	35-0472300	01/01/1996	Lincoln National Life Insurance Company	IN	YRT/I	OL			22,130			
67105	41-0451140	07/01/1996	Reliastar Life Insurance Company	MN	CO/G	OL	567,988,764	6,044,427	2,684,706	2,381,464		
0899999. General Account - U.S. Non-Affiliates							568,848,713	6,103,694	2,718,421	2,381,464		
1099999. Total General Account - Non-Affiliates							568,848,713	6,103,694	2,718,421	2,381,464		
1199999. Total General Account							3,631,699,928	221,414,688	32,096,224	4,405,367	477,726,375	
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							3,631,699,928	221,414,688	32,096,224	4,405,367	477,726,375	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							3,631,699,928	221,414,688	32,096,224	4,405,367	477,726,375	

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
71714	75-1277524	01/01/2013	Berkshire Life Insurance Co. of America	MA	OTH/I	LTDI	520,403,848	41,259,902	2,834,580,568	18,119,683		2,991,105,195
0299999. U.S. Affiliates - Other							520,403,848	41,259,902	2,834,580,568	18,119,683		2,991,105,195
0399999. Total - U.S. Affiliates							520,403,848	41,259,902	2,834,580,568	18,119,683		2,991,105,195
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates							520,403,848	41,259,902	2,834,580,568	18,119,683		2,991,105,195
71773	75-1016594	02/01/2000	American National Life Insurance Company of Texas	TX	QA/G	A	(10)			2,235,970		200,000
20443	36-2114545	01/01/1998	Continental Casualty Company	IL	QA/G	A				1,127,080		180,538
69140	04-1867050	07/01/1998	First Allmerica Financial Life Insurance Company	MA	QA/G	A	151			211,412		8,360
00000	AA-9995096	01/01/1999	LDG Re Underwriters Occupational A&H Facility	MA	OTH/G	A				811,095		634,609
65498	23-1503749	03/01/2000	Life Insurance Company of North America	PA	CAT/G	A				91,960		
67814	06-0493340	01/01/1998	Nassau Life Insurance Company	NY	QA/G	A				186,869		75,000
00000	AA-9995074	01/01/1999	Special Risk Reinsurance Facility	MA	QA/G	A	56			5,179,389		2,464,679
69078	13-5679267	01/01/1999	Standard Security Life Insurance Company of New York	NY	CAT/G	A				5,000		
86231	39-0989781	01/01/1997	Transamerica Life Insurance Company	IA	QA/G	A				42,676		169
62235	01-0278678	01/01/1998	Unum Life Insurance Company of America	ME	QA/G	A	25,029			193,122		72,137
0899999. U.S. Non-Affiliates							25,226			10,084,573		3,635,492
00000	AA-1122000	01/01/1999	Lloyds of London	GBR	OTH/G	A				2,972,804		56,121
0999999. Non-U.S. Non-Affiliates										2,972,804		56,121
1099999. Total - Non-Affiliates							25,226			13,057,377		3,691,613
1199999. Total U.S. (Sum of 0399999 and 0899999)							520,429,074	41,259,902	2,834,580,568	28,204,256		2,994,740,687
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)										2,972,804		56,121
9999999 - Totals							520,429,074	41,259,902	2,834,580,568	31,177,060		2,994,796,808

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		15,386
86258	13-2572994	07/01/1971	General Re Life Corporation	CT		42
86258	13-2572994	01/01/1985	General Re Life Corporation	CT		126
86258	13-2572994	12/01/1988	General Re Life Corporation	CT		2,046
86258	13-2572994	09/01/1989	General Re Life Corporation	CT		3,668
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	4,253	656,017
86258	13-2572994	05/01/1991	General Re Life Corporation	CT		515,884
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	27,000	77,513
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		117
86258	13-2572994	11/01/1993	General Re Life Corporation	CT		1,886
86258	13-2572994	07/01/1996	General Re Life Corporation	CT		765
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	121,500	97,037
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	37,927	
86258	13-2572994	04/01/2010	General Re Life Corporation	CT		88,454
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL		24,451
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN		760
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN		636
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	95,912	330,332
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN		417
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	54,000	132,603
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN		759
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		752
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA		663
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA		547
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA		75,507
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA		5,505
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	225,000	266,118
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	364,957	293,931
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA		29,242
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	649	371,343
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA		6,132
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA		77,915
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA	2,801,360	176,677
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	787,481	2,519,471
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA		627,866
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA		659,729
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA		122,074
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO		191,082
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO		130
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO		10,471
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	312,572	167,749
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO		4,749
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO		2,799
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO		42,422
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO		105,081
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO		53,130
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	23,054	219,848
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	9,840	64,736
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO		13,717
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	24,030	87,906
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	71,721	218,465
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		30,673
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO		17
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO		123,282
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	1,042	600,585
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	1,060	1,116,053
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	92,216	23,736
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO		432
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	566	45,687
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO		11,027
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	200	997,046
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	59,236	2,459,311
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	90,000	15,139
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	337,512	1,472,765
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		10,031
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO		26,369
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	558,229	901,541
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO		24,450
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	842	658,912
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE		1,948
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE		72,240
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	450,000	1,945,130
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE		334
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE	4,896	420,288
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE		656,893
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE		1,687
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	DE		183,112
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE		48
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE		2,046
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE		10,918
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO		539
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	67,500	72,841
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO		56,250
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	509,304	332,180
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO		196
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO		2
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	MO		72
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO		3,392
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO		408
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO		4,306
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	274,500	1,035,222
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO		728
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO		445,507
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO		10,973
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	222,506	306,196
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO		792
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO		9,307
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO		280
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO		691
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO		133
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO		1,529
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	27,000	814

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		6,043
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO		6,022
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO		121,398
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO		320,387
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO		297,843
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc	MO	113,782	
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO		590
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	498	82,907
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO		5
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO	4,058	14,010
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	513	1,656,103
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	112,500	1,160,475
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	135,000	21,300
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	562,494	2,448,459
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	46,862	528,341
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		16,143
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO		41,806
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO		32,601
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO		684,724
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	900,000	124,115
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY		63
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY		150
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		67,301
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY		215
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		6,301
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY		159
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	56,250	392,580
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	21	662,553
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		593
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY		197
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	573,750	1,074,935
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY		1,049
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN		1,275
0899999. Life and Annuity - U.S. Non-Affiliates					10,163,594	32,229,362
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	22,500	290,043
0999999. Life and Annuity - Non-U.S. Non-Affiliates					22,500	290,043
1099999. Total Life and Annuity - Non-Affiliates					10,186,094	32,519,405
1199999. Total Life and Annuity					10,186,094	32,519,405
71714	75-1277524	01/01/2013	Berkshire Life Insurance Co. of America	MA		15,140,678
1399999. Accident and Health - U.S. Affiliates - Other						15,140,678
1499999. Total Accident and Health - U.S. Affiliates						15,140,678
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						15,140,678
39845	48-0921045	01/01/2002	Westport Insurance Corporation	MO	85,293	
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	MO		48,273
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT		15,721
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	210,483	
86258	13-2572994	01/01/1999	General Re Life Corporation	CT		500
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	197,106	
70815	06-0838648	01/01/1999	Hartford Life & Accident Insurance Company	CT		250
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	773,369	73,371
22713	23-0723970	01/01/1999	Insurance Company of North America	PA		5,240
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	MO	12,046	
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI		7,337
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA		279,707
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA		10,731
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY	114,246	
67105	41-0451140	01/01/1999	Reliastar Life Insurance Company	MN		375
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	MI	11,559	
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY		18,692
10945	13-4032666	01/01/1999	Tokio Marine America Insurance Company	NY		250
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY		17,519
80802	38-1082080	01/01/1999	US Branch Sun Life Assurance Company of Canada	MI		500
1999999. Accident and Health - U.S. Non-Affiliates					1,404,102	478,466
2199999. Total Accident and Health - Non-Affiliates					1,404,102	478,466
2299999. Total Accident and Health					1,404,102	15,619,144
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					11,567,696	47,848,506
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					22,500	290,043
9999999 Totals - Life, Annuity and Accident and Health					11,590,196	48,138,549

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	OL	130,492,065	155,821	145,303	104,870				
86258	13-2572994	07/01/1971	General Re Life Corporation	CT	YRT/I	XXXL0	643,896	17,684	16,966	30,784				
86258	13-2572994	01/01/1985	General Re Life Corporation	CT	YRT/I	XXXL0	217,098	8,676	10,208	7,191				
86258	13-2572994	12/01/1988	General Re Life Corporation	CT	YRT/I	XXXL0	3,536,314	135,603	150,327	106,475				
86258	13-2572994	09/01/1989	General Re Life Corporation	CT	YRT/I	XXXL0	6,340,527	462,596	497,931	468,871				
86258	13-2572994	11/01/1990	General Re Life Corporation	CT	YRT/I	XXXL0	235,112,031	4,736,760	4,870,193	5,022,907				
86258	13-2572994	05/01/1991	General Re Life Corporation	CT	MCO/I	XXXL0	320,997,571			2,711,679				
86258	13-2572994	09/01/1993	General Re Life Corporation	CT	MCO/I	XXXL0	84,737,772			661,857				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	1,801,452	63,386	69,249	71,709				
86258	13-2572994	11/01/1993	General Re Life Corporation	CT	YRT/I	XXXL0	3,260,498	139,709	143,934	91,818				
86258	13-2572994	08/01/1995	General Re Life Corporation	CT	YRT/I	XXXL0	3,261,899			72,855				
86258	13-2572994	07/01/1996	General Re Life Corporation	CT	YRT/I	XXXL0	11,753,745	110,085	103,906	103,494				
86258	13-2572994	03/01/2003	General Re Life Corporation	CT	CO/I	XXXL0	246,502,940	1,254,187	1,471,953	713,258				
86258	13-2572994	01/01/2005	General Re Life Corporation	CT	YRT/I	XXXL0	25,476,107	749,926	700,560	497,316				
86258	13-2572994	11/15/2005	General Re Life Corporation	CT	YRT/I	XXXL0	118,791,009	1,746,709	1,591,204	1,503,683				
86258	13-2572994	04/01/2010	General Re Life Corporation	CT	YRT/I	XXXL0	165,639,421	744,414	730,048	621,738				
88340	59-2859797	11/01/2011	Hannover Life Reassurance Company Of America	FL	YRT/I	XXXL0	57,362,186	256,718	266,692	178,456				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	CO/I	XXXL0	1,300,000	24,041	22,000	20,548				
66346	58-0828824	11/01/1983	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,145,842	33,534	31,123	35,187				
66346	58-0828824	01/01/1985	Munich American Reassurance Company	GA	YRT/I	XXXL0	945,804	38,448	36,404	38,225				
66346	58-0828824	05/01/1988	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,326,910	33,747	46,013	43,204				
66346	58-0828824	10/01/1989	Munich American Reassurance Company	GA	YRT/I	XXXL0				22,402				
66346	58-0828824	02/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXL0	9,515,681	95,184	134,626	65,039				
66346	58-0828824	05/01/1999	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,496,625,813	8,118,755	8,435,083	4,159,085				
66346	58-0828824	06/03/2002	Munich American Reassurance Company	GA	CO/I	XXXL0	782,852,730	4,064,613	4,227,750	2,275,367				
66346	58-0828824	05/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	449,472,903	2,262,063	2,315,964	1,094,695				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	CO/I	XXXL	866,028,939	16,449,256	18,023,420	1,194,572				
66346	58-0828824	07/01/2004	Munich American Reassurance Company	GA	YRT/I	XXXL0	94,259,707	767,498	830,455	507,775				
66346	58-0828824	11/01/2005	Munich American Reassurance Company	GA	CO/I	XXXL0	1,197,604,409	14,333,330	14,961,353	1,339,731				
66346	58-0828824	11/15/2005	Munich American Reassurance Company	GA	YRT/I	XXXL0	101,345,513	2,353,251	2,138,940	1,716,851				
66346	58-0828824	08/01/2006	Munich American Reassurance Company	GA	YRT/I	XXXL0	235,063,143	1,139,811	1,225,198	951,300				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL	9,132,886,233	84,795,097	79,101,614	11,593,863				
66346	58-0828824	03/15/2010	Munich American Reassurance Company	GA	CO/I	XXXL0	888,768,391	803,204	810,094	983,909				
66346	58-0828824	04/01/2010	Munich American Reassurance Company	GA	YRT/I	XXXL0	1,916,593,027	6,093,536	6,038,411	3,096,113				
66346	58-0828824	05/01/2014	Munich American Reassurance Company	GA	YRT/I	XXXL0	4,376,496,312	3,663,355	3,066,762	1,657,102				
66346	58-0828824	06/01/2015	Munich American Reassurance Company	GA	YRT/I	XXXL0	216,501,523	1,088,969	979,160	309,684				
93572	43-1235868	01/01/1985	RGA Reinsurance Company	MO	YRT/I	XXXL0	224,690	10,182	9,819	10,791				
93572	43-1235868	05/01/1988	RGA Reinsurance Company	MO	YRT/I	XXXL0	18,100,482	397,365	411,249	473,477				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	190,911,361	3,637,072	3,811,176	3,891,825				
93572	43-1235868	09/01/1990	RGA Reinsurance Company	MO	YRT/I	XXXL0	72,997,389	1,717,922	1,901,041	1,928,359				
93572	43-1235868	11/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,838,970	106,799	92,527	120,092				
93572	43-1235868	08/01/1995	RGA Reinsurance Company	MO	YRT/I	XXXL0	6,860,533			97,019				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	MCO/I	XXXL0	375,385,809			1,494,184				
93572	43-1235868	11/01/1996	RGA Reinsurance Company	MO	YRT/I	XXXL0	750,574,699	3,893,065	3,961,591	2,073,349				
93572	43-1235868	05/01/1997	RGA Reinsurance Company	MO	MCO/I	XXXL0	470,810,172			1,908,037				
93572	43-1235868	11/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXL0	125,538,531	154,762	142,290	1,568,650				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL0	111,908,948	649,571	638,170	540,367				
93572	43-1235868	02/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	23,712,486	259,577	292,875	227,284				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	797,839,605	15,707,437	18,565,152	1,035,778				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	CO/I	XXXL	1,697,927,573	31,053,562	36,789,978	1,912,966				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	471,467,403	2,378,246	2,445,612	1,117,175				
93572	43-1235868	03/23/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	256,223	3,679	5,074	271				
93572	43-1235868	06/03/2002	RGA Reinsurance Company	MO	CO/I	XXXL0	234,903,150	1,384,185	1,448,079	781,051				

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	CO/I	XXXL	931,242,955	18,398,288	20,120,668	1,364,160				
93572	43-1235868	07/01/2004	RGA Reinsurance Company	MO	YRT/I	XXXL0	622,396,072	4,868,465	5,143,181	3,358,088				
93572	43-1235868	01/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL0	364,834,330	2,013,276	1,981,379	1,113,528				
93572	43-1235868	07/05/2005	RGA Reinsurance Company	MO	YRT/I	XXXL0	131,178,064	592,959	683,813	591,689				
93572	43-1235868	11/01/2005	RGA Reinsurance Company	MO	CO/I	XXXL0	702,244,681	8,653,394	8,997,511	859,841				
93572	43-1235868	03/31/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	169,494,304	477,406	533,495	391,004				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL0	799,986,414	1,194,136	1,247,875	1,484,817				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	7,828,489,515	111,722,185	110,657,475	11,101,827				
93572	43-1235868	11/20/2006	RGA Reinsurance Company	MO	CO/I	XXXL	232,690,266	836,781	869,311	793,775				
93572	43-1235868	06/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	71,834,181	560,116	509,653	393,588				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	5,413,938,642	52,338,066	48,793,972	6,816,247				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL	154,189,254	369,760	392,257	381,410				
93572	43-1235868	03/15/2010	RGA Reinsurance Company	MO	CO/I	XXXL0	405,316,206	371,288	375,017	468,188				
93572	43-1235868	04/01/2010	RGA Reinsurance Company	MO	YRT/I	XXXL0	1,830,874,017	6,268,833	6,034,575	3,296,949				
93572	43-1235868	11/01/2011	RGA Reinsurance Company	MO	YRT/I	XXXL0	58,665,681	264,284	266,691	129,901				
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	COFW/I	XXXL	51,836,918,515	244,523,458	185,034,369	72,776,472				88,437,160
93572	43-1235868	05/01/2014	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,363,944,406	3,837,233	3,153,974	1,863,301				
97071	13-3126819	06/01/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	104,139,252	810,443	742,935	536,668				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	6,934,103,361	66,135,250	61,594,987	8,518,126				
97071	13-3126819	03/15/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	5,126,920	28,374	35,472	9,397				
97071	13-3126819	04/01/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	526,876,519	2,254,677	2,189,688	2,049,517				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	4,332,911,533	3,532,236	2,885,361	1,493,535				
97071	13-3126819	05/01/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	25,934,007	80,382	71,792	22,186				
97071	13-3126819	06/01/2015	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXL0	318,606,545	1,553,090	1,355,058	498,782				
87572	23-2038295	01/01/1986	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	82,344	2,715	2,561	2,260				
87572	23-2038295	05/01/1988	Scottish Re U.S. Inc	DE	YRT/I	XXXL0				22,191				
87572	23-2038295	09/01/1989	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	3,536,635	73,452	228,469	77,649				
87572	23-2038295	02/01/1998	Scottish Re U.S. Inc	DE	YRT/I	XXXL0	18,873,538	201,972	246,754	169,655				
68713	84-0499703	12/01/1990	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			135,244	(9,096)				
68713	84-0499703	11/01/1993	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			28,276					
68713	84-0499703	05/01/1995	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0	8,285,885	371,658	1,297,988	429,087				
68713	84-0499703	07/01/1995	Security Life of Denver Insurance Company	CO	MCO/I	XXXL0	497,106,947			2,314,486				
68713	84-0499703	07/01/1996	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0				23,696				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			3,658,731	(4,562)				
68713	84-0499703	05/01/1997	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			14,231					
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			1,125,079					
68713	84-0499703	02/01/1998	Security Life of Denver Insurance Company	CO	YRT/I	XXXL0			84,355	(720)				
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	CO/I	XXXL	2,615,799,229	48,532,838	57,952,833	3,024,612				
82627	06-0839705	01/01/1965	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	338,264	13,240	17,207	14,167				
82627	06-0839705	07/15/1972	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	3,460	215	814	2				
82627	06-0839705	07/01/1976	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	125,000	1,972	5,234	1,645				
82627	06-0839705	07/01/1982	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	52,138,148			813,421				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0			1,969	(877)				
82627	06-0839705	11/01/1983	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	705,762	17,939	16,459	20,429				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	7,444,442	352,445	357,626	249,469				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	1,179,267,263			8,845,005				
82627	06-0839705	04/01/1986	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	11,193,620	101,169	102,057	66,357				
82627	06-0839705	01/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	176,200,017	3,720,234	4,121,769	3,771,590				
82627	06-0839705	05/01/1988	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	18,968,165	328,978	339,200	384,999				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	150,684,361	2,554,955	2,679,796	2,267,406				
82627	06-0839705	01/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	1,368,864	86,024	79,836	100,455				
82627	06-0839705	09/01/1989	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	16,089,413	519,222	754,586	459,920				
82627	06-0839705	12/01/1990	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	484,012	49,526	48,231	47,777				
82627	06-0839705	09/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	10,616,316	345,928	347,601	369,603				
82627	06-0839705	11/01/1993	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,043,024	100,536	97,609	91,291				
82627	06-0839705	07/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	4,216,646			55,335				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	08/01/1995	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,370,640			18,875				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	23,507,550	220,170	207,813	196,139				
82627	06-0839705	01/01/1997	Swiss Re Life & Health America Inc	MO	MCO/I	XXXL0	12,516,671			82,672				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	10,445,740	95,288	136,563	86,756				
82627	06-0839705	02/01/1998	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	10,410,120	109,554	174,074	81,697				
82627	06-0839705	06/03/2002	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	205,930,967	1,142,610	1,227,300	644,282				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	774,484,693	14,820,829	16,235,863	1,098,053				
82627	06-0839705	07/01/2004	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	687,138,324	4,934,752	5,249,984	2,886,949				
82627	06-0839705	01/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	76,675,244	2,254,779	2,106,177	1,400,765				
82627	06-0839705	07/05/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	159,086,283	755,862	851,591	866,335				
82627	06-0839705	11/01/2005	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	1,274,341,676	15,468,322	16,125,773	1,482,784				
82627	06-0839705	11/15/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	52,564,106	1,215,129	1,107,519	1,217,120				
82627	06-0839705	12/01/2005	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	80,587	612	579	558				
82627	06-0839705	03/31/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	215,337,101	606,275	704,698	492,555				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	1,246,618,748	1,827,605	1,882,490	2,227,932				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	6,693,575,274	98,002,177	98,290,034	7,742,286				
82627	06-0839705	11/20/2006	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	327,391,293	1,173,906	1,227,372	1,102,984				
82627	06-0839705	03/15/2010	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	8,930,146,969	86,715,670	81,298,827	11,201,973				
82627	06-0839705	04/01/2010	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	2,226,067,910	7,108,323	6,586,554	3,634,403				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL	248,136,300	570,790	608,860	588,363				
82627	06-0839705	03/01/2011	Swiss Re Life & Health America Inc	MO	CO/I	XXXL0	642,585,327	578,722	581,965	712,309				
82627	06-0839705	11/01/2011	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	79,524,476	359,945	355,589	236,092				
82627	06-0839705	05/01/2014	Swiss Re Life & Health America Inc	MO	YRT/I	XXXL0	4,760,686,614	3,965,034	3,340,088	1,952,344				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	1,077,722,300	20,492,113	24,114,433	1,290,792				
70688	36-6071399	03/23/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	969,546	23,633	25,133	11,181				
70688	36-6071399	10/01/2002	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	2,300,112	20,561	21,304	3,703				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	1,034,471,184	12,506,343	13,122,227	1,193,831				
70688	36-6071399	11/01/2005	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,310,790	30,362	30,105	18,858				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	96,853,243	285,631	311,782	245,556				
70688	36-6071399	03/31/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	2,443,115	13,650	13,080	6,241				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	2,575,824,620	40,227,106	40,197,265	2,977,178				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL0	500,371,038	745,161	764,345	917,031				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	9,118,019	37,542	36,467	14,325				
70688	36-6071399	11/20/2006	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	3,020,616	12,324	12,302	3,857				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	CO/I	XXXL	3,034,729,439	31,653,583	30,015,586	3,777,116				
70688	36-6071399	03/15/2010	Transamerica Financial Life Insurance Company	NY	YRT/I	XXXL0	16,128,794	67,470	74,880	23,901				
0899999. General Account - Authorized U.S. Non-Affiliates							158,497,309,859	1,155,194,629	1,108,161,120	257,612,325				88,437,160
1099999. Total General Account - Authorized Non-Affiliates							158,497,309,859	1,155,194,629	1,108,161,120	257,612,325				88,437,160
1199999. Total General Account Authorized							158,497,309,859	1,155,194,629	1,108,161,120	257,612,325				88,437,160
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	1,313,528	61,039	64,236	76,628				
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	1,099,963	48,160	52,287	41,073				
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	219,176,888	3,598,240	3,827,702	3,547,957				
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	6,405,535	218,663	229,349	245,446				
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company	IN	MCO/I	XXXL0	447,331,874			2,336,857				
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	4,522,429			37,201				
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	IN	YRT/I	XXXL0	11,673,188	109,473	103,328	104,606				
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	MO	YRT/I	XXXL0	1,207,871,462	6,585,581	6,760,499	3,862,891				
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	DE	CO/I	XXXL	29,936,856	244,118	268,558	34,053				
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	XXXL0	1,130,450,942	2,709,567	2,368,898	1,148,962				
1999999. General Account - Unauthorized U.S. Non-Affiliates							3,059,782,665	13,574,840	13,674,856	11,435,673				
2199999. Total General Account - Unauthorized Non-Affiliates							3,059,782,665	13,574,840	13,674,856	11,435,673				
2299999. Total General Account Unauthorized							3,059,782,665	13,574,840	13,674,856	11,435,673				
2599999. Total General Account - Certified U.S. Affiliates														

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Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
66133	41-1760577	06/03/2002	Wilton Reassurance Company	MN	CO/I	XXXLO	15,038,650	69,544	222,218	46,761				
3099999. General Account - Certified U.S. Non-Affiliates							15,038,650	69,544	222,218	46,761				
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	CO/I	XXXL	999,758,321	13,958,378	13,716,680	1,374,987				
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXLO	2,548,042	7,376	8,328	4,530				
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	XXXLO	62,903,440	470,734	431,503	315,993				
3199999. General Account - Certified Non-U.S. Non-Affiliates							1,065,209,803	14,436,488	14,156,511	1,695,510				
3299999. Total General Account - Certified Non-Affiliates							1,080,248,453	14,506,032	14,378,728	1,742,272				
3399999. Total General Account Certified							1,080,248,453	14,506,032	14,378,728	1,742,272				
3499999. Total General Account Authorized, Unauthorized and Certified							162,637,340,977	1,183,275,501	1,136,214,704	270,790,270				88,437,160
3799999. Total Separate Accounts - Authorized U.S. Affiliates														
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
4199999. Total Separate Accounts - Authorized Affiliates														
4499999. Total Separate Accounts - Authorized Non-Affiliates														
4599999. Total Separate Accounts Authorized														
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates														
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Unauthorized Affiliates														
5599999. Total Separate Accounts - Unauthorized Non-Affiliates														
5699999. Total Separate Accounts Unauthorized														
5999999. Total Separate Accounts - Certified U.S. Affiliates														
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates														
6399999. Total Separate Accounts - Certified Affiliates														
6699999. Total Separate Accounts - Certified Non-Affiliates														
6799999. Total Separate Accounts Certified														
6899999. Total Separate Accounts Authorized, Unauthorized and Certified														
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							161,572,131,174	1,168,839,014	1,122,058,194	269,094,759				88,437,160
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)							1,065,209,803	14,436,488	14,156,511	1,695,510				
9999999 - Totals							162,637,340,977	1,183,275,501	1,136,214,704	270,790,270				88,437,160

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
71714	75-1277524	07/01/2001	Berkshire Life Insurance Co. of America	MA	OTH/I	LTDI	156,006,460	15,553,347	2,060,950,184				
0299999. General Account - Authorized U.S. Affiliates - Other							156,006,460	15,553,347	2,060,950,184				
0399999. Total General Account - Authorized U.S. Affiliates							156,006,460	15,553,347	2,060,950,184				
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates							156,006,460	15,553,347	2,060,950,184				
39845	48-0921045	01/01/2002	Westport Insurance Corporation	MO	OTH/G	LTDI			1,009,864				
82627	06-0839705	04/01/1967	Swiss Re Life & Health America Inc.	MO	OTH/I	LTDI			27,987,953				
39136	06-1325038	01/01/1999	Finial Reinsurance Company	CT	QA/G	A							10,048
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	OTH/G	LTDI			3,474,037				
22713	23-0723970	01/01/1999	Insurance Company of North America	PA	QA/G	A							3,349
66346	58-0828824	01/01/2000	Munich American Reassurance Company	GA	OTH/G	LTDI			5,646,445				
24295	05-0204450	01/01/1999	Providence Washington Insurance Company	RI	QA/G	A							4,689
66346	58-0828824	01/01/2010	Munich American Reassurance Company	GA	OTH/G	LTDI	3,931,208		21,065,006				
10219	23-1641984	01/01/1999	QBE Reinsurance Corporation	PA	QA/G	A							6,699
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	LTDI	388,704		572,414				
38776	13-2997499	01/01/1999	Sirius America Insurance Company	NY	QA/G	A							11,388
66346	58-0828824	01/01/2013	Munich American Reassurance Company	GA	OTH/G	A	81,084		40,390				
19453	13-5616275	01/01/1999	Transatlantic Reinsurance Company	NY	QA/G	A							10,718
42307	13-3138390	10/01/2013	Navigators Insurance Company	NY	OTH/G	SLEL	262,541						
93572	43-1235868	01/01/2015	RGA Reinsurance Company	MO	OTH/G	A	3,005,451						
82627	06-0839705	01/01/2015	Swiss Re Life & Health America Inc.	MO	OTH/G	LTDI			31,391				
0899999. General Account - Authorized U.S. Non-Affiliates							7,668,988		59,827,500				46,891
1099999. Total General Account - Authorized Non-Affiliates							7,668,988		59,827,500				46,891
1199999. Total General Account Authorized							163,675,448	15,553,347	2,120,777,684				46,891
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	MI	OTH/G	LTD/I			218,931				
1999999. General Account - Unauthorized U.S. Non-Affiliates									218,931				
2199999. Total General Account - Unauthorized Non-Affiliates									218,931				
2299999. Total General Account Unauthorized									218,931				
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3499999. Total General Account Authorized, Unauthorized and Certified							163,675,448	15,553,347	2,120,996,615				46,891
3799999. Total Separate Accounts - Authorized U.S. Affiliates													
4099999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
4199999. Total Separate Accounts - Authorized Affiliates													
4499999. Total Separate Accounts - Authorized Non-Affiliates													
4599999. Total Separate Accounts Authorized													
4899999. Total Separate Accounts - Unauthorized U.S. Affiliates													
5199999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Unauthorized Affiliates													
5599999. Total Separate Accounts - Unauthorized Non-Affiliates													
5699999. Total Separate Accounts Unauthorized													
5999999. Total Separate Accounts - Certified U.S. Affiliates													
6299999. Total Separate Accounts - Certified Non-U.S. Affiliates													
6399999. Total Separate Accounts - Certified Affiliates													
6699999. Total Separate Accounts - Certified Non-Affiliates													
6799999. Total Separate Accounts Certified													
6899999. Total Separate Accounts Authorized, Unauthorized and Certified													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6999999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4899999, 5399999, 5999999 and 6499999)							163,675,448	15,553,347	2,120,996,615				46,891
7099999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 4399999, 5199999, 5499999, 6299999 and 6599999)													
9999999 - Totals							163,675,448	15,553,347	2,120,996,615				46,891

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
80802	38-1082080	01/01/1996	Sun Life Assurance Company Of Canada	218,931	11,559		230,490	390,000						230,490
65676	35-0472300	02/01/1956	Lincoln National Life Insurance Company	61,039	760		61,798			278,877				61,798
65676	35-0472300	01/01/1985	Lincoln National Life Insurance Company	48,160	636		48,796			220,201				48,796
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	3,598,240	426,244		4,024,484			18,161,216				4,024,484
65676	35-0472300	11/01/1992	Lincoln National Life Insurance Company	218,663	417		219,080			988,637				219,080
65676	35-0472300	09/01/1993	Lincoln National Life Insurance Company		186,603		186,603			842,079				186,603
65676	35-0472300	08/01/1995	Lincoln National Life Insurance Company											
65676	35-0472300	06/15/1996	Lincoln National Life Insurance Company	109,473	759		110,233			497,445				110,233
89004	43-1831519	05/01/1997	Reinsurance Company of Missouri Inc	6,585,581	191,082		6,776,663			8,406,211				6,776,663
64688	75-6020048	11/01/2012	SCOR Global Life Americas Reinsurance Company	244,118	1,948		246,066	336,238	0001					246,066
64688	75-6020048	11/01/2013	SCOR Global Life Americas Reinsurance Company	2,709,567	72,240		2,781,807	3,801,217	0001					2,781,807
66133	41-1760577	06/03/2002	Wilton Reassurance Company	69,544	1,275		70,819	350,000	0002					70,819
0899999. General Account - Life and Annuity U.S. Non-Affiliates				13,863,315	893,524		14,756,839	4,877,455	XXX	29,394,665				14,756,839
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	13,958,378	312,543		14,270,921	14,975,292	0003					14,270,921
00000	AA-3194154	11/10/2008	Chubb Tempest Life Reinsurance Ltd	7,376			7,376	7,740	0003					7,376
00000	AA-3194154	06/01/2009	Chubb Tempest Life Reinsurance Ltd	470,734			470,734	493,968	0003					470,734
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				14,436,488	312,543		14,749,031	15,477,000	XXX					14,749,031
1099999. Total General Account - Life and Annuity Non-Affiliates				28,299,803	1,206,067		29,505,870	20,354,455	XXX	29,394,665				29,505,870
1199999. Total General Account Life and Annuity				28,299,803	1,206,067		29,505,870	20,354,455	XXX	29,394,665				29,505,870
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				28,299,803	1,206,067		29,505,870	20,354,455	XXX	29,394,665				29,505,870
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				13,863,315	893,524		14,756,839	4,877,455	XXX	29,394,665				14,756,839
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				14,436,488	312,543		14,749,031	15,477,000	XXX					14,749,031
9999999 - Totals				28,299,803	1,206,067		29,505,870	20,354,455	XXX	29,394,665				29,505,870

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026004093	Royal Bank of Canada	390,000
0001	1	021000021	JPMORGAN CHASE BANK, N.A.	4,137,455
0002	1	121000248	WELLS FARGO BANK, N.A.	350,000
0003	1	121000248	WELLS FARGO BANK, N.A.	15,477,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
1099999. Total General Account - Life and Annuity Non-Affiliates																	XXX					XXX	XXX		
1199999. Total General Account Life and Annuity																	XXX					XXX	XXX		
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account																	XXX					XXX	XXX		
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)																	XXX					XXX	XXX		
9999999 - Totals																	XXX					XXX	XXX		

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

		1 2019	2 2018	3 2017	4 2016	5 2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	432,062	462,942	468,311	465,396	463,168
2.	Commissions and reinsurance expense allowances	81,871	79,759	88,166	86,222	88,903
3.	Contract claims	386,509	364,729	350,016	358,746	337,169
4.	Surrender benefits and withdrawals for life contracts					
5.	Dividends to policyholders and refunds to members	(2,056)	(2,223)	(2,365)	(2,489)	(2,595)
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	51,434	29,562	49,363	82,062	107,392
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	95,974	99,575	95,715	89,741	84,002
9.	Aggregate reserves for life and accident and health contracts	3,319,825	3,268,391	3,238,830	3,189,466	3,099,138
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	48,139	41,930	44,629	85,969	63,971
12.	Amounts recoverable on reinsurance	11,590	15,355	11,492	6,311	10,021
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)	(2,999)	(2,915)	(3,178)	(3,291)	(3,740)
15.	Commissions and reinsurance expense allowances due	2,385	2,715	2,829	2,945	3,114
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)	20,354	19,749	17,974	15,733	13,977
20.	Trust agreements (T)	29,395	26,921	22,404	21,292	21,787
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	56,601,188,996		56,601,188,996
2.	Reinsurance (Line 16)	3,039,623,194	(3,039,623,194)	
3.	Premiums and considerations (Line 15)	1,137,192,822	95,973,895	1,233,166,717
4.	Net credit for ceded reinsurance	XXX	6,311,613,312	6,311,613,312
5.	All other admitted assets (balance)	1,425,958,999		1,425,958,999
6.	Total assets excluding Separate Accounts (Line 26)	62,203,964,011	3,367,964,013	65,571,928,024
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	62,203,964,011	3,367,964,013	65,571,928,024
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	46,554,778,604	3,319,825,464	49,874,604,067
10.	Liability for deposit-type contracts (Line 3)	2,258,669,152		2,258,669,152
11.	Claim reserves (Line 4)	601,530,475	48,138,550	649,669,025
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	953,023,127		953,023,127
13.	Premium & annuity considerations received in advance (Line 8)	360,277,412		360,277,412
14.	Other contract liabilities (Line 9)	405,559,690		405,559,690
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	3,454,573,185		3,454,573,185
20.	Total liabilities excluding Separate Accounts (Line 26)	54,588,411,646	3,367,964,013	57,956,375,659
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	54,588,411,646	3,367,964,013	57,956,375,659
23.	Capital & surplus (Line 38)	7,615,552,365	XXX	7,615,552,365
24.	Total liabilities, capital & surplus (Line 39)	62,203,964,011	3,367,964,013	65,571,928,024
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	3,319,825,464		
26.	Claim reserves	48,138,550		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	3,039,623,194		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	6,407,587,207		
34.	Premiums and considerations	95,973,895		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets	95,973,895		
41.	Total net credit for ceded reinsurance	6,311,613,312		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1.	Alabama AL	L	42,098,124	389,978	53,874,171		96,362,273	
2.	Alaska AK	L	3,102,517		4,606,933		7,709,450	
3.	Arizona AZ	L	39,032,592	141,252	31,297,069		70,470,913	
4.	Arkansas AR	L	9,782,001		16,068,410		25,850,412	
5.	California CA	L	274,357,654	770,747	487,283,836		762,412,237	114,189
6.	Colorado CO	L	43,651,745	611,921	29,173,970		73,437,636	
7.	Connecticut CT	L	93,129,400		41,868,999		134,998,400	
8.	Delaware DE	L	13,687,326		5,422,100		19,109,426	
9.	District of Columbia DC	L	6,983,861	176,878	26,842,367		34,003,106	
10.	Florida FL	L	290,958,220	541,661	295,168,612		586,668,493	8,454
11.	Georgia GA	L	141,172,624	1,449,110	102,870,450		245,492,184	18,797
12.	Hawaii HI	L	33,028,643		7,081,491		40,110,134	
13.	Idaho ID	L	4,856,345		3,538,664		8,395,009	
14.	Illinois IL	L	104,525,612	24,286	170,984,859		275,534,757	
15.	Indiana IN	L	50,798,926		66,126,698		116,925,624	
16.	Iowa IA	L	35,027,158	140,133	6,815,758		41,983,049	
17.	Kansas KS	L	12,999,085		19,333,693		32,332,778	
18.	Kentucky KY	L	22,662,656	358,333	32,170,251		55,191,240	
19.	Louisiana LA	L	44,514,151	556,798	46,365,814		91,436,764	
20.	Maine ME	L	10,309,095		5,623,163		15,932,257	
21.	Maryland MD	L	80,373,699	208,639	68,553,070		149,135,407	
22.	Massachusetts MA	L	170,794,709	245,017	92,218,070		263,257,796	450,675
23.	Michigan MI	L	49,454,452		89,939,147		139,393,599	
24.	Minnesota MN	L	62,528,992	95,865	20,826,567		83,451,424	
25.	Mississippi MS	L	22,546,003		37,624,500		60,170,503	
26.	Missouri MO	L	30,567,636		63,950,511		94,518,147	
27.	Montana MT	L	13,581,750		10,397,675		23,979,425	
28.	Nebraska NE	L	7,469,399	222,471	6,489,810		14,181,681	
29.	Nevada NV	L	33,430,961		25,836,359		59,267,320	
30.	New Hampshire NH	L	23,098,331		8,547,973		31,646,304	
31.	New Jersey NJ	L	432,417,993	1,722,086	124,345,395		558,485,475	238,050
32.	New Mexico NM	L	4,699,423		3,452,818		8,152,242	
33.	New York NY	L	952,237,957	2,746,684	437,515,223		1,392,499,864	770,051,057
34.	North Carolina NC	L	83,309,450		80,228,014		163,537,464	62,779
35.	North Dakota ND	L	6,789,261		3,136,683		9,925,944	
36.	Ohio OH	L	122,336,874	213,825	140,538,509		263,089,208	
37.	Oklahoma OK	L	18,607,825		23,096,595		41,704,420	
38.	Oregon OR	L	34,166,795		27,872,562		62,039,357	
39.	Pennsylvania PA	L	201,844,871	53,778	128,805,782		330,704,431	108,324
40.	Rhode Island RI	L	7,822,707		2,526,805		10,349,513	
41.	South Carolina SC	L	43,286,523		60,692,939		103,979,461	49,938
42.	South Dakota SD	L	4,053,540		2,160,932		6,214,472	
43.	Tennessee TN	L	52,149,700	669,817	50,645,453		103,464,970	
44.	Texas TX	L	202,421,159	726,138	310,832,189		513,979,486	109,308
45.	Utah UT	L	17,075,833		12,673,841		29,749,675	
46.	Vermont VT	L	3,353,538	300	1,424,074		4,777,912	
47.	Virginia VA	L	83,803,297	354,571	83,958,684		168,116,552	
48.	Washington WA	L	25,624,697	65,000	20,553,125		46,242,822	
49.	West Virginia WV	L	10,642,168		15,357,133		25,999,302	
50.	Wisconsin WI	L	32,276,051		28,808,665		61,084,715	
51.	Wyoming WY	L	3,441,259		1,934,661		5,375,921	
52.	American Samoa AS	N	179		1,930		2,109	
53.	Guam GU	N						
54.	Puerto Rico PR	N	145,027		40,631		185,658	
55.	U.S. Virgin Islands VI	N	4,204		8,823		13,027	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	98,906		59,471		158,377	
58.	Aggregate Other Alien OT	XXX	21,008,204		33,829		21,042,033	
59.	Subtotal	XXX	4,134,141,110	12,485,288	3,437,605,759		7,584,232,157	771,211,572
90.	Reporting entity contributions for employee benefits plans	XXX	3,581,525		3,347,112		6,928,637	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	757,830,215	608,549			758,438,764	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	20,771,373		10,820,171		31,591,544	
94.	Aggregate or other amounts not allocable by State	XXX	237,282,378				237,282,378	
95.	Totals (Direct Business)	XXX	5,153,606,602	13,093,837	3,451,773,042		8,618,473,480	771,211,572
96.	Plus reinsurance assumed	XXX	31,690,364		518,891,876		550,582,240	
97	Totals (All Business)	XXX	5,185,296,965	13,093,837	3,970,664,918		9,169,055,720	771,211,572
98.	Less reinsurance ceded	XXX	272,142,318		163,043,332		435,185,650	
99.	Totals (All Business) less Reinsurance Ceded	XXX	4,913,154,648	13,093,837	(c) 3,807,621,586		8,733,870,070	771,211,572
	DETAILS OF WRITE-INS							
58001.	Other alien	XXX	21,008,204		33,829		21,042,033	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	21,008,204		33,829		21,042,033	
9401.	Paid-up	XXX	188,942,663				188,942,663	
9402.	Dividend Accumulations applied as premium in states that do not allow a dividend deduction	XXX	48,339,715				48,339,715	
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	237,282,378				237,282,378	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

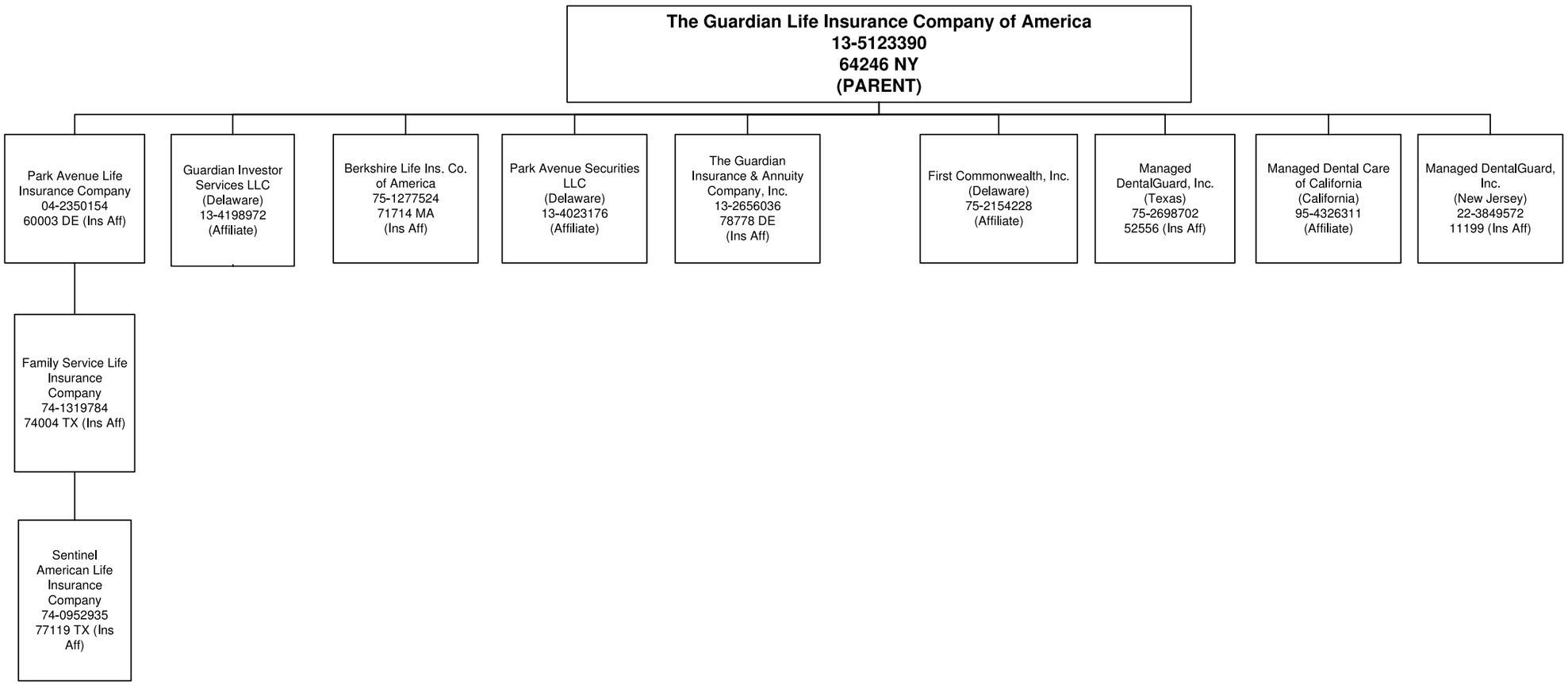
Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.

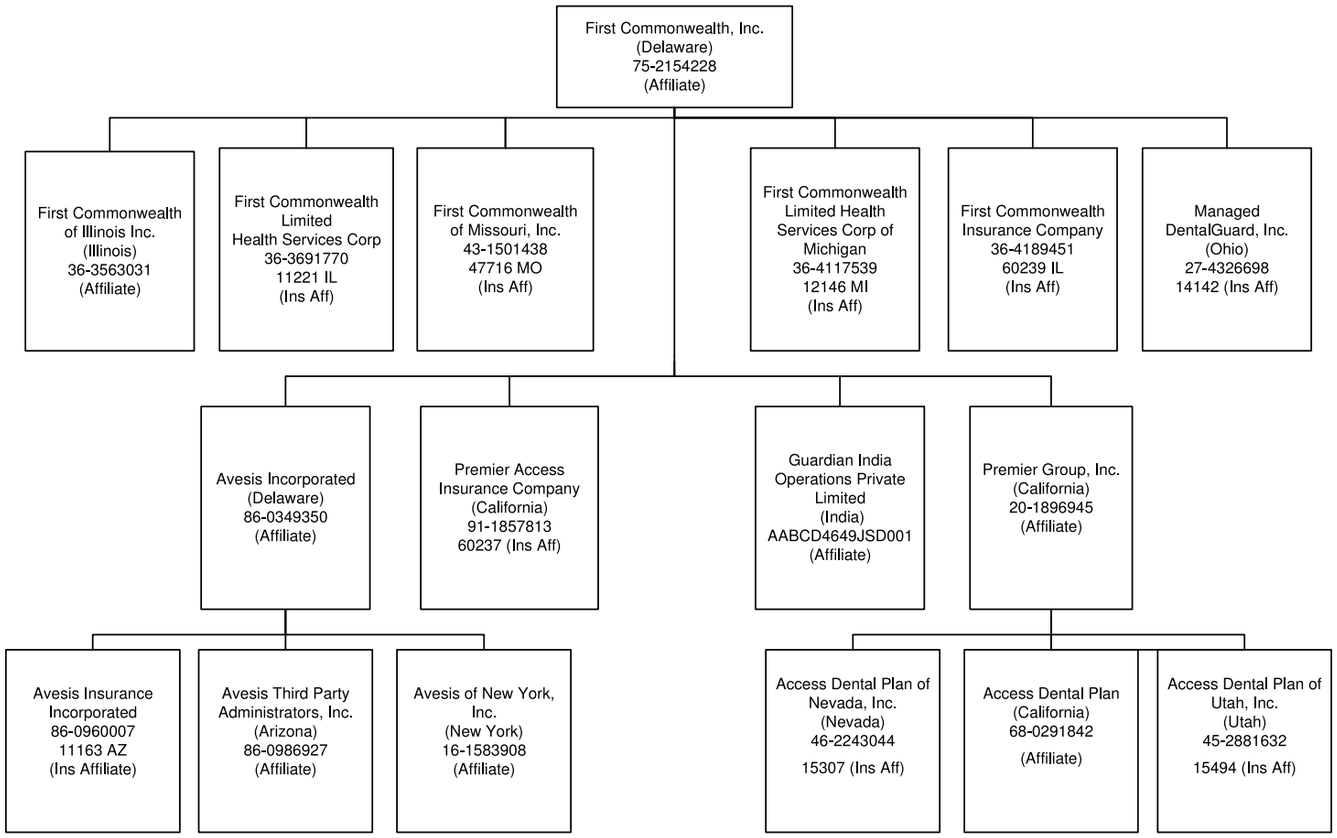
SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	42,098,124	389,978	17,645,297			60,133,399
2. Alaska	AK	3,102,517		2,542,665			5,645,181
3. Arizona	AZ	39,032,592	141,252	11,191,660			50,365,503
4. Arkansas	AR	9,782,001		4,431,584			14,213,586
5. California	CA	274,357,654	770,747	118,409,957		114,189	393,652,548
6. Colorado	CO	43,651,745	611,921	10,008,074			54,271,740
7. Connecticut	CT	93,129,400		14,000,963			107,130,363
8. Delaware	DE	13,687,326		1,628,986			15,316,312
9. District of Columbia	DC	6,983,861	176,878	12,071,224			19,231,963
10. Florida	FL	290,958,220	541,661	53,166,902		8,454	344,675,237
11. Georgia	GA	141,172,624	1,449,110	33,149,629		18,797	175,790,161
12. Hawaii	HI	33,028,643		6,491,338			39,519,980
13. Idaho	ID	4,856,345		1,430,594			6,286,939
14. Illinois	IL	104,525,612	24,286	39,998,814			144,548,712
15. Indiana	IN	50,798,926		19,891,528			70,690,454
16. Iowa	IA	35,027,158	140,133	2,872,971			38,040,262
17. Kansas	KS	12,999,085		7,266,144			20,265,229
18. Kentucky	KY	22,662,656	358,333	11,237,374			34,258,363
19. Louisiana	LA	44,514,151	556,798	11,781,367			56,852,317
20. Maine	ME	10,309,095		2,175,637			12,484,731
21. Maryland	MD	80,373,699	208,639	27,252,861			107,835,198
22. Massachusetts	MA	170,794,709	245,017	36,179,912		450,675	207,670,314
23. Michigan	MI	49,454,452		34,879,884			84,334,336
24. Minnesota	MN	62,528,992	95,865	10,852,246			73,477,103
25. Mississippi	MS	22,546,003		5,095,649			27,641,653
26. Missouri	MO	30,567,636		16,810,515			47,378,151
27. Montana	MT	13,581,750		1,754,955			15,336,704
28. Nebraska	NE	7,469,399	222,471	2,383,350			10,075,220
29. Nevada	NV	33,430,961		4,587,086			38,018,047
30. New Hampshire	NH	23,098,331		3,952,009			27,050,339
31. New Jersey	NJ	432,417,993	1,722,086	46,423,048		238,050	480,801,178
32. New Mexico	NM	4,699,423		1,410,770			6,110,194
33. New York	NY	952,237,957	2,746,684	162,120,219		770,051,057	1,887,155,917
34. North Carolina	NC	83,309,450		21,997,456		62,779	105,369,685
35. North Dakota	ND	6,789,261		1,272,956			8,062,217
36. Ohio	OH	122,336,874	213,825	42,016,411			164,567,110
37. Oklahoma	OK	18,607,825		9,800,195			28,408,020
38. Oregon	OR	34,166,795		8,095,119			42,261,914
39. Pennsylvania	PA	201,844,871	53,778	40,005,131		108,324	242,012,104
40. Rhode Island	RI	7,822,707		1,788,657			9,611,364
41. South Carolina	SC	43,286,523		19,205,237		49,938	62,541,698
42. South Dakota	SD	4,053,540		538,968			4,592,508
43. Tennessee	TN	52,149,700	669,817	15,840,203			68,659,719
44. Texas	TX	202,421,159	726,138	74,583,023		109,308	277,839,627
45. Utah	UT	17,075,833		3,341,383			20,417,217
46. Vermont	VT	3,353,538	300	668,774			4,022,612
47. Virginia	VA	83,803,297	354,571	29,572,759			113,730,627
48. Washington	WA	25,624,697	65,000	8,005,498			33,695,194
49. West Virginia	WV	10,642,168		4,361,163			15,003,331
50. Wisconsin	WI	32,276,051		12,049,726			44,325,776
51. Wyoming	WY	3,441,259		377,498			3,818,757
52. American Samoa	AS	179		1,930			2,109
53. Guam	GU						
54. Puerto Rico	PR	145,027		40,631			185,658
55. U.S. Virgin Islands	VI	4,204		8,823			13,027
56. Northern Mariana Islands	MP			59,471			59,471
57. Canada	CAN	98,906		33,829			132,735
58. Aggregate Other Alien	OT	21,008,204					21,008,204
59. Total		4,134,141,110	12,485,288	1,028,760,051		771,211,572	5,946,598,022


The Guardian Life Insurance Company of America
13-5123390
64246 NY
(PARENT)
Park Avenue Life Insurance Company
04-2350154
60003 DE (Ins Aff)
Guardian Investor Services LLC
(Delaware)
13-4198972
(Affiliate)
Berkshire Life Ins. Co. of America
75-1277524
71714 MA
(Ins Aff)
Park Avenue Securities LLC
(Delaware)
13-4023176
(Affiliate)
The Guardian Insurance & Annuity Company, Inc.
13-2656036
78778 DE
(Ins Aff)
First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
Managed DentalGuard, Inc.
(Texas)
75-2698702
52556 (Ins Aff)
Managed Dental Care of California
(California)
95-4326311
(Affiliate)
Managed DentalGuard, Inc.
(New Jersey)
22-3849572
11199 (Ins Aff)
Family Service Life Insurance Company
74-1319784
74004 TX (Ins Aff)
Sentinel American Life Insurance Company
74-0952935
77119 TX (Ins Aff)


First Commonwealth, Inc.
(Delaware)
75-2154228
(Affiliate)
First Commonwealth of Illinois Inc.
(Illinois)
36-3563031
(Affiliate)
First Commonwealth Limited Health Services Corp
36-3691770
11221 IL
(Ins Aff)
First Commonwealth of Missouri, Inc.
43-1501438
47716 MO
(Ins Aff)
First Commonwealth Limited Health Services Corp of Michigan
36-4117539
12146 MI
(Ins Aff)
First Commonwealth Insurance Company
36-4189451
60239 IL
(Ins Aff)
Managed DentalGuard, Inc.
(Ohio)
27-4326698
14142 (Ins Aff)
Avesis Incorporated
(Delaware)
86-0349350
(Affiliate)
Premier Access Insurance Company
(California)
91-1857813
60237 (Ins Aff)
Guardian India Operations Private Limited
(India)
AABCD4649JSD001
(Affiliate)
Premier Group, Inc.
(California)
20-1896945
(Affiliate)
Avesis Insurance Incorporated
86-0960007
11163 AZ
(Ins Affiliate)
Avesis Third Party Administrators, Inc.
(Arizona)
86-0986927
(Affiliate)
Avesis of New York, Inc.
(New York)
16-1583908
(Affiliate)
Access Dental Plan of Nevada, Inc.
(Nevada)
46-2243044
15307 (Ins Aff)
Access Dental Plan
(California)
68-0291842
(Affiliate)
Access Dental Plan of Utah, Inc.
(Utah)
45-2881632
15494 (Ins Aff)

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0429	The Guardian Life Insurance Co. of America	64246	13-5123390	3081309			The Guardian Life Insurance Co. of America	NY					The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60003	04-2350154				Park Avenue Life Insurance Company	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	74004	74-1319784				Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	77119	74-0952935				Sentinel American Life Insurance Company	TX	IA	Family Service Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	78778	13-2656036				The Guardian Insurance & Annuity Co., Inc.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4023176				Park Avenue Securities LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		95-4326311				Managed Dental Care of California	CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0429	The Guardian Life Insurance Co. of America	11221	36-3691770				First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		36-3563031				First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	47716	43-1501438				First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	12146	36-4117539				First Commonwealth Ltd Hlth Svs Corp of MI	MI	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60239	36-4189451				First Commonwealth Insurance Company	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		75-2154228				First Commonwealth Inc.	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	Y	
0429	The Guardian Life Insurance Co. of America	71714	75-1277524	2391878			Berkshire Life Ins. Co. of America	MA	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				Managed DentalGuard Inc. (Texas)	TX	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				Managed DentalGuard Inc. (New Jersey)	NJ	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	14142	27-4326698				Managed DentalGuard Inc. (Ohio)	OH	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		13-4198972				Guardian Investor Services LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	60237	91-1857813				Premier Access Insurance Company	CA	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15494	45-2881632				Access Dental Plan of Utah, Inc.	UT	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	15307	46-2243044				Access Dental Plan of Nevada, Inc.	NV	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		68-0291842				Access Dental Plan	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America						Guardian India Operations Private Limited	IND	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		20-1896945				Premier Group, Inc.	CA	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0349350				Avesis Incorporated	DE	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0429	The Guardian Life Insurance Co. of America	11163	86-0960007				Avesis Insurance Incorporated	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	
0000	The Guardian Life Insurance Co. of America		86-0986927				Avesis Third Party Administrators, Inc	AZ	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
0000	The Guardian Life Insurance Co. of America		16-1583908				Avesis of New York, Inc	NY	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	N	

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
64246	13-5123390	Guardian Life Insurance Company of America	62,845,000	(61,799,356)	(32,210,803)		401,005,095	187,678,745		(30,750,000)	526,768,682	(1,019,650,842)
78778	13-2656036	Guardian Insurance & Annuity Company, Inc.		87,000,000	41,992,936		(122,358,321)	1,637,117		(43,900,000)	(35,628,268)	211,826,723
00000	13-4198972	Guardian Investor Services LLC			(9,782,133)		(9,063,189)			30,750,000	11,904,678	
71714	75-1277524	Berkshire Life Insurance Company of America					(110,198,559)	(189,315,861)			(299,514,420)	807,824,119
60003	04-2350154	Park Avenue Life Insurance Company		(13,000,000)			(2,576,739)				(15,576,739)	
00000	95-4326311	Managed Dental Care of California	(5,780,000)				(2,676,828)				(8,456,828)	
11199	22-3849572	Managed DentalGuard Inc. (New Jersey)					(1,025,542)				(1,025,542)	
52556	75-2698702	Managed DentalGuard Inc. (Texas)	(5,000,000)				(1,423,266)				(6,423,266)	
14142	27-4326698	Managed DentalGuard, Inc. (Ohio)					(45,101)				(45,101)	
00000	13-4023176	Park Avenue Securities, LLC		13,000,000			(31,074,510)				(18,074,510)	
74004	74-1319784	Family Service Life Insurance Company					(3,184,600)				(3,184,600)	
77119	74-0952935	Sentinel American Life Insurance Company					(328,548)				(328,548)	
00000	22-1947346	Innovative Underwriters, Inc.	(600,000)				(239,515)				(839,515)	
00000	61-1895246	Guardian Acquisition I, LLC		(25,200,645)							(25,200,645)	
00000	46-5427804	Hanover Square Funding, LLC					(1,585,015)			43,900,000	42,314,985	
00000	37-1780736	Park Avenue Institutional Advisers, LLC					(18,602,682)				(18,602,682)	
00000	45-3696877	Guardian Distributors, LLC					5,645,531				5,645,531	
00000	75-2154228	First Commonwealth Inc.	(23,000,000)				(375,439)				(23,375,439)	
60239	36-4189451	First Commonwealth Insurance Company	(8,000,000)				(10,563,299)				(18,563,299)	
00000	36-3563031	First Commonwealth of Illinois, Inc.					9,216,535				9,216,535	
11221	36-3691770	First Commonwealth Limited Health Services Corporation (IL)	(110,000)				(114,010)				(224,010)	
47716	43-1501438	First Commonwealth of Missouri, Inc.	(90,000)				(546,279)				(636,279)	
12146	36-4117539	First Commonwealth Limited Health Services Corporation of Michigan	(1,980,000)				(1,950,855)				(3,930,855)	
00000	84-0733950	Reed Group Ltd.					(4,105,725)				(4,105,725)	
00000	81-0948679	GIS Canada Holdings Corp					320,693				320,693	
00000	04-3331304	Reed Group Management LLC					(16,220,027)				(16,220,027)	
00000		Reed Group Canada Services ULC					(1,935,281)				(1,935,281)	
00000		Reed Group Legal Services PC					868				868	
00000	68-0291842	Access Dental Plan					(12,862,410)				(12,862,410)	
60237	91-1857813	Premier Access Insurance Company	(18,285,000)				(17,445,579)				(35,730,579)	
00000		Guardian India Operations Private Ltd.					22,731,243				22,731,243	
15307	46-2243044	Access Dental Plan of Nevada					(72,197)				(72,197)	
15494	45-2881632	Access Dental Plan of Utah					(18,030)				(18,030)	
00000	86-0349350	Avesis Incorporated					(763,879)				(763,879)	
11163	86-0960007	Avesis Insurance Incorporated					(14,829,220)				(14,829,220)	
00000	86-0986927	Avesis Third Party Administrators, Inc					(49,211,107)				(49,211,107)	
00000	47-4192116	GIS Strategic Ventures LLC					(111,658)				(111,658)	
00000	81-5286640	Park Avenue Credit Opportunities LLC					(27,031)				(27,031)	

SCHEDULE Y
PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	47-5246254	GIS Credit Opportunities LLC					(3,385,527)				(3,385,527)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	SEE EXPLANATION
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
29.	Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
30.	Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
31.	Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
32.	Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?	NO
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	YES
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	YES
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	YES
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
50.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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17. Only filed with the State of Domicile
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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]



13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



14. Trusteed Surplus Statement [Document Identifier 490]



18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



20. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



23. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]



27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]



29. Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]



30. Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]



31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]



32. Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]



36. Medicare Part D Coverage Supplement [Document Identifier 365]



37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



39. Relief from the Requirements for Audit Committees [Document Identifier 226]



42. Long-Term Care Experience Reporting Forms [Document Identifier 306]



43. Credit Insurance Experience Exhibit [Document Identifier 230]



49. Variable Annuities Supplement [Document Identifier 286]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Modco receivable	154,058		154,058	150,619
2505. Leasehold improvements	41,693,047	41,693,047		
2597. Summary of remaining write-ins for Line 25 from overflow page	41,847,106	41,693,047	154,058	150,619

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Paid family leave risk adjustment	3,535,640	
2505. Reserve for special litigation expense	428,400	4,472,568
2506. Miscellaneous reinsurance liabilities	83,264	124,000
2597. Summary of remaining write-ins for Line 25 from overflow page	4,047,304	4,596,568

Additional Write-ins for Liabilities Line 34

	1 Current Year	2 Prior Year
3404. Contingency reserve for deposit administration	6,732	6,732
3497. Summary of remaining write-ins for Line 34 from overflow page	6,732	6,732

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income	11,219,232	22,920,210
08.305. Service fees	5,734,448	3,923,020
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	16,953,680	26,843,230

Additional Write-ins for Summary of Operations Line 27

	1 Current Year	2 Prior Year
2704. Interest expense on funds held ceded	2,643,647	2,325,200
2705. Federal exchange fees	766,368	363,585
2706. Miscellaneous-Space and Aviation Activity	696,612	
2707. Interest on fines & penalties of regulatory authorities	39,105	166,080
2708. Fines & penalties of regulatory authorities	30,991	5,121,956
2709. Death benefits on all other lines of business - aviation		189,459
2710. Commissions on all other lines of business		7,339
2711. Losses on all other lines of business		532,685
2797. Summary of remaining write-ins for Line 27 from overflow page	4,176,723	8,706,303

Additional Write-ins for Exhibit of Capital Gains and Losses Line 9

	1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
0904. Affiliated dividend adjustment				(2,146,521)	
0905. Foreign realize gains (losses)	(1,511)		(1,511)		
0997. Summary of remaining write-ins for Line 9 from overflow page	(1,511)		(1,511)	(2,146,521)	

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304. Joint venture administration expenses	254,910						254,910
09.397. Summary of remaining write-ins for Line 9.3 from overflow page	254,910						254,910

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 8.3

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Miscellaneous income	11,219,232	1,466,789	131,164	1,595,489	681,096	7,344,650		42	1
08.305. Service fees	5,734,448	2,593	460		(24,566)	5,755,960			
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	16,953,680	1,469,383	131,624	1,595,489	656,530	13,100,610		42	1

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Interest expense on funds held ceded	2,643,647	2,643,647							
2705. Federal exchange fees	766,368					766,368			
2706. Miscellaneous-space and aviation activity	696,612							696,612	
2707. Interest on fines & penalties of regulatory authorities	39,105	18,900	2,689	41		17,475			
2708. Fines & penalties of regulatory authorities	30,991	15,694	2,036	31		13,230			
2797. Summary of remaining write-ins for Line 27 from overflow page	4,176,723	2,678,241	4,725	72		797,073		696,612	

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 8.3

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
08.304. Service fees	2,593		1,221			1,372						
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,593		1,221			1,372						

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. Interest on fines & penalties of regulatory authorities	18,900		16,968	1,474		413			45			
2705. Fines & penalties of regulatory authorities	15,694		14,231	1,116		313			34			
2797. Summary of remaining write-ins for Line 27 from overflow page	34,594		31,199	2,589		726			79			

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. Fines & penalties of regulatory authorities	2,036		2,036						
2797. Summary of remaining write-ins for Line 27 from overflow page	2,036		2,036						

Additional Write-ins for Analysis of Operations - Accident and Health Line 8.3

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
08.304. Experience refund	1,123										1,123		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	1,123										1,123		

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health						
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
2704. Other miscellaneous expenses	624,414	(169)	(310)		3,007	279,873					156,945		185,068
2705. Interest on fines & penalties of regulatory authorities	17,475				962	13,009					3,213		291
2706. Fines & penalties of regulatory authorities	13,230				728	9,849					2,433		220
2797. Summary of remaining write-ins for Line 27 from overflow page	655,119	(169)	(310)		4,698	302,731					162,591		185,579

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	1,622,081,624	2.865	1,622,081,624		1,622,081,624	2.866
	1.02 All other governments	70,000,000	0.124	70,000,000		70,000,000	0.124
	1.03 U.S. states, territories and possessions, etc. guaranteed	261,585,414	0.462	261,585,414		261,585,414	0.462
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	173,243,417	0.306	173,243,417		173,243,417	0.306
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,749,939,984	3.091	1,749,939,984		1,749,939,984	3.092
	1.06 Industrial and miscellaneous	36,912,552,269	65.205	36,912,552,269		36,912,552,269	65.215
	1.07 Hybrid securities	5,584,108	0.010	5,584,108		5,584,108	0.010
	1.08 Parent, subsidiaries and affiliates	676,065	0.001	676,065		676,065	0.001
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated Bank loans	1,074,792,480	1.899	1,074,792,480		1,074,792,480	1.899
	1.11 Total long-term bonds	41,870,455,361	73.963	41,870,455,361		41,870,455,361	73.975
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks		0.000				0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	78,762,811	0.139	78,762,811		78,762,811	0.139
	3.02 Industrial and miscellaneous Other (Unaffiliated)	13,347,060	0.024	13,347,060		13,347,060	0.024
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	1,216,367,206	2.149	1,209,664,221		1,209,664,221	2.137
	3.05 Mutual funds	419,384,576	0.741	419,384,576		419,384,576	0.741
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Total common stocks	1,727,861,653	3.052	1,721,158,668		1,721,158,668	3.041
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages	4,878,732,619	8.618	4,878,732,616		4,878,732,616	8.619
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total mortgage loans	4,878,732,619	8.618	4,878,732,616		4,878,732,616	8.619
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	2,890,310	0.005	2,890,310		2,890,310	0.005
	5.02 Properties held for production of income	378,571,726	0.669	378,571,726		378,571,726	0.669
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	381,462,035	0.674	381,462,036		381,462,036	0.674
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	(99,095,501)	(0.175)	(99,095,501)		(99,095,501)	(0.175)
	6.02 Cash equivalents (Schedule E, Part 2)	838,601,762	1.481	838,601,763		838,601,763	1.482
	6.03 Short-term investments (Schedule DA)	38,097,997	0.067	38,097,997		38,097,997	0.067
	6.04 Total cash, cash equivalents and short-term investments	777,604,258	1.374	777,604,259		777,604,259	1.374
7.	Contract loans	3,800,419,556	6.713	3,799,931,016		3,799,931,016	6.714
8.	Derivatives (Schedule DB)	30,400,021	0.054	30,400,021		30,400,021	0.054
9.	Other invested assets (Schedule BA)	3,118,097,343	5.508	3,116,444,812		3,116,444,812	5.506
10.	Receivables for securities	25,000,233	0.044	25,000,233		25,000,233	0.044
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	56,610,033,081	100.000	56,601,189,021		56,601,189,021	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		331,120,715
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	150,207,778	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,115,430	155,323,207
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	(27,867,697)	
	3.2 Totals, Part 3, Column 11	35,788,717	7,921,020
4.	Total gain (loss) on disposals, Part 3, Column 18		37,319,247
5.	Deduct amounts received on disposals, Part 3, Column 15		132,393,515
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	15,703,147	
	8.2 Totals, Part 3, Column 9	2,125,488	17,828,634
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		381,462,041
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		381,462,041

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		4,520,388,799
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	710,094,942	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	19,294,304	729,389,246
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	69	
	3.2 Totals, Part 3, Column 11	14	83
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		370,113,762
8.	Deduct amortization of premium and mortgage interest points and commitment fees		931,760
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		4,878,732,606
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		4,878,732,606
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		4,878,732,606

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		2,602,497,560
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	210,130,249	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	593,631,611	803,761,860
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		30,981
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	76,698,172	
	5.2 Totals, Part 3, Column 9	(345,745)	76,352,426
6.	Total gain (loss) on disposals, Part 3, Column 19		(3,035,185)
7.	Deduct amounts received on disposals, Part 3, Column 16		156,662,738
8.	Deduct amortization of premium and depreciation		3,636,183
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	213,638	
	9.2 Totals, Part 3, Column 14		213,638
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	201,425,017	
	10.2 Totals, Part 3, Column 11		201,425,017
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,118,097,343
12.	Deduct total nonadmitted amounts		1,652,531
13.	Statement value at end of current period (Line 11 minus Line 12)		3,116,444,812

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		41,179,584,363
2.	Cost of bonds and stocks acquired, Part 3, Column 7		15,591,869,553
3.	Accrual of discount		57,701,412
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(892,373)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	43,744,205	
	4.4. Part 4, Column 11	14,392,991	57,244,823
5.	Total gain (loss) on disposals, Part 4, Column 19		215,185,295
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		13,473,705,604
7.	Deduct amortization of premium		55,962,620
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	14,087,947	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	(71,945)	14,016,002
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,256,256	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		1,256,256
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		13,640,006
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		43,598,316,974
12.	Deduct total nonadmitted amounts		6,702,986
13.	Statement value at end of current period (Line 11 minus Line 12)		43,591,613,988

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	1,622,081,624	1,774,143,723	1,598,072,019	2,605,559,124
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	70,000,000	69,986,230	70,000,000	70,000,000
	4.	Totals	1,692,081,624	1,844,129,953	1,668,072,019	2,675,559,124
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	261,585,414	314,866,844	265,872,243	246,325,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	173,243,417	199,473,281	176,532,189	164,225,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,749,939,984	1,999,404,677	1,771,903,222	1,684,151,009
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	29,587,808,190	32,219,195,820	29,648,199,375	29,301,108,035
	9.	Canada	928,188,883	1,030,201,727	931,223,441	922,895,048
	10.	Other Countries	7,476,931,751	7,970,432,414	7,506,358,836	7,436,392,665
	11.	Totals	37,992,928,824	41,219,829,961	38,085,781,652	37,660,395,748
Parent, Subsidiaries and Affiliates	12.	Totals	676,065	676,065	676,065	676,065
	13.	Total Bonds	41,870,455,328	45,578,380,781	41,968,837,390	42,431,331,946
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	509,966,219	509,966,219	458,663,530	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	1,528,229	1,528,229	1,095,095	
	23.	Totals	511,494,448	511,494,448	459,758,625	
Parent, Subsidiaries and Affiliates	24.	Totals	1,216,367,206	1,216,367,206	1,452,611,938	
	25.	Total Common Stocks	1,727,861,654	1,727,861,654	1,912,370,563	
	26.	Total Stocks	1,727,861,654	1,727,861,654	1,912,370,563	
	27.	Total Bonds and Stocks	43,598,316,982	47,306,242,435	43,881,207,953	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	645,013,924	353,731,264	101,242,986	147,724	1,151,601,802	XXX	2,251,737,700	5.3	2,209,291,456	5.5	2,250,240,749	1,496,951
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	645,013,924	353,731,264	101,242,986	147,724	1,151,601,802	XXX	2,251,737,700	5.3	2,209,291,456	5.5	2,250,240,749	1,496,951
2. All Other Governments												
2.1 NAIC 1		60,000,000	10,000,000			XXX	70,000,000	0.2	70,000,000	0.2	70,000,000	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		60,000,000	10,000,000			XXX	70,000,000	0.2	70,000,000	0.2	70,000,000	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	35,569,994	10,359,255	61,358,079	96,425,392	57,872,694	XXX	261,585,414	0.6	278,857,635	0.7	261,585,413	1
3.2 NAIC 2						XXX			38,072,516	0.1		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	35,569,994	10,359,255	61,358,079	96,425,392	57,872,694	XXX	261,585,414	0.6	316,930,151	0.8	261,585,413	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	746,161	9,576,301	92,218,451	48,849,402	20,355,149	XXX	171,745,464	0.4	240,052,631	0.6	171,745,464	
4.2 NAIC 2				361,809	1,136,145	XXX	1,497,954	0.0	10,748,433	0.0	1,497,954	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	746,161	9,576,301	92,218,451	49,211,211	21,491,294	XXX	173,243,418	0.4	250,801,064	0.6	173,243,418	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	270,704,574	253,956,383	560,275,593	396,676,010	483,620,566	XXX	1,965,233,126	4.6	2,835,622,793	7.1	1,965,233,125	1
5.2 NAIC 2						XXX			60,743,119	0.2		
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	270,704,574	253,956,383	560,275,593	396,676,010	483,620,566	XXX	1,965,233,126	4.6	2,896,365,912	7.2	1,965,233,125	1

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	421,910,425	3,798,052,643	4,577,466,328	2,532,050,210	10,138,681,216	XXX	21,468,160,822	50.2	18,239,482,664	45.4	15,564,046,782	5,904,114,040
6.2 NAIC 2	444,679,673	3,403,674,586	6,239,147,124	1,935,366,779	2,377,945,761	XXX	14,400,813,923	33.7	14,293,912,612	35.6	6,144,095,421	8,256,718,502
6.3 NAIC 3	61,968,958	339,353,340	151,433,870	69,656,608	15,352,879	XXX	637,765,655	1.5	520,729,162	1.3	111,844,940	525,920,715
6.4 NAIC 4	6,890,291	153,660,335	92,693,894	50,103	2,428,382	XXX	255,723,005	0.6	322,467,103	0.8	69,783,655	185,939,350
6.5 NAIC 5	2,787,509	68,813,797	78,128,407			XXX	149,729,713	0.4	94,622,800	0.2	23,994,364	125,735,349
6.6 NAIC 6					1,359,665	XXX	1,359,665	0.0	1,657,188	0.0		1,359,665
6.7 Totals	938,236,856	7,763,554,701	11,138,869,623	4,537,123,700	12,535,767,903	XXX	36,913,552,783	86.4	33,472,871,529	83.4	21,913,765,162	14,999,787,621
7. Hybrid Securities												
7.1 NAIC 1			644,249	4,939,859		XXX	5,584,108	0.0	5,602,219	0.0	5,584,107	1
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			644,249	4,939,859		XXX	5,584,108	0.0	5,602,219	0.0	5,584,107	1
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	30,750,000					XXX	30,750,000	0.1				30,750,000
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5				676,065		XXX	676,065	0.0	9,049,181	0.0		676,065
8.6 NAIC 6						XXX						
8.7 Totals	30,750,000			676,065		XXX	31,426,065	0.1	9,049,181	0.0		31,426,065
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3		112,806,216	93,663,491			XXX	206,469,707	0.5	207,594,708	0.5	206,469,707	
10.4 NAIC 4	4,970,935	442,407,553	392,327,662			XXX	839,706,150	2.0	639,945,754	1.6	839,706,150	
10.5 NAIC 5		11,016,518	15,680,106			XXX	26,696,624	0.1	55,783,734	0.1	26,696,624	
10.6 NAIC 6			1,920,000			XXX	1,920,000	0.0			1,920,000	
10.7 Totals	4,970,935	566,230,287	503,591,259			XXX	1,074,792,481	2.5	903,324,196	2.3	1,074,792,481	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 1,404,695,078	4,485,675,846	5,403,205,686	3,079,088,597	11,852,131,427		26,224,796,634	61.3	XXX	XXX	20,288,435,640	5,936,360,994
11.2 NAIC 2	(d) 444,679,673	3,403,674,586	6,239,147,124	1,935,728,588	2,379,081,906		14,402,311,877	33.7	XXX	XXX	6,145,593,375	8,256,718,502
11.3 NAIC 3	(d) 61,968,958	452,159,556	245,097,361	69,656,608	15,352,879		844,235,362	2.0	XXX	XXX	318,314,647	525,920,715
11.4 NAIC 4	(d) 11,861,226	596,067,888	485,021,556	50,103	2,428,382		1,095,429,155	2.6	XXX	XXX	909,489,805	185,939,350
11.5 NAIC 5	(d) 2,787,509	79,830,315	93,808,513	676,065			(c) 177,102,402	0.4	XXX	XXX	50,690,988	126,411,414
11.6 NAIC 6	(d)		1,920,000		1,359,665		(c) 3,279,665	0.0	XXX	XXX	1,920,000	1,359,665
11.7 Totals	1,925,992,444	9,017,408,191	12,468,200,240	5,085,199,961	14,250,354,259		(b) 42,747,155,095	100.0	XXX	XXX	27,714,444,455	15,032,710,640
11.8 Line 11.7 as a % of Col. 7	4.5	21.1	29.2	11.9	33.3		100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.1 NAIC 1	1,357,392,108	5,047,579,632	5,882,171,748	2,616,434,787	8,975,331,123		XXX	XXX	23,878,909,398	59.5	18,907,891,011	4,971,018,387
12.2 NAIC 2	268,784,012	3,291,768,187	5,992,724,340	2,158,562,368	2,691,637,773		XXX	XXX	14,403,476,680	35.9	7,483,144,263	6,920,332,417
12.3 NAIC 3	16,325,966	365,740,182	313,895,282	20,780,407	11,582,033		XXX	XXX	728,323,870	1.8	306,338,201	421,985,669
12.4 NAIC 4	26,298,624	345,352,453	557,271,464	28,352,640	5,137,676		XXX	XXX	962,412,857	2.4	747,263,643	215,149,214
12.5 NAIC 5	7,247,327	63,335,202	79,824,005	9,049,181			XXX	XXX	(c) 159,455,715	0.4	82,716,908	76,738,807
12.6 NAIC 6				1,657,188			XXX	XXX	(c) 1,657,188	0.0	1,657,188	
12.7 Totals	1,676,048,037	9,113,775,656	12,825,886,839	4,834,836,571	11,683,688,605		XXX	XXX	(b) 40,134,235,708	100.0	27,529,011,214	12,605,224,494
12.8 Line 12.7 as a % of Col. 9	4.2	22.7	32.0	12.0	29.1		XXX	XXX	100.0	XXX	68.6	31.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	1,142,032,834	2,844,086,358	3,682,101,161	2,110,743,827	10,509,471,461		20,288,435,641	47.5	18,907,891,011	47.1	20,288,435,641	XXX
13.2 NAIC 2	82,375,028	835,608,524	2,320,047,345	889,078,847	2,018,483,631		6,145,593,375	14.4	7,483,144,263	18.6	6,145,593,375	XXX
13.3 NAIC 3	37,187	144,453,365	153,524,063	9,366,643	10,933,388		318,314,646	0.7	306,338,201	0.8	318,314,646	XXX
13.4 NAIC 4	5,241,110	503,673,297	398,096,913	50,103	2,428,382		909,489,805	2.1	747,263,643	1.9	909,489,805	XXX
13.5 NAIC 5	1,504,135	25,678,749	23,508,104				50,690,988	0.1	82,716,908	0.2	50,690,988	XXX
13.6 NAIC 6			1,920,000				1,920,000	0.0	1,657,188	0.0	1,920,000	XXX
13.7 Totals	1,231,190,294	4,353,500,293	6,579,197,586	3,009,239,420	12,541,316,862		27,714,444,455	64.8	27,529,011,214	68.6	27,714,444,455	XXX
13.8 Line 13.7 as a % of Col. 7	4.4	15.7	23.7	10.9	45.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	2.9	10.2	15.4	7.0	29.3		64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	262,662,244	1,641,589,488	1,721,104,525	968,344,770	1,342,659,966		5,936,360,993	13.9	4,971,018,387	12.4	XXX	5,936,360,993
14.2 NAIC 2	362,304,645	2,568,066,062	3,919,099,779	1,046,649,741	360,598,275		8,256,718,502	19.3	6,920,332,417	17.2	XXX	8,256,718,502
14.3 NAIC 3	61,931,771	307,706,191	91,573,298	60,289,965	4,419,491		525,920,716	1.2	421,985,669	1.1	XXX	525,920,716
14.4 NAIC 4	6,620,116	92,394,591	86,924,643				185,939,350	0.4	215,149,214	0.5	XXX	185,939,350
14.5 NAIC 5	1,283,374	54,151,566	70,300,409	676,065			126,411,414	0.3	76,738,807	0.2	XXX	126,411,414
14.6 NAIC 6					1,359,665		1,359,665	0.0			XXX	1,359,665
14.7 Totals	694,802,150	4,663,907,898	5,889,002,654	2,075,960,541	1,709,037,397		15,032,710,640	35.2	12,605,224,494	31.4	XXX	15,032,710,640
14.8 Line 14.7 as a % of Col. 7	4.6	31.0	39.2	13.8	11.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.6	10.9	13.8	4.9	4.0		35.2	XXX	XXX	XXX	XXX	35.2

(a) Includes $ 4,550,872,837 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 413,517,743 current year of bonds with Z designations and $ 857,349,193 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 676,065 current year, $ 9,049,181 prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 875,699,212 ; NAIC 2 $; NAIC 3 $; NAIC 4 $ 1,000,547 ; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	644,937,164	353,468,914	100,996,592		1,151,601,802	XXX	2,251,004,472	5.3	2,208,469,225	5.5	2,249,507,521	1,496,951
1.02 Residential Mortgage-Backed Securities	76,760	262,351	246,394	147,724		XXX	733,229	0.0	822,233	0.0	733,228	1
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	645,013,924	353,731,265	101,242,986	147,724	1,151,601,802	XXX	2,251,737,701	5.3	2,209,291,458	5.5	2,250,240,749	1,496,952
2. All Other Governments												
2.01 Issuer Obligations		60,000,000	10,000,000			XXX	70,000,000	0.2	70,000,000	0.2	70,000,000	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		60,000,000	10,000,000			XXX	70,000,000	0.2	70,000,000	0.2	70,000,000	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	35,569,994	10,359,255	61,358,079	96,425,392	57,872,694	XXX	261,585,414	0.6	316,930,150	0.8	261,585,413	1
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	35,569,994	10,359,255	61,358,079	96,425,392	57,872,694	XXX	261,585,414	0.6	316,930,150	0.8	261,585,413	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	746,161	9,576,301	92,218,451	49,211,212	21,491,294	XXX	173,243,419	0.4	250,801,064	0.6	173,243,418	1
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	746,161	9,576,301	92,218,451	49,211,212	21,491,294	XXX	173,243,419	0.4	250,801,064	0.6	173,243,418	1
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	232,254,565	136,196,909	446,553,552	334,392,355	475,315,864	XXX	1,624,713,245	3.8	1,864,268,749	4.6	1,624,713,245	
5.02 Residential Mortgage-Backed Securities	38,450,009	105,031,687	64,912,296	48,373,065	8,304,702	XXX	265,071,759	0.6	735,170,854	1.8	265,071,758	1
5.03 Commercial Mortgage-Backed Securities		12,727,787	48,809,745	13,910,590		XXX	75,448,122	0.2	296,926,309	0.7	75,448,122	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	270,704,574	253,956,383	560,275,593	396,676,010	483,620,566	XXX	1,965,233,126	4.6	2,896,365,912	7.2	1,965,233,125	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	639,982,393	6,581,899,461	10,275,015,688	3,788,929,426	12,159,612,209	XXX	33,445,439,177	78.2	29,864,002,589	74.4	20,048,048,432	13,397,390,745
6.02 Residential Mortgage-Backed Securities	46,040,202	174,430,808	133,414,027	266,407,446	17,525,638	XXX	637,818,121	1.5	988,732,029	2.5	589,186,161	48,631,960
6.03 Commercial Mortgage-Backed Securities	91,130,569	601,604,330	596,398,298	265,454,652	331,808,844	XXX	1,886,396,693	4.4	1,693,558,998	4.2	1,042,698,174	843,698,519
6.04 Other Loan-Backed and Structured Securities	161,083,690	405,620,102	134,041,611	216,332,176	26,821,212	XXX	943,898,791	2.2	926,577,912	2.3	233,832,395	710,066,396
6.05 Totals	938,236,854	7,763,554,701	11,138,869,624	4,537,123,700	12,535,767,903	XXX	36,913,552,782	86.4	33,472,871,528	83.4	21,913,765,162	14,999,787,620
7. Hybrid Securities												
7.01 Issuer Obligations			644,249	4,939,859		XXX	5,584,108	0.0	5,602,219	0.0	5,584,107	1
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			644,249	4,939,859		XXX	5,584,108	0.0	5,602,219	0.0	5,584,107	1
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	30,750,000			676,065		XXX	31,426,065	0.1	9,049,181	0.0		31,426,065
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	30,750,000			676,065		XXX	31,426,065	0.1	9,049,181	0.0		31,426,065

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	4,970,935	566,230,287	503,591,259			XXX	1,074,792,481	2.5	903,324,198	2.3	1,074,792,480	1
10.03 Totals	4,970,935	566,230,287	503,591,259			XXX	1,074,792,481	2.5	903,324,198	2.3	1,074,792,480	1
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,584,240,277	7,151,500,840	10,986,786,611	4,274,574,309	13,865,893,863	XXX	37,862,995,900	88.6	XXX	XXX	24,432,682,136	13,430,313,764
11.02 Residential Mortgage-Backed Securities	84,566,971	279,724,846	198,572,717	314,928,235	25,830,340	XXX	903,623,109	2.1	XXX	XXX	854,991,147	48,631,962
11.03 Commercial Mortgage-Backed Securities	91,130,569	614,332,117	645,208,043	279,365,242	331,808,844	XXX	1,961,844,815	4.6	XXX	XXX	1,118,146,296	843,698,519
11.04 Other Loan-Backed and Structured Securities	161,083,690	405,620,102	134,041,611	216,332,176	26,821,212	XXX	943,898,791	2.2	XXX	XXX	233,832,395	710,066,396
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	4,970,935	566,230,287	503,591,259			XXX	1,074,792,481	2.5	XXX	XXX	1,074,792,480	1
11.08 Totals	1,925,992,442	9,017,408,192	12,468,200,241	5,085,199,962	14,250,354,259		42,747,155,096	100.0	XXX	XXX	27,714,444,454	15,032,710,642
11.09 Line 11.08 as a % of Col. 7	4.5	21.1	29.2	11.9	33.3		100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,250,559,166	7,067,848,802	10,751,520,464	4,072,168,089	11,447,026,656	XXX	XXX	XXX	34,589,123,177	86.2	23,726,790,174	10,862,333,003
12.02 Residential Mortgage-Backed Securities	186,315,846	577,518,173	357,523,841	486,836,527	116,530,729	XXX	XXX	XXX	1,724,725,116	4.3	1,612,746,991	111,978,125
12.03 Commercial Mortgage-Backed Securities	60,737,785	743,111,781	929,416,333	167,374,098	89,845,310	XXX	XXX	XXX	1,990,485,307	5.0	1,077,204,542	913,280,765
12.04 Other Loan-Backed and Structured Securities	170,215,040	455,899,118	161,719,987	108,457,858	30,285,909	XXX	XXX	XXX	926,577,912	2.3	208,945,310	717,632,602
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	8,220,201	269,397,784	625,706,213			XXX	XXX	XXX	903,324,198	2.3	903,324,198	
12.08 Totals	1,676,048,038	9,113,775,658	12,825,886,838	4,834,836,572	11,683,688,604		XXX	XXX	40,134,235,710	100.0	27,529,011,215	12,605,224,495
12.09 Line 12.08 as a % of Col. 9	4.2	22.7	32.0	12.0	29.1		XXX	XXX	100	XXX	68.6	31.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,068,061,709	3,104,139,603	5,496,363,671	2,567,365,843	12,196,751,311	XXX	24,432,682,137	57.2	23,726,790,174	59.1	24,432,682,137	XXX
13.02 Residential Mortgage-Backed Securities	82,410,646	270,815,058	188,167,898	287,767,207	25,830,340	XXX	854,991,149	2.0	1,612,746,991	4.0	854,991,149	XXX
13.03 Commercial Mortgage-Backed Securities	9,846,992	253,327,503	382,130,219	154,106,370	318,735,212	XXX	1,118,146,296	2.6	1,077,204,542	2.7	1,118,146,296	XXX
13.04 Other Loan-Backed and Structured Securities	65,900,013	158,987,842	8,944,540			XXX	233,832,395	0.5	208,945,310	0.5	233,832,395	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans	4,970,935	566,230,287	503,591,259			XXX	1,074,792,481	2.5	903,324,198	2.3	1,074,792,481	XXX
13.08 Totals	1,231,190,295	4,353,500,293	6,579,197,587	3,009,239,420	12,541,316,863		27,714,444,458	64.8	27,529,011,215	68.6	27,714,444,458	XXX
13.09 Line 13.08 as a % of Col. 7	4.4	15.7	23.7	10.9	45.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	2.9	10.2	15.4	7.0	29.3		64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	516,178,568	4,047,361,237	5,490,422,940	1,707,208,466	1,669,142,552	XXX	13,430,313,763	31.4	10,862,333,003	27.1	XXX	13,430,313,763
14.02 Residential Mortgage-Backed Securities	2,156,325	8,909,788	10,404,819	27,161,028		XXX	48,631,960	0.1	111,978,125	0.3	XXX	48,631,960
14.03 Commercial Mortgage-Backed Securities	81,283,577	361,004,614	263,077,824	125,258,872	13,073,632	XXX	843,698,519	2.0	913,280,765	2.3	XXX	843,698,519
14.04 Other Loan-Backed and Structured Securities	95,183,677	246,632,260	125,097,071	216,332,176	26,821,212	XXX	710,066,396	1.7	717,632,602	1.8	XXX	710,066,396
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans						XXX					XXX	
14.08 Totals	694,802,147	4,663,907,899	5,889,002,654	2,075,960,542	1,709,037,396		15,032,710,638	35.2	12,605,224,495	31.4	XXX	15,032,710,638
14.09 Line 14.08 as a % of Col. 7	4.6	31.0	39.2	13.8	11.4		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.6	10.9	13.8	4.9	4.0		35.2	XXX	XXX	XXX	XXX	35.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	69,914,540	69,914,540			
2. Cost of short-term investments acquired	33,895,352,221	30,317,852,221		3,577,500,000	
3. Accrual of discount	6,396,661	6,396,661			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	18,122	18,122			
6. Deduct consideration received on disposals	33,933,529,140	30,356,029,140		3,577,500,000	
7. Deduct amortization of premium	54,407	54,407			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,097,997	38,097,997			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	38,097,997	38,097,997			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)			23,039,268
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	970,984		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	31,262,959		32,233,943
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(14,659,342)		
	3.2 Section 2, Column 19			(14,659,342)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(1,772,262)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			28,092,767
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	(1,739,473)		(1,739,473)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23	232,491		232,491
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18			
	9.2 Section 2, Column 20			
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			9,241,859
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			9,241,859

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				12,605,308
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(171,690)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus	3,475,880			
	3.12 Section 1, Column 15, prior year	(7,304,563)		10,780,443	
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	(943,738)			
	3.14 Section 1, Column 18, prior year	1,548,995	(2,492,733)	8,287,710	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	3,475,880			
	3.22 Section 1, Column 17, prior year	(7,304,563)	10,780,443		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	(943,738)			
	3.24 Section 1, Column 19, prior year plus	1,548,995			
	3.25 SSAP No. 108 Adjustments		(2,492,733)	8,287,710	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			42,913,022	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	38,426,938			
	4.22 Amount recognized (Section 2, Column 16)	4,486,084			
	4.23 SSAP No. 108 Adjustments		42,913,022		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				12,433,618
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				12,433,618

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91288#AJ7	Replication 03.20.2020 UXYH0	1	220,328	310,008	310,008	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(184,236)	(275,029)	055451-AV-0	BHP BILLITON FIN USA	1	494,244	585,037
91288#AJ7	Replication 03.20.2020 UXYH0	1	217,074	305,430	305,430	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(181,515)	(296,611)	06051G-FG-9	BAFC 2004-2	1	486,946	602,042
91288#AJ7	Replication 03.20.2020 UXYH0	1	228,576	321,613	321,613	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(191,133)	(305,513)	149123-CE-9	CATERPILLAR INC.	1	512,746	627,126
91288#AJ7	Replication 03.20.2020 UXYH0	1	221,948	312,288	312,288	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(185,590)	(281,338)	437076-BF-8	HOME DEPOT INC	1	497,878	593,626
91288#AJ7	Replication 03.20.2020 UXYH0	1	219,191	308,409	308,409	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(183,286)	(291,600)	46625H-JU-5	JP MORGAN CHASE & CO	1	491,695	600,009
91288#AJ7	Replication 03.20.2020 UXYH0	1	228,684	321,766	321,766	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(191,223)	(278,674)	59156R-BG-2	METLIFE INC.	1	512,989	600,439
91288#AJ7	Replication 03.20.2020 UXYH0	1	223,812	314,910	314,910	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(187,149)	(246,142)	718172-BD-0	PHILIP MORRIS	1	502,059	561,052
91288#AJ7	Replication 03.20.2020 UXYH0	1	219,233	308,468	308,468	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(183,321)	(291,789)	87612E-BA-3	TARGET CORP	1	491,788	600,257
91288#AJ7	Replication 03.20.2020 UXYH0	1	221,154	311,170	311,170	12/19/2019	03/20/2020	Replication 03.20.2020 UXYH0	(184,927)	(273,610)	949746-RF-0	WELLS FARGO & CO	1	496,097	584,780
91283#DX8	Replication 03.31.2020 FVH0	1	1,321,966	1,567,975	1,567,975	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(931,837)	(1,391,059)	055451-AV-0	BHP BILLITON FIN USA	1	2,499,812	2,959,033
91283#DX8	Replication 03.31.2020 FVH0	1	1,302,447	1,544,823	1,544,823	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(918,079)	(1,500,218)	06051G-FG-9	BAFC 2004-2	1	2,462,901	3,045,041
91283#DX8	Replication 03.31.2020 FVH0	1	1,371,455	1,626,673	1,626,673	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(966,722)	(1,545,241)	149123-CE-9	CATERPILLAR INC.	1	2,593,395	3,171,915
91283#DX8	Replication 03.31.2020 FVH0	1	1,331,687	1,579,505	1,579,505	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(938,690)	(1,422,968)	437076-BF-8	HOME DEPOT INC	1	2,518,194	3,002,473
91283#DX8	Replication 03.31.2020 FVH0	1	1,315,148	1,559,888	1,559,888	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(927,032)	(1,474,870)	46625H-JU-5	JP MORGAN CHASE & CO	1	2,486,920	3,034,759
91283#DX8	Replication 03.31.2020 FVH0	1	1,372,104	1,627,444	1,627,444	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(967,179)	(1,409,490)	59156R-BG-2	METLIFE INC.	1	2,594,623	3,036,934
91283#DX8	Replication 03.31.2020 FVH0	1	1,342,870	1,592,769	1,592,769	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(946,573)	(1,244,952)	718172-BD-0	PHILIP MORRIS	1	2,539,341	2,837,720
91283#DX8	Replication 03.31.2020 FVH0	1	1,315,399	1,560,186	1,560,186	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(927,208)	(1,475,825)	87612E-BA-3	TARGET CORP	1	2,487,394	3,036,010
91283#DX8	Replication 03.31.2020 FVH0	1	1,326,923	1,573,855	1,573,855	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(935,332)	(1,383,878)	949746-RF-0	WELLS FARGO & CO	1	2,509,186	2,957,732
91283#DY6	Replication 03.31.2020 TUH0	1	2,423,604	2,611,434	2,611,434	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,551,959)	(2,316,784)	055451-AV-0	BHP BILLITON FIN USA	1	4,163,392	4,928,217
91283#DY6	Replication 03.31.2020 TUH0	1	2,387,819	2,572,875	2,572,875	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,529,043)	(2,498,586)	06051G-FG-9	BAFC 2004-2	1	4,101,918	5,071,461
91283#DY6	Replication 03.31.2020 TUH0	1	2,514,334	2,709,195	2,709,195	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,610,058)	(2,573,572)	149123-CE-9	CATERPILLAR INC.	1	4,319,253	5,282,767
91283#DY6	Replication 03.31.2020 TUH0	1	2,441,426	2,630,637	2,630,637	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,563,371)	(2,369,928)	437076-BF-8	HOME DEPOT INC	1	4,194,008	5,000,565
91283#DY6	Replication 03.31.2020 TUH0	1	2,411,105	2,597,966	2,597,966	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,543,955)	(2,456,370)	46625H-JU-5	JP MORGAN CHASE & CO	1	4,141,921	5,054,336
91283#DY6	Replication 03.31.2020 TUH0	1	2,515,525	2,710,478	2,710,478	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,610,820)	(2,347,480)	59156R-BG-2	METLIFE INC.	1	4,321,298	5,057,958
91283#DY6	Replication 03.31.2020 TUH0	1	2,461,929	2,652,728	2,652,728	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,576,500)	(2,073,445)	718172-BD-0	PHILIP MORRIS	1	4,229,228	4,726,173
91283#DY6	Replication 03.31.2020 TUH0	1	2,411,565	2,598,461	2,598,461	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,544,249)	(2,457,960)	87612E-BA-3	TARGET CORP	1	4,142,710	5,056,421
91283#DY6	Replication 03.31.2020 TUH0	1	2,432,693	2,621,227	2,621,227	11/21/2019	03/31/2020	Replication 03.31.2020 TUH0	(1,557,778)	(2,304,823)	949746-RF-0	WELLS FARGO & CO	1	4,179,005	4,926,050
903708AU5	Replication 03.20.2020 USH0	1	925,376	1,442,719	1,442,719	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(857,399)	(1,279,936)	055451-AV-0	BHP BILLITON FIN USA	1	2,300,117	2,722,655
903708AU5	Replication 03.20.2020 USH0	1	911,713	1,421,417	1,421,417	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(844,739)	(1,380,375)	06051G-FG-9	BAFC 2004-2	1	2,266,156	2,801,791
903708AU5	Replication 03.20.2020 USH0	1	960,018	1,496,728	1,496,728	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(889,496)	(1,421,802)	149123-CE-9	CATERPILLAR INC.	1	2,386,225	2,918,530
903708AU5	Replication 03.20.2020 USH0	1	932,181	1,453,328	1,453,328	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(863,704)	(1,309,296)	437076-BF-8	HOME DEPOT INC	1	2,317,032	2,762,624
903708AU5	Replication 03.20.2020 USH0	1	920,604	1,435,279	1,435,279	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(852,977)	(1,357,052)	46625H-JU-5	JP MORGAN CHASE & CO	1	2,288,256	2,792,331
903708AU5	Replication 03.20.2020 USH0	1	960,473	1,497,437	1,497,437	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(889,918)	(1,296,895)	59156R-BG-2	METLIFE INC.	1	2,387,355	2,794,332
903708AU5	Replication 03.20.2020 USH0	1	940,009	1,465,532	1,465,532	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(870,957)	(1,145,500)	718172-BD-0	PHILIP MORRIS	1	2,336,489	2,611,033
903708AU5	Replication 03.20.2020 USH0	1	920,779	1,435,552	1,435,552	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(853,140)	(1,357,930)	87612E-BA-3	TARGET CORP	1	2,288,692	2,793,482
903708AU5	Replication 03.20.2020 USH0	1	928,846	1,448,129	1,448,129	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(860,614)	(1,273,328)	949746-RF-0	WELLS FARGO & CO	1	2,308,743	2,721,457
91283#DZ3	Replication 03.31.2020 FVH0	1	2,116,815	2,510,740	2,510,740	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,044,642)	(1,281,086)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1	3,555,382	3,791,826
91283#DZ3	Replication 03.31.2020 FVH0	2	3,312,315	3,928,714	3,928,714	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,634,618)	(1,877,480)	00507U-AS-0	ACTAVIS FUNDING SCS	2	5,563,331	5,806,193
91283#DZ3	Replication 03.31.2020 FVH0	2	887,506	1,052,665	1,052,665	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(437,982)	(954,770)	012873-AK-1	ALBERTA ENERGY CO LTD	2	1,490,647	2,007,435
91283#DZ3	Replication 03.31.2020 FVH0	1	2,410,739	2,859,360	2,859,360	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,189,693)	(1,406,432)	023135-BC-9	AMAZON.COM INC.	1	4,049,053	4,265,793
91283#DZ3	Replication 03.31.2020 FVH0	1	2,049,041	2,430,353	2,430,353	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,011,196)	(1,659,931)	023135-BJ-4	AMAZON.COM INC.	1	3,441,548	4,090,283
91283#DZ3	Replication 03.31.2020 FVH0	2	2,281,859	2,706,497	2,706,497	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,126,091)	(1,420,291)	03027X-AD-2	AMERICAN TOWER CORP - CL A	2	3,832,588	4,126,788
91283#DZ3	Replication 03.31.2020 FVH0	2	1,210,071	1,435,257	1,435,257	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(597,167)	(962,152)	031162-CD-0	AMGEN INC	2	2,032,424	2,397,409
91283#DZ3	Replication 03.31.2020 FVH0	1	2,062,293	2,446,072	2,446,072	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,017,736)	(1,280,623)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1	3,463,808	3,726,695
91283#DZ3	Replication 03.31.2020 FVH0	1	2,988,372	3,544,487	3,544,487	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,474,753)	(1,852,146)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1	5,019,240	5,396,633
91283#DZ3	Replication 03.31.2020 FVH0	1	1,947,865	2,310,349	2,310,349	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(961,266)	(1,086,899)	049560-AN-5	ATMOS ENERGY CORP	1	3,271,615	3,397,248
91283#DZ3	Replication 03.31.2020 FVH0	1	1,057,720	1,254,554	1,254,554	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(521,982)	(591,185)	05607M-AA-5	BAA FUNDING LTD	1	1,776,536	1,845,740
91283#DZ3	Replication 03.31.2020 FVH0	1	3,125,542	3,707,184	3,707,184	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,542,446)	(1,945,183)	05964H-AB-1	BANCO SANTANDER CHILE	1	5,249,629	5,652,367
91283#DZ3	Replication 03.31.2020 FVH0	2	1,669,749	1,980,478	1,980,478	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(824,016)	(1,041,267)	067316-AE-9	BACARDI LTD	2	2,804,494	3,021,746
91283#DZ3	Replication 03.31.2020 FVH0	2	3,447,051	4,088,523	4,088,523	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,701,110)	(1,702,419)	10922N-AC-7	BRIGHTHOUSE FINANCIAL IN	2	5,789,633	5,790,942
91283#DZ3	Replication 03.31.2020 FVH0	2	2,128,099	2,524,124	2,524,124	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,050,211)	(1,217,950)	11120V-AA-1	BRIXMOR OPERATING PART	2	3,574,335	3,742,073
91283#DZ3	Replication 03.31.2020 FVH0	2	2,119,190	2,513,556	2,513,556	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,045,814)	(1,174,441)	12626P-AL-7	CRH AMERICA INC	2	3,559,370	3,687,997
91283#DZ3	Replication 03.31.2020 FVH0	2	1,111,817	1,318,719	1,318,719	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(548,679)	(812,451)	126408-HK-2	CSX CORP	2	1,867,397	2,131,170
91283#DZ3	Replication 03.31.2020 FVH0	1	1,182,031	1,401,999	1,401,999	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(583,329)	(640,909)	126673-W6-5	CWHEL 2004-I A	1	1,985,328	2,042,908
91283#DZ3	Replication 03.31.2020 FVH0	1	1,454,086	1,724,682	1,724,682	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(717,587)	(1,123,536)	12668B-RC-9	CWALT 2006-OC2	1	2,442,269	2,848,218
91283#DZ3	Replication 03.31.2020 FVH0	2	1,220,653	1,447,808	1,447,808	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(602,389)	(1,016,632)	136385-AY-7	CANADIAN NATURAL RESOURCES	2	2,050,196	2,464,440
91283#DZ3	Replication 03.31.2020 FVH0	2	3,573,164	4,238,105	4,238,105	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,763,346)	(2,055,479)	14987B-AE-3	CC HOLDINGS GS V LLC/CRO	2	6,001,450	6,293,584
91283#DZ3	Replication 03.31.2020 FVH0	2	1,371,212	1,626,385	1,626,385	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(676,689)	(960,351)	15135U-AP-4	CENOVUS ENERGY INC	2	2,303,075	2,586,737
91283#DZ3	Replication 03.31.2020 FVH0	2	1,558,916	1,849,020	1,849,020	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(769,321)	(890,714)	196500-AA-0	COLORADO INT GAS CO/ISS	2	2,618,341	2,739,734
91283#DZ3	Replication 03.31.2020 FVH0	1	5,385,507	6,387,712	6,387,712	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(2,657,732)	(3,060,276)	2027A0-HY-8	COMMONWEALTH BANK AUST	1	9,045,444	9,447,989
91283#DZ3	Replication 03.31.2020 FVH0	1	1,394,094	1,653,525	1,653,525	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(687,981)	(827,265)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1	2,341,506	2,480,789
91283#DZ3	Replication 03.31.2020 FVH0	2	2,163,529	2,566,147	2,566,147	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,067,695)	(1,339,279)	25470D-AR-0	DISCOVERY COMMUNICATIONS	2	3,633,842	3,905,426
91283#DZ3	Replication 03.31.2020 FVH0	1	3,106,501	3,684,599	3,684,599	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,533,049)	(1,903,783)	29256P-AJ-3	ECR 2005-3	1	5,217,648	5,588,382

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91283#DZ3	Replication 03.31.2020 FVH0	1	1,981,885	2,350,699	2,350,699	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(978,054)	(1,171,062)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1	3,328,754	3,521,761
91283#DZ3	Replication 03.31.2020 FVH0	2	3,571,732	4,236,407	4,236,407	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,762,640)	(2,403,385)	31620M-AR-7	FIDELITY NATIONAL INFO SVCS	2	5,999,046	6,639,792
91283#DZ3	Replication 03.31.2020 FVH0	2	2,318,391	2,749,827	2,749,827	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,144,119)	(1,380,300)	37045X-AS-5	GENERAL MOTORS FINL CO	2	3,893,946	4,130,127
91283#DZ3	Replication 03.31.2020 FVH0	1	4,067,501	4,824,434	4,824,434	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(2,007,300)	(2,196,254)	37331N-AB-7	GEORGIA-PACIFIC LLC	1	6,831,734	7,020,688
91283#DZ3	Replication 03.31.2020 FVH0	1	1,728,914	2,050,652	2,050,652	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(853,214)	(982,500)	37331N-AD-3	GEORGIA-PACIFIC LLC	1	2,903,866	3,033,152
91283#DZ3	Replication 03.31.2020 FVH0	1	2,334,509	2,768,944	2,768,944	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,152,073)	(1,262,275)	375558-BF-9	GILEAD SCIENCES INC	1	3,921,017	4,031,219
91283#DZ3	Replication 03.31.2020 FVH0	1	1,946,378	2,308,586	2,308,586	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(960,532)	(1,195,070)	375558-BM-4	GILEAD SCIENCES INC	1	3,269,118	3,503,656
91283#DZ3	Replication 03.31.2020 FVH0	3	1,333,490	1,581,644	1,581,644	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(658,074)	(811,874)	42809H-AG-2	HESS CORP	3	2,239,717	2,393,518
91283#DZ3	Replication 03.31.2020 FVH0	2	3,822,105	4,533,372	4,533,372	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,886,198)	(2,547,933)	42824C-AW-9	HEWLETT PACKARD ENTERPRISE	2	6,419,569	7,081,305
91283#DZ3	Replication 03.31.2020 FVH0	1	1,281,624	1,520,125	1,520,125	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(632,478)	(780,309)	437076-BK-7	HOME DEPOT INC	1	2,152,603	2,300,434
91283#DZ3	Replication 03.31.2020 FVH0	2	1,223,923	1,451,686	1,451,686	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(604,002)	(777,415)	446150-AM-6	HUNTINGTON BANCSHARES INC	2	2,055,688	2,229,101
91283#DZ3	Replication 03.31.2020 FVH0	1	1,673,076	1,984,424	1,984,424	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(825,658)	(1,025,318)	576436-CW-7	MASD 2006-1	1	2,810,082	3,009,742
91283#DZ3	Replication 03.31.2020 FVH0	1	3,624,216	4,298,657	4,298,657	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,788,540)	(2,389,306)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1	6,087,197	6,687,962
91283#DZ3	Replication 03.31.2020 FVH0	1	1,364,519	1,618,447	1,618,447	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(673,386)	(790,425)	585055-BS-4	MEDTRONIC INC	1	2,291,833	2,408,872
91283#DZ3	Replication 03.31.2020 FVH0	1	2,763,499	3,277,767	3,277,767	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,363,779)	(1,712,639)	61746B-EF-9	MORGAN STANLEY	1	4,641,546	4,990,406
91283#DZ3	Replication 03.31.2020 FVH0	1	1,393,834	1,653,217	1,653,217	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(687,853)	(809,559)	637432-MV-4	NATIONAL RURAL UTILITIES	1	2,341,070	2,462,776
91283#DZ3	Replication 03.31.2020 FVH0	1	2,987,644	3,543,624	3,543,624	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,474,394)	(1,764,398)	63860H-AE-9	NSTR 2007-A	1	5,018,017	5,308,022
91283#DZ3	Replication 03.31.2020 FVH0	1	3,018,817	3,580,598	3,580,598	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,489,777)	(1,708,307)	65536M-AE-7	NHELI 2006-HE2	1	5,070,375	5,288,905
91283#DZ3	Replication 03.31.2020 FVH0	1	1,099,475	1,304,080	1,304,080	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(542,588)	(1,041,318)	670346-AN-5	NUCOR CORP.	1	1,846,668	2,345,398
91283#DZ3	Replication 03.31.2020 FVH0	1	1,884,816	2,235,567	2,235,567	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(930,151)	(1,110,998)	69349L-AM-0	PNC BANK NA	1	3,165,718	3,346,565
91283#DZ3	Replication 03.31.2020 FVH0	2	6,137,078	7,279,145	7,279,145	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(3,028,630)	(3,504,431)	714264-AA-6	PERNOD-RICAR	2	10,307,775	10,783,575
91283#DZ3	Replication 03.31.2020 FVH0	1	2,234,898	2,650,797	2,650,797	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,102,915)	(1,711,680)	73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY	1	3,753,712	4,362,476
91283#DZ3	Replication 03.31.2020 FVH0	1	3,901,587	4,627,645	4,627,645	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,925,422)	(2,287,115)	737679-DG-2	PEPCO HOLDINGS INC	1	6,553,067	6,914,761
91283#DZ3	Replication 03.31.2020 FVH0	1	1,820,271	2,159,011	2,159,011	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(898,298)	(1,191,817)	747525-AU-7	QUALCOMM INC	1	3,057,309	3,350,828
91283#DZ3	Replication 03.31.2020 FVH0	1	1,881,900	2,232,108	2,232,108	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(928,712)	(1,069,652)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1	3,160,820	3,301,760
91283#DZ3	Replication 03.31.2020 FVH0	2	2,147,462	2,547,089	2,547,089	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,059,766)	(1,274,219)	785592-AS-5	SABINE PASS LIQUEFACTION	2	3,606,855	3,821,309
91283#DZ3	Replication 03.31.2020 FVH0	1	1,390,010	1,648,681	1,648,681	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(685,966)	(1,115,116)	81373P-AA-1	SECURIAN FINANCIAL GROUP	1	2,334,647	2,763,797
91283#DZ3	Replication 03.31.2020 FVH0	1	3,576,943	4,242,587	4,242,587	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,765,211)	(2,106,235)	828807-DC-8	SIMON PROPERTY GROUP	1	6,007,798	6,348,822
91283#DZ3	Replication 03.31.2020 FVH0	1	1,051,208	1,246,831	1,246,831	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(518,768)	(790,483)	83612C-AE-9	SVHE 2006-OPT5	1	1,765,599	2,037,314
91283#DZ3	Replication 03.31.2020 FVH0	2	2,251,061	2,669,968	2,669,968	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,110,892)	(1,284,658)	860630-AD-4	STIFEL FINANCIAL CORP	2	3,780,860	3,954,626
91283#DZ3	Replication 03.31.2020 FVH0	2	4,098,253	4,860,909	4,860,909	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(2,022,476)	(2,301,679)	87124V-AD-1	SYDNEY AIRPORT FINANCE	2	6,883,385	7,162,588
91283#DZ3	Replication 03.31.2020 FVH0	2	1,062,526	1,260,254	1,260,254	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(524,353)	(588,504)	891027-AQ-7	TORCHMARK CORP	2	1,784,608	1,848,759
91283#DZ3	Replication 03.31.2020 FVH0	2	1,782,379	2,114,067	2,114,067	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(879,599)	(1,068,929)	902494-BC-6	TYSON FOODS	2	2,993,666	3,182,997
91283#DZ3	Replication 03.31.2020 FVH0	1	3,474,044	4,120,540	4,120,540	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,714,431)	(2,020,406)	90352J-AC-7	UBS GROUP FUNDING SWITZE	1	5,834,970	6,140,946
91283#DZ3	Replication 03.31.2020 FVH0	2	1,272,798	1,509,656	1,509,656	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(628,122)	(829,370)	92857W-BJ-8	VODAFONE GRP	2	2,137,778	2,339,026
91283#DZ3	Replication 03.31.2020 FVH0	2	1,571,975	1,864,508	1,864,508	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(775,765)	(1,290,595)	92857W-BM-1	VODAFONE GRP	2	2,640,273	3,155,104
91283#DZ3	Replication 03.31.2020 FVH0	2	1,437,794	1,705,358	1,705,358	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(709,547)	(789,176)	948741-AJ-2	WEINGARTEN REALTY INVESTORS	2	2,414,905	2,494,534
91283#DZ3	Replication 03.31.2020 FVH0	2	1,485,094	1,761,459	1,761,459	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(732,889)	(834,347)	958254-AE-4	WESTERN GAS PARTNERS LP	2	2,494,349	2,595,806
91283#DZ3	Replication 03.31.2020 FVH0	2	3,666,634	4,348,969	4,348,969	11/21/2019	03/31/2020	Replication 03.31.2020 FVH0	(1,809,473)	(2,155,083)	96950F-AL-8	WILLIAMS PARTNERS LP	2	6,158,442	6,504,052
91288#AH1	Replication 03.20.2020 UXYH0	1	42,336	59,569	59,569	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(24,785)	(30,394)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1	84,353	89,963
91288#AH1	Replication 03.20.2020 UXYH0	2	66,246	93,211	93,211	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(38,782)	(44,544)	00507U-AS-0	ACTAVIS FUNDING SCS	2	131,993	137,755
91288#AH1	Replication 03.20.2020 UXYH0	2	17,750	24,975	24,975	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(10,391)	(22,652)	012873-AK-1	ALBERTA ENERGY CO LTD	2	35,366	47,627
91288#AH1	Replication 03.20.2020 UXYH0	1	48,215	67,840	67,840	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(28,226)	(33,368)	023135-BC-9	AMAZON.COM INC.	1	96,066	101,208
91288#AH1	Replication 03.20.2020 UXYH0	1	40,981	57,661	57,661	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(23,991)	(39,383)	023135-BJ-4	AMAZON.COM INC.	1	81,652	97,044
91288#AH1	Replication 03.20.2020 UXYH0	2	45,637	64,213	64,213	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(26,717)	(33,697)	03027X-AD-2	AMERICAN TOWER CORP - CL A	2	90,930	97,910
91288#AH1	Replication 03.20.2020 UXYH0	2	24,201	34,052	34,052	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(14,168)	(22,828)	031162-CD-0	AMGEN INC	2	48,220	56,880
91288#AH1	Replication 03.20.2020 UXYH0	1	41,246	58,034	58,034	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(24,146)	(30,383)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1	82,180	88,418
91288#AH1	Replication 03.20.2020 UXYH0	1	59,767	84,095	84,095	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(34,989)	(43,943)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1	119,084	128,038
91288#AH1	Replication 03.20.2020 UXYH0	1	38,957	54,814	54,814	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(22,806)	(25,787)	049560-AN-5	ATMOS ENERGY CORP	1	77,621	80,601
91288#AH1	Replication 03.20.2020 UXYH0	1	21,154	29,765	29,765	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(12,384)	(14,026)	05607M-AA-5	BAA FUNDING LTD	1	42,149	43,791
91288#AH1	Replication 03.20.2020 UXYH0	1	62,511	87,955	87,955	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(36,595)	(46,150)	05964H-AB-1	BANCO SANTANDER CHILE	1	124,550	134,105
91288#AH1	Replication 03.20.2020 UXYH0	2	33,395	46,988	46,988	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(19,550)	(24,705)	067316-AE-9	BACARDI LTD	2	66,538	71,692
91288#AH1	Replication 03.20.2020 UXYH0	2	68,941	97,002	97,002	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(40,360)	(40,391)	10922N-AC-7	BRIGHTHOUSE FINANCIAL IN	2	137,362	137,393
91288#AH1	Replication 03.20.2020 UXYH0	2	42,562	59,886	59,886	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(24,917)	(28,896)	11120V-AA-1	BRIXMOR OPERATING PART	2	84,803	88,782
91288#AH1	Replication 03.20.2020 UXYH0	2	42,384	59,635	59,635	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(24,812)	(27,864)	12626P-AL-7	CRH AMERICA INC	2	84,448	87,499
91288#AH1	Replication 03.20.2020 UXYH0	2	22,236	31,287	31,287	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(13,018)	(19,276)	126408-HK-2	CSX CORP	2	44,305	50,563
91288#AH1	Replication 03.20.2020 UXYH0	1	23,641	33,263	33,263	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(13,840)	(15,206)	126673-W6-5	CWHEL 2004-I A	1	47,103	48,469
91288#AH1	Replication 03.20.2020 UXYH0	1	29,082	40,919	40,919	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(17,025)	(26,656)	12668B-RC-9	CWALT 2006-OC2	1	57,944	67,575
91288#AH1	Replication 03.20.2020 UXYH0	2	24,413	34,350	34,350	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(14,292)	(24,120)	136385-AY-7	CANADIAN NATURAL RESOURCES	2	48,642	58,470
91288#AH1	Replication 03.20.2020 UXYH0	2	71,463	100,551	100,551	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(41,836)	(48,767)	14987B-AE-3	CC HOLDINGS GS V LLC/CRO	2	142,387	149,318
91288#AH1	Replication 03.20.2020 UXYH0	2	27,424	38,587	38,587	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(16,055)	(22,785)	15135U-AP-4	CENOVUS ENERGY INC	2	54,642	61,372
91288#AH1	Replication 03.20.2020 UXYH0	2	31,178	43,869	43,869	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(18,253)	(21,133)	196500-AA-0	COLORADO INT GAS CO/ISS	2	62,121	65,001
91288#AH1	Replication 03.20.2020 UXYH0	1	107,710	151,552	151,552	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(63,056)	(72,607)	2027A0-HY-8	COMMONWEALTH BANK AUST	1	214,607	224,158

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91288#AH1	Replication 03.20.2020 UXYH0	1	27,882	39,231	39,231	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(16,323)	(19,627)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1	55,553	58,858
91288#AH1	Replication 03.20.2020 UXYH0	2	43,271	60,883	60,883	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(25,332)	(31,775)	25470D-AR-0	DISCOVERY COMMUNICATIONS	2	86,215	92,658
91288#AH1	Replication 03.20.2020 UXYH0	1	62,130	87,419	87,419	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(36,372)	(45,168)	29256P-AJ-3	ECR 2005-3	1	123,791	132,587
91288#AH1	Replication 03.20.2020 UXYH0	1	39,638	55,771	55,771	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(23,205)	(27,784)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1	78,976	83,555
91288#AH1	Replication 03.20.2020 UXYH0	2	71,435	100,511	100,511	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(41,819)	(57,021)	31620M-AR-7	FIDELITY NATIONAL INFO SVCS	2	142,330	157,532
91288#AH1	Replication 03.20.2020 UXYH0	2	46,368	65,241	65,241	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(27,145)	(32,748)	37045X-AS-5	GENERAL MOTORS FINL CO	2	92,386	97,989
91288#AH1	Replication 03.20.2020 UXYH0	1	81,350	114,462	114,462	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(47,624)	(52,107)	37331N-AB-7	GEORGIA-PACIFIC LLC	1	162,086	166,569
91288#AH1	Replication 03.20.2020 UXYH0	1	34,578	48,653	48,653	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(20,243)	(23,310)	37331N-AD-3	GEORGIA-PACIFIC LLC	1	68,896	71,963
91288#AH1	Replication 03.20.2020 UXYH0	1	46,690	65,695	65,695	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(27,333)	(29,948)	375558-BF-9	GILEAD SCIENCES INC	1	93,028	95,643
91288#AH1	Replication 03.20.2020 UXYH0	1	38,928	54,772	54,772	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(22,789)	(28,354)	375558-BM-4	GILEAD SCIENCES INC	1	77,561	83,126
91288#AH1	Replication 03.20.2020 UXYH0	3	26,670	37,525	37,525	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(15,613)	(19,262)	42809H-AG-2	HESS CORP	3	53,138	56,787
91288#AH1	Replication 03.20.2020 UXYH0	2	76,442	107,556	107,556	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(44,751)	(60,451)	42824C-AW-9	HEWLETT PACKARD ENTERPRISE	2	152,307	168,007
91288#AH1	Replication 03.20.2020 UXYH0	1	25,632	36,066	36,066	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(15,006)	(18,513)	437076-BK-7	HOME DEPOT INC	1	51,072	54,579
91288#AH1	Replication 03.20.2020 UXYH0	2	24,478	34,442	34,442	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(14,330)	(18,445)	446150-AM-6	HUNTINGTON BANCSHARES INC	2	48,772	52,886
91288#AH1	Replication 03.20.2020 UXYH0	1	33,462	47,081	47,081	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(19,589)	(24,326)	576436-CW-7	MASD 2006-1	1	66,671	71,408
91288#AH1	Replication 03.20.2020 UXYH0	1	72,484	101,988	101,988	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(42,434)	(56,687)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1	144,422	158,675
91288#AH1	Replication 03.20.2020 UXYH0	1	27,290	38,398	38,398	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(15,976)	(18,753)	585055-BS-4	MEDTRONIC INC	1	54,375	57,152
91288#AH1	Replication 03.20.2020 UXYH0	1	55,270	77,767	77,767	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(32,356)	(40,633)	61746B-EF-9	MORGAN STANLEY	1	110,123	118,400
91288#AH1	Replication 03.20.2020 UXYH0	1	27,877	39,223	39,223	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(16,320)	(19,207)	637432-MV-4	NATIONAL RURAL UTILITIES	1	55,543	58,431
91288#AH1	Replication 03.20.2020 UXYH0	1	59,753	84,074	84,074	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(34,981)	(41,861)	63860H-AE-9	NSTR 2007-A	1	119,055	125,935
91288#AH1	Replication 03.20.2020 UXYH0	1	60,376	84,951	84,951	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(35,346)	(40,530)	65536M-AE-7	NHELI 2006-HE2	1	120,297	125,482
91288#AH1	Replication 03.20.2020 UXYH0	1	21,990	30,940	30,940	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(12,873)	(24,706)	670346-AN-5	NUCOR CORP.	1	43,813	55,646
91288#AH1	Replication 03.20.2020 UXYH0	1	37,696	53,040	53,040	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(22,068)	(26,359)	69349L-AM-0	PNC BANK NA	1	75,108	79,399
91288#AH1	Replication 03.20.2020 UXYH0	2	122,742	172,701	172,701	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(71,856)	(83,144)	714264-AA-6	PERNOD-RICAR	2	244,557	255,845
91288#AH1	Replication 03.20.2020 UXYH0	1	44,698	62,891	62,891	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(26,167)	(40,610)	73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY	1	89,059	103,502
91288#AH1	Replication 03.20.2020 UXYH0	1	78,032	109,793	109,793	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(45,682)	(54,263)	737679-DG-2	PEPCO HOLDINGS INC	1	155,475	164,056
91288#AH1	Replication 03.20.2020 UXYH0	1	36,405	51,224	51,224	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(21,313)	(28,276)	747525-AU-7	QUALCOMM INC	1	72,536	79,500
91288#AH1	Replication 03.20.2020 UXYH0	1	37,638	52,958	52,958	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(22,034)	(25,378)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1	74,992	78,336
91288#AH1	Replication 03.20.2020 UXYH0	2	42,949	60,431	60,431	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(25,143)	(30,231)	785592-AS-5	SABINE PASS LIQUEFACTION	2	85,574	90,662
91288#AH1	Replication 03.20.2020 UXYH0	1	27,800	39,116	39,116	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(16,275)	(26,457)	81373P-AA-1	SECURIAN FINANCIAL GROUP	1	55,391	65,572
91288#AH1	Replication 03.20.2020 UXYH0	1	71,539	100,657	100,657	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(41,880)	(49,971)	828807-DC-8	SIMON PROPERTY GROUP	1	142,538	150,629
91288#AH1	Replication 03.20.2020 UXYH0	1	21,024	29,582	29,582	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(12,308)	(18,755)	83612C-AE-9	SVHE 2006-OPT5	1	41,890	48,336
91288#AH1	Replication 03.20.2020 UXYH0	2	45,021	63,346	63,346	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(26,356)	(30,479)	860630-AD-4	STIFEL FINANCIAL CORP	2	89,703	93,825
91288#AH1	Replication 03.20.2020 UXYH0	2	81,965	115,327	115,327	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(47,984)	(54,608)	87124V-AD-1	SYDNEY AIRPORT FINANCE	2	163,312	169,936
91288#AH1	Replication 03.20.2020 UXYH0	2	21,251	29,900	29,900	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(12,441)	(13,963)	891027-AQ-7	TORCHMARK CORP	2	42,341	43,863
91288#AH1	Replication 03.20.2020 UXYH0	2	35,648	50,157	50,157	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(20,869)	(25,361)	902494-BC-6	TYSON FOODS	2	71,026	75,518
91288#AH1	Replication 03.20.2020 UXYH0	1	69,481	97,762	97,762	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(40,676)	(47,935)	90352J-AC-7	UBS GROUP FUNDING SWITZE	1	138,437	145,697
91288#AH1	Replication 03.20.2020 UXYH0	2	25,456	35,817	35,817	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(14,902)	(19,677)	92857W-BJ-8	VODAFONE GRP	2	50,720	55,495
91288#AH1	Replication 03.20.2020 UXYH0	2	31,439	44,236	44,236	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(18,405)	(30,620)	92857W-BM-1	VODAFONE GRP	2	62,642	74,856
91288#AH1	Replication 03.20.2020 UXYH0	2	28,756	40,460	40,460	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(16,834)	(18,724)	948741-AJ-2	WEINGARTEN REALTY INVESTORS	2	57,295	59,184
91288#AH1	Replication 03.20.2020 UXYH0	2	29,702	41,791	41,791	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(17,388)	(19,795)	958254-AE-4	WESTERN GAS PARTNERS LP	2	59,180	61,587
91288#AH1	Replication 03.20.2020 UXYH0	2	73,333	103,181	103,181	11/21/2019	03/20/2020	Replication 03.20.2020 UXYH0	(42,931)	(51,130)	96950F-AL-8	WILLIAMS PARTNERS LP	2	146,112	154,312
903708AV3	Replication 03.20.2020 USH0	1	70,561	110,008	110,008	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(45,771)	(56,131)	00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO	1	155,779	166,139
903708AV3	Replication 03.20.2020 USH0	2	110,411	172,137	172,137	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(71,621)	(82,262)	00507U-AS-0	ACTAVIS FUNDING SCS	2	243,758	254,399
903708AV3	Replication 03.20.2020 USH0	2	29,584	46,123	46,123	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(19,190)	(41,833)	012873-AK-1	ALBERTA ENERGY CO LTD	2	65,313	87,956
903708AV3	Replication 03.20.2020 USH0	1	80,358	125,283	125,283	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(52,126)	(61,623)	023135-BC-9	AMAZON.COM INC.	1	177,409	186,906
903708AV3	Replication 03.20.2020 USH0	1	68,301	106,486	106,486	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(44,306)	(72,730)	023135-BJ-4	AMAZON.COM INC.	1	150,792	179,216
903708AV3	Replication 03.20.2020 USH0	2	76,062	118,585	118,585	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(49,340)	(62,230)	03027X-AD-2	AMERICAN TOWER CORP - CL A	2	167,925	180,815
903708AV3	Replication 03.20.2020 USH0	2	40,336	62,886	62,886	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(26,165)	(42,157)	031162-CD-0	AMGEN INC	2	89,051	105,043
903708AV3	Replication 03.20.2020 USH0	1	68,743	107,175	107,175	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(44,592)	(56,111)	03765H-AB-7	APOLLO MANAGEMENT HOLDIN	1	151,767	163,285
903708AV3	Replication 03.20.2020 USH0	1	99,612	155,302	155,302	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(64,616)	(81,152)	040555-CP-7	ARIZONA PUBLIC SERVICE CO	1	219,918	236,454
903708AV3	Replication 03.20.2020 USH0	1	64,929	101,228	101,228	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(42,118)	(47,623)	049560-AN-5	ATMOS ENERGY CORP	1	143,346	148,851
903708AV3	Replication 03.20.2020 USH0	1	35,257	54,968	54,968	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(22,871)	(25,903)	05607M-AA-5	BAA FUNDING LTD	1	77,839	80,871
903708AV3	Replication 03.20.2020 USH0	1	104,185	162,430	162,430	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(67,582)	(85,228)	05964H-AB-1	BANCO SANTANDER CHILE	1	230,013	247,659
903708AV3	Replication 03.20.2020 USH0	2	55,658	86,775	86,775	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(36,104)	(45,623)	067316-AE-9	BACARDI LTD	2	122,879	132,398
903708AV3	Replication 03.20.2020 USH0	2	114,902	179,139	179,139	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(74,534)	(74,592)	10922N-AC-7	BRIGHTHOUSE FINANCIAL IN	2	253,673	253,730
903708AV3	Replication 03.20.2020 USH0	2	70,937	110,595	110,595	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(46,015)	(53,365)	11120V-AA-1	BRIXMOR OPERATING PART	2	156,610	163,959
903708AV3	Replication 03.20.2020 USH0	2	70,640	110,132	110,132	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(45,822)	(51,458)	12626P-AL-7	CRH AMERICA INC	2	155,954	161,590
903708AV3	Replication 03.20.2020 USH0	2	37,061	57,780	57,780	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(24,040)	(35,598)	126408-HK-2	CSX CORP	2	81,820	93,377
903708AV3	Replication 03.20.2020 USH0	1	39,401	61,429	61,429	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(25,559)	(28,081)	126673-W6-5	CWHEL 2004-I A	1	86,987	89,510
903708AV3	Replication 03.20.2020 USH0	1	48,470	75,567	75,567	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(31,441)	(49,228)	12668B-RC-9	CWALT 2006-OC2	1	107,008	124,795
903708AV3	Replication 03.20.2020 USH0	2	40,688	63,436	63,436	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(26,394)	(44,544)	136385-AY-7	CANADIAN NATURAL RESOURCES	2	89,829	107,980
903708AV3	Replication 03.20.2020 USH0	2	119,105	185,693	185,693	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(77,261)	(90,061)	14987B-AE-3	CC HOLDINGS GS V LLC/CRO	2	262,954	275,754

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
903708AV3	Replication 03.20.2020 USH0	2	45,707	71,260	71,260	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(29,649)	(42,078)	15135U-AP-4	CENOVUS ENERGY INC	2	100,909	113,338
903708AV3	Replication 03.20.2020 USH0	2	51,964	81,015	81,015	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(33,708)	(39,027)	196500-AA-0	COLORADO INT GAS CO/ISS	2	114,723	120,042
903708AV3	Replication 03.20.2020 USH0	1	179,517	279,878	279,878	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(116,449)	(134,086)	2027A0-HY-8	COMMONWEALTH BANK AUST	1	396,327	413,964
903708AV3	Replication 03.20.2020 USH0	1	46,470	72,449	72,449	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(30,144)	(36,247)	24422E-UM-9	JOHN DEERE CAPITAL CORP	1	102,593	108,696
903708AV3	Replication 03.20.2020 USH0	2	72,118	112,436	112,436	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(46,781)	(58,681)	25470D-AR-0	DISCOVERY COMMUNICATIONS	2	159,217	171,116
903708AV3	Replication 03.20.2020 USH0	1	103,550	161,441	161,441	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(67,171)	(83,414)	29256P-AJ-3	ECR 2005-3	1	228,612	244,855
903708AV3	Replication 03.20.2020 USH0	1	66,063	102,996	102,996	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(42,854)	(51,310)	313747-AT-4	FEDERAL REALTY INVEST TRUST	1	145,850	154,306
903708AV3	Replication 03.20.2020 USH0	2	119,058	185,618	185,618	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(77,230)	(105,304)	31620M-AR-7	FIDELITY NATIONAL INFO SVCS	2	262,849	290,923
903708AV3	Replication 03.20.2020 USH0	2	77,280	120,484	120,484	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(50,130)	(60,478)	37045X-AS-5	GENERAL MOTORS FINL CO	2	170,613	180,962
903708AV3	Replication 03.20.2020 USH0	1	135,583	211,383	211,383	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(87,950)	(96,229)	37331N-AB-7	GEORGIA-PACIFIC LLC	1	299,333	307,612
903708AV3	Replication 03.20.2020 USH0	1	57,630	89,849	89,849	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(37,384)	(43,048)	37331N-AD-3	GEORGIA-PACIFIC LLC	1	127,233	132,898
903708AV3	Replication 03.20.2020 USH0	1	77,817	121,321	121,321	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(50,478)	(55,307)	375558-BF-9	GILEAD SCIENCES INC	1	171,800	176,628
903708AV3	Replication 03.20.2020 USH0	1	64,879	101,151	101,151	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(42,086)	(52,362)	375558-BM-4	GILEAD SCIENCES INC	1	143,237	153,513
903708AV3	Replication 03.20.2020 USH0	3	44,450	69,300	69,300	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(28,834)	(35,572)	42809H-AG-2	HESS CORP	3	98,133	104,872
903708AV3	Replication 03.20.2020 USH0	2	127,403	198,630	198,630	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(82,644)	(111,638)	42824C-AW-9	HEWLETT PACKARD ENTERPRISE	2	281,274	310,268
903708AV3	Replication 03.20.2020 USH0	1	42,721	66,604	66,604	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(27,712)	(34,189)	437076-BK-7	HOME DEPOT INC	1	94,316	100,794
903708AV3	Replication 03.20.2020 USH0	2	40,797	63,606	63,606	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(26,464)	(34,062)	446150-AM-6	HUNTINGTON BANCSHARES INC	2	90,070	97,668
903708AV3	Replication 03.20.2020 USH0	1	55,769	86,948	86,948	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(36,176)	(44,924)	576436-CW-7	MASD 2006-1	1	123,124	131,872
903708AV3	Replication 03.20.2020 USH0	1	120,807	188,346	188,346	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(78,365)	(104,688)	582839-AH-9	MEAD JOHNSON NUTRITION CO	1	266,711	293,033
903708AV3	Replication 03.20.2020 USH0	1	45,484	70,912	70,912	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(29,504)	(34,633)	585055-BS-4	MEDTRONIC INC	1	100,417	105,545
903708AV3	Replication 03.20.2020 USH0	1	92,117	143,616	143,616	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(59,754)	(75,039)	61746B-EF-9	MORGAN STANLEY	1	203,370	218,655
903708AV3	Replication 03.20.2020 USH0	1	46,461	72,436	72,436	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(30,138)	(35,471)	637432-MV-4	NATIONAL RURAL UTILITIES	1	102,574	107,907
903708AV3	Replication 03.20.2020 USH0	1	99,588	155,264	155,264	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(64,601)	(77,307)	63860H-AE-9	NSTR 2007-A	1	219,865	232,571
903708AV3	Replication 03.20.2020 USH0	1	100,627	156,884	156,884	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(65,275)	(74,850)	65536M-AE-7	NHELI 2006-HE2	1	222,159	231,734
903708AV3	Replication 03.20.2020 USH0	1	36,649	57,138	57,138	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(23,774)	(45,625)	670346-AN-5	NUCOR CORP.	1	80,912	102,764
903708AV3	Replication 03.20.2020 USH0	1	62,827	97,951	97,951	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(40,755)	(48,678)	69349L-AM-0	PNC BANK NA	1	138,706	146,630
903708AV3	Replication 03.20.2020 USH0	2	204,569	318,936	318,936	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(132,700)	(153,547)	714264-AA-6	PERNOD-RICAR	2	451,636	472,483
903708AV3	Replication 03.20.2020 USH0	1	74,497	116,145	116,145	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(48,324)	(74,997)	73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY	1	164,469	191,142
903708AV3	Replication 03.20.2020 USH0	1	130,053	202,761	202,761	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(84,362)	(100,210)	737679-DG-2	PEPCO HOLDINGS INC	1	287,123	302,971
903708AV3	Replication 03.20.2020 USH0	1	60,676	94,597	94,597	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(39,359)	(52,220)	747525-AU-7	QUALCOMM INC	1	133,956	146,817
903708AV3	Replication 03.20.2020 USH0	1	62,730	97,800	97,800	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(40,692)	(46,867)	771196-BL-5	ROCHE CVT GENENTECH CSD 144A	1	138,492	144,667
903708AV3	Replication 03.20.2020 USH0	2	71,582	111,601	111,601	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(46,434)	(55,830)	785592-AS-5	SABINE PASS LIQUEFACTION	2	158,035	167,431
903708AV3	Replication 03.20.2020 USH0	1	46,334	72,237	72,237	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(30,056)	(48,859)	81373P-AA-1	SECURIAN FINANCIAL GROUP	1	102,293	121,096
903708AV3	Replication 03.20.2020 USH0	1	119,231	185,889	185,889	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(77,343)	(92,285)	828807-DC-8	SIMON PROPERTY GROUP	1	263,232	278,174
903708AV3	Replication 03.20.2020 USH0	1	35,040	54,630	54,630	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(22,730)	(34,635)	83612C-AE-9	SVHE 2006-OPT5	1	77,360	89,265
903708AV3	Replication 03.20.2020 USH0	2	75,035	116,985	116,985	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(48,674)	(56,287)	860630-AD-4	STIFEL FINANCIAL CORP	2	165,659	173,272
903708AV3	Replication 03.20.2020 USH0	2	136,608	212,981	212,981	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(88,615)	(100,848)	87124V-AD-1	SYDNEY AIRPORT FINANCE	2	301,596	313,829
903708AV3	Replication 03.20.2020 USH0	2	35,418	55,218	55,218	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(22,975)	(25,785)	891027-AQ-7	TORCHMARK CORP	2	78,193	81,003
903708AV3	Replication 03.20.2020 USH0	2	59,413	92,628	92,628	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(38,540)	(46,835)	902494-BC-6	TYSON FOODS	2	131,168	139,463
903708AV3	Replication 03.20.2020 USH0	1	115,801	180,542	180,542	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(75,118)	(88,524)	90352J-AC-7	UBS GROUP FUNDING SWITZE	1	255,660	269,066
903708AV3	Replication 03.20.2020 USH0	2	42,427	66,146	66,146	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(27,521)	(36,339)	92857W-BJ-8	VODAFONE GRP	2	93,667	102,485
903708AV3	Replication 03.20.2020 USH0	2	52,399	81,694	81,694	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(33,990)	(56,548)	92857W-BM-1	VODAFONE GRP	2	115,684	138,241
903708AV3	Replication 03.20.2020 USH0	2	47,926	74,720	74,720	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(31,089)	(34,578)	948741-AJ-2	WEINGARTEN REALTY INVESTORS	2	105,809	109,298
903708AV3	Replication 03.20.2020 USH0	2	49,503	77,178	77,178	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(32,112)	(36,557)	958254-AE-4	WESTERN GAS PARTNERS LP	2	109,290	113,735
903708AV3	Replication 03.20.2020 USH0	2	122,221	190,550	190,550	11/21/2019	03/20/2020	Replication 03.20.2020 USH0	(79,282)	(94,425)	96950F-AL-8	WILLIAMS PARTNERS LP	2	269,832	284,975
9999999999 - Totals				243,778,652	243,778,652	XXX	XXX	XXX	(111,025,926)	(146,993,410)	XXX	XXX	XXX	354,804,578	390,772,062

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	254,200,000	104,092,069	416,200,000	1,909,319,202	373,300,000	1,791,781,150	218,900,000	609,753,670	254,200,000	104,092,069
2. Add: Opened or Acquired Transactions	416,200,000	1,909,319,202	373,300,000	1,791,781,150	218,900,000	609,753,670	202,400,000	111,025,926	1,210,800,000	4,421,879,948
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	254,200,000	104,092,069	416,200,000	1,909,319,202	373,300,000	1,791,781,150	218,900,000	609,753,670	1,262,600,000	4,414,946,091
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	416,200,000	1,909,319,202	373,300,000	1,791,781,150	218,900,000	609,753,670	202,400,000	111,025,926	202,400,000	111,025,926

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	9,241,859	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	15,909,498	
3.	Total (Line 1 plus Line 2)		25,151,357
4.	Part D, Section 1, Column 5	42,833,639	
5.	Part D, Section 1, Column 6	(21,884,453)	
6.	Total (Line 3 minus Line 4 minus Line 5)		4,202,171

		Fair Value Check	
7.	Part A, Section 1, Column 16	24,021,335	
8.	Part B, Section 1, Column 13	497,020	
9.	Total (Line 7 plus Line 8)		24,518,355
10.	Part D, Section 1, Column 8	40,364,313	
11.	Part D, Section 1, Column 9	(15,059,208)	
12	Total (Line 9 minus Line 10 minus Line 11)		(786,749)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	20,385,454	
14.	Part B, Section 1, Column 20	11,204,100	
15.	Part D, Section 1, Column 11	31,589,554	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	702,831,262	702,831,262		
2. Cost of cash equivalents acquired	61,533,413,400	61,533,413,400		
3. Accrual of discount	15,113,827	15,113,827		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	2,981	2,981		
6. Deduct consideration received on disposals	61,412,759,707	61,412,759,707		
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	838,601,763	838,601,763		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	838,601,763	838,601,763		

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

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
(1005) HOME OFFICE BUILDING MRO		Appleton	WI	12/29/1988	05/14/2001	13,857,597		2,890,310	8,750,000	702,638			(702,638)		1,981,107	993,873
0299999. Property occupied by the reporting entity - Administrative						13,857,597		2,890,310	8,750,000	702,638			(702,638)		1,981,107	993,873
0399999. Total Property occupied by the reporting entity						13,857,597		2,890,310	8,750,000	702,638			(702,638)		1,981,107	993,873
(273) INDUSTRIAL		Montebello	CA	05/19/2009	12/31/2019	20,289,393		16,633,372	36,530,179	365,708			(365,708)		2,434,839	891,883
(5081) PIAZZA D'ORO, LLC		OCEANSIDE	CA	12/31/2015	12/31/2019	82,346,997	47,569,272	20,446,344	48,923,032	2,280,312		988,819	(1,291,493)		7,651,045	5,026,815
(119) APARTMENT BUILDING		Pasadena	CA	08/01/1972	12/31/2019	6,717,731		1,813,285	33,020,729	775,746			(775,746)		2,345,050	629,942
(120) APARTMENT BUILDING		Pasadena	CA	12/10/2008	12/31/2019	36,834,862		27,565,823	46,881,502	984,158			(984,158)		3,837,151	1,360,988
(274) WAREHOUSE		Pico Rivera	CA	05/20/2009	12/31/2019	17,290,933		14,422,129	21,302,930	276,893			(276,893)		1,608,957	414,600
(269) WAREHOUSE		Vernon	CA	12/19/2008	12/31/2019	12,871,833	3,785,367	6,113,132	11,382,359	274,405		84,028	(190,377)		1,270,113	471,638
(5073) GUARDIAN TRYON VILLAGE, LLC		WILMINGTON	DE	09/01/2012	12/31/2019	55,507,226	24,027,593	21,299,088	36,826,991	1,527,730		494,256	(1,033,474)		5,884,945	3,291,309
(127) WAREHOUSE		Pearl City	HI	01/01/1977	12/31/2019	1,758,418		151,645	256,623	69,874			(69,874)		678,349	649,310
(7018) Hanover Hoffman Estates, LLC		HOFFMAN ESTATES	IL	12/27/2017	12/31/2019	20,307,137		19,179,965	19,526,285	661,976			(661,976)		2,532,826	2,824,999
(7020) Hanover South Barrington, LLC		SOUTH BARRINGTON	IL	12/27/2017	12/31/2019	7,887,485		7,375,848	7,621,806	326,370			(326,370)		692,007	1,111,932
(7024) Guardian Cambridge Alewife, LLC		CAMBRIDGE	MA	12/09/2019	12/31/2019	150,207,778		150,046,787	150,391,000	160,990			(160,990)		512,023	
(5098) GUARDIAN LUMIERE, LLC		MEDFORD	MA	05/11/2016	12/31/2019	68,093,728	34,800,000	27,358,803	31,602,424	1,724,477			(1,724,477)		4,811,343	2,866,206
(5054) GUARDIAN LEDGES, LLC		WEYMOUTH	MA	01/01/1977	12/31/2019	60,557,237	47,500,000	248,414	28,650,654	1,567,264		(30,000,000)	(31,567,264)		6,868,531	4,539,953
(5065) GUARDIAN PARK PLACE, LLC		ANNAPOLIS	MD	12/30/2011	12/31/2019	40,927,547	21,118,213	11,646,679	19,931,822	1,139,010		565,200	(573,810)		4,959,637	3,334,939
(5053) GUARDIAN QUINCY, LLC		ARLINGTON	VA	10/17/2008	12/31/2019	59,586,173		42,437,730	41,224,975	1,272,213			(1,272,213)		3,461,852	1,661,279
(5089) SEASONS LYNNWOOD, LLC		LYNNWOOD	WA	01/14/2014	12/31/2019	43,647,950	25,000,000	11,832,683	28,193,543	1,593,381			(1,593,381)		4,584,867	2,703,742
0499999. Properties held for the production of income						684,832,429	203,800,445	378,571,726	562,266,854	15,000,509		(27,867,697)	(42,868,206)		54,133,537	31,779,534
0699999 - Totals						698,690,026	203,800,445	381,462,035	571,016,854	15,703,147		(27,867,697)	(43,570,844)		56,114,643	32,773,407

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
(273) INDUSTRIAL	MONTEBELLO	CA	12/31/2019	Various				65,933
(119) APARTMENT BUILDING	PASADENA	CA	12/31/2019	Various				438,672
(120) APARTMENT BUILDING	PASADENA	CA	12/31/2019	Various				225,531
(269) WAREHOUSE	Vernon	CA	12/31/2019	Various		84,028		207,317
(5098) GUARDIAN LUMIERE, LLC	MEDFORD	MA	12/31/2019	Various				284,436
(1005) HOME OFFICE BUILDING MRO	APPLETON	WI	12/31/2019	Various				152,862
0199999. Acquired by Purchase						84,028		1,374,751
(5081) PIAZZA D'ORO, LLC	OCEANSIDE	CA	12/31/2019	Various		988,819		
(5073) GUARDIAN TRYON VILLAGE, LLC	WILMINGTON	DE	12/31/2019	Various		494,256		510,210
(7022) Guardian Cambridge Alewife, LLC	WILMINGTON	DE	12/31/2019	Various				571,195
(7018) Hanover Hoffman Estates, LLC	HOFFMAN ESTATES	IL	12/31/2019	Various				350,343
(7020) Hanover South Barrington, LLC	SOUTH BARRINGTON	IL	12/31/2019	Various				392,836
(7024) Guardian Cambridge Alewife LLC	CAMBRIDGE	MA	12/09/2019	Various	150,207,778			
(5054) GUARDIAN LEDGES, LLC	WEYMOUTH	MA	12/31/2019	Various		(30,000,000)		909,353
(5065) GUARDIAN PARK PLACE, LLC	ANNAPOLIS	MD	12/31/2019	Various		565,200		880,548
(5053) GUARDIAN QUINCY, LLC	ARLINGTON	VA	12/31/2019	Various				113,706
(5089) SEASONS LYNNWOOD, LLC	LYNNWOOD	WA	12/31/2019	Various				12,489
0299999. Acquired by Internal Transfer					150,207,778	(27,951,725)		3,740,679
0399999 - Totals					150,207,778	(27,867,697)		5,115,430

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
(5077) GUARDIAN SAN JUANITA, LLC	WILMINGTON	DE	11/25/2019	RISE PROPERTIES PURSUITS, INC	74,378,887	(7,867)	28,185,891	1,590,892		35,788,717	34,197,825		62,375,849	97,146,860		34,771,011	34,771,011	5,570,805	3,006,159
(7022) Mark Center	WILMINGTON	DE	09/19/2019	DC 9-19 FUND, LLC	32,888,457	571,195	32,285,702	534,658			(534,658)		32,322,239	34,771,214		2,448,974	2,448,974	3,397,175	1,659,314
Various	Various		12/31/2019	Various				(62)			62		376,179	475,441		99,262	99,262		34,008
0199999. Property Disposed					107,267,344	563,328	60,471,593	2,125,488		35,788,717	33,663,229		95,074,267	132,393,515		37,319,247	37,319,247	8,967,980	4,699,481
0399999 - Totals					107,267,344	563,328	60,471,593	2,125,488		35,788,717	33,663,229		95,074,267	132,393,515		37,319,247	37,319,247	8,967,980	4,699,481

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
1052276		MOUNTAIN BROOK	AL		05/02/2017	3.760	24,975,000						50,241,618	03/24/2017
1052288		TUSCALOOSA	AL		09/28/2017	3.910	24,750,000						38,850,000	06/26/2017
1052117		CHANDLER	AZ		12/02/2008	6.210	9,404,886						16,600,000	06/27/2008
1051822		PEORIA	AZ		01/24/2000	7.870	34,452						3,100,000	12/10/1999
28333		BEVERLY HILLS	CA		04/13/2011	5.250	4,045,418		(76,713)				9,000,000	03/04/2011
1052372		BUENA PARK	CA		12/17/2019	3.600	25,000,000						56,500,000	10/15/2019
1052200		BURBANK	CA		12/22/2014	3.900	5,654,891						10,555,555	11/19/2014
1052207		BURBANK	CA		05/05/2015	3.500	22,000,000						39,579,630	03/02/2015
1052321		BURBANK	CA		04/05/2018	3.880	5,000,000						10,250,000	03/21/2018
1051985		CAPITOLA	CA		10/24/2005	5.690	6,182,367						22,000,000	08/29/2005
1052231		Carlsbad	CA		12/10/2015	3.850	26,826,849						47,600,000	11/02/2015
1052269		CASTAIC	CA		02/07/2017	3.810	12,000,000						23,550,000	12/31/2016
1052253		CONCORD	CA		08/15/2016	4.040	17,922,489						33,998,182	06/27/2016
1052225		Culver City	CA		11/17/2015	3.510	16,380,051						178,900,000	09/30/2015
1052226		Culver City	CA		11/17/2015	3.510	392,337						2,288,889	10/02/2015
1052241		CULVER CITY	CA		04/21/2016	3.980	29,527,437						60,054,930	09/26/2017
1052243		CULVER CITY	CA		04/21/2016	3.980	15,490,000						34,300,000	09/26/2017
1052279		Culver City	CA		07/26/2017	3.700	7,200,000						173,500,000	07/05/2017
1052356		EL MONTE	CA		01/31/2019	4.360	15,525,000						31,425,000	11/15/2018
28336		ESCONDIDO	CA		08/31/2011	4.700	4,342,008		(61,398)				12,910,000	08/11/2011
1052075		FRESNO	CA		09/05/2007	6.090	7,210,943						9,700,000	12/01/2013
1052347		GLENDORA	CA		10/22/2018	4.040	17,108,000						34,300,000	07/09/2018
1052198		IRVINE	CA		12/01/2014	3.800	43,723,797						85,000,000	10/28/2014
1052203		IRVINE	CA		03/23/2015	3.750	38,135,232						75,500,000	01/09/2015
1052377		IRVINE	CA		12/26/2019	4.250	39,200,000						75,200,000	12/02/2019
1052164		LAGUNA WOODS	CA		05/02/2013	3.310	15,770,357						39,537,143	03/29/2013
1052246		LAKEWOOD	CA		05/05/2016	3.900	14,478,730						30,697,561	01/29/2016
1052309		LANCASTER	CA		10/23/2017	3.520	11,740,000						26,550,000	09/01/2017
1052370		LONG BEACH	CA		11/04/2019	3.500	60,000,000						136,500,000	08/27/2019
1052178		LOS ANGELES	CA		12/17/2013	4.310	7,204,025						18,000,000	08/13/2013
1052228		LOS ANGELES	CA		11/30/2015	4.180	38,750,918						74,085,417	06/25/2015
1052290		LOS ANGELES	CA		09/29/2017	3.740	7,387,500						20,673,750	07/26/2017
1052291		LOS ANGELES	CA		09/29/2017	3.540	7,125,000						20,752,500	07/26/2017
1052292		LOS ANGELES	CA		09/29/2017	3.740	5,737,500						13,050,000	07/28/2017
1052293		LOS ANGELES	CA		09/29/2017	3.540	5,550,000						19,488,750	09/05/2017
1052294		LOS ANGELES	CA		09/29/2017	3.740	3,562,500						8,475,000	08/21/2017
1052295		LOS ANGELES	CA		09/29/2017	3.540	9,487,500						28,462,500	07/27/2017
1052287		MALIBU	CA		09/18/2017	3.660	29,500,000						54,300,000	08/15/2017
1052300		MODESTO	CA		10/23/2017	3.520	17,700,000						31,600,000	09/06/2017
1052259		MONTEREY	CA		11/18/2016	4.150	47,398,403						102,177,049	08/02/2016
1052267		MOUNTAIN VIEW	CA		02/07/2017	3.810	17,300,000						33,025,157	12/31/2016
1052373		NORTHRIDGE	CA		12/17/2019	3.600	24,000,000						51,600,000	10/17/2019
1052229		OCEANSIDE	CA		11/30/2015	3.710	56,000,000						96,944,262	09/09/2015
1052343		OCEANSIDE	CA		10/01/2018	4.060	42,500,000						77,350,000	08/31/2018
1051889		ORANGE	CA		09/12/2002	7.320	2,627,944						14,500,000	05/24/2002
1052190		OXNARD	CA		06/30/2014	4.390	52,743,882						76,000,000	04/01/2014
28294		PASADENA	CA		12/14/2006	6.200	495,504		(17,100)				4,400,000	11/03/1991
1052369		REDONDO BEACH	CA		10/01/2019	5.000	17,313,701						133,500,000	05/06/2019
1052299		SALINAS	CA		10/23/2017	3.520	14,750,000						28,900,000	09/01/2017
1052160		SAN DIEGO	CA		10/23/2012	5.000	42,067,486						86,500,000	08/31/2012
1052169		SAN DIEGO	CA		08/01/2013	3.500	15,333,815						29,941,850	04/16/2013
1052177		SAN DIEGO	CA		12/05/2013	4.490	1,562,646						3,344,444	03/06/2013
1052251		SAN DIEGO	CA		08/09/2016	3.830	35,500,000						83,271,605	07/25/2016
1052262		San Diego	CA		12/14/2016	3.350	43,179,460						81,881,764	11/09/2016
1052278		San Diego	CA		06/29/2017	3.510	56,300,000						129,923,077	03/31/2017
1052242		SAN FRANCISCO	CA		04/21/2016	3.980	12,101,429						29,857,143	09/18/2017
1052360		SAN JOSE	CA		03/21/2019	5.000	1,036				23		62,400,000	03/19/2019
1052197		SANTA MONICA	CA		11/19/2014	3.890	6,596,386						14,583,333	08/30/2014
1052237		SANTA MONICA	CA		04/07/2016	4.070	4,725,757						10,180,000	04/27/2015
1052163		SIMI VALLEY	CA		04/23/2013	3.840	3,064,250						9,250,000	02/01/2013
1052174		TUSTIN	CA		09/19/2013	4.360	7,527,265						14,010,000	07/02/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				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
1052142		VISTA	CA		10/31/2011	4.700	12,757,904						25,470,000	09/29/2011
1052166		AURORA	CO		06/26/2013	3.500	10,372,242						19,840,000	04/11/2013
1052196		BOULDER	CO		11/18/2014	3.970	2,829,399						5,950,000	10/01/2014
1052137		DENVER	CO		06/30/2011	5.400	5,711,923		(60,279)				11,500,000	05/17/2011
1052358		DENVER	CO		03/05/2019	3.910	51,000,000						99,960,000	01/30/2019
1052272		HIGHLANDS RANCH	CO		03/01/2017	4.320	11,786,196						22,350,000	01/03/2017
1052275		Lakewood	CO		04/24/2017	3.790	55,000,000						99,300,000	02/15/2017
1052217		NEWTOWN	CT		09/01/2015	3.440	16,918,659						31,295,454	07/31/2015
1052312		NORWALK	CT		12/04/2017	3.530	57,750,000						109,000,000	11/02/2017
1052132		WASHINGTON	DC		11/30/2010	5.150	14,277,906						35,600,000	08/31/2010
1052222		WASHINGTON	DC		10/28/2015	3.600	30,000,000						50,828,571	07/14/2015
1052233		WASHINGTON	DC		12/17/2015	4.260	39,300,000						85,000,000	10/19/2015
28309		LAUREL	DE		09/26/2007	6.610	2,644,888		(60,284)				6,500,000	07/08/2007
1052141		NEW CASTLE	DE		10/27/2011	4.700	6,378,952						14,000,000	09/16/2011
1052245		NEW CASTLE	DE		04/21/2016	3.880	8,552,813						20,596,610	01/18/2016
1052315		CASSELBERRY	FL		12/21/2017	3.300	34,250,000						68,500,000	09/22/2017
1052235		DELRAY BEACH	FL		12/30/2015	3.590	10,417,997						20,797,546	11/30/2015
1052319		DORAL	FL		02/26/2018	3.970	38,115,000						76,443,884	11/22/2017
1052282		JACKSONVILLE	FL		08/31/2017	3.660	7,500,000						14,250,000	06/01/2017
1052332		MIAMI	FL		08/02/2018	3.930	75,000,000						142,500,000	07/17/2018
1052249		NAPLES	FL		06/29/2016	4.270	6,106,872						11,328,571	06/22/2016
1052301		OCALA	FL		10/23/2017	3.520	6,930,000						14,500,000	08/30/2017
1052150		ORLANDO	FL		05/15/2012	4.100	23,577,145						39,700,000	03/07/2012
1052255		ORLANDO	FL		08/25/2016	3.410	27,100,000						41,705,296	07/21/2016
1052306		PALM HARBOR	FL		10/23/2017	3.520	6,360,000						13,500,000	08/31/2017
1052333		PONTE VEDRA BEACH	FL		08/08/2018	3.970	3,800,000						7,916,667	06/20/2018
1052334		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,200,000						8,750,000	06/20/2018
1052335		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,700,000						9,791,666	06/20/2018
1052336		PONTE VEDRA BEACH	FL		08/08/2018	3.970	3,100,000						6,458,333	05/15/2018
1052337		PONTE VEDRA BEACH	FL		08/08/2018	3.970	10,300,000						21,458,333	06/20/2018
1052338		PONTE VEDRA BEACH	FL		08/08/2018	3.970	4,300,000						8,958,334	06/20/2018
1052339		PONTE VEDRA BEACH	FL		08/08/2018	3.970	600,000						1,250,000	06/20/2018
1052213		PORT ST LUCIE	FL		06/25/2015	3.450	18,612,737						31,455,194	06/11/2015
1052256		TAMPA	FL		09/01/2016	3.100	36,120,000						65,000,000	07/25/2016
1052270		WINTER SPRINGS	FL		02/07/2017	3.810	12,525,000						24,555,000	12/31/2016
28280		ATLANTA	GA		03/09/2006	5.860	261,872		(9,575)				2,850,000	11/30/2005
1052221		ATLANTA	GA		10/21/2015	3.380	41,650,000						86,335,584	08/10/2015
1052341		ATLANTA	GA		09/27/2018	4.170	32,917,100						60,128,029	09/06/2018
1052252		DECATUR	GA		08/11/2016	3.600	23,000,000						41,646,429	03/15/2016
1052268		DUNWOODY	GA		02/07/2017	3.810	10,350,000						20,647,500	12/31/2016
1052305		ELLENWOOD	GA		10/23/2017	3.520	6,430,000						12,350,000	09/01/2017
1052000		GRIFFIN	GA		02/16/2006	5.610	1,070,487						13,250,000	11/28/2005
1052277		LAWRENCEVILLE	GA		06/28/2017	3.680	28,000,000						77,000,000	05/23/2017
1052281		LITHIA SPRINGS	GA		08/22/2017	3.400	10,860,000						22,200,000	06/14/2017
1052314		MARIETTA	GA		12/21/2017	3.300	41,000,000						84,800,000	11/10/2017
1052313		ROSWELL	GA		12/21/2017	3.300	52,375,000						107,100,000	11/15/2017
1052342		SUWANEE	GA		09/27/2018	4.170	29,215,050						53,380,927	07/18/2018
28331		BUFFALO GROVE	IL		01/13/2011	6.000	2,152,422		(58,439)				4,300,000	09/22/2010
28334		ITASCA	IL		04/14/2011	5.500	3,613,038		(80,267)				9,600,000	09/08/2010
1052285		MOUNT PROSPECT	IL		09/07/2017	3.470	9,750,000						17,775,000	05/24/2017
1052298		NOBLESVILLE	IN		10/23/2017	3.520	13,480,000						28,400,000	09/06/2017
1052204		Boston	MA		04/30/2015	3.650	6,131,549						10,654,054	02/12/2015
1052205		Boston	MA		04/30/2015	3.650	12,036,003						20,947,619	02/12/2015
1052208		Boston	MA		05/21/2015	3.650	4,869,483						8,268,182	02/12/2015
1052209		Boston	MA		05/21/2015	3.650	8,510,218						14,730,660	02/12/2015
1052210		Boston	MA		05/21/2015	3.650	8,737,764						14,836,364	02/12/2015
1052215		BOSTON	MA		07/09/2015	3.800	19,700,000						29,988,664	05/04/2015
1052224		BOSTON	MA		11/05/2015	3.620	29,917,407						66,560,000	10/01/2015
1052261		BRIGHTON	MA		12/13/2016	3.750	5,326,333						11,666,814	10/19/2016
1052206		BROOKLINE	MA		05/01/2015	3.700	7,272,605						15,507,692	03/09/2015
1052192		PEABODY	MA		09/24/2014	4.430	4,491,012						8,200,000	07/14/2014

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
1052340		REVERE	MA		09/20/2018	4.040	40,800,000						77,350,000	08/21/2018
1052273		SWAMPSCOTT	MA		03/09/2017	3.200	40,100,000						68,850,000	02/02/2017
1052230		Watertown	MA		12/07/2015	3.300	35,000,000						84,400,000	10/19/2015
1052366		WESTBOROUGH	MA		07/31/2019	3.750	44,000,000						77,000,000	06/25/2019
1052158		BETHESDA	MD		10/09/2012	4.080	25,808,548						54,700,000	07/02/2012
1052374		BETHESDA	MD		12/18/2019	4.900	1,000						128,500,000	07/31/2019
1052364		BOWIE	MD		05/28/2019	3.990	37,113,050						57,600,000	05/13/2019
1052274		CAMP SRRINGS	MD		03/23/2017	3.650	72,000,000						131,600,000	02/15/2017
1052186		FREDERICK	MD		03/31/2014	4.440	17,048,364						27,470,833	02/23/2014
1052145		GAITHERSBURG	MD		03/08/2012	4.250	30,616,946						84,800,000	11/17/2011
1052146		GAITHERSBURG	MD		03/14/2012	5.250	37,963,029						65,600,000	12/01/2011
1052307		LA PLATA	MD		10/23/2017	3.520	17,860,000						36,000,000	07/10/2018
1052148		ROCKVILLE	MD		05/03/2012	4.200	17,064,705						38,800,000	02/16/2012
1052188		MINNEAPOLIS	MN		05/27/2014	4.580	5,913,330						9,530,000	12/10/2013
1052331		SHAKOPEE	MN		07/11/2018	4.280	14,800,000						29,930,000	06/01/2018
1052352		WOODBURY	MN		12/18/2018	4.410	36,183,086						78,200,000	11/26/2018
1052289		OXFORD	MS		09/28/2017	3.910	11,625,000						21,525,000	07/17/2017
1052361		CHARLOTTE	NC		03/21/2019	3.920	25,000,000						44,833,333	03/15/2019
1052368		CHARLOTTE	NC		08/28/2019	3.670	63,000,000						96,700,000	07/24/2019
28110		DURHAM	NC		04/22/1999	8.000	284,161						3,606,000	03/11/2003
28265		FUQUAY-VARINA	NC		08/19/2005	5.390	230,758		(9,099)				4,500,000	06/06/2005
1052189		HOLLY SPRINGS	NC		06/24/2014	4.370	26,138,426						46,229,412	05/13/2014
1052010		RALEIGH	NC		03/15/2006	5.900	10,319,189						18,850,000	11/01/2005
1051995		BROOKLAWN	NJ		12/22/2005	5.650	6,819,389						19,400,000	11/16/2005
1052038		BROOKLAWN	NJ		12/14/2006	6.560	5,658,547						19,400,000	11/16/2005
1052283		BURLINGTON	NJ		09/07/2017	3.470	48,000,000						82,593,103	05/18/2017
1052348		EDGEWATER	NJ		12/06/2018	4.220	49,224,610						103,333,333	11/29/2018
1052223		ENGLEWOOD	NJ		10/29/2015	3.290	56,000,000						112,100,000	10/08/2015
1052106		EWING	NJ		09/03/2008	6.350	6,579,141						16,300,000	06/25/2008
1051971		LAWRENCEVILLE	NJ		06/27/2005	5.820	33,009,045						100,500,000	05/01/2005
1052191		MOUNT LAUREL	NJ		06/30/2014	4.300	11,478,357						22,200,000	04/08/2014
1052345		PISCATAWAY	NJ		10/18/2018	3.990	100,000,000						171,538,462	07/25/2018
1052257		RIVERDALE	NJ		10/31/2016	3.200	28,000,000						51,418,182	09/08/2016
28296		ALBUQUERQUE	NM		12/27/2006	5.980	784,549		(26,129)				5,500,000	12/04/2006
1052302		SANTA FE	NM		10/23/2017	3.520	11,560,000						23,700,000	10/07/2017
1052219		HENDERSON	NV		09/18/2015	3.500	23,924,348						40,000,000	08/27/2015
28264		LAS VEGAS	NV		08/17/2005	5.870	1,612,726		(44,999)				3,850,000	07/01/2005
1051987		LAS VEGAS	NV		10/31/2005	5.580	6,310,003						23,800,000	08/31/2005
1052029		GUILDERLAND	NY		09/06/2006	6.260	4,396,274						8,500,000	06/26/2006
1052167		NEW YORK	NY		07/22/2013	3.650	2,000,000						49,228,571	05/28/2013
1052185		NEW YORK	NY		03/21/2014	4.670	11,936,038						26,863,014	09/10/2013
1052250		NEW YORK	NY		07/06/2016	4.410	49,500,000						86,466,055	05/24/2016
1052330		NEW YORK	NY		06/19/2018	4.080	4,875,927						35,000,000	06/13/2018
1052346		NEW YORK	NY		10/18/2018	4.240	11,000,000						103,125,000	02/26/2014
1052357		NEW YORK	NY		02/28/2019	4.840	5,000,000						23,750,000	02/13/2019
1052363		NEW YORK	NY		05/02/2019	4.080	90,000,000						178,363,636	04/29/2019
1052149		PLAINVIEW	NY		05/07/2012	3.950	6,000,000						36,000,000	03/30/2012
1052248		STATEN ISLAND	NY		06/06/2016	3.840	7,303,565						17,476,923	04/28/2016
1052354		CINCINNATI	OH		12/21/2018	4.340	84,100,000						157,350,000	11/21/2018
1052304		FAIRLAWN	OH		10/23/2017	3.520	20,000,000						47,400,000	09/01/2017
1052296		CORVALLIS	OR		10/23/2017	3.520	15,410,000						31,500,000	09/11/2017
1052220		PORTLAND	OR		10/13/2015	3.830	15,663,322						26,272,727	09/21/2015
1052247		PORTLAND	OR		05/16/2016	3.900	34,689,483						59,937,500	02/26/2016
1052367		ARDMORE	PA		08/21/2019	3.500	26,573,572						65,500,000	06/17/2019
1052022		HANOVER	PA		07/06/2006	6.080	9,465,620						34,500,000	05/07/2006
1052133		LITITZ	PA		01/10/2011	4.540	13,526,489		(38,913)				28,400,000	10/12/2010
1052216		PHILADELPHIA	PA		08/25/2015	3.650	21,370,000						46,273,303	07/30/2015
1052193		SPRINGFIELD	PA		10/02/2014	4.000	47,843,942						97,775,862	06/04/2014
1052362		WEST NORRITON	PA		04/11/2019	3.940	31,360,000						58,217,822	04/10/2019
28292		ANDERSON	SC		09/28/2006	6.650	2,365,244		(55,763)				6,255,000	08/25/2006
1052303		COLUMBIA	SC		10/23/2017	3.520	6,750,000						15,300,000	09/03/2017

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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
1052236		HERMITAGE	TN		03/30/2016	3.740	26,600,000						43,603,797	03/07/2016
28209		MEMPHIS	TN		06/20/2001	8.000	297,612						3,000,030	04/01/2004
1052239		NASHVILLE	TN		04/14/2016	3.640	22,242,794						42,694,345	09/06/2017
1052240		NASHVILLE	TN		04/14/2016	3.640	6,397,234						11,034,325	03/18/2016
1052266		ALLEN	TX		02/07/2017	3.810	7,650,000						15,525,000	12/31/2016
1052297		AUSTIN	TX		10/23/2017	3.520	34,380,000						74,500,000	09/01/2017
1052320		AUSTIN	TX		02/28/2018	3.980	32,500,000						54,700,000	12/04/2017
1052329		AUSTIN	TX		06/15/2018	4.140	25,550,000						46,400,000	04/26/2018
1052349		AUSTIN	TX		12/13/2018	5.000	1,046				46		61,700,000	11/28/2018
1052328		CARROLLTON	TX		04/17/2018	4.060	6,000,000						11,030,000	03/01/2018
1052227		Cedar Park	TX		11/23/2015	3.580	20,750,000						41,500,000	10/21/2015
1052376		CONROE	TX		12/23/2019	3.250	50,000,000						124,750,000	12/11/2019
1052324		DALLAS	TX		04/17/2018	4.060	15,700,000						30,982,850	03/01/2018
1052325		DALLAS	TX		04/17/2018	4.060	17,900,000						37,610,000	03/02/2018
1052037		HOUSTON	TX		12/01/2006	6.500	19,374,045						38,300,000	06/27/2006
1052162		HOUSTON	TX		12/21/2012	3.250	16,400,000						41,267,391	12/04/2012
1052199		HOUSTON	TX		12/18/2014	3.850	35,695,278						63,428,571	09/17/2014
1052211		HOUSTON	TX		05/29/2015	3.760	5,002,119						8,100,000	04/16/2015
1052212		HOUSTON	TX		06/10/2015	3.760	6,394,687						10,393,590	04/13/2015
1052271		HOUSTON	TX		02/15/2017	3.250	38,000,000						91,906,977	11/02/2016
1052310		HOUSTON	TX		10/31/2017	3.610	12,825,000						45,450,000	07/27/2017
1052311		HOUSTON	TX		12/01/2017	3.830	4,600,000						52,800,000	11/10/2017
1052316		HOUSTON	TX		12/27/2017	3.930	4,000,000						11,250,000	09/21/2017
1052317		HOUSTON	TX		01/31/2018	3.840	11,100,000						23,200,000	12/22/2017
1052318		HOUSTON	TX		01/31/2018	3.560	51,000,000						113,201,786	12/29/2017
1052322		HOUSTON	TX		04/17/2018	4.060	13,350,000						23,360,000	03/02/2018
1052326		HOUSTON	TX		04/17/2018	4.060	27,450,000						43,010,000	03/02/2018
1052344		HOUSTON	TX		10/16/2018	4.040	36,800,000						81,600,000	10/01/2018
1052375		PLANO	TX		12/19/2019	3.280	33,600,000						67,664,000	11/25/2019
1052258		SAN ANTONIO	TX		11/01/2016	3.400	25,200,000						51,109,272	09/30/2016
1052323		SAN ANTONIO	TX		04/17/2018	4.060	21,600,000						36,939,248	03/01/2018
1052327		SAN ANTONIO	TX		04/17/2018	4.060	3,000,000						4,700,000	02/28/2018
1052355		SAN ANTONIO	TX		01/16/2019	4.750	1,250,000						1,828,000	01/01/2019
1052286		STAFFPORD	TX		09/07/2017	3.470	6,750,000						11,550,000	05/16/2017
1052265		THE WOODLANDS	TX		02/07/2017	3.810	21,000,000						44,398,846	12/31/2016
1052365		THE WOODLANDS	TX		07/11/2019	3.900	19,250,000						35,597,561	05/06/2019
1052183		SALT LAKE CITY	UT		03/06/2014	4.530	9,826,882						15,004,839	12/31/2013
1052152		ALEXANDRIA	VA		06/26/2012	4.720	9,495,048						21,500,000	04/09/2012
1052371		ALEXANDRIA	VA		11/06/2019	4.250	12,600,000						29,925,000	04/16/2019
1052176		ARLINGTON	VA		11/21/2013	4.050	27,511,177						47,200,000	07/01/2013
1052260		Arlington	VA		11/29/2016	3.170	37,982,794						70,000,000	09/30/2016
28199		DULLES	VA		05/11/2001	7.875	701,280						8,100,000	04/29/2003
1051881		MCLEAN	VA		03/21/2002	7.330	13,539,314						26,000,000	02/26/2002
1052280		RESTON	VA		07/26/2017	4.280	12,191,943						18,450,000	05/24/2017
1052359		RESTON	VA		03/15/2019	3.210	39,000,000						70,800,000	03/05/2019
28301		RICHMOND	VA		04/10/2007	5.940	889,852		(26,595)				4,900,000	01/29/2007
28302		ROANOKE	VA		04/18/2007	6.090	401,929		(12,650)				2,500,000	01/29/2007
1052308		VIRGINIA BEACH	VA		10/23/2017	3.520	11,650,000						23,200,000	09/06/2017
28289		WASHINGTON	VA		07/24/2006	6.600	409,465		(17,281)				4,500,000	07/07/2009
1052234		BELLEVUE	WA		12/22/2015	4.260	13,565,760						25,650,000	09/29/2015
1052351		BELLEVUE	WA		12/18/2018	4.340	16,000,000						32,000,000	11/09/2018
1052232		Issaquah	WA		12/15/2015	3.800	40,155,482						78,700,000	11/17/2015
1052284		KENT	WA		09/07/2017	3.470	9,000,000						18,525,000	05/12/2017
1052350		KIRKLAND	WA		12/20/2018	4.340	59,000,000						118,855,072	11/16/2018
1051814		SEATTLE	WA		10/12/1999	7.870	3,686,876						20,300,000	06/29/2011
1052218		Seattle	WA		09/08/2015	3.800	20,250,000						47,316,832	07/17/2015
1052263		SEATTLE	WA		12/20/2016	3.050	24,000,000						49,500,000	10/21/2016
1052264		SEATTLE	WA		12/22/2016	5.000	50,000,000						267,700,000	08/01/2016
1052238		MADISON	WI		04/11/2016	3.610	41,178,092						76,860,000	11/30/2015
0599999. Mortgages in good standing - Commercial mortgages-all other							4,878,732,619		(655,484)		69		10,838,984,489	XXX

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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
0899999. Total Mortgages in good standing							4,878,732,619		(655,484)		69		10,838,984,489	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							4,878,732,619		(655,484)		69		10,838,984,489	XXX

General Interrogatory:

1. Mortgages in good standing $ ---------- unpaid taxes $ ---------- 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 $ ---------- 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
1052372	BUENA PARK	CA		12/17/2019	3.600	25,000,000		56,500,000
1052356	EL MONTE	CA		01/31/2019	4.360	15,525,000		31,425,000
1052377	IRVINE	CA		12/26/2019	4.250	39,200,000		75,200,000
1052370	LONG BEACH	CA		11/04/2019	3.500	60,000,000		136,500,000
1052373	NORTHRIDGE	CA		12/17/2019	3.600	24,000,000		51,600,000
1052369	REDONDO BEACH	CA		10/01/2019	5.000	17,167,942		133,500,000
1052360	SAN JOSE	CA		03/21/2019	5.000	1,000		62,400,000
1052358	DENVER	CO		03/05/2019	3.910	51,000,000		99,960,000
1052366	WESTBOROUGH	MA		07/31/2019	3.750	44,000,000		77,000,000
1052374	BETHESDA	MD		12/18/2019	4.900	1,000		128,500,000
1052364	BOWIE	MD		05/28/2019	3.990	37,440,000		57,600,000
1052331	SHAKOPEE	MN		07/11/2018	4.280		1,800,000	29,930,000
1052361	CHARLOTTE	NC		03/21/2019	3.920	25,000,000		44,833,333
1052368	CHARLOTTE	NC		08/28/2019	3.670	63,000,000		96,700,000
1052357	NEW YORK	NY		02/28/2019	4.840	5,000,000		23,750,000
1052363	NEW YORK	NY		05/02/2019	4.080	90,000,000		178,363,636
1052367	ARDMORE	PA		08/21/2019	3.500	26,700,000		65,500,000
1052362	WEST NORRITON	PA		04/11/2019	3.940	31,360,000		58,217,822
1052320	AUSTIN	TX		02/28/2018	3.980		1,508,108	54,700,000
1052376	CONROE	TX		12/23/2019	3.250	50,000,000		124,750,000
1052375	PLANO	TX		12/19/2019	3.280	33,600,000		67,664,000
1052355	SAN ANTONIO	TX		01/16/2019	4.750	1,250,000		1,828,000
1052365	THE WOODLANDS	TX		07/11/2019	3.900	19,250,000		35,597,561
1052371	ALEXANDRIA	VA		11/06/2019	4.250	12,600,000		29,925,000
1052359	RESTON	VA		03/15/2019	3.210	39,000,000		70,800,000
1052264	SEATTLE	WA		12/22/2016	5.000		15,986,196	267,700,000
0599999. Mortgages in good standing - Commercial mortgages-all other						710,094,942	19,294,304	2,060,444,352
0899999. Total Mortgages in good standing						710,094,942	19,294,304	2,060,444,352
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						710,094,942	19,294,304	2,060,444,352

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 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					
1052195	BUENA PARK	CA		10/30/2014	12/17/2019	13,842,594							13,842,594	13,842,594			
28330	CHATSWORTH	CA		05/14/2009	05/31/2019	3,388,934		(70,955)			(70,955)		3,317,980	3,317,980			
1052254	CONCORD	CA		08/15/2016	04/23/2019	1,017				14	14		1,031	1,031			
1052214	IRVINE	CA		06/30/2015	12/26/2019	45,500,000							45,500,000	45,500,000			
1052091	LA PUENTE	CA		02/28/2008	12/03/2019	13,292,276							13,292,276	13,292,276			
1052194	NORTHRIDGE	CA		10/30/2014	12/17/2019	13,842,594							13,842,594	13,842,594			
1052181	SAN RAFAEL	CA		02/21/2014	11/01/2019	23,000,000							23,000,000	23,000,000			
1051834	SANTA FE SPRINGS	CA		07/14/2000	08/22/2019	585,390							585,391	585,391			
1051808	COLORADO SPRINGS	CO		07/27/1999	07/11/2019	123,090							123,090	123,090			
1052126	WASHINGTON	DC		02/19/2010	12/09/2019	20,506,121							20,506,121	20,506,121			
1052130	WASHINGTON	DC		09/22/2010	11/01/2019	13,993,538							13,993,538	13,993,538			
1052154	WASHINGTON	DC		08/30/2012	10/18/2019	7,390,524							7,390,524	7,390,524			
1052098	AUBURNDALE	FL		06/02/2008	03/29/2019	4,108,086							4,108,087	4,108,087			
1052124	MIAMI LAKES	FL		12/21/2009	10/03/2019	23,745,805							23,745,806	23,745,806			
28270	ALPHARETTA	GA		12/03/2005	10/25/2019	242,971		(7,200)			(7,200)		235,770	235,770			
1051905	GAITHERSBURG	MD		08/13/2003	11/19/2019	2,044,299							2,044,300	2,044,300			
1051974	FARGO	ND		08/25/2005	09/23/2019	1,374,304							1,374,304	1,374,304			
1052202	MONROE	NJ		02/02/2015	12/11/2019	12,333,680							12,333,680	12,333,680			
1051944	LAKE GROVE	NY		11/30/2004	09/26/2019	11,530,826							11,530,825	11,530,825			
28329	NEW YORK	NY		02/24/2009	02/28/2019	4,563,774		(40,303)			(40,303)		4,523,471	4,523,471			
1051794	OLEAN	NY		03/30/1999	04/03/2019	64,790							64,790	64,790			
1052161	DOYLESTOWN	PA		12/21/2012	08/28/2019	14,965,242							14,965,242	14,965,242			
1052004	WEST CHESTER	PA		02/28/2006	08/28/2019	9,802,493							9,802,493	9,802,493			
1052201	CEDAR PARK	TX		12/30/2014	01/10/2019	31,179,551							31,179,551	31,179,551			
1052143	HOUSTON	TX		11/15/2011	10/24/2019	11,475,573							11,475,573	11,475,573			
1052168	HOUSTON	TX		07/24/2013	06/07/2019	37,915,017							37,915,017	37,915,017			
1051806	GLEN ALLEN	VA		06/25/1999	04/12/2019	1,903,604							1,903,604	1,903,604			
28255	NEWPORT NEWS	VA		11/15/2004	09/03/2019	136,760		(2,448)			(2,448)		134,312	134,312			
1052096	STERLING	VA		05/29/2008	10/01/2019	780,953							780,954	780,954			
28291	SUFFOLK	VA		08/23/2006	08/07/2019	2,146,249		(155,372)			(155,372)		1,990,877	1,990,877			
0199999. Mortgages closed by repayment						325,780,055		(276,278)		14	(276,264)		325,503,795	325,503,795			
1052117	CHANDLER	AZ		12/02/2008		9,614,793							209,908	209,908			
1051822	PEORIA	AZ		01/24/2000		231,969							197,516	197,516			
28333	BEVERLY HILLS	CA		04/13/2011		4,282,718							160,587	160,587			
1052200	BURBANK	CA		12/22/2014		5,785,329							130,438	130,438			
1051985	CAPITOLA	CA		10/24/2005		6,414,729							232,362	232,362			
1052231	Carlsbad	CA		12/10/2015		27,413,169							586,320	586,320			
1052253	CONCORD	CA		08/15/2016		18,000,000							77,511	77,511			
1052225	Culver City	CA		11/17/2015		16,700,000							319,949	319,949			
1052226	Culver City	CA		11/17/2015		400,000							7,663	7,663			
28336	ESCONDIDO	CA		08/31/2011		4,512,784							109,378	109,378			
1052075	FRESNO	CA		09/05/2007		7,652,966							442,023	442,023			
1052198	IRVINE	CA		12/01/2014		44,752,860							1,029,063	1,029,063			
1052203	IRVINE	CA		03/23/2015		39,021,165							885,933	885,933			
1052164	LAGUNA WOODS	CA		05/02/2013		16,136,317							365,959	365,959			
1052246	LAKEWOOD	CA		05/05/2016		14,784,857							306,127	306,127			
1052178	LOS ANGELES	CA		12/17/2013		7,443,900							239,875	239,875			
1052228	LOS ANGELES	CA		11/30/2015		39,880,572							1,129,654	1,129,654			
1052259	MONTEREY	CA		11/18/2016		50,385,171							2,986,769	2,986,769			
1051889	ORANGE	CA		09/12/2002		3,433,128							805,184	805,184			
1052190	OXNARD	CA		06/30/2014		53,706,507							962,624	962,624			
28294	PASADENA	CA		12/14/2006		721,906							209,303	209,303			
1052369	REDONDO BEACH	CA		10/01/2019									(145,759)	(145,759)			
1052160	SAN DIEGO	CA		10/23/2012		42,841,817							774,331	774,331			
1052169	SAN DIEGO	CA		08/01/2013		15,743,101							409,287	409,287			
1052177	SAN DIEGO	CA		12/05/2013		1,597,900							35,253	35,253			
1052262	San Diego	CA		12/14/2016		44,090,889							911,429	911,429			
1052360	SAN JOSE	CA		03/21/2019									(13)	(13)			
1052197	SANTA MONICA	CA		11/19/2014		6,732,619							136,233	136,233			
1052237	SANTA MONICA	CA		04/07/2016		4,873,300							147,543	147,543			

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 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1052163	SIMI VALLEY	CA		04/23/2013		3,236,980							172,730	172,730			
1052174	TUSTIN	CA		09/19/2013		7,703,261							175,996	175,996			
1052142	VISTA	CA		10/31/2011		13,083,483							325,578	325,578			
1052166	AURORA	CO		06/26/2013		10,650,534							278,292	278,292			
1052196	BOULDER	CO		11/18/2014		2,920,316							90,917	90,917			
1052137	DENVER	CO		06/30/2011		5,929,543							157,341	157,341			
1052272	HIGHLANDS RANCH	CO		03/01/2017		12,008,426							222,231	222,231			
1052217	NEWTOWN	CT		09/01/2015		17,000,000							81,341	81,341			
1052132	WASHINGTON	DC		11/30/2010		14,646,135							368,229	368,229			
28309	LAUREL	DE		09/26/2007		2,929,942							224,771	224,771			
1052141	NEW CASTLE	DE		10/27/2011		6,541,741							162,789	162,789			
1052245	NEW CASTLE	DE		04/21/2016		8,918,452							365,640	365,640			
1052235	DELRAY BEACH	FL		12/30/2015		10,635,657							217,661	217,661			
1052249	NAPLES	FL		06/29/2016		6,227,917							121,046	121,046			
1052150	ORLANDO	FL		05/15/2012		24,202,655							625,510	625,510			
1052213	PORT ST LUCIE	FL		06/25/2015		19,010,055							397,319	397,319			
28280	ATLANTA	GA		03/09/2006		451,351							179,903	179,903			
1052000	GRIFFIN	GA		02/16/2006		1,874,557							804,070	804,070			
28331	BUFFALO GROVE	IL		01/13/2011		2,311,915							101,054	101,054			
28334	ITASCA	IL		04/14/2011		3,821,176							127,871	127,871			
1052204	Boston	MA		04/30/2015		6,275,429							143,880	143,880			
1052205	Boston	MA		04/30/2015		12,318,435							282,432	282,432			
1052208	Boston	MA		05/21/2015		4,983,176							113,693	113,693			
1052209	Boston	MA		05/21/2015		8,708,914							198,696	198,696			
1052210	Boston	MA		05/21/2015		8,941,773							204,009	204,009			
1052224	BOSTON	MA		11/05/2015		30,598,471							681,064	681,064			
1052261	BRIGHTON	MA		12/13/2016		5,437,756							111,423	111,423			
1052206	BROOKLINE	MA		05/01/2015		7,441,977							169,372	169,372			
1052192	PEABODY	MA		09/24/2014		4,588,217							97,205	97,205			
1052158	BETHESDA	MD		10/09/2012		26,476,055							667,508	667,508			
1052364	BOWIE	MD		05/28/2019									326,950	326,950			
1052186	FREDERICK	MD		03/31/2014		17,429,321							380,957	380,957			
1052145	GAITHERSBURG	MD		03/08/2012		31,422,248							805,301	805,301			
1052146	GAITHERSBURG	MD		03/14/2012		38,666,643							703,614	703,614			
1052148	ROCKVILLE	MD		05/03/2012		17,511,401							446,696	446,696			
1052188	MINNEAPOLIS	MN		05/27/2014		6,041,302							127,972	127,972			
28110	DURHAM	NC		04/22/1999		466,272							182,110	182,110			
28265	FUQUAY-VARINA	NC		08/19/2005		530,509							290,653	290,653			
1052189	HOLLY SPRINGS	NC		06/24/2014		26,718,833							580,407	580,407			
1052010	RALEIGH	NC		03/15/2006		10,684,374							365,185	365,185			
1051995	BROOKLAWN	NJ		12/22/2005		6,983,184							163,795	163,795			
1052038	BROOKLAWN	NJ		12/14/2006		5,779,114							120,567	120,567			
1052348	EDGEWATER	NJ		12/06/2018		50,000,000							775,390	775,390			
1052106	EWING	NJ		09/03/2008		6,788,766							209,625	209,625			
1051971	LAWRENCEVILLE	NJ		06/27/2005		33,817,257							808,212	808,212			
1052191	MOUNT LAUREL	NJ		06/30/2014		11,735,903							257,546	257,546			
28296	ALBUQUERQUE	NM		12/27/2006		1,186,400							375,722	375,722			
1052219	HENDERSON	NV		09/18/2015		24,000,000							75,652	75,652			
28264	LAS VEGAS	NV		08/17/2005		1,760,237							102,512	102,512			
1051987	LAS VEGAS	NV		10/31/2005		7,185,860							875,857	875,857			
1052029	GUILDERLAND	NY		09/06/2006		4,487,756							91,482	91,482			
1052185	NEW YORK	NY		03/21/2014		12,193,827							257,789	257,789			
1052330	NEW YORK	NY		06/19/2018		4,964,248							88,321	88,321			
1052248	STATEN ISLAND	NY		06/06/2016		7,516,925							213,360	213,360			
1052220	PORTLAND	OR		10/13/2015		16,010,219							346,896	346,896			
1052247	PORTLAND	OR		05/16/2016		35,000,000							310,517	310,517			
1052367	ARDMORE	PA		08/21/2019									126,428	126,428			
1052022	HANOVER	PA		07/06/2006		10,583,484							1,117,864	1,117,864			
1052133	LITITZ	PA		01/10/2011		14,115,140							549,739	549,739			
1052193	SPRINGFIELD	PA		10/02/2014		48,942,597							1,098,654	1,098,654			

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					
28292	ANDERSON	SC		09/28/2006		2,662,532							241,525	241,525			
28209	MEMPHIS	TN		06/20/2001		467,114							169,502	169,502			
1052239	NASHVILLE	TN		04/14/2016		22,688,276							445,482	445,482			
1052240	NASHVILLE	TN		04/14/2016		6,523,459							126,226	126,226			
1052037	HOUSTON	TX		12/01/2006		20,349,991							975,947	975,947			
1052199	HOUSTON	TX		12/18/2014		36,387,987							692,710	692,710			
1052211	HOUSTON	TX		05/29/2015		5,104,071							101,952	101,952			
1052212	HOUSTON	TX		06/10/2015		6,524,391							129,704	129,704			
1052183	SALT LAKE CITY	UT		03/06/2014		10,033,195							206,314	206,314			
1052152	ALEXANDRIA	VA		06/26/2012		9,917,154							422,106	422,106			
1052176	ARLINGTON	VA		11/21/2013		28,000,000							488,823	488,823			
1052260	Arlington	VA		11/29/2016		38,859,016							876,221	876,221			
28199	DULLES	VA		05/11/2001		1,124,971							423,691	423,691			
1051881	MCLEAN	VA		03/21/2002		14,191,589							652,275	652,275			
1052280	RESTON	VA		07/26/2017		12,504,058							312,115	312,115			
28301	RICHMOND	VA		04/10/2007		1,238,183							321,735	321,735			
28302	ROANOKE	VA		04/18/2007		559,263							144,684	144,684			
28289	WASHINGTON	VA		07/24/2006		645,096							218,350	218,350			
1052234	BELLEVUE	WA		12/22/2015		13,954,957							389,196	389,196			
1052232	Issaquah	WA		12/15/2015		40,988,706							833,224	833,224			
1051814	SEATTLE	WA		10/12/1999		4,277,931							591,055	591,055			
1052264	SEATTLE	WA		12/22/2016		34,013,804											
1052238	MADISON	WI		04/11/2016		43,317,429							2,139,336	2,139,336			
0299999. Mortgages with partial repayments						1,583,883,758							44,609,967	44,609,967			
0599999 - Totals						1,909,663,813		(276,278)		14	(276,264)		370,113,762	370,113,762			

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	HANOVER ACQUISTIONS II,LLC		WILMINGTON	DE	HANOVER ACQUISTIONS II,LLC		12/01/2012		10,063,734	10,063,734	10,063,734								100.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated									10,063,734	10,063,734	10,063,734								XXX
000000-00-0	North Bridge Venture Partners IV		Wilmington	DE	North Bridge Venture Partners		11/04/1999		706,443	41,876	41,876	4,583							0.610
000000-00-0	North Bridge Venture Partners V		Wilmington	DE	North Bridge Venture Partners		09/21/2001		1,461,296	265,166	265,166	32,895							0.360
000000-00-0	North Bridge Venture Partners VI		Wilmington	DE	North Bridge Venture Partners		03/07/2006		1,565,715	556,531	556,531	(584,510)					599,570		0.400
1999999. Joint Venture Interests - Common Stock - Unaffiliated									3,733,454	863,573	863,573	(547,032)					599,570		XXX
000000-00-0	AIRSIDE PARK , LP		PITTSBURGH	PA	AIRSIDE PARK , LP		07/01/2000		(2,069,054)								2,056,519		0.250
000000-00-0	B.A VENTURES. LLC		LATHAM	NY	B.A VENTURES. LLC		07/01/1997		3,975,380	5,632,784	5,632,784	56,141					200,000		0.500
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,906,326	5,632,784	5,632,784	56,141					2,256,519		XXX
000000-00-0	GUARDIAN SHORES, LLC		MARINA DEL RAY	CA	GUARDIAN SHORES, LLC		03/25/2011		14,683,275			3,017,078							50.000
000000-00-0	360 SOUTH ACACIA ,LLC		FULLERTON	CA	360 SOUTH ACACIA ,LLC		09/01/1988		(339,030)								409,491		53.000
000000-00-0	GUARDIAN CHELSA PLACE APTS		WILMINGTON	DE	GUARDIAN CHELSA PLACE APTS		08/16/2018		4,769,063	4,224,998	4,224,998	(671,040)							90.000
000000-00-0	GUARDIAN ABBEY, LLC		VALHALLA	NY	GUARDIAN ABBEY, LLC		11/20/2007		8,376,713			(1,951,264)							100.000
000000-00-0	GUARDIAN MATTHEWS,LLC		NASHVILLE	TN	GUARDIAN -MATTHEWS,LLC		09/01/1989		2,227,652	1,642,531	1,642,531	(651,736)							90.000
000000-00-0	GUARDIAN SPRINGWOODS III, LLC		HOUSTON	TX	GUARDIAN SPRINGWOODS III, LLC		12/13/2019		7,180,735	7,180,735	7,180,735								90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									36,898,408	13,048,264	13,048,264	(256,962)					409,491		XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2		Wilmington	DE	57 Stars		01/28/2016		14,240,676	17,892,339	17,892,339	1,911,679						8,269,386	76.300
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3		Wilmington	DE	57 Stars		05/23/2017		5,737,720	6,881,622	6,881,622	(7,874)						8,910,075	76.030
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.		Wilmington	DE	57 Stars		06/30/2011		57,586,847	84,625,069	84,625,069	4,614,049						8,334,983	56.120
000000-00-0	A.M. Pappas Life Science Ventures IV, L.P.		Wilmington	DE	A.M. Pappas & Associates, LLC		01/15/2009		5,122,820	2,933,223	2,933,223	(2,224,683)					1,791,845	375,000	15.330
000000-00-0	Advantech Capital			CYM	New Horizon Capital		01/28/2016		8,035,297	18,421,013	18,421,013	(4,785,792)					8,798,082	1,293,867	1.600
000000-00-0	Advantech Capital II LP			CYM	New Horizon Capital		06/21/2018		3,937,331	3,726,185	3,726,185	(52,811)						6,562,669	1.210
000000-00-0	Affinity Asia Pacific Fund V L.P.			CYM	Affinity Capital Management		12/11/2018		3,360,688	3,101,482	3,101,482	(259,206)						13,628,008	0.280
000000-00-0	Alchemy Special Opportunities Fund IV L.P.			GGY	Alchemy Partners		12/13/2019		2,184,893	2,202,252	2,202,252					17,360		19,713,820	1.770
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.		Wilmington	DE	Andreessen Horowitz		05/09/2019		5,460,000	5,432,160	5,432,160	(27,840)						7,540,000	0.650
000000-00-0	ASF VII Infrastructure L.P.				Ardian		06/22/2017		5,444,068	6,240,833	6,240,833	451,244						9,920,065	1.190
000000-00-0	Battery Ventures XI Side Fund, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		4,721,225	9,917,697	9,917,697	2,892,370					318,789	348,300	1.800
000000-00-0	Battery Ventures XI, L.P.		Wilmington	DE	Battery Ventures		06/21/2016		6,197,107	11,560,976	11,560,976	3,055,360					217,979	1,456,000	1.230
000000-00-0	Battery Ventures XII		Wilmington	DE	Battery Ventures		03/26/2018		7,688,480	7,834,848	7,834,848	310,830						3,811,520	1.440
000000-00-0	Battery Ventures XII Side Fund		Wilmington	DE	Battery Ventures		03/26/2018		4,877,440	5,247,519	5,247,519	403,717						1,622,560	1.440
000000-00-0	Beekman Investment Partners III		Wilmington	DE	Beekman Group, The		10/08/2015		15,552,154	18,675,045	18,675,045	1,381,041					122,595	1,751,568	7.610
000000-00-0	Beekman Investment Partners IV, LP		Wilmington	DE	Beekman Group, The		06/28/2019		414,973			(414,973)						19,585,027	4.710
000000-00-0	Brynwood Partners VI		Wilmington	DE	Brynwood Partners		10/13/2009		306,860	18,654	18,654	(232,369)					269,590	5,066,024	6.540
000000-00-0	Brynwood Partners VII		Wilmington	DE	Brynwood Partners		12/27/2013		18,541,905	27,894,870	27,894,870	4,734,448					752,471	6,426,850	5.360
000000-00-0	Brynwood Partners VIII		Wilmington	DE	Brynwood Partners		04/20/2018		7,996,611	9,781,842	9,781,842	2,119,164						13,503,389	3.310
000000-00-0	Bunker Hill Capital II, L.P.		Wilmington	DE	Bunker Hill Capital		12/23/2009		9,015,322	9,473,820	9,473,820	(1,145,429)					3,057,410	2,525,871	7.630
000000-00-0	Calvert Street Capital Partners III, L.P.		Wilmington	DE	Calvert Street Capital Partners		03/24/2009		2,326,941	3,246,491	3,246,491	(5,637)						185,933	3.510
000000-00-0	CapStreet III, L.P.		Wilmington	DE	CapStreet Group		11/24/2008		6,815,270	3,685,356	3,685,356	(2,296,852)					(44,776)	3,831,373	8.430
000000-00-0	CapStreet IV, L.P.		Wilmington	DE	CapStreet Group		01/22/2015		14,865,644	14,344,525	14,344,525	(2,866,547)					6,774,014	5,509,551	5.880
000000-00-0	Capstreet V, L.P.		Wilmington	DE	CapStreet Group		12/19/2019		1,787,461	1,787,461	1,787,461							19,712,539	4.300
000000-00-0	CCMP Capital Investors II		Wilmington	DE	CCMP Capital Advisors, LLC		01/22/2007		82,545			(3,100)					(1,297)	1,389,814	0.590
000000-00-0	CCMP Capital Investors III, L.P.		Wilmington	DE	CCMP Capital Advisors, LLC		07/26/2013		16,499,366	17,787,435	17,787,435	(2,259,502)					2,322,050	2,606,439	0.600
000000-00-0	Centerbridge Capital Partners II		Wilmington	DE	Centerbridge Partners		05/09/2011		6,797,069	6,377,234	6,377,234	2,234,855		5,886,346			808,853	1,788,939	0.470
000000-00-0	Centerbridge Capital Partners III, L.P.		Wilmington	DE	Centerbridge Partners		05/21/2015		16,850,346	18,709,965	18,709,965	(653)					2,965,150	11,315,115	0.410
000000-00-0	Centre Lane Partners IV, L.P.		Wilmington	DE	Centre Lane Partners		05/12/2017		19,236,950	22,261,734	22,261,734	2,246,556					354,393	2,754,716	6.380
000000-00-0	Centre Lane Partners V, L.P.		Wilmington	DE	Centre Lane Partners		09/11/2019		721,355	659,904	659,904	(61,451)						20,778,645	3.670
000000-00-0	Charles River Partnership XV, L.P.		Wilmington	DE	Charles River Ventures		05/29/2012		6,086,891	11,802,108	11,802,108	2,637,040					1,737,845	356,250	1.980
000000-00-0	Charles River Partnership XVII, LP		Wilmington	DE	Charles River Ventures		03/28/2018		6,246,052	6,206,233	6,206,233	83,801					572,128	5,610,000	1.980
000000-00-0	CHB Capital Partners III, L.P.		Wilmington	DE	CHB Capital Partners		03/24/2009					325,818							14.280
000000-00-0	Chequers Capital XVII, L.P.			FRA	Chequers Capital		07/17/2017		9,311,853	7,095,071	7,095,071	(1,357,029)				(64,093)		14,360,136	1.930
000000-00-0	CID Capital Opportunity Fund II, L.P.		Wilmington	DE	CID Capital		11/22/2013		9,582,613	11,312,206	11,312,206	(311,640)					2,840,649	1,791,363	8.170
000000-00-0	CID Capital Opportunity Fund L.P.		Wilmington	DE	CID Capital		04/07/2008		481,401	481,401	481,401	2,442,948		3,053,604			1,023,557	1,093,180	13.300
000000-00-0	Columbia Capital Equity Partners V, L.P.		Wilmington	DE	Columbia Capital		01/08/2010		6,055,724	8,283,581	8,283,581	(2,638,449)					4,371,941	247,385	7.070

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation and Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Columbia Capital Equity Partners VI (QP), L.P.																		
000000-00-0			Wilmington	DE	Columbia Capital		01/22/2015		16,419,170	14,878,843	14,878,843	(1,306,055)					4,472,702	3,137,234	4.670
000000-00-0	Columbia Capital Equity Partners VII, L.P.		Wilmington	DE	Columbia Capital		11/27/2018		489,787	474,810	474,810	(14,977)						16,510,213	2.840
000000-00-0	Cressey & Company Fund V, L.P.		Wilmington	DE	Cressey & Company		04/13/2015		19,892,148	23,957,841	23,957,841	2,917,549						(320,122)	3.780
000000-00-0	Cressey & Company Fund VI, L.P.		Wilmington	DE	Cressey & Company		12/17/2018		3,740,000	3,609,831	3,609,831	(130,169)						13,260,000	1.710
000000-00-0	Crosslink Ventures VI, L.P.		Wilmington	DE	Crosslink Capital		06/11/2010		9,692,215	13,894,335	13,894,335	(3,000,899)					4,278,882	1,351,253	9.510
000000-00-0	CS Global Co-Investment Partners, LP		Wilmington	DE	Grosvenor Capital Management		08/21/2009		2,358,157	874,735	874,735	(954,346)					883,909	7,218,981	99.500
000000-00-0	Doughty Hanson & Co. V, L.P.				DH Private Equity Partners		05/04/2007										2,616		0.500
000000-00-0	Energy Spectrum VIII LP		Wilmington	DE	Energy Spectrum Capital		01/25/2019		1,962,117	1,469,153	1,469,153	(492,964)					1,302	23,037,883	2.630
000000-00-0	EQT VI Fund			GGY	EQT Partners		11/30/2011		8,526,245	4,368,504	4,368,504	(2,700,368)				(202,131)	2,818,389	775,962	0.290
000000-00-0	Equistone Partners Europe Fund VI, L.P.			LUX	Equistone Partners Europe		07/09/2018		4,056,739	3,965,665	3,965,665	(30,490)				(2,125)		10,075,882	0.450
000000-00-0	Evergreen Pacific Partners II, L.P.		Wilmington	DE	Evergreen Pacific Partners		08/20/2008			121,774	121,774	(150,930)					154,195	3,171,074	5.290
000000-00-0	Felicis Ventures V LP		Wilmington	DE	Felicis Ventures		06/16/2016		12,217,500	15,755,264	15,755,264	3,550,437						1,282,500	6.780
000000-00-0	Felicis Ventures VI, L.P.		Wilmington	DE	Felicis Ventures		09/21/2018		6,544,600	6,806,068	6,806,068	277,261						4,455,400	3.650
000000-00-0	FirstMark Capital IV, L.P.		Wilmington	DE	FirstMark Capital		04/27/2017		6,215,000	6,676,506	6,676,506	349,686						4,785,000	4.050
000000-00-0	FirstMark Capital OF II, L.P.		Wilmington	DE	FirstMark Capital		01/11/2018		6,975,000	7,400,878	7,400,878	454,224						2,025,000	4.390
000000-00-0	Foundation Capital IX, L.P.		Wilmington	DE	Foundation Capital		01/30/2019		2,548,207	2,381,040	2,381,040	(167,167)						7,451,793	2.850
000000-00-0	Foundation Capital VIII, L.P.		Wilmington	DE	Foundation Capital		11/09/2015		14,570,592	23,225,110	23,225,110	4,037,936						2,307,306	5.380
000000-00-0	Foundry Group Next 2018, L.P.		Wilmington	DE	Foundry Group		06/26/2018		5,805,000	5,683,057	5,683,057	(44,549)						15,695,000	2.780
000000-00-0	Foundry Group Next, L.P.		Wilmington	DE	Foundry Group		07/06/2016		16,599,372	20,046,420	20,046,420	819,604						3,400,628	3.880
000000-00-0	Foundry Group Select Fund, L.P.		Wilmington	DE	Foundry Group		08/09/2013		8,336,586	9,048,653	9,048,653	(1,040,110)					309,052	140,773	4.820
000000-00-0	Foundry Venture Capital 2007, L.P.		Wilmington	DE	Foundry Group		11/19/2007		2,052,475	2,092,877	2,092,877	(328,814)		2,030,672				300,000	8.620
000000-00-0	Foundry Venture Capital 2010 Annex, L.P		Wilmington	DE	Foundry Group		08/25/2015		1,840,839	3,140,623	3,140,623	943,189					31,071		15.000
000000-00-0	Foundry Venture Capital 2010, L.P.		Wilmington	DE	Foundry Group		10/11/2010		18,224,778	26,288,238	26,288,238	570,865					662,059	31,955	9.700
000000-00-0	Foundry Venture Capital 2013, L.P.		Wilmington	DE	Foundry Group		01/10/2013		22,275,000	31,241,105	31,241,105	(3,852,719)						225,000	9.700
000000-00-0	Genstar Capital Partners IX, L.P.		Wilmington	DE	Genstar Capital		07/03/2019		5,446,502	5,337,104	5,337,104	(109,398)						18,053,498	0.430
000000-00-0	Genstar Capital Partners VII, L.P.		Wilmington	DE	Genstar Capital		10/01/2015		17,551,025	28,865,375	28,865,375	4,226,826					45,810	(378,006)	1.060
000000-00-0	Genstar Capital Partners VIII		Wilmington	DE	Genstar Capital		04/28/2017		20,342,149	26,622,854	26,622,854	3,700,638					2,149,812	657,851	0.630
000000-00-0	Global Infrastructure Partners A, L.P.		Wilmington	DE	Global Infrastructure Partners		08/09/2012		957,300	957,300	957,300	(2,958,394)		4,745,021			9,674,330	2,414,954	1.010
000000-00-0	Global Infrastructure Partners II - A, L.P.		Wilmington	DE	Global Infrastructure Partners		08/09/2012		16,234,042	22,566,685	22,566,685	474,204					1,767,891	1,838,839	0.800
000000-00-0	Global Infrastructure Partners III A/B		Wilmington	DE	Global Infrastructure Partners		08/02/2016		39,959,877	41,051,948	41,051,948	(2,065,831)					3,831,454	12,871,952	0.900
000000-00-0	Global Infrastructure Partners IV, L.P.		Wilmington	DE	Global Infrastructure Partners		09/12/2019		135,173	32,813	32,813	(102,361)						7,500,000	0.040
000000-00-0	GrandBanks Capital Ventures II		Wilmington	DE	GrandBanks Capital		11/07/2008		13,119,408	13,256,315	13,256,315	1,105,593						(995,888)	17.500
000000-00-0	Green Equity Investors VI, L.P.		Wilmington	DE	Leonard Green & Partners, L.P.		12/06/2012		18,311,980	27,411,795	27,411,795	3,238,095					940,510	2,515,742	0.640
000000-00-0	Green Equity Investors VII, L.P. & Side VII		Wilmington	DE	Leonard Green & Partners, L.P.		05/12/2017		13,775,433	15,936,904	15,936,904	2,084,997						(734)	6,223,833	0.210
000000-00-0	Grey Mountain Partners Fund II, L.P.		Wilmington	DE	Grey Mountain Partners		11/20/2009		2,889,037	1,109,897	1,109,897	(425,672)					35,331	427,085	6.700
000000-00-0	Grotech Partners VII, L.P.		Wilmington	DE	Grotech Ventures		11/01/2007		338,909	3,167,128	3,167,128	(617,142)					49,352		9.190
000000-00-0	Grotech Ventures II, LP		Wilmington	DE	Grotech Ventures		12/28/2011		12,847,429	13,479,625	13,479,625	967,722						1,239,238	6.670
000000-00-0	GS Capital Partners VI Fund, L.P.		Wilmington	DE	Goldman Sachs		04/26/2007		2,418,831	2,494,384	2,494,384	(220,393)					222,255	4,197,416	0.250
000000-00-0	GS Mezzanine Partners 2006, L.P.		Wilmington	DE	Goldman Sachs		04/12/2006		167,006	89,761	89,761	(3,652)					9,107	1,603,597	0.480
000000-00-0	GS Vintage Fund IV, L.P.		Wilmington	DE	Goldman Sachs		01/23/2007		2,508,110	1,749,531	1,749,531	(1,031,323)					956,175	3,274,125	1.320
000000-00-0	GSO Capital Opportunities Fund III		Wilmington	DE	GSO Capital Partners		09/22/2016		24,874,044	25,495,775	25,495,775	98,161					2,286,629	26,347,798	0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP		Wilmington	DE	Blackstone Group		03/27/2019		1,680,521	1,759,890	1,759,890	79,369					2,108	23,319,479	0.720
000000-00-0	GTCR Fund XI/A & B		Wilmington	DE	GTCR		09/02/2014		11,029,450	18,925,991	18,925,991	4,350,018					1,487,461	1,830,333	0.640
000000-00-0	GTCR Fund XII		Wilmington	DE	GTCR		05/04/2018		6,976,491	6,961,322	6,961,322	1,021,048					81,383	16,212,650	0.430
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.		Wilmington	DE	HarbourVest Partners		04/28/2016		88,500,000	100,572,263	100,572,263	6,260,892						31,500,000	99.000
000000-00-0	Harvest Partners VII and VII Parallel		Wilmington	DE	Harvest Partners		09/28/2016		14,654,848	15,877,018	15,877,018	447,038					144,894	1,784,572	0.750
000000-00-0	Harvest Partners VIII, L.P.		Wilmington	DE	Harvest Partners		11/27/2019		2,094,289	2,093,636	2,093,636	(653)					653	19,405,711	0.540
000000-00-0	High Street Real Estate Fund IV, L.P.		Wilmington	DE	High Street Equity Advisors, LLC		12/05/2012			28,324	28,324	(13,648)							27.360
000000-00-0	High Street Real Estate Fund V		Wilmington	DE	High Street Real Estate Fund V, LP		01/18/2016		13,435,837	15,684,968	15,684,968	993,045					515,277		4.290
000000-00-0	HPS Mezzanine Partners 2019, L.P.		Wilmington	DE	HPS Investment Partners, LLC		08/29/2019		108,194	133,973	133,973	25,779					6,148	17,891,806	0.360
000000-00-0	HPS Mezzanine Partners III, L.P.		Wilmington	DE	HPS Investment Partners, LLC		02/27/2017		41,628,700	45,096,246	45,096,246	2,084,105					1,319,020	8,742,531	2.670
000000-00-0	Huron Fund IV, L.P		Wilmington	DE	Huron Capital Partners, LLC		07/12/2013		19,168,452	19,456,907	19,456,907	1,336,553						858,986	4.140
000000-00-0	Huron Fund V		Wilmington	DE	Huron Capital Partners, LLC		04/18/2018		1,809,500	2,081,395	2,081,395	438,376						5,190,500	1.230
000000-00-0	Investindustrial VI LP				Investindustrial Partners		05/24/2016		16,121,719	12,038,666	12,038,666	(71,854)				203,838		3,345,283	0.930
000000-00-0	Investindustrial VII L.P.				Investindustrial Advisors Limited		09/16/2019		337,744	303,263	303,263	(39,205)				4,724		22,537,305	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	ISQ Global Infrastructure Fund II, L.P.		Wilmington	DE	I Squared Capital		06/07/2018		10,756,642	11,528,340	11,528,340	972,401					259,641	15,508,737	0.370
000000-00-0	J.C. Flowers II, L.P.			CYM	J.C. Flowers & Co. LLC		05/26/2006		105,610	13,814	13,814	2,091,047		2,425,437			29,810	542,520	0.320
000000-00-0	Kinderhook Capital Fund V, L.P.		Wilmington	DE	Kinderhook Industries		12/19/2017		13,488,647	15,028,477	15,028,477	1,451,369						6,511,353	2.670
000000-00-0	Levine Leichtman Capital Partners IV, L.P.		Wilmington	DE	Levine Leichtman Capital Partners		12/29/2008		1,641,612	1,641,612	1,641,612	2,568,142		3,428,479				3,196,812	1.580
000000-00-0	Levine Leichtman Capital Partners V, L.P.		Wilmington	DE	Levine Leichtman Capital Partners		04/11/2013		18,427,992	19,913,250	19,913,250	1,082,220					1,965,129	3,396,815	1.370
000000-00-0	Lime Rock Partners VIII, L.P.			CYM	Lime Rock Partners		11/26/2018		13,910,078	13,800,163	13,800,163	(109,915)						6,521,724	3.330
000000-00-0	Longworth Advisors Fund III, L.P.		Wilmington	DE	Longworth Venture Partners		06/08/2009		132,345	102,825	102,825	(39,529)					36,390	6,900	13.200
000000-00-0	Longworth Venture Partners III, L.P.		Wilmington	DE	Longworth Venture Partners		12/10/2008		8,006,758	5,711,019	5,711,019	(2,183,071)					2,524,908	1,177,050	10.860
000000-00-0	Lovell Minnick Equity Partners IV, L.P.		Wilmington	DE	Lovell Minnick Partners, LLC		03/27/2015		19,278,885	17,339,925	17,339,925	(6,219,008)					12,283,586	(1,391,671)	3.620
000000-00-0	Lovell Minnick Equity Partners V, LP		Wilmington	DE	Lovell Minnick Partners, LLC		10/25/2019		2,452,101	2,452,101	2,452,101							19,047,899	2.930
000000-00-0	LS Power Equity Partners II, L.P.		Wilmington	DE	LS Power Equity Partners		01/29/2007		1,997,916	1,034,335	1,034,335	(331,998)						1,144,408	1.050
000000-00-0	Meritech Capital Partners VI, L.P.		Wilmington	DE	Meritech Capital Partners		06/18/2018		5,643,750	5,767,226	5,767,226	204,876						4,356,250	1.590
000000-00-0	MSouth Equity Partners II, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		02/29/2012		14,167,819	12,495,387	12,495,387	(1,723,793)					2,968,915	211,621	4.570
000000-00-0	MSouth Equity Partners III, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		11/09/2015		16,812,046	15,126,842	15,126,842	(3,220,996)					4,937,543	3,884,694	3.850
000000-00-0	MSouth Equity Partners IV, L.P.		Wilmington	DE	MSouth Equity Partners, L.P.		09/06/2019		705,349	578,690	578,690	(126,659)						19,294,651	2.130
000000-00-0	Nautic Partners VI, L.P.		Wilmington	DE	Nautic Partners		05/24/2007		206,927	4,564,528	4,564,528	134,448					62	664,401	3.440
000000-00-0	NB Co-Investment Partners		Wilmington	DE	Neuberger Berman		09/26/2006		900,646	1,532,395	1,532,395	169,075						2,229,120	1.530
000000-00-0	New Leaf Ventures III, L.P.		Wilmington	DE	New Leaf Venture Partners		12/15/2015		16,738,387	16,743,983	16,743,983	(5,917,779)					2,262,029	761,613	8.380
000000-00-0	Opus Capital Venture Partners VI, LP		Wilmington	DE	Opus Capital		02/28/2011		6,641,834	6,101,107	6,101,107	578,240						4,185,045	10.080
000000-00-0	Pfingsten Partners IV		Wilmington	DE	Pfingsten Partners		03/31/2009		4,433,558	5,206,503	5,206,503	351,912					4,585,989	3,802,431	3.810
000000-00-0	Phoenix Equity Partners 2010, L.P.				Phoenix Equity Partners		06/02/2010		3,636,403	911,533	911,533	(1,312,048)				256,066	468,628	2,453,944	3.330
000000-00-0	Pimco Bravo Fund II, LP		Wilmington	DE	Pacific Investment Management Company LLC		10/22/2013		1,905,592	6,993,891	6,993,891	(1,620)							0.270
000000-00-0	PIMCO BRAVO Fund, LP		Wilmington	DE	Pacific Investment Management Company LLC		11/14/2011		2,600	384,998	384,998	(698,395)					197,943		1.070
000000-00-0	Platte River Equity IV, L.P.		Wilmington	DE	Platte River Ventures		05/02/2018		6,507,941	6,562,643	6,562,643	175,174						13,220,000	3.200
000000-00-0	Point 406 Ventures II, L.P.		Wilmington	DE	406 Ventures		07/12/2012		13,041,000	23,681,826	23,681,826	3,006,711						(186,276)	8.570
000000-00-0	Presidio Partners 2007, L.P.		Wilmington	DE	CMEA Capital		06/30/2007		5,578,250	5,026,397	5,026,397	(774,632)					17,365	721,495	5.120
000000-00-0	Primus Capital Fund VI, L.P.		Wilmington	DE	Primus Capital		12/05/2007		2,254,017	945,814	945,814	(261,678)					143,439	897,087	3.640
000000-00-0	Primus Capital Fund VII, L.P.		Wilmington	DE	Primus Capital		12/21/2012		7,161,968	9,537,973	9,537,973	(2,336,876)					5,590,152	1,364,252	4.250
000000-00-0	Primus Capital Fund VIII, L.P.		Wilmington	DE	Primus Capital		12/21/2017		10,681,874	10,493,343	10,493,343	298,769						10,318,126	3.890
000000-00-0	Prophet Equity, L.P.		Wilmington	DE	Prophet Equity, L.P.		11/20/2008		17,778,854	17,169,972	17,169,972	(4,376,445)					4,357,886		7.380
000000-00-0	Quintana Energy Partners II, L.P.			CYM	Quintana Capital Group		01/15/2009		2,896,295	1,707,006	1,707,006	(1,956,818)						355,106	5.590
000000-00-0	Quintana Energy Partners, L.P.			CYM	Quintana Capital Group		11/21/2006		1,248,849	1,248,849	1,248,849	362,477		2,836,116			1	(79,675)	2.790
000000-00-0	RCG Longview Equity Fund, LP		Wilmington	DE	RCG Longview		07/18/2007		686,315	534,866	534,866	(79,329)					57,954		3.620
000000-00-0	Redpoint Omega III, L.P.		Wilmington	DE	Redpoint Venture Partners		05/14/2018		3,672,031	3,613,272	3,613,272	44,536					224,073	6,103,896	2.600
000000-00-0	Redview Capital			CYM	New Horizon Capital		01/28/2016		7,388,941	7,979,241	7,979,241	(492,885)					221,354	763,720	1.600
000000-00-0	Redview Capital II L.P.			CYM	Redview Capital Partners		06/21/2018		1,808,650	1,441,329	1,441,329	(218,515)						8,691,350	1.210
000000-00-0	Rockwell North Carolina SPE II, LLC			MT	Rockwell		11/19/2015		10,000	10,000	10,000								100.000
000000-00-0	Sargasso Mutual			BMU	SARGASSO				2,989,078	7,488,284	7,488,284	512,967							8.723
000000-00-0	SCN Investment Holdings I, LLC		Wilmington	DE	Levine Leichtman Capital Partners		03/23/2011		1										100.000
000000-00-0	StarVest Partners II, L.P.		Wilmington	DE	StarVest Partners		04/16/2008		8,017,971	7,466,009	7,466,009	400,628					1,631,918	20,812	7.940
000000-00-0	SVB Capital Preferred Return Fund, LP		Wilmington	DE	SVB Capital		02/10/2010		14,306,418	20,046,019	20,046,019	(4,976,955)					7,812,079	2,700,000	47.290
000000-00-0	Techstars Ventures 2017, L.P.		Wilmington	DE	Techstars Ventures		01/17/2018		5,224,342	5,961,879	5,961,879	703,714						6,012,500	6.460
000000-00-0	Thompson Street Capital Partners IV, L.P.		Wilmington	DE	Thompson Street Capital Partners		01/25/2016		16,169,999	20,874,862	20,874,862	4,332,914					(182,888)	1,038,991	3.120
000000-00-0	Thompson Street Capital Partners V, L.P.		Wilmington	DE	Thompson Street Capital Partners		07/27/2018		2,825,014	2,539,318	2,539,318	(96,383)						17,174,986	2.350
000000-00-0	Trident V, L.P.			CYM	Stone Point Capital		12/28/2010		3,671,348	4,433,593	4,433,593	(686,071)					851,889	372,836	0.360
000000-00-0	Trident VI, L.P.			CYM	Stone Point Capital		09/12/2014		8,814,724	14,372,706	14,372,706	984,025					1,658,678	1,450,873	0.560
000000-00-0	Trident VII, L.P.		Wilmington	DE	Stone Point Capital		12/18/2017		13,554,196	15,003,401	15,003,401	1,313,065					987,270	4,525,726	0.470
000000-00-0	Trilantic Capital Partners IV, L.P.		Wilmington	DE	Trilantic Capital Partners		10/29/2007		2,086,511	1,557,674	1,557,674	(539,539)					3,241	1,948,873	0.860
000000-00-0	Trinity Ventures XII, L.P.		Wilmington	DE	Trinity Ventures		04/07/2016		10,428,750	18,057,582	18,057,582	6,022,075						3,071,250	3.340
000000-00-0	Trivest Fund V LP		Wilmington	DE	Trivest Partners, L.P.		05/24/2013		10,139,929	12,965,286	12,965,286	1,552,100					463,066	1,628,185	3.750
000000-00-0	Trivest Fund VI, L.P.		Wilmington	DE	Trivest Partners, L.P.		02/08/2019		5,345,045	6,772,142	6,772,142	1,427,097						14,654,955	3.410
000000-00-0	Trivest Growth Investment Fund I		Wilmington	DE	Trivest Partners, L.P.		01/17/2017		1,571,248	1,897,949	1,897,949	284,200					277,675	1,428,752	1.360
000000-00-0	TSG6, L.P		Wilmington	DE	TSG Consumer Products		07/02/2012		8,823,127	10,507,089	10,507,089	(94,230)					1,574,718	2,336,406	0.940
000000-00-0	TSG7 L.P. A		Wilmington	DE	TSG Consumer Products		03/30/2016		14,161,334	16,824,323	16,824,323	1,382,557					110,337	4,838,904	0.950

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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	TSG7, L.P. B		Wilmington	DE	TSG Consumer Products		01/19/2016		2,389,138	2,122,373	2,122,373	(14,687)					5,538	1,610,862	0.780
000000-00-0	TSG8 L.P.		Wilmington	DE	TSG Consumer Products		01/08/2019		563,430	137,529	137,529	(425,901)						20,936,570	0.530
000000-00-0	Upfront V, L.P.		Wilmington	DE	Upfront Ventures		03/19/2015		13,893,741	16,183,895	16,183,895	730,791					187,443	1,763,515	5.420
000000-00-0	Upfront VI, L.P.		Wilmington	DE	Upfront Ventures		11/29/2017		6,255,225	6,327,705	6,327,705	272,087						7,244,775	3.450
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.		Wilmington	DE	Warburg Pincus		06/20/2019		420,000	402,494	402,494	(17,506)						11,580,000	0.300
000000-00-0	Warburg Pincus Energy		Wilmington	DE	Warburg Pincus		07/25/2014		21,302,544	24,761,916	24,761,916	(601,133)					1,500	5,160,000	0.780
000000-00-0	Warburg Pincus Private Equity XII, L.P.		Wilmington	DE	Warburg Pincus		12/21/2015		20,428,800	25,498,076	25,498,076	2,645,693					117,600	1,428,000	0.190
000000-00-0	Warburg, Pincus Private Equity X, L.P.		Wilmington	DE	Warburg Pincus		10/01/2007		2,903,736	7,302,539	7,302,539	(1,027,259)					3,287,715		0.170
000000-00-0	Warburg, Pincus Private Equity XI, LP		Wilmington	DE	Warburg Pincus		09/20/2012		9,402,383	15,793,746	15,793,746	(3,354,815)					5,368,392		0.230
2599999. Joint Venture Interests - Other - Unaffiliated									1,359,329,936	1,604,166,402	1,604,166,402	27,711,048		24,405,675		213,638	145,481,278	847,309,436	XXX
575767-AL-2	MASS MUTUAL LIFE INS CO 4.900% 04/01/77			ME	CITICORP SECURITIES	1FE	03/20/2017		13,729,240	16,516,632	13,727,601		(849)				661,500		0.000
575767-AN-8	MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070 AO 15 3.729% 10/15/70			ME	J.P. MORGAN	1FE	10/22/2019		24,684,500	24,371,468	24,685,038		538						0.000
575767-AK-4	MASS MUTUAL LIFE INS CO 4 1/2% Due 4/15/2065 AO15 4.500% 04/15/65			ME	CONVERSION BROKER	1FE	06/14/2016		14,632,470	17,384,112	14,646,286		5,138				697,500		0.000
575767-AJ-7	MASS MUTUAL LIFE INS CO 5 3/8% Due 12/1/2041 JD1 5.375% 12/01/41			ME	CONVERSION BROKER	1FE	04/26/2012		21,196,985	24,551,815	21,051,609		(26,631)				1,075,000		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURA 4.95% Due 4/22/2044 AO22 4.950% 04/22/44			OH	CONVERSION BROKER	1FE	06/13/2014		5,070,200	5,686,538	5,063,788		(1,351)				247,500		0.000
636792-AB-9	NATL LIFE INSURANCE-VRMT BASIC 5.250% 07/19/68				CREDIT SUISSE FIRST BOSTON	2FE	07/10/2018		20,000,000	21,683,578	20,000,000						1,050,000		0.000
64952G-AF-5	NEW YORK LIFE INSURANCE 6 3/4% Due 11/15/2039 MN15 6.750% 11/15/39			NY	CONVERSION BROKER	1FE	10/06/2009		47,239,543	68,970,076	47,223,080		(2,976)				3,208,890		0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69			NY	J.P. MORGAN	1FE	04/01/2019		85,650,563	95,579,906	85,650,073		(490)				2,133,540		0.000
668131-AA-3	NORTHWESTERN MUTUAL LIFE 6.063% Due 3/30/2040 MS31 6.063% 03/30/40			WI	CONVERSION BROKER	1FE	03/25/2010		3,836,290	5,161,380	3,822,519		(1,847)				227,363		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE BASIC 3.625% 09/30/59			WI	J.P. MORGAN	1FE	09/12/2019		44,614,860	44,122,904	44,613,883		(977)						0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47			WI	J.P. MORGAN	1FE	09/21/2017		84,863,400	89,821,740	84,870,537		3,434				2,887,500		0.000
677412-AF-5	OHIO NATIONAL LIFE INS 6 7/8% Due 6/15/2042 JD15 6.875% 06/15/42			OH	CONVERSION BROKER	2FE	06/06/2012		10,133,310	10,990,985	10,119,549		(2,334)				687,500		0.000
69448F-AA-9	PACIFIC LIFE INSURANCE C BASIC 4.300% 10/24/67				CITICORP SECURITIES	1FE	10/17/2017		59,147,648	63,107,631	59,155,673		4,322				2,575,700		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY 4.270% 05/15/47			NY	J.P. MORGAN	1FE	05/03/2017		52,826,416	59,064,046	52,825,715		(2,981)				1,938,580		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY 4.9% Due 9/15/2044 MS15 4.900% 09/15/44			NY	CONVERSION BROKER	1FE	09/15/2014		52,712,272	63,316,369	52,634,974		(27,078)				2,513,700		0.000
878091-BC-0	TEACHERS INSUR & ANNUITY 6.85% Due 12/16/2039 JD16 6.850% 12/16/39			NY	CONVERSION BROKER	1FE	12/11/2009		38,172,366	54,568,523	38,019,880		(20,589)				2,548,200		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE BASIC 5.150% 01/15/49				J.P. MORGAN	1FE	01/17/2019		9,948,700	12,269,525	9,949,259		559				246,056		0.000
2799999. Surplus Debentures, etc - Unaffiliated									588,458,763	677,167,228	588,059,464		(74,112)				22,698,529		XXX
000000-00-0	USB LIHTC Fund 2017-9		WILMINGTON	DE	USB LIHTC Fund 2017-9		12/06/2017		13,353,645	8,233,111	8,233,111		(2,611,259)						
000000-00-0	Aegon LIHTC Fund 55 , LLC		WILMINGTON	DE	Aegon LIHTC Fund 55 , LLC		09/14/2018		3,536,906	3,536,906	3,536,906								
000000-00-0	R4 Housing Partners X LP		WILMINGTON	DE	R4 Housing Partners X LP		12/14/2018		9,494,154	9,494,154	9,494,154								
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC		WILMINGTON	DE	CREA Corporate Tax Credit Fund 66, LLC		01/03/2019		753,124	753,124	753,124								
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									27,137,829	22,017,295	22,017,295		(2,611,259)						XXX
000000-00-0	GEORGIA TAX CREDITS FUND VIII,LP			GA	GEORGIA TAX CREDITS FUND VIII,LP		11/15/2011		3,132,612	3,132,612	3,132,612		(919,852)						99.990
3999999. Guaranteed State Low Income Housing Tax Credit - Unaffiliated									3,132,612	3,132,612	3,132,612		(919,852)						XXX
000000-00-0	GUARDIAN INVESTORS SERVICES, LLC		WILMINGTON	DE	GUARDIAN INVESTORS SERVICES, LLC		08/31/2006		720,060,193	769,795,172	769,795,172	49,734,977							100.000
000000-00-0	Park Avenue Securities, LLC		WILMINGTON	DE	Park Avenue Securities, LLC		12/31/2019		32,210,803	32,210,803	32,210,803								100.000
000000-00-0	Advantage Capital Solar Partners I, LLC		WILMINGTON	DE	Advantage Capital Solar Partners I, LLC		10/11/2017		3,935,223	3,712,432	3,712,432								
000000-00-0	Blue Earth Solar 2017, LLC		WILMINGTON	DE	Blue Earth Solar 2017, LLC		10/26/2017		28,403,698	8,102,617	8,102,617								

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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	Fayetteville RG Solar, LLC		WILMINGTON	DE	Fayetteville RG Solar, LLC		11/05/2018		13,900,741	2,624,091	2,624,091			11,276,650					
000000-00-0	Conway RG Solar, LLC		WILMINGTON	DE	Conway RG Solar, LLC		02/09/2018		3,755,095	506,375	506,375								
000000-00-0	RG Plymouth Solar, LLC		WILMINGTON	DE	RG Plymouth Solar, LLC		05/30/2018		20,976,122	3,717,976	3,717,976			17,258,146					
000000-00-0	USB RETC Fund 2018-11, LLC		WILMINGTON	DE	USB RETC Fund 2018-11, LLC		06/18/2018		27,489,518	4,194,559	4,194,559			6,197,396					
000000-00-0	USB RETC Fund 2018-10, LLC		WILMINGTON	DE	USB RETC Fund 2018-10, LLC		07/26/2018		20,513,652	5,595,424	5,595,424			954,218					
000000-00-0	RG Redlands Solar, LLC		WILMINGTON	DE	RG Redlands Solar, LLC		08/15/2018		15,725,822	2,358,155	2,358,155			3,927,182					
000000-00-0	RG Waseco Solar, LLC		WILMINGTON	DE	RG Waseco Solar, LLC		09/20/2018		18,856,799	3,645,642	3,645,642			10,375,755					
000000-00-0	RBC-SkyHigh Sun Holding Company , LLC		WILMINGTON	DE	RBC-SkyHigh Sun Holding Company , LLC		10/15/2018		19,496,030	642,459	642,459			14,250,147					
000000-00-0	RG Worcester Solar, LLC		WILMINGTON	DE	RG Worcester Solar, LLC		10/09/2018		5,955,195	923,533	923,533			1,080,254					
000000-00-0	Advantage Capital Solar Partners II, LLC		WILMINGTON	DE	Advantage Capital Solar Partners II, LLC		10/29/2018		15,788,368	2,942,980	2,942,980			38,600					
000000-00-0	RG Paiute Solar, LLC		WILMINGTON	DE	RG Paiute Solar, LLC		03/07/2019		5,552,380					5,552,380					
000000-00-0	RG Granite Solar, LLC		WILMINGTON	DE	RG Granite Solar, LLC		03/22/2019		13,292,675					13,292,675					
000000-00-0	USB RETC Fund 2019-1 LLC		WILMINGTON	DE	USB RETC Fund 2019-1 LLC		04/25/2019		38,890,303	13,183,951	13,183,951			25,706,352					
000000-00-0	MPC 2019 Energy Fund 1, LLC		WILMINGTON	DE	MPC 2019 Energy Fund 1, LLC		04/24/2019		11,900,000	1,714,707	1,714,707			10,185,293					
000000-00-0	RG Roanoke Solar, LLC		WILMINGTON	DE	RG Roanoke Solar, LLC		06/27/2019		12,423,701	2,602,276	2,602,276			9,821,425					
000000-00-0	RBC-VSF 26 Holding Company, LLC		WILMINGTON	DE	RBC-VSF 26 Holding Company, LLC		06/03/2019		15,294,435	6,508,690	6,508,690			8,785,745					
000000-00-0	MG Clackamas, LLC		WILMINGTON	DE	MG Clackamas, LLC		07/26/2019		8,589,333	5,790,598	5,790,598			2,798,735					
000000-00-0	Nittany Solar, LLC		WILMINGTON	DE	Nittany Solar, LLC		08/28/2019		7,009,600					7,009,600					
000000-00-0	USB RETC Fund 2019-5, LLC		WILMINGTON	DE	USB RETC Fund 2019-5, LLC		11/04/2019		28,508,790	1	1			28,508,789					
000000-00-0	RBC- Fern Holding Company .< LLC		WILMINGTON	DE	RBC- Fern Holding Company .< LLC		12/18/2019		340,779	340,779	340,779								
4799999. Any Other Class of Assets - Affiliated									1,088,869,254	871,113,219	871,113,219	49,734,977		177,019,342					XXX
4899999. Total - Unaffiliated									1,983,698,919	2,312,979,895	2,223,872,131	27,220,157	(3,605,222)	24,405,675		213,638	171,035,895	847,309,436	XXX
4999999. Total - Affiliated									1,135,831,396	894,225,217	894,225,217	49,478,015		177,019,342			409,491		XXX
5099999 - Totals									3,119,530,316	3,207,205,112	3,118,097,348	76,698,172	(3,605,222)	201,425,017		213,638	171,445,386	847,309,436	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	Hanover Aquistions II, LLC	Wilmington	DE	Hanover Aquistions II, LLC	12/01/2012			24,350		100.000
1299999. Non-Registered Private Funds - Mortgage Loans - Affiliated								24,350		XXX
000000-00-0	Guardian Abbey, LLC	Vahalla	NY	Guardian Abbey, LLC	11/20/2007			1,951,264		100.000
000000-00-0	Guardian Springwoods III, LLC	Houston	TX	Guardian Springwoods III LLC	12/13/2019		7,180,735			90.000
2299999. Joint Venture Interests - Real Estate - Affiliated							7,180,735	1,951,264		XXX
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	57 Stars	01/28/2016			2,535,228		76.300
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	57 Stars	05/23/2017			2,255,308		76.030
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	57 Stars	06/30/2011			5,261,355		56.120
000000-00-0	A.M. Pappas Life Science Ventures IV, L.P.	Wilmington	DE	A.M. Pappas & Associates, LLC	01/15/2009			375,000		15.330
000000-00-0	Advantech Capital		CYM	New Horizon Capital	01/28/2016			471,467		1.600
000000-00-0	Advantech Capital II LP		CYM	New Horizon Capital	06/21/2018			1,409,831		1.210
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	Affinity Capital Management	12/11/2018			2,445,924		0.280
000000-00-0	Alchemy Special Opportunities Fund IV L.P.		GGY	Alchemy Partners	12/13/2019		2,184,893			1.770
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.	Wilmington	DE	Andreessen Horowitz	05/09/2019		1,820,000	3,640,000		0.650
000000-00-0	ASF VII Infrastructure L.P.			Ardian	06/22/2017			6,796,520		1.190
000000-00-0	Battery Ventures XI Side Fund, L.P.	Wilmington	DE	Battery Ventures	06/21/2016			588,600		1.800
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DE	Battery Ventures	06/21/2016			320,000		1.230
000000-00-0	Battery Ventures XII	Wilmington	DE	Battery Ventures	03/26/2018			5,066,880		1.440
000000-00-0	Battery Ventures XII Side Fund	Wilmington	DE	Battery Ventures	03/26/2018			3,271,040		1.440
000000-00-0	Beekman Investment Partners III	Wilmington	DE	Beekman Group, The	10/08/2015			3,093,216		7.610
000000-00-0	Beekman Investment Partners IV, LP	Wilmington	DE	Beekman Group, The	06/28/2019		191,443	223,529		4.710
000000-00-0	Brynwood Partners VII	Wilmington	DE	Brynwood Partners	12/27/2013			282,435		5.360
000000-00-0	Brynwood Partners VIII	Wilmington	DE	Brynwood Partners	04/20/2018			526,070		3.310
000000-00-0	Bunker Hill Capital II, L.P.	Wilmington	DE	Bunker Hill Capital	12/23/2009			81,829		7.630
000000-00-0	CapStreet III, L.P.	Wilmington	DE	CapStreet Group	11/24/2008			33,726		8.430
000000-00-0	CapStreet IV, L.P.	Wilmington	DE	CapStreet Group	01/22/2015			4,540,786		5.880
000000-00-0	Capstreet V, L.P.	Wilmington	DE	CapStreet Group	12/19/2019		1,787,461			4.300
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CCMP Capital Advisors, LLC	07/26/2013			2,331,733		0.600
000000-00-0	Centerbridge Capital Partners II	Wilmington	DE	Centerbridge Partners	05/09/2011			743,780		0.470
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Partners	05/21/2015			6,461,042		0.410
000000-00-0	Centre Lane Partners IV, L.P.	Wilmington	DE	Centre Lane Partners	05/12/2017			4,347,852		6.380
000000-00-0	Centre Lane Partners V, L.P.	Wilmington	DE	Centre Lane Partners	09/11/2019		733,663			3.670
000000-00-0	Charles River Partnership XV, L.P.	Wilmington	DE	Charles River Ventures	05/29/2012			281,250		1.980
000000-00-0	Charles River Partnership XVII, LP	Wilmington	DE	Charles River Ventures	03/28/2018			3,780,000		1.980
000000-00-0	Chequers Capital XVII, L.P.		FRA	Chequers Capital	07/17/2017			5,435,405		1.930
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CID Capital	11/22/2013			1,021,242		8.170
000000-00-0	CID Capital Opportunity Fund L.P.	Wilmington	DE	CID Capital	04/07/2008			7,277		13.300
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	Columbia Capital	01/22/2015			4,373,135		4.670
000000-00-0	Columbia Capital Equity Partners VII, L.P.	Wilmington	DE	Columbia Capital	11/27/2018			474,810		2.840
000000-00-0	Cressey & Company Fund V, L.P.	Wilmington	DE	Cressey & Company	04/13/2015			450,000		3.780
000000-00-0	Cressey & Company Fund VI, L.P.	Wilmington	DE	Cressey & Company	12/17/2018			2,040,000		1.710
000000-00-0	CS Global Co-Investment Partners, LP	Wilmington	DE	Grosvenor Capital Management	08/21/2009			109,873		99.500
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	Energy Spectrum Capital	01/25/2019		331,850	1,719,444		2.630
000000-00-0	EQT VI Fund		GGY	EQT Partners	11/30/2011			89,716		0.290
000000-00-0	Equistone Partners Europe Fund VI, L.P.		LUX	Equistone Partners Europe	07/09/2018			2,830,119		0.450
000000-00-0	Felicis Ventures V LP	Wilmington	DE	Felicis Ventures	06/16/2016			2,632,500		6.780
000000-00-0	Felicis Ventures VI, L.P.	Wilmington	DE	Felicis Ventures	09/21/2018			5,044,600		3.650
000000-00-0	FirstMark Capital IV, L.P.	Wilmington	DE	FirstMark Capital	04/27/2017			2,805,000		4.050
000000-00-0	FirstMark Capital OF II, L.P.	Wilmington	DE	FirstMark Capital	01/11/2018			2,475,000		4.390
000000-00-0	Foundation Capital IX, L.P.	Wilmington	DE	Foundation Capital	01/30/2019		968,038	1,580,169		2.850
000000-00-0	Foundation Capital VIII, L.P.	Wilmington	DE	Foundation Capital	11/09/2015			1,642,309		5.380
000000-00-0	Foundry Group Next 2018, L.P.	Wilmington	DE	Foundry Group	06/26/2018			3,628,125		2.780
000000-00-0	Foundry Group Next, L.P.	Wilmington	DE	Foundry Group	07/06/2016			1,600,000		3.880
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	Foundry Group	08/09/2013			206,250		4.820
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	Genstar Capital	07/03/2019		2,665,625	2,780,877		0.430
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	Genstar Capital	10/01/2015			1,138,782		1.060
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	Genstar Capital	04/28/2017			9,183,355		0.630
000000-00-0	Global Infrastructure Partners A, L.P.	Wilmington	DE	Global Infrastructure Partners	07/11/2007			44,634		1.010
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	Global Infrastructure Partners	08/09/2012			432,228		0.800
000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DE	Global Infrastructure Partners	08/02/2016			5,816,688		0.900
000000-00-0	Global Infrastructure Partners IV, L.P.	Wilmington	DE	Global Infrastructure Partners	09/12/2019		102,361	32,813		0.040
000000-00-0	GrandBanks Capital Ventures II	Wilmington	DE	GrandBanks Capital	11/07/2008			1,312,500		17.500
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	Leonard Green & Partners, L.P.	12/06/2012			144,059		0.640

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	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	Leonard Green & Partners, L.P.	05/12/2017			6,710,492		0.210
000000-00-0	Grey Mountain Partners Fund II, L.P.	Wilmington	DE	Grey Mountain Partners	11/20/2009			80,479		6.700
000000-00-0	Grotech Partners VII, L.P.	Wilmington	DE	Grotech Ventures	11/01/2007			268,899		9.190
000000-00-0	Grotech Ventures II, LP	Wilmington	DE	Grotech Ventures	12/28/2011			421,769		6.670
000000-00-0	GS Capital Partners VI Fund, L.P.	Wilmington	DE	Goldman Sachs	04/26/2007			133,158		0.250
000000-00-0	GS Mezzanine Partners 2006, L.P.	Wilmington	DE	Goldman Sachs	04/12/2006			1,084		0.480
000000-00-0	GS Vintage Fund IV, L.P.	Wilmington	DE	Goldman Sachs	01/23/2007			83,645		1.320
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	GSO Capital Partners	09/22/2016			8,511,163		0.750
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	Blackstone Group	03/27/2019		1,328,780	450,460		0.720
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	GTCR	09/02/2014			459,076		0.640
000000-00-0	GTCR Fund XII	Wilmington	DE	GTCR	05/04/2018			3,724,750		0.430
000000-00-0	Harbourvest Guardian Co-Investment Fund L.P.	Wilmington	DE	HarbourVest Partners	04/28/2016			28,500,000		99.000
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	Harvest Partners	09/28/2016			5,640,480		0.750
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	Harvest Partners	11/27/2019		2,269,070			0.540
000000-00-0	High Street Real Estate Fund V	Wilmington	DE	High Street Real Estate Fund V, LP	01/18/2016			1,929,725		4.290
000000-00-0	HPS Mezzanine Partners 2019, L.P.	Wilmington	DE	HPS Investment Partners, LLC	08/29/2019		1,512,484			0.360
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	HPS Investment Partners, LLC	02/27/2017			7,263,329		2.670
000000-00-0	Huron Fund IV, L.P	Wilmington	DE	Huron Capital Partners, LLC	07/12/2013			2,934,992		4.140
000000-00-0	Huron Fund V	Wilmington	DE	Huron Capital Partners, LLC	04/18/2018			815,500		1.230
000000-00-0	Investindustrial VI LP			Investindustrial Partners	05/24/2016			4,825,411		0.930
000000-00-0	Investindustrial VII L.P.			Investindustrial Advisors Limited	09/16/2019		125,631	212,113		0.710
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	I Squared Capital	06/07/2018			5,418,986		0.370
000000-00-0	J.C. Flowers II, L.P.		CYM	J.C. Flowers & Co. LLC	05/26/2006			25,996		0.320
000000-00-0	Kinderhook Capital Fund V, L.P.	Wilmington	DE	Kinderhook Industries	12/19/2017			7,211,047		2.670
000000-00-0	Levine Leichtman Capital Partners V, L.P.	Wilmington	DE	Levine Leichtman Capital Partners	04/11/2013			262,610		1.370
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	Lime Rock Partners	11/26/2018			2,171,309		3.330
000000-00-0	Longworth Advisors Fund III, L.P.	Wilmington	DE	Longworth Venture Partners	06/08/2009			4,500		13.200
000000-00-0	Longworth Venture Partners III, L.P.	Wilmington	DE	Longworth Venture Partners	12/10/2008			252,700		10.860
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners, LLC	03/27/2015			4,752,505		3.620
000000-00-0	Lovell Minnick Equity Partners V, LP	Wilmington	DE	Lovell Minnick Partners, LLC	10/25/2019		1,093,863	1,364,685		2.930
000000-00-0	Meritech Capital Partners VI, L.P.	Wilmington	DE	Meritech Capital Partners	06/18/2018			3,281,250		1.590
000000-00-0	MSouth Equity Partners II, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	02/29/2012			225,440		4.570
000000-00-0	MSouth Equity Partners III, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	11/09/2015			2,964,437		3.850
000000-00-0	MSouth Equity Partners IV, L.P.	Wilmington	DE	MSouth Equity Partners, L.P.	09/06/2019		602,988	102,362		2.130
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	Nautic Partners	05/24/2007			5,240		3.440
000000-00-0	New Leaf Ventures III, L.P.	Wilmington	DE	New Leaf Venture Partners	12/15/2015			2,537,500		8.380
000000-00-0	Opus Capital Venture Partners VI, LP	Wilmington	DE	Opus Capital	02/28/2011			433,261		10.080
000000-00-0	Pfingsten Partners IV	Wilmington	DE	Pfingsten Partners	03/31/2009			79,544		3.810
000000-00-0	Phoenix Equity Partners 2010, L.P.			Phoenix Equity Partners	06/02/2010			724,934		3.330
000000-00-0	PIMCO BRAVO Fund, LP	Wilmington	DE	Pacific Investment Management Company LLC	11/14/2011			2,600		1.070
000000-00-0	Platte River Equity IV, L.P.	Wilmington	DE	Platte River Ventures	05/02/2018			4,820,000		3.200
000000-00-0	Point 406 Ventures II, L.P.	Wilmington	DE	.406 Ventures	07/12/2012			150,000		8.570
000000-00-0	Primus Capital Fund VI, L.P.	Wilmington	DE	Primus Capital	12/05/2007			20,064		3.640
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	Primus Capital	12/21/2012			215,646		4.250
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	Primus Capital	12/21/2017			4,318,011		3.890
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	Prophet Equity, L.P.	11/20/2008			470,457		7.380
000000-00-0	Quintana Energy Partners, L.P.		CYM	Quintana Capital Group	11/21/2006			200,086		2.790
000000-00-0	Redpoint Omega III, L.P.	Wilmington	DE	Redpoint Venture Partners	05/14/2018			1,844,156		2.600
000000-00-0	Redview Capital		CYM	New Horizon Capital	01/28/2016			1,096,549		1.600
000000-00-0	Redview Capital II L.P.		CYM	Redview Capital Partners	06/21/2018			1,597,467		1.210
000000-00-0	SVB Capital Preferred Return Fund, LP	Wilmington	DE	SVB Capital	02/10/2010			2,709		47.290
000000-00-0	Techstars Ventures 2017, L.P.	Wilmington	DE	Techstars Ventures	01/17/2018			3,024,342		6.460
000000-00-0	Thompson Street Capital Partners IV, L.P.	Wilmington	DE	Thompson Street Capital Partners	01/25/2016			1,733,966		3.120
000000-00-0	Thompson Street Capital Partners V, L.P.	Wilmington	DE	Thompson Street Capital Partners	07/27/2018			1,477,165		2.350
000000-00-0	Trident V, L.P.		CYM	Stone Point Capital	12/28/2010			313,643		0.360
000000-00-0	Trident VI, L.P.		CYM	Stone Point Capital	09/12/2014			964,705		0.560
000000-00-0	Trident VII, L.P.	Wilmington	DE	Stone Point Capital	12/18/2017			2,564,221		0.470
000000-00-0	Trilantic Capital Partners IV, L.P.	Wilmington	DE	Trilantic Capital Partners	10/29/2007			5,569		0.860
000000-00-0	Trinity Ventures XII, L.P.	Wilmington	DE	Trinity Ventures	04/07/2016			3,105,000		3.340
000000-00-0	Trivest Fund V LP	Wilmington	DE	Trivest Partners, L.P.	05/24/2013			332,836		3.750
000000-00-0	Trivest Fund VI, L.P.	Wilmington	DE	Trivest Partners, L.P.	02/08/2019		870,865	4,474,180		3.410
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	Trivest Partners, L.P.	01/17/2017			423,212		1.360
000000-00-0	TSG6, L.P	Wilmington	DE	TSG Consumer Products	07/02/2012			506,702		0.940
000000-00-0	TSG7 L.P. A	Wilmington	DE	TSG Consumer Products	03/30/2016			1,738,847		0.950

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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	TSG7, L.P. B	Wilmington	DE	TSG Consumer Products	01/19/2016			1,269,463		0.780
000000-00-0	TSG8 L.P.	Wilmington	DE	TSG Consumer Products	01/08/2019		175,670	387,760		0.530
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures	03/19/2015			1,935,880		5.420
000000-00-0	Upfront VI, L.P.	Wilmington	DE	Upfront Ventures	11/29/2017			2,231,219		3.450
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.	Wilmington	DE	Warburg Pincus	06/20/2019			420,000		0.300
000000-00-0	Warburg Pincus Energy	Wilmington	DE	Warburg Pincus	07/25/2014			5,310,000		0.780
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	Warburg Pincus	12/21/2015			5,604,000		0.190
000000-00-0	Warburg, Pincus Private Equity XI, LP	Wilmington	DE	Warburg Pincus	09/20/2012			73,000		0.230
2599999. Joint Venture Interests - Other - Unaffiliated							18,764,685	279,633,594		XXX
575767-AN-8	MASS MUTUAL LIFE INS CO 3.729% Due 10/15/2070 A0 15 3.729% 10/15/70		ME	J.P. MORGAN	10/22/2019		24,684,500			0.000
64952G-AQ-1	NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69		NY	J.P. MORGAN	04/01/2019		71,044,297	14,904,100		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE BASIC 3.625% 09/30/59		WI	J.P. MORGAN	09/12/2019		14,950,370	29,664,490		0.000
668138-AA-8	NORTHWESTERN MUTUAL LIFE BASIC 3.850% 09/30/47		WI	PIERPONT SECURITIES	09/21/2017			19,983,100		0.000
878091-BF-3	TEACHERS INSUR & ANNUITY 4.270% 05/15/47		NY	PNC CAPITAL	02/05/2019			29,875,596		0.000
878091-BD-8	TEACHERS INSUR & ANNUITY 4.9% Due 9/15/2044 MS15 4.900% 09/15/44		NY	KEY BANK	09/15/2014			8,258,324		0.000
95765P-AA-7	WESTERN & SOUTHERN LIFE BASIC 5.150% 01/15/49			J.P. MORGAN	01/17/2019		9,948,700			0.000
2799999. Surplus Debentures, etc - Unaffiliated							120,627,867	102,685,610		XXX
000000-00-0	USB LIHTC Fund 2017-9	Wilmington	DE	USB LIHTC Fund 2017-9	12/06/2018			8,224,439		
000000-00-0	Aegon LIHTC Fund 55 , LLC	Wilmington	DE	Aegon LIHTC Fund 55 , LLC	09/14/2018			2,730,789		
000000-00-0	R4 Housing Partners X LP	Wilmington	DE	R4 Housing Partners X LP	12/14/2018			3,075,750		
000000-00-0	CREA Corporate Tax Credit Fund 66, LLC	Wilmington	DE	CREA Corporate Tax Credit Fund 66, LLC	01/03/2019		616,467	136,657		
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							616,467	14,167,635		XXX
000000-00-0	PARK AVENUE SECURITIES, LLC	WILMINGTON	DE	INTERNAL TRANSFER	12/31/2019		32,210,803			100.000
000000-00-0	Fayetteville RG Solar, LLC	WILMINGTON	DE	Fayetteville RG Solar, LLC	11/05/2018			14,073,183		
000000-00-0	RG Plymouth Solar, LLC	WILMINGTON	DE	RG Plymouth Solar, LLC	05/30/2018			16,708,576		
000000-00-0	USB RETC Fund 2018-11, LLC	WILMINGTON	DE	USB RETC Fund 2018-11, LLC	06/18/2018			10,588,518		
000000-00-0	RG Redlands Solar, LLC	WILMINGTON	DE	RG Redlands Solar, LLC	08/15/2018			6,628,735		
000000-00-0	RG Waseco Solar, LLC	WILMINGTON	DE	RG Waseco Solar, LLC	09/20/2018			14,260,149		
000000-00-0	RBC-SkyHigh Sun Holding Company , LLC	WILMINGTON	DE	RBC-SkyHigh Sun Holding Company , LLC	10/15/2018			15,049,507		
000000-00-0	RG Worcester Solar, LLC	WILMINGTON	DE	RG Worcester Solar, LLC	10/09/2018			2,224,827		
000000-00-0	Advantage Capital Solar Partners II, LLC	WILMINGTON	DE	Advantage Capital Solar Partners II, LLC	10/29/2018			3,201,697		
000000-00-0	RG Paiute Solar, LLC	WILMINGTON	DE	RG Paiute Solar, LLC	03/07/2019		1,530,552	4,498,747		
000000-00-0	RG Granite Solar, LLC	WILMINGTON	DE	RG Granite Solar, LLC	03/22/2019		1,208,701	12,148,635		
000000-00-0	USB RETC Fund 2019-1 LLC	WILMINGTON	DE	USB RETC Fund 2019-1 LLC	04/25/2019		8,000,000	31,511,409		
000000-00-0	MPC 2019 Energy Fund 1, LLC	WILMINGTON	DE	MPC 2019 Energy Fund 1, LLC	04/24/2019		7,140,000	4,940,000		
000000-00-0	RG Roanoke Solar, LLC	WILMINGTON	DE	RG Roanoke Solar, LLC	06/27/2019		2,518,792	9,920,348		
000000-00-0	RBC-VSF 26 Holding Company, LLC	WILMINGTON	DE	RBC-VSF 26 Holding Company, LLC	06/03/2019		1,939,683	13,358,291		
000000-00-0	MG Clackamas, LLC	WILMINGTON	DE	MG Clackamas, LLC	07/26/2019		286,311	8,303,022		
000000-00-0	Nittany Solar, LLC	WILMINGTON	DE	Nittany Solar, LLC	08/28/2019		684,875	6,324,725		
000000-00-0	USB RETC Fund 2019-5, LLC	WILMINGTON	DE	USB RETC Fund 2019-5, LLC	11/04/2019		7,080,000	21,428,790		
000000-00-0	RBC- Fern Holding Company .< LLC	WILMINGTON	DE	RBC- Fern Holding Company .< LLC	12/18/2019		340,779			
4799999. Any Other Class of Assets - Affiliated							62,940,495	195,169,157		XXX
4899999. Total - Unaffiliated							140,009,019	396,486,839		XXX
4999999. Total - Affiliated							70,121,230	197,144,771		XXX
5099999 - Totals							210,130,249	593,631,611		XXX

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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	North Bridge Venture Partners VI	Wilmington	DE	CAPITAL DISTRIBUTION	03/07/2006	12/31/2018	155,556							155,556	155,556				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							155,556							155,556	155,556				
000000-00-0	GUARDIAN MATTHEWS,LLC	NASHVILLE	TN	CAPITAL DISTRIBUTION	09/01/1989	12/31/2019	360,900							360,900	360,900				
000000-00-0	GUARDIAN SHORES, LLC	MARINA DEL RAY	CA	CAPITAL DISTRIBUTION	03/25/2011	12/31/2019	3,017,078							3,017,078	3,017,078				
000000-00-0	GUARDIAN CHELSA PLACE APTS	WILMINGTON	DE	CAPITAL DISTRIBUTION	08/16/2018	12/31/2019	9,770,937							9,770,937	9,770,937				
2299999. Joint Venture Interests - Real Estate - Affiliated							13,148,915							13,148,915	13,148,915				
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2016	12/31/2019	3,672,652							3,672,652	3,672,652				
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	CAPITAL DISTRIBUTION	05/23/2017	12/31/2019	635,066							635,066	635,066				
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	12/31/2019	7,903,102							7,903,102	7,903,102				
000000-00-0	Advantech Capital		CYM	CAPITAL DISTRIBUTION	01/28/2016	12/31/2019	617,938							617,938	617,938				
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	CAPITAL DISTRIBUTION	12/11/2018	12/31/2019	57,458							57,458	57,458				
000000-00-0	ASF VII Infrastructure L.P.			CAPITAL DISTRIBUTION	06/22/2017	12/31/2019	2,573,303							2,573,303	2,573,303				
000000-00-0	Battery Ventures XI Side Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/21/2016	12/31/2019	330,475							330,475	330,475				
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/21/2016	12/31/2019	225,971							225,971	225,971				
000000-00-0	Beekman Investment Partners III	Wilmington	DE	CAPITAL DISTRIBUTION	10/08/2015	12/31/2019	198,902							198,902	198,902				
000000-00-0	Brynwood Partners VII	Wilmington	DE	CAPITAL DISTRIBUTION	12/27/2013	12/31/2019	1,022,855							1,022,855	1,022,855				
000000-00-0	Brynwood Partners VIII	Wilmington	DE	CAPITAL DISTRIBUTION	04/20/2018	12/31/2019	210,395							210,395	210,395				
000000-00-0	Bunker Hill Capital II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/23/2009	12/31/2019	2,243,719							2,243,719	2,243,719				
000000-00-0	CapStreet III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/24/2008	12/31/2019	432,815							432,815	432,815				
000000-00-0	CapStreet IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2015	12/31/2019	1,225,033							1,225,033	1,225,033				
000000-00-0	CCMP Capital Investors II	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2007	12/31/2019	17,048							17,048	17,048				
000000-00-0	CCMP Capital Investors III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2013	12/31/2019	2,026,033							2,026,033	2,026,033				
000000-00-0	Centerbridge Capital Partners II	Wilmington	DE	CAPITAL DISTRIBUTION	05/09/2011	12/31/2019	459,805							459,805	459,805				
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/21/2015	12/31/2019	893,262							893,262	893,262				
000000-00-0	Centre Lane Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2019	1,671,890							1,671,890	1,671,890				
000000-00-0	Centre Lane Partners V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/11/2019	12/31/2019								12,308	12,308				
000000-00-0	Charles River Partnership XV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/29/2012	12/31/2019	628,516							628,516	628,516				
000000-00-0	Charles River Partnership XVII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/28/2018	12/31/2019	143,948							143,948	143,948				
000000-00-0	CHB Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2009	12/31/2019	7,214,142							7,214,142	6,926,666		(287,476)	(287,476)	
000000-00-0	CID Capital Opportunity Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/22/2013	12/31/2019	834,531							834,531	834,531				
000000-00-0	CID Capital Opportunity Fund L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/07/2008	12/31/2019	940,086							940,086	940,086				
000000-00-0	Columbia Capital Equity Partners V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2010	12/31/2019	1,756,945							1,756,945	1,756,945				
000000-00-0	Columbia Capital Equity Partners VI (QP), L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/22/2015	12/31/2019	443,596							443,596	443,596				
000000-00-0	Crosslink Ventures VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/11/2010	12/31/2019	273,120							273,120	273,120				
000000-00-0	CS Global Co-Investment Partners, LP	Wilmington	DE	CAPITAL DISTRIBUTION	08/21/2009	12/31/2019	5,665							5,665	5,665				
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	CAPITAL DISTRIBUTION	01/25/2019	12/31/2019								89,177	89,177				
000000-00-0	EQT VI Fund		GGY	CAPITAL DISTRIBUTION	11/30/2011	12/31/2019	2,923,730							2,923,730	2,923,730				
000000-00-0	Evergreen Pacific Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/20/2008	12/31/2019	69,543							69,543	69,543				
000000-00-0	Foundry Group Select Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2013	12/31/2019	962,059							962,059	962,059				
000000-00-0	Foundry Venture Capital 2007, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/19/2007	12/31/2019													
000000-00-0	Foundry Venture Capital 2010 Annex, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	08/25/2015	12/31/2019	396,770							396,770	396,770				
000000-00-0	Foundry Venture Capital 2010, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/11/2010	12/31/2019	1,480,092							1,480,092	1,480,092				
000000-00-0	Genstar Capital Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2015	12/31/2019	1,574,229							1,574,229	1,574,229				
000000-00-0	Global Infrastructure Partners A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/11/2007	12/31/2019	2,761,399							2,761,399	2,761,399				
000000-00-0	Global Infrastructure Partners II - A, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/09/2012	12/31/2019	1,740,395							1,740,395	1,740,395				
000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DE	CAPITAL DISTRIBUTION	08/02/2016	12/31/2019	1,501,772							1,501,772	1,501,772				
000000-00-0	GrandBanks Capital Ventures II	Wilmington	DE	CAPITAL DISTRIBUTION	11/07/2008	12/31/2019	313,055							313,055	313,055				
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/06/2012	12/31/2019	2,112,418							2,112,418	2,112,418				
000000-00-0	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	CAPITAL DISTRIBUTION	05/12/2017	12/31/2019	2,050,848							2,050,848	2,050,848				
000000-00-0	Grey Mountain Partners Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2009	12/31/2019	6,696							6,696	6,696				
000000-00-0	Grotech Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/01/2007	12/31/2019	164,047							164,047	164,047				

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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	Grotech Ventures II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	12/28/2011	12/31/2019	913,333							913,333	913,333				
000000-00-0	GS Capital Partners VI Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/26/2007	12/31/2019	362,162							362,162	362,162				
000000-00-0	GS Mezzanine Partners 2006, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/12/2006	12/31/2019	15,803							15,803	15,803				
000000-00-0	GS Vintage Fund IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/23/2007	12/31/2019	644,149							644,149	644,149				
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	CAPITAL DISTRIBUTION	09/22/2016	12/31/2019	4,746,733							4,746,733	4,746,733				
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2019	12/31/2019								98,719	98,719				
000000-00-0	GTCR Fund XI/A & B	Wilmington	DE	CAPITAL DISTRIBUTION	09/02/2014	12/31/2019	1,106,768							1,106,768	1,106,768				
000000-00-0	GTCR Fund XII	Wilmington	DE	CAPITAL DISTRIBUTION	05/04/2018	12/31/2019	134,476							134,476	134,476				
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	CAPITAL DISTRIBUTION	09/28/2016	12/31/2019	177,326							177,326	177,326				
000000-00-0	Harvest Partners VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/27/2019	12/31/2019								174,781	174,781				
000000-00-0	High Street Equity Advisors, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/25/2008	12/31/2019	1,464,841	1,081,834				1,081,834		1,464,841			(1,464,841)	(1,464,841)	449,134
000000-00-0	High Street Real Estate Fund V	Wilmington	DE	CAPITAL DISTRIBUTION	01/18/2016	12/31/2019	1,217,586							1,217,586	1,217,586				
000000-00-0	HPS Mezzanine Partners 2019, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/29/2019	12/31/2019								1,404,290	1,404,290				
000000-00-0	HPS Mezzanine Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/27/2017	12/31/2019	1,270,940							1,270,940	1,270,940				
000000-00-0	Huron Fund IV, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	07/12/2013	12/31/2019	44,992							44,992	44,992				
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/07/2018	12/31/2019	1,374,003							1,374,003	1,374,003				
000000-00-0	J.C. Flowers II, L.P.		CYM	CAPITAL DISTRIBUTION	05/26/2006	12/31/2019	1,689,149							1,689,149	1,689,149				
000000-00-0	KW Property Fund III, LP	Wilmington	DE	LIQUIDATED	03/27/2009	12/31/2019													18,200
000000-00-0	Levine Leichtman Capital Partners V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/11/2013	12/31/2019	2,297,787							2,297,787	2,297,787				
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	CAPITAL DISTRIBUTION	11/26/2018	12/31/2019	7,722							7,722	7,722				
000000-00-0	Longworth Advisors Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/08/2009	12/31/2019	34,636							34,636	34,636				
000000-00-0	Longworth Venture Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/10/2008	12/31/2019	2,306,903							2,306,903	2,306,903				
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2015	12/31/2019	1,163,719							1,163,719	1,163,719				
000000-00-0	Lovell Minnick Equity Partners V, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/25/2019	12/31/2019								6,447	6,447				
000000-00-0	MSouth Equity Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/09/2015	12/31/2019	1,803,260							1,803,260	1,803,260				
000000-00-0	Nautic Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/24/2007	12/31/2019	183,953							183,953	183,953				
000000-00-0	Pfingsten Partners IV	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2009	12/31/2019	3,654,183							3,695,535	3,695,535				
000000-00-0	Phoenix Equity Partners 2010, L.P.			CAPITAL DISTRIBUTION	06/02/2010	12/31/2019	1,803,248							1,803,248	1,803,248				
000000-00-0	Pimco Bravo Fund II, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/22/2013	12/31/2019	3,069,410							3,069,410	3,069,410				
000000-00-0	Platte River Equity IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/02/2018	12/31/2019	152,498							152,498	152,498				
000000-00-0	Presidio Partners 2007, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2007	12/31/2019	82,469							82,469	82,469				
000000-00-0	Primus Capital Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2012	12/31/2019	2,035,572							2,035,572	2,035,572				
000000-00-0	Prophet Equity, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2008	12/31/2019	1,216,830							1,216,830	1,216,830				
000000-00-0	Quintana Energy Partners, L.P.		CYM	CAPITAL DISTRIBUTION	11/21/2006	12/31/2019	352,360							352,360	352,360				
000000-00-0	Redpoint Omega III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/14/2018	12/31/2019	224,073							224,073	224,073				
000000-00-0	Redview Capital		CYM	CAPITAL DISTRIBUTION	01/28/2016	12/31/2019	403,687							403,687	403,687				
000000-00-0	StarVest Partners II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/16/2008	12/31/2019	1,846,155							1,846,155	1,846,155				
000000-00-0	SVB Capital Preferred Return Fund, LP	Wilmington	DE	CAPITAL DISTRIBUTION	02/10/2010	12/31/2019	2,279,216							2,279,216	2,279,216				
000000-00-0	The Buchanan Fund V, LLC	Wilmington	DE	LIQUIDATED	11/03/2006	12/31/2019	77,985	(77,985)				(77,985)							102,621
000000-00-0	Thompson Street Capital Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/25/2016	12/31/2019	686,570							686,570	686,570				
000000-00-0	Trident V, L.P.		CYM	CAPITAL DISTRIBUTION	12/28/2010	12/31/2019	787,160							787,160	787,160				
000000-00-0	Trident VI, L.P.		CYM	CAPITAL DISTRIBUTION	09/12/2014	12/31/2019	1,950,391							1,950,391	1,950,391				
000000-00-0	Trident VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/18/2017	12/31/2019	722,130							722,130	722,130				
000000-00-0	Trilantic Capital Partners IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/29/2007	12/31/2019	2,328							2,328	2,328				
000000-00-0	TSG6, L.P	Wilmington	DE	CAPITAL DISTRIBUTION	07/02/2012	12/31/2019	228,749							228,749	228,749				
000000-00-0	Warburg Pincus Energy	Wilmington	DE	CAPITAL DISTRIBUTION	07/25/2014	12/31/2019	1,482,000							1,482,000	1,482,000				
000000-00-0	Warburg Pincus Private Equity XII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2015	12/31/2019	1,344,000							1,344,000	1,344,000				
000000-00-0	Warburg, Pincus Private Equity X, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/01/2007	12/31/2019	2,876,573							2,876,573	2,876,573				
000000-00-0	Warburg, Pincus Private Equity XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	09/20/2012	12/31/2019	4,534,761							4,534,761	4,534,761				
2599999. Joint Venture Interests - Other - Unaffiliated							111,487,912	1,003,849				1,003,849		113,237,001	111,484,685		(1,752,317)	(1,752,317)	569,955
64952G-AQ-1	NEW YORK LIFE INSURANCE BASIC 4.450% 05/15/69	NY	NY	JANE STREET	04/01/2019	10/02/2019			21			21		297,855	350,364		52,509	52,509	6,675
2799999. Surplus Debentures, etc - Unaffiliated									21			21		297,855	350,364		52,509	52,509	6,675
000000-00-0	GUARDIAN ACQUISTIONS I, LLC	Wilmington	DE	GUARDIAN ACQUISTIONS I, LLC		12/31/2019	27,885,615	(1,349,594)				(1,349,594)		26,536,021	25,200,644		(1,335,377)	(1,335,377)	
000000-00-0	Advantage Capital Solar I	Wilmington	DE	Advantage Capital Solar I	10/11/2017	12/31/2019	720,796							720,796	720,796				
000000-00-0	Blue Earth Solar (Geronimo)	Wilmington	DE	Blue Earth Solar (Geronimo)	10/26/2017	12/31/2019	1,357,943							1,357,943	1,357,943				

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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	Fayetteville RG Solar (Panda/ReneSola)	Wilmington	DE	Fayetteville RG Solar (Panda/ReneSola)	11/05/2018	12/31/2019	399,113							399,113	399,113				
000000-00-0	Conway RG Solar, LLC (Greenbacker- Rockwell)	Wilmington	DE	Conway RG Solar, LLC (Greenbacker- Rockwell)	02/09/2018	12/31/2019	74,644							74,644	74,644				
000000-00-0	RG Plymouth Solar, LLC	Wilmington	DE	RG Plymouth Solar, LLC	05/30/2018	12/31/2019	100,001							100,001	100,001				
000000-00-0	USB RETC Fund 2018-10,LLC	Wilmington	DE	USB RETC Fund 2018-10,LLC	07/26/2018	12/31/2019	802,618							802,618	802,618				
000000-00-0	USB RETC Fund 2018-11,LLC	Wilmington	DE	USB RETC Fund 2018-11,LLC	06/18/2018	12/31/2019	196,562							196,562	196,562				
000000-00-0	RG Redlands Solar, LLC	Wilmington	DE	RG Redlands Solar, LLC	08/15/2018	12/31/2019	343,398							343,398	343,398				
000000-00-0	RG Waseco Solar, LLC	Wilmington	DE	RG Waseco Solar, LLC	09/20/2018	12/31/2019	238,752							238,752	238,752				
000000-00-0	SkyHigh Sun, LLC	Wilmington	DE	SkyHigh Sun, LLC	10/15/2018	12/31/2019	285,927							285,927	285,927				
000000-00-0	RG Worcester Solar, LLC	Wilmington	DE	RG Worcester Solar, LLC	10/09/2018	12/31/2019	221,040							221,040	221,040				
000000-00-0	Advantage Capital Solar II	Wilmington	DE	Advantage Capital Solar II	10/29/2018	12/31/2019	220,117							220,117	220,117				
000000-00-0	RG Paiute Solar, LLC	Wilmington	DE	RG Paiute Solar, LLC	03/07/2019	12/31/2019								476,920	476,920				
000000-00-0	RG Granite Solar, LLC	Wilmington	DE	RG Granite Solar, LLC	03/22/2019	12/31/2019								64,661	64,661				
000000-00-0	USB RETC Fund 2019-1 LLC	Wilmington	DE	USB RETC Fund 2019-1 LLC	04/25/2019	12/31/2019								621,106	621,106				
000000-00-0	MPC 2019 Energy Fund 1, LLC	Wilmington	DE	MPC 2019 Energy Fund 1, LLC	04/24/2019	12/31/2019								180,000	180,000				
000000-00-0	RG Roanoke Solar, LLC	Wilmington	DE	RG Roanoke Solar, LLC	06/27/2019	12/31/2019								15,439	15,439				
000000-00-0	RBC-VSF 26 Holding Company, LLC	Wilmington	DE	RBC-VSF 26 Holding Company, LLC	06/03/2019	12/31/2019								3,538	3,538				
4799999. Any Other Class of Assets - Affiliated							32,846,526	(1,349,594)				(1,349,594)		32,858,596	31,523,219		(1,335,377)	(1,335,377)	
4899999. Total - Unaffiliated							111,643,468	1,003,849	21			1,003,870		113,690,412	111,990,604		(1,699,808)	(1,699,808)	576,630
4999999. Total - Affiliated							45,995,441	(1,349,594)				(1,349,594)		46,007,511	44,672,134		(1,335,377)	(1,335,377)	
5099999 - Totals							157,638,909	(345,745)	21			(345,724)		159,697,923	156,662,738		(3,035,185)	(3,035,185)	576,630

SCHEDULE D - PART 1

Showing All Long-Term 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
61772*-AC-2	AGENCY FOR INTERNATIONAL DEVEL 6MO $LIBR FLAT RSTWKLY, CALLAB			4,5	1	1,467,320	97.0000	1,455,000	1,500,000	1,496,950		1,303			3.410	6.130	MN	8,525	39,479	07/11/1996	11/01/2021
912803-EV-1	STRIP PRINC STRIPS	.B			1	114,686,167	52.4530	155,418,609	296,300,000	119,520,987		3,970,546			0.000	3.407	N/A			10/10/2018	11/15/2046
912803-EW-9	STRIP PRINC STRIPS	.B			1	96,031,800	52.2660	130,664,063	250,000,000	99,894,253		3,322,134			0.000	3.411	N/A			11/01/2018	02/15/2047
912803-EY-5	STRIP PRINC STRIPS	.B			1	86,317,456	51.8550	117,400,782	226,400,000	89,949,464		2,982,728			0.000	3.401	N/A			10/10/2018	05/15/2047
912803-EZ-2	STRIP PRINC STRIPS	.B			1	114,891,968	51.4920	149,636,298	290,600,000	121,593,266		3,775,371			0.000	3.179	N/A			03/23/2018	08/15/2047
912803-FA-6	STRIP PRINC STRIPS	.B			1	57,084,360	51.1520	57,873,762	113,140,000	57,756,526		598,454			0.000	2.396	N/A			09/27/2019	11/15/2047
912803-FD-0	STRIP PRINC STRIPS	.B			1	100,229,390	50.5780	122,399,063	242,000,000	102,861,570		2,632,180			0.000	3.038	N/A			03/25/2019	05/15/2048
912803-FE-8	STRIP PRINC STRIPS	.B			1	56,502,220	50.3010	66,900,039	133,000,000	57,726,593		1,224,373			0.000	2.937	N/A			04/12/2019	08/15/2048
912803-FG-3	STRIP PRINC STRIPS	.B			1	94,697,500	49.7270	91,994,142	185,000,000	95,043,348		345,848			0.000	2.299	N/A			11/05/2019	02/15/2049
912810-EP-9	US TREASURY N/B 7 1/8% Due 2/15/2023 FA15	.SD			1	305,438	116.8130	350,438	300,000	301,214		(337)			7.125	6.978	FA	8,074	21,375	05/18/1993	02/15/2023
912810-QX-9	US TREASURY N/B 2.75 % Due 08/15/2042				1	5,936,836	107.0160	6,420,938	6,000,000	5,941,527		1,826			2.750	2.808	FA	62,323	165,000	06/14/2017	08/15/2042
912810-RS-9	US TREASURY N/B 2 1/2% Due 5/15/2046 MN15				1	653,027	102.3440	767,578	750,000	659,426		2,167			2.500	3.180	MN	2,421	18,750	12/15/2016	05/15/2046
912810-RT-7	US TREASURY N/B 2 1/4% Due 8/15/2046 FA15				1	13,311,213	97.4380	15,171,019	15,570,000	13,455,224		51,349			2.250	2.994	FA	132,324	350,325	02/09/2017	08/15/2046
912810-RY-6	US TREASURY N/B BONDS				1	4,180,920	107.5160	4,709,184	4,380,000	4,189,242		4,397			2.750	2.983	FA	45,496	120,450	02/01/2018	08/15/2047
912810-SA-7	US TREASURY N/B BONDS				1	7,486,837	112.7340	8,482,134	7,524,000	7,488,362		789			3.000	3.025	FA	85,258	225,720	07/02/2018	02/15/2048
912810-SC-3	US TREASURY N/B BONDS				1	333,156	115.4530	404,086	350,000	333,578		341			3.125	3.384	MN	1,412	10,938	10/10/2018	05/15/2048
912810-SE-9	US TREASURY N/B BONDS				1	16,593,755	120.9530	18,554,209	15,340,000	16,574,234		(19,508)			3.375	2.958	MN	66,849	517,725	04/26/2019	11/15/2048
912810-SF-6	US TREASURY N/B BONDS				1	27,901,533	113.1090	29,125,664	25,750,000	27,873,951		(27,582)			3.000	2.595	FA	291,787	386,250	05/31/2019	02/15/2049
912810-SH-2	US TREASURY N/B BONDS				1	67,961,694	110.5310	65,174,752	58,965,000	67,894,582		(67,112)			2.875	2.173	MN	218,891	847,622	11/04/2019	05/15/2049
912810-SJ-8	US TREASURY N/B BONDS				1	129,157,541	97.3130	127,819,969	131,350,000	129,166,691		9,150			2.250	2.327	FA	1,116,297		11/27/2019	08/15/2049
912810-SK-5	US TREASURY N/B BONDS				1	133,680,695	99.9840	132,179,344	132,200,000	133,678,977		(1,718)			2.375	2.323	MN	405,407		12/19/2019	11/15/2049
912828-2V-1	US GOVERNMENT TREAS BILL NOTES				1	7,588,263	99.8280	7,631,860	7,645,000	7,631,134		19,395			1.375	1.635	MS	31,189	105,119	10/05/2017	09/15/2020
912828-3Q-1	US GOVERNMENT TREAS BILL NOTES				1	4,826,524	100.3790	4,868,377	4,850,000	4,841,672		7,843			2.000	2.168	JJ	44,810	97,000	01/18/2018	01/15/2021
912828-3V-0	US GOVERNMENT TREAS BILL NOTES				1	2,966,953	103.9300	3,117,891	3,000,000	2,975,351		4,472			2.500	2.674	JJ	31,386	75,000	02/06/2018	01/31/2025
912828-4C-1	US GOVERNMENT TREAS BILL NOTES				1	3,989,531	100.1480	4,005,938	4,000,000	3,998,733		5,396			2.250	2.385	MS	22,995	90,000	04/16/2018	03/31/2020
912828-4F-4	US GOVERNMENT TREAS BILL NOTES				1	982,852	104.5940	1,045,938	1,000,000	986,696		2,342			2.625	2.899	MS	6,707	26,250	05/07/2018	03/31/2025
912828-5K-2	US GOVERNMENT TREAS BILL NOTES				1	2,497,754	104.5310	2,613,281	2,500,000	2,498,250		473			2.875	2.893	AO	12,372	71,875	11/27/2018	10/31/2023
912828-5R-7	US GOVERNMENT TREAS BILL NOTES	.SD			1	160,431	101.9840	163,175	160,000	160,294		(137)			2.625	2.528	JD	195	4,465	01/16/2019	12/15/2021
912828-5U-0	US GOVERNMENT TREAS BILL NOTES				1	7,026,797	103.7340	7,261,406	7,000,000	7,021,679		(5,108)			2.625	2.541	JD	1,004	183,750	01/14/2019	12/31/2023
912828-5X-4	US GOVERNMENT TREAS BILL NOTES				1	10,758,340	100.9180	10,848,682	10,750,000	10,755,357		(2,983)			2.500	2.453	JJ	112,466	134,375	05/02/2019	01/31/2021
912828-5Z-9	US GOVERNMENT TREAS BILL NOTES				1	49,060,352	103.3050	50,619,297	49,000,000	49,050,523		(9,829)			2.500	2.473	JJ	512,636	612,500	02/14/2019	01/31/2024
912828-6B-1	US GOVERNMENT TREAS BILL NOTES				1	3,368,063	106.0470	3,499,547	3,300,000	3,363,455		(4,608)			2.625	2.389	FA	32,720	43,313	03/28/2019	02/15/2029
912828-6R-6	US GOVERNMENT TREAS BILL NOTES				1	14,977,227	102.4140	15,362,109	15,000,000	14,980,119		2,893			2.250	2.282	AO	57,486	168,750	05/01/2019	04/30/2024
912828-6T-2	US GOVERNMENT TREAS BILL NOTES				1	6,399,844	104.0160	6,240,938	6,000,000	6,384,866		(14,978)			2.375	1.634	MN	18,400	71,250	08/07/2019	05/15/2029
912828-6V-7	US GOVERNMENT TREAS BILL NOTES				1	653,047	100.7270	654,723	650,000	652,244		(802)			2.125	1.878	MN	1,214	6,906	06/12/2019	05/31/2021
912828-6Y-1	US GOVERNMENT TREAS BILL NOTES				1	698,496	100.4140	702,898	700,000	698,761		265			1.750	1.824	JD	569	6,125	06/12/2019	06/15/2022
912828-6Z-8	US GOVERNMENT TREAS BILL NOTES				1	2,946,971	100.3200	2,959,449	2,950,000	2,947,354		383			1.750	1.771	JD	142	25,813	10/30/2019	06/30/2024
912828-7A-2	US GOVERNMENT TREAS BILL NOTES				1	1,593,563	100.0390	1,600,625	1,600,000	1,595,082		1,520			1.625	1.834	JD	71	13,000	07/11/2019	06/30/2021
912828-7F-1	US GOVERNMENT TREAS BILL NOTES				1	27,589,444	100.2420	27,546,553	27,480,000	27,571,606		(17,838)			1.750	1.536	JJ	201,246		12/30/2019	07/31/2021
912828-C5-7	US GOVERNMENT TREAS BILL NOTES	.C			1	24,786,438	100.7620	24,988,906	24,800,000	24,792,788		6,351			2.250	2.275	MS	142,566	279,000	03/29/2019	03/31/2021
912828-H8-6	US GOVERNMENT TREAS BILL	.SD			1	207,093	99.8520	209,688	210,000	208,675		619			1.500	1.810	JJ	1,318	3,150	08/14/2017	01/31/2022
912828-L6-5	US GOVERNMENT TREAS BILL 1 3/8% Due 9/30/2020 MS31	.SD			1	1,999,766	99.8010	1,996,016	2,000,000	1,999,964		47			1.375	1.377	MS	6,988	27,500	10/07/2015	09/30/2020
912828-M9-8	US GOVERNMENT TREAS BILL 1 5/8% Due 11/30/2020 MN31	.SD			1	254,619	99.9770	249,941	250,000	250,950		(1,028)			1.625	1.205	MN	355	4,063	05/16/2016	11/30/2020
912828-N4-8	US GOVERNMENT TREAS BILL 1 3/4% Due 12/31/2020 JD31	.SD			1	658,811	100.0980	650,635	650,000	651,835		(1,813)			1.750	1.464	JD	31	11,375	01/25/2016	12/31/2020
912828-T6-7	US GOVERNMENT TREAS BILL 1 1/4% Due 10/31/2021 A031	.SD			1	399,766	99.3980	397,594	400,000	399,912		47			1.250	1.262	AO	852	5,000	11/02/2016	10/31/2021
912828-TY-6	US GOVERNMENT TREAS BILL NOTES				1	6,689,531	100.0700	6,704,711	6,700,000	6,689,978		447			1.625	1.679	MN	14,058	54,438	11/12/2019	11/15/2022
912828-W7-1	US GOVERNMENT TREAS BILL NOTES				1	773,936	101.8590	763,945	750,000	772,278		(1,657)			2.125	1.402	MS	4,072	7,969	09/03/2019	03/31/2024
912828-XT-2	US GOVERNMENT TREAS BILL				1	85,328,125	101.3910	86,182,031	85,000,000	85,293,368		(34,757)			2.000	1.918	MN	148,634	850,000	06/17/2019	05/31/2024
912828-Y8-7	US GOVERNMENT TREAS BILL NOTES				1	11,014,857	100.3280	11,061,176	11,025,000	11,016,007		1,150			1.750	1.768	JJ	80,740		08/16/2019	07/31/2024
912828-Y9-5	US GOVERNMENT TREAS BILL NOTES				1	5,133,984	100.4380	5,021,875	5,000,000	5,127,770		(6,214)			1.875	1.466	JJ	39,232		08/29/2019	07/31/2026
912828-YB-0	US GOVERNMENT TREAS BILL NOTES				1	68,756,608	97.5000	67,704,000	69,440,000	68,767,666		11,058			1.625	1.734	FA	426,216		11/07/2019	08/15/2029
912828-YE-4	US GOVERNMENT TREAS BILL NOTES				1	29,810,369	98.0940	29,742,025	30,320,000	29,841,223		30,855			1.250	1.602	FA	123,587		09/18/2019	08/31/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-YP-9	US GOVERNMENT TREAS BILL NOTES				1	2,294,969	99.8630	2,296,855	2,300,000	2,295,225		256			1.500	1.613	AO	5,844		11/25/2019	10/31/2021
912828-YS-3	US GOVERNMENT TREAS BILL NOTES				1	13,390,195	98.5780	13,308,047	13,500,000	13,390,789		594			1.750	1.840	MN	30,505		12/10/2019	11/15/2029
912828-YT-1	US GOVERNMENT TREAS BILL NOTES				1	64,830,273	99.8670	64,913,672	65,000,000	64,834,506		4,233			1.500	1.636	MN	79,918		12/17/2019	11/30/2021
912828-YZ-7	US GOVERNMENT TREAS BILL NOTES				1	3,502,324	100.1250	3,504,375	3,500,000	3,502,321		(3)			1.625	1.589	JD	155		12/30/2019	12/31/2021
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						1,597,326,942	XXX	1,773,339,252	2,604,849,000	1,621,348,396		18,805,583			XXX	XXX	XXX	4,637,743	5,681,620	XXX	XXX
36207E-NA-8	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1			4	1	745,077	113.2860	804,471	710,124	733,228		(2,050)			6.000	5.334	MON	3,551	42,607	04/16/2004	12/15/2033
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						745,077	XXX	804,471	710,124	733,228		(2,050)			XXX	XXX	XXX	3,551	42,607	XXX	XXX
0599999. Total - U.S. Government Bonds						1,598,072,019	XXX	1,774,143,723	2,605,559,124	1,622,081,624		18,803,533			XXX	XXX	XXX	4,641,294	5,724,227	XXX	XXX
46513A-ND-8	ISRAEL (SOVEREIGN) 3.7% Due 9/1/2022 MN1		D		1FE	5,000,000	99.9830	4,999,160	5,000,000	5,000,000					3.700	3.701	MN	30,833	185,000	09/13/2012	09/01/2022
46513A-NH-9	ISRAEL (SOVEREIGN) 3.77% Due 11/1/2022 MN1		D		1FE	10,000,000	99.9920	9,999,210	10,000,000	10,000,000					3.770	3.770	MN	62,833	377,000	11/13/2012	11/01/2022
46513B-3H-9	STATE OF ISRAEL 3.93% Due 7/1/2025 MN1		D		1FE	5,000,000	99.9980	4,999,875	5,000,000	5,000,000					3.930	3.931	MN	32,750	196,500	06/15/2015	07/01/2025
46513C-F6-8	STATE OF ISRAEL 2.4% Due 11/1/2021 MN1		D		1FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					2.400	2.400	MN	40,000	240,000	10/20/2016	11/01/2021
46513X-3T-5	STATE OF ISRAEL STATE OF ISRAEL JUBILEE BOND		D		1FE	5,000,000	99.9990	4,999,955	5,000,000	5,000,000					4.260	4.260	MN	35,500	213,000	02/26/2018	03/01/2028
46513X-BT-6	STATE OF ISRAEL JUBILEE BOND		D		1FE	35,000,000	99.9660	34,988,030	35,000,000	35,000,000					3.200	3.201	MN	186,667	1,120,000	03/27/2017	04/01/2022
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						70,000,000	XXX	69,986,230	70,000,000	70,000,000					XXX	XXX	XXX	388,583	2,331,500	XXX	XXX
1099999. Total - All Other Government Bonds						70,000,000	XXX	69,986,230	70,000,000	70,000,000					XXX	XXX	XXX	388,583	2,331,500	XXX	XXX
13063A-5G-5	CALIFORNIA ST BUILD AMERICA BONDS-TAXABLE-VA				1FE	26,812,800	160.0030	40,000,750	25,000,000	26,554,077		(38,102)			7.550	6.957	AO	471,875	1,887,500	04/13/2011	04/01/2039
13063B-JB-9	CALIFORNIA ST BUILD AMERICA 7.7% Due 11/1/2030 MN1			2	1FE	36,111,505	104.8420	37,218,910	35,500,000	35,569,994		(78,958)			7.700	7.451	MN	455,583	2,733,500	03/14/2011	11/01/2030
13063B-JC-7	CALIFORNIA ST BUILD AMERICA 7.6% Due 11/1/2040 MN1				1FE	37,317,650	164.0520	49,215,600	30,000,000	36,379,411		(161,389)			7.600	5.806	MN	380,000	2,280,000	03/13/2014	11/01/2040
13063C-C4-0	CALIFORNIA ST			2	1FE	12,522,365	121.0470	13,284,908	10,975,000	12,110,835		(150,250)			5.000	3.260	MS	182,917	548,750	03/01/2017	09/01/2034
13063C-ZU-7	CALIFORNIA ST 5% Due 9/1/2045 MS1			2	1FE	2,830,250	119.4760	2,986,900	2,500,000	2,736,785		(31,152)			5.000	3.400	MS	41,667	125,000	11/16/2016	09/01/2045
13063D-AY-4	CALIFORNIA ST GENERAL OBLIGATION			2	1FE	29,660,570	121.5690	30,392,250	25,000,000	28,782,655		(425,789)			5.000	2.832	MN	208,333	1,250,000	01/10/2018	11/01/2047
20772G-F4-5	CONNECTICUT ST 5.85% Due 3/15/2032 MS15			4	1FE	34,739,508	127.2320	42,985,331	33,785,000	34,401,556		(41,071)			5.850	5.621	MS	581,947	1,976,423	10/23/2009	03/15/2032
20772J-RD-6	CONNECTICUT ST 5% Due 10/15/2027 A015			2	1FE	11,034,685	113.0010	11,147,549	9,865,000	10,359,255		(119,795)			5.000	3.574	AO	104,131	493,250	12/12/2013	10/15/2027
57582P-UE-8	MASSACHUSETTS ST BONDS - CONS LN			4	1FE	15,000,000	129.5310	19,429,650	15,000,000	15,000,000					5.456	5.456	JJ	409,200	818,400	12/01/2009	12/01/2039
57582R-LJ-3	MASSACHUSETTS ST 4% Due 9/1/2042 MS1			2	1FE	10,661,100	110.0770	11,007,700	10,000,000	10,603,296		(18,978)			4.000	3.588	MS	133,333	400,000	10/31/2016	09/01/2042
57582R-PM-2	MASSACHUSETTS ST GENERAL OBLIGATION			2	1FE	5,035,100	110.3220	5,516,100	5,000,000	5,030,670		(3,644)			4.000	3.900	FA	83,333	200,000	09/25/2018	02/01/2043
57582R-VY-9	MASSACHUSETTS ST GENERAL OBLIGATION			2	1FE	5,680,550	121.9250	6,096,250	5,000,000	5,625,460		(55,090)			5.000	3.377	JJ	125,000	113,889	01/18/2019	01/01/2049
57582R-YY-6	MASSACHUSETTS ST GENERAL OBLIGATION				1FE	14,308,580	95.1980	13,994,106	14,700,000	14,310,405		1,825			2.900	3.036	MS	129,074		10/16/2019	09/01/2049
882722-KF-7	TEXAS ST BUILD AMERICA BONDS TAXABLE			4	1FE	12,094,500	135.1500	16,218,000	12,000,000	12,074,263		(2,476)			5.517	5.462	AO	165,510	662,040	10/21/2009	04/01/2039
93974C-PM-6	WASHINGTON ST 5.481% Due 8/1/2039 FA1			4	1FE	12,063,080	128.1070	15,372,840	12,000,000	12,046,752		(1,980)			5.481	5.443	FA	274,050	657,720	10/21/2009	08/01/2039
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						265,872,243	XXX	314,866,844	246,325,000	261,585,414		(1,126,849)			XXX	XXX	XXX	3,745,953	14,146,472	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						265,872,243	XXX	314,866,844	246,325,000	261,585,414		(1,126,849)			XXX	XXX	XXX	3,745,953	14,146,472	XXX	XXX
023051-UH-6	AMARILLO TX INDEP SCH DIST 5% Due 2/1/2043 FA1			2	1FE	6,960,685	115.6330	6,961,107	6,020,000	6,547,949		(94,440)			5.000	3.121	FA	125,417	301,000	04/22/2015	02/01/2043
103405-PH-3	BOYERTOWN PA AREA SCH DIST 5% Due 10/1/2043 A01			2	1FE	5,853,881	109.5500	5,723,988	5,225,000	5,496,429		(77,897)			5.000	3.301	AO	65,313	261,250	02/10/2015	10/01/2043
156753-NX-9	CERES CA UNIF SCH DIST SCHOOL DISTRICT			2	1FE	2,907,200	120.2890	3,007,225	2,500,000	2,831,440		(38,336)			5.000	3.030	FA	52,083	125,000	12/14/2017	08/01/2051
167510-AA-4	CHICAGO IL BRD OF EDU DEDICATE			2	2FE	1,498,125	119.2330	1,788,495	1,500,000	1,497,954		40			6.000	6.010	AO	22,500	90,000	01/12/2017	04/01/2046
167560-PL-9	CHICAGO METRO WATER CHICAGO BUILD AMERICA BONDS-TX			4	1FE	33,107,735	131.2100	41,987,200	32,000,000	32,854,449		(31,628)			5.720	5.470	JD	152,533	1,830,400	12/18/2009	12/01/2038
179162-HE-5	CLACKAMAS CNTY OR SCH DIST #62 SCHOOL DISTRICT			2	1FE	11,210,400	121.2650	12,126,500	10,000,000	11,100,898		(106,161)			5.000	3.485	JD	22,222	493,056	12/12/2018	06/15/2049
234667-JL-8	DALLAS CNTY TEX HOSP DIST BUILD AMERICA BONDS-SER C			4	1FE	15,082,100	133.1650	19,974,750	15,000,000	15,066,707		(1,863)			5.621	5.584	FA	318,523	843,150	09/22/2009	08/15/2044
249174-MQ-3	DENVER CO CITY & CNTY SCH DIST TAXABLE-SER C-BUILD AMER BDS			4	1FE	7,342,138	128.5720	9,385,756	7,300,000	7,327,662		(1,761)			5.664	5.617	JD	34,456	413,472	12/18/2009	12/01/2033
283734-F7-1	EL PASO TX 5% Due 8/15/2042 FA15			2	1FE	4,747,760	117.7920	4,711,680	4,000,000	4,513,100		(69,442)			5.000	2.860	FA	75,556	200,000	06/03/2016	08/15/2042
346425-DG-3	FORNEY TX INDEP SCH DIST SCHOOL DISTRICT			2	1FE	3,316,469	120.2600	3,487,540	2,900,000	3,256,675		(40,768)			5.000	3.171	FA	54,778	145,000	05/31/2018	08/15/2048
521841-GZ-3	LEANDER TX INDEP SCH DIST 5% Due 8/15/2040 FA15			2	1FE	9,067,920	117.1310	9,370,480	8,000,000	8,641,276		(101,811)			5.000	3.420	FA	151,111	400,000	07/21/2015	08/15/2040
540890-CC-2	LOGAN ELM OH LOCAL SCH DIST SCHOOL DISTRICT			2	1FE	4,961,700	109.0100	5,450,500	5,000,000	4,962,480		780			4.000	4.040	MN	33,333	131,111	02/13/2019	11/01/2055

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	LUBBOCK COOPER TX INDEP SCH DI 5% Due 2/15/2045																				
549108-NG-9	FA15			2	1FE	13,133,784	114.3040	13,070,662	11,435,000	12,379,374		(168,368)			5.000	3.226	FA	215,994	571,750	03/06/2015	02/15/2045
587601-PD-1	MERCED CA CITY SCH DIST 5% Due 8/1/2045 FA1			2	1FE	2,828,025	116.5190	2,912,975	2,500,000	2,703,045		(32,513)			5.000	3.391	FA	52,083	125,000	12/04/2015	08/01/2045
597851-4V-3	MIDLOTHIAN TX INDEP SCH DIST SCHOOL DISTRICT			2	1FE	11,322,700	119.6170	11,961,700	10,000,000	11,084,696		(133,173)			5.000	3.280	FA	188,889	500,000	02/16/2018	02/15/2043
643154-EZ-6	NEW CANEY TX INDEP SCH DIST SCHOOL DISTRICT			2	1FE	2,197,440	112.3520	2,247,040	2,000,000	2,190,569		(6,871)			4.000	2.860	FA	30,222	6,667	07/11/2019	02/15/2051
64966H-MV-9	NEW YORK NY 5.206% Due 10/1/2031 AO1			4	1FE	9,760,100	118.4270	11,842,700	10,000,000	9,857,537		12,194			5.206	5.410	AO	130,150	520,600	10/21/2009	10/01/2031
717883-VH-2	PHILADELPHIA PA SCH DIST SCHOOL DISTRICT			2	1FE	2,204,000	117.3880	2,347,760	2,000,000	2,175,624		(16,821)			5.000	3.801	MS	33,333	100,000	03/23/2018	09/01/2043
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1			4	1FE	8,740,000	110.1570	9,627,722	8,740,000	8,740,000					4.810	4.810	JD	35,033	420,394	06/12/2003	06/01/2027
743600-C6-3	PROSPER TX INDEP SCH DIST SCHOOL DISTRICT			2	1FE	11,486,400	121.3760	12,137,600	10,000,000	11,262,630		(134,016)			5.000	3.221	FA	188,889	500,000	03/28/2018	02/15/2044
937246-CV-6	WASHINGTON & YAMHILL CNTYS OR			2	1FE	4,231,899	118.3940	4,475,293	3,780,000	4,205,794		(9,677)			5.000	4.256	JD	8,400	189,000	03/01/2017	06/15/2046
959214-EL-7	WSTRN PLACER CA UNIF SCH DIST			2	1FE	2,258,109	110.1500	2,412,285	2,190,000	2,254,557		(1,466)			4.000	3.818	FA	36,500	87,600	05/24/2017	08/01/2047
959214-FJ-1	WSTRN PLACER CA UNIF SCH DIST			2	1FE	1,170,299	110.1500	1,250,203	1,135,000	1,168,458		(760)			4.000	3.818	FA	18,917	45,400	05/24/2017	08/01/2047
982685-HX-0	WYANDOTTE CNTY KS SCH DIST #20 SCHOOL DISTRICT			2	1FE	1,143,320	121.2120	1,212,120	1,000,000	1,124,114		(12,088)			5.000	3.339	MS	16,667	63,750	05/04/2018	09/01/2042
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						176,532,189	XXX	199,473,281	164,225,000	173,243,417		(1,066,846)			XXX	XXX	XXX	2,062,902	8,363,600	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						176,532,189	XXX	199,473,281	164,225,000	173,243,417		(1,066,846)			XXX	XXX	XXX	2,062,902	8,363,600	XXX	XXX
010869-CD-5	ALAMEDA CORRIDOR 6.6% Due 10/1/2029 AO1			4	1FE	23,432,587	124.1220	24,445,828	19,695,000	21,303,104		(188,200)			6.600	5.184	AO	324,968	1,299,870	05/26/2005	10/01/2029
04052B-ET-7	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1FE	1,712,265	115.4750	1,732,125	1,500,000	1,672,413		(19,988)			5.000	3.260	JJ	37,500	75,000	12/15/2017	07/01/2047
04052B-EU-4	ARIZONA ST INDL DEV AUTH EDU R EDUCATION			2	1FE	1,953,994	115.4830	1,992,082	1,725,000	1,911,171		(21,490)			5.000	3.360	JJ	43,125	86,250	12/15/2017	07/01/2052
041806-HC-7	ARLINGTON TX HGR EDU FIN CORPE 5% Due 2/15/2046 FA15			2	1FE	6,721,200	116.1610	6,969,660	6,000,000	6,524,261		(75,959)			5.000	3.404	FA	113,333	300,000	11/19/2018	02/15/2046
041806-RS-1	ARLINGTON TX HGR EDU FIN CORPE EDUCATION			2	1FE	9,811,600	109.4550	10,945,500	10,000,000	9,815,019		3,173			4.000	4.111	FA	151,111	302,222	10/19/2018	08/15/2048
041806-XB-1	ARLINGTON TX HGR EDU FIN CORPE EDUCATION			2	1FE	7,256,884	99.0270	7,327,998	7,400,000	7,256,965		81			3.000	3.100	FA	18,500		11/27/2019	08/15/2049
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL			2	1FE	2,274,435	100.7010	2,371,509	2,355,000	2,275,544		1,108			3.000	3.200	JD	5,888	31,596	06/06/2019	06/01/2044
072024-ND-0	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS			4	1FE	20,000,000	152.2690	30,453,800	20,000,000	20,000,000					6.263	6.264	AO	313,150	1,252,600	10/28/2009	04/01/2049
072024-NT-5	BAY AREA TOLL AUTHORITY BUILD AMERICA BONDS-SER S1			4	1FE	10,044,203	120.8770	12,087,700	10,000,000	10,019,221		(3,107)			6.793	6.746	AO	169,825	679,300	07/13/2010	04/01/2030
072868-AA-0	BAYLOR UNIV TX TXBL-SER A 4.313% Due 3/1/2042 MS1				1FE	7,789,680	110.7340	8,858,720	8,000,000	7,808,745		4,961			4.313	4.484	MS	115,013	345,040	12/28/2015	03/01/2042
114894-XT-0	BROWARD CNTY FLA ARPT AIRPORT			2	1FE	1,754,385	117.5080	1,762,620	1,500,000	1,705,961		(23,281)			5.000	3.001	AO	18,750	75,000	11/08/2017	10/01/2042
114894-YR-3	BROWARD CNTY FLA ARPT AIRPORT			2	1FE	2,183,860	110.3150	2,206,300	2,000,000	2,182,044		(1,816)			4.000	2.921	AO	8,889		11/01/2019	10/01/2044
114894-YT-9	BROWARD CNTY FLA ARPT AIRPORT			2	1FE	3,262,380	110.0520	3,301,560	3,000,000	3,259,793		(2,587)			4.000	2.971	AO	13,333		11/01/2019	10/01/2049
11506K-FK-2	BROWARD CNTY FL PORT FACS REVE TRANSPORTATION			2	1FE	10,979,300	108.1360	10,813,600	10,000,000	10,956,537		(22,763)			4.000	2.860	MS	105,556		09/12/2019	09/01/2049
12008E-NM-4	BUILD NYC RESOURCE CORP NY REV EDUCATION				1FE	3,907,650	150.8710	4,526,130	3,000,000	3,880,200		(16,307)			5.000	3.366	MN	25,000	125,000	05/02/2019	11/01/2047
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION				1FE	4,777,675	152.7970	5,347,895	3,500,000	4,758,461		(19,214)			5.000	3.120	MN	29,167	100,625	03/22/2019	05/01/2049
13032U-MP-0	CALIFORNIA ST HLTH FACS FING A				1FE	3,324,611	150.5260	4,116,886	2,735,000	3,295,720		(11,191)			5.000	3.800	MN	22,792	136,750	04/26/2017	11/01/2047
13077C-4C-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2045 MN1			2	1FE	2,372,820	117.3280	2,346,560	2,000,000	2,247,530		(35,190)			5.000	2.850	MN	16,667	100,000	03/31/2016	11/01/2045
13077C-X2-5	CALIFORNIA ST UNIV REVENUE 5% Due 11/1/2037 MN1			2	1FE	13,592,280	119.1280	14,295,360	12,000,000	12,974,277		(148,378)			5.000	3.451	MN	100,000	600,000	07/16/2015	11/01/2037
13077D-BD-3	CALIFORNIA ST UNIV REVENUE			2	1FE	2,296,580	121.2640	2,425,280	2,000,000	2,274,588		(8,133)			5.000	4.028	MN	16,667	100,000	02/09/2017	11/01/2042
15504R-ET-2	CENTRAL PUGET SOUND WA REGL TR SALES & USE TAX REV BUILD AMER			4	1FE	24,075,050	129.2120	31,010,880	24,000,000	24,059,474		(1,945)			5.491	5.469	MN	219,640	1,317,840	10/16/2009	11/01/2039
167593-QQ-8	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2034 JJ1			2	1FE	1,614,525	113.7770	1,706,655	1,500,000	1,567,259		(11,926)			5.000	4.002	JJ	37,500	75,000	10/08/2015	01/01/2034
167593-SC-7	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2035 JJ1			2	1FE	1,948,363	113.6140	2,010,968	1,770,000	1,875,979		(18,975)			5.000	3.678	JJ	44,250	88,500	12/09/2015	01/01/2035
167593-UT-7	CHICAGO IL O'HARE INTERNATIONA 5% Due 1/1/2041 JJ1			2	1FE	1,138,200	115.9470	1,159,470	1,000,000	1,127,081		(3,762)			5.000	4.092	JJ	25,000	50,000	11/04/2016	01/01/2041
167725-AC-4	CHICAGO ILL TRANSIT AUTH 6.899% Due 12/1/2040 JD1			4	1FE	10,514,750	134.9590	13,495,900	10,000,000	10,367,991		(17,816)			6.899	6.474	JD	57,492	689,900	06/01/2009	12/01/2040
167725-AF-7	CHICAGO ILL TRANSIT AUTH RCPTS REV SER B			4	1FE	14,307,293	134.9580	19,062,818	14,125,000	14,257,186		(6,325)			6.899	6.788	JD	81,207	974,484	06/18/2009	12/01/2040
16772P-BX-3	CHICAGO IL O'HARE INTERNATIONA			2	1FE	11,255,475	115.8870	12,168,135	10,500,000	11,225,733		(11,157)			5.000	4.574	JD	43,750	525,000	03/30/2017	12/01/2051
187145-JC-2	CLIFTON TX HGR EDU FIN CORP ED EDUCATION			2	1FE	10,973,400	113.1920	12,519,035	11,060,000	10,975,612		1,971			4.000	4.050	FA	167,129	383,413	09/19/2018	08/15/2043
19645R-6C-0	COLORADO ST EDUCTNL & CULTURAL			2	1FE	2,284,960	118.8940	2,377,880	2,000,000	2,219,227		(26,746)			5.000	3.271	MS	33,333	100,000	05/19/2017	03/01/2043
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG R BUILD AMERICA BONDS			4	1FE	6,261,725	121.1860	7,574,125	6,250,000	6,256,573		(646)			5.740	5.723	JD	29,896	358,750	11/02/2009	12/01/2029
235036-F7-0	DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2038 MN1			2	1FE	10,512,100	103.0190	10,301,900	10,000,000	10,460,836		(18,008)			5.000	4.601	MN	83,333	500,000	01/04/2017	11/01/2038
235036-N9-7	DALLAS FORT WORTH TEX INTL ARP 5% Due 11/1/2031 MN1			2	1FE	1,835,448	112.2070	2,081,440	1,855,000	1,840,292		887			5.000	5.090	MN	15,458	92,750	12/26/2013	11/01/2031

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
235241-LS-3	DALLAS TEXAS AREA RAPID TRAN REV BUILD AMERICA BONDS			4	1FE	17,259,100	142.7130	24,261,210	17,000,000	17,218,728		(5,568)			5.999	5.889	JD	84,986	1,019,830	01/06/2011	12/01/2044
240523-WM-8	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2036 A01			2	1FE	4,365,520	106.5890	4,263,560	4,000,000	4,076,788		(41,522)			5.250	4.101	AO	52,500	210,000	01/06/2012	10/01/2036
240523-WZ-9	DEKALB CNTY GA WATER & SEWER 5 1/4% Due 10/1/2033 A01			2	1FE	1,935,203	106.7690	1,868,458	1,750,000	1,794,032		(23,922)			5.250	3.750	AO	22,969	91,875	06/18/2013	10/01/2033
246352-HC-5	DELAWARE RIVER PORT AUTH PA NJ TRANSPORTATION			2	1FE	3,998,330	123.5550	4,324,425	3,500,000	3,954,218		(42,550)			5.000	3.320	JJ	87,500	93,819	12/07/2018	01/01/2039
246430-AD-4	DELAWARE ST TRANSPRTN AUTH US 5% Due 6/1/2055 JD1			2	1FE	13,962,721	113.6070	14,041,825	12,360,000	13,355,948		(165,026)			5.000	3.360	JD	51,500	618,000	02/18/2016	06/01/2055
246579-KY-1	DELAWARE VLY PA REGL FINANCIAL FACILITIES				1FE	5,916,000	130.3480	6,517,400	5,000,000	5,844,289		(47,677)			5.000	3.441	MS	83,333	250,000	06/15/2018	09/01/2033
249182-LP-9	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1FE	3,002,340	107.2790	3,218,370	3,000,000	3,001,954		(179)			4.000	3.991	JD	10,000	120,000	08/24/2018	12/01/2048
249182-MW-3	DENVER CITY & CNTY CO ARPT REV AIRPORT			2	1FE	14,086,579	110.5110	15,548,898	14,070,000	14,084,815		(1,361)			4.000	3.986	JD	46,900	562,800	10/03/2018	12/01/2043
34161B-BA-6	FLORIDA ST DEPT OF TRANSN SEAP 5% Due 7/1/2038 JJ1			2	1FE	6,315,508	111.3960	6,544,515	5,875,000	6,059,049		(48,033)			5.000	4.031	JJ	146,875	293,750	02/12/2014	07/01/2038
353186-7Z-6	FRANKLIN CNTY OHIO HOSP LTH CORP-SER A			2	1FE	4,962,760	106.1870	5,309,350	5,000,000	4,970,896		1,221			5.000	5.054	MN	31,944	250,000	06/15/2011	11/15/2036
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP MEDICAL			2	1FE	2,785,500	115.9920	2,899,800	2,500,000	2,723,037		(26,495)			5.000	3.591	AO	31,250	125,000	07/14/2017	04/01/2047
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T 5.184% Due 10/1/2042 AO1			4	1FE	10,710,965	127.7860	13,417,530	10,500,000	10,680,335		(5,158)			5.184	5.046	AO	136,080	544,320	08/26/2013	10/01/2042
392274-X5-0	GTR ORLANDO FL AVIATION AUTH A AIRPORT			2	1FE	4,552,960	117.8240	4,712,960	4,000,000	4,444,242		(49,418)			5.000	3.360	AO	50,000	200,000	08/30/2017	10/01/2052
40934T-AT-0	HAMPTON ROADS VA TRANSPRTN ACC TRANSPORTATION			2	1FE	5,916,200	123.7920	6,189,600	5,000,000	5,763,760		(82,123)			5.500	3.311	JJ	137,500	275,000	01/31/2018	07/01/2057
45129U-CF-9	IDAHO ST HLTH FACS AUTH HOSP R MEDICAL			2	1FE	1,752,045	118.0810	1,771,215	1,500,000	1,706,547		(22,765)			5.000	3.030	JD	6,250	75,000	12/08/2017	12/01/2047
451443-ZA-6	IDAHO ST BLDG AUTH BLDG REVENU GENERAL			2	1FE	5,283,900	110.4670	5,523,350	5,000,000	5,231,569		(26,134)			4.000	3.311	MS	66,667	200,000	12/08/2017	09/01/2048
45201L-VF-9	ILLINOIS ST HSG DEV AUTH 4.44% Due 7/1/2033 JJ1			2	1FE	999,939	105.2560	1,078,874	1,025,000	1,005,142		1,388			4.440	4.671	JJ	22,755	45,510	12/28/2015	07/01/2033
452252-FH-7	ILLINOIS ST TOLL HIGHWAY AUTH REV BUILD AMERICA-BONDS DIRECT			4	1FE	20,298,410	132.4970	26,499,400	20,000,000	20,217,109		(10,228)			6.184	6.064	JJ	618,400	1,236,800	05/13/2009	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH TOLL HIGHWAY REV				1FE	6,000,000	131.7490	7,904,940	6,000,000	6,000,000					5.851	5.851	JD	29,255	351,060	11/24/2009	12/01/2034
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMP BUILD AMERICA BONDS-TAXABLE-SE			4	1FE	8,109,080	135.0880	10,807,040	8,000,000	8,084,905		(3,354)			6.116	6.006	JJ	225,612	489,280	03/18/2010	01/15/2040
45528U-ZK-0	INDIANAPOLIS IN LOCAL PUBLIC I BOND BANK			2	1FE	11,506,700	120.6570	12,065,700	10,000,000	11,408,143		(98,557)			5.000	3.201	FA	208,333	162,500	03/22/2019	02/01/2054
485428-ZX-7	KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1			4	1FE	5,530,102	109.9890	5,917,408	5,380,000	5,420,000		(5,657)			5.371	5.130	MN	48,160	288,960	01/27/2005	05/01/2026
494759-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG			2	1FE	2,933,610	102.5990	3,077,970	3,000,000	2,933,975		365			3.000	3.150	MN	13,750		10/23/2019	11/01/2039
520134-FV-4	LAWRENCE KS HOSP REVENUE MEDICAL			2	1FE	5,673,420	116.0280	5,917,428	5,100,000	5,596,160		(48,954)			5.000	3.658	JJ	127,500	282,625	11/26/2018	07/01/2048
544445-AW-9	LOS ANGELES CA DEPT OF ARPTS A 5% Due 5/15/2042 MN15			2	1FE	4,241,114	115.8110	4,279,216	3,695,000	4,087,961		132,923			5.000	3.143	MN	23,607	184,750	04/24/2018	05/15/2042
544495-3R-3	LOS ANGELES CA DEPT WTR & PWRR POWER			2	1FE	11,693,000	120.6190	12,061,900	10,000,000	11,319,762		(154,599)			5.000	3.020	JJ	250,000	500,000	06/30/2017	07/01/2047
544495-6D-1	LOS ANGELES CA DEPT WTR & PWRR POWER			2	1FE	11,424,300	122.7330	12,273,300	10,000,000	11,290,645		(129,636)			5.000	3.250	JJ	250,000	265,278	12/11/2018	07/01/2048
544525-NZ-7	LOS ANGELES CA DEPT WTR & PWRR REV BUILD AMERICA BONDS			4	1FE	10,000,000	130.6680	13,066,800	10,000,000	10,000,000					6.008	6.007	JJ	300,400	600,800	11/20/2009	07/01/2039
544525-WJ-3	LOS ANGELES CA DEPT WTR & PWRR			2	1FE	5,732,250	120.4500	6,022,500	5,000,000	5,688,289		(17,115)			5.000	4.085	JJ	125,000	250,000	04/27/2017	07/01/2044
546399-CN-4	LOUISIANA ST PUBLIC FACS AUTHR			2	1FE	5,507,550	116.5240	5,826,200	5,000,000	5,392,333		(45,400)			5.000	3.770	MN	31,944	250,000	05/12/2017	05/15/2042
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY DIST SWR & DRAIN SYS BUILD AME			4	1FE	4,986,400	134.1960	6,709,800	5,000,000	4,988,170		293			5.980	6.000	MN	38,206	299,000	11/18/2009	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY IST SWR & DRAIN SY BUILD AMERI			4	1FE	5,074,400	140.8790	7,043,950	5,000,000	5,062,890		(1,585)			6.250	6.139	MN	39,931	312,500	01/07/2011	05/15/2043
574218-Q4-8	MARYLAND ST HLTH & HGR EDUCTNL 4% Due 7/1/2041 JJ1			2	1FE	1,348,016	107.5680	1,409,141	1,310,000	1,344,433		(1,169)			4.000	3.808	JJ	26,200	52,400	10/26/2016	07/01/2041
574296-BW-8	MARYLAND ST STADIUM AUTH REVEN EDUCATION			2	1FE	6,464,884	119.4610	7,024,307	5,880,000	6,401,802		(52,450)			5.000	3.750	MN	49,000	294,000	10/12/2018	05/01/2047
574300-HZ-5	MARYLAND ST DEPT TRANSPORT REV BUILD AMERICA BONDS			4	1FE	19,083,800	134.7690	25,606,110	19,000,000	19,066,442		(2,222)			5.888	5.855	JJ	559,360	1,118,720	12/15/2009	07/01/2043
576000-KV-4	MASS ST SCH BLDG AUTH SALES TX SALES TAX REV BUILD AMERICA BO			4	1FE	14,998,820	129.9110	19,486,650	15,000,000	14,998,405		47			5.715	5.716	FA	323,850	857,250	12/17/2009	08/15/2039
59259N-3N-1	METRO TRANS AUTH NY DEDICATED 5% Due 11/15/2056 MN15			2	1FE	22,356,780	118.9080	22,592,520	19,000,000	22,229,947		(41,249)			5.000	4.082	MN	121,389	950,000	10/14/2016	11/15/2056
59259N-ZH-9	METRO TRANS AUTH NY DEDICATED TAX FD BUILD AMERICA BONDS-TXB			4	1FE	6,443,900	156.3000	9,378,000	6,000,000	6,368,619		(9,503)			7.336	6.754	MN	56,243	440,160	04/30/2009	11/15/2039
59259Y-W3-9	MET TRANS AUTH NY REV SER D 5 1/4% Due 11/15/2035 MN15			2	1FE	9,768,056	114.9610	9,967,119	8,670,000	9,207,813		(111,382)			5.250	3.700	MN	58,161	455,175	07/15/2014	11/15/2035

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
59259Y-X2-0	MET TRANS AUTH NY REV SER D 5 1/4% Due 11/15/2044 MN15			2	1FE	12,069,023	113.6890	12,329,572	10,845,000	11,443,038		(123,311)			5.250	3.867	MN	72,752	569,363	07/17/2014	11/15/2044
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE 5% Due 11/15/2056 MN15			2	1FE	8,340,093	116.7970	8,140,751	6,970,000	7,926,741		(124,659)			5.000	2.791	MN	44,531	348,500	07/21/2016	11/15/2056
59261A-ME-4	MET TRANSPRTN AUTH NY REVENUE			2	1FE	10,915,200	116.8020	11,680,200	10,000,000	10,879,086		(13,031)			5.000	4.472	MN	63,889	500,000	03/10/2017	11/15/2051
59266T-EC-1	MET WTR DIST OF SThRN CA AMERICA BONDS-ISSUER SUBSIDY -			2	1FE	20,384,164	102.4270	20,485,400	20,000,000	20,026,463		(50,539)			6.947	6.674	JJ	694,700	1,389,400	01/28/2011	07/01/2040
59447T-UJ-0	MICHIGAN ST FIN AUTH REVENUE MEDICAL			2	1FE	2,080,080	108.9020	2,178,040	2,000,000	2,075,864		(4,216)			4.000	3.540	MN	10,222	42,889	04/26/2019	11/15/2050
605871-BA-9	MISSOULA MT WTR SYS REVENUE WATER			2	1FE	2,081,560	110.8150	2,216,300	2,000,000	2,075,794		(5,766)			4.000	3.481	JJ	40,000	20,000	03/14/2019	07/01/2044
60636A-MS-9	MISSOURI ST HLTH & EDUCTNL FAC 3.086% Due 9/15/2051 MS15				1FE	7,655,220	97.6630	8,789,670	9,000,000	7,716,298		20,356			3.086	3.871	MS	81,779	277,740	11/22/2016	09/15/2051
61204K-LQ-2	MONTANA ST FAC FIN AUTH REVENU MEDICAL			2	1FE	10,808,999	119.0480	11,583,370	9,730,000	10,692,645		(93,634)			5.000	3.652	FA	183,789	424,336	10/09/2018	08/15/2048
61212L-QX-0	MONTANA ST BRD OF RGTS HGR EDU HOUSING			2	1FE	2,909,050	119.1930	2,979,825	2,500,000	2,838,661		(37,529)			5.000	3.051	MN	15,972	125,000	01/26/2018	11/15/2045
613603-B6-5	MONTGOMERY CNTY PA HGR EDU & H HIGHER EDUCATION			2	1FE	3,905,963	107.8870	4,045,763	3,750,000	3,899,507		(6,456)			4.000	3.510	MS	76,667		06/21/2019	09/01/2051
646139-W3-5	NEW JERSEY TURNPIKE AUTHORITY 7.414% Due 1/1/2040 JJ1			4	1FE	20,505,800	156.9120	31,382,400	20,000,000	20,419,884		(10,803)			7.414	7.206	JJ	741,400	1,482,800	04/24/2009	01/01/2040
64971G-KK-0	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2036 JD15			2	1FE	1,136,740	115.1690	1,151,690	1,000,000	1,069,046		(14,155)			5.000	3.320	JD	2,222	50,000	11/14/2014	06/15/2036
64971W-5B-2	NEW YORK CITY NY TRANSITIONALF			2	1FE	11,483,100	119.0620	11,906,200	10,000,000	11,381,148		(38,684)			5.000	4.043	FA	208,333	500,000	04/12/2017	02/01/2043
64971W-S6-8	NEW YORK CITY NY TRANSITIONALF 5% Due 8/1/2040 FA1			2	1FE	6,071,400	118.7730	5,938,650	5,000,000	5,744,341		(102,674)			5.000	2.531	FA	104,167	250,000	09/15/2016	08/01/2040
64971X-CX-4	NEW YORK CITY NY TRANSITIONAL GENERAL			2	1FE	5,857,260	119.6430	5,982,150	5,000,000	5,686,455		(79,627)			5.000	2.965	FA	104,167	250,000	10/25/2017	08/01/2045
64972F-H2-5	NEW YORK CITY NY MUNI WTR FI SWR REV BUILD AMERICA BONDS				1FE	30,000,000	139.1000	41,730,000	30,000,000	30,000,000					5.750	5.750	JD	76,667	1,725,000	10/27/2009	06/15/2041
64972F-Y2-6	NEW YORK CITY NY MUNI WTR FI SWR REV TAXABLE-2ND GEN RESOLU			2	1FE	20,580,820	104.0200	21,370,909	20,545,000	20,549,560		(4,502)			6.282	6.258	JD	57,362	1,290,637	03/23/2011	06/15/2042
64972G-FU-3	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2039 JD15			2	1FE	11,589,600	116.9280	11,692,800	10,000,000	10,915,018		(151,407)			5.000	3.161	JD	22,222	500,000	04/08/2015	06/15/2039
64972G-HK-3	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2037 JD15			2	1FE	4,008,445	117.4180	4,109,630	3,500,000	3,805,759		(50,463)			5.000	3.240	JD	7,778	175,000	10/05/2015	06/15/2037
64972G-NC-4	NEW YORK CITY NY MUNI WTR FINA			2	1FE	4,506,720	118.8750	4,755,000	4,000,000	4,375,042		(46,915)			5.000	3.471	JD	8,889	200,000	02/01/2017	06/15/2047
64972H-ZA-3	NEW YORK CITY NY TRANSITIONAL 5% Due 7/15/2043 JJ15			2	1FE	5,809,764	117.0630	5,853,150	5,000,000	5,526,640		(78,239)			5.000	3.075	JJ	115,278	250,000	03/29/2016	07/15/2043
64986D-FT-7	NEW YORK ST ENVRNMNTL FACS COR WATER			2	1FE	4,660,800	120.2690	4,810,760	4,000,000	4,533,737		(63,024)			5.000	2.990	JD	8,889	200,000	11/30/2017	06/15/2047
64990F-MT-8	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL			4	1FE	28,888,447	126.2320	35,976,120	28,500,000	28,882,953		(5,493)			5.628	5.471	MS	472,283		10/15/2019	03/15/2039
64990F-MV-3	NEW YORK DORM AUTH PER INC TAX GENERAL				1FE	15,000,000	122.5090	18,376,350	15,000,000	15,000,000					5.427	5.427	MS	239,693		10/09/2019	03/15/2039
66285W-FB-7	NORTH TEXAS TOLLWAY AUTHORITY BONDS			4	1FE	22,229,500	156.8450	34,505,900	22,000,000	22,201,302		(3,554)			6.718	6.641	JJ	738,980	1,477,960	09/24/2009	01/01/2049
66285W-XM-3	NORTH TEXAS TOLLWAY AUTHORITY TRANSPORTATION			2	1FE	5,968,568	117.6080	6,174,420	5,250,000	5,817,243		(71,051)			5.000	3.261	JJ	131,250	262,500	10/13/2017	01/01/2043
677561-KX-9	OHIO ST HOSP FAC REV MEDICAL			2	1FE	2,630,775	111.5190	2,787,975	2,500,000	2,623,206		(7,569)			4.000	3.361	JJ	50,000	14,444	04/17/2019	01/01/2046
67756A-4D-1	OHIO ST HIGHER ED FAC 5% Due 1/1/2038 JJ1			2	1FE	18,149,737	107.6690	17,953,806	16,675,000	17,102,162		(202,239)			5.000	3.660	JJ	416,875	833,750	05/12/2014	01/01/2038
67759T-GP-7	OHIO ST TRANSPRTN PROJ REVENUE GENERAL			2	1FE	4,944,053	117.1470	5,183,755	4,425,000	4,882,368		(46,140)			5.000	3.561	MN	28,271	221,250	08/17/2018	05/15/2043
677632-G9-6	OHIO STATE UNIV 4.048% Due 12/1/2056 JD1				1FE	15,694,450	115.6170	17,342,550	15,000,000	15,667,499		(8,341)			4.048	3.821	JD	50,600	607,200	11/21/2016	12/01/2056
685869-EY-1	OREGON ST HLTH & SCIENCE UNIVR 4% Due 7/1/2046 JJ1			2	1FE	4,421,504	107.8470	4,610,459	4,275,000	4,373,106		(13,174)			4.000	3.601	JJ	85,500	171,000	02/18/2016	07/01/2046
68607V-X6-7	OREGON ST DEPT OF ADMIN			2	1FE	288,158	104.9890	293,969	280,000	282,725		(2,077)			5.250	4.440	AO	3,675	14,700	04/13/2017	04/01/2030
68608W-AA-0	OREGON ST HLTH & SCIENCE UNIVR 5% Due 4/1/2045 AO1			2	1FE	11,480,100	115.0750	11,507,500	10,000,000	10,842,927		(145,076)			5.000	3.241	AO	125,000	500,000	04/23/2015	04/01/2045
70917R-YX-7	PENNSYLVANIA ST HGR EDUCTNL FA 5% Due 5/15/2031 MN15			2	1FE	1,825,590	101.3420	1,854,559	1,830,000	1,827,014		250			5.000	5.022	MN	11,692	91,500	08/21/2013	05/15/2031
709221-VF-9	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1FE	11,392,100	120.4500	12,045,000	10,000,000	11,213,442		(114,660)			5.000	3.410	JD	41,667	500,000	05/17/2018	12/01/2048
709223-VZ-1	PENNSYLVANIA TURNPIKE COMM 6.105% Due 12/1/2039 JD1			4	1FE	17,504,375	134.1530	23,476,775	17,500,000	17,503,320		(108)			6.105	6.104	JD	89,031	1,068,375	07/20/2009	12/01/2039
709224-FS-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2039 JD1			2	1FE	2,259,220	114.4370	2,288,740	2,000,000	2,139,032		(25,530)			5.000	3.450	JD	8,333	100,000	12/09/2014	12/01/2039
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2038 JD1			2	1FE	15,064,823	115.6400	15,599,836	13,490,000	14,443,821		(141,958)			5.000	3.660	JD	56,208	674,500	04/22/2015	12/01/2038

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
709224-K5-7	PENNSYLVANIA ST TURNPIKE COMMI TRANSPORTATION			2	1FE	7,309,055	120.0660	7,804,290	6,500,000	7,209,390		(66,520)			5.000	3.561	JD	27,083	325,000	06/21/2018	12/01/2048
709224-MW-6	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1			2	1FE	5,597,900	114.1630	5,708,150	5,000,000	5,392,131		(58,647)			5.000	3.520	JD	20,833	250,000	03/31/2016	12/01/2046
709224-QG-7	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2046 JD1			2	1FE	8,052,772	116.4050	8,031,945	6,900,000	7,688,254		(109,768)			5.000	3.027	JD	28,750	345,000	10/12/2016	12/01/2046
709224-VB-2	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	19,324,750	120.4100	20,469,700	17,000,000	19,154,514		(59,981)			5.500	4.557	JD	77,917	935,000	01/20/2017	12/01/2042
71781X-CP-6	PHILADELPHIA PA AUTH FOR INDL			2	1FE	4,426,440	118.0920	4,723,680	4,000,000	4,393,029		(11,967)			5.000	4.271	MS	66,667	200,000	01/18/2017	09/01/2042
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP ARP GENERAL			2	1FE	3,940,040	101.2570	4,050,280	4,000,000	3,940,053		13			3.250	3.330	JJ	7,222		11/07/2019	07/01/2049
73358W-3L-6	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION				1FE	32,341,863	96.1230	31,624,467	32,900,000	32,343,235		1,372			3.287	3.357	FA	405,534		10/16/2019	08/01/2069
73358W-4B-7	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1FE	3,301,440	110.8230	3,324,690	3,000,000	3,299,366		(2,074)			4.000	2.830	MN	9,333		11/20/2019	11/01/2047
73358W-AJ-3	PORT AUTH NEW YORK NEW JERSEY CONS-ONE HUNDRED FIFTY-NINE				1FE	22,414,790	128.6690	28,654,586	22,270,000	22,361,212		(6,647)			6.040	5.984	JD	112,092	1,345,108	10/29/2009	12/01/2029
73358W-E2-6	PORT AUTH NEW YORK NEW JERSEY 5 1/4% Due 11/15/2056 MN15			2	1FE	22,159,860	121.3080	23,048,520	19,000,000	22,044,971		(42,254)			5.250	4.327	MN	127,458	997,500	10/17/2018	11/15/2056
73358W-EK-6	PORT AUTH NEW YORK NEW JERSEY NS-ONE HUNDRED SIXTY-EIGHT			4	1FE	17,441,878	129.5740	22,532,919	17,390,000	17,435,807		(725)			4.926	4.908	AO	214,158	856,631	08/02/2013	10/01/2051
73358W-F8-2	PORT AUTH NEW YORK NEW JERSEY			4	1FE	8,015,220	116.4280	9,314,240	8,000,000	8,014,479		(197)			4.229	4.219	AO	71,423	338,320	05/01/2017	10/15/2057
73358W-H2-3	PORT AUTH NEW YORK NEW JERSEY			2	1FE	11,160,200	119.9260	11,992,600	10,000,000	11,120,868		(15,026)			5.000	4.356	AO	105,556	500,000	04/27/2017	04/15/2057
73358W-H3-1	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1FE	5,932,900	121.9930	6,099,650	5,000,000	5,731,511		(88,549)			5.250	3.000	AO	55,417	262,500	08/31/2017	10/15/2057
73358W-JA-3	PORT AUTH NEW YORK NEW JERSEY CONSOL-174TH			4	1FE	19,736,445	122.7830	23,942,685	19,500,000	19,728,981		(2,474)			4.458	4.393	AO	217,328	869,310	11/21/2016	10/01/2062
73358W-K4-5	PORT AUTH NEW YORK NEW JERSEY			2	1FE	8,165,490	119.3140	8,626,402	7,230,000	7,946,393		(85,090)			5.000	3.451	AO	76,317	361,500	04/27/2017	04/15/2037
73358W-P4-0	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION			2	1FE	5,728,800	119.2420	5,962,100	5,000,000	5,581,682		(63,712)			5.000	3.309	MN	31,944	250,000	07/13/2017	05/15/2057
73358W-PX-6	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2030 JD1			2	1FE	5,311,600	113.2630	5,663,150	5,000,000	5,139,432		(32,099)			5.000	4.220	JD	20,833	250,000	01/16/2014	12/01/2030
73358W-PZ-1	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2032 JD1			2	1FE	3,375,666	112.9120	3,618,830	3,205,000	3,281,586		(17,584)			5.000	4.330	JD	13,354	160,250	01/15/2014	12/01/2032
73358W-QZ-0	PORT AUTH NEW YORK NEW JERSEY 5% Due 12/1/2043 JD1			2	1FE	4,586,136	112.5050	4,500,200	4,000,000	4,277,375		(65,625)			5.000	3.106	JD	16,667	200,000	09/08/2015	12/01/2043
73358W-XQ-2	PORT AUTH NEW YORK NEW JERSEY 4.81% Due 10/15/2065 A015			4	1FE	8,094,825	126.8240	9,511,800	7,500,000	8,070,684		(8,096)			4.810	4.366	AO	76,158	360,750	11/21/2016	10/15/2065
74265L-A5-7	PRIVATE CLGS EMORY 5% Due 10/1/2043 A01			2	1FE	17,440,081	112.0480	17,513,102	15,630,000	16,425,978		(195,248)			5.000	3.537	AO	195,375	781,500	05/14/2014	10/01/2043
76913C-AR-0	RIVERSIDE CALIF 4.91% Due 2/15/2025 FA15			4	1FE	5,000,000	106.7470	5,337,350	5,000,000	5,000,000					4.910	4.910	FA	92,744	245,500	02/10/2005	02/15/2025
79467B-CH-6	SALES TAX SECURITIZATION CORP GENERAL			2	1FE	10,693,700	115.3180	11,531,800	10,000,000	10,632,311		(56,890)			5.000	4.151	JJ	250,000	287,500	11/16/2018	01/01/2043
796253-T9-3	SAN ANTONIO TX ELECTRIC & GAS 5.985% Due 2/1/2039 FA1			4	1FE	14,002,290	136.9050	19,166,700	14,000,000	14,002,296		(105)			5.985	5.983	FA	349,125	837,900	06/09/2009	02/01/2039
796253-U9-1	SAN ANTONIO TX ELECTRIC & GAS BONDS			4	1FE	5,000,000	133.0380	6,651,900	5,000,000	5,000,000					5.718	5.719	FA	119,125	285,900	03/10/2010	02/01/2041
797400-FN-3	SAN DIEGO CNTY CA REG TRAN COM SALES TAX REV BUILD AMERICA BO			4	1FE	9,884,350	144.2560	14,425,600	10,000,000	9,896,364		1,870			5.911	5.992	AO	147,775	591,100	01/05/2011	04/01/2048
79741T-AR-5	SAN DIEGO CA WTR AUT F AGY WTR REV BUILD AMERICA BONDS-SAN DI			4	1FE	20,061,050	141.3700	28,274,000	20,000,000	20,050,112		(1,280)			6.138	6.116	MN	204,600	1,227,600	01/25/2010	05/01/2049
79766D-GG-8	SAN FRANCISCO CALIF CITY &CNTY AIRPORT			2	1FE	11,531,200	117.7110	11,771,100	10,000,000	11,176,182		(166,595)			5.000	2.950	MN	83,333	500,000	10/30/2017	05/01/2046
801680-DH-2	SANTA CLARA CA WTR DIS UTL SYS 5.312% Due 6/1/2035 JD1			4	1FE	9,228,107	115.5730	10,794,518	9,340,000	9,279,827		5,428			5.312	5.407	JD	41,345	496,141	01/05/2007	06/01/2035
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION			2	1FE	8,766,924	107.1160	8,746,021	8,165,000	8,758,306		(8,618)			4.000	3.111	JJ	80,743		10/31/2019	07/01/2059
89602R-CL-7	TRIBOROUGH BRIDGE & TUNNEL AUT TRANSPORTATION			2	1FE	6,016,000	121.7650	6,088,250	5,000,000	5,822,126		(92,684)			5.000	2.670	MN	31,944	250,000	11/09/2017	11/15/2042
89602R-EV-3	TRIBOROUGH BRIDGE & TUNNEL AUT TRANSPORTATION			2	1FE	1,813,254	124.7550	1,939,940	1,555,000	1,783,791		(22,099)			5.000	3.091	MN	9,935	77,750	08/24/2018	11/15/2037
90059R-AX-9	TUSCALOOSA AL CITY BRD OF EDU 5% Due 8/1/2046 FA1			2	1FE	6,538,620	116.3550	6,981,300	6,000,000	6,506,012		(11,167)			5.000	4.434	FA	125,000	300,000	12/15/2016	08/01/2046
902562-CJ-4	UAB MEDICINE FIN AUTH AL REVEN			2	1FE	5,630,950	118.5980	5,929,900	5,000,000	5,583,816		(18,234)			5.000	4.140	MS	83,333	250,000	04/20/2017	09/01/2041
91412F-7Y-7	UNIVERSITY CALIF REVS BUILD AMERICA BONDS			4	1FE	24,563,245	132.3270	32,420,115	24,500,000	24,552,239		(1,833)			5.770	5.749	MN	180,633	1,413,650	07/15/2010	05/15/2043
91412G-2N-4	UNIV OF CALIFORNIA CA REVENUES HIGHER EDUCATION			2	1FE	14,626,225	119.8930	15,178,454	12,660,000	14,216,799		(185,131)			5.000	3.120	MN	80,883	633,000	09/20/2017	05/15/2052
91412G-R3-1	UNIV OF CALIFORNIA CA REVENUES 5% Due 5/15/2051 MN15			2	1FE	4,104,541	118.9070	3,989,330	3,355,000	3,858,853		(72,243)			5.000	2.441	MN	21,435	167,750	06/23/2016	05/15/2051
91412G-SS-5	UNIV OF CALIFORNIA CA REVENUES 5% Due 5/15/2038 MN15			2	1FE	13,594,920	111.9570	13,434,840	12,000,000	12,685,119		(189,506)			5.000	3.200	MN	76,667	600,000	11/13/2014	05/15/2038
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES 4.765% Due 5/15/2044 MN15			2	1FE	10,000,000	107.8470	10,784,700	10,000,000	10,000,000					4.765	4.764	MN	60,886	476,500	04/04/2014	05/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	UNIV OF MASSACHUSETTS MA BLDGA 5% Due 11/1/2039																				
914440-PP-1	MN1			2	1FE	10,944,949	115.4660	11,546,600	10,000,000	10,487,172		(90,480)			5.000	3.881	MN	83,333	500,000	02/10/2015	11/01/2039
915115-3X-5	UNIV OF TEXAS TX BUILD AMERICA BONDS			4	1FE	16,834,680	128.5590	21,212,235	16,500,000	16,760,322		(8,971)			5.262	5.125	JJ	434,115	868,230	10/21/2009	07/01/2039
915137-5R-0	UNIV OF TEXAS TX BONDS-SER C			4	1FE	5,091,550	122.3180	6,115,900	5,000,000	5,072,758		(2,400)			4.794	4.676	FA	90,553	239,700	10/06/2010	08/15/2046
915217-RY-1	UNIVERSITY VA BUILD AMERICA BONDS - TXBL				1FE	3,802,915	142.0990	5,080,039	3,575,000	3,761,463		(5,013)			6.200	5.754	MS	73,883	221,650	04/30/2009	09/01/2039
917565-LB-7	UTAH TRAN AUTH BUILD AMERICA BONSD - SER B			4	1FE	18,071,425	134.4200	24,195,600	18,000,000	18,056,966		(2,275)			5.937	5.905	JD	47,496	1,068,660	01/06/2011	06/15/2039
	UTILITY DEBT SECURITIZATION AU 5% Due 12/15/2041																				
91802R-AQ-2	JD15			2	1FE	11,240,700	113.3330	11,333,300	10,000,000	10,571,075		(132,649)			5.000	3.443	JD	22,222	500,000	02/10/2015	12/15/2041
92778L-DC-1	VIRGINIA ST CMWLTH UNIV HLTH S MEDICAL			2	1FE	6,225,616	118.9610	6,370,362	5,355,000	6,061,821		(82,799)			5.000	3.020	JJ	133,875	267,750	12/19/2017	07/01/2046
93978H-SC-0	WASHINGTON ST HLTH CARE FACS A			2	1FE	5,528,600	117.5000	5,875,000	5,000,000	5,502,644		(9,702)			5.000	4.361	AO	62,500	250,000	03/17/2017	10/01/2047
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,430,905,003	XXX	1,647,207,842	1,346,180,000	1,409,420,101		(5,837,755)			XXX	XXX	XXX	17,336,167	64,633,546	XXX	XXX
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1			4	1	26,068	119.2540	29,692	24,898	25,852		294			7.500	5.933	MON	156	1,867	09/10/2002	02/01/2032
31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1			4	1	93,072	108.7860	97,310	89,451	91,263		(142)			6.500	6.157	MON	485	5,814	05/10/2004	04/01/2032
31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1	138,276	113.8710	150,317	132,006	135,370		(89)			7.500	7.038	MON	825	9,901	06/18/2002	06/01/2032
31287U-JM-5	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1	93,832	110.6070	99,078	89,577	91,701		(158)			7.500	7.107	MON	560	6,718	06/18/2002	06/01/2032
31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1			4	1	89,605	113.7430	97,297	85,542	87,574		(147)			7.500	7.106	MON	535	6,416	06/18/2002	06/01/2032
31288D-CE-7	FREDDIE MAC 7 1/2% Due 12/1/2032 Mo-1			4	1	5,413	101.6010	5,253	5,170	5,296		(9)			7.500	7.110	MON	32	388	01/08/2003	12/01/2032
31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1			4	1	57,780	111.7610	61,803	55,300	57,330		437			6.500	5.151	MON	300	3,594	11/05/2003	04/01/2033
3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1			4	1	111,107	120.2580	128,259	106,653	110,819		270			7.000	4.653	MON	622	7,466	09/11/2008	09/01/2038
31292G-GS-9	FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1			4	1	120	106.4600	122	115	117					7.500	5.593	MON	1	9	01/08/2003	02/01/2023
31292H-PJ-7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1			4	1	7,112	120.0850	8,157	6,793	7,072		51			7.500	5.083	MON	42	510	09/10/2002	01/01/2032
31292K-6A-0	FREDDIE MAC 4% Due 12/1/2040 Mo-1			4	1	1,633,526	107.2480	1,747,696	1,629,579	1,632,883		(79)			4.000	3.949	MON	5,432	65,183	12/01/2010	12/01/2040
312943-WG-4	FREDDIE MAC 4% Due 11/1/2040 Mo-1			4	1	414,929	107.2480	443,929	413,926	414,736		(24)			4.000	3.960	MON	1,380	16,557	12/01/2010	11/01/2040
31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1			4	1	164,678	107.4150	171,307	159,482	162,262		(1,986)			6.500	6.248	MON	864	10,366	04/06/2004	12/01/2033
31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1			4	1	42,652	108.7570	44,923	41,306	42,030		(47)			6.500	6.247	MON	224	2,685	04/06/2004	01/01/2034
31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1			4	1	16,298	105.3330	16,397	15,567	15,915		(28)			7.500	7.094	MON	97	1,168	01/08/2003	05/01/2031
313637-FB-1	FANNIE MAE 6.64% Due 3/1/2028 Mo-1			4	1	12,707	99.9900	12,705	12,707	12,707					6.640	6.689	MON	70	844	03/19/1998	03/01/2028
3136A0-SE-8	FANNIE MAE SERIES 201180 CLASS HE			4	1	2,037,500	103.3160	2,066,326	2,000,000	2,024,630		(8,671)			3.500	3.034	MON	5,833	72,917	06/28/2018	08/25/2026
31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1			4	1	122,899	111.5030	129,719	116,337	119,974		(314)			7.000	5.899	MON	679	8,144	06/19/2003	08/01/2028
31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1			4	1	13,294	111.6720	14,053	12,585	13,031		58			7.000	5.594	MON	73	881	06/19/2003	09/01/2028
31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1			4	1	105,733	111.9120	112,009	100,087	103,971		727			7.000	5.292	MON	584	7,006	06/19/2003	10/01/2028
31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1			4	1	35,275	111.7260	37,307	33,391	34,524		244			7.000	5.769	MON	195	2,337	06/19/2003	12/01/2028
31371H-F2-9	FANNIE MAE 7% Due 12/1/2028 Mo-1			4	1	10,541	111.9730	11,172	9,978	10,254		(16)			7.000	6.161	MON	58	698	06/19/2003	12/01/2028
31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1			4	1	3,888	112.0830	4,126	3,681	3,797		(6)			7.000	5.960	MON	21	258	06/19/2003	02/01/2029
31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1			4	1	47,994	111.5890	50,696	45,431	47,436		855			7.000	4.652	MON	265	3,180	06/19/2003	03/01/2029
31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1			4	1	8,286	112.4600	8,821	7,844	8,129		14			7.000	5.653	MON	46	549	06/19/2003	05/01/2029
31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1			4	1	11,127	117.0930	12,357	10,554	10,901		(30)			7.500	6.424	MON	66	791	01/08/2003	10/01/2029
31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1			4	1	6,861	118.5290	7,713	6,508	6,724		(36)			7.500	6.654	MON	41	488	01/08/2003	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1			4	1	24,686	120.3390	27,748	23,058	24,340		(15)			7.500	5.465	MON	144	1,729	03/11/2003	04/01/2032
31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1			4	1	182,030	118.0620	206,271	174,713	179,235		(1,289)			7.000	6.368	MON	1,019	12,230	10/16/2002	06/01/2032
31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1			4	1	40,114	117.8670	45,303	38,435	39,637		(161)			7.000	6.061	MON	224	2,690	08/09/2002	08/01/2032
31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1			4	1	20,412	118.8380	24,245	20,402	20,402					8.000	7.961	MON	136	1,632	09/06/2002	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1			4	1	1,302	118.5290	1,464	1,235	1,285		3			7.500	6.370	MON	8	93	01/08/2003	11/01/2031
31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1			4	1	31,337	103.3670	32,375	31,321	31,321					8.000	8.070	MON	209	2,506	09/06/2002	09/01/2031
31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1			4	1	225,492	118.2700	266,552	225,375	225,375					8.000	8.066	MON	1,503	18,183	09/06/2002	08/01/2031
31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1			4	1	52,891	110.2660	58,291	52,864	52,864					8.000	8.071	MON	352	4,229	09/06/2002	09/01/2031
31388Q-VX-4	FANNIE MAE 7% Due 7/1/2029 Mo-1			4	1	4,512	100.0630	4,274	4,272	4,391		(1)			7.000	6.226	MON	25	299	06/19/2003	07/01/2029
3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1			4	1	1,548,984	107.1860	1,557,244	1,452,847	1,533,693		(4,894)			4.000	3.212	MON	4,843	58,114	05/07/2013	12/01/2040
3138E6-VW-3	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1			4	1	877,707	105.3810	910,847	864,337	876,322		(252)			3.500	3.216	MON	2,521	30,252	11/06/2013	02/01/2042
3138E9-D9-8	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1	1,029,796	105.2630	1,067,480	1,014,109	1,028,528		1,440			3.500	3.146	MON	2,958	35,494	11/06/2013	07/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1			4	1	631,909	105.2630	655,033	622,283	631,112		(95)			3.500	3.157	MON	1,815	21,780	11/06/2013	08/01/2042
3138EP-AM-6	FANNIE MAE 4 1/2% Due 11/1/2044 Mo-1			4	1	3,979,552	108.0070	3,985,997	3,690,495	3,964,634		(5,302)			4.500	2.870	MON	13,839	166,072	05/11/2015	11/01/2044
3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1	416,637	105.2630	431,883	410,290	415,320		(883)			3.500	3.376	MON	1,197	14,360	11/06/2013	07/01/2042
3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1			4	1	141,748	105.2630	146,935	139,589	141,571		(16)			3.500	3.152	MON	407	4,886	11/06/2013	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1			4	1	386,662	107.0420	388,204	362,664	385,454		2,887			4.000	1.679	MON	1,209	14,507	05/07/2013	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1			4	1	759,814	105.2630	787,619	748,240	759,089		1,263			3.500	3.035	MON	2,182	26,189	11/06/2013	11/01/2042

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
3138MJ-7G-8	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1			4	1	1,526,592	105.2630	1,582,456	1,503,337	1,521,733		(1,118)			3.500	3.381	MON	4,385	52,617	11/06/2013	11/01/2042
3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1			4	1	501,465	105.2630	519,816	493,826	500,635		(189)			3.500	3.247	MON	1,440	17,284	11/06/2013	12/01/2042
3138W6-GB-6	FANNIE MAE 3% Due 5/1/2043 Mo-1			4	1	3,219,641	102.8810	3,401,033	3,305,790	3,225,880		627			3.000	3.408	MON	8,264	99,174	12/09/2014	05/01/2043
3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1			4	1	795,881	102.8810	840,600	817,060	797,285		344			3.000	3.415	MON	2,043	24,512	06/08/2015	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			4	1	490,933	105.2630	508,900	483,455	490,281		(276)			3.500	3.198	MON	1,410	16,921	11/06/2013	06/01/2043
3138W9-2G-4	FANNIE MAE 3% Due 10/1/2043 Mo-1			4	1	2,108,700	102.8810	2,227,185	2,164,815	2,112,077		411			3.000	3.438	MON	5,412	64,944	06/08/2015	10/01/2043
3138W9-KP-4	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	3,258,396	102.8810	3,441,971	3,345,582	3,264,938		881			3.000	3.389	MON	8,364	100,368	12/09/2014	08/01/2043
3138W9-KT-6	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	2,356,463	102.8810	2,489,225	2,419,516	2,360,715		506			3.000	3.428	MON	6,049	72,586	12/09/2014	08/01/2043
3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			4	1	437,657	105.2630	453,675	430,991	437,306		(55)			3.500	2.946	MON	1,257	15,085	11/06/2013	12/01/2043
3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1			4	1	615,647	105.5850	639,143	605,337	614,938		228			3.500	3.136	MON	1,766	21,187	06/11/2014	06/01/2044
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1			4	1	1,321,366	106.3610	1,320,754	1,241,766	1,316,362		(1,304)			4.000	2.875	MON	4,139	49,671	05/06/2015	10/01/2044
3138WD-LV-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1			4	1	4,448,195	104.7430	4,562,957	4,356,322	4,442,943		364			3.500	3.017	MON	12,706	152,471	12/09/2014	12/01/2044
3138WD-LW-9	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1			4	1	4,331,773	104.7430	4,443,530	4,242,304	4,326,540		(435)			3.500	3.029	MON	12,373	148,481	12/09/2014	12/01/2044
3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1	507,668	102.7340	534,155	519,942	508,234		(1)			3.000	3.528	MON	1,300	15,598	11/09/2015	01/01/2045
3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1	733,964	102.7340	772,257	751,708	734,849		107			3.000	3.399	MON	1,879	22,551	11/09/2015	01/01/2045
3138WE-JX-8	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1			4	1	4,216,498	104.5220	4,189,196	4,007,959	4,209,221		(748)			3.500	2.102	MON	11,690	140,279	08/08/2016	04/01/2045
3138WE-Q3-6	FANNIE MAE 3% Due 5/1/2045 Mo-1			4	1	300,129	102.5500	315,973	308,116	300,617		96			3.000	3.386	MON	770	9,243	06/08/2015	05/01/2045
3138WF-KF-2	FANNIE MAE 3% Due 8/1/2045 Mo-1			4	1	1,368,434	102.5500	1,440,602	1,404,782	1,370,330		(160)			3.000	3.415	MON	3,512	42,143	09/10/2015	08/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1			4	1	6,954,436	104.5220	6,980,837	6,678,825	6,940,667		(1,323)			3.500	2.706	MON	19,480	233,759	01/15/2016	09/01/2045
3138WF-XF-8	FANNIE MAE 3 1/2% Due 10/1/2045 Mo-1			4	1	5,835,358	104.5220	5,797,574	5,546,753	5,824,014		(1,951)			3.500	2.381	MON	16,178	194,136	08/08/2016	10/01/2045
3138WG-A6-1	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1			4	1	3,896,022	104.5220	3,870,795	3,703,333	3,887,871		(1,742)			3.500	2.488	MON	10,801	129,617	08/08/2016	12/01/2045
3138WH-YE-6	FANNIE MAE 3% Due 9/1/2046 Mo-1			4	1	42,656,490	102.3500	44,686,546	43,660,455	42,696,096		6,642			3.000	3.355	MON	109,151	1,390,119	12/08/2016	09/01/2046
3138WM-SR-3	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	2,679,734	102.8810	2,830,708	2,751,437	2,686,112		965			3.000	3.333	MON	6,879	82,543	12/09/2014	08/01/2043
3138WP-LH-5	FANNIE MAE 3% Due 4/1/2043 Mo-1			4	1	2,458,252	102.8810	2,596,748	2,524,029	2,463,065		923			3.000	3.407	MON	6,310	75,721	12/09/2014	04/01/2043
3138WV-BK-6	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	1,852,356	102.8810	1,956,717	1,901,921	1,855,651		752			3.000	3.433	MON	4,755	57,058	12/09/2014	08/01/2043
3138X0-3Q-9	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	2,743,588	102.8810	2,898,160	2,817,000	2,747,520		(1,100)			3.000	3.532	MON	7,043	84,510	12/09/2014	08/01/2043
3138X0-Y9-3	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1			4	1	1,613,725	105.2630	1,683,143	1,598,985	1,612,377		(115)			3.500	3.312	MON	4,664	55,965	02/06/2014	07/01/2043
3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1			4	1	371,117	105.2630	384,699	365,464	370,579		(126)			3.500	3.224	MON	1,066	12,791	11/06/2013	07/01/2043
3138X1-AR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	2,096,720	102.8810	2,214,848	2,152,823	2,099,494		(19)			3.000	3.576	MON	5,382	64,585	12/09/2014	08/01/2043
3138X1-FH-4	FANNIE MAE 3% Due 7/1/2043 Mo-1			4	1	2,621,515	102.8810	2,769,209	2,691,660	2,626,326		1,334			3.000	3.424	MON	6,729	80,750	12/09/2014	07/01/2043
3138X2-RR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	3,226,454	102.8810	3,408,230	3,312,786	3,232,415		474			3.000	3.418	MON	8,282	99,384	12/09/2014	08/01/2043
3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1			4	1	352,811	105.2630	365,161	346,902	352,332		(10)			3.500	3.172	MON	1,012	12,142	06/11/2014	08/01/2043
3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	164,868	102.8810	174,132	169,255	165,117		47			3.000	3.468	MON	423	5,078	06/08/2015	08/01/2043
3138X3-L7-5	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	2,839,130	102.8810	2,999,085	2,915,098	2,844,117		777			3.000	3.438	MON	7,288	87,453	12/09/2014	08/01/2043
3138X3-YK-2	FANNIE MAE 3% Due 8/1/2043 Mo-1			4	1	3,804,529	102.8810	4,018,873	3,906,328	3,815,597		3,547			3.000	3.278	MON	9,766	117,190	12/09/2014	08/01/2043
3138X5-JZ-1	FANNIE MAE 3% Due 9/1/2043 Mo-1			4	1	4,176,245	102.8810	4,411,531	4,287,990	4,189,187		5,146			3.000	3.261	MON	10,720	128,640	12/09/2014	09/01/2043
3138X5-SG-3	FANNIE MAE 3% Due 9/1/2043 Mo-1			4	1	2,881,603	102.8810	3,043,950	2,958,707	2,888,306		1,777			3.000	3.339	MON	7,397	88,761	12/09/2014	09/01/2043
3138X6-PV-1	FANNIE MAE 3% Due 10/1/2043 Mo-1			4	1	2,609,027	102.8810	2,756,017	2,678,838	2,614,972		2,319			3.000	3.344	MON	6,697	80,365	12/09/2014	10/01/2043
3138X7-W3-3	FANNIE MAE 3% Due 9/1/2043 Mo-1			4	1	2,802,723	102.8810	2,960,626	2,877,717	2,808,457		1,068			3.000	3.380	MON	7,194	86,331	12/09/2014	09/01/2043
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1			4	1	957,757	105.2630	992,809	943,168	956,930		65			3.500	3.023	MON	2,751	33,011	11/06/2013	12/01/2043
3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1			4	1	52,942	102.7340	55,704	54,222	53,004		(13)			3.000	3.419	MON	136	1,627	11/09/2015	11/01/2044
3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1			4	1	499,457	102.7340	525,515	511,532	499,981		4			3.000	3.455	MON	1,279	15,346	11/09/2015	02/01/2045
3138Y8-HE-3	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1			4	1	7,225,431	104.7430	7,411,844	7,076,196	7,217,784		(1,291)			3.500	3.054	MON	20,639	247,667	12/09/2014	12/01/2044
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1			4	1	1,074,695	102.7340	1,130,765	1,100,677	1,075,965		224			3.000	3.415	MON	2,752	33,020	11/09/2015	09/01/2044
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1	438,614	102.7340	461,498	449,218	438,984		(522)			3.000	3.596	MON	1,123	13,476	11/09/2015	01/01/2045
3138YD-F4-6	FANNIE MAE 3% Due 12/1/2044 Mo-1			4	1	473,565	102.7340	498,272	485,014	474,824		904			3.000	3.196	MON	1,213	14,550	11/09/2015	12/01/2044
3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1			4	1	761,843	102.7340	801,592	780,262	762,998		387			3.000	3.326	MON	1,951	23,408	11/09/2015	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1			4	1	420,013	106.0020	418,403	394,712	419,017		371			4.000	0.917	MON	1,316	15,789	05/06/2015	02/01/2045
3138YJ-MR-4	FANNIE MAE 3% Due 6/1/2045 Mo-1			4	1	1,731,908	102.5500	1,823,245	1,777,910	1,734,676		851			3.000	3.370	MON	4,445	53,337	09/10/2015	06/01/2045
3138YN-PE-1	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1	548,749	102.5500	576,347	562,016	549,331		(15)			3.000	3.438	MON	1,405	16,860	11/09/2015	07/01/2045
3138YP-AY-8	FANNIE MAE 3% Due 5/1/2045 Mo-1			4	1	513,825	102.5500	540,923	527,473	514,439		9			3.000	3.482	MON	1,319	15,824	09/10/2015	05/01/2045
3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1			4	1	1,204,240	102.5500	1,267,749	1,236,227	1,206,242		(114)			3.000	3.354	MON	3,091	37,087	09/10/2015	08/01/2045
3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	521,289	102.5500	548,781	535,135	521,776		44			3.000	3.614	MON	1,338	16,054	09/10/2015	09/01/2045
3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1			4	1	635,221	102.5500	668,721	652,093	636,389		273			3.000	3.327	MON	1,630	19,563	09/10/2015	07/01/2045
3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	481,588	102.5500	506,986	494,379	481,981		52			3.000	3.766	MON	1,236	14,831	09/10/2015	09/01/2045
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	1,186,092	102.5500	1,248,644	1,217,596	1,187,400		(164)			3.000	3.510	MON	3,044	36,528	09/10/2015	09/01/2045
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	462,448	102.5500	486,836	474,731	462,821		(175)			3.000	3.790	MON	1,187	14,242	09/10/2015	09/01/2045

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
31390A-G4-6	FANNIE MAE 7% Due 2/1/2032 Mo-1			4	1	31,783	101.9320	30,668	30,086	30,898		(66)			7.000	6.499	MON	176	2,106	06/19/2003	02/01/2032
31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1			4	1FE	1,082,632	110.6380	1,063,697	961,425	1,031,356		(3,832)			5.500	3.292	MON	4,407	52,878	08/25/2010	12/25/2032
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B			4	1	1,396,359	101.8540	1,422,465	1,396,577	1,396,359					3.000	2.959	MON	3,491	41,897	06/28/2018	05/25/2026
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1			4	1	290,548	116.3370	303,195	260,618	287,200		(476)			6.500	3.434	MON	1,412	16,940	07/26/2011	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1			4	1	121,075	112.0300	138,519	123,645	121,731		110			5.500	5.773	MON	567	6,800	11/07/2005	11/01/2035
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1			4	1	104,579	106.3170	109,999	103,463	104,008		(49)			6.000	5.937	MON	517	6,208	01/26/2006	01/01/2036
3140E1-4J-9	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	2,872,528	102.5500	3,024,019	2,948,827	2,874,984		(4,059)			3.000	3.700	MON	7,372	88,464	09/10/2015	09/01/2045
3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1			4	1	856,076	102.5500	901,224	878,815	857,266		572			3.000	3.411	MON	2,197	26,364	09/10/2015	09/01/2045
3140EU-LG-2	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1			4	1	8,213,684	104.5220	8,160,501	7,807,453	8,195,526		(3,112)			3.500	2.548	MON	22,772	273,261	08/08/2016	12/01/2045
3140EY-R2-9	FANNIE MAE 3 1/2% Due 2/1/2046 Mo-1			4	1	9,175,921	104.2630	9,093,904	8,722,099	9,160,142		(402)			3.500	2.211	MON	25,439	305,274	08/08/2016	02/01/2046
3140GY-GZ-6	FANNIE MAE POOL BH9215			4	1	2,630	103.8650	2,796	2,692	2,631		1			3.500	3.879	MON	8	94	10/25/2018	01/01/2048
3140H7-Z9-1	FANNIE MAE POOL BJ6167			4	1	6,239,309	103.8650	6,430,483	6,191,182	6,237,792		(408)			3.500	3.421	MON	18,058	216,691	03/09/2018	02/01/2048
3140HB-GA-0	FANNIE MAE POOL BJ9192			4	1	745,413	103.6880	766,914	739,635	745,042		(180)			3.500	3.238	MON	2,157	25,887	08/14/2018	05/01/2033
3140HE-AR-3	FANNIE MAE POOL BK0915			4	1	5,268,036	104.1380	5,391,685	5,177,431	5,265,992		(887)			4.000	3.395	MON	17,258	207,097	08/09/2018	07/01/2048
3140HN-4W-9	FANNIE MAE POOL BK8936			4	1	3,004,337	104.1380	3,074,617	2,952,438	3,003,163		(645)			4.000	3.360	MON	9,841	118,098	09/12/2018	09/01/2048
3140Q8-3U-7	FANNIE MAE POOL CA1710			4	1	4,652,159	105.5990	4,719,412	4,469,201	4,648,473		(1,594)			4.500	3.157	MON	16,760	201,114	08/13/2018	05/01/2048
31410X-VS-2	FANNIE MAE 6% Due 8/1/2021 Mo-1			4	1	45,326	102.1060	45,882	44,936	44,936					6.000	5.529	MON	225	2,696	09/13/2006	08/01/2021
31411G-JU-7	FANNIE MAE Flt % Due 12/1/2036 Mo-1			4	1	296,937	102.7410	303,227	295,139	295,983		(605)			3.610	3.568	MON	888	13,384	01/26/2007	12/01/2036
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1			4	1	324,235	108.7730	316,349	290,835	315,674		(828)			6.500	5.384	MON	1,575	18,904	07/26/2011	03/01/2038
31412X-4V-3	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1			4	1	57,057	102.5590	57,264	55,835	56,049		(313)			5.500	4.901	MON	256	3,071	06/14/2007	07/01/2022
31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1			4	1	572,762	113.3430	582,310	513,760	556,533		(12,817)			6.500	5.424	MON	2,783	33,394	07/26/2011	08/01/2037
31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1			4	1	61,107	113.9100	63,091	55,387	60,644		92			6.000	2.505	MON	277	3,323	06/08/2011	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1			4	1	860,846	114.9840	887,866	772,168	841,178		(13,701)			6.500	5.132	MON	4,183	50,191	07/26/2011	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1			4	1	368,898	114.4410	378,681	330,896	358,769		(4,937)			6.500	5.430	MON	1,792	21,508	07/26/2011	02/01/2038
31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1			4	1	1,184,212	110.4860	1,199,071	1,085,267	1,176,200		1,580			5.000	2.205	MON	4,522	54,263	09/10/2012	03/01/2038
31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1			4	1	1,132,927	110.4860	1,147,141	1,038,266	1,119,000		(4,756)			5.000	3.468	MON	4,326	51,913	09/10/2012	04/01/2038
31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1			4	1	454,742	112.4970	458,873	407,898	442,742		(1,584)			6.500	5.455	MON	2,209	26,513	07/26/2011	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1			4	1	471,904	105.2630	489,173	464,715	470,373		(765)			3.500	3.377	MON	1,355	16,265	11/06/2013	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1			4	1	640,143	103.0260	677,066	657,178	641,473		389			3.000	3.366	MON	1,643	19,715	06/08/2015	01/01/2043
31417E-MU-2	FANNIE MAE 3% Due 1/1/2043 Mo-1			4	1	1,871,816	103.0260	1,979,781	1,921,627	1,875,286		723			3.000	3.405	MON	4,804	57,649	06/08/2015	01/01/2043
31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1			4	1	140,265	103.1900	148,591	143,997	140,526		39			3.000	3.401	MON	360	4,320	06/08/2015	02/01/2043
31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1			4	1	512,186	105.2630	530,931	504,384	511,207		(260)			3.500	3.291	MON	1,471	17,653	11/06/2013	06/01/2043
31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1			4	1	2,488,740	108.3460	2,500,598	2,307,969	2,480,129		(1,440)			4.500	2.515	MON	8,655	103,859	05/11/2015	09/01/2043
31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1			4	1	603,552	102.5500	635,382	619,583	604,449		241			3.000	3.385	MON	1,549	18,587	09/10/2015	10/01/2045
31418B-WF-9	FANNIE MAE 3 1/2% Due 11/1/2045 Mo-1			4	1	7,573,014	104.5220	7,546,957	7,220,453	7,556,404		(1,941)			3.500	2.496	MON	21,060	252,716	10/02/2015	11/01/2045
31418C-HT-4	FANNIE MAE POOL MA2941			4	1	1,470,917	103.8320	1,515,446	1,459,514	1,470,090		(503)			3.500	3.226	MON	4,257	51,083	08/14/2018	03/01/2032
31418C-RC-0	FANNIE MAE POOL MA3182			4	1	6,499,096	103.8650	6,698,230	6,448,966	6,497,908		(337)			3.500	3.368	MON	18,809	225,714	03/09/2018	11/01/2047
31418C-U7-7	FANNIE MAE POOL MA3305			4	1	8,312,493	103.0660	8,577,084	8,321,920	8,312,710		16			3.500	3.544	MON	24,272	291,582	03/09/2018	03/01/2048
31418C-U8-5	FANNIE MAE POOL MA3306			4	1	14,739,314	104.1380	15,076,009	14,476,920	14,733,661		(2,271)			4.000	3.510	MON	48,256	579,077	08/09/2018	03/01/2048
31418C-W2-6	FANNIE MAE POOL MA3364			4	1	1,501,583	103.6880	1,544,895	1,489,943	1,500,872		(325)			3.500	3.219	MON	4,346	52,148	08/14/2018	05/01/2033
31418C-XN-9	FANNIE MAE POOL MA3384			4	1	3,006,997	104.1380	3,077,340	2,955,053	3,005,835		(628)			4.000	3.384	MON	9,850	118,202	09/12/2018	06/01/2048
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						265,280,078	XXX	273,693,296	263,260,668	265,071,763		(56,552)			XXX	XXX	XXX	758,063	9,183,116	XXX	XXX
3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2			4	1	2,293,781	104.5940	2,510,254	2,400,000	2,305,439		9,420			3.086	3.649	MON	6,172	72,662	09/28/2018	12/25/2027
3137B1-U7-5	FHMS KS01 2.522% Due 1/25/2023 Mo-1			4	1	11,422,330	101.0270	11,212,578	11,098,631	11,209,363		(56,959)			2.522	1.988	MON	23,326	279,908	02/25/2016	01/25/2023
3137BT-UN-9	FHMS K061			4	1	5,149,685	106.4670	5,323,338	5,000,000	5,106,712		(15,153)			3.439	3.078	MON	14,329	171,950	01/19/2017	11/25/2026
3137BV-Z8-2	FHMS K063			4	1FE	3,336,185	107.0030	3,537,210	3,305,710	3,332,136		(4,048)			3.430	3.285	MON	9,449	113,386	12/26/2018	01/25/2027
3137F2-LJ-3	FHLMC MULTIFAMILY STRUCTURED P SERIES K066 CLASS A2			4	1	404,972	105.1640	436,432	415,000	405,980		977			3.117	3.449	MON	1,078	12,936	12/26/2018	06/25/2027
3137F3-2B-9	FHLMC MULTIFAMILY STRUCTURED P SERIES KHG1 CLASS A2			4	1	1,525,794	105.3890	1,580,832	1,500,000	1,518,424		(3,986)			3.341	3.046	MON	4,176	50,115	02/07/2018	12/25/2024
3137FC-JL-9	FHLMC MULTIFAMILY STRUCTURED P SERIES K070 CLASS AM			4	1	2,059,946	106.0820	2,121,641	2,000,000	2,048,298		(5,768)			3.364	3.011	MON	5,607	67,280	11/30/2017	12/25/2027
3137FH-02-2	FHLMC MULTIFAMILY STRUCTURED P SERIES KC02 CLASS A2			4	1	13,245,570	104.5400	14,059,543	13,449,000	13,275,358		23,645			3.370	3.614	MON	37,769	453,231	09/20/2018	07/25/2025

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
3137FJ-KE-8	FHLMC MULTIFAMILY STRUCTURED P SERIES K082 CLASS A2			4	1	1,517,798	110.7160	1,660,733	1,500,000	1,516,186		(1,536)			3.920	3.805	MON	4,900	58,800	10/24/2018	09/25/2028
3137FL-2M-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K 1510 CLASS A3			4	1	13,930,750	110.9060	14,999,981	13,525,000	13,910,590		(20,160)			3.794	3.563	MON	42,762	427,615	02/20/2019	01/25/2034
3137FL-MW-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K090 CLASS AM			4	1	5,682,140	107.4020	5,925,353	5,517,000	5,671,439		(10,701)			3.492	3.152	MON	16,054	128,436	04/02/2019	11/25/2028
3137FQ-K7-7	FHLMC MULTIFAMILY STRUCTURED P SERIES KC07 CLASS A7			4	1	15,149,190	100.9040	15,135,644	15,000,000	15,148,195		(995)			2.512	2.367	MON	31,400		12/04/2019	10/25/2026
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						75,718,141	XXX	78,503,539	74,710,341	75,448,120		(85,264)			XXX	XXX	XXX	197,022	1,836,319	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,771,903,222	XXX	1,999,404,677	1,684,151,009	1,749,939,984		(5,979,571)			XXX	XXX	XXX	18,291,252	75,652,981	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS, LLC SERIES B SENIOR NOTES				1	26,036,870	102.7870	26,724,620	26,000,000	26,030,142		(6,728)			3.630	3.583	FA	338,195	889,350	05/01/2019	08/22/2022
00037B-AB-8	ABB FINANCE USA INC 2 7/8% Due 5/8/2022 MN8				1FE	3,649,310	102.0980	3,777,614	3,700,000	3,686,662		5,391			2.875	3.035	MN	15,661	106,375	05/08/2012	05/08/2022
00037B-AC-6	ABB FINANCE USA INC 4 3/8% Due 5/8/2042 MN8				1FE	23,730,980	120.4530	28,306,424	23,500,000	23,744,193		(5,512)			4.375	4.300	MN	151,363	1,028,125	02/14/2019	05/08/2042
00037B-AF-9	ABB FINANCE USA INC BASIC			2	1FE	15,122,005	109.7120	16,456,794	15,000,000	15,103,360		(10,845)			3.800	3.700	AO	139,333	570,000	04/02/2018	04/03/2028
0010EP-A@-7	AEP TEXAS CENTRAL COMPANY SENIOR NOTES				1	7,000,000	105.5640	7,389,480	7,000,000	7,000,000					3.810	3.810	AO	45,191	266,700	04/11/2014	04/30/2026
00114*-AA-1	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES A TRANCHE				1	18,000,000	102.0470	18,368,460	18,000,000	18,000,000					3.300	3.300	AO	120,450	594,000	09/28/2012	10/18/2022
00114*-AG-8	AEP TRANSMISSION COMPANY LLC SENIOR NOTES SERIES B TRANCHE				1	7,000,000	105.3490	7,374,430	7,000,000	7,000,000					4.050	4.050	MN	42,525	283,500	10/17/2013	11/07/2023
00115A-AF-6	AEP TRANSMISSION CO LLC			2	1FE	32,776,732	110.1330	36,343,747	33,000,000	32,784,638		4,346			4.000	4.040	JD	110,000	1,320,000	02/20/2019	12/01/2046
00115A-AH-2	AEP TRANSMISSION CO LLC BASIC			2	1FE	37,826,014	107.0020	42,372,793	39,600,000	37,864,727		30,327			3.750	4.010	JD	123,750	1,485,000	03/04/2019	12/01/2047
00115A-AJ-8	AEP TRANSMISSION CO LLC BASIC			2	1FE	16,014,267	115.1690	18,116,149	15,730,000	16,010,160		(4,141)			4.250	4.142	MS	196,843	683,381	03/11/2019	09/15/2048
00115A-AK-5	AEP TRANSMISSION CO LLC BASIC			2	1FE	4,970,700	107.9660	5,398,292	5,000,000	4,971,008		308			3.800	3.833	JD	8,444	96,583	06/10/2019	06/15/2049
00115A-AL-3	AEP TRANSMISSION CO LLC BASIC			2	1FE	5,736,720	97.5460	5,852,742	6,000,000	5,738,227		1,507			3.150	3.384	MS	57,750		09/13/2019	09/15/2049
001192-AD-5	SOUTHERN CO GAS CAPITAL CALL @MAKE WHOLE +20BP				2FE	14,745,009	126.6540	18,491,497	14,600,000	14,701,496		(4,273)			6.000	5.928	AO	219,000	876,000	01/13/2005	10/01/2034
00138C-AB-4	AIG GLOBAL FUNDING 1.9% Due 10/6/2021 A06				1FE	14,950,100	99.9670	14,994,991	15,000,000	14,981,720		10,086			1.900	1.971	AO	67,292	285,000	10/21/2016	10/06/2021
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES				2PL	16,540,888	107.1910	17,730,343	16,540,888	16,540,888					4.460	4.485	FMAN	104,511	737,724	03/30/2017	12/31/2031
00164V-AD-5	AMC NETWORKS INC 5% Due 4/1/2024 A01			2	3FE	5,575,625	102.1370	5,617,556	5,500,000	5,541,585		(17,160)			5.000	4.642	AO	68,750	275,000	12/08/2017	04/01/2024
00164V-AE-3	AMC NETWORKS INC BASIC			2	3FE	2,740,500	100.6130	2,716,552	2,700,000	2,734,857		(5,643)			4.750	3.694	FA	53,438		12/04/2019	08/01/2025
00165A-AH-1	AMC ENTERTAINMENT HOLDIN BASIC			2	5FE	5,396,875	92.5080	5,087,961	5,500,000	5,422,037		11,738			5.750	6.059	JD	14,056	316,250	10/25/2017	06/15/2025
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC BASIC			2	5FE	2,401,125	91.4400	2,468,879	2,700,000	2,405,961		4,836			6.125	8.117	MN	21,131	45,938	12/04/2019	05/15/2027
00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL			4	1	2,539,803	109.9220	2,791,802	2,539,803	2,539,803					4.095	4.129	MON	289	110,251	05/02/2018	06/30/2039
00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL			4	1	4,884,727	109.9470	5,370,611	4,884,727	4,884,727					4.095	4.130	MON	556	208,154	05/21/2018	08/31/2039
00191@-AA-5	AMAZON OKC CTL AMAZON OKC CTL			4	1	7,506,415	111.3460	8,358,093	7,506,415	7,506,415					4.233	4.271	MON	883	330,986	05/30/2018	09/30/2039
00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL			4	1	5,045,674	111.0790	5,604,684	5,045,674	5,045,674					4.233	4.270	MON	17,799	213,616	06/15/2018	09/30/2039
00206R-AG-7	AT&T INC 6.3% Due 1/15/2038 JJ15				2FE	8,485,029	130.9220	10,473,733	8,000,000	8,390,759		(11,966)			6.300	5.858	JJ	232,400	504,000	12/21/2009	01/15/2038
00206R-AN-2	AT&T INC 6.4% Due 5/15/2038 MN15				2FE	10,578,200	118.8930	11,889,262	10,000,000	10,467,732		(13,734)			6.400	5.977	MN	81,778	640,000	12/21/2009	05/15/2038
00206R-BH-4	AT&T INC 4.3% Due 12/15/2042 JD15			2	2FE	3,472,543	107.0280	3,960,032	3,700,000	3,486,368		5,080			4.300	4.714	JD	7,071	159,100	11/28/2017	12/15/2042
00206R-CN-0	AT&T INC 3.4% Due 5/15/2025 MN15			2	2FE	9,963,720	104.8690	10,450,157	9,965,000	9,973,713		964			3.400	3.379	MN	43,292	327,505	08/12/2019	05/15/2025
00206R-CQ-3	AT&T INC BASIC			2	2FE	9,603,900	113.0800	11,307,965	10,000,000	9,617,568		6,867			4.750	5.013	MN	60,694	475,000	01/24/2018	05/15/2046
00206R-CR-1	AT&T INC BASIC			2	2FE	2,016,700	100.8890	2,017,789	2,000,000	2,016,073		(627)			2.800	2.018	FA	20,844		12/12/2019	02/17/2021
00206R-DB-5	AT&T INC 3.8% Due 3/15/2022 MS15				2FE	7,196,976	103.7960	7,473,288	7,200,000	7,199,246		322			3.800	3.805	MS	80,560	273,600	03/05/2012	03/15/2022
00206R-DF-6	AT&T INC 6% Due 8/15/2040 FA15			2	2FE	19,552,759	128.7010	24,453,249	19,000,000	19,465,402		(11,882)			6.000	5.793	FA	430,667	1,140,000	12/20/2010	08/15/2040
00206R-DJ-8	AT&T INC 4 1/2% Due 3/9/2048 MS9			2	2FE	17,368,335	110.5120	20,168,465	18,250,000	17,378,723		10,388			4.500	4.811	MS	255,500	410,625	05/14/2019	03/09/2048
00206R-DQ-2	AT&T INC BASIC			2	2FE	7,618,744	109.7590	8,122,141	7,400,000	7,574,890		(21,631)			4.250	3.858	MS	104,833	314,500	11/28/2017	03/01/2027
00206R-GM-8	AT&T INC 6 3/8% Due 6/1/2028 JD1				2FE	7,028,930	120.4040	7,224,213	6,000,000	6,929,807		(90,511)			6.375	4.173	JD	31,875	382,500	11/26/2018	06/01/2028
00206R-GV-8	AT&T INC 8 3/4% Due 3/1/2031 MS1				2FE	4,021,831	143.8560	4,099,883	2,850,000	3,940,691		(74,182)			8.750	4.380	MS	83,125	249,375	11/26/2018	03/01/2031
00206R-HA-3	AT&T INC 5.15% Due 11/15/2046			2	2FE	7,143,842	119.4590	8,413,504	7,043,000	7,142,036		(1,665)			5.150	5.053	MN	46,347	362,715	11/26/2018	11/15/2046
00206R-HJ-4	AT&T INC BASIC			2	2FE	20,785,425	111.0720	21,659,100	19,500,000	20,724,693		(60,732)			4.350	3.523	MS	282,750	452,400	06/18/2019	03/01/2029
00206R-HY-1	AT&T INC 6 5/8% Due 5/15/2029 MN15				2FE	137,391	123.4940	185,241	150,000	137,895		504			6.625	7.858	MN	1,270	4,969	06/05/2019	05/15/2029
00206R-JC-7	AT&T INC 6 1/2% Due 11/15/2036 MN15				2FE	33,781,800	130.6040	45,711,371	35,000,000	33,800,862		19,062			6.500	6.823	MN	290,694	1,137,500	06/05/2019	11/15/2036
00206R-JE-3	AT&T INC 6.1% Due 7/15/2040 JJ15				2FE	5,856,423	127.5210	7,013,633	5,500,000	5,851,615		(4,808)			6.100	5.573	JJ	154,703	167,750	06/05/2019	07/15/2040
00206R-JK-9	AT&T INC 4.65% Due 6/1/2044 JD1			2	2FE	9,823,042	110.0300	11,002,968	10,000,000	9,825,256		2,214			4.650	4.772	JD	38,750	232,500	06/05/2019	06/01/2044
00206R-JL-7	AT&T INC 4.85% Due 7/15/2045 JJ15			2	2FE	4,802,239	114.5080	5,381,856	4,700,000	4,801,261		(978)			4.850	4.703	JJ	105,110	113,975	06/05/2019	07/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
00209A-AF-3	NEW CINGULAR WIRELESS SV 8 3/4% Due 3/1/2031 MS1				2FE	19,021,888	150.0200	22,803,078	15,200,000	17,677,468		(145,839)			8.750	6.657	MS	443,333	1,330,000	11/06/2006	03/01/2031
00209T-AB-1	COMCAST CABLE COMMUNICAT 9.455% Due 11/15/2022 MN15				1FE	12,858,700	120.9080	12,090,840	10,000,000	10,701,499		(214,716)			9.455	6.727	MN	120,814	945,500	05/26/2004	11/15/2022
00226@-AA-4	ATC HOLDING LLC ATC HOLDING LLC				2	25,000,000	108.1000	27,025,000	25,000,000	25,000,000					4.180	4.180	JD	31,931	1,045,000	12/26/2018	12/20/2025
00226@-AB-2	ATC HOLDING LLC ATC HOLDING LLC				2	20,000,000	111.5740	22,314,800	20,000,000	20,000,000					4.370	4.370	JD	26,706	874,000	12/26/2018	12/20/2028
00226@-AC-0	ATC HOLDING LLC ATC HOLDING LLC				2	5,000,000	113.7390	5,686,950	5,000,000	5,000,000					4.470	4.470	JD	6,829	223,500	12/26/2018	12/20/2030
002474-A#-1	AZZ INC SENIOR NOTES SERIES 2011A				2	9,000,000	102.5690	9,231,210	9,000,000	9,000,000					5.420	5.420	JJ	218,155	487,800	11/16/2010	01/20/2021
002824-BB-5	ABBOTT LABORATORIES BASIC			2	1FE	572,004	103.8750	623,249	600,000	576,231		4,080			2.950	3.796	MS	5,212	17,700	12/14/2018	03/15/2025
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30			2	1FE	9,098,823	109.3070	9,898,887	9,056,000	9,102,327		(2,851)			3.750	3.658	MN	29,243	320,850	06/13/2019	11/30/2026
002824-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30			2	1FE	11,737,314	131.1200	15,078,834	11,500,000	11,729,126		(4,967)			4.900	4.761	MN	48,524	563,500	01/08/2018	11/30/2046
002824-BN-9	ABBOTT LABORATORIES			2	1FE	9,346,965	125.6250	11,683,158	9,300,000	9,344,405		(1,069)			4.750	4.716	AO	93,258	441,750	03/22/2017	04/15/2043
00287Y-AM-1	ABBVIE INC 4.4% Due 11/6/2042 MN6				2FE	10,226,569	108.2870	10,828,658	10,000,000	10,198,550		(5,058)			4.400	4.263	MN	67,222	440,000	10/01/2013	11/06/2042
00287Y-AW-9	ABBVIE INC 4.45% Due 5/14/2046 MN14			2	2FE	10,592,300	107.8670	10,786,663	10,000,000	10,569,681		(12,216)			4.450	4.091	MN	58,097	445,000	01/24/2018	05/14/2046
00287Y-BD-0	ABBVIE INC BASIC			2	2FE	13,886,047	115.3620	17,102,451	14,825,000	13,901,750		15,703			4.875	5.298	MN	94,355	831,147	08/01/2019	11/14/2048
00287Y-BE-8	ABBVIE INC BASIC				2FE	6,152,880	102.5540	6,153,212	6,000,000	6,148,120		(4,760)			3.375	2.022	MN	26,438		12/05/2019	11/14/2021
00287Y-BF-5	ABBVIE INC BASIC			2	2FE	15,480,110	110.8660	16,629,869	15,000,000	15,456,357		(23,753)			4.250	3.829	MN	83,229	597,361	07/22/2019	11/14/2028
00287Y-BW-8	ABBVIE INC BASIC			2	2FE	1,010,150	102.0500	1,020,498	1,000,000	1,010,050		(100)			3.200	3.079	MN	3,556		11/19/2019	11/21/2029
003009-A@-6	ABERDEEN ASIA-PACIFIC INCOME F 3.69% Due 6/12/2023 JD12				1FE	8,000,000	104.0320	8,322,560	8,000,000	8,000,000					3.690	3.690	JD	15,580	295,200	05/15/2013	06/12/2023
003009-B*-7	ABERDEEN ASIA-PACIFIC INCOME ABERDEEN ASIA-PACIFIC INCOME				1FE	14,000,000	108.8460	15,238,440	14,000,000	14,000,000					3.700	3.700	FA	202,883	518,000	08/18/2017	08/10/2032
003009-B@-5	ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-PACIFIC INC FD				1FE	6,000,000	109.3690	6,562,140	6,000,000	6,000,000					3.730	3.730	JD	7,460	111,900	06/25/2019	06/19/2034
00440E-AQ-0	ACE INA HOLDINGS 4.15% Due 3/13/2043 MS13				1FE	18,415,500	116.1720	22,072,621	19,000,000	18,470,513		12,840			4.150	4.341	MS	236,550	788,500	07/01/2015	03/13/2043
00440E-AR-8	ACE INA HOLDINGS 3.35% Due 5/15/2024 MN15				1FE	9,785,300	105.4080	10,329,951	9,800,000	9,792,907		1,482			3.350	3.368	MN	41,949	328,300	05/21/2014	05/15/2024
00440E-AS-6	ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15				1FE	12,492,393	105.2330	13,259,344	12,600,000	12,537,855		11,104			3.150	3.254	MS	116,865	381,150	04/04/2019	03/15/2025
00440E-AW-7	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3		2		1FE	69,298,077	121.4700	80,291,749	66,100,000	69,102,306		(69,742)			4.350	4.057	MN	463,251	2,875,350	05/09/2018	11/03/2045
00489L-AC-7	ACRISURE LLC BASIC		2		4FE	2,901,750	108.6880	2,934,581	2,700,000	2,891,913		(9,837)			8.125	5.086	FA	82,875		12/10/2019	02/15/2024
00507V-AH-2	ACTIVISION BLIZZARD BASIC		2		2FE	6,593,037	100.4940	6,632,626	6,600,000	6,597,103		1,647			2.300	2.326	MS	44,697	151,800	06/06/2017	09/15/2021
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES		4		1	438,580	123.3420	284,930	231,009	284,930		(17,149)			0.001	(10.527)	MN			04/10/2008	05/15/2023
00752*-AB-6	ADVANTAGE CAPITAL PARTNERS GTD. NOTES 8.94% YIELD				1	122,527	103.6690	71,986	69,439	71,986		(2,765)			0.001	(3.733)	JD			11/17/2005	12/15/2020
007589-AC-8	ADVOCATE HEALTH CORP BASIC			2	1FE	19,949,440	100.0640	20,012,806	20,000,000	19,949,521		81			3.387	3.401	AO	88,438		11/07/2019	10/15/2049
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY		4		1	8,416,370	208.9330	6,661,212	3,188,201	6,661,212		(1,429,762)			0.001	(18.529)	MAR	27		10/18/2018	03/01/2025
00800*-AA-0	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES		4		1PL	33,399,626	81.2050	37,308,220	45,943,002	37,308,220		881,965			0.001	5.283	MAR	383		05/01/2017	03/01/2028
00817Y-AF-5	AETNA INC-NEW 6 5/8% Due 6/15/2036 JD15				2FE	8,573,648	135.7010	10,075,833	7,425,000	8,340,774		(33,611)			6.625	5.478	JD	21,863	491,906	07/26/2011	06/15/2036
00817Y-AJ-7	AETNA INC-NEW 4 1/2% Due 5/15/2042 MN15		2		2FE	10,727,118	107.1670	11,466,852	10,700,000	10,726,769		(968)			4.500	4.480	MN	61,525	481,500	05/28/2014	05/15/2042
00817Y-AM-0	AETNA INC-NEW 4 1/8% Due 11/15/2042 MN15		2		2FE	12,565,750	102.1710	14,508,245	14,200,000	12,746,995		33,334			4.125	4.867	MN	74,846	585,750	09/10/2014	11/15/2042
00817Y-AP-3	AETNA INC-NEW 4 3/4% Due 3/15/2044 MS15		2		2FE	24,083,579	111.0190	26,311,465	23,700,000	24,042,007		(8,122)			4.750	4.647	MS	331,471	1,125,750	12/14/2018	03/15/2044
00817Y-AZ-1	AETNA INC-NEW BASIC		2		2FE	9,693,200	101.3470	10,134,675	10,000,000	9,704,144		5,733			3.875	4.054	FA	146,389	387,500	01/29/2018	08/15/2047
00835#-AC-1	ADVANTAGE CAPITAL CONNETICUT P SERIES C		4		1	1,700,001	169.8950	1,227,323	722,400	1,227,323		(183,416)			0.001	(13.453)	SEP	2		07/01/2010	09/01/2025
00835#-AD-9	ADVANTAGE CAPITAL CONNETICUT P SERIES D		4		1FE	1,535,275	155.3330	1,209,355	778,559	1,209,355		(149,317)			0.001	(11.309)	SEP	3	1,700,000	07/01/2010	09/01/2025
00838@-AB-2	ADVANTAGE CAPITAL 2012 TAX CRD SERIES B-2 SENIOR NOTES				1FE	1,431,499	183.8880	865,896	470,882	865,896		(224,543)			0.001	(21.777)	FA	2		10/24/2017	08/20/2022
00839#-AD-5	ADVANTAGE CAPITAL 2014 TAX CRE SERIES D NOTES				1	697,607	163.2750	113,903	69,761	113,903		(48,568)			0.001	(32.540)	MN		160,312	11/19/2014	05/15/2021
00841#-AA-7	ADVANTAGE CAPITAL 2015 ST TAX SERIES A				1FE	3,275,224	295.4500	967,663	327,522	967,663		(315,755)			6.160	(24.646)	JJ	8,575	818,182	07/22/2015	07/28/2023
00841#-AB-5	ADVANTAGE CAPITAL 2015 ST TAX SERIES B				1FE	2,952,351	244.9780	723,260	295,235	723,260		(279,653)			6.160	(28.184)	JJ	7,729	657,983	07/22/2015	07/28/2022
00841#-AC-3	ADVANTAGE CAPITAL 2015 ST TAX SERIES C				1FE	2,473,254	295.4500	730,721	247,325	730,721		(238,439)			6.160	(24.646)	JJ	6,475	625,641	07/22/2015	07/28/2023
00855@-AA-2	AGREE LIMITED PARTNERSHIP SERIES A SENIOR NOTES				2	13,500,000	105.3360	14,220,360	13,500,000	13,500,000					4.160	4.160	MN	48,360	561,600	03/02/2015	05/30/2025
00855@-AB-0	AGREE LIMITED PARTNERSHIP SERIES B SENIOR NOTES				2	13,500,000	106.1800	14,334,300	13,500,000	13,500,000					4.260	4.260	MN	49,523	575,100	03/02/2015	05/30/2027
00855@-AC-8	AGREE LIMITED PARTNERSHIP 4.42% Due 7/28/2028 JJ28				2	10,000,000	107.3510	10,735,100	10,000,000	10,000,000					4.420	4.420	JJ	187,850	442,000	04/29/2016	07/28/2028
00855@-AG-9	AGREE REALTY LIMITED AGREE REALTY LIMITED				2Z	8,000,000	108.1170	8,649,360	8,000,000	8,000,000					4.470	4.470	AO	73,507		10/23/2019	10/30/2031
00867@-AH-6	AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15		2		4FE	9,463,750	79.3750	9,136,060	11,510,000	10,111,246		216,432			7.375	11.773	MN	108,466	705,050	12/13/2019	05/15/2023
00909@-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL		4		1	6,436,974	114.1970	7,350,832	6,436,974	6,436,974					4.494	4.536	MON	12,857	268,625	12/12/2018	11/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
00912X-AN-4	AIR LEASE CORP 4 1/4% Due 9/15/2024 MS15			2	2FE	9,225,228	107.2220	9,971,635	9,300,000	9,260,801		7,358			4.250	4.350	MS	116,379	395,250	09/09/2014	09/15/2024
00912X-AY-0	AIR LEASE CORP BASIC			2	2FE	532,638	103.6630	621,981	600,000	538,959		6,104			3.625	5.210	JD	1,813	21,750	12/14/2018	12/01/2027
00912X-BE-3	AIR LEASE CORP BASIC				2FE	588,612	102.8010	616,807	600,000	592,292		3,553			3.500	4.164	JJ	9,683	17,383	12/14/2018	01/15/2022
00913C-AA-7	AIR MEDICAL GROUP HOLDIN BASIC			2	5FE	1,515,005	89.0340	1,558,089	1,750,000	1,523,413		8,408			6.375	11.081	MN	14,255	31,875	12/11/2019	05/15/2023
010392-FL-7	ALABAMA POWER 4.15% Due 8/15/2044 FA15			2	1FE	2,227,940	111.4480	2,228,957	2,000,000	2,210,583		(5,485)			4.150	3.500	FA	31,356	83,000	09/08/2016	08/15/2044
010392-FM-5	ALABAMA POWER 3 3/4% Due 3/1/2045 MS1			2	1FE	5,118,010	106.2050	5,310,269	5,000,000	5,109,443		(2,731)			3.750	3.615	MS	62,500	187,500	10/28/2016	03/01/2045
010392-FP-8	ALABAMA POWER BASIC			2	1FE	5,434,150	113.8450	5,692,256	5,000,000	5,411,129		(9,432)			4.300	3.794	JJ	106,903	215,000	06/21/2017	01/02/2046
010392-FS-2	ALABAMA POWER BASIC			2	1FE	25,041,700	115.7790	28,944,850	25,000,000	25,041,319		(850)			4.300	4.289	JJ	495,694	1,125,764	07/20/2018	07/15/2048
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES			4	2PL	28,958,144	106.7200	30,904,132	28,958,144	28,958,144					4.670	4.689	MJSD	3,757	2,072,127	06/30/2018	06/30/2033
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC			4	2PL	2,871,306	106.6340	3,061,788	2,871,306	2,871,306					4.670	4.697	MJSD	372	55,871	08/30/2019	06/30/2033
013092-AB-7	ALBERTSONS COS LLC/SAFEW BASIC			2	4FE	2,822,400	106.3700	2,871,991	2,700,000	2,820,098		(2,302)			5.875	4.957	FA	59,925		12/09/2019	02/15/2028
013093-AB-5	ALBERTSONS COS LLC/SAFEW 6 5/8% Due 6/15/2024 JD15			2	4FE	5,589,792	104.7440	5,760,910	5,500,000	5,548,881		(17,949)			6.625	6.228	JD	16,194	364,375	08/08/2017	06/15/2024
015271-AR-0	ALEXANDRIA REAL EST EQUITIES BASIC			2	2FE	16,047,313	104.2730	16,631,585	15,950,000	16,046,904		(409)			3.375	3.309	FA	248,222		12/18/2019	08/15/2031
018522-L*-1	ALLETE, INC. ALLETTE, INC.				1	5,000,000	110.0980	5,504,900	5,000,000	5,000,000					4.080	4.080	MS	68,000	102,000	03/08/2019	03/01/2029
018522-L@-9	ALLETE, INC. ALLETTE, INC.				1	3,000,000	116.5890	3,497,670	3,000,000	3,000,000					4.470	4.470	MS	44,700	67,050	03/08/2019	03/01/2049
020002-AS-0	ALLSTATE CORP CALL @ MAKE WHOLE +20BP				1FE	17,187,920	128.4730	21,840,356	17,000,000	17,141,420		(5,820)			5.550	5.469	MN	136,283	943,500	10/21/2009	05/09/2035
020002-BA-8	ALLSTATE CORP 4 1/2% Due 6/15/2043 JD15				1FE	36,717,837	119.9430	40,690,574	33,925,000	36,497,275		(67,228)			4.500	3.991	JD	67,850	1,526,625	02/27/2019	06/15/2043
020002-BC-4	ALLSTATE CORP 4.2% Due 12/15/2046 JD15			2	1FE	47,399,820	116.7010	55,899,813	47,900,000	47,416,171		9,836			4.200	4.263	JD	89,413	2,011,800	02/11/2019	12/15/2046
020002-BG-5	ALLSTATE CORP BASIC			2	1FE	32,300,515	111.7160	34,631,884	31,000,000	32,296,579		(3,936)			3.850	3.611	FA	666,371		10/29/2019	08/10/2049
02005N-AY-6	ALLY FINANCIAL INC				2FE	1,007,500	103.4310	1,034,313	1,000,000	1,003,516		(1,563)			4.125	3.950	FA	15,813	41,250	04/27/2017	02/13/2022
02005N-BG-4	ALLY FINANCIAL INC 4 1/4% Due 4/15/2021 AO15				2FE	2,015,670	102.4870	2,049,739	2,000,000	2,004,370		(3,259)			4.250	4.074	AO	17,944	85,000	04/28/2016	04/15/2021
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31			4	2FE	22,837,779	114.0000	24,396,902	21,400,791	22,833,607		17,937			7.000	5.957	JD	4,161	1,523,830	01/30/2019	06/30/2035
022058-AA-5	ALTORFER INC. ALTORFER INC.				1PL	5,000,000	110.5750	5,528,750	5,000,000	5,000,000					4.820	4.820	JD	9,372	241,000	12/21/2018	12/17/2030
02209S-AE-3	ALTRIA GROUP INC 9.95% Due 11/10/2038 MN10				2FE	13,444,252	159.8730	14,868,187	9,300,000	12,782,636		(92,403)			9.950	6.481	MN	131,091	925,350	11/01/2010	11/10/2038
02209S-AL-7	ALTRIA GROUP INC 4 3/4% Due 5/5/2021 MN5				2FE	7,648,203	103.5740	7,560,902	7,300,000	7,367,055		(47,737)			4.750	4.040	MN	53,939	346,750	12/14/2018	05/05/2021
02209S-AM-5	ALTRIA GROUP INC 4 1/4% Due 8/9/2042 FA9				2FE	10,606,400	98.9500	9,895,003	10,000,000	10,554,400		(15,107)			4.250	3.879	FA	167,639	425,000	05/03/2016	08/09/2042
02209S-AN-3	ALTRIA GROUP INC				2FE	19,170,510	101.8720	19,355,611	19,000,000	19,105,325		(29,250)			2.850	2.628	FA	213,592	498,750	08/06/2019	08/09/2022
02209S-AR-4	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31				2FE	8,703,160	112.7900	9,023,226	8,000,000	8,635,584		(13,772)			5.375	4.814	JJ	180,361	430,000	06/16/2014	01/31/2044
02209S-AS-2	ALTRIA GROUP INC BASIC				2FE	4,883,949	106.0460	5,090,212	4,800,000	4,860,814		(13,574)			4.000	3.663	JJ	80,533	192,000	12/14/2018	01/31/2024
02209S-AT-0	ALTRIA GROUP INC BASIC				2FE	1,393,336	100.0010	1,400,007	1,400,000	1,399,774		6,209			2.625	3.079	JJ	17,048	36,750	12/14/2018	01/14/2020
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16			2	2FE	11,752,888	93.5530	10,852,105	11,600,000	11,743,531		(3,153)			3.875	3.800	MS	131,104	449,500	10/17/2016	09/16/2046
02209S-BD-4	ALTRIA GROUP INC BASIC			2	2FE	32,570,080	111.3300	33,955,663	30,500,000	32,492,443		(77,637)			4.800	3.918	FA	557,133	612,000	09/25/2019	02/14/2029
023135-AJ-5	AMAZON.COM INC. BASIC			2	1FE	4,078,080	101.9220	4,076,892	4,000,000	4,076,364		(1,716)			2.500	1.763	MN	8,889		12/05/2019	11/29/2022
023135-AZ-9	AMAZON.COM INC. BASIC			2	1FE	7,722,400	103.5280	8,282,238	8,000,000	7,786,220		41,813			2.800	3.428	FA	80,267	224,000	07/19/2018	08/22/2024
023135-BC-9	AMAZON.COM INC. AMAZON.COM INC			2	1FE	30,794,104	105.9050	32,618,679	30,800,000	30,795,603		375			3.150	3.152	FA	347,655	970,200	06/08/2018	08/22/2027
023135-BF-2	AMAZON.COM INC. AMAZON.COM INC			2	1FE	8,859,327	113.5220	9,535,867	8,400,000	8,831,530		(18,156)			3.875	3.475	FA	116,638	325,500	06/08/2018	08/22/2037
023135-BJ-4	AMAZON.COM INC. AMAZON.COM INC			2	1FE	45,282,450	118.0150	53,106,609	45,000,000	45,275,131		(6,138)			4.050	4.011	FA	653,063	1,822,500	06/08/2018	08/22/2047
02343*-AC-6	AMCOR FINANCE (USA) GTD. SENIOR NOTES				2	10,000,000	106.1180	10,611,800	10,000,000	10,000,000					5.950	5.950	JD	26,444	595,000	11/17/2009	12/15/2021
023551-AM-6	AMERADA HESS CORP CALL @ > PAR OR MAKE WHOLE +30				3FE	7,462,611	126.6950	10,262,278	8,100,000	7,616,868		20,284			7.125	7.859	MS	169,931	577,125	05/05/2009	03/15/2033
02361@-AA-5	AMEREN TRANSMISSION COMPANY AMEREN TRANSMISSION COMPANY			4	1PL	10,000,000	104.1240	10,412,400	10,000,000	10,000,000					3.430	3.430	FA	115,286	343,000	09/12/2017	08/31/2050
02361D-AN-0	AMEREN ILLINOIS CO 4.3% Due 7/1/2044 JJ1			2	1FE	5,427,100	113.4110	5,670,527	5,000,000	5,403,718		(10,181)			4.300	3.785	JJ	107,500	215,000	08/11/2017	07/01/2044
02361D-AQ-3	AMEREN ILLINOIS CO 4.15% Due 3/15/2046 MS15			2	1FE	3,202,800	114.4630	3,433,888	3,000,000	3,187,624		(4,269)			4.150	3.768	MS	36,658	124,500	03/29/2016	03/15/2046
02361D-AR-1	AMEREN ILLINOIS CO BASIC			2	1FE	46,425,130	107.3520	47,771,851	44,500,000	46,427,692		2,562			3.700	3.443	JD	137,208	1,147,000	10/17/2019	12/01/2047
02361D-AS-9	AMEREN ILLINOIS CO BASIC			2	1FE	6,993,700	109.6850	7,677,919	7,000,000	6,994,522		546			3.800	3.811	MN	33,989	266,000	05/14/2018	05/15/2028
02361D-AT-7	AMEREN ILLINOIS CO BASIC			2	1FE	9,999,040	122.1010	12,210,135	10,000,000	9,998,775		(190)			4.500	4.501	MS	132,500	375,000	11/05/2018	03/15/2049
02376*-AA-0	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC			4	1PL	8,580,895	105.5430	9,056,534	8,580,895	8,580,895					4.140	4.138	JD	15,789	358,326	06/12/2018	06/15/2027
02377#-AA-5	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC			4	2PL	8,118,840	104.5950	8,491,900	8,118,840	8,118,840					4.700	4.696	JD	16,959	371,309	06/12/2018	12/15/2024
02378*-AA-8	AMERICAN AIRLINES INC AMERICAN AIRLINES			4	2PL	3,786,364	104.4720	3,955,690	3,786,364	3,786,364					5.180	5.181	AO	41,406	196,134	07/18/2018	10/15/2023
02378L-AA-1	AMERICAN AIRLINES INC AMERICAN AIRLINES			4	2PL	3,268,148	104.0330	3,399,953	3,268,148	3,268,148					5.180	5.178	FA	63,954	169,290	07/18/2018	08/15/2023
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			4	2PL	1,850,000	103.0740	1,906,869	1,850,000	1,850,000					3.930	3.927	JD	3,231	35,747	06/28/2019	12/15/2025
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC			4	1PL	11,550,000	103.3980	11,942,469	11,550,000	11,550,000					3.530	3.530	JD	18,121	200,460	06/28/2019	12/15/2027
02401@-AA-7	AMERICAN ASSETS TRUST, LP 4.04% Due 10/31/2021 JAJO31				2	16,000,000	101.8250	16,292,000	16,000,000	16,000,000					4.040	4.040	JAJO	109,529	646,400	09/19/2014	10/31/2021
02507*-AD-6	AMERICAN CENTURY COMPANIES INC AMERICAN CENTURY COMPANIES INC				2	14,000,000	104.3130	14,603,820	14,000,000	14,000,000					3.970	3.970	AO	100,353	555,800	11/06/2017	10/26/2027

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
025816-BF-5	AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3				1FE	35,911,547	118.0400	44,147,037	37,400,000	36,085,039		30,213			4.050	4.284	JD	117,810	1,514,700	02/27/2019	12/03/2042
025816-BS-7	AMERICAN EXPRESS BASIC			2	1FE	5,948,840	103.7750	6,226,509	6,000,000	5,965,644		10,109			3.400	3.594	FA	70,267	204,000	06/08/2018	02/27/2023
025816-BW-8	AMERICAN EXPRESS BASIC			2	1FE	896,787	105.6070	950,464	900,000	897,483		665			3.700	3.784	FA	13,690	33,300	12/14/2018	08/03/2023
0258M0-EB-1	AMERICAN EXPRESS CREDIT 2 1/4% Due 5/5/2021 MN5			2	1FE	3,413,830	100.4880	3,517,083	3,500,000	3,457,373		30,572			2.250	3.183	MN	12,250	78,750	07/24/2018	05/05/2021
02665W-CQ-2	AMERICAN HONDA FINANCE BASIC				1FE	1,304,290	105.5750	1,372,472	1,300,000	1,303,464		(801)			3.625	3.549	AO	10,603	47,125	12/14/2018	10/10/2023
026874-AZ-0	AIG 6 1/4% Due 5/1/2036 MN1				2FE	15,366,495	133.4360	18,147,283	13,600,000	15,174,470		(63,706)			6.250	5.167	MN	141,667	850,000	07/20/2016	05/01/2036
026874-CY-1	AIG 4 1/8% Due 2/15/2024 FA15				2FE	2,144,860	107.5170	2,150,332	2,000,000	2,141,257		(3,603)			4.125	2.318	FA	31,167		11/19/2019	02/15/2024
026874-DA-2	AIG 4 1/2% Due 7/16/2044 JJ16			2	2FE	11,581,900	115.3270	11,532,663	10,000,000	11,580,720		(1,180)			4.500	3.520	JJ	206,250		12/18/2019	07/16/2044
026874-DF-1	AIG 4.8% Due 7/10/2045 JJ10			2	2FE	7,954,112	120.1180	8,888,722	7,400,000	7,925,924		(11,476)			4.800	4.332	JJ	168,720	355,200	06/05/2017	07/10/2045
026874-DH-7	AIG 3.9% Due 4/1/2026 AO1			2	2FE	15,014,346	107.2020	15,651,477	14,600,000	14,891,599		(42,857)			3.900	3.528	AO	142,350	569,400	06/21/2017	04/01/2026
026874-DK-0	AIG BASIC			2	2FE	11,498,131	110.1990	12,672,852	11,500,000	11,496,798		266			4.200	4.203	AO	120,750	483,000	12/14/2018	04/01/2028
029912-BE-1	AMERICAN TOWER CORP - CL A 5.9% Due 11/1/2021 MN1				2FE	5,728,850	106.7030	5,335,131	5,000,000	5,255,125		(133,430)			5.900	3.017	MN	49,167	295,000	04/18/2016	11/01/2021
03027X-AB-6	AMERICAN TOWER CORP - CL A 3 1/2% Due 1/31/2023 JJ31				2FE	3,479,702	103.6280	3,834,240	3,700,000	3,614,944		25,303			3.500	4.305	JJ	54,318	129,500	01/28/2014	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP - CL A 5% Due 2/15/2024 FA15				2FE	18,285,574	110.1380	19,219,055	17,450,000	17,841,068		(84,784)			5.000	4.399	FA	329,611	872,500	03/06/2014	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP - CL A 4.4% Due 2/15/2026 FA15			2	2FE	6,979,910	109.1160	7,638,141	7,000,000	6,987,010		1,810			4.400	4.435	FA	116,356	308,000	01/08/2016	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP - CL A 2 1/4% Due 1/15/2022 JJ15				2FE	14,978,700	100.3650	15,054,795	15,000,000	14,991,398		4,076			2.250	2.279	JJ	155,625	337,500	09/28/2016	01/15/2022
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC			2	2FE	29,400,647	106.9070	29,650,784	27,735,000	29,386,005		(14,642)			3.800	3.064	FA	579,662		12/19/2019	08/15/2029
030288-A#-1	AMERICAN TRANSMISSION SYSTEMS AMERICAN TRANSMISSION SYSTEMS				1FE	10,000,000	106.0940	10,609,400	10,000,000	10,000,000					3.660	3.660	MS	122,000	366,000	09/01/2017	09/01/2032
030288-AA-2	AMERICAN TRANSMISSION SYSTEMS 5 1/4% Due 1/15/2022 JJ15				2FE	5,095,614	105.7640	5,393,985	5,100,000	5,099,126		396			5.250	5.259	JJ	123,463	267,750	12/10/2009	01/15/2022
03028P-J@-6	AMERICAN TRANSMISSION CO. LLC AMERICAN TRANSMISSIOIN CO. LLC				1	44,464,120	105.9470	45,557,210	43,000,000	44,448,040		(16,080)			3.530	3.174	MN	198,170	758,950	09/12/2019	05/14/2031
03040W-AM-7	AMERICAN WATER CAP CORP 4.3% Due 9/1/2045 MS1			2	2FE	2,008,620	113.7100	2,274,196	2,000,000	2,007,970		(174)			4.300	4.274	MS	28,667	86,000	08/12/2015	09/01/2045
03040W-AP-0	AMERICAN WATER CAP CORP 4% Due 12/1/2046 JD1			2	2FE	3,015,400	108.8680	3,266,051	3,000,000	3,014,524		(313)			4.000	3.970	JD	10,000	120,000	11/17/2016	12/01/2046
03040W-AR-6	AMERICAN WATER CAP CORP BASIC			2	2FE	6,950,485	105.3440	7,374,065	7,000,000	6,952,874		951			3.750	3.789	MS	87,500	262,500	08/11/2017	09/01/2047
03063#-AA-2	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2PL	7,000,000	108.2950	7,580,650	7,000,000	7,000,000					4.680	4.680	JJ	157,430	194,740	12/07/2018	01/08/2026
03063#-AB-0	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2PL	10,000,000	110.7190	11,071,900	10,000,000	10,000,000					4.860	4.860	JJ	233,550	288,900	12/07/2018	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR				2FE	6,000,000	104.5200	6,271,200	6,000,000	6,000,000					4.100	4.100	JJ	159,900		05/10/2019	01/08/2030
03073E-AN-5	AMERISOURCEBERGEN CORP 4 1/4% Due 3/1/2045 MS1			2	2FE	11,733,048	102.3770	12,285,247	12,000,000	11,752,237		4,613			4.250	4.380	MS	170,000	510,000	06/09/2016	03/01/2045
03076C-AG-1	AMERIPRISE FINANCIAL INC BASIC				1FE	595,350	107.0700	642,421	600,000	596,124		746			3.700	3.849	AO	4,687	22,200	12/14/2018	10/15/2024
031100-L*-9	AMETEK INC SENIOR NOTES				2	10,000,000	104.6890	10,468,900	10,000,000	10,000,000					3.730	3.730	MS	94,286		11/06/2019	09/30/2024
031100-L@-7	AMETEK INC SENIOR NOTES				2	4,000,000	106.2510	4,250,040	4,000,000	4,000,000					3.830	3.830	MS	38,726		11/06/2019	09/30/2026
031162-BZ-2	AMGEN INC 4.4% Due 5/1/2045 MN1			2	2FE	10,554,600	112.1410	11,214,119	10,000,000	10,531,947		(12,237)			4.400	4.058	MN	73,333	440,000	01/24/2018	05/01/2045
031162-CD-0	AMGEN INC			2	2FE	18,513,270	116.4390	21,852,123	18,767,000	18,525,324		4,027			4.563	4.645	JD	38,059	856,338	01/11/2017	06/15/2048
031162-CF-5	AMGEN INC			2	2FE	35,844,576	117.7250	42,835,495	36,386,000	35,865,854		7,060			4.663	4.751	JD	75,408	1,696,679	01/11/2017	06/15/2051
031162-CQ-1	AMGEN INC BASIC			2	2FE	9,987,200	105.2640	10,526,438	10,000,000	9,989,703		1,139			3.200	3.215	MN	52,444	320,000	11/28/2017	11/02/2027
03210@-AE-8	AMPLIFON USA, INC SENIOR UNSECURED NOTES				2	7,000,000	100.5510	7,038,570	7,000,000	7,000,000					3.900	3.900	JJ	114,508	286,075	04/04/2013	07/31/2020
03210@-AG-3	AMPLIFON USA, INC SENIOR UNSECURED NOTES				2	7,000,000	105.2750	7,369,250	7,000,000	7,000,000					4.510	4.510	JJ	132,419	328,775	04/04/2013	07/31/2023
03210@-AH-1	AMPLIFON USA, INC SENIOR UNSECURED NOTES				2	4,000,000	107.6580	4,306,320	4,000,000	4,000,000					4.660	4.660	JJ	78,184	193,850	04/04/2013	07/31/2025
032654-AJ-4	ANALOG DEVICES INC 3.9% Due 12/15/2025 JD15			2	2FE	22,180,625	107.5510	23,661,329	22,000,000	22,114,121		(17,602)			3.900	3.798	JD	38,133	858,000	02/24/2016	12/15/2025
032654-AM-7	ANALOG DEVICES INC 3 1/8% Due 12/5/2023 JD5			2	2FE	996,390	103.2730	1,032,726	1,000,000	997,877		500			3.125	3.183	JD	2,257	31,250	11/30/2016	12/05/2023
032654-AP-0	ANALOG DEVICES INC 4 1/2% Due 12/5/2036 JD5			2	2FE	2,483,700	107.8790	2,696,979	2,500,000	2,485,356		564			4.500	4.550	JD	8,125	112,500	11/30/2016	12/05/2036
034164-C@-0	ANDERSONS, INC SENIOR GUARANTEED NOTES				2PL	10,000,000	107.4950	10,749,500	10,000,000	10,000,000					4.500	4.500	MS	117,500	450,000	03/03/2015	03/27/2030
035229-CQ-4	ANHEUSER-BUSCH COS INC CALL@-PAR OR MAKE WHOLE +25BP				2FE	5,252,450	123.1570	6,157,851	5,000,000	5,166,838		(8,514)			5.950	5.586	JJ	137,181	297,500	12/07/2005	01/15/2033
03522A-AG-5	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1			2	2FE	16,136,551	106.7260	17,076,196	16,000,000	16,124,462		(12,089)			3.650	3.495	FA	243,333	292,000	05/15/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1			2	2FE	37,007,059	115.7020	41,074,235	35,500,000	36,965,717		(41,342)			4.700	4.322	FA	695,208	834,250	05/15/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1			2	2FE	66,321,537	118.9670	72,569,660	61,000,000	66,263,234		(58,303)			4.900	4.328	FA	1,245,417	1,372,000	12/18/2019	02/01/2046
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC			2	2FE	5,555,650	129.9290	6,496,459	5,000,000	5,550,452		(5,198)			5.550	4.835	JJ	121,792	138,750	05/13/2019	01/23/2049
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR BASIC			2	2FE	5,279,000	105.3580	5,267,898	5,000,000	5,254,755		(24,245)			3.500	2.147	JJ	82,153		08/07/2019	01/12/2024

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
035240-AL-4	ANHEUSER-BUSCH INBEV WOR BASIC			2	2FE	38,423,800	109.9350	41,775,475	38,000,000	38,406,230		(24,400)			4.000	3.842	AO	329,333	1,040,000	05/16/2019	04/13/2028
035240-AN-0	ANHEUSER-BUSCH INBEV WOR BASIC			2	2FE	9,909,400	114.0380	11,403,788	10,000,000	9,912,439		1,472			4.600	4.656	AO	97,111	460,000	06/20/2018	04/15/2048
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC			2	2FE	32,121,120	116.0450	33,653,064	29,000,000	32,023,801		(97,319)			4.750	3.366	JJ	604,569	427,500	12/19/2019	01/23/2029
035242-AL-0	ANHEUSER-BUSCH INBEV FIN BASIC			2	2FE	8,901,715	103.6220	9,313,535	8,988,000	8,931,741		16,989			3.300	3.516	FA	123,585	296,604	03/20/2018	02/01/2023
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN BASIC				2FE	265,323	106.1020	265,254	250,000	264,075		(1,247)			3.700	2.249	FA	3,854		08/12/2019	02/01/2024
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1				2FE	9,222,056	113.7510	10,351,339	9,100,000	9,209,608		(2,487)			4.625	4.542	FA	175,365	420,875	03/14/2014	02/01/2044
036752-AB-9	ANTHEM INC BASIC			2	2FE	1,414,630	105.8610	1,482,048	1,400,000	1,412,080		(1,344)			3.650	3.521	JD	4,258	51,100	01/09/2018	12/01/2027
037389-BB-8	AON CORP BASIC			2	2FE	10,354,900	112.7410	11,274,123	10,000,000	10,329,238		(25,662)			4.500	4.048	JD	20,000	465,000	02/21/2019	12/15/2028
037411-BA-2	APACHE CORP. 4 3/4% Due 4/15/2043 AO15			2	2FE	19,215,149	96.4990	18,624,326	19,300,000	19,170,210		(8,713)			4.750	4.792	AO	193,536	441,750	12/17/2019	04/15/2043
037411-BF-1	APACHE CORP. BASIC			2	2FE	5,950,976	103.4630	6,104,341	5,900,000	5,950,930		(46)			4.250	4.142	JJ	133,733		12/16/2019	01/15/2030
03764B-AB-1	APEX TOOL / BC MOUNTAIN BASIC			2	5FE	6,417,310	89.6350	6,448,308	7,194,000	6,538,878		119,336			9.000	12.615	FA	244,596	494,460	12/17/2019	02/15/2023
03765H-AB-7	APOLLO MANAGEMENT HOLDIN 4.4% Due 5/27/2026 MN27			2	1FE	21,989,457	107.5240	23,503,728	21,859,000	21,975,559		(9,384)			4.400	4.298	MN	90,836	939,796	09/19/2019	05/27/2026
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC			2	1FE	17,515,775	112.2730	19,647,821	17,500,000	17,515,268		(507)			4.872	4.860	FA	322,093	445,247	03/07/2019	02/15/2029
037735-CT-2	AMERICAN ELECTRIC POWER CO INC BASIC			2	1FE	9,179,352	112.8480	9,479,203	8,400,000	9,143,348		(18,778)			4.400	3.831	MN	47,227	369,600	01/09/2018	05/15/2044
037735-CU-9	AMERICAN ELECTRIC POWER CO INC 3.4% Due 6/1/2025 JD1			2	1FE	7,871,955	104.3640	8,244,740	7,900,000	7,883,731		2,689			3.400	3.442	JD	22,383	268,600	05/11/2015	06/01/2025
037833-AK-6	APPLE COMPUTER INC 2.4% Due 5/3/2023 MN3				1FE	12,982,710	101.6690	13,216,965	13,000,000	12,993,761		1,774			2.400	2.415	MN	50,267	312,000	04/30/2013	05/03/2023
037833-AL-4	APPLE COMPUTER INC 3.85% Due 5/4/2043 MN4				1FE	14,445,300	112.1550	17,720,508	15,800,000	14,603,412		29,004			3.850	4.371	MN	96,314	608,300	04/29/2014	05/04/2043
037833-AT-7	APPLE COMPUTER INC 4.45% Due 5/6/2044 MN6				1FE	20,951,974	121.6640	24,332,778	20,000,000	20,866,423		(20,343)			4.450	4.165	MN	135,972	890,000	12/14/2018	05/06/2044
037833-AZ-3	APPLE COMPUTER INC BASIC				1FE	1,318,632	102.1240	1,429,732	1,400,000	1,331,188		12,118			2.500	3.562	FA	13,806	35,000	12/14/2018	02/09/2025
037833-BG-4	APPLE COMPUTER INC 3.2% Due 5/13/2025 MN13				1FE	9,267,636	105.7010	9,830,227	9,300,000	9,281,348		3,134			3.200	3.241	MN	39,680	297,600	05/06/2015	05/13/2025
037833-BH-2	APPLE COMPUTER INC 4 3/8% Due 5/13/2045 MN13				1FE	24,851,790	121.0170	30,254,238	25,000,000	24,864,435		2,857			4.375	4.411	MN	145,833	1,093,750	06/03/2015	05/13/2045
037833-BS-8	APPLE COMPUTER INC BASIC			2	1FE	4,902,550	100.5670	5,028,356	5,000,000	4,948,620		43,541			2.250	3.172	FA	40,000	112,500	12/06/2018	02/23/2021
037833-CX-6	APPLE COMPUTER INC BASIC			2	1FE	1,042,184	104.7630	1,152,390	1,100,000	1,048,298		5,902			3.000	3.727	JD	1,008	33,000	12/14/2018	06/20/2027
037833-DG-2	APPLE COMPUTER INC BASIC			2	1FE	13,155,520	111.5240	15,613,340	14,000,000	13,180,586		15,507			3.750	4.104	MN	70,000	525,000	05/10/2018	11/13/2047
037833-DJ-6	APPLE COMPUTER INC BASIC				1FE	2,756,068	100.2190	2,806,141	2,800,000	2,779,727		22,840			2.000	2.852	MN	7,467	56,000	12/14/2018	11/13/2020
037833-DL-1	APPLE COMPUTER INC BASIC				1FE	4,995,250	99.9860	4,999,286	5,000,000	4,995,378		128			1.700	1.735	MS	25,972		12/04/2019	09/11/2022
038222-AL-9	APPLIED MATERIALS INC			2	1FE	24,048,619	106.1200	25,787,070	24,300,000	24,092,517		24,480			3.300	3.434	AO	200,475	801,900	02/08/2019	04/01/2027
038222-AM-7	APPLIED MATERIALS INC BASIC			2	1FE	28,437,330	120.6890	33,792,865	28,000,000	28,431,089		(6,241)			4.350	4.253	AO	304,500	1,218,000	03/20/2019	04/01/2047
03938J-AA-7	ARCH CAPITAL GRP US INC 5.144% Due 11/1/2043 MN1				2FE	15,426,792	122.5050	18,743,208	15,300,000	15,413,119		(2,398)			5.144	5.090	MN	131,172	787,032	12/11/2013	11/01/2043
03939C-AA-1	ARCH CAPITAL FINANCE LLC BASIC			2	2FE	6,333,560	110.4010	6,624,045	6,000,000	6,312,048		(21,512)			4.011	3.143	JD	10,696	190,523	09/19/2019	12/15/2026
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15			2	2FE	13,500,000	124.8800	16,858,738	13,500,000	13,500,000					5.031	5.031	JD	30,186	679,185	11/29/2016	12/15/2046
039483-BH-4	ARCHER DANIELS BASIC				1FE	51,135,003	111.5540	49,362,648	44,250,000	51,093,736		(41,267)			4.016	3.080	AO	370,225	819,264	12/10/2019	04/16/2043
039483-BM-3	ARCHER DANIELS BASIC			2	1FE	9,629,618	108.6460	9,506,500	8,750,000	9,626,741		(2,877)			3.750	3.196	MS	96,615		12/05/2019	09/15/2047
039483-BQ-4	ARCHER DANIELS BASIC			2	1FE	61,014,621	122.6410	72,726,126	59,300,000	60,992,191		(22,182)			4.500	4.320	MS	785,725	2,009,250	10/17/2019	03/15/2049
039688-AH-5	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES				3	20,000,000	95.7440	19,148,800	20,000,000	20,000,000					3.460	3.460	JD	19,222	692,000	01/06/2017	12/21/2024
039688-AJ-1	ARCTIC SLOPE REGIONAL CORPORAT SENIOR NOTES				3	10,000,000	93.0520	9,305,200	10,000,000	10,000,000					3.620	3.620	JD	10,056	362,000	01/06/2017	12/21/2026
03980@-AB-2	ARDENT MILLS LLC ARDENT MILLS LLC				2	8,000,000	105.7740	8,461,920	8,000,000	8,000,000					3.940	3.940	JD	14,009	315,200	01/02/2018	12/14/2029
040555-CN-2	ARIZONA PUBLIC SERVICE CO 4 1/2% Due 4/1/2042 AO1			2	1FE	13,100,056	114.5720	14,779,747	12,900,000	13,087,958		(5,307)			4.500	4.394	AO	145,125	580,500	03/07/2017	04/01/2042
040555-CP-7	ARIZONA PUBLIC SERVICE CO			2	1FE	10,762,300	115.2220	11,522,248	10,000,000	10,716,485		(17,530)			4.700	4.217	JJ	216,722	470,000	03/29/2017	01/15/2044
040555-CT-9	ARIZONA PUBLIC SERVICE CO 4.35% Due 11/15/2045 MN15			2	1FE	29,133,890	114.4830	32,055,288	28,000,000	29,069,823		(24,434)			4.350	4.103	MN	155,633	1,218,000	10/12/2017	11/15/2045
040555-CU-6	ARIZONA PUBLIC SERVICE CO 3 3/4% Due 5/15/2046 MN15			2	1FE	21,404,129	104.8480	22,018,045	21,000,000	21,376,947		(8,798)			3.750	3.642	MN	100,625	787,500	06/21/2017	05/15/2046
040555-CV-4	ARIZONA PUBLIC SERVICE CO 2.55% Due 9/15/2026 MS15			2	1FE	9,555,552	99.7020	9,571,402	9,600,000	9,568,896		4,194			2.550	2.603	MS	72,080	244,800	09/15/2016	09/15/2026
040555-CX-0	ARIZONA PUBLIC SERVICE CO BASIC			2	1FE	25,775,639	112.4510	29,293,371	26,050,000	25,783,203		5,711			4.200	4.261	FA	413,327	988,890	10/23/2019	08/15/2048
040555-CY-8	ARIZONA PUBLIC SERVICE CO BASIC			2	1FE	14,997,450	112.9990	16,949,863	15,000,000	14,997,504		54			4.250	4.251	MS	212,500	324,062	02/26/2019	03/01/2049
040555-CZ-5	ARIZONA PUBLIC SERVICE CO BASIC			2	1FE	2,004,040	99.4190	1,988,389	2,000,000	2,003,991		(49)			2.600	2.576	FA	19,067		10/22/2019	08/15/2029
040555-DA-9	ARIZONA PUBLIC SERVICE CO BASIC			2	1FE	10,194,700	101.4580	10,145,848	10,000,000	10,194,241		(459)			3.500	3.395	JD	39,861		11/20/2019	12/01/2049
04351L-AA-8	ASCENSION HEALTH 4.847% Due 11/15/2053 MN15			4	1FE	8,680,487	126.2250	10,937,410	8,665,000	8,678,911		(190)			4.847	4.837	MN	53,666	419,993	07/16/2013	11/15/2053
04351L-AB-6	ASCENSION HEALTH 3.945% Due 11/15/2046 MN15				1FE	24,948,670	112.0580	28,014,494	25,000,000	24,950,265		648			3.945	3.956	MN	126,021	986,250	11/22/2016	11/15/2046
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES				2PL	5,691,398	99.6730	5,672,787	5,691,398	5,691,398					3.590	3.590	MS	68,107	204,321	08/05/2016	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES				2PL	3,794,265	99.6730	3,781,858	3,794,265	3,794,265					3.590	3.590	MS	45,405	136,214	08/05/2016	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
048303-E*-8	ATLANTIC CITY ELECTRIC FIRST MORTGAGE BONDS				1	14,000,000	104.6370	14,649,180	14,000,000	14,000,000					3.500	3.500	JD	40,833	490,000	11/19/2015	12/01/2025
04939M-AJ-8	ATLAS PIPELINE LP / FIN CO 5 7/8% Due 8/1/2023 FA1			2	3FE	4,800,000	99.1940	4,761,312	4,800,000	4,800,000					5.875	5.875	FA	117,500	282,000	01/30/2013	08/01/2023
049560-AM-7	ATMOS ENERGY CORP BASIC			2	1FE	52,485,888	113.2830	56,669,767	50,025,000	52,347,303		(57,864)			4.125	3.828	AO	435,634	2,063,531	09/05/2018	10/15/2044
049560-AN-5	ATMOS ENERGY CORP BASIC			2	1FE	6,881,025	103.6200	7,149,779	6,900,000	6,885,374		1,724			3.000	3.032	JD	9,200	207,000	06/05/2017	06/15/2027
049560-AP-0	ATMOS ENERGY CORP BASIC			2	1FE	26,019,225	117.6330	30,937,375	26,300,000	26,024,967		4,765			4.300	4.364	AO	282,725	1,121,476	11/21/2018	10/01/2048
049560-AQ-8	ATMOS ENERGY CORP BASIC			2	1FE	35,642,450	115.0710	40,274,985	35,000,000	35,642,210		(240)			4.125	4.011	MS	425,104	656,563	11/05/2019	03/15/2049
049560-AS-4	ATMOS ENERGY CORP BASIC			2	1FE	25,120,090	101.4870	24,636,069	24,275,000	25,116,511		(3,579)			3.375	3.192	MS	202,545		10/31/2019	09/15/2049
05237*-AA-2	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				2PL	2,993,670	99.4630	2,983,890	3,000,000	2,995,494		1,824			4.090	4.239	JJ	53,852		06/26/2019	01/15/2021
05237*-AC-8	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				2PL	2,016,900	99.5890	1,991,780	2,000,000	2,014,882		(2,018)			4.450	4.187	JJ	39,061		06/26/2019	01/15/2023
05237*-AD-6	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/1/2023 MN1				2PL	10,000,000	99.9220	9,992,200	10,000,000	10,000,000					4.600	4.600	MN	76,667	482,917	11/02/2012	05/01/2023
05237*-AE-4	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY				2PL	3,041,580	99.1750	2,975,250	3,000,000	3,038,566		(3,014)			4.600	4.313	JJ	60,567		06/26/2019	01/15/2025
05237*-AF-1	AUSTIN POWDER HOLDINGS COMPANY 4 3/4% Due 5/1/2025 MN1				2PL	5,000,000	99.7320	4,986,600	5,000,000	5,000,000					4.750	4.750	MN	39,583	248,958	11/02/2012	05/01/2025
05237*-AG-9	AUSTIN POWDER HOLDINGS COMPANY 4.6% Due 5/15/2024 MN15				2PL	6,000,000	99.5150	5,970,900	6,000,000	6,000,000					4.600	4.600	MN	35,267	289,708	11/13/2014	05/15/2024
05237*-AH-7	AUSTIN POWDER HOLDINGS COMPANY 4.64% Due 2/13/2026 FA13				2PL	8,000,000	98.8330	7,906,640	8,000,000	8,000,000					4.640	4.640	FA	142,293	389,270	11/13/2014	02/13/2026
05279#-AG-4	AUTOLIV ASP, INC. 4.09% Due 4/23/2024 A023				2FE	15,000,000	105.8200	15,873,000	15,000,000	15,000,000					4.090	4.090	AO	115,883	613,500	03/12/2014	04/23/2024
05279#-AH-2	AUTOLIV ASP, INC. 4.24% Due 4/23/2026 A023				2FE	14,000,000	108.4220	15,179,080	14,000,000	14,000,000					4.240	4.240	AO	112,124	593,600	03/12/2014	04/23/2026
05279#-AA-9	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL			4	1	9,677,050	106.6940	10,324,832	9,677,050	9,677,050					4.101	4.136	MON	17,638	396,856	11/15/2018	08/15/2034
05348E-AQ-2	AVALONBAY COMMUNITIES 2.95% Due 9/15/2022 MS15			2	1FE	2,498,875	102.4680	2,561,701	2,500,000	2,499,677		113			2.950	2.955	MS	21,715	73,750	11/28/2012	09/15/2022
05348E-AU-3	AVALONBAY COMMUNITIES BASIC			2	1FE	1,596,855	106.1820	1,592,735	1,500,000	1,589,821		(7,034)			3.500	2.133	MN	6,708	26,250	08/09/2019	11/15/2024
05348E-AZ-2	AVALONBAY COMMUNITIES 3.9% Due 10/15/2046 A015			2	1FE	4,680,965	109.3560	5,139,730	4,700,000	4,682,168		371			3.900	3.923	AO	38,697	183,300	09/26/2016	10/15/2046
05348E-BC-2	AVALONBAY COMMUNITIES BASIC			2	1FE	9,272,157	104.3410	9,703,755	9,300,000	9,277,042		2,463			3.200	3.235	JJ	137,227	297,600	11/09/2017	01/15/2028
05348E-BF-5	AVALONBAY COMMUNITIES BASIC			2	1FE	2,087,940	105.8540	2,117,090	2,000,000	2,084,676		(3,264)			3.300	2.774	JD	5,500	35,933	07/29/2019	06/01/2029
05351W-AB-9	AVANGRID INC BASIC			2	2FE	13,980,120	106.1040	14,854,561	14,000,000	13,981,362		1,242			3.800	3.817	JD	44,333	288,167	05/14/2019	06/01/2029
05352A-AC-4	AVANTOR INC BASIC			2	4FE	4,706,100	111.9150	4,969,023	4,440,000	4,676,857		(23,713)			9.000	6.349	AO	99,900	291,600	12/17/2019	10/01/2025
053611-AG-4	AVERY-DENNISON CORP 3.35% Due 4/15/2023 A015			2	2FE	899,082	102.0640	918,578	900,000	899,666		94			3.350	3.362	AO	6,365	30,150	04/03/2013	04/15/2023
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO			2	2FE	14,588,731	108.2030	15,797,634	14,600,000	14,590,431		1,700			4.350	4.359	AO	125,256	635,100	04/03/2019	04/20/2028
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO			2	2FE	16,089,979	107.6000	17,646,461	16,400,000	16,095,623		5,643			5.000	5.124	AO	161,722	820,000	01/23/2019	04/20/2048
05508R-AE-6	B&G FOODS INC BASIC			2	4FE	8,145,835	103.0680	8,451,574	8,200,000	8,158,244		12,409			5.250	5.271	AO	107,625	288,750	12/10/2019	04/01/2025
05526D-AV-7	BAT CAPITAL CORP BASIC			2	2FE	3,700,000	101.4930	3,755,250	3,700,000	3,700,000					2.764	2.764	FA	38,635	102,268	11/20/2018	08/15/2022
05526D-BF-1	BAT CAPITAL CORP BASIC			2	2FE	11,489,766	100.4040	12,550,536	12,500,000	11,506,183		15,115			4.540	5.073	FA	214,389	567,500	11/20/2018	08/15/2047
05526D-BH-7	BAT CAPITAL CORP BASIC			2	2FE	30,604,745	101.3200	31,155,950	30,750,000	30,606,756		2,011			3.462	3.518	MS	340,069		12/19/2019	09/06/2029
05526D-BK-0	BAT CAPITAL CORP BASIC			2	2FE	20,232,600	103.4280	20,685,584	20,000,000	20,232,582		(18)			4.758	4.684	MS	303,983		12/12/2019	09/06/2049
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC				1	25,194,833	103.2910	26,171,688	25,337,821	25,201,182		6,349			3.540	3.602	MON	39,865	705,161	03/07/2019	11/15/2032
05606#-AA-1	BIF III HOLTWOOD LLC BIF III HOLTWOOD LLC				2PL	7,500,000	106.5990	7,994,925	7,500,000	7,500,000					4.504	4.530	MJSD	938	337,800	02/21/2018	02/15/2033
057224-AZ-0	BAKER HUGHES 5 1/8% Due 9/15/2040 MS15				1FE	25,873,565	117.6080	28,578,720	24,300,000	25,758,068		(43,102)			5.125	4.662	MS	366,694	1,245,375	01/10/2018	09/15/2040
05723K-AD-2	BAKER HUGHES LLC/CO-OBL BASIC			2	1FE	2,037,920	102.0230	2,040,461	2,000,000	2,037,056		(864)			2.773	2.105	JD	2,465	27,730	12/04/2019	12/15/2022
059165-EF-3	BALTIMORE GAS & ELECTRIC 3.35% Due 7/1/2023 JJ1			2	1FE	4,697,979	103.7540	4,876,430	4,700,000	4,699,239		202			3.350	3.355	JJ	78,725	157,450	06/12/2013	07/01/2023
059165-EK-2	BALTIMORE GAS & ELECTRIC BASIC			2	1FE	6,994,120	113.7210	7,960,460	7,000,000	6,994,208		84			4.250	4.255	MS	87,597	293,368	09/17/2018	09/15/2048
06051G-EE-5	BAFC 2004-2 BASIC				1FE	629,664	103.8790	623,272	600,000	614,908		(14,259)			5.875	3.355	JJ	17,233	35,250	12/14/2018	01/05/2021
06051G-FF-1	BAFC 2004-2 4% Due 4/1/2024 A01				1FE	1,304,836	107.0890	1,392,152	1,300,000	1,304,014		(799)			4.000	3.920	AO	13,000	52,000	12/14/2018	04/01/2024
06051G-FG-9	BAFC 2004-2 4 7/8% Due 4/1/2044 A01				1FE	9,352,260	128.0040	11,520,334	9,000,000	9,317,921		(6,992)			4.875	4.631	AO	109,688	438,750	06/16/2014	04/01/2044
06051G-FU-8	BAFC 2004-2 4.45% Due 3/3/2026 MS3				2FE	9,913,428	109.7990	10,211,314	9,300,000	9,770,243		(67,085)			4.450	3.531	MS	135,651	413,850	10/23/2017	03/03/2026
06051G-GF-0	BAFC 2004-2			2	1FE	40,884,850	107.5350	43,013,912	40,000,000	40,719,986		(81,436)			3.824	3.533	JJ	684,071	1,338,400	04/24/2019	01/20/2028
06051G-GG-8	BAFC 2004-2 BASIC			2	1FE	27,218,320	122.2640	31,788,530	26,000,000	27,187,661		(21,484)			4.443	4.159	JJ	516,622	688,665	02/15/2019	01/20/2048
06051G-GM-5	BAFC 2004-2 BASIC			2	1FE	5,044,134	115.6040	5,433,365	4,700,000	5,017,894		(12,895)			4.244	3.711	AO	37,123	199,468	11/28/2017	04/24/2038
06051G-GQ-6	BAFC 2004-2 BASIC			2	1FE	5,807,320	101.6150	6,096,871	6,000,000	5,863,233		35,524			2.816	3.504	JJ	75,093	168,960	06/05/2018	07/21/2023
06051G-HA-0	BAFC 2004-2 BASIC			2	1FE	56,542,285	113.9310	60,953,061	53,500,000	56,529,869		(13,288)			3.946	3.615	JJ	926,543	1,183,800	10/22/2019	01/23/2049

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	
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
06051G-HD-4	BAFC 2004-2 BANK OF AMERICA CORP			2	1FE	11,517,377	105.0290	12,498,469	11,900,000	11,566,268		30,642			3.419	3.790	JD	12,432	406,861	05/23/2018	12/20/2028
06051G-HG-7	BAFC 2004-2 BASIC			2	1FE	9,827,500	108.8890	10,888,886	10,000,000	9,849,686		13,200			3.970	4.169	MS	127,922	397,000	04/26/2018	03/05/2029
06051G-HM-4	BAFC 2004-2 BASIC			2	1FE	5,075,650	111.1650	5,558,230	5,000,000	5,069,504		(6,146)			4.271	4.077	JJ	93,725	106,775	01/24/2019	07/23/2029
06051G-HS-1	BAFC 2004-2 BASIC			2	1FE	15,962,045	120.1310	17,418,998	14,500,000	15,954,413		(7,632)			4.330	3.755	MS	184,867	238,150	12/09/2019	03/15/2050
06051G-HV-4	BAFC 2004-2 BASIC			2	1FE	2,036,240	103.5460	2,070,929	2,000,000	2,035,368		(872)			3.194	2.980	JJ	28,036		09/16/2019	07/23/2030
06406R-AG-2	BANK OF NY MELLON CORP BASIC				1FE	8,000,160	104.8210	8,385,652	8,000,000	8,000,313		(89)			3.500	3.499	AO	49,000	280,000	07/19/2018	04/28/2023
06406Y-AA-0	BANK OF NY MELLON CORP BASIC			2	1FE	11,106,376	105.1530	11,777,155	11,200,000	11,113,186		6,196			3.300	3.394	FA	131,413	298,650	03/11/2019	08/23/2029
06849R-AK-8	BARRICK NA FINANCE LLC 5 3/4% Due 5/1/2043 MN1				2FE	6,016,430	128.0870	8,966,069	7,000,000	6,071,559		15,738			5.750	6.902	MN	67,083	402,500	03/10/2016	05/01/2043
06850#-AC-8	BARRIERSAFE SOLUTIONS INTERNAT SENIOR NOTES				2	13,000,000	106.8940	13,896,220	13,000,000	13,000,000					4.530	4.530	AO	143,953	588,900	03/18/2014	04/03/2024
06887#-AB-7	BARRY WEHMILLER COMPANIES INC 3.68% Due 10/3/2023 A03				2PL	1,039,070	102.5220	1,076,481	1,050,000	1,040,555		1,485			3.680	3.940	AO	9,445	19,320	05/02/2019	10/03/2023
06887#-AC-5	BARRY WEHMILLER COMPANIES INC 3.65% Due 7/15/2027 JJ15				2PL	15,000,000	101.8140	15,272,100	15,000,000	15,000,000					3.650	3.650	JJ	252,458	547,500	04/07/2015	07/15/2027
06887#-AE-1	BARRY WEHMILLER COMPANIES INC 3 3/4% Due 7/15/2030 JJ15				2PL	15,000,000	101.0680	15,160,200	15,000,000	15,000,000					3.750	3.750	JJ	259,375	562,500	04/07/2015	07/15/2030
070101-F@-4	BASIN ELECTRIC POWER COOP FIRST MORTGAGE BONDS			4	1FE	20,000,000	105.9490	21,189,800	20,000,000	20,000,000					3.740	3.740	JD	33,244	748,000	10/26/2017	06/15/2027
07123#-AA-1	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY				1	9,225,413	111.9130	10,324,436	9,225,413	9,225,413					4.320	4.320	MON	17,713	398,538	12/27/2017	12/15/2037
07124#-AA-0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS,				1Z	20,541,000	104.3670	21,438,025	20,541,000	20,541,000					3.520	3.520	MON	32,135	156,659	10/04/2019	10/15/2039
071813-AP-4	BAXTER INTERNATIONAL INC ISS PR 99.859 SPR@ISS 70 VS T6				2FE	724,334	124.8300	936,224	750,000	737,551		1,266			7.650	7.961	FA	23,906	57,375	08/30/2000	02/01/2027
07274N-AA-1	BAYER US FINANCE II LLC BASIC			2	2FE	8,395,044	101.8430	8,554,779	8,400,000	8,397,485		1,624			3.500	3.521	JD	4,900	294,000	06/18/2018	06/25/2021
07274N-AU-7	BAYER US FINANCE II LLC 2 3/4% Due 7/15/2021 JJ15				2FE	16,742,308	100.4900	16,615,995	16,535,000	16,524,906		6,328			2.750	2.791	JJ	209,673	454,713	07/12/2018	07/15/2021
072863-AC-7	BAYLOR SCOTT & WHITE HOL 4.185% Due 11/15/2045 MN15			2	1FE	23,748,072	111.9050	27,080,941	24,200,000	23,783,555		8,533			4.185	4.295	MN	129,410	1,012,770	12/28/2015	11/15/2045
072863-AF-0	BAYLOR SCOTT & WHITE HOL 3.967% Due 11/15/2046 MN15			2	1FE	19,519,050	107.9260	21,045,600	19,500,000	19,518,096		(293)			3.967	3.961	MN	98,844	773,565	05/02/2016	11/15/2046
07330N-AJ-4	BRANCH BANKING & TRUST			2	1FE	14,537,042	101.0750	14,459,821	14,306,000	14,377,280		(59,425)			2.850	2.415	AO	101,930	407,721	03/29/2017	04/01/2021
07335B-AA-4	BCPE CYCLE MERGER SUB II BASIC			2	5FE	7,742,661	102.1570	7,968,224	7,800,000	7,744,223		1,562			10.625	10.756	JJ	421,281		12/19/2019	07/15/2027
073685-AD-1	BEACON ROOFING SUPPLY INC BASIC			2	4FE	8,155,813	100.4490	8,236,811	8,200,000	8,152,067		(1,032)			4.875	4.974	MN	66,625	304,688	12/09/2019	11/01/2025
07387#-AA-2	BEAR SWAMP FINANCE SENIOR SECURED NOTES				2PL	21,055,729	103.3820	21,767,834	21,055,729	21,055,729					4.890	4.890	MJSD	2,860	1,029,625	10/24/2017	09/30/2025
07556Q-BR-5	BEAZER HOMES USA BASIC			2	4FE	6,718,227	100.8940	6,759,874	6,700,000	6,717,843		(281)			5.875	5.819	AO	83,099	323,125	12/18/2019	10/15/2027
075887-AQ-2	BECTON DICKINSON & CO 6.7% Due 8/1/2028 FA1				2FE	589,142	121.4590	680,171	560,000	574,305		(1,223)			6.700	6.310	FA	15,633	37,520	09/18/1998	08/01/2028
075887-AV-1	BECTON DICKINSON & CO 6% Due 5/15/2039 MN15				2FE	4,949,200	122.5270	6,126,348	5,000,000	4,958,196		1,110			6.000	6.074	MN	38,333	300,000	05/11/2009	05/15/2039
075887-BG-3	BECTON DICKINSON & CO 4.685% Due 12/15/2044 JD15			2	2FE	1,011,190	116.3600	1,163,596	1,000,000	1,010,636		(231)			4.685	4.612	JD	2,082	46,850	05/23/2017	12/15/2044
075887-BM-0	BECTON DICKINSON & CO 4 7/8% Due 5/15/2044 MN15			2	2FE	8,935,760	113.7450	9,099,582	8,000,000	8,847,190		(20,408)			4.875	4.170	MN	49,833	390,000	04/24/2015	05/15/2044
075887-BV-0	BECTON DICKINSON & CO			2	2FE	12,130,559	104.1350	12,613,824	12,113,000	12,128,601		(1,957)			3.363	3.331	JD	28,289	407,360	04/29/2019	06/06/2024
075887-BW-8	BECTON DICKINSON & CO BASIC			2	2FE	22,447,360	106.4440	23,417,636	22,000,000	22,435,023		(12,337)			3.700	3.380	JD	56,528	518,000	12/19/2019	06/06/2027
075887-BX-6	BECTON DICKINSON & CO			2	2FE	23,472,865	119.0230	25,827,991	21,700,000	23,471,259		(1,356)			4.669	4.147	JD	70,359	592,963	12/18/2019	06/06/2047
084653-E@-9	THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS COMPANY				1	8,000,000	109.2450	8,739,600	8,000,000	8,000,000					4.070	4.070	JJ	150,138	162,800	01/18/2019	01/15/2029
084664-BL-4	BERKSHIRE HATHAWAY FIN 5 3/4% Due 1/15/2040 JJ15				1FE	4,940,100	138.7570	6,937,843	5,000,000	4,950,161		1,286			5.750	5.835	JJ	132,569	287,500	01/06/2010	01/15/2040
084670-BK-3	BERKSHIRE HATHAWAY-CAL 4 1/2% Due 2/11/2043 FA11				1FE	9,177,798	121.8850	11,335,341	9,300,000	9,193,276		2,557			4.500	4.581	FA	162,750	418,500	01/29/2013	02/11/2043
08621@-AA-8	BERWIND CONSOLIDATED HOLD II BERWIND CONSOLIDATED HOLD II				2	16,000,000	111.1770	17,788,320	16,000,000	16,000,000					4.640	4.640	JD	32,996	742,400	12/14/2018	12/15/2028
086516-AL-5	BEST BUY COMPANY INC 5 1/2% Due 3/15/2021 MS15			2	2FE	5,156,250	103.1410	5,157,051	5,000,000	5,034,376		(34,004)			5.500	4.763	MS	80,972	275,000	02/29/2016	03/15/2021
08652B-AA-7	BEST BUY CO INC BASIC			2	2FE	13,945,120	109.6970	15,357,584	14,000,000	13,950,840		4,558			4.450	4.499	AO	155,750	629,922	09/25/2018	10/01/2028
08888@-AA-6	BIF II SAFE HARBOR HOLDINGS LL SR SECURED				2PL	16,000,000	107.1280	17,140,480	16,000,000	16,000,000					4.610	4.610	MJSD	2,049	737,600	01/02/2017	12/31/2026
090572-AP-3	BIO-RAD LABS 4 7/8% Due 12/15/2020 JD15				2FE	10,821,816	102.4790	10,657,842	10,400,000	10,457,516		(57,962)			4.875	4.277	JD	22,533	507,000	07/23/2014	12/15/2020
09247X-AL-5	BLACKROCK INC 3 1/2% Due 3/18/2024 MS18				1FE	4,520,720	106.5330	4,794,003	4,500,000	4,515,798		(3,415)			3.500	3.410	MS	45,063	157,500	12/14/2018	03/18/2024
096630-AG-3	BOARDWALK PIPELINES LP BASIC			2	2FE	19,990,860	106.5200	21,303,926	20,000,000	19,991,393		533			4.800	4.806	MN	154,667	480,000	05/06/2019	05/03/2029
09951*-AJ-9	BORAL INDUSTRIES BORAL INDUSTRIES				2FE	5,000,000	106.0440	5,302,200	5,000,000	5,000,000					4.050	4.050	AO	42,188	207,500	05/02/2018	04/16/2026
09951*-AK-6	BORAL INDUSTRIES BORAL INDUSTRIES				2FE	10,000,000	98.5880	9,858,800	10,000,000	10,000,000					3.302	3.655	JAJO	68,794	398,298	05/02/2018	04/16/2026
100743-AJ-2	Boston Gas Company 4.487% Due 2/15/2042 FA15				1FE	9,377,722	114.0780	10,723,293	9,400,000	9,380,401		509			4.487	4.502	FA	159,338	421,778	06/09/2015	02/15/2042
100743-AK-9	Boston Gas Company BASIC			2	1FE	9,391,164	103.3410	9,714,018	9,400,000	9,393,040		800			3.150	3.161	FA	123,375	296,100	07/31/2017	08/01/2027
10112R-AS-3	BOSTON PROPERTIES LP BASIC			2	1FE	2,052,820	102.3710	2,047,411	2,000,000	2,046,068		(6,752)			4.125	2.040	MN	10,542	41,250	10/30/2019	05/15/2021

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
10112R-AX-2	BOSTON PROPERTIES LP 3.65% Due 2/1/2026 FA1			2	2FE	6,481,020	105.9230	6,885,027	6,500,000	6,487,718		1,771			3.650	3.685	FA	98,854	237,250	01/08/2016	02/01/2026
10112R-AZ-7	BOSTON PROPERTIES LP BASIC			2	2FE	949,220	103.9090	1,039,092	1,000,000	957,029		7,533			3.200	4.154	JJ	14,756	32,000	12/14/2018	01/15/2025
10112R-BB-9	BOSTON PROPERTIES LP BASIC			2	2FE	5,218,100	104.7670	5,238,368	5,000,000	5,217,639		(461)			3.400	2.860	JD	4,722		12/19/2019	06/21/2029
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC			2	2FE	2,482,850	121.4680	3,036,706	2,500,000	2,483,099		249			4.700	4.743	MS	39,167	60,708	02/21/2019	03/01/2049
101137-AX-5	BOSTON SCIENTIFIC CORP BASIC			2	2FE	6,976,480	110.6940	7,748,573	7,000,000	6,978,177		1,697			4.000	4.041	MS	93,333	144,667	02/21/2019	03/01/2029
10240*-AA-7	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC			4	2PL	23,000,000	100.4650	23,106,950	23,000,000	23,000,000					3.920	3.919	JD	37,567		12/23/2019	09/30/2038
103304-BM-2	BOYD GAMING CORP			2	4FE	5,406,250	107.7540	5,387,696	5,000,000	5,260,143		(76,700)			6.375	4.552	AO	79,688	318,750	01/17/2018	04/01/2026
10334#-AA-0	BOYD WATTERSON GSA FUND L.P. BOYD WATTERSON GSA FUND L.P.				2PL	15,000,000	103.6720	15,550,800	15,000,000	15,000,000					4.140	4.140	FA	246,675	621,000	02/13/2018	02/08/2026
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT				2PL	7,000,000	106.5830	7,460,810	7,000,000	7,000,000					4.640	4.640	MS	98,342	162,400	03/18/2019	03/12/2027
10373Q-AC-4	BP CAP MARKETS AMERICA BASIC			2	1FE	27,417,880	110.5490	30,953,611	28,000,000	27,472,814		50,121			3.937	4.197	MS	306,211	1,102,360	11/26/2018	09/21/2028
10373Q-AD-2	BP CAP MARKETS AMERICA BASIC			2	1FE	3,245,093	106.3900	3,457,666	3,250,000	3,245,981		848			3.790	3.823	FA	49,612	92,381	11/26/2018	02/06/2024
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC			2	1FE	21,794,445	113.1420	22,967,821	20,300,000	21,728,892		(65,553)			4.234	3.282	MN	131,313	647,802	12/19/2019	11/06/2028
10373Q-AG-5	BP CAP MARKETS AMERICA 4.742% Due 3/11/2021 MS11				1FE	23,933,883	103.4430	23,998,881	23,200,000	23,600,989		(323,634)			4.742	3.254	MS	336,155	1,100,144	12/20/2018	03/11/2021
10373Q-AJ-9	BP CAP MARKETS AMERICA 3.245% Due 5/6/2022 MN6				1FE	25,048,446	103.2480	25,759,382	24,949,000	25,018,768		(28,376)			3.245	3.119	MN	123,688	809,595	12/14/2018	05/06/2022
10373Q-AL-4	BP CAP MARKETS AMERICA 2 3/4% Due 5/10/2023 MN10				1FE	19,782,299	102.2930	20,427,985	19,970,000	19,824,673		40,463			2.750	2.978	MN	77,800	549,175	12/14/2018	05/10/2023
10373Q-AU-4	BP CAP MARKETS AMERICA 2.112% Due 9/16/2021 MS16			2	1FE	16,460,764	100.4680	16,577,248	16,500,000	16,475,312		13,886			2.112	2.201	MS	101,640	348,480	12/14/2018	09/16/2021
10373Q-AZ-3	BP CAP MARKETS AMERICA			2	1FE	11,323,934	106.9820	11,982,017	11,200,000	11,309,376		(13,945)			3.588	3.425	AO	85,953	401,856	12/14/2018	04/14/2027
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES				2PL	14,198,060	101.5720	14,421,254	14,198,060	14,198,060					3.770	3.770	MS	135,304	535,267	07/15/2016	09/30/2041
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC			2	2FE	19,105,815	99.7110	20,041,857	20,100,000	19,171,975		64,528			3.700	4.425	JD	18,593	743,700	06/18/2019	06/22/2027
110122-AQ-1	BRISTOL-MYERS SQUIBB CO 6 1/8% Due 5/1/2038 MN1				1FE	8,053,690	133.2600	9,328,167	7,000,000	7,833,325		(26,925)			6.125	5.116	MN	71,458	428,750	10/02/2009	05/01/2038
110122-AU-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/1/2042 FA1				1FE	15,604,160	101.0270	17,174,630	17,000,000	15,701,264		36,015			3.250	3.755	FA	230,208	552,500	08/18/2017	08/01/2042
110122-AX-6	BRISTOL-MYERS SQUIBB CO 4 1/2% Due 3/1/2044 MS1			2	1FE	7,663,520	119.9340	8,395,401	7,000,000	7,618,619		(15,636)			4.500	3.923	MS	105,000	315,000	01/13/2017	03/01/2044
110122-BG-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15				1FE	9,319,260	103.2810	9,411,973	9,113,000	9,315,286		(3,973)			3.250	2.365	FA	111,887		12/05/2019	08/15/2022
110122-BK-3	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20			2	1FE	6,047,463	103.5040	6,106,751	5,900,000	6,042,591		(4,871)			3.250	2.416	FA	69,776		11/22/2019	02/20/2023
110122-BM-9	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15			2	1FE	18,281,785	105.6610	19,230,365	18,200,000	18,279,829		(1,956)			3.625	3.509	MN	84,301		11/22/2019	05/15/2024
110122-BN-7	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15			2	1FE	8,753,950	108.1870	9,520,466	8,800,000	8,754,918		969			3.875	3.977	FA	128,822		11/22/2019	08/15/2025
110122-BQ-0	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028			2	1FE	4,087,580	109.6440	4,385,773	4,000,000	4,086,626		(954)			3.900	3.582	FA	56,767		11/22/2019	02/20/2028
110122-BS-6	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15				1FE	47,764,118	127.9440	59,238,189	46,300,000	47,761,785		(2,332)			5.250	5.013	FA	918,283		11/22/2019	08/15/2043
110122-BV-9	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15			2	1FE	6,596,595	118.7600	8,669,475	7,300,000	6,597,886		1,292			4.350	4.992	MN	40,576		11/22/2019	11/15/2047
110122-BW-7	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20			2	1FE	25,097,602	122.5760	30,766,680	25,100,000	25,098,276		674			4.550	4.549	FA	415,579		11/22/2019	02/20/2048
110122-BY-3	BRISTOL-MYERS SQUIBB CO BASIC				1FE	2,542,975	101.6590	2,541,466	2,500,000	2,538,756		(4,219)			2.600	1.929	MN	8,125	32,500	09/23/2019	05/16/2022
110122-CB-2	BRISTOL-MYERS SQUIBB CO BASIC			2	1FE	10,644,930	107.1220	11,247,833	10,500,000	10,639,241		(5,689)			3.400	3.233	JJ	223,125		07/16/2019	07/26/2029
110122-CD-8	BRISTOL-MYERS SQUIBB CO BASIC			2	1FE	131,468,720	118.8230	149,717,401	126,000,000	131,433,723		(34,997)			4.250	3.992	AO	966,875	2,380,000	10/16/2019	10/26/2049
11120V-AA-1	BRIXMOR OPERATING PART 3.85% Due 2/1/2025 FA1			2	2FE	17,089,550	105.1270	17,871,541	17,000,000	17,050,484		(9,309)			3.850	3.782	FA	272,708	654,500	05/31/2017	02/01/2025
11120V-AB-9	BRIXMOR OPERATING PART BASIC			2	2FE	3,797,530	104.1310	3,956,989	3,800,000	3,798,322		709			3.875	3.893	FA	55,628	147,250	12/07/2018	08/15/2022
11120V-AE-3	BRIXMOR OPERATING PART BASIC			2	2FE	3,509,228	104.8710	3,880,234	3,700,000	3,529,968		19,636			3.900	4.658	MS	42,488	144,300	12/07/2018	03/15/2027
11120V-AH-6	BRIXMOR OPERATING PART BASIC			2	2FE	7,994,700	107.4560	8,596,504	8,000,000	7,995,030		330			4.125	4.133	MN	42,167	169,583	05/15/2019	05/15/2029
11133T-AC-7	BROADRIGE FINANCIAL SOLUTION 3.4% Due 6/27/2026 JD27			2	2FE	12,117,120	104.3900	12,526,807	12,000,000	12,075,431		(10,745)			3.400	3.288	JD	4,533	408,000	12/07/2018	06/27/2026
11133T-AD-5	BROADRIGE FINANCIAL SOLUTION BASIC			2	2FE	12,985,860	99.9860	12,998,143	13,000,000	12,985,960		100			2.900	2.913	JD	23,039		12/19/2019	12/01/2029
11134#-AA-0	BROADSTONE NET LEASE, LLC SENIOR UNSECURED				2FE	14,000,000	107.8740	15,102,360	14,000,000	14,000,000					4.840	4.840	AO	137,402	677,600	01/24/2017	04/18/2027
11134#-AB-8	BROADSTONE NET LEASE, INC BROADSTONE NET LEASE, INC				2FE	12,000,000	109.9350	13,192,200	12,000,000	12,000,000					5.090	5.090	JJ	303,703	531,622	09/18/2018	07/02/2028
11134L-AF-6	BROADCOM CRP / CAYMN FI			2	2FE	1,834,413	103.5680	1,864,216	1,800,000	1,830,408		(2,586)			3.625	3.157	JJ	30,088	36,250	11/01/2019	01/15/2024
11134L-AH-2	BROADCOM CRP / CAYMN FI			2	2FE	9,147,177	103.8890	9,661,697	9,300,000	9,174,984		15,040			3.875	4.097	JJ	166,173	360,375	02/21/2018	01/15/2027
11134L-AM-1	BROADCOM CRP / CAYMN FI BASIC			2	2FE	1,999,808	100.5790	2,011,583	2,000,000	1,999,982		6			2.650	2.650	JJ	24,439	53,000	02/21/2018	01/15/2023
11135F-AB-7	BROADCOM INC BASIC			2	2FE	42,863,905	109.3510	45,380,610	41,500,000	42,852,986		(10,919)			4.750	4.304	AO	416,153	451,250	11/21/2019	04/15/2029
11135F-AE-1	BROADCOM INC BASIC			2	2FE	4,953,348	106.4570	5,056,691	4,750,000	4,949,394		(3,954)			4.250	3.483	AO	42,618		11/07/2019	04/15/2026
11271#-AA-3	BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES				2PL	9,000,000	105.2260	9,470,340	9,000,000	9,000,000					3.830	3.830	MN	45,960	344,700	10/29/2014	11/13/2024
11271#-AB-1	BROOKFIELD DISTRICT ENERGY FIN SENIOR SECURED NOTES				2PL	7,000,000	106.8720	7,481,040	7,000,000	7,000,000					4.020	4.020	MN	37,520	281,400	10/29/2014	11/13/2026
11283#-AF-8	BROOKFIELD POWER NEW YORK FIN BROOKFIELD POWER NEW YORK				2PL	9,000,000	107.6940	9,692,460	9,000,000	9,000,000					4.290	4.290	JD	16,088	386,100	12/26/2017	12/16/2030
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO BROOKFIELD WHITE PINE HYDRO				2PL	12,000,000	109.3080	13,116,960	12,000,000	12,000,000					4.398	4.421	MJSD	1,466	527,760	07/14/2017	07/10/2032

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
114259-AP-9	BROOKLYN UNION GAS CO 4.504% Due 3/10/2046 MS10			2	1FE	14,781,273	115.6270	16,476,829	14,250,000	14,749,545		(10,786)			4.504	4.276	MS	197,895	641,820	05/17/2018	03/10/2046
114259-AQ-7	BROOKLYN UNION GAS CO BASIC			2	1FE	4,933,900	110.5500	5,527,494	5,000,000	4,935,407		1,173			4.273	4.353	MS	62,908	213,650	09/20/2018	03/15/2048
115637-AL-4	BROWN-FORMAN 3 3/4% Due 1/15/2043 JJ15			2	1FE	7,960,800	105.9590	8,476,719	8,000,000	7,964,521		952			3.750	3.779	JJ	138,333	300,000	04/06/2016	01/15/2043
115637-AP-5	BROWN-FORMAN 4 1/2% Due 7/15/2045 JJ15			2	1FE	36,139,040	123.0750	44,306,868	36,000,000	36,140,946		(4,104)			4.500	4.471	JJ	747,000	1,620,000	06/09/2017	07/15/2045
116794-B@-6	BRUKER CORPORATION BRUKER CORPORATION				2Z	12,182,736	95.3620	11,838,869	12,414,648	12,414,648				231,912	1.010	1.010	JD	6,966		12/23/2019	12/11/2029
12189L-AF-8	BURLINGTN NORTH SANTA FE BASIC			2	1FE	503,490	102.3750	511,875	500,000	502,087		(1,356)			3.450	3.156	MS	5,079	17,250	12/14/2018	09/15/2021
12189L-AP-6	BURLINGTN NORTH SANTA FE 5.15% Due 9/1/2043 MS1			2	1FE	13,936,620	127.5180	17,852,533	14,000,000	13,943,638		1,193			5.150	5.180	MS	240,333	721,000	09/05/2013	09/01/2043
12189T-AJ-3	BURLINGTON NORTHERN RAILROAD 6.7% Due 8/1/2028 FA1				1FE	6,379,150	129.3770	7,762,619	6,000,000	6,195,444		(16,844)			6.700	6.204	FA	167,500	402,000	03/04/2003	08/01/2028
12189T-AR-5	BURLINGTON NORTHERN RAILROAD 7.95% Due 8/15/2030 FA15				1FE	11,782,730	144.6710	13,454,416	9,300,000	10,762,562		(96,684)			7.950	5.931	FA	279,310	739,350	01/13/2005	08/15/2030
12189T-AZ-7	BURLINGTON NORTHERN RAILROAD 6.15% Due 5/1/2037 MN1				1FE	8,516,950	139.7840	13,978,400	10,000,000	8,771,009		32,468			6.150	7.404	MN	102,500	615,000	10/21/2008	05/01/2037
12365*-AB-0	BUTLER MACHINERY COMPANY 4 3/4% Due 12/18/2023 JD18			2		8,000,000	106.5560	8,524,480	8,000,000	8,000,000					4.750	4.750	JD	13,722	380,000	11/22/2013	12/18/2023
12365*-AC-8	BUTLER MACHINERY COMPANY 4.9% Due 12/18/2025 JD18			2		4,000,000	109.1700	4,366,800	4,000,000	4,000,000					4.900	4.900	JD	7,078	196,000	11/22/2013	12/18/2025
12470@-AA-2	CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE REIT 2				1IF	12,000,000	97.8300	11,739,600	12,000,000	12,000,000					2.930	2.930	AO	85,947		10/09/2019	10/03/2029
124857-AN-3	CBS CORP 4.6% Due 1/15/2045 JJ15			2	2FE	4,680,777	110.4610	5,191,671	4,700,000	4,681,990		376			4.600	4.626	JJ	99,692	216,200	05/16/2017	01/15/2045
124857-AP-8	CBS CORP 3 1/2% Due 1/15/2025 JJ15			2	2FE	1,116,192	104.6750	1,151,429	1,100,000	1,108,685		(1,640)			3.500	3.321	JJ	17,753	38,500	02/05/2015	01/15/2025
124857-AQ-6	CBS CORP 4% Due 1/15/2026 JJ15			2	2FE	7,265,912	107.2600	7,937,241	7,400,000	7,315,933		11,990			4.000	4.215	JJ	136,489	296,000	07/07/2015	01/15/2026
124857-AX-1	CBS CORP 3.7% Due 06/01/2028 JD1			2	2FE	738,883	104.8170	786,130	750,000	739,818		903			3.700	3.891	JD	2,313	24,975	08/01/2019	06/01/2028
124857-AY-9	CBS CORP BASIC			2	2FE	604,359	102.0490	607,191	595,000	603,450		(909)			2.900	2.454	JD	1,438	8,628	08/12/2019	06/01/2023
124857-AZ-6	CBS CORP BASIC			2	2FE	1,800,173	108.9340	1,944,478	1,785,000	1,799,674		(499)			4.200	4.092	JD	6,248	55,395	05/02/2019	06/01/2029
1248EP-BX-0	CCO HLDGS LLC/ CAP CORP BASIC			2	3FE	1,053,750	104.8650	1,048,654	1,000,000	1,053,524		(226)			5.000	3.737	FA	20,833		12/19/2019	02/01/2028
12513G-BA-6	CDW LLC/ CDW FINANCE 5 1/2% Due 12/1/2024 JD1			2	3FE	4,000,625	111.0690	4,442,749	4,000,000	4,000,330		(64)			5.500	5.498	JD	18,333	220,000	11/25/2014	12/01/2024
12523@-AA-9	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC			4	3PL	10,382,011	103.3870	10,733,650	10,382,011	10,382,011					6.400	6.449	MJSD	1,846	647,650	07/13/2018	09/30/2030
12527G-AG-8	CF INDUSTRIES INC 3.4% Due 12/1/2021 JD1				2FE	1,529,748	102.4780	1,569,970	1,532,000	1,531,101		446			3.400	3.432	JD	4,341	52,088	11/10/2016	12/01/2021
12527G-AH-6	CF INDUSTRIES INC 4 1/2% Due 12/1/2026 JD1				2FE	18,043,605	108.9890	19,291,141	17,700,000	17,962,716		(32,126)			4.500	4.250	JD	66,375	796,500	05/17/2017	12/01/2026
12542R-G*-5	CHS INC. SERIES N SENIOR NOTES			2		4,037,760	105.6380	4,225,520	4,000,000	4,021,449		(5,647)			4.670	4.500	JD	11,416	186,800	12/07/2016	06/09/2023
12542R-J#-8	CHS INC. SERIES U SENIOR NOTES			2		7,000,000	108.4940	7,594,580	7,000,000	7,000,000					4.690	4.690	JJ	142,263	328,300	01/01/2016	01/25/2027
12542R-J*-2	CHS INC. SERIES S SENIOR NOTES			2		6,000,000	104.3440	6,260,640	6,000,000	6,000,000					4.390	4.390	JJ	114,140	263,400	01/01/2016	01/25/2023
12542R-J@-0	CHS INC. SERIES T SENIOR NOTES			2		8,000,000	106.9300	8,554,400	8,000,000	8,000,000					4.580	4.580	JJ	158,773	366,400	01/01/2016	01/25/2025
12542R-K*-0	CHS INC. SERIES V SENIOR NOTES			2		7,000,000	109.1930	7,643,510	7,000,000	7,000,000					4.740	4.740	JJ	143,780	331,800	01/01/2016	01/25/2028
12542R-K@-8	CHS INC. SERIES W SENIOR NOTES			2		7,000,000	111.2550	7,787,850	7,000,000	7,000,000					4.890	4.890	JJ	148,330	342,300	01/01/2016	01/25/2031
12552J-BJ-8	CIGNA CORP CI 3.875 10/15/2047 A015			2	2FE	12,016,198	102.3230	13,301,968	13,000,000	12,020,323		4,125			3.875	4.345	AO	106,347	251,875	10/11/2019	10/15/2047
12552J-CE-8	CIGNA CORP 4.8% Due 7/15/2046 JJ15			2	2FE	12,814,292	115.7490	14,005,619	12,100,000	12,811,718		(2,574)			4.800	4.418	JJ	267,813		10/11/2019	07/15/2046
12572Q-AE-5	CHICAGO MERCANTILE EXCHANGE 3% Due 9/15/2022 MS15				1FE	1,391,418	102.8880	1,440,430	1,400,000	1,393,727		2,224			3.000	3.174	MS	12,367	42,000	12/14/2018	09/15/2022
12572Q-AF-2	CHICAGO MERCANTILE EXCHANGE 5.3% Due 9/15/2043 MS15			2	1FE	16,227,533	134.2520	21,581,043	16,075,000	16,211,351		(3,024)			5.300	5.236	MS	250,859	851,975	10/10/2013	09/15/2043
12572Q-AG-0	CHICAGO MERCANTILE EXCHANGE BASIC			2	1FE	7,313,810	104.0370	7,854,781	7,550,000	7,362,431		32,291			3.000	3.527	MS	66,692	226,500	07/19/2018	03/15/2025
12572Q-AH-8	CHICAGO MERCANTILE EXCHANGE BASIC			2	1FE	50,007,794	119.6210	59,690,717	49,900,000	50,004,942		(1,934)			4.150	4.137	JD	92,038	2,070,850	01/09/2019	06/15/2048
12592B-AH-7	CNH INDUSTRIAL CAP LLC				2FE	1,000,000	104.4460	1,044,459	1,000,000	1,000,000					4.375	4.375	AO	10,451	43,750	04/05/2017	04/05/2022
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC			4	2Z	9,802,304	103.3140	10,127,152	9,802,304	9,802,304					3.820	3.739	JD	1,040	76,970	10/28/2019	12/31/2038
126117-AT-7	CNA FINANCIAL 4 1/2% Due 3/1/2026 MS1			2	2FE	7,022,470	109.8540	7,140,505	6,500,000	6,849,861		(52,344)			4.500	3.486	MS	97,500	292,500	07/19/2016	03/01/2026
126117-AU-4	CNA FINANCIAL BASIC			2	2FE	6,086,153	104.0090	6,344,559	6,100,000	6,089,061		1,234			3.450	3.477	FA	79,503	210,450	08/07/2017	08/15/2027
126117-AV-2	CNA FINANCIAL BASIC			2	2FE	11,093,181	107.5140	11,934,072	11,100,000	11,093,499		318			3.900	3.908	MN	72,150	210,438	05/02/2019	05/01/2029
12626P-AL-7	CRH AMERICA INC 5 3/4% Due 1/15/2021 JJ15				2FE	6,996,080	103.6080	7,252,528	7,000,000	6,999,579		383			5.750	5.756	JJ	185,597	402,500	11/30/2010	01/15/2021
126307-AY-3	CSC HOLDINGS LLC BASIC			2	4FE	6,107,625	112.8290	6,713,297	5,950,000	6,105,962		(1,663)			7.500	6.780	MS	131,396	340,417	12/10/2019	04/01/2028
12636Y-AC-6	CRH AMERICA FINANCE INC BASIC			2	2FE	7,949,680	107.8060	8,624,480	8,000,000	7,957,072		4,304			3.950	4.027	AO	76,367	316,000	03/27/2018	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC BASIC			2	2FE	6,412,510	110.1190	7,157,743	6,500,000	6,414,995		1,449			4.500	4.583	AO	70,688	292,500	03/27/2018	04/04/2048
126408-HK-2	CSX CORP BASIC			2	2FE	1,993,280	113.7560	2,275,110	2,000,000	1,993,522		116			4.300	4.320	MS	28,667	86,000	02/15/2018	03/01/2048
126408-HM-8	CSX CORP BASIC			2	2FE	41,038,663	112.7420	42,503,848	37,700,000	40,928,798		(109,865)			4.250	3.141	MS	471,774	490,875	12/19/2019	03/15/2029
126408-HQ-9	CSX CORP BASIC			2	2FE	1,500,150	97.7590	1,466,381	1,500,000	1,500,137		(13)			2.400	2.399	FA	10,900		09/04/2019	02/15/2030
126408-HR-7	CSX CORP BASIC			2	2FE	29,556,317	98.8310	30,143,396	30,500,000	29,559,950		3,633			3.350	3.518	MS	309,363		11/07/2019	09/15/2049

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
126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION				2	5,326,104	110.7390	5,489,747	4,957,375	5,324,880		(1,224)			5.361	4.278	MON	8,121		12/18/2019	10/10/2027
126650-CD-0	CVS CAREMARK CORP 5.3% Due 12/5/2043 JD5			2	2FE	9,381,764	120.2060	11,299,372	9,400,000	9,383,553		335			5.300	5.313	JD	35,981	498,200	12/02/2013	12/05/2043
126650-CL-2	CVS CAREMARK CORP			2	2FE	2,637,525	106.6650	2,666,615	2,500,000	2,596,381		(16,473)			3.875	3.082	JJ	43,325	96,875	06/06/2017	07/20/2025
126650-CU-2	CVS CAREMARK CORP BASIC			2	2FE	2,780,520	101.4320	2,941,514	2,900,000	2,806,213		12,855			2.875	3.441	JD	6,948	83,375	12/18/2017	06/01/2026
126650-CV-0	CVS CAREMARK CORP BASIC			2	2FE	24,809,600	104.1180	26,029,580	25,000,000	24,874,431		36,331			3.700	3.869	MS	287,778	925,000	03/06/2018	03/09/2023
126650-CW-8	CVS CAREMARK CORP BASIC			2	2FE	20,492,205	107.5440	22,046,515	20,500,000	20,460,188		(18,860)			4.100	4.251	MS	224,133	840,500	04/05/2018	03/25/2025
126650-CX-6	CVS CAREMARK CORP BASIC			2	2FE	63,175,642	109.4070	68,160,483	62,300,000	63,137,799		(44,140)			4.300	4.098	MS	714,373	1,894,150	07/24/2019	03/25/2028
126650-CZ-1	CVS CAREMARK CORP BASIC			2	2FE	19,192,580	118.6250	22,064,298	18,600,000	19,180,112		(9,812)			5.050	4.844	MS	250,480	939,300	07/24/2018	03/25/2048
126650-DG-2	CVS CAREMARK CORP BASIC			2	2FE	18,978,130	102.0140	19,382,646	19,000,000	18,981,993		3,863			3.250	3.259	FA	233,278		12/19/2019	08/15/2029
12686C-BB-4	CABLEVISION SYSTEMS NY GRP A				4FE	9,818,125	107.7880	10,239,895	9,500,000	9,679,992		(60,706)			5.875	5.115	MS	164,337	558,125	01/18/2018	09/15/2022
12695*-AA-3	CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES				2	16,163,392	99.0960	16,017,275	16,163,392	16,163,392					3.416	3.416	MON	32,208	552,142	07/15/2016	10/10/2038
12696#-AA-8	HSS PROPERTIES CERTIFICATES				1Z	11,589,013	111.2660	12,769,008	11,476,110	11,582,706		(2,015)			4.210	4.189	MON	40,262	483,144	10/01/2017	09/01/2047
12701#-AA-1	CRG ISSUER 2017-1 CRG ISSUER 2017-1				1PL	17,000,000	102.0000	17,340,000	17,000,000	17,000,000					4.700	4.700	JAJO	179,775	799,000	08/04/2017	01/10/2024
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1				1PL	6,000,000	102.0000	6,120,000	6,000,000	6,000,000					5.300	5.300	JAJO	71,550	318,000	07/06/2018	07/10/2025
12702*-AA-4	CVS HEALTH CORPORATION CVS HEALTH CORPORATION				2	13,712,027	103.2950	14,163,839	13,712,027	13,712,027					3.901	3.901	MON	31,203	534,906	10/03/2017	10/10/2039
12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST			4	2PL	28,000,000	116.5860	32,644,080	28,000,000	28,000,000					5.550	5.614	MON	90,650	1,554,000	02/13/2019	07/10/2035
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE				1	38,483,642	105.2810	40,515,963	38,483,642	38,483,642					4.008	4.008	MJSD	17,138	1,542,424	09/14/2018	12/27/2026
128125-*2-9	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1FE	14,000,000	103.3180	14,464,520	14,000,000	14,000,000					3.700	3.700	MON	35,972	517,995	09/20/2017	09/06/2022
128125-*3-7	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1FE	2,000,000	106.5950	2,131,900	2,000,000	2,000,000					4.000	4.000	MON	5,556	80,000	09/19/2017	09/06/2024
128125-*4-5	CALAMOS STRATEGIC TOTAL RET FD CALAMOS STRATEGIC TOTAL RET FD				1FE	2,000,000	109.9440	2,198,880	2,000,000	2,000,000					4.240	4.240	MON	5,889	84,800	09/14/2017	09/06/2027
131347-CK-0	CALPINE CORPORATION BASIC			2	3FE	5,186,125	104.2150	5,419,166	5,200,000	5,186,634		1,041			5.250	5.285	JD	22,750	273,000	08/09/2018	06/01/2026
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC CAMBRIDGE ASSOCIATES LLC				1PL	29,000,000	114.5930	33,231,970	29,000,000	29,000,000					4.910	4.910	FA	585,381	1,325,018	09/06/2018	08/03/2028
133131-AT-9	CAMDEN PROPERTY TRUST BASIC			2	1FE	1,657,555	102.1930	1,737,288	1,700,000	1,668,372		9,966			2.950	3.619	JD	2,229	50,150	12/14/2018	12/15/2022
133131-AW-2	CAMDEN PROPERTY TRUST BASIC			2	1FE	11,732,995	111.4830	13,099,265	11,750,000	11,734,891		1,572			4.100	4.118	AO	101,703	496,470	12/14/2018	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST BASIC			2	1FE	4,194,240	104.0150	4,160,619	4,000,000	4,191,009		(3,231)			3.150	2.567	JJ	67,900		10/23/2019	07/01/2029
133434-AB-6	CAMERON LNG LLC BASIC			2	1FE	10,000,000	101.3010	10,130,060	10,000,000	10,000,000					3.302	3.302	JJ	16,510		12/05/2019	01/15/2035
14040H-AY-1	CAPITAL ONE FINANCIAL CORP 4 3/4% Due 7/15/2021 JJ15				2FE	2,112,560	104.1310	2,082,625	2,000,000	2,021,514		(13,293)			4.750	4.022	JJ	43,806	95,000	02/29/2012	07/15/2021
14040H-BD-6	CAPITAL ONE FINANCIAL CORP 3 1/2% Due 6/15/2023 JD15				2FE	6,306,871	104.2700	6,933,955	6,650,000	6,515,583		35,487			3.500	4.134	JD	10,344	232,750	06/06/2013	06/15/2023
14040H-BJ-3	CAPITAL ONE FINANCIAL CORP BASIC			2	2FE	477,790	107.9200	539,601	500,000	480,708		2,817			4.200	4.971	AO	3,617	21,000	12/14/2018	10/29/2025
14040H-BK-0	CAPITAL ONE FINANCIAL CORP 3 3/4% Due 7/28/2026 JJ28			2	2FE	6,177,990	105.2970	6,528,416	6,200,000	6,184,619		2,024			3.750	3.793	JJ	98,813	232,500	07/25/2016	07/28/2026
14040H-BU-8	CAPITAL ONE FINANCIAL CORP BASIC			2	2FE	484,475	102.8660	514,330	500,000	488,159		3,554			3.200	4.025	JJ	6,711	16,000	12/14/2018	01/30/2023
14065H-AA-3	CAPITOL INV MERGER SUB 2 BASIC			2	5FE	2,241,500	104.0580	2,289,278	2,200,000	2,239,780		(1,720)			10.000	9.367	FA	92,278		12/04/2019	08/01/2024
14149Y-BF-4	CARDINAL HEALTH INC BASIC			2	2FE	3,500,000	101.0290	3,536,018	3,500,000	3,500,000					2.616	2.616	JD	4,069	91,560	06/01/2017	06/15/2022
14149Y-BJ-6	CARDINAL HEALTH INC BASIC			2	2FE	9,954,630	102.3670	10,236,661	10,000,000	9,962,942		4,257			3.410	3.467	JD	15,156	341,000	01/08/2018	06/15/2027
141781-BG-8	CARGILL INC BASIC				1FE	4,948,100	103.2560	5,162,795	5,000,000	4,965,229		10,217			3.250	3.484	MS	54,167	162,500	04/24/2018	03/01/2023
141781-BJ-2	CARGILL INC BASIC			2	1FE	27,070,290	111.7820	29,510,343	26,400,000	27,067,306		(2,984)			3.875	3.726	MN	107,983	511,500	10/10/2019	05/23/2049
141781-BK-9	CARGILL INC BASIC			2	1FE	4,966,650	105.6630	5,283,144	5,000,000	4,968,374		1,724			3.250	3.329	MN	17,153	81,250	05/21/2019	05/23/2029
14313*-AA-1	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2	2,000,000	103.4770	2,069,540	2,000,000	2,000,000					3.860	3.860	AO	13,724	77,200	07/11/2016	04/27/2023
14313*-AB-9	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2	4,000,000	106.7360	4,269,440	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	07/11/2016	04/27/2026
14313*-AC-7	CARMAX AUTO SUPERSTORES, INC SENIOR UNSECURED NOTES				2	4,000,000	108.0980	4,323,920	4,000,000	4,000,000					4.270	4.270	AO	30,364	170,800	07/11/2016	04/27/2028
144141-DB-1	CAROLINA POWER & LIGHT CO 4.1% Due 5/15/2042 MN15			2	1FE	9,295,465	112.5630	9,792,984	8,700,000	9,230,962		(15,720)			4.100	3.689	MN	45,578	356,700	09/08/2016	05/15/2042
144141-DC-9	CAROLINA POWER & LIGHT CO 2.8% Due 5/15/2022 MN15			2	1FE	4,689,425	102.1260	4,799,925	4,700,000	4,697,213		1,121			2.800	2.826	MN	16,816	131,600	05/15/2012	05/15/2022
144141-DD-7	CAROLINA POWER & LIGHT CO BASIC			2	1FE	14,590,621	112.0110	15,451,946	13,795,000	14,541,177		(20,561)			4.100	3.744	MS	166,536	565,595	06/27/2017	03/15/2043
14456#-AA-4	CARRIX, INC CARRIX, INC GTD SEN SEC NOTES				2PL	15,000,000	112.4110	16,861,650	15,000,000	15,000,000					4.960	4.960	JJ	312,067	759,000	07/25/2017	07/31/2027
14456#-AB-2	CARRIX, INC CARRIX, INC GTD SR SEC NOTES				2PL	10,000,000	114.9500	11,495,000	10,000,000	10,000,000					5.060	5.060	JJ	212,239	516,000	07/25/2017	07/31/2029
14456#-AF-3	CARRIX, INC CARRIX, INC				2PL	3,000,000	107.4590	3,223,770	3,000,000	3,000,000					4.090	4.090	JJ	13,974		11/26/2019	07/31/2032
14456#-AG-1	CARRIX, INC CARRIX, INC				2PL	1,500,000	108.6030	1,629,045	1,500,000	1,500,000					4.190	4.190	JJ	7,158		11/26/2019	07/31/2034

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
149123-BN-0	CATERPILLAR INC. CALL @ MAKE WHOLE +15BP				1FE	4,821,500	136.7370	6,836,845	5,000,000	4,859,822		4,663			6.050	6.325	FA	114,278	302,500	01/23/2009	08/15/2036
149123-BS-9	CATERPILLAR INC. 5.2% Due 5/27/2041 MN27				1FE	15,274,350	129.6500	19,447,464	15,000,000	15,239,556		(6,319)			5.200	5.075	MN	73,667	780,000	07/25/2013	05/27/2041
149123-CB-5	CATERPILLAR INC. 3.803% Due 8/15/2042 FA15				1FE	15,771,170	111.6610	20,098,898	18,000,000	16,026,416		48,874			3.803	4.587	FA	258,604	684,540	03/14/2014	08/15/2042
149123-CD-1	CATERPILLAR INC. 4.3% Due 5/15/2044 MN15			2	1FE	31,754,530	117.2940	34,015,149	29,000,000	31,749,083		(6,884)			4.300	3.681	MN	159,339	645,000	12/05/2019	05/15/2044
149123-CE-9	CATERPILLAR INC. 4 3/4% Due 5/15/2064 MN15			2	1FE	34,937,500	126.3190	42,316,981	33,500,000	34,892,370		(9,985)			4.750	4.531	MN	203,326	1,591,250	10/23/2018	05/15/2064
149123-CF-6	CATERPILLAR INC. BASIC			2	1FE	26,060,100	100.4070	25,101,772	25,000,000	26,055,162		(4,938)			3.250	3.031	MS	230,208		10/08/2019	09/19/2049
149123-CG-4	CATERPILLAR INC. BASIC			2	1FE	4,992,550	100.6950	5,034,760	5,000,000	4,992,736		186			2.600	2.617	MS	36,833		09/16/2019	09/19/2029
14912L-6C-0	CATERPILLAR FINL SERVICE BASIC				1FE	4,945,150	105.0550	5,252,738	5,000,000	4,957,600		8,683			3.300	3.508	JD	10,083	165,000	07/25/2018	06/09/2024
14912L-6U-0	CATERPILLAR FINL SERVICE 1.7% Due 8/9/2021 FA9				1FE	14,815,200	99.7860	14,967,827	15,000,000	14,936,097		38,806			1.700	1.971	FA	100,583	255,000	10/24/2016	08/09/2021
14913Q-2T-5	CATERPILLAR FINL SERVICE BASIC				1FE	3,069,360	102.2820	3,068,447	3,000,000	3,067,494		(1,866)			2.950	1.878	FA	30,729		12/05/2019	02/26/2022
14916R-AD-6	CATHOLIC HEALTH INITIATI 4.35% Due 11/1/2042 MN1			4	2FE	4,737,050	102.1570	5,107,868	5,000,000	4,767,096		6,021			4.350	4.693	MN	36,250	217,500	06/13/2014	11/01/2042
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 3.849% Due 4/15/2023 AO15				2FE	16,048,056	104.9790	16,691,660	15,900,000	15,953,242		(14,965)			3.849	3.740	AO	129,198	611,991	12/14/2012	04/15/2023
15135#-BM-3	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES				2	12,000,000	105.1810	12,621,720	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BQ-4	CENTENNIAL ENERGY HOLDINGS INC SENIOR NOTES SERIES E				2	12,000,000	105.1810	12,621,720	12,000,000	12,000,000					4.570	4.570	JD	16,757	548,400	12/06/2012	12/20/2022
15135#-BS-0	CENTENNIAL ENERGY HOLDINGS INC 4.49% Due 6/27/2023 JD27				2	7,000,000	105.7020	7,399,140	7,000,000	7,000,000					4.490	4.490	JD	3,492	314,300	06/27/2013	06/27/2023
15189T-AX-5	CENTERPOINT ENERGY INC BASIC			2	2FE	3,475,975	98.9920	3,464,709	3,500,000	3,476,279		304			2.950	3.028	MS	39,292		11/20/2019	03/01/2030
15189W-AG-5	CENTERPOINT ENERGY RESOU 4 1/2% Due 1/15/2021 JJ15			2	2FE	4,996,400	101.9720	5,098,624	5,000,000	4,999,551		413			4.500	4.509	JJ	103,750	225,000	01/04/2011	01/15/2021
15189X-AD-0	CENTERPOINT ENER HOUSTON CALL @ MAKE WHOLE +35BP				1FE	11,004,800	140.9930	13,676,351	9,700,000	10,561,281		(42,146)			6.950	5.966	MS	198,500	674,150	01/13/2005	03/15/2033
15189X-AN-8	CENTERPOINT ENER HOUSTON 4 1/2% Due 4/1/2044 AO1			2	1FE	6,228,460	119.2440	6,916,163	5,800,000	6,210,888		(9,109)			4.500	4.033	AO	65,250	261,000	02/27/2019	04/01/2044
15189X-AS-7	CENTERPOINT ENER HOUSTON BASIC			2	1FE	23,178,131	111.7990	23,349,174	20,885,000	23,164,782		(13,349)			3.950	3.337	MS	274,986	177,750	10/17/2019	03/01/2048
15189X-AT-5	CENTERPOINT ENER HOUSTON BASIC			2	1FE	66,687,070	117.2480	75,038,778	64,000,000	66,651,369		(35,701)			4.250	4.005	FA	1,133,333	1,480,889	05/23/2019	02/01/2049
15678#-AJ-4	CERNER CORP 3.58% Due 1/29/2025 JJ29				1	15,000,000	104.6870	15,703,050	15,000,000	15,000,000					3.580	3.580	JJ	226,733	537,000	11/06/2014	01/29/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP 4.908% Due 7/23/2025 JJ23				2FE	27,096,391	110.2180	29,097,631	26,400,000	26,888,852		(78,101)			4.908	4.520	JJ	568,674	1,295,712	01/08/2018	07/23/2025
161175-BA-1	CHARTER COMM OPT LLC/CAP 6.484% Due 10/23/2045 AO23			2	2FE	33,909,017	124.5220	35,364,207	28,400,000	33,624,357		(99,103)			6.484	5.170	AO	347,831	1,841,456	01/27/2017	10/23/2045
161175-BB-9	CHARTER COMM OPT LLC/CAP 4.464% Due 7/23/2022 JJ23			2	2FE	16,942,080	105.1160	17,344,066	16,500,000	16,718,980		(86,636)			4.464	3.875	JJ	323,268	736,560	05/04/2017	07/23/2022
161175-BJ-2	CHARTER COMM OPT LLC/CAP BASIC			2	2FE	1,343,678	103.7410	1,452,367	1,400,000	1,353,082		4,748			3.750	4.242	FA	19,833	52,500	12/18/2017	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC			2	2FE	15,581,230	106.6170	16,099,136	15,100,000	15,562,312		(20,395)			4.200	3.749	MS	186,737	333,900	07/24/2019	03/15/2028
161175-BL-7	CHARTER COMM OPT LLC/CAP 5.375% Due 05/01/47			2	2FE	8,185,484	112.4190	8,881,090	7,900,000	8,059,601		(61,748)			5.375	4.477	MN	70,771	424,625	11/28/2017	05/01/2047
161175-BQ-6	CHARTER COMM OPT LLC/CAP BASIC			2	2FE	15,705,000	107.5820	16,137,255	15,000,000	15,621,832		(83,168)			4.500	3.382	FA	281,250	270,000	08/06/2019	02/01/2024
165303-G#-9	CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES CORP			4	2Z	25,000,000	99.6050	24,901,250	25,000,000	25,000,000					2.980	2.979	JD	22,764		12/27/2019	12/20/2034
166764-BT-6	CHEVRON CORP BASIC			2	1FE	4,085,592	103.6640	4,353,909	4,200,000	4,106,872		20,532			2.895	3.471	MS	39,855	121,590	12/14/2018	03/03/2024
16876A-AA-2	CHILDREN'S HOSPITAL MEDI 4.268% Due 5/15/2044 MN15				1FE	6,439,540	113.4460	7,373,961	6,500,000	6,444,497		1,262			4.268	4.325	MN	35,448	277,420	12/28/2015	05/15/2044
171232-AQ-4	CHUBB CORP 6% Due 5/11/2037 MN11				1FE	18,458,442	138.8640	24,231,707	17,450,000	18,240,582		(27,137)			6.000	5.585	MN	145,417	1,047,000	01/08/2010	05/11/2037
17275R-AD-4	CISCO SYSTEMS INC 5.9% Due 2/15/2039 FA15				1FE	7,685,790	140.3400	9,823,769	7,000,000	7,552,014		(16,475)			5.900	5.242	FA	156,022	413,000	02/02/2009	02/15/2039
17275R-AH-5	CISCO SYSTEMS INC 4.45% Due 1/15/2020 JJ15				1FE	9,485,940	100.0900	9,508,597	9,500,000	9,499,932		1,738			4.450	4.469	JJ	194,935	422,750	11/09/2009	01/15/2020
17275R-BD-3	CISCO SYSTEMS INC 2.2% Due 2/28/2021 FA31				1FE	6,858,950	100.5100	7,035,710	7,000,000	6,930,881		57,828			2.200	3.075	FA	52,617	154,000	09/28/2018	02/28/2021
172967-FF-3	CITIGROUP INC 5 3/8% Due 8/9/2020 FA9				1FE	4,180,880	102.0280	4,081,131	4,000,000	4,014,941		(23,803)			5.375	4.741	FA	84,806	215,000	10/06/2011	08/09/2020
172967-HT-1	CITIGROUP INC 3 3/4% Due 6/16/2024 JD16				1FE	20,584,000	106.1940	21,238,735	20,000,000	20,513,633		(70,367)			3.750	3.128	JD	31,250	750,000	04/29/2019	06/16/2024
172967-JT-9	CITIGROUP INC 4.4% Due 6/10/2025 JD10				2FE	4,753,063	108.7460	5,111,080	4,700,000	4,732,563		(5,215)			4.400	4.256	JD	12,063	206,800	09/23/2015	06/10/2025
172967-KA-8	CITIGROUP INC 4.45% Due 9/29/2027 MS29				2FE	24,177,298	110.1990	25,676,405	23,300,000	24,018,156		(77,850)			4.450	3.983	MS	264,973	1,036,850	01/19/2018	09/29/2027
172967-KJ-9	CITIGROUP INC 4.6% Due 3/9/2026 MS9				2FE	42,453	110.0360	45,115	41,000	41,986		(137)			4.600	4.155	MS	587	1,886	05/19/2016	03/09/2026
172967-KN-0	CITIGROUP INC 3.4% Due 5/1/2026 MN1				1FE	19,160,414	105.0940	19,547,412	18,600,000	18,988,580		(54,903)			3.400	3.035	MN	105,400	632,400	10/05/2016	05/01/2026
172967-LJ-8	CITIGROUP INC BASIC			2	1FE	34,556,450	118.7930	35,637,813	30,000,000	34,514,663		(32,088)			4.281	3.421	AO	239,023	856,200	10/04/2019	04/24/2048
172967-LS-8	CITIGROUP INC BASIC			2	1FE	59,139,455	105.4090	61,189,966	58,050,000	59,202,893		32,119			3.520	3.205	AO	363,264	953,040	12/19/2019	10/27/2028
172967-LW-9	CITIGROUP INC BASIC			2	1FE	16,165,570	109.6250	17,539,958	16,000,000	16,153,739		(12,448)			4.075	3.937	AO	123,156	652,000	02/22/2019	04/23/2029
172967-MD-0	CITIGROUP INC BASIC			2	1FE	83,834,200	125.0400	96,280,512	77,000,000	83,775,352		(57,831)			4.650	4.115	JJ	1,571,442	1,674,000	10/10/2019	07/23/2048
172967-ME-8	CITIGROUP INC BASIC			2	1FE	7,996,750	109.2890	8,196,683	7,500,000	7,978,427		(18,323)			3.980	3.176	MS	83,746	149,250	07/30/2019	03/20/2030
17302W-AB-4	CITGO HOLDING INC BASIC			2	4FE	2,326,500	107.4010	2,362,832	2,200,000	2,322,986		(3,514)			9.250	7.441	FA	84,792		12/09/2019	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17325F-AY-4	CITIBANK NA BASIC			2	1FE	4,048,160	101.1370	4,045,464	4,000,000	4,045,888		(2,272)			2.844	2.000	MN	12,956		12/04/2019	05/20/2022
17858P-AA-9	CITY OF HOPE/THE 5.623% Due 11/15/2043 MN15				1FE	11,963,840	133.9280	16,071,386	12,000,000	11,967,242		629			5.623	5.644	MN	86,219	674,760	09/20/2013	11/15/2043
18055#-AR-3	CLARION LION FUND HOLDING LP 4.8% Due 7/1/2024 JJ1				1	15,000,000	108.5760	16,286,400	15,000,000	15,000,000					4.800	4.800	JJ	360,000	720,000	12/05/2013	07/01/2024
18055#-AU-6	CLARION LION FUND HOLDING LP SENIOR NOTES				1	4,000,000	103.9560	4,158,240	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	05/01/2015	07/30/2025
18055#-AV-4	CLARION LION FUND HOLDING LP SENIOR NOTES				1	12,000,000	104.6470	12,557,640	12,000,000	12,000,000					3.710	3.710	JJ	186,737	445,200	05/01/2015	07/30/2027
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 A015				1FE	6,754,987	107.3020	7,248,237	6,754,987	6,754,987					4.510	4.510	AO	64,315	152,325	10/08/2019	10/15/2023
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 A015				1FE	4,528,696	111.0650	5,029,796	4,528,696	4,528,696					4.660	4.660	AO	44,552	105,519	10/08/2019	10/15/2025
18469Q-3#-6	CLEARBRIDGE MLP AND MIDSTREAM PREFERRED STOCK				1FE	4,200,000	105.0630	4,412,646	4,200,000	4,200,000					4.180	4.202	MJSD	11,216	175,560	12/16/2014	01/08/2023
18469P-2#-6	CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES				1FE	1,000,000	100.2960	1,002,960	1,000,000	1,000,000					3.690	3.690	MJSD	513	36,900	03/10/2015	03/26/2020
18469P-3#-5	CLEARBRIDGE ENERGY MIDSTREAM PREFERRED SHARES				1FE	1,000,000	103.6060	1,036,060	1,000,000	1,000,000					4.070	4.070	MJSD	339	40,696	03/10/2015	03/28/2022
18469P-A@-9	CLEARBRIDGE ENERGY MIDSTREAM SERIES B SENIOR SECURED NOTES				1FE	6,894,268	104.2230	7,185,413	6,894,268	6,894,268					3.870	3.870	FA	106,723	266,808	01/17/2013	02/07/2023
18469Q-2#-4	CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES				1FE	600,000	100.2960	601,776	600,000	600,000					3.690	3.690	MJSD	308	22,140	03/10/2015	03/26/2020
18469Q-3#-3	CLEARBRIDGE MLP AND MIDTREAM PREFERRED SHARES				1FE	600,000	103.6060	621,636	600,000	600,000					4.070	4.070	MJSD	204	24,420	03/10/2015	03/28/2022
185508-B*-8	CLECO POWER LLC SENIOR NOTES				2FE	5,000,000	103.4450	5,172,250	5,000,000	5,000,000					3.470	3.470	JD	7,229	173,500	01/02/2017	12/16/2026
185508-B@-6	CLECO POWER LLC SENIOR NOTES				2	10,000,000	104.6120	10,461,200	10,000,000	10,000,000					3.570	3.570	JD	14,875	357,000	01/02/2017	12/16/2028
185508-C@-5	CLECO POWER LLC CLECO POWER LLC				2	12,000,000	102.2550	12,270,600	12,000,000	12,000,000					3.170	3.170	JD	15,850	380,400	04/03/2018	12/16/2024
18586*-AA-2	CLEVELAND BROTHERS HOLDINGS, I 4 1/4% Due 7/10/2022 JJ10				2PL	8,000,000	103.3180	8,265,440	8,000,000	8,000,000					4.250	4.250	JJ	161,500	340,000	10/24/2017	07/10/2022
18586*-AE-4	CLEVELAND BROTHERS HOLDINGS, I 4.15% Due 2/5/2027 FA5				2PL	8,000,000	105.1180	8,409,440	8,000,000	8,000,000					4.150	4.150	FA	134,644	332,000	11/06/2014	02/05/2027
18586*-AF-1	CLEVELAND BROTHERS HOLDINGS, I 4.19% Due 11/23/2025 MN15				2PL	10,000,000	105.3240	10,532,400	10,000,000	10,000,000					4.190	4.190	MN	53,539	419,000	08/20/2015	11/23/2025
186108-CJ-3	CLEVELAND ELECTRIC ILLUM BASIC				1FE	1,187,175	114.3050	1,257,357	1,100,000	1,172,652		(14,039)			5.500	3.923	FA	22,856	60,500	12/14/2018	08/15/2024
19108#-AA-5	COCA-COLA BEVERAGES FLORIDA LL COCA-COLA BEVERAGES FLORIDA LL				2PL	30,000,000	104.7490	31,424,700	30,000,000	30,000,000					3.810	3.810	MS	361,950	1,143,000	03/13/2018	03/07/2028
191216-BT-6	COCA-COLA CO BASIC				1FE	1,176,984	100.0330	1,200,396	1,200,000	1,189,680		12,257			1.875	2.942	AO	4,000	22,500	12/14/2018	10/27/2020
191216-CE-8	COCA-COLA CO BASIC				1FE	570,174	104.7490	628,497	600,000	573,384		3,099			2.900	3.588	MN	1,740	17,400	12/14/2018	05/25/2027
191219-AU-8	COCA-COLA REFRESH USA 6 3/4% Due 9/15/2023 MS15				1FE	999,230	114.5150	1,145,150	1,000,000	999,806		44			6.750	6.756	MS	19,875	69,000	03/26/1998	09/15/2023
19123#-AA-6	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES,				1FE	24,000,000	105.8990	25,415,760	24,000,000	24,000,000					3.490	3.490	JD	6,980	837,600	01/08/2018	12/28/2029
19123#-AB-4	COCA-COLA SOUTHWEST BEVERAGES COCA-COLA SOUTHWEST BEVERAGES,				1FE	5,000,000	107.6950	5,384,750	5,000,000	5,000,000					3.640	3.640	JD	1,517	182,000	01/08/2018	12/28/2032
19416Q-EK-2	COLGATE-PALMOLIVE CO BASIC			2	1FE	27,240,579	115.3920	32,377,783	28,059,000	27,270,765		15,697			3.700	3.866	FA	432,576	1,038,183	02/07/2018	08/01/2047
195869-AL-6	COLONIAL PIPELINE CO 6 3/8% Due 8/1/2037 FA1				1FE	9,953,100	133.8140	13,381,409	10,000,000	9,962,892		1,116			6.375	6.410	FA	265,625	637,500	08/15/2007	08/01/2037
195869-AN-2	COLONIAL PIPELINE CO 4.2% Due 4/15/2043 A015			2	1FE	20,017,500	109.8350	21,967,093	20,000,000	20,027,609		(2,072)			4.200	4.184	AO	177,333	840,000	07/05/2017	04/15/2043
196500-AA-0	COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15			2	2FE	2,793,196	104.4560	2,924,777	2,800,000	2,795,185		619			4.150	4.180	FA	43,898	116,200	08/11/2016	08/15/2026
196801-A@-3	COLORCON INC SENIOR NOTES				2	13,000,000	105.1350	13,667,550	13,000,000	13,000,000					3.990	3.990	MS	142,643	518,700	06/05/2014	09/22/2024
199575-AT-8	OHIO POWER COMPANY CALL MAKE WHOLE+30BP				1FE	4,893,311	136.9670	6,437,432	4,700,000	4,827,620		(6,081)			6.600	6.294	MS	103,400	310,200	03/26/2003	03/01/2033
20030N-AF-8	COMCAST CORP. CALL @ MAKE WHOLE +25BP				1FE	6,872,431	130.7340	9,151,380	7,000,000	6,903,331		3,788			5.650	5.786	JD	17,578	395,500	10/01/2009	06/15/2035
20030N-AX-9	COMCAST CORP. 6.4% Due 5/15/2038 MN15				1FE	3,210,197	140.6460	3,835,425	2,727,000	3,137,663		(13,213)			6.400	5.125	MN	22,301	174,528	09/23/2013	05/15/2038
20030N-BE-0	COMCAST CORP. 4.65% Due 7/15/2042 JJ15				1FE	10,094,294	120.2780	11,787,234	9,800,000	10,066,351		(7,068)			4.650	4.455	JJ	210,128	455,700	05/14/2015	07/15/2042
20030N-BH-3	COMCAST CORP. 4 1/4% Due 1/15/2033 JJ15				1FE	7,932,880	115.6410	9,251,310	8,000,000	7,950,119		2,799			4.250	4.313	JJ	156,778	340,000	01/08/2013	01/15/2033
20030N-BK-6	COMCAST CORP.				1FE	5,245,750	121.6360	6,081,798	5,000,000	5,231,350		(5,263)			4.750	4.436	MS	79,167	237,500	02/15/2017	03/01/2044
20030N-BQ-3	COMCAST CORP. 4.6% Due 8/15/2045 FA15			2	1FE	23,645,300	119.9730	27,593,753	23,000,000	23,607,192		(13,021)			4.600	4.425	FA	399,689	1,058,000	02/13/2017	08/15/2045
20030N-BV-2	COMCAST CORP. 1 5/8% Due 1/15/2022 JJ15			2	1FE	4,986,900	99.7230	4,986,146	5,000,000	4,987,342		442			1.625	1.752	JJ	37,465		12/04/2019	01/15/2022
20030N-BY-6	COMCAST CORP.			2	1FE	9,726,000	105.7690	10,576,913	10,000,000	9,775,957		27,244			3.300	3.662	FA	137,500	330,000	02/21/2018	02/01/2027
20030N-CA-7	COMCAST CORP. BASIC			2	1FE	23,444,720	104.8740	25,169,642	24,000,000	23,532,050		48,456			3.150	3.424	FA	285,600	756,000	03/12/2018	02/15/2028
20030N-CC-3	COMCAST CORP. BASIC			2	1FE	20,345,542	110.1960	23,030,953	20,900,000	20,352,473		7,043			3.969	4.128	MN	138,254	631,071	04/30/2019	11/01/2047
20030N-CG-4	COMCAST CORP. BASIC			2	1FE	1,410,598	112.3320	1,572,647	1,400,000	1,410,368		(155)			4.049	4.008	MN	9,448	56,686	12/15/2017	11/01/2052
20030N-CH-2	COMCAST CORP. BASIC			2	1FE	48,729,960	107.7350	54,944,602	51,000,000	49,035,742		194,102			3.550	4.100	MN	301,750	1,810,500	06/06/2018	05/01/2028
20030N-CK-5	COMCAST CORP. BASIC			2	1FE	10,288,572	110.8060	11,080,644	10,000,000	10,285,964		(2,608)			4.000	3.831	MS	133,333	200,000	06/19/2019	03/01/2048
20030N-CL-3	COMCAST CORP. BASIC			2	1FE	10,031,900	119.2660	11,926,609	10,000,000	10,030,746		(892)			4.600	4.575	AO	97,111	472,778	10/03/2018	10/15/2038
20030N-CM-1	COMCAST CORP. BASIC			2	1FE	34,519,248	123.3840	41,950,661	34,000,000	34,512,243		(7,182)			4.700	4.604	AO	337,356	1,637,428	05/09/2019	10/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
20030N-CR-0	COMCAST CORP. BASIC			2	1FE	13,999,160	106.6560	14,931,803	14,000,000	13,999,443		199			3.700	3.701	AO	109,356	532,389	10/02/2018	04/15/2024
20030N-CT-6	COMCAST CORP. BASIC			2	1FE	36,828,997	112.5850	39,067,101	34,700,000	36,749,430		(79,736)			4.150	3.337	AO	304,011	996,692	12/11/2019	10/15/2028
202795-HK-9	COMMONWEALTH EDISON CO 5.9% Due 3/15/2036 MS15				1FE	26,930,540	132.5540	34,483,975	26,015,000	26,718,803		(26,592)			5.900	5.641	MS	451,938	1,534,885	10/19/2009	03/15/2036
202795-JD-3	COMMONWEALTH EDISON CO 4.7% Due 1/15/2044 JJ15			2	1FE	11,624,304	121.2920	13,784,824	11,365,000	11,600,836		(5,628)			4.700	4.554	JJ	246,305	534,155	06/08/2015	01/15/2044
202795-JF-8	COMMONWEALTH EDISON CO 3.7% Due 3/1/2045 MS1			2	1FE	9,692,408	106.4030	11,065,870	10,400,000	9,747,532		14,096			3.700	4.097	MS	128,267	384,800	10/25/2016	03/01/2045
202795-JG-6	COMMONWEALTH EDISON CO 4.35% Due 11/15/2045 MN15			2	1FE	23,287,667	116.8480	26,407,620	22,600,000	23,247,151		(14,274)			4.350	4.166	MN	125,618	983,100	04/05/2018	11/15/2045
202795-JJ-0	COMMONWEALTH EDISON CO 3.65% Due 6/15/2046 JD15			2	1FE	19,974,044	105.5790	20,482,271	19,400,000	19,967,242		(4,163)			3.650	3.474	JD	31,471	616,850	10/04/2019	06/15/2046
202795-JM-3	COMMONWEALTH EDISON CO BASIC			2	1FE	19,800,999	112.5490	22,397,160	19,900,000	19,803,690		1,815			4.000	4.029	MS	265,333	796,000	09/07/2018	03/01/2048
20451R-AA-0	COMPASS DIVERSIFIED HOLD BASIC			2	4FE	5,500,000	108.4080	5,962,415	5,500,000	5,500,000					8.000	8.000	MN	73,333	440,000	04/05/2018	05/01/2026
205887-CA-8	CONAGRA FOODS INC BASIC			2	2FE	15,599,250	107.6140	16,142,124	15,000,000	15,523,656		(75,594)			4.300	3.411	MN	107,500	322,500	04/29/2019	05/01/2024
205887-CB-6	CONAGRA FOODS INC BASIC			2	2FE	6,481,410	110.4820	7,181,326	6,500,000	6,484,235		2,400			4.600	4.648	MN	49,833	306,475	10/15/2018	11/01/2025
205887-CC-4	CONAGRA FOODS INC BASIC			2	2FE	1,095,730	114.5950	1,145,950	1,000,000	1,090,934		(4,796)			4.850	3.609	MN	8,083	24,250	06/13/2019	11/01/2028
205887-CE-0	CONAGRA FOODS INC BASIC			2	2FE	5,123,772	122.3310	6,361,215	5,200,000	5,124,926		1,154			5.400	5.500	MN	46,800	287,820	03/21/2019	11/01/2048
207597-EG-6	CONNECTICUT LIGHT & POWER CO 4.3% Due 4/15/2044 A015			2	1FE	39,097,930	117.9950	42,478,127	36,000,000	38,951,007		(64,475)			4.300	3.773	AO	326,800	1,333,000	06/10/2019	04/15/2044
207597-EH-4	CONNECTICUT LIGHT & POWER CO 4.15% Due 6/1/2045 JD1			2	1FE	27,649,947	115.5250	32,000,411	27,700,000	27,662,963		(1,054)			4.150	4.152	JD	95,796	1,149,550	11/01/2016	06/01/2045
207597-EJ-0	CONNECTICUT LIGHT & POWER CO BASIC			2	1FE	387,960	105.1420	420,570	400,000	389,299		1,292			3.200	3.625	MS	3,769	12,800	12/14/2018	03/15/2027
207597-EL-5	CONNECTICUT LIGHT & POWER CO BASIC			2	1FE	24,773,481	115.1360	24,616,167	21,380,000	24,757,869		(15,612)			4.000	3.143	AO	213,800		10/16/2019	04/01/2048
208251-AE-8	CONOCOPHILLIPS HLDG CO 6.95% Due 4/15/2029 A015				1FE	1,433,430	136.0380	2,040,571	1,500,000	1,463,366		2,677			6.950	7.317	AO	22,008	104,250	07/13/1999	04/15/2029
20825C-AF-1	PHILLIPS PETROLEUM CALL @> PAR OR MAKE WHOLE +15B				1FE	9,817,824	131.6600	12,244,409	9,300,000	9,638,407		(17,849)			5.900	5.500	AO	115,837	548,700	12/12/2005	10/15/2032
20825C-AQ-7	PHILLIPS PETROLEUM 6 1/2% Due 2/1/2039 FA1				1FE	13,236,750	145.5950	17,471,396	12,000,000	12,999,508		(29,400)			6.500	5.765	FA	325,000	780,000	10/02/2009	02/01/2039
20826F-AC-0	CONOCOPHILLIPS COMPANY 4.3% Due 11/15/2044 MN15			2	1FE	64,004,732	117.4310	75,625,838	64,400,000	64,023,389		6,715			4.300	4.336	MN	353,842	2,769,200	11/21/2018	11/15/2044
20826F-AF-3	CONOCOPHILLIPS COMPANY 4.15% Due 11/15/2034 MN15			2	1FE	9,882,087	112.0530	10,420,902	9,300,000	9,826,069		(27,433)			4.150	3.641	MN	49,316	385,950	11/28/2017	11/15/2034
20826F-AQ-9	CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15			2	1FE	27,047,380	115.0300	28,757,411	25,000,000	26,671,335		(241,635)			4.950	3.690	MS	364,375	1,237,500	01/30/2019	03/15/2026
20903X-AE-3	CONSOLIDATED COMMUNICATI BASIC			2	5FE	7,026,263	91.3430	7,033,421	7,700,000	7,074,835		48,573			6.500	9.924	AO	125,125	153,075	12/10/2019	10/01/2022
209111-EL-3	CONSOLIDATED EDISON INC 5.85% Due 3/15/2036 MS15				1FE	7,617,610	130.1770	9,112,396	7,000,000	7,470,347		(18,088)			5.850	5.230	MS	120,575	409,500	10/02/2009	03/15/2036
209111-EQ-2	CONSOLIDATED EDISON INC 5.7% Due 12/1/2036 JD1				1FE	1,028,410	128.4120	1,284,118	1,000,000	1,022,175		(779)			5.700	5.497	JD	4,750	57,000	08/26/2009	12/01/2036
209111-FC-2	CONSOLIDATED EDISON INC 3.95% Due 3/1/2043 MS1			2	1FE	5,182,950	108.3890	5,419,427	5,000,000	5,171,943		(4,763)			3.950	3.724	MS	65,833	197,500	08/08/2017	03/01/2043
209111-FD-0	CONSOLIDATED EDISON INC 4.45% Due 3/15/2044 MS15			2	1FE	4,576,813	116.2730	5,464,843	4,700,000	4,589,651		2,441			4.450	4.612	MS	61,583	209,150	03/20/2014	03/15/2044
209111-FF-5	CONSOLIDATED EDISON INC 4 5/8% Due 12/1/2054 JD1			2	1FE	50,234,660	121.1480	58,151,195	48,000,000	50,128,752		(27,178)			4.625	4.373	JD	185,000	2,220,000	11/16/2016	12/01/2054
209111-FG-3	CONSOLIDATED EDISON INC			2	1FE	10,367,166	117.4320	11,390,913	9,700,000	10,329,639		(13,899)			4.500	4.087	JD	36,375	436,500	02/23/2017	12/01/2045
209111-FH-1	CONSOLIDATED EDISON INC 3.85% Due 6/15/2046 JD15			2	1FE	16,940,446	107.7900	18,001,007	16,700,000	16,929,816		(5,290)			3.850	3.766	JD	28,576	642,950	11/28/2017	06/15/2046
209111-FK-4	CONSOLIDATED EDISON INC 4.3% Due 12/1/2056 JD1			2	1FE	21,657,418	112.0170	24,307,770	21,700,000	21,658,928		755			4.300	4.310	JD	77,758	933,100	04/25/2018	12/01/2056
209111-FQ-1	CONSOLIDATED EDISON INC BASIC			2	1FE	15,012,800	116.0230	17,403,475	15,000,000	15,013,093		(19)			4.500	4.495	MN	86,250	675,000	08/01/2018	05/15/2058
209115-A*-5	CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON			4	1	8,666,613	114.6200	9,933,672	8,666,613	8,666,613					8.710	8.710	JD	2,097	763,517	10/06/2000	06/30/2022
21017#-AA-1	CONSOLIDATED TERMINALS LLC SENIOR SECURED NOTES				2PL	18,000,000	105.8360	19,050,480	18,000,000	18,000,000					4.820	4.820	JD	45,790	867,600	11/22/2013	12/12/2023
21036P-AQ-1	CONSTELLATION BRANDS INC 3.7% Due 12/6/2026 JD6			2	2FE	18,583,074	106.2260	19,758,108	18,600,000	18,587,625		1,539			3.700	3.711	JD	47,792	688,200	11/29/2016	12/06/2026
21036P-AR-9	CONSTELLATION BRANDS INC BASIC			2	2FE	11,391,720	101.2470	11,947,128	11,800,000	11,512,787		114,760			2.700	3.790	MN	46,020	318,600	12/07/2018	05/09/2022
21036P-AS-7	CONSTELLATION BRANDS INC			2	2FE	1,995,320	104.4340	2,088,689	2,000,000	1,996,403		421			3.500	3.528	MN	10,111	70,000	05/02/2017	05/09/2027
21036P-AX-6	CONSTELLATION BRANDS INC BASIC			2	2FE	2,578,575	102.6710	2,566,778	2,500,000	2,569,849		(8,726)			3.200	3.244	FA	30,222	40,000	08/07/2019	02/15/2023
21036P-AY-4	CONSTELLATION BRANDS INC BASIC			2	2FE	1,482,815	105.2800	1,579,205	1,500,000	1,485,174		2,184			3.600	3.730	FA	20,400	36,000	06/13/2019	02/15/2028
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC			2	2FE	6,995,262	104.5950	8,472,192	8,100,000	7,013,475		17,213			4.100	4.992	FA	125,460	311,600	05/14/2019	02/15/2048
21036P-BB-3	CONSTELLATION BRANDS INC BASIC			2	2FE	1,010,510	109.3010	1,093,013	1,000,000	1,009,118		(1,325)			4.400	4.219	MN	5,622	45,956	12/07/2018	11/15/2025
21036P-BC-1	CONSTELLATION BRANDS INC BASIC			2	2FE	7,781,278	112.4710	8,210,389	7,300,000	7,752,278		(28,932)			4.650	3.798	MN	43,374	354,537	05/06/2019	11/15/2028
21036P-BD-9	CONSTELLATION BRANDS INC BASIC			2	2FE	4,489,380	121.9690	5,488,611	4,500,000	4,490,045		665			5.250	5.265	MN	30,188	246,750	01/18/2019	11/15/2048
21036P-BE-7	CONSTELLATION BRANDS INC BASIC			2	2FE	6,614,010	101.2910	6,583,893	6,500,000	6,612,397		(1,613)			3.150	2.937	FA	86,450		10/30/2019	08/01/2029
210518-CT-1	CONSUMER ENERGY 2.85% Due 5/15/2022 MN15			2	1FE	1,899,829	102.1030	1,939,951	1,900,000	1,899,957		17			2.850	2.851	MN	6,919	54,150	05/01/2012	05/15/2022
210518-CX-2	CONSUMER ENERGY 4.35% Due 8/31/2064 FA31			2	1FE	13,424,255	115.9540	15,653,836	13,500,000	13,430,110		1,430			4.350	4.375	FA	197,381	478,500	03/15/2019	08/31/2064
210518-CZ-7	CONSUMER ENERGY 3 1/4% Due 8/15/2046 FA15			2	1FE	4,136,145	100.7730	4,534,774	4,500,000	4,157,238		7,458			3.250	3.702	FA	55,250	146,250	07/05/2017	08/15/2046
210518-DA-1	CONSUMER ENERGY BASIC			2	1FE	4,265,952	112.8890	4,176,898	3,700,000	4,263,265		(2,687)			3.950	3.113	JJ	67,391		10/10/2019	07/15/2047
210518-DB-9	CONSUMER ENERGY BASIC			2	1FE	9,314,214	115.1970	10,713,324	9,300,000	9,313,810		(264)			4.050	4.041	MN	48,128	376,650	05/11/2018	05/15/2048
210518-DD-5	CONSUMER ENERGY BASIC			2	1FE	13,595,670	120.8430	16,313,816	13,500,000	13,593,921		(1,857)			4.350	4.306	AO	123,975	541,575	01/07/2019	04/15/2049
210518-DE-3	CONSUMER ENERGY BASIC			2	1FE	5,687,900	110.0490	5,502,426	5,000,000	5,684,666		(3,234)			3.750	3.045	FA	70,833		10/03/2019	02/15/2050
210518-DF-0	CONSUMER ENERGY BASIC			2	1FE	14,288,280	99.3970	14,114,430	14,200,000	14,287,999		(281)			3.100	3.068	FA	144,288		10/10/2019	08/15/2050
212015-AH-4	CONTINENTAL RESOURCES BASIC			2	2FE	559,431	100.7680	553,216	549,000	550,046		(4,997)			5.000	4.054	MS	8,083	27,450	01/29/2018	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	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
212168-AA-6	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31			4	2FE	13,138,163	115.9080	15,228,182	13,138,163	13,138,163					6.000	6.001	FA	264,953	801,227	09/23/2013	02/28/2033
21867*-AA-6	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES				2	6,000,000	102.4310	6,145,860	6,000,000	6,000,000					4.010	4.010	MS	60,818	240,600	09/16/2011	09/30/2021
21867*-AB-4	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES				2	4,010,480	105.2630	4,210,520	4,000,000	4,008,879		(1,601)			4.110	4.045	MS	41,557	123,300	03/26/2019	09/30/2023
21871@-AA-8	CORESITE, L.P. SENIOR NOTES				2	14,000,000	104.1300	14,578,200	14,000,000	14,000,000					4.190	4.190	JD	26,071	593,600	05/24/2016	06/15/2023
21871@-AC-4	CORESITE, LP CORESITE, LP				2PL	6,000,000	104.3540	6,261,240	6,000,000	6,000,000					4.110	4.106	FA	173,990	3,000	04/23/2019	04/17/2026
21871@-AD-2	CORESITE, LP CORESITE, LP				2PL	7,000,000	105.6100	7,392,700	7,000,000	7,000,000					4.310	4.306	FA	212,866	3,500	04/23/2019	04/17/2029
21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC			4	1PL	13,042,684	111.2070	14,504,378	13,042,684	13,042,684					4.430	4.454	FMAN	73,829	384,995	11/19/2018	01/31/2040
219350-AH-8	CORNING, INC. DEBENTURES				2FE	996,863	123.4520	1,234,522	1,000,000	998,330		127			6.850	6.875	MS	22,833	68,500	03/01/1999	03/01/2029
219350-AR-6	CORNING, INC. CALL @ MAKE WHOLE +35BP			2	2FE	4,832,900	120.9330	6,046,661	5,000,000	4,863,914		4,009			7.250	7.540	FA	136,944	362,500	06/24/2009	08/15/2036
22006@-AB-2	CORPORATION SERVICE COMPANY 4.32% Due 8/22/2023 FA22				2	13,000,000	105.3270	13,692,510	13,000,000	13,000,000					4.320	4.320	FA	201,240	561,600	08/07/2013	08/22/2023
22160K-AK-1	COSTCO WHOLESALE CORP BASIC			2	1FE	1,363,558	101.1780	1,416,493	1,400,000	1,374,226		10,299			2.300	3.109	MN	3,846	32,200	12/14/2018	05/18/2022
22160K-AL-9	COSTCO WHOLESALE CORP BASIC			2	1FE	485,425	103.3880	516,939	500,000	488,023		2,508			2.750	3.342	MN	1,642	13,750	12/14/2018	05/18/2024
22160K-AM-7	COSTCO WHOLESALE CORP BASIC			2	1FE	480,215	105.5880	527,941	500,000	482,356		2,067			3.000	3.548	MN	1,792	15,000	12/14/2018	05/18/2027
221644-AA-5	COTT HOLDINGS INC			2	4FE	5,490,625	104.5440	5,749,895	5,500,000	5,488,416		559			5.500	5.524	AO	75,625	302,500	02/14/2019	04/01/2025
22279#-AA-2	COUSINS PROPERTIES COUSINS PROPERTIES				2	10,000,000	104.1050	10,410,500	10,000,000	10,000,000					3.910	3.910	JJ	190,069	391,000	07/13/2017	07/06/2025
22279#-AB-0	COUSINS PROPERTIES SENIOR UNSECURED NOTES				2	3,000,000	105.0660	3,151,980	3,000,000	3,000,000					4.090	4.090	JJ	59,646	122,700	04/06/2017	07/06/2027
22279#-AD-6	COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES INCORPORATE				2	9,000,000	103.2450	9,292,050	9,000,000	9,000,000					3.860	3.860	JJ	185,280		06/26/2019	07/06/2028
22282E-AG-7	COVANTA HOLDING CORP			2	4FE	5,536,875	105.5280	5,804,046	5,500,000	5,524,297		(6,104)			5.875	5.734	JJ	161,563	323,125	12/08/2017	07/01/2025
224044-AN-7	COX COMMUNICATIONS 6.8% Due 8/1/2028 FA1				2FE	491,380	120.3200	601,601	500,000	495,626		362			6.800	6.937	FA	14,167	34,000	08/05/1998	08/01/2028
22663A-AA-7	ORTHO-CLINICAL INC/SA 6 5/8% Due 5/15/2022 MN15				5FE	2,161,500	99.5380	2,189,831	2,200,000	2,164,344		2,844			6.625	7.379	MN	18,624	33,125	12/09/2019	05/15/2022
22822R-BD-1	CCI 2005-1A AFX 3.663% Due 5/15/2025 Mo-15			2	1FE	7,000,000	103.3120	7,231,842	7,000,000	7,000,000					3.663	3.663	MON	11,396	256,410	04/30/2015	05/15/2025
22822V-AC-5	CROWN CASTLE INTL CORP. 3.7% Due 6/15/2026 JD15			2	2FE	4,685,665	105.7630	4,970,855	4,700,000	4,690,381		1,295			3.700	3.736	JD	7,729	173,900	04/26/2016	06/15/2026
22822V-AH-4	CROWN CASTLE INTL CORP. BASIC			2	2FE	776,759	105.9040	820,758	775,000	776,474		(167)			3.650	3.621	MS	9,429	28,288	12/18/2017	09/01/2027
22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC			4	2FE	11,534,553	115.4910	13,322,206	11,535,276	11,532,958		39			5.371	5.409	MJSD	1,721	619,529	11/08/2013	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC			4	2PL	27,543,246	103.6730	28,554,909	27,543,246	27,543,246					3.850	3.867	MJSD	2,946	1,056,036	09/12/2017	03/31/2041
231021-AQ-9	CUMMINS ENGINE CO 4 7/8% Due 10/1/2043 AO1			2	1FE	21,866,195	123.7340	25,118,098	20,300,000	21,818,264		(37,056)			4.875	4.359	AO	247,406	989,625	11/20/2018	10/01/2043
23157#-AG-4	CURTISS WRIGHT CORPORATION SERIES G SENIOR NOTES				2	10,800,000	104.7470	11,312,676	10,800,000	10,800,000					3.850	3.850	FA	173,250	415,800	02/07/2013	02/26/2025
233331-AJ-6	DTE ENERGY COMPANY CALL @ MAKE WHOLE +20BP LONG 1				2FE	6,844,456	130.4060	8,867,575	6,800,000	6,829,765		(1,396)			6.375	6.326	AO	91,517	433,500	03/28/2003	04/15/2033
233331-AS-6	DTE ENERGY COMPANY 3 1/2% Due 6/1/2024 JD1			2	2FE	3,297,162	104.0330	3,433,078	3,300,000	3,298,656		277			3.500	3.510	JD	9,625	115,500	05/06/2014	06/01/2024
233331-AZ-0	DTE ENERGY COMPANY BASIC			2	2FE	5,763,800	105.6760	5,917,881	5,600,000	5,731,947		(16,515)			3.800	3.417	MS	62,658	212,800	01/09/2018	03/15/2027
23338V-AD-8	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1			2	1FE	18,345,415	116.2880	18,257,286	15,700,000	18,326,695		(9,283)			4.300	3.283	JJ	337,550	129,000	12/04/2019	07/01/2044
23338V-AE-6	DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15			2	1FE	22,822,025	108.1860	24,341,747	22,500,000	22,830,182		1,752			3.700	3.604	MS	245,125	629,000	10/16/2019	03/15/2045
23338V-AF-3	DTE ELECTRIC CO 3.7% Due 6/1/2046 JD1			2	1FE	11,268,990	108.4950	11,934,468	11,000,000	11,251,216		(5,872)			3.700	3.564	JD	33,917	407,000	07/07/2017	06/01/2046
23338V-AG-1	DTE ELECTRIC CO BASIC			2	1FE	12,226,104	109.5680	13,367,283	12,200,000	12,226,120		(181)			3.750	3.737	FA	172,833	416,250	06/10/2019	08/15/2047
23338V-AH-9	DTE ELECTRIC CO BASIC			2	1FE	8,106,130	115.9660	8,117,640	7,000,000	8,101,392		(4,738)			4.050	3.193	MN	36,225	141,750	10/22/2019	05/15/2048
23338V-AJ-5	DTE ELECTRIC CO BASIC			2	1FE	63,207,150	114.3580	69,758,582	61,000,000	63,202,174		(4,976)			3.950	3.733	MS	803,167	967,750	10/15/2019	03/01/2049
233835-AQ-0	DAIMLER FINANCE NA LLC 8 1/2% Due 1/18/2031 JJ18				1FE	24,299,050	148.7720	29,754,340	20,000,000	22,765,255		(165,119)			8.500	6.706	JJ	769,722	1,700,000	06/08/2007	01/18/2031
233851-AF-1	DAIMLER FINANCE NA LLC 3 7/8% Due 9/15/2021 MS15				1FE	17,976,933	102.9200	18,628,571	18,100,000	18,075,468		13,646			3.875	3.958	MS	206,516	701,375	09/08/2011	09/15/2021
233851-CS-1	DAIMLER FINANCE NA LLC				1FE	17,148,860	101.1890	17,202,163	17,000,000	17,066,763		(31,861)			2.850	2.648	JJ	235,521	484,500	05/08/2017	01/06/2022
233851-CU-6	DAIMLER FINANCE NA LLC BASIC				1FE	1,488,483	103.8870	1,506,366	1,450,000	1,480,766		(3,869)			3.450	3.111	JJ	24,318	50,025	12/18/2017	01/06/2027
233851-DD-3	DAIMLER FINANCE NA LLC BASIC				1FE	30,782,936	102.8860	31,912,142	31,017,000	30,862,207		45,799			3.350	3.519	FA	372,333	1,039,070	06/05/2018	02/22/2023
23386#-AG-7	DAIRY FARMERS OF AM INC 3.61% Due 12/17/2022 JD17				2	21,000,000	102.4550	21,515,550	21,000,000	21,000,000					3.610	3.610	JD	29,482	758,100	10/12/2012	12/17/2022
23386#-AK-8	DAIRY FARMERS OF AM INC SENIOR NOTES				2	12,000,000	103.9680	12,476,160	12,000,000	12,000,000					3.690	3.690	JJ	215,250	442,800	10/28/2014	01/06/2025
23386#-AL-6	DAIRY FARMERS OF AM INC SENIOR NOTES				2	2,000,000	104.4780	2,089,560	2,000,000	2,000,000					3.790	3.790	JJ	36,847	75,800	10/28/2014	01/06/2027
23386#-AU-6	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC				2FE	5,000,000	114.9620	5,748,100	5,000,000	5,000,000					4.930	4.930	JJ	119,826	125,304	01/08/2019	01/03/2031
23386#-AV-4	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC				2FE	1,000,000	117.8840	1,178,840	1,000,000	1,000,000					5.030	5.030	JJ	24,451	25,569	01/08/2019	01/03/2034
237194-AL-9	DARDEN RESTAURANTS INC			2	2FE	19,662,317	104.9720	20,574,468	19,600,000	19,643,903		(5,490)			3.850	3.813	MN	125,767	754,600	12/14/2018	05/01/2027
237194-AM-7	DARDEN RESTAURANTS INC BASIC			2	2FE	4,697,744	101.5590	4,773,251	4,700,000	4,697,770		26			4.550	4.553	FA	80,788	213,850	02/07/2018	02/15/2048
240019-BT-5	DAYTON POWER & LIGHT CO BASIC			2	2FE	29,511,452	102.3380	30,087,280	29,400,000	29,511,066		(386)			3.950	3.927	JD	51,613	609,683	07/24/2019	06/15/2049
244098-A#-6	DEER PARK REFINING L.P. DEER PARK REFINING L.P.				2Z	4,500,000	108.2380	4,870,710	4,500,000	4,500,000					4.210	4.210	JJ	83,148	189,450	07/27/2018	07/23/2030
244098-A@-8	DEER PARK REFINING L.P. DEER PARK REFINING L.P.				2	9,000,000	107.2940	9,656,460	9,000,000	9,000,000					4.150	4.150	JJ	163,925	373,500	07/27/2018	07/23/2028

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
244199-BD-6	DEERE & CO. 5 3/8% Due 10/16/2029 A016				1FE	7,981,520	124.3860	9,950,877	8,000,000	7,988,544		868			5.375	5.394	AO	89,583	430,000	10/13/2009	10/16/2029
244199-BF-1	DEERE & CO. 3.9% Due 6/9/2042 JD9			2	1FE	24,737,690	112.7150	28,178,796	25,000,000	24,771,291		3,941			3.900	3.953	JD	59,583	975,000	11/18/2016	06/09/2042
24422E-UH-0	JOHN DEERE CAPITAL CORP BASIC				1FE	6,004,600	104.7260	6,283,576	6,000,000	6,003,246		(878)			3.450	3.433	JD	13,800	207,000	06/08/2018	06/07/2023
24422E-UM-9	JOHN DEERE CAPITAL CORP BASIC				1FE	3,599,352	105.9340	3,813,614	3,600,000	3,599,500		121			3.650	3.654	AO	28,835	131,400	10/09/2018	10/12/2023
24422E-UU-1	JOHN DEERE CAPITAL CORP BASIC				1FE	2,492,250	108.7760	2,719,389	2,500,000	2,492,788		538			3.450	3.487	MS	27,313	43,125	03/04/2019	03/07/2029
24617#-AA-9	DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES			4	2PL	12,670,591	104.6740	13,262,814	12,670,591	12,670,591					3.820	3.820	MN	73,947	484,017	10/21/2014	11/06/2034
24618#-AG-5	DELAWARE NORTH SERIES 2013 SENIOR NOTES				2	9,000,000	103.9350	9,354,150	9,000,000	9,000,000					3.930	3.930	JJ	148,358	353,700	03/21/2013	07/31/2023
24618#-AH-3	DELAWARE NORTH SENIOR NOTES				2	15,000,000	102.0570	15,308,550	15,000,000	15,000,000					3.400	3.400	JD	22,667	510,000	01/02/2017	12/15/2026
24618#-AK-6	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC				2	9,000,000	106.3460	9,571,140	9,000,000	9,000,000					4.040	4.040	JD	11,110	363,600	01/08/2018	12/20/2027
24618#-AL-4	DELAWARE NORTH DELAWARE NORTH COMPANIES, LLC				2	5,000,000	109.5670	5,478,350	5,000,000	5,000,000					4.290	4.290	JD	6,554	214,500	01/08/2018	12/20/2032
24618#-AM-2	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, INC				2	5,000,000	111.3210	5,566,050	5,000,000	5,000,000					4.640	4.640	MS	66,378	116,000	03/29/2019	03/18/2029
24702R-AQ-4	DELL INC 4 5/8% Due 4/1/2021 A01				3FE	1,035,000	102.7080	1,027,077	1,000,000	1,010,409		(7,992)			4.625	3.764	AO	11,563	46,250	10/12/2016	04/01/2021
24715@-AJ-3	DELOITTE LLP GUARANTEED SENIOR NOTES				1	10,000,000	103.0590	10,305,900	10,000,000	10,000,000					4.200	4.200	MN	51,333	420,000	09/30/2011	11/17/2021
24715@-AQ-7	DELOITTE LLP SERIES B SENIOR NOTES				1YE	12,000,000	106.5670	12,788,040	12,000,000	12,000,000					4.400	4.400	AO	99,733	528,000	09/26/2013	10/23/2023
24906P-B#-5	DENTSPLY SIRONA INC SENIOR NOTES				2	3,359,400	100.4230	3,378,129	3,363,900	3,363,900				(76,200)	0.980	0.980	AO	5,861	32,680	10/05/2016	10/27/2024
250847-EB-2	DETROIT EDISON CO CALL @ MAKE WHOLE +30BP				1FE	2,433,802	139.7430	3,261,608	2,334,000	2,410,912		(2,616)			6.625	6.300	JD	12,886	154,628	09/25/2007	06/01/2036
25179M-AN-3	DEVON ENERGY CORP. 4 3/4% Due 5/15/2042 MN15			2	2FE	10,596,336	111.6730	12,507,341	11,200,000	10,639,839		13,134			4.750	5.128	MN	67,978	532,000	07/14/2016	05/15/2042
25179M-AV-5	DEVON ENERGY CORP. 5.85% Due 12/15/2025 JD15			2	2FE	9,190,356	118.5890	11,384,533	9,600,000	9,321,200		37,333			5.850	6.445	JD	24,960	561,600	03/15/2016	12/15/2025
25245B-AA-5	DIAGEO INVESTMENT CORP 4 1/4% Due 5/11/2042 MN11				1FE	17,784,565	115.7490	20,256,047	17,500,000	17,783,441		(5,966)			4.250	4.137	MN	103,299	743,750	02/21/2019	05/11/2042
25272K-AG-8	DIAMOND 1 FIN/DIAMOND 2			2	2FE	516,445	108.4820	542,411	500,000	512,803		(3,517)			5.450	4.604	JD	1,211	27,250	12/14/2018	06/15/2023
25272K-AK-9	DIAMOND 1 FIN/DIAMOND 2 6.02% Due 6/15/2026 JD15			2	2FE	39,477,205	115.4540	41,736,801	36,150,000	38,657,268		(340,364)			6.020	4.718	JD	96,721	2,176,230	12/14/2018	06/15/2026
254010-AE-1	DIGNITY HEALTH 5.267% Due 11/1/2064 MN1				2FE	15,098,160	113.5400	17,031,019	15,000,000	15,095,782		(540)			5.267	5.230	MN	131,675	790,050	10/08/2014	11/01/2064
25466A-AB-7	DISCOVER BANK 7% Due 4/15/2020 A015				2FE	4,667,429	101.3260	4,762,313	4,700,000	4,698,716		4,283			7.000	7.098	AO	69,456	329,000	04/14/2010	04/15/2020
25466A-AD-3	DISCOVER BANK 4.2% Due 8/8/2023 FA8				2FE	1,494,010	106.3510	1,595,262	1,500,000	1,496,756		833			4.200	4.265	FA	25,025	63,000	12/14/2018	08/08/2023
25466A-AJ-0	DISCOVER BANK 3.45% Due 7/27/2026 JJ27			2	2FE	14,223,262	104.0690	14,777,813	14,200,000	14,216,889		(2,377)			3.450	3.429	JJ	209,568	489,900	10/26/2016	07/27/2026
25466A-AP-6	DISCOVER BANK BASIC			2	2FE	2,496,250	112.8670	2,821,678	2,500,000	2,496,646		306			4.650	4.669	MS	34,875	116,250	09/10/2018	09/13/2028
254687-CK-0	DISNEY WALT PRODUCTIONS 4 1/2% Due 2/15/2021 FA15				1FE	5,112,962	103.0020	5,150,087	5,000,000	5,104,407		(8,554)			4.500	2.598	FA	85,000		11/27/2019	02/15/2021
254687-CZ-7	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS			2	1FE	8,839,574	106.9130	9,349,568	8,745,000	8,837,804		(1,770)			3.700	3.441	MS	95,272		11/26/2019	09/15/2024
254687-DK-9	DISNEY WALT PRODUCTIONS 3.375% 11/15/2026 MN 15			2	1FE	9,196,606	107.1000	9,960,343	9,300,000	9,197,904		1,298			3.375	3.556	MN	40,106		11/26/2019	11/15/2026
254687-DZ-6	DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15				1FE	36,302,516	140.7800	52,792,375	37,500,000	36,308,913		6,396			6.200	6.536	JD	103,333	1,162,500	11/26/2019	12/15/2034
254687-EB-8	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15				1FE	32,797,393	142.9720	47,180,615	33,000,000	32,799,591		2,198			6.400	6.461	JD	93,867	1,056,000	11/26/2019	12/15/2035
254687-ET-9	DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 A01				1FE	13,074,478	136.4810	17,742,580	13,000,000	13,074,478					5.400	5.357	AO	175,500		11/26/2019	10/01/2043
254687-EX-0	DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 AO 15			2	1FE	7,444,748	131.4540	8,544,497	6,500,000	7,442,712		(2,036)			4.950	4.030	AO	67,925		11/26/2019	10/15/2045
25468P-DB-9	WALT DISNEY COMPANY/THE BASIC				1FE	15,835,800	118.5800	18,972,765	16,000,000	15,842,750		4,022			4.125	4.189	JD	55,000	660,000	02/28/2019	06/01/2044
25468P-DJ-2	WALT DISNEY COMPANY/THE BASIC				1FE	9,818,800	100.5940	10,059,372	10,000,000	9,913,110		75,629			2.300	3.100	FA	88,806	230,000	09/27/2018	02/12/2021
254709-AL-2	DISCOVER FINANCIAL SERVICES BASIC			2	2FE	5,138,097	105.9080	5,613,102	5,300,000	5,160,219		22,047			3.750	4.324	MS	64,594	198,750	01/29/2019	03/04/2025
25470D-AD-1	DISCOVERY COMMUNICATIONS 6.35% Due 6/1/2040 JD1				2FE	1,528,815	127.9270	1,918,902	1,500,000	1,524,462		(584)			6.350	6.208	JD	7,938	95,250	06/02/2010	06/01/2040
25470D-AE-9	DISCOVERY COMMUNICATIONS 4 3/8% Due 6/15/2021 JD15				2FE	6,890,910	103.2530	6,711,437	6,500,000	6,616,767		(77,259)			4.375	3.103	JD	12,639	284,375	04/14/2016	06/15/2021
25470D-AJ-8	DISCOVERY COMMUNICATIONS 4 7/8% Due 4/1/2043 A01				2FE	18,264,494	109.7930	20,641,034	18,800,000	18,289,949		10,725			4.875	5.072	AO	229,125	916,500	09/19/2017	04/01/2043
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC			2	2FE	39,275,304	106.9030	42,440,319	39,700,000	39,306,952		29,258			3.950	4.093	MS	439,953	861,100	06/14/2019	03/20/2028
25470D-AS-8	DISCOVERY COMMUNICATIONS BASIC			2	2FE	5,594,400	113.3250	6,346,176	5,600,000	5,594,787		179			5.000	5.008	MS	78,556	280,000	09/07/2017	09/20/2037
25470D-BF-5	DISCOVERY COMMUNICATIONS BASIC			2	2FE	11,986,100	107.9920	12,958,999	12,000,000	11,986,722		622			4.125	4.139	MN	63,250	239,250	05/17/2019	05/15/2029
25470X-AJ-4	DISH DBS CORP				4FE	1,058,750	106.2280	1,062,277	1,000,000	1,030,523		(11,092)			5.875	4.587	JJ	27,090	58,750	05/03/2017	07/15/2022
256603-AC-5	DOLE FOOD CO INC			2	5FE	6,819,460	96.7860	7,307,326	7,550,000	6,880,476		61,016			7.250	9.354	JD	24,328	473,063	12/11/2019	06/15/2025
256677-AC-9	DOLLAR GENERAL 3 1/4% Due 4/15/2023 AO15			2	2FE	3,221,811	103.3790	3,195,448	3,091,000	3,155,494		(20,147)			3.250	2.533	AO	21,208	100,458	08/04/2016	04/15/2023
256677-AD-7	DOLLAR GENERAL 4.15% Due 11/1/2025 MN1			2	2FE	8,386,896	108.9070	9,148,161	8,400,000	8,391,803		1,218			4.150	4.169	MN	58,100	348,600	10/15/2015	11/01/2025
256677-AE-5	DOLLAR GENERAL			2	2FE	6,495,190	107.3210	6,975,843	6,500,000	6,496,342		427			3.875	3.884	AO	53,174	251,875	03/28/2017	04/15/2027
25730#-AA-8	DOMINION ENERGY QUESTAR DOMINION ENERGY QUESTAR				2	15,000,000	104.4460	15,666,900	15,000,000	15,000,000					3.530	3.530	JJ	222,096	529,500	02/06/2018	01/31/2028
257375-AF-2	DOMINION GAS HLDGS LLC 4.8% Due 11/1/2043 MN1			2	2FE	14,059,052	113.6750	14,948,294	13,150,000	13,994,252		(21,069)			4.800	4.355	MN	105,200	631,200	01/09/2018	11/01/2043
25746U-AN-9	DOMINION RESOURCES INC CALL @ MAKE WHOLE +25BP LNG 1S				2FE	3,665,076	130.3680	4,953,971	3,800,000	3,706,475		4,336			6.300	6.582	MS	70,490	239,400	01/30/2009	03/15/2033
25746U-BM-0	DOMINION RESOURCES INC 4.9% Due 8/1/2041 FA1			2	2FE	3,960,516	117.7660	4,710,644	4,000,000	3,963,917		917			4.900	4.969	FA	81,667	196,000	01/25/2016	08/01/2041
25746U-CK-3	DOMINION RESOURCES INC 2.85% Due 8/15/2026 FA15			2	2FE	6,097,865	101.1220	6,168,417	6,100,000	6,098,536		198			2.850	2.854	FA	65,677	173,850	08/04/2016	08/15/2026
260543-BY-8	DOW CHEMICAL 9.4% Due 5/15/2039 MN15				2FE	15,053,650	163.6740	17,185,725	10,500,000	14,329,810		(100,821)			9.400	6.152	MN	126,117	987,000	01/05/2011	05/15/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
260543-CE-1	DOW CHEMICAL 5 1/4% Due 11/15/2041 MN15			2	2FE	22,535,874	116.9970	26,265,815	22,450,000	22,524,777		(2,177)			5.250	5.223	MN	150,602	1,178,625	11/21/2013	11/15/2041
26078J-AB-6	DowDuPont Inc BASIC			2	2FE	518,980	106.9530	534,764	500,000	515,964		(3,016)			4.205	3.302	MN	2,687	20,266	03/20/2019	11/15/2023
26078J-AD-2	DowDuPont Inc BASIC			2	2FE	13,278,788	113.5220	14,190,255	12,500,000	13,223,583		(55,205)			4.725	3.926	MN	75,469	541,898	06/13/2019	11/15/2028
26112T-AJ-5	DOWNSTREAM DEVELOPMENT BASIC			2	4FE	1,261,548	105.0030	1,260,041	1,200,000	1,260,428		(1,120)			10.500	7.868	FA	47,600		12/17/2019	02/15/2023
26138E-AS-8	DR PEPPER SNAPPLE GROUP BASIC			2	2FE	466,060	104.0180	520,088	500,000	470,519		4,305			3.400	4.556	MN	2,172	17,000	12/14/2018	11/15/2025
263901-AC-4	DUKE ENERGY INDIANA INC 3 3/4% Due 7/15/2020 JJ15				1FE	2,526,000	100.9120	2,522,794	2,500,000	2,509,048		(16,390)			3.750	3.067	JJ	43,229	93,750	12/14/2018	07/15/2020
26433F-2#-4	DUFF & PHELPS SELECT ENERGY ML				1FE	10,000,000	103.2930	10,329,300	10,000,000	10,000,000					4.020	4.041	JAJO	100,500	402,000	01/25/2017	02/08/2022
26433F-3#-3	DUFF & PHELPS SELECT ENERGY ML				1FE	3,000,000	112.0750	3,362,250	3,000,000	3,000,000					4.650	4.677	JAJO	34,875	139,500	01/25/2017	02/08/2027
26441C-AT-2	DUKE POWER 3 3/4% Due 9/1/2046 MS1			2	2FE	23,443,424	103.1430	24,960,727	24,200,000	23,483,952		14,912			3.750	3.930	MS	302,500	907,500	10/05/2017	09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS 6% Due 1/15/2038 JJ15				1FE	7,938,880	135.5080	9,485,581	7,000,000	7,738,547		(24,506)			6.000	5.099	JJ	193,667	420,000	10/02/2009	01/15/2038
26442C-AM-6	DUKE ENERGY CAROLINAS BASIC			2	1FE	11,506,300	114.2930	11,429,334	10,000,000	11,504,265		(2,035)			4.250	3.269	JD	18,889		12/12/2019	12/15/2041
26442C-AR-5	DUKE ENERGY CAROLINAS BASIC			2	1FE	2,870,640	110.2250	3,306,759	3,000,000	2,874,062		2,625			3.875	4.139	MS	34,229	116,250	09/07/2018	03/15/2046
26442C-AS-3	DUKE ENERGY CAROLINAS BASIC			2	1FE	8,961,852	103.7450	9,648,264	9,300,000	9,023,880		34,809			2.950	3.436	JD	22,863	274,350	03/12/2018	12/01/2026
26442C-AX-2	DUKE ENERGY CAROLINAS BASIC			2	1FE	7,830,225	111.1130	8,333,498	7,500,000	7,805,109		(25,116)			3.950	3.402	MN	37,854	302,010	02/22/2019	11/15/2028
26442E-AE-0	DUKE ENERGY OHIO INC BASIC			2	1FE	16,799,537	106.3650	18,693,580	17,575,000	16,816,565		17,028			3.700	3.960	JD	28,901	602,638	11/06/2019	06/15/2046
26442E-AG-5	DUKE ENERGY OHIO INC BASIC			2	1FE	5,183,350	117.1790	5,858,925	5,000,000	5,181,187		(2,163)			4.300	4.084	FA	89,583	121,236	03/19/2019	02/01/2049
26442R-AD-3	DUKE ENERGY PROGRESS LLC 4.15% Due 12/1/2044 JD1			2	1FE	7,477,190	112.8470	7,899,317	7,000,000	7,439,469		(10,843)			4.150	3.755	JD	24,208	290,500	04/26/2016	12/01/2044
26442U-AH-7	DUKE ENERGY PROGRESS LLC BASIC			2	1FE	6,555,615	107.5590	6,991,353	6,500,000	6,553,886		(1,729)			3.450	3.339	MS	66,029	117,108	07/16/2019	03/15/2029
26443T-AA-4	DUKE ENERGY INDIANA INC 3 3/4% Due 5/15/2046 MN15			2	1FE	9,511,730	106.3730	10,637,273	10,000,000	9,537,689		9,519			3.750	4.035	MN	47,917	375,000	03/15/2017	05/15/2046
26444H-AA-9	DUKE ENERGY FLORIDA LLC 3.4% Due 10/1/2046 AO1			2	1FE	12,748,060	101.2990	13,168,868	13,000,000	12,768,395		6,352			3.400	3.502	AO	110,500	374,000	12/09/2019	10/01/2046
26444H-AF-8	DUKE ENERGY FLORIDA LLC BASIC			2	1FE	15,990,760	115.0660	18,410,489	16,000,000	15,992,041		262			4.200	4.203	JJ	309,867	716,800	09/14/2018	07/15/2048
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES			4	2PL	9,124,431	108.1680	9,869,715	9,124,431	9,124,431					4.170	4.170	JD	1,057	380,489	01/23/2015	12/31/2041
268648-AN-2	EMC CORP/MASS BASIC			2	3FE	245,253	102.0240	255,060	250,000	245,707		455			3.375	3.917	JD	703	4,219	08/12/2019	06/01/2023
26875P-AG-6	EOG RESOURCES INC 4.1% Due 2/1/2021 FA1				1FE	15,300,450	102.4630	15,369,478	15,000,000	15,166,540		(133,910)			4.100	3.050	FA	256,250	307,500	02/06/2019	02/01/2021
26884A-BJ-1	ERP OPERATING LP BASIC			2	1FE	15,671,936	106.9030	16,890,628	15,800,000	15,696,945		13,879			3.500	3.589	MS	184,333	526,750	07/16/2019	03/01/2028
26884A-BM-4	ERP OPERATING LP BASIC			2	1FE	3,450,625	99.5490	3,484,205	3,500,000	3,451,092		467			2.500	2.658	FA	30,139		12/16/2019	02/15/2030
26884T-AE-2	ERAC USA FINANCE LLC 5 5/8% Due 3/15/2042 MS15				2FE	14,687,440	125.0320	17,879,634	14,300,000	14,644,717		(7,876)			5.625	5.437	MS	236,844	804,375	10/08/2013	03/15/2042
26884U-A@-8	EPR PROPERTIES SERIES B SENIOR NOTES				2FE	17,000,000	106.0430	18,027,310	17,000,000	17,000,000					4.560	4.560	FA	277,780	775,200	07/22/2016	08/22/2026
269246-BP-8	E Trade Group Inc BASIC			2	2FE	1,553,136	101.9380	1,631,014	1,600,000	1,565,887		12,079			2.950	3.805	FA	16,651	47,200	12/07/2018	08/24/2022
269246-BQ-6	E Trade Group Inc BASIC			2	2FE	5,539,358	103.9880	6,135,298	5,900,000	5,572,314		32,673			3.800	4.672	FA	79,093	224,200	01/30/2019	08/24/2027
269246-BS-2	E Trade Group Inc BASIC			2	2FE	19,283,016	109.2740	21,089,884	19,300,000	19,285,151		1,411			4.500	4.511	JD	26,538	868,500	06/11/2018	06/20/2028
26986*-AA-1	EAGLE SOLAR, LLC EAGLE SOLAR, LLC				2PL	17,161,156	108.3840	18,599,947	17,161,156	17,161,156					4.820	4.820	JD	2,298	962,731	11/06/2018	12/31/2042
27326#-AC-0	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP			4	1	10,000,000	114.6980	11,469,800	10,000,000	10,000,000					4.450	4.450	AO	90,236	222,500	04/29/2019	04/19/2049
277432-AP-5	EASTMAN CHEMICAL 4.65% Due 10/15/2044 AO15			2	2FE	8,886,700	108.4720	9,762,476	9,000,000	8,897,440		2,143			4.650	4.729	AO	88,350	418,500	06/16/2014	10/15/2044
278058-AW-2	EATON CORP DEBENTURES				2FE	1,902,886	139.3680	2,787,354	2,000,000	1,942,039		3,723			7.650	8.082	MN	19,550	153,000	01/13/2000	11/15/2029
278062-AE-4	EATON CORP 4.15% Due 11/2/2042 MN2				2FE	6,515,992	112.0480	7,843,327	7,000,000	6,556,820		10,795			4.150	4.601	MN	47,610	290,500	12/28/2015	11/02/2042
278865-AL-4	ECOLAB INC 4.35% Due 12/8/2021 JD8				1FE	8,374,629	104.6780	8,539,664	8,158,000	8,206,626		(23,763)			4.350	4.026	JD	22,672	354,873	12/09/2011	12/08/2021
278865-AM-2	ECOLAB INC 5 1/2% Due 12/8/2041 JD8				1FE	8,208,529	130.7450	9,845,107	7,530,000	8,107,829		(14,847)			5.500	4.918	JD	26,460	414,150	02/08/2012	12/08/2041
27965#-AS-1	EDENS & AVANT INVESTMENT LTD P				2	20,000,000	103.3970	20,679,400	20,000,000	20,000,000					3.840	3.840	JJ	322,133	768,000	08/04/2017	07/31/2027
281020-AN-7	EDISON INTERNATIONAL, INC. BASIC			2	2FE	5,288,281	112.4500	5,436,975	4,835,000	5,265,008		(23,273)			5.750	4.316	JD	12,356	134,373	07/10/2019	06/15/2027
28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC				2PL	23,142,012	107.3250	24,837,164	23,142,012	23,142,012					4.670	4.670	FA	363,246	1,356,266	06/28/2018	11/30/2035
28258#-AB-2	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC				3PL	3,760,501	108.4090	4,076,722	3,760,501	3,760,501					6.680	6.679	FA	50,938		10/30/2019	11/30/2035
283677-AW-2	EL PASO ELECTRIC COMPANY CALL @ MAKE WHOLE + 25BP				2FE	7,584,662	122.6390	9,320,546	7,600,000	7,588,903		427			6.000	6.015	MN	58,267	456,000	05/12/2005	05/15/2035
283677-F*-8	EL PASO ELECTRIC COMPANY EL PASO ELECTRIC COMPANY				2	6,000,000	108.4390	6,506,340	6,000,000	6,000,000					4.220	4.220	FA	95,653	286,257	07/06/2018	08/15/2028
28501*-AF-2	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES B				2	15,000,000	102.6390	15,395,850	15,000,000	15,000,000					4.410	4.410	JD	5,513	661,500	06/08/2011	06/28/2021
28501*-AP-0	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTES SERIES C				2	13,000,000	102.2210	13,288,730	13,000,000	13,000,000					3.480	3.480	JJ	196,040	452,400	07/12/2012	07/25/2022
28501*-AT-2	ELECTRIC TRANSMISSION TEXAS, L SENIOR NOTE SERIES D TRANCHE B				2	4,000,000	104.3630	4,174,520	4,000,000	4,000,000					3.600	3.600	MN	16,800	144,000	05/24/2013	11/19/2025
285512-AC-3	ELECTRONIC ARTS INC. 3.7% Due 3/1/2021 MS1			2	2FE	9,524,389	101.8370	9,572,660	9,400,000	9,429,779		(26,469)			3.700	3.401	MS	115,933	347,800	04/20/2016	03/01/2021
285512-AD-1	ELECTRONIC ARTS INC. 4.8% Due 3/1/2026 MS1			2	2FE	7,180,435	112.5040	7,312,767	6,500,000	6,962,665		(69,296)			4.800	3.460	MS	104,000	312,000	09/21/2016	03/01/2026
286857-A@-6	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1	3,000,000	108.8260	3,264,780	3,000,000	3,000,000					4.020	4.020	JD	3,685	120,600	01/14/2019	12/20/2028
286857-B*-7	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1	4,000,000	114.5070	4,580,280	4,000,000	4,000,000					4.290	4.290	JD	5,243	171,600	01/14/2019	12/20/2038
286857-B@-5	ELIZABETHTOWN GAS ELIZABETHTOWN GAS				1	5,000,000	113.0030	5,650,150	5,000,000	5,000,000					4.370	4.370	JD	6,676	218,500	01/14/2019	12/20/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
291011-BB-9	EMERSON ELECTRIC CO 6 1/8% Due 4/15/2039 A015				1FE	7,760,766	136.3260	10,633,458	7,800,000	7,767,674		856			6.125	6.162	AO	100,858	477,750	04/14/2009	04/15/2039
291011-BC-7	EMERSON ELECTRIC CO 4 1/4% Due 11/15/2020 MN15				1FE	1,224,612	102.0170	1,224,205	1,200,000	1,211,435		(12,725)			4.250	3.133	MN	6,517	51,000	12/14/2018	11/15/2020
291011-BF-0	EMERSON ELECTRIC CO BASIC			2	1FE	5,867,220	101.5520	6,093,129	6,000,000	5,913,884		42,779			2.625	3.405	JD	13,125	157,500	11/26/2018	12/01/2021
291011-BG-8	EMERSON ELECTRIC CO BASIC			2	1FE	876,591	104.6010	941,409	900,000	880,007		3,298			3.150	3.605	JD	2,363	28,350	12/14/2018	06/01/2025
29103D-AJ-5	EMERA US FINANCE LP BASIC			2	2FE	5,571,608	104.0050	5,824,262	5,600,000	5,577,593		3,030			3.550	3.620	JD	8,836	198,800	01/09/2018	06/15/2026
29248D-AL-4	ENABLE MIDSTREAM PARTNER BASIC			2	2FE	11,143,450	101.3500	11,148,490	11,000,000	11,134,489		(8,961)			4.950	4.767	MN	69,575	544,500	04/16/2019	05/15/2028
29260F-AD-2	ENDEAVOR ENERGY RESOURCE BASIC			2	3FE	9,969,375	103.0470	10,047,070	9,750,000	9,904,213		(33,235)			5.500	5.066	JJ	224,927	536,250	12/08/2017	01/30/2026
29273E-AA-6	ENDO DAC/FIN LLC/FINCO BASIC			2	5FE	5,093,500	67.6990	4,874,334	7,200,000	5,229,364		135,864			6.000	13.526	FA	180,000	150,000	12/05/2019	02/01/2025
29273R-AN-9	ENERGY TRANSFER PARTNERS LP 4.65% Due 6/1/2021 JD1			2	2FE	1,832,923	102.7000	1,745,896	1,700,000	1,721,921		(18,031)			4.650	3.516	JD	6,588	79,050	03/08/2013	06/01/2021
29273R-AP-4	ENERGY TRANSFER PARTNERS LP 6.05% Due 6/1/2041 JD1			2	2FE	5,613,500	112.8240	5,641,188	5,000,000	5,529,863		(13,744)			6.050	5.212	JD	25,208	302,500	11/28/2012	06/01/2041
29273R-BG-3	ENERGY TRANSFER PARTNERS LP BASIC			2	2FE	2,136,879	108.0750	2,215,545	2,050,000	2,116,974		(10,036)			4.750	4.111	JJ	44,901	97,375	12/18/2017	01/15/2026
29278N-AE-3	ENERGY TRANSFER PARTNERS BASIC			2	2FE	29,624,255	116.6580	33,655,856	28,850,000	29,611,933		(10,890)			6.000	5.806	JD	76,933	1,731,000	09/25/2018	06/15/2048
29278N-AF-0	ENERGY TRANSFER PARTNERS BASIC			2	2FE	28,778,889	109.6950	30,777,183	28,057,000	28,698,160		(62,810)			4.950	4.613	JD	61,725	1,388,822	09/18/2018	06/15/2028
29278N-AH-6	ENERGY TRANSFER PARTNERS BASIC			2	2FE	10,439,372	106.4390	10,643,945	10,000,000	10,383,644		(55,728)			4.500	3.511	AO	95,000	225,000	04/29/2019	04/15/2024
29287@-AA-9	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI				2PL	3,000,000	108.7560	3,262,680	3,000,000	3,000,000					4.480	4.480	MN	12,693	134,400	12/05/2018	11/27/2026
29287@-AB-7	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI				2PL	9,000,000	110.8090	9,972,810	9,000,000	9,000,000					4.630	4.630	MN	39,355	416,700	12/04/2018	11/27/2028
29287@-AC-5	ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE CORP				2PL	16,000,000	110.8650	17,738,400	16,000,000	16,000,000					4.630	4.630	JJ	337,476	370,400	01/23/2019	01/17/2029
29364@-10-7	ENTERGY UTILITY HOLDING COMPAN SERIES A PREFERRED MEMBERSHIP				2Z	20,000,000	120.0000	24,000,000	20,000,000	20,000,000					7.500	7.571	MJSD	66,667	1,500,000	08/26/2015	01/01/2036
29364@-12-3	ENTERGY UTILITY HOLDING COMPAN ENTERGY UTILITY HOLDING COMPAN				2Z	15,000,000	120.0000	18,000,000	15,000,000	15,000,000					6.750	6.807	MJSD	45,000	1,006,875	12/11/2018	02/28/2039
29364D-AU-4	ENTERGY ARKANSAS INC 3 1/2% Due 4/1/2026 A01			2	1FE	4,784,208	105.6010	5,068,826	4,800,000	4,789,573		1,467			3.500	3.539	AO	42,000	168,000	01/05/2016	04/01/2026
29364G-AJ-2	ENTERGY CORP 2.95% Due 9/1/2026 MS1			2	2FE	7,895,880	101.6350	8,029,172	7,900,000	7,897,170		378			2.950	2.956	MS	77,683	233,050	08/16/2016	09/01/2026
29364W-BC-1	ENTERGY LOUISIANA LLC BASIC			2	1FE	38,321,370	115.7020	43,966,723	38,000,000	38,319,070		(2,300)			4.200	4.150	AO	399,000	882,233	05/24/2019	04/01/2050
29366M-AA-6	ENTERGY ARKANSAS LLC BASIC			2	1FE	30,867,710	116.0620	34,818,695	30,000,000	30,863,152		(4,558)			4.200	4.025	AO	315,000	604,800	11/26/2019	04/01/2049
29366W-AA-4	ENTERGY MISSISSIPPI INC BASIC			2	1FE	30,709,260	109.1250	32,475,549	29,760,000	30,709,138		(122)			3.850	3.664	JD	95,480	447,216	12/04/2019	06/01/2049
29379V-AG-8	ENTERPRISE PRODUCTS OPER 6 1/8% Due 10/15/2039 A015				2FE	7,181,920	131.0510	9,173,589	7,000,000	7,150,959		(3,930)			6.125	5.938	AO	90,514	428,750	10/02/2009	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER 6.45% Due 9/1/2040 MS1				2FE	5,220,500	134.7670	6,738,328	5,000,000	5,189,048		(4,465)			6.450	6.125	MS	107,500	322,500	12/16/2010	09/01/2040
29379V-AZ-6	ENTERPRISE PRODUCTS OPER BASIC			2	2FE	15,498,600	103.4970	15,524,502	15,000,000	15,491,933		(6,667)			3.350	2.198	MS	147,958		12/12/2019	03/15/2023
29379V-BA-0	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15			2	2FE	15,362,963	115.7030	17,355,445	15,000,000	15,336,983		(7,575)			4.850	4.692	MS	214,208	727,500	01/29/2019	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15			2	2FE	18,147,203	119.8710	20,318,102	16,950,000	18,086,172		(24,328)			5.100	4.640	FA	326,570	864,450	05/02/2017	02/15/2045
29379V-BV-4	ENTERPRISE PRODUCTS OPER BASIC			2	2FE	3,842,138	102.8720	3,857,716	3,750,000	3,839,979		(2,159)			3.125	2.831	JJ	56,641		09/18/2019	07/31/2029
29379V-BW-2	ENTERPRISE PRODUCTS OPER BASIC			2	2FE	17,429,520	107.9510	18,783,405	17,400,000	17,429,684		164			4.200	4.190	JJ	353,220		06/25/2019	01/31/2050
29390W-AA-4	ENTERPRISE DEVELOP AUTH BASIC			2	4FE	8,597,250	114.6580	9,745,952	8,500,000	8,624,433		19,698			12.000	11.290	JJ	470,333	674,733	12/11/2019	07/15/2024
29587#-AX-4	ERNST & YONG US LLP ERNST & YOUNG US LLP				1PL	5,000,000	100.6830	5,034,150	5,000,000	5,000,000					2.860	2.860	AO	30,189		10/22/2019	10/15/2026
29587#-AY-2	ERNST & YONG US LLP ERNST & YOUNG US LLP				1PL	20,000,000	100.5380	20,107,600	20,000,000	20,000,000					3.010	3.010	AO	127,089		10/22/2019	10/15/2029
29587#-AZ-9	ERNST & YONG US LLP ERNST & YOUNG US LLP				1FE	3,000,000	100.8080	3,024,240	3,000,000	3,000,000					3.110	3.110	AO	19,697		10/22/2019	10/15/2031
29717P-AN-7	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1			2	2FE	632,748	105.5570	633,345	600,000	619,236		(4,357)			3.875	3.035	MN	3,875	23,250	10/12/2016	05/01/2024
29717P-AU-1	ESSEX PORTFOLIO LP BASIC			2	2FE	6,904,240	101.1000	7,077,023	7,000,000	6,907,287		3,047			3.000	3.155	JJ	84,000		07/29/2019	01/15/2030
29736R-AG-5	ESTEE LAUDER CO INC 4 3/8% Due 6/15/2045 JD15			2	1FE	27,091,535	119.1050	31,562,778	26,500,000	27,065,291		(14,650)			4.375	4.228	JD	51,528	1,159,375	07/31/2017	06/15/2045
29736R-AK-6	ESTEE LAUDER CO INC			2	1FE	34,806,900	116.7290	40,271,474	34,500,000	34,795,801		(6,255)			4.150	4.096	MS	421,571	1,431,750	03/04/2019	03/15/2047
29736R-AM-2	ESTEE LAUDER CO INC BASIC			2	1FE	31,850,200	100.1620	32,051,784	32,000,000	31,850,506		306			3.125	3.149	JD	111,111		11/20/2019	12/01/2049
29977A-A*-6	EVERCORE PARTNERS INC-CL A SENIOR NOTES				2	15,000,000	102.5830	15,387,450	15,000,000	15,000,000					4.880	4.880	MS	185,033	732,000	03/04/2016	03/31/2021
29977A-A@-4	EVERCORE PARTNERS INC-CL A SENIOR NOTES				2	5,000,000	107.6450	5,382,250	5,000,000	5,000,000					5.230	5.230	MS	66,101	261,500	03/04/2016	03/31/2023
29977A-B@-3	EVERCORE, INC EVERCORE, INC				2	8,000,000	108.1090	8,648,720	8,000,000	8,000,000					4.340	4.338	AO	144,667		08/12/2019	08/01/2029
30040W-AB-4	NORTHEAST UTILITIES 3.35% Due 3/15/2026 MS15			2	2FE	18,691,810	102.7910	18,708,052	18,200,000	18,522,862		(48,876)			3.350	3.022	MS	179,523	609,700	05/19/2016	03/15/2026
30040W-AD-0	NORTHEAST UTILITIES BASIC			2	2FE	2,675,092	102.2260	2,862,332	2,800,000	2,695,626		19,820			2.900	3.765	AO	20,300	81,200	12/14/2018	10/01/2024
30161N-AU-5	PECO ENERGY 3.4% Due 4/15/2026 A015			2	2FE	2,314,306	104.4550	2,402,465	2,300,000	2,309,426		(1,376)			3.400	3.325	AO	16,509	78,200	04/06/2016	04/15/2026
30161N-AV-3	PECO ENERGY 4.45% Due 4/15/2046 A015			2	2FE	427,661	112.3970	475,439	423,000	427,353		(90)			4.450	4.383	AO	3,974	18,824	04/06/2016	04/15/2046
30215*-AR-9	EXPLORER PIPELINE COMPANY EXPLORER PIPELINE COMPANY				2	10,000,000	104.3750	10,437,500	10,000,000	10,000,000					3.760	3.760	AO	63,711	376,000	11/01/2017	10/29/2027

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
30231G-AF-9	EXXON MOBIL CORP BASIC			2	1FE	1,341,200	103.3400	1,446,757	1,400,000	1,350,192		8,678			2.709	3.465	MS	12,115	37,926	12/14/2018	03/06/2025
30231G-AG-7	EXXON MOBIL CORP BASIC			2	1FE	1,387,498	100.0120	1,400,164	1,400,000	1,398,130		10,263			1.912	2.661	MS	8,551	26,768	12/14/2018	03/06/2020
30231G-AJ-1	EXXON MOBIL CORP BASIC			2	1FE	1,012,640	101.2550	1,012,552	1,000,000	1,012,277		(363)			2.397	1.774	MS	7,657		12/05/2019	03/06/2022
30231G-AN-2	EXXON MOBIL CORP BASIC			2	1FE	6,788,950	107.3260	7,512,810	7,000,000	6,800,227		4,710			3.567	3.743	MS	79,762	249,690	07/27/2017	03/06/2045
30231G-AT-9	EXXON MOBIL CORP 3.043% Due 3/1/2026 MS1			2	1FE	679,441	104.9080	734,357	700,000	682,113		2,577			3.043	3.507	MS	7,100	21,301	12/14/2018	03/01/2026
30231G-AV-4	EXXON MOBIL CORP 2.222% Due 3/1/2021 MS1			2	1FE	1,375,808	100.5950	1,408,326	1,400,000	1,387,011		10,814			2.222	3.038	MS	10,369	31,108	12/14/2018	03/01/2021
30231G-AW-2	EXXON MOBIL CORP 4.114% Due 3/1/2046 MS1			2	1FE	56,720,225	117.1190	63,361,192	54,100,000	56,554,163		(56,424)			4.114	3.833	MS	741,891	2,225,674	07/07/2017	03/01/2046
30231G-AZ-5	EXXON MOBIL CORP BASIC			2	1FE	62,469,614	99.8610	62,563,172	62,650,000	62,471,395		1,782			3.095	3.110	FA	727,132		10/15/2019	08/16/2049
30284@-AM-4	FNBM, LLC SENIOR SECURED NOTES				1PL	30,000,000	103.9090	31,172,700	30,000,000	30,000,000					4.310	4.290	MON	111,342	1,293,000	02/03/2017	02/21/2022
30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES		4		2FE	24,597,500	108.3950	26,662,460	24,597,500	24,597,500					4.540	4.541	MS	282,284	1,116,727	11/16/2016	03/31/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC		4		2FE	8,500,000	107.4320	9,131,720	8,500,000	8,500,000					4.390	4.390	JD	1,037	228,036	06/03/2019	12/31/2038
30290Y-AB-7	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL CREDIT OPPORTUNITIES				1FE	35,000,000	104.0630	36,422,050	35,000,000	35,000,000					4.818	4.818	FA	702,625	1,648,827	07/31/2018	08/01/2023
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC				2FE	9,000,000	103.9710	9,357,390	9,000,000	9,000,000					4.360	4.360	JD	1,090	156,960	08/14/2019	06/30/2039
30306V-AA-7	FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC		4		2FE	8,500,000	114.4560	9,728,760	8,500,000	8,500,000					5.550	5.548	MS	119,248	471,750	06/26/2018	03/31/2039
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015				1	13,966,207	112.1980	15,669,805	13,966,207	13,966,207					4.160	4.160	MN	74,238	580,994	07/23/2015	11/15/2043
313747-AT-4	FEDERAL REALTY INVEST TRUST 2 3/4% Due 6/1/2023 JD1			2	1FE	7,189,600	101.6110	8,128,915	8,000,000	7,683,415		84,857			2.750	4.001	JD	18,333	220,000	07/10/2013	06/01/2023
313747-AX-5	FEDERAL REALTY INVEST TRUST 3 5/8% Due 8/1/2046 FA1			2	1FE	9,625,233	101.0790	9,905,712	9,800,000	9,637,142		3,533			3.625	3.724	FA	148,021	355,250	07/12/2016	08/01/2046
313747-AY-3	FEDERAL REALTY INVEST TRUST BASIC			2	1FE	24,911,915	103.8570	26,483,538	25,500,000	25,019,218		54,364			3.250	3.536	JJ	382,146	828,750	02/21/2018	07/15/2027
313747-AZ-0	FEDERAL REALTY INVEST TRUST BASIC			2	1FE	2,227,170	103.6350	2,279,981	2,200,000	2,226,000		(1,170)			3.200	3.052	JD	3,129	36,764	06/27/2019	06/15/2029
31620M-AM-8	FIDELITY NATIONAL INFO SVCS BASIC			2	2FE	419,212	106.6370	426,546	400,000	413,324		(2,946)			3.875	3.021	JD	1,119	15,500	12/18/2017	06/05/2024
31620M-AR-7	FIDELITY NATIONAL INFO SVCS 5% Due 10/15/2025 A015			2	2FE	11,199,860	114.3270	11,947,125	10,450,000	10,984,073		(85,325)			5.000	3.959	AO	110,306	522,500	01/11/2018	10/15/2025
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS BASIC			2	2FE	17,863,720	109.3330	18,586,608	17,000,000	17,834,798		(28,922)			3.750	3.119	MN	70,833	318,750	08/15/2019	05/21/2029
316773-CL-2	FIFTH THIRD BANCORP 3 1/2% Due 3/15/2022 MS15			2	2FE	3,674,322	103.1720	3,817,377	3,700,000	3,693,550		2,764			3.500	3.583	MS	38,131	129,500	03/02/2012	03/15/2022
316773-CV-0	FIFTH THIRD BANCORP BASIC			2	2FE	9,336,270	110.1220	10,241,350	9,300,000	9,331,022		(3,166)			3.950	3.902	MS	109,185	367,350	04/03/2018	03/14/2028
31677A-AB-0	FIFTH THIRD BANK 3.85% Due 3/15/2026 MS15			2	2FE	13,854,803	106.4860	14,269,190	13,400,000	13,712,200		(45,453)			3.850	3.423	MS	151,904	515,900	10/06/2017	03/15/2026
31677Q-BG-3	FIFTH THIRD BANK 2 1/4% Due 6/14/2021 JD14			2	1FE	15,053,122	100.5050	14,925,996	14,851,000	14,913,825		(44,768)			2.250	1.936	JD	15,779	334,148	10/21/2016	06/14/2021
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC			2	2FE	9,482,995	114.8320	10,909,053	9,500,000	9,483,242		247			4.550	4.561	AO	108,063	219,727	03/25/2019	04/01/2049
337738-AQ-1	FISERV, INC. BASIC			2	2FE	1,058,800	105.6360	1,056,363	1,000,000	1,053,507		(5,293)			3.800	2.271	AO	9,500	19,000	08/12/2019	10/01/2023
337738-AR-9	FISERV, INC. BASIC			2	2FE	20,635,880	110.6060	23,006,049	20,800,000	20,649,062		13,182			4.200	4.300	AO	218,400	888,160	02/28/2019	10/01/2028
337738-AU-2	FISERV, INC. BASIC			2	2FE	13,227,740	105.2660	13,947,694	13,250,000	13,228,790		1,050			3.500	3.520	JJ	240,892		06/10/2019	07/01/2029
337932-AH-0	FIRSTENERGY CORP BASIC			2	2FE	13,392,025	107.0420	13,380,239	12,500,000	13,378,281		(13,744)			3.900	2.827	JJ	224,792		12/19/2019	07/15/2027
341081-EV-5	FLORIDA POWER & LIGHT CALL @ MAKE WHOLE +20 BP				1FE	9,432,360	133.1560	12,649,808	9,500,000	9,449,632		1,708			5.650	5.699	FA	223,646	536,750	01/11/2006	02/01/2037
341081-FB-8	FLORIDA POWER & LIGHT 5.96% Due 4/1/2039 AO1				1FE	8,000,150	140.7060	9,849,444	7,000,000	7,800,787		(24,242)			5.960	5.026	AO	104,300	417,200	10/02/2009	04/01/2039
341081-FF-9	FLORIDA POWER & LIGHT 4 1/8% Due 2/1/2042 FA1			2	1FE	6,034,641	114.4010	6,520,864	5,700,000	6,006,600		(9,213)			4.125	3.756	FA	97,969	235,125	12/14/2018	02/01/2042
341081-FG-7	FLORIDA POWER & LIGHT 4.05% Due 6/1/2042 JD1			2	1FE	19,559,280	113.7170	21,606,225	19,000,000	19,515,288		(15,070)			4.050	3.864	JD	64,125	769,500	11/09/2016	06/01/2042
341081-FJ-1	FLORIDA POWER & LIGHT BASIC			2	1FE	587,652	102.5270	615,163	600,000	590,375		2,629			2.750	3.250	JD	1,375	16,500	12/14/2018	06/01/2023
341081-FL-6	FLORIDA POWER & LIGHT BASIC			2	1FE	3,205,890	115.0940	3,452,812	3,000,000	3,203,038		(2,852)			4.050	3.628	AO	30,375	60,750	06/03/2019	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT 3 1/8% Due 12/1/2025 JD1			2	1FE	19,737,067	105.1770	20,088,746	19,100,000	19,505,527		(69,703)			3.125	2.697	JD	49,740	596,875	07/21/2016	12/01/2025
341081-FQ-5	FLORIDA POWER & LIGHT BASIC			2	1FE	35,132,038	113.9860	39,895,130	35,000,000	35,138,935		1,454			3.950	3.924	MS	460,833	1,185,000	06/04/2019	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT BASIC			2	1FE	10,352,739	116.9300	10,172,932	8,700,000	10,345,162		(7,577)			4.125	3.107	JD	29,906	179,438	10/10/2019	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT BASIC			2	1FE	49,373,733	115.1620	56,775,041	49,300,000	49,374,675		942			3.990	3.980	MS	655,690	990,351	10/11/2019	03/01/2049
341099-CR-8	FLORIDA POWER CORP 3.85% Due 11/15/2042 MN15			2	1FE	17,343,791	108.1220	18,705,118	17,300,000	17,376,165		1,921			3.850	3.815	MN	85,106	627,550	10/03/2019	11/15/2042
34489@-AB-3	NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL LEAGUE TR X				1Z	6,000,000	103.4320	6,205,920	6,000,000	6,000,000					3.230	3.230	OCT			10/22/2019	10/05/2029
345397-YL-1	FORD MOTOR CREDIT CO			2	2FE	5,029,600	100.8620	5,043,101	5,000,000	5,013,955		(6,110)			3.339	3.205	MS	43,129	166,950	05/04/2017	03/28/2022
35086@-AA-9	FOUR CORNERS OPERATING PARTNER Four Corners Operating Partner				2FE	5,000,000	105.7370	5,286,850	5,000,000	5,000,000					4.680	4.680	JD	15,600	234,000	03/16/2017	06/07/2024
35086@-AC-5	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2FE	3,999,913	106.4860	4,259,440	4,000,000	3,999,953		39			4.630	4.630	JD	5,659	185,200	12/26/2018	12/20/2026
35086@-AD-3	FOUR CORNERS OPERATING PARTNER FOUR CORNERS OPERATING PARTNER				2FE	1,000,000	107.5440	1,075,440	1,000,000	1,000,000					4.760	4.760	JD	1,454	47,600	12/26/2018	12/20/2028
35137L-AC-9	FOX CORP BASIC			2	2FE	7,202,240	114.1170	7,988,181	7,000,000	7,192,317		(9,923)			4.709	4.321	JJ	142,840	164,815	06/13/2019	01/25/2029
35137L-AE-5	FOX CORP BASIC			2	2FE	9,000,000	127.2180	11,449,628	9,000,000	9,000,000					5.576	5.576	JJ	217,464	250,920	01/15/2019	01/25/2049

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
35671D-BH-7	FREEPORT-MCMORAN COPPER 4% Due 11/14/2021 MN14				3FE	1,940,000	102.6020	2,052,042	2,000,000	1,977,678		10,939			4.000	4.624	MN	10,444	80,000	02/01/2018	11/14/2021
35877#-AA-0	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC				2PL	19,289,341	104.6150	20,179,544	19,289,341	19,289,341					4.130	4.130	JD	35,407	796,650	08/30/2017	12/15/2037
36198*-AA-4	GI MANAGER LP GI MANAGER LP				1Z	25,000,000	104.9700	26,242,500	25,000,000	25,000,000					3.940	3.942	JJ	166,903		11/06/2019	10/30/2024
36253#-AA-2	GT USA WILMINGTON LLC GT WILMINGTON LLC			4	2PL	18,000,000	116.4060	20,953,080	18,000,000	18,000,000					5.440	5.439	JD	2,720	949,280	01/16/2019	12/31/2038
36803R-AA-1	GATOR POWER II HOLDINGS LLC SENIOR SECURED NOTES				2PL	20,000,000	100.7310	20,146,200	20,000,000	20,000,000					4.080	4.081	MN	104,267	816,000	08/14/2015	11/01/2020
369550-AT-5	GENERAL DYNAMICS CORP BASIC			2	1FE	5,568,300	112.8860	6,773,153	6,000,000	5,580,314		11,010			3.600	4.073	MN	27,600	216,000	11/26/2018	11/15/2042
369550-AU-2	GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022 MN15			2	1FE	21,589,875	101.2360	22,778,010	22,500,000	21,828,975		219,231			2.250	3.348	MN	64,688	506,250	11/26/2018	11/15/2022
369550-AZ-1	GENERAL DYNAMICS CORP BASIC			2	1FE	8,647,047	102.5720	9,539,193	9,300,000	8,752,950		59,441			2.625	3.486	MN	31,194	244,125	03/12/2018	11/15/2027
369550-BA-5	GENERAL DYNAMICS CORP BASIC				1FE	1,100,770	100.3550	1,103,909	1,100,000	1,100,206		(545)			2.875	2.822	MN	4,392	31,625	12/14/2018	05/11/2020
369550-BC-1	GENERAL DYNAMICS CORP BASIC			2	1FE	1,303,588	110.1340	1,431,742	1,300,000	1,303,275		(304)			3.750	3.714	MN	6,229	48,750	12/14/2018	05/15/2028
370334-CE-2	GENERAL MILLS INC BASIC			2	2FE	1,056,770	105.3080	1,053,076	1,000,000	1,051,719		(5,051)			3.700	2.240	AO	7,606	18,500	08/12/2019	10/17/2023
370334-CG-7	GENERAL MILLS INC BASIC			2	2FE	1,067,640	111.3790	1,113,795	1,000,000	1,063,959		(3,681)			4.200	3.289	AO	8,633	21,000	06/13/2019	04/17/2028
370334-CJ-1	GENERAL MILLS INC BASIC			2	2FE	3,613,600	119.9910	4,799,645	4,000,000	3,619,350		5,750			4.700	5.357	AO	38,644	188,000	01/14/2019	04/17/2048
37045V-AJ-9	GENERAL MOTORS CORP 5.2% Due 4/1/2045 A01				2FE	8,762,164	101.1160	9,403,747	9,300,000	8,793,949		8,957			5.200	5.605	AO	120,900	483,600	04/12/2016	04/01/2045
37045V-AN-0	GENERAL MOTORS CORP BASIC			2	2FE	1,342,094	104.2210	1,354,875	1,300,000	1,334,472		(3,899)			4.200	3.791	AO	13,650	54,600	12/18/2017	10/01/2027
37045V-AT-7	GENERAL MOTORS CORP BASIC			2	2FE	11,780,525	111.2290	13,903,671	12,500,000	11,790,394		9,869			5.950	6.381	AO	185,938	787,135	01/14/2019	04/01/2049
37045X-AQ-9	GENERAL MOTORS FINL CO 4 3/8% Due 9/25/2021 MS25				2FE	5,234,200	103.5610	5,178,045	5,000,000	5,088,187		(48,664)			4.375	3.319	MS	58,333	218,750	11/17/2016	09/25/2021
37045X-AS-5	GENERAL MOTORS FINL CO 4% Due 1/15/2025 JJ15			2	2FE	4,911,500	104.9780	5,248,903	5,000,000	4,948,745		8,950			4.000	4.228	JJ	92,222	200,000	07/08/2015	01/15/2025
37045X-BF-2	GENERAL MOTORS FINL CO 4.2% Due 3/1/2021 MS1			2	2FE	10,063,840	102.1110	10,211,148	10,000,000	10,013,816		(13,969)			4.200	4.050	MS	140,000	420,000	03/10/2016	03/01/2021
372546-AU-5	GEORGE WASHINGTON UNIVER 4.868% Due 9/15/2045 MS15				1FE	14,178,736	125.0950	17,763,508	14,200,000	14,182,478		336			4.868	4.876	MS	203,536	691,256	06/26/2015	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVER				1FE	5,307,120	101.1690	6,070,151	6,000,000	5,341,663		13,102			3.545	4.235	MS	62,628	212,700	04/07/2017	09/15/2046
372917-AS-3	GENZYME CORP BASIC				1FE	1,336,764	101.3800	1,317,938	1,300,000	1,311,398		(24,490)			5.000	3.046	JD	2,889	65,000	12/14/2018	06/15/2020
37331N-AB-7	GEORGIA-PACIFIC LLC 5.4% Due 11/1/2020 MN1				1FE	16,072,330	102.6690	15,400,416	15,000,000	15,120,023		(140,395)			5.400	4.408	MN	135,000	810,000	11/13/2012	11/01/2020
37331N-AD-3	GEORGIA-PACIFIC LLC 3.734% Due 7/15/2023 JJ15			2	1FE	14,999,550	104.4520	15,667,803	15,000,000	14,999,974		7			3.734	3.734	JJ	258,268	560,100	06/18/2013	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC 3.6% Due 3/1/2025 MS1			2	1FE	13,494,735	105.5400	14,247,935	13,500,000	13,496,852		545			3.600	3.605	MS	162,000	486,000	11/03/2014	03/01/2025
373334-JN-2	GEORGIA POWER CO 5.95% Due 2/1/2039 FA1				2FE	7,815,830	122.8650	8,600,576	7,000,000	7,654,841		(19,762)			5.950	5.173	FA	173,542	416,500	10/02/2009	02/01/2039
375558-AS-2	GILEAD SCIENCES INC 5.65% Due 12/1/2041 JD1			2	1FE	2,229,140	132.0070	2,640,145	2,000,000	2,200,937		(5,225)			5.650	4.888	JD	9,417	113,000	11/26/2013	12/01/2041
375558-AU-7	GILEAD SCIENCES INC 4.4% Due 12/1/2021 JD1			2	1FE	5,587,120	104.2920	5,840,331	5,600,000	5,597,050		1,444			4.400	4.429	JD	20,533	246,400	12/06/2011	12/01/2021
375558-AX-1	GILEAD SCIENCES INC 4.8% Due 4/1/2044 A01			2	1FE	25,106,023	120.7960	29,474,303	24,400,000	25,046,545		(14,825)			4.800	4.615	AO	292,800	1,171,200	01/25/2016	04/01/2044
375558-BA-0	GILEAD SCIENCES INC 4 1/2% Due 2/1/2045 FA1			2	1FE	32,946,844	116.0900	38,077,633	32,800,000	32,935,648		(2,930)			4.500	4.471	FA	615,000	1,476,000	05/11/2018	02/01/2045
375558-BC-6	GILEAD SCIENCES INC			2	1FE	12,982,758	103.2680	13,011,804	12,600,000	12,868,901		(46,741)			3.250	2.365	MS	136,500	247,000	12/04/2019	09/01/2022
375558-BD-4	GILEAD SCIENCES INC 4 3/4% Due 3/1/2046 MS1			2	1FE	39,558,755	120.1950	46,275,090	38,500,000	39,494,586		(20,077)			4.750	4.578	MS	609,583	1,828,750	02/15/2017	03/01/2046
375558-BF-9	GILEAD SCIENCES INC 3.65% Due 3/1/2026 MS1			2	1FE	4,286,320	107.5870	4,303,490	4,000,000	4,185,845		(28,491)			3.650	2.793	MS	48,667	146,000	04/28/2016	03/01/2026
375558-BG-7	GILEAD SCIENCES INC 4.6% Due 9/1/2035 MS1			2	1FE	7,375,210	119.2190	8,822,233	7,400,000	7,378,710		909			4.600	4.626	MS	113,467	340,400	09/09/2015	09/01/2035
375558-BH-5	GILEAD SCIENCES INC 1.95% Due 3/1/2022 MS1			2	1FE	24,962,830	100.1910	25,047,625	25,000,000	24,984,589		6,895			1.950	1.979	MS	162,500	487,500	10/24/2016	03/01/2022
375558-BJ-1	GILEAD SCIENCES INC 4% Due 9/1/2036 MS1			2	1FE	4,918,221	112.0610	5,266,860	4,700,000	4,900,117		(8,949)			4.000	3.649	MS	62,667	188,000	11/28/2017	09/01/2036
375558-BK-8	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1			2	1FE	88,735,680	111.2680	97,915,653	88,000,000	88,718,401		337			4.150	4.092	MS	1,217,333	3,174,750	12/18/2019	03/01/2047
375558-BL-6	GILEAD SCIENCES INC BASIC			2	1FE	7,648,700	101.6150	8,129,169	8,000,000	7,746,311		63,892			2.500	3.428	MS	66,667	200,000	07/19/2018	09/01/2023
375558-BM-4	GILEAD SCIENCES INC			2	1FE	36,552,100	103.8970	39,169,193	37,700,000	36,803,394		131,090			2.950	3.317	MS	370,717	964,650	12/19/2019	03/01/2027
375916-A#-0	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES				2	4,000,000	100.2690	4,010,760	4,000,000	4,000,000					2.700	2.700	FA	37,800	108,000	07/13/2016	08/25/2023
375916-B#-1	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES				2	6,000,000	100.6650	6,039,900	6,000,000	6,000,000					2.910	2.910	FA	61,110	174,600	07/13/2016	08/25/2026
37636#-AK-6	GIVAUDAN UNITED STATES INC 3.3% Due 2/6/2023 FA6				2	10,000,000	102.0790	10,207,900	10,000,000	10,000,000					3.300	3.300	FA	132,917	330,000	11/06/2012	02/06/2023
377372-AE-7	GLAXOSMITHKLINE PLC 6 3/8% Due 5/15/2038 MN15				1FE	41,241,658	144.3670	59,046,242	40,900,000	41,135,724		(16,769)			6.375	6.297	MN	333,165	2,607,375	12/14/2018	05/15/2038
377372-AH-0	GLAXOSMITHKLINE PLC 2.8% Due 3/18/2023 MS18				1FE	19,502,000	102.4870	20,497,350	20,000,000	19,664,636		97,275			2.800	3.355	MS	160,222	560,000	04/20/2018	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE PLC 4.2% Due 3/18/2043 MS18				1FE	52,332,368	117.2390	58,619,658	50,000,000	52,173,815		(59,046)			4.200	3.909	MS	600,833	2,100,000	09/13/2017	03/18/2043
377372-AL-1	GLAXOSMITHKLINE PLC BASIC				1FE	4,981,100	104.3930	5,219,673	5,000,000	4,986,904		3,602			3.375	3.458	MN	21,563	168,750	05/10/2018	05/15/2023
377372-AM-9	GLAXOSMITHKLINE PLC BASIC				1FE	2,333,287	107.1630	2,464,755	2,300,000	2,329,601		(3,680)			3.625	3.360	MN	10,653	83,375	04/04/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE PLC BASIC				1FE	34,714,646	110.4240	37,875,453	34,300,000	34,678,325		(33,494)			3.875	3.719	MN	169,833	1,329,125	02/22/2019	05/15/2028
38113Y-AC-3	GOLDEN NUGGET INC BASIC			2	5FE	2,336,800	107.0850	2,355,874	2,200,000	2,331,336		(5,464)			8.750	5.800	AO	48,125		12/10/2019	10/01/2025
38113Y-AE-9	GOLDEN NUGGET INC BASIC			2	5FE	5,435,955	103.4610	5,498,963	5,315,000	5,375,443		(30,975)			6.750	6.069	AO	75,739	358,763	02/15/2019	10/15/2024
38141E-C3-1	GOLDMAN SACHS GROUP INC 4.8% Due 7/8/2044 JJ8			2	1FE	31,339,300	120.5900	36,176,955	30,000,000	31,245,466		(29,663)			4.800	4.511	JJ	692,000	1,440,000	10/13/2016	07/08/2044
38141G-FD-1	GOLDMAN SACHS GROUP INC 6 3/4% Due 10/1/2037 A01				2FE	26,761,475	138.5610	31,730,457	22,900,000	26,404,741		(122,778)			6.750	5.372	AO	386,438	1,545,750	07/13/2017	10/01/2037
38141G-GS-7	GOLDMAN SACHS GROUP INC 5 3/4% Due 1/24/2022 JJ24				1FE	11,309,550	107.2910	10,729,051	10,000,000	10,343,246		(156,884)			5.750	3.998	JJ	250,764	575,000	05/24/2013	01/24/2022
38141G-RD-8	GOLDMAN SACHS GROUP INC 3 5/8% Due 1/22/2023 JJ22				1FE	5,851,040	104.2580	6,255,454	6,000,000	5,943,281		17,109			3.625	3.956	JJ	96,063	217,500	06/05/2018	01/22/2023
38141G-VS-0	GOLDMAN SACHS GROUP INC 4 3/4% Due 10/21/2045 A021			2	1FE	50,597,295	122.3850	59,356,884	48,500,000	50,493,899		(43,941)			4.750	4.473	AO	447,951	2,303,750	01/24/2018	10/21/2045

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
38141G-VU-5	GOLDMAN SACHS GROUP INC 2 5/8% Due 4/25/2021 A025			2	1FE	10,025,300	100.7820	10,078,201	10,000,000	10,006,744		(5,226)			2.625	2.570	AO	48,125	262,500	04/25/2016	04/25/2021
38141G-WB-6	GOLDMAN SACHS GROUP INC			2	1FE	6,497,560	106.4530	6,919,441	6,500,000	6,492,664		(39)			3.850	3.859	JJ	107,747	188,650	02/01/2019	01/26/2027
38141G-WL-4	GOLDMAN SACHS GROUP INC				1FE	21,571,760	106.2520	22,844,185	21,500,000	21,557,460		(5,736)			3.691	3.654	JD	57,313	793,565	06/02/2017	06/05/2028
38141G-XA-7	GOLDMAN SACHS GROUP INC BASIC			2	1FE	14,203,370	113.4380	16,335,099	14,400,000	14,212,297		5,918			4.411	4.512	AO	119,979	635,184	07/18/2018	04/23/2039
38143U-8F-1	GOLDMAN SACHS GROUP INC 2 7/8% Due 2/25/2021 FA25			2	1FE	15,269,700	100.9830	15,147,518	15,000,000	15,063,399		(57,814)			2.875	2.472	FA	150,938	431,250	04/19/2016	02/25/2021
38143U-8H-7	GOLDMAN SACHS GROUP INC 3 3/4% Due 2/25/2026 FA25			2	1FE	15,273,712	106.2620	15,408,000	14,500,000	15,023,008		(79,621)			3.750	3.077	FA	190,313	543,750	09/26/2016	02/25/2026
38143Y-AC-7	GOLDMAN SACHS GROUP INC CALL @ MAKE WHOLE +20BP				2FE	6,055,681	133.4760	8,142,038	6,100,000	6,061,352		1,211			6.450	6.512	MN	65,575	393,450	01/11/2011	05/01/2036
38145G-AG-5	GOLDMAN SACHS GROUP INC 2.35% Due 11/15/2021 MN15			2	1FE	14,961,150	100.3370	15,050,485	15,000,000	14,985,250		7,615			2.350	2.404	MN	45,042	352,500	10/21/2016	11/15/2021
38145G-AH-3	GOLDMAN SACHS GROUP INC 3 1/2% Due 11/16/2026 MN16			2	1FE	9,575,136	105.2490	10,103,898	9,600,000	9,581,995		2,277			3.500	3.531	MN	42,000	336,000	11/10/2016	11/16/2026
38148L-AF-3	GOLDMAN SACHS GROUP INC				2FE	9,513,450	123.1750	11,085,748	9,000,000	9,486,665		(9,686)			5.150	4.780	MN	50,213	463,500	01/11/2017	05/22/2045
384802-AB-0	GRAINGER WW INC 4.6% Due 6/15/2045 JD15			2	1FE	22,887,420	119.6000	26,312,042	22,000,000	22,832,697		(18,777)			4.600	4.347	JD	44,978	1,012,000	01/25/2017	06/15/2045
384802-AC-8	GRAINGER WW INC 3 3/4% Due 5/15/2046 MN15			2	1FE	18,668,140	103.7200	19,706,831	19,000,000	18,686,279		6,510			3.750	3.849	MN	91,042	712,500	03/21/2017	05/15/2046
384802-AD-6	GRAINGER WW INC			2	1FE	6,975,220	112.0420	7,842,963	7,000,000	6,976,308		454			4.200	4.221	MN	37,567	294,000	05/15/2017	05/15/2047
389284-AA-8	GRAY ESCROW INC BASIC			2	4FE	4,683,000	111.4180	4,969,239	4,460,000	4,677,288		(5,712)			7.000	5.795	MN	39,892	210,261	12/16/2019	05/15/2027
39121J-A*-1	GREAT RIVER ENERGY FIRST MORTGAGE BONDS SERIES 20			4	1	5,441,861	103.2860	5,620,680	5,441,861	5,441,861					5.810	5.811	JJ	158,086	316,172	08/13/2009	07/01/2021
39121J-B*-0	GREAT RIVER ENERGY FIRST MORTGAGE BONDS				1	12,000,000	105.3520	12,642,240	12,000,000	12,000,000					3.760	3.760	AO	112,800	451,200	11/05/2014	10/01/2028
39122@-AA-7	GREAT RIVER HYDRO, LLC SENIOR SECURED				2PL	25,000,000	114.4740	28,618,500	25,000,000	25,000,000					4.940	4.941	FA	483,708	1,235,000	01/20/2017	05/10/2032
391382-AB-4	GREAT-WEST LIFECO FINANC			2	1FE	49,876,160	108.8640	52,798,970	48,500,000	49,874,020		(2,101)			4.150	3.972	JD	156,547	1,691,125	10/25/2019	06/03/2047
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 BASIC			2	1FE	11,837,180	110.0280	12,983,246	11,800,000	11,832,324		(3,326)			4.047	4.007	MN	58,367	477,546	06/14/2018	05/17/2028
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 BASIC			2	1FE	44,908,598	116.4910	51,139,599	43,900,000	44,890,716		(15,683)			4.581	4.439	MN	245,796	2,011,059	03/08/2019	05/17/2048
397624-AH-0	GREIF INC BASIC			2	3FE	6,655,000	108.2490	7,036,164	6,500,000	6,643,352		(11,648)			6.500	5.829	MS	140,833	198,611	12/17/2019	03/01/2027
39808C-A*-6	GRIDIRON FUNDING LLC SENIOR UNSECURED NOTES				2PL	20,000,000	113.6290	22,725,800	20,000,000	20,000,000					5.640	5.640	MJSD	3,133	1,128,000	05/02/2017	06/30/2027
39813#-AA-9	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC			4	2PL	11,794,737	110.6740	13,053,707	11,794,737	11,794,737					5.210	5.244	MJSD	1,707	162,161	10/03/2019	12/31/2030
398316-AA-9	GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS INTERNATIONAL			4	2	14,000,000	111.8230	15,655,220	14,000,000	14,000,000					4.520	4.545	JAJO	107,224	474,600	02/05/2019	01/30/2034
39839#-AC-5	GRIFFITH FOODS SENIOR NOTES				2	400,000	102.6340	410,536	400,000	400,000					5.550	5.550	JD	678	18,500	11/23/2005	12/20/2020
39839#-AF-8	GRIFFITH FOODS 5.47% Due 1/15/2029 JAJO15			4	2	7,500,000	111.0620	8,329,650	7,500,000	7,500,000					5.470	5.507	JAJO	86,608	410,250	09/27/2013	01/15/2029
39839#-AG-6	GRIFFITH FOODS 4.3% Due 11/14/2029 FMAN14			4	2	5,000,000	106.9610	5,348,050	5,000,000	5,000,000					4.300	4.323	FMAN	28,069	215,000	10/03/2014	11/14/2029
402740-AD-6	GULFSTREAM NATURAL GAS 4.6% Due 9/15/2025 MS15			2	2FE	8,918,024	107.9960	10,043,669	9,300,000	9,047,558		36,055			4.600	5.145	MS	125,963	427,800	01/25/2016	09/15/2025
404119-BR-9	HCA-THE HEALTHCARE CO. BASIC				3FE	1,112,500	110.6880	1,106,878	1,000,000	1,112,053		(447)			5.375	2.982	FA	22,396		12/19/2019	02/01/2025
40465@-AA-0	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC				2	5,000,000	105.2100	5,260,500	5,000,000	5,000,000					4.130	4.130	JJ	100,956	206,500	07/12/2017	07/05/2025
40465@-AB-8	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC				2	5,000,000	105.9200	5,296,000	5,000,000	5,000,000					4.230	4.230	JJ	103,400	211,500	07/12/2017	07/05/2026
40465@-AC-6	HSRE CORE HOLDING, I, LLC SENIOR UNSECURED				2	3,000,000	106.4100	3,192,300	3,000,000	3,000,000					4.300	4.300	AO	31,533	129,000	03/03/2017	04/03/2027
40465@-AE-2	HSRE CORE HOLDINGS I, LLC HSRE CORE HOLDIMGS I, LLC				2	10,000,000	105.3140	10,531,400	10,000,000	10,000,000					4.150	4.150	JJ	198,278	415,000	07/13/2018	07/09/2025
406216-BE-0	HALLIBURTON CO 4 3/4% Due 8/1/2043 FA1			2	2FE	20,942,388	110.9870	23,973,246	21,600,000	21,010,740		12,927			4.750	4.947	FA	427,500	1,026,000	11/05/2015	08/01/2043
406216-BJ-9	HALLIBURTON CO 4.85% Due 11/15/2035 MN15			2	2FE	8,397,816	112.6400	9,461,763	8,400,000	8,398,137		77			4.850	4.852	MN	52,057	407,400	11/05/2015	11/15/2035
41242*-AS-1	HARDWOOD FUNDING, LLC SERIES Q SENIOR NOTES				1FE	9,000,000	102.6720	9,240,480	9,000,000	9,000,000					3.380	3.380	JD	20,280	305,883	05/07/2013	06/07/2023
41242*-AT-9	HARDWOOD FUNDING, LLC SERIES R SENIOR NOTES				1FE	2,000,000	104.3560	2,087,120	2,000,000	2,000,000					3.530	3.530	JD	4,707	70,992	05/07/2013	06/07/2025
41242*-BK-7	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1FE	7,000,000	107.4280	7,519,960	7,000,000	7,000,000					3.860	3.860	JD	18,013	318,986	10/10/2018	06/07/2028
41242*-BP-6	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1FE	2,000,000	107.0120	2,140,240	2,000,000	2,000,000					3.780	3.780	JD	5,040	38,220	06/12/2019	06/07/2029
41242*-BQ-4	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC				1FE	1,000,000	113.3780	1,133,780	1,000,000	1,000,000					4.210	4.210	JD	2,807	21,284	06/12/2019	06/07/2039
412822-AE-8	HARLEY DAVIDSON 4 5/8% Due 7/28/2045 JJ28			2	2FE	16,516,410	104.5570	16,729,153	16,000,000	16,485,517		(10,733)			4.625	4.422	JJ	314,500	740,000	11/04/2016	07/28/2045
413875-AR-6	HARRIS CORP 3.832% Due 4/27/2025 A027			2	2FE	5,605,226	106.7000	5,921,855	5,550,000	5,585,841		(6,333)			3.832	3.691	AO	37,809	212,676	05/31/2017	04/27/2025
413875-AT-2	HARRIS CORP 5.054% Due 4/27/2045 A027			2	2FE	8,674,325	123.5830	9,763,023	7,900,000	8,633,209		(15,971)			5.054	4.434	AO	70,981	399,266	04/26/2017	04/27/2045
41781#-AA-3	HARVEY STONE, LLC SENIOR SECURED NOTES				2PL	15,638,664	106.6610	16,680,355	15,638,664	15,638,664					4.910	4.911	JD	2,133	767,858	06/08/2015	04/15/2026
418056-AX-5	HASBRO INC BASIC			2	2FE	2,002,660	100.5120	2,010,238	2,000,000	2,002,605		(55)			3.000	2.971	MN	7,000		11/19/2019	11/19/2024
418056-AY-3	HASBRO INC BASIC			2	2FE	7,482,650	100.7250	7,554,344	7,500,000	7,482,909		259			3.550	3.587	MN	31,063		11/20/2019	11/19/2026
418056-AZ-0	HASBRO INC BASIC			2	2FE	8,082,000	100.7610	8,060,859	8,000,000	8,081,855		(145)			3.900	3.772	MN	36,400		12/19/2019	11/19/2029
41975*-AS-4	HAWAII ELECTRIC LIGHT COMPANY HAWAII ELECTRIC LIGHT CO INC				2	4,000,000	110.2820	4,411,280	4,000,000	4,000,000					4.210	4.210	MN	22,453	85,136	05/16/2019	05/13/2034
419866-H*-2	HAWAIIAN ELECTRIC COMPANY INC HAWAIIAN ELECTRIC COMPANY INC				2	5,000,000	110.2820	5,514,100	5,000,000	5,000,000					4.210	4.210	MN	28,067	106,419	05/16/2019	05/13/2034

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	
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
422418-AM-1	HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS, INC.				1Z	13,000,000	99.6830	12,958,790	13,000,000	13,000,000					2.770	2.770	JD	28,008		12/10/2019	12/03/2029
42251#-AG-9	HEB GROCERY COMPANY L.P. 6.12% Due 6/1/2022 JD1				1	6,000,000	108.4970	6,509,820	6,000,000	6,000,000					6.120	6.120	JD	30,600	367,200	04/10/2006	06/01/2022
42251#-AU-8	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES A				1	12,000,000	106.5290	12,783,480	12,000,000	12,000,000					3.540	3.540	MS	107,380	424,800	01/28/2016	03/30/2031
42251#-AV-6	HEB GROCERY COMPANY L.P. SENIOR NOTES SERIES B				1	13,000,000	108.0310	14,044,030	13,000,000	13,000,000					3.670	3.670	MS	120,600	477,100	01/28/2016	03/30/2033
42280#-AE-9	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21				2	2,625,000	106.8900	2,805,863	2,625,000	2,625,000					6.500	6.500	JD	4,740	170,625	12/08/2010	12/21/2022
42280#-AF-6	HEICO COMPANIES L.L.C.& HL 3.45% Due 11/17/2023 MN17				2	2,500,000	101.7210	2,543,025	2,500,000	2,500,000					3.450	3.450	MN	10,542	86,250	08/25/2016	11/17/2023
42280#-AG-4	HEICO COMPANIES L.L.C.& HL 3.72% Due 11/17/2028 MN17				2	10,000,000	102.4930	10,249,300	10,000,000	10,000,000					3.720	3.720	MN	45,467	372,000	08/25/2016	11/17/2028
42280#-AH-2	HEICO COMPANIES L.L.C.& HL 3.92% Due 11/17/2031 MN17				2	2,500,000	102.6490	2,566,225	2,500,000	2,500,000					3.920	3.920	MN	11,978	98,000	08/25/2016	11/17/2031
427866-AY-4	HERSHEY FOODS CORP BASIC				1FE	299,490	100.3590	301,077	300,000	299,865		361			2.900	3.023	MN	1,112	8,700	12/14/2018	05/15/2020
427866-AZ-1	HERSHEY FOODS CORP BASIC			2	1FE	7,996,640	104.6280	8,370,253	8,000,000	7,997,701		633			3.375	3.384	MN	34,500	270,000	05/03/2018	05/15/2023
427866-BA-5	HERSHEY FOODS CORP BASIC				1FE	15,999,940	101.7310	16,277,027	16,000,000	15,999,995		1			3.100	3.100	MN	63,378	496,000	05/04/2018	05/15/2021
427866-BD-9	HERSHEY FOODS CORP BASIC			2	1FE	2,517,575	100.7020	2,517,543	2,500,000	2,517,542		(33)			2.450	2.368	MN	10,378		12/19/2019	11/15/2029
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15				3FE	9,936,530	117.7780	11,777,832	10,000,000	9,936,109		1,155			5.600	5.651	FA	211,556	420,000	02/21/2019	02/15/2041
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01			2	3FE	50,170,310	106.4660	53,632,101	50,375,000	50,198,496		34,725			4.300	4.351	AO	541,531	1,979,613	12/19/2019	04/01/2027
42809H-AH-0	HESS CORP 5.8% Due 4/1/2047 A01			2	3FE	997,150	122.4280	1,224,284	1,000,000	997,280		40			5.800	5.820	AO	14,500	58,000	09/19/2016	04/01/2047
42824C-AW-9	HEWLETT PACKARD ENTERPRISE 4.9% Due 10/15/2025 A015			2	2FE	13,527,670	111.1700	14,785,649	13,300,000	13,459,299		(24,923)			4.900	4.651	AO	137,581	651,700	12/18/2017	10/15/2025
437076-AS-1	HOME DEPOT INC 5 7/8% Due 12/16/2036 JD16				1FE	18,503,695	137.9860	21,387,850	15,500,000	17,875,894		(93,180)			5.875	4.556	JD	37,943	910,625	11/30/2012	12/16/2036
437076-AU-6	HOME DEPOT INC 5.4% Due 9/15/2040 MS15			2	1FE	17,992,560	131.9050	22,423,847	17,000,000	17,858,574		(24,162)			5.400	5.000	MS	270,300	918,000	09/11/2013	09/15/2040
437076-BA-9	HOME DEPOT INC 4.2% Due 4/1/2043 A01			2	1FE	11,784,100	115.8040	11,580,414	10,000,000	11,780,270		(3,830)			4.200	3.103	AO	105,000		12/03/2019	04/01/2043
437076-BF-8	HOME DEPOT INC 4.4% Due 3/15/2045 MS15			2	1FE	9,530,590	119.5710	11,359,287	9,500,000	9,527,112		(600)			4.400	4.381	MS	123,078	418,000	06/16/2014	03/15/2045
437076-BG-6	HOME DEPOT INC BASIC			2	1FE	4,081,560	101.8880	4,075,534	4,000,000	4,079,244		(2,316)			2.625	1.755	JD	8,750		12/04/2019	06/01/2022
437076-BH-4	HOME DEPOT INC 4 1/4% Due 4/1/2046 A01			2	1FE	44,697,300	117.8870	50,691,494	43,000,000	44,617,382		(38,594)			4.250	4.007	AO	456,875	1,827,500	11/28/2017	04/01/2046
437076-BK-7	HOME DEPOT INC 3.35% Due 9/15/2025 MS15			2	1FE	6,989,990	106.7740	7,474,195	7,000,000	6,993,884		957			3.350	3.367	MS	69,047	234,500	09/08/2015	09/15/2025
437076-BL-5	HOME DEPOT INC 2% Due 4/1/2021 A01			2	1FE	8,230,083	100.3080	8,331,568	8,306,000	8,258,145		28,062			2.000	2.471	AO	41,530	83,060	03/28/2019	04/01/2021
437076-BP-6	HOME DEPOT INC 3 1/2% Due 9/15/2056 MS15			2	1FE	25,375,270	105.0970	28,376,074	27,000,000	25,417,031		18,874			3.500	3.794	MS	278,250	945,000	09/07/2018	09/15/2056
437076-BS-0	HOME DEPOT INC BASIC			2	1FE	40,524,880	113.2210	45,967,620	40,600,000	40,519,988		517			3.900	3.909	JD	70,373	1,583,400	09/07/2018	06/15/2047
437076-BT-8	HOME DEPOT INC BASIC			2	1FE	9,170,172	103.9030	9,662,933	9,300,000	9,194,993		11,970			2.800	2.965	MS	77,397	260,400	11/28/2017	09/14/2027
437076-BW-1	HOME DEPOT INC BASIC			2	1FE	10,443,700	112.1230	11,212,272	10,000,000	10,410,068		(33,632)			3.900	3.352	JD	27,083	390,000	02/22/2019	12/06/2028
437076-BX-9	HOME DEPOT INC BASIC			2	1FE	25,871,080	123.5550	29,653,155	24,000,000	25,843,148		(27,932)			4.500	4.043	JD	75,000	1,080,000	02/26/2019	12/06/2048
438516-BB-1	HONEYWELL INC 5 3/8% Due 3/1/2041 MS1				1FE	20,423,052	133.6550	20,830,087	15,585,000	19,996,442		(139,176)			5.375	3.475	MS	279,231	837,694	10/19/2016	03/01/2041
438516-BL-9	HONEYWELL INC BASIC			2	1FE	8,641,188	101.7280	9,460,736	9,300,000	8,763,021		68,571			2.500	3.456	MN	38,750	232,500	03/12/2018	11/01/2026
438516-BU-9	HONEYWELL INC BASIC			2	1FE	4,982,150	102.5440	5,127,209	5,000,000	4,982,779		629			2.700	2.741	FA	53,625		07/30/2019	08/15/2029
44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31				2PL	22,292,045	108.5180	24,329,368	22,419,662	22,300,906		6,319			4.410	4.488	FMAN	85,139	990,949	06/01/2018	05/23/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION			4	2PL	840,436	108.2000	909,352	840,436	840,436					4.440	4.464	FMAN	3,213	37,315	09/01/2017	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION			4	2PL	641,385	108.2000	693,979	641,385	641,385					4.440	4.464	FMAN	2,452	28,477	05/17/2017	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION			4	2PL	3,678,751	108.2000	3,980,408	3,678,751	3,678,751					4.440	4.464	FMAN	14,065	163,336	12/26/2017	11/30/2032
444454-AA-0	HUGHES SATELLITE SYSTEM 7 5/8% Due 6/15/2021 JD15				4FE	10,726,008	106.9810	10,399,610	9,721,000	10,138,938		(272,227)			7.625	4.537	JD	32,943	741,226	01/17/2018	06/15/2021
44569*-BP-5	HUNT OIL COMPANY SENIOR NOTES SERIES A				4	10,000,000	82.3680	8,236,800	10,000,000	10,000,000					3.930	3.930	MN	53,492	393,000	10/30/2014	11/12/2024
44569*-BQ-3	HUNT OIL COMPANY SENIOR NOTES SERIES B				4	7,000,000	80.4740	5,633,180	7,000,000	7,000,000					4.080	4.080	MN	38,873	285,600	10/30/2014	11/12/2026
446150-AG-9	HUNTINGTON BANCSHARES INC 7% Due 12/15/2020 JD15				2FE	10,094,180	104.5760	10,457,630	10,000,000	10,011,915		(11,701)			7.000	6.869	JD	31,111	700,000	12/16/2010	12/15/2020
446150-AJ-3	HUNTINGTON BANCSHARES INC 3.15% Due 3/14/2021 MS14			2	2FE	9,980,300	101.3200	10,132,021	10,000,000	9,994,976		4,037			3.150	3.193	MS	93,625	315,000	03/09/2016	03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES INC 2.3% Due 1/14/2022 JJ14			2	2FE	4,707,332	100.5140	4,925,180	4,900,000	4,770,771		60,117			2.300	3.656	JJ	52,280	112,700	12/07/2018	01/14/2022
446150-AM-6	HUNTINGTON BANCSHARES INC BASIC			2	2FE	14,225,030	108.1660	15,413,680	14,250,000	14,230,830		3,198			4.000	4.028	MN	72,833	570,000	12/07/2018	05/15/2025
446413-AL-0	HUNTINGTON INGALLS INDUS HUNTINGTON INGALLS INDUSTRIES			2	2FE	9,300,000	104.8160	9,747,871	9,300,000	9,300,000					3.483	3.483	JD	26,993	323,919	06/15/2018	12/01/2027
44644A-AH-0	HUNTINGTON NATIONAL BANK BASIC			2	1FE	5,640,853	102.3350	5,636,638	5,508,000	5,631,573		(9,280)			3.125	2.061	AO	43,031		10/30/2019	04/01/2022
44919*-AC-2	I 595 EXPRESS, LLC NOTES				1PL	17,443,603	103.8270	18,111,159	17,443,592	17,443,603					3.310	3.324	MJSD	1,604	577,383	10/19/2017	12/31/2031
449298-AF-1	ICRE REIT HOLDINGS SENIOR NOTES				2	7,000,000	108.7720	7,614,040	7,000,000	7,000,000					4.380	4.380	MN	30,660	306,600	12/10/2013	11/25/2026
449298-AG-9	ICRE REIT HOLDINGS SENIOR NOTES				2	20,000,000	104.4930	20,898,600	20,000,000	20,000,000					4.260	4.260	JJ	423,633	852,000	08/28/2013	01/02/2023
449298-AH-7	ICRE REIT HOLDINGS SENIOR UNSECURED NOTES				2	7,000,000	101.7470	7,122,290	7,000,000	7,000,000					3.310	3.310	JD	10,298	231,700	10/22/2015	12/15/2022

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
450636-A#-2	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2FE	10,000,000	103.1890	10,318,900	10,000,000	10,000,000					3.540	3.540	AO	71,783	354,000	10/24/2017	10/18/2024
450636-B*-5	ITR CONCESSION CO. LLC ITR CONCESSION CO. LLC				2FE	15,000,000	104.3720	15,655,800	15,000,000	15,000,000					3.760	3.760	AO	114,367	564,000	10/24/2017	10/18/2027
452308-AQ-2	ILLINOIS TOOL WORKS 4 7/8% Due 9/15/2041 MS15			2	1FE	11,710,710	127.2260	13,994,844	11,000,000	11,637,365		(17,789)			4.875	4.450	MS	157,896	536,250	06/30/2015	09/15/2041
452308-AR-0	ILLINOIS TOOL WORKS 3.9% Due 9/1/2042 MS1			2	1FE	35,850,990	115.5480	45,063,696	39,000,000	36,187,148		69,039			3.900	4.401	MS	507,000	1,521,000	11/18/2016	09/01/2042
454889-AP-1	INDIANA MICHIGAN POWER 3.2% Due 3/15/2023 MS15			2	1FE	5,091,789	102.9650	5,251,222	5,100,000	5,097,072		854			3.200	3.219	MS	48,053	163,200	03/13/2013	03/15/2023
454889-AQ-9	INDIANA MICHIGAN POWER 4.55% Due 3/15/2046 MS15			2	1FE	2,052,780	117.1240	2,342,488	2,000,000	2,051,206		(1,061)			4.550	4.383	MS	26,794	91,000	05/17/2018	03/15/2046
454889-AR-7	INDIANA MICHIGAN POWER BASIC			2	1FE	21,561,456	105.7750	24,222,417	22,900,000	21,588,262		22,168			3.750	4.096	JJ	429,375	633,750	02/28/2019	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER BASIC			2	1FE	5,129,650	108.7540	5,437,683	5,000,000	5,119,746		(9,904)			3.850	3.509	MN	24,597	192,500	03/08/2019	05/15/2028
454889-AT-3	INDIANA MICHIGAN POWER BASIC			2	1FE	9,969,300	113.9170	11,391,741	10,000,000	9,970,401		642			4.250	4.268	FA	160,556	433,264	09/07/2018	08/15/2048
45685E-AJ-5	VOYA FINANCIAL INC 5.7% Due 7/15/2043 JJ15				2FE	4,211,760	126.5030	5,060,118	4,000,000	4,190,580		(3,980)			5.700	5.342	JJ	105,133	228,000	11/04/2013	07/15/2043
45687A-AG-7	INGERSOLL-RAND GL HLD CO 5 3/4% Due 6/15/2043 JD15				2FE	12,953,370	127.8600	15,982,499	12,500,000	12,907,258		(8,409)			5.750	5.501	JD	31,944	718,750	09/19/2013	06/15/2043
45687A-AJ-1	INGERSOLL-RAND GL HLD CO 4 1/4% Due 6/15/2023 JD15				2FE	1,996,300	106.6790	2,133,587	2,000,000	1,998,535		386			4.250	4.273	JD	3,778	85,000	06/17/2013	06/15/2023
45780R-AA-9	INSTALLED BUILDING PRODU BASIC			2	4FE	6,638,188	106.8710	6,939,107	6,493,000	6,635,317		(2,871)			5.750	5.247	FA	98,522		12/09/2019	02/01/2028
458140-AM-2	INTEL CORP. 2.7% Due 12/15/2022 JD15				1FE	9,260,289	102.4920	9,531,716	9,300,000	9,287,135		4,123			2.700	2.749	JD	11,160	251,100	12/04/2012	12/15/2022
458140-AS-9	INTEL CORP. 3.7% Due 7/29/2025 JJ29			2	1FE	37,416,468	108.1660	39,805,252	36,800,000	37,175,569		(63,438)			3.700	3.488	JJ	574,898	1,361,600	12/14/2018	07/29/2025
458140-AT-7	INTEL CORP. 4.9% Due 7/29/2045 JJ29			2	1FE	10,378,940	127.7360	12,773,623	10,000,000	10,351,393		(7,351)			4.900	4.660	JJ	206,889	490,000	01/07/2016	07/29/2045
458140-AX-8	INTEL CORP. BASIC			2	1FE	13,820,080	105.9520	14,833,337	14,000,000	13,848,734		17,254			3.150	3.313	MN	61,250	441,000	03/12/2018	05/11/2027
458140-AY-6	INTEL CORP. BASIC			2	1FE	36,668,750	115.4880	40,420,749	35,000,000	36,590,652		(33,487)			4.100	3.828	MN	199,306	1,435,000	11/15/2017	05/11/2047
458140-BD-1	INTEL CORP. BASIC			2	1FE	1,558,530	103.7330	1,555,991	1,500,000	1,557,112		(1,418)			2.875	1.926	MN	5,990		11/20/2019	05/11/2024
458140-BG-4	INTEL CORP. INTEL CORP.			2	1FE	32,088,376	110.0230	34,767,169	31,600,000	32,090,696		(1,130)			3.734	3.641	JD	75,385	806,544	07/16/2019	12/08/2047
45866F-AG-9	INTERCONTINENTALEXCHANGE INC. BASIC			2	1FE	4,997,700	104.9260	5,246,285	5,000,000	4,998,423		723			3.450	3.459	MS	47,917	190,708	08/06/2018	09/21/2023
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC			2	1FE	93,480,620	118.4960	105,461,516	89,000,000	93,470,527		(12,805)			4.250	3.940	MS	1,050,694	3,054,097	12/03/2019	09/21/2048
459200-JX-0	INTL BUSINESS MACH BASIC				1FE	5,102,200	102.2030	5,110,128	5,000,000	5,099,683		(2,517)			2.850	1.983	MN	19,000		12/05/2019	05/13/2022
459745-GK-5	INTL LEASE FINANCE CORP BASIC				2FE	448,000	112.5980	450,392	400,000	432,550		(14,933)			8.625	4.407	JJ	15,908	34,500	12/14/2018	01/15/2022
459745-GQ-2	INTL LEASE FINANCE CORP 4 5/8% Due 4/15/2021 AO15				2FE	6,788,125	103.1390	6,910,291	6,700,000	6,722,835		(16,963)			4.625	4.350	AO	65,418	309,875	04/29/2016	04/15/2021
460146-CF-8	INTERNATIONAL PAPER CO. 7.3% Due 11/15/2039 MN15				2FE	11,603,076	138.4500	13,706,545	9,900,000	11,375,808		(38,200)			7.300	6.002	MN	92,345	722,700	09/13/2013	11/15/2039
460146-CK-7	INTERNATIONAL PAPER CO. 4.8% Due 6/15/2044 JD15			2	2FE	9,510,260	109.8680	10,437,439	9,500,000	9,509,445		(207)			4.800	4.793	JD	20,267	456,000	06/16/2014	06/15/2044
460146-CP-6	INTERNATIONAL PAPER CO. BASIC			2	2FE	4,327,605	103.1640	4,642,358	4,500,000	4,340,774		13,169			3.000	3.567	FA	51,000	67,500	04/26/2019	02/15/2027
460146-CS-0	INTERNATIONAL PAPER CO. BASIC			2	2FE	5,342,271	106.3970	5,452,863	5,125,000	5,341,785		(486)			4.350	4.095	FA	84,221	2,719	11/01/2019	08/15/2048
460690-BP-4	INTERPUBLIC GROUP BASIC			2	2FE	4,783,968	112.5440	5,402,134	4,800,000	4,785,690		1,351			4.650	4.692	AO	55,800	229,400	09/18/2018	10/01/2028
461070-AG-9	INTERSTATE POWER & LIGHT 6 1/4% Due 7/15/2039 JJ15				2FE	9,580,215	131.8410	12,524,850	9,500,000	9,566,354		(1,749)			6.250	6.188	JJ	273,785	593,750	07/09/2009	07/15/2039
461070-AP-9	INTERSTATE POWER & LIGHT BASIC			2	2FE	703,885	109.4820	766,372	700,000	703,565		(312)			4.100	4.029	MS	7,574	28,700	12/14/2018	09/26/2028
46121Y-B#-8	INTREPID POTASH INC 4.78% Due 4/16/2025 A016				5YE	2,499,999	98.7370	2,468,424	2,499,999	2,499,999					4.780	4.780	AO	24,896	120,750	08/15/2012	04/16/2025
46121Y-B@-0	INTREPID POTASH INC 4.63% Due 4/14/2023 A016				2IF	7,859,930	99.7520	7,813,903	7,833,330	7,845,689		(3,421)			4.630	4.578	AO	75,559	366,600	05/28/2015	04/14/2023
46247@-AA-2	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES				1PL	21,666,000	107.9480	23,388,014	21,666,000	21,666,000					4.530	4.530	JJ	417,125	981,470	01/01/2016	01/28/2028
46284V-AB-7	IRON MOUNTAIN 4 3/8% Due 6/1/2021 JD1			2	3FE	2,000,000	100.9430	2,018,865	2,000,000	2,000,000					4.375	4.375	JD	7,292	87,500	05/24/2016	06/01/2021
465685-AH-8	ITC HOLDINGS CORP. BASIC			2	2FE	108,918	123.3480	123,348	100,000	108,705		(207)			5.300	4.678	JJ	2,650	5,300	12/14/2018	07/01/2043
465685-AM-7	ITC HOLDINGS CORP. BASIC			2	2FE	575,616	101.3000	607,798	600,000	581,746		5,919			2.700	3.829	MN	2,070	16,200	12/14/2018	11/15/2022
465685-AP-0	ITC HOLDINGS CORP. ITC HOLDINGS CORP.			2	2FE	11,192,780	104.0760	11,656,467	11,200,000	11,194,013		654			3.350	3.358	MN	47,942	375,200	06/19/2018	11/15/2027
46625H-HQ-6	JP MORGAN CHASE & CO 4.95% Due 3/25/2020 MS25				1FE	1,329,029	100.7010	1,309,111	1,300,000	1,305,411		(22,811)			4.950	3.138	MS	17,160	64,350	12/14/2018	03/25/2020
46625H-HZ-6	JP MORGAN CHASE & CO 4 5/8% Due 5/10/2021 MN10				1FE	11,099,150	103.6100	10,360,987	10,000,000	10,308,173		(220,915)			4.625	2.306	MN	65,521	462,500	04/19/2016	05/10/2021
46625H-JC-5	JP MORGAN CHASE & CO 4.35% Due 8/15/2021 FA15				1FE	7,991,625	103.8560	7,789,163	7,500,000	7,656,846		(93,786)			4.350	3.014	FA	123,250	326,250	04/19/2016	08/15/2021
46625H-JD-3	JP MORGAN CHASE & CO 4 1/2% Due 1/24/2022 JJ24				1FE	6,151,393	105.1100	6,147,885	5,849,000	6,142,926		(8,467)			4.500	2.002	JJ	114,787		12/05/2019	01/24/2022
46625H-JU-5	JP MORGAN CHASE & CO 4.85% Due 2/1/2044 FA1				1FE	9,975,505	127.5710	12,119,292	9,500,000	9,929,343		(9,659)			4.850	4.540	FA	191,979	460,750	12/14/2018	02/01/2044
46625H-JX-9	JP MORGAN CHASE & CO 3 5/8% Due 5/13/2024 MN13				1FE	10,956,220	105.9970	11,659,615	11,000,000	10,978,435		4,475			3.625	3.674	MN	53,167	398,750	09/19/2014	05/13/2024
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23			2	1FE	15,964,480	104.4030	16,704,446	16,000,000	15,980,640		3,476			3.125	3.151	JJ	219,444	500,000	01/15/2015	01/23/2025
46625H-MN-7	JP MORGAN CHASE & CO 3.9% Due 7/15/2025 JJ15			2	1FE	20,469,374	108.0140	21,278,817	19,700,000	20,179,120		(81,462)			3.900	3.394	JJ	354,272	768,300	05/20/2016	07/15/2025
46625H-NJ-5	JP MORGAN CHASE & CO 4 1/4% Due 10/1/2027 A01				1FE	23,889,860	110.7410	25,470,418	23,000,000	23,663,292		(72,339)			4.250	3.816	AO	244,375	977,500	06/08/2017	10/01/2027
46625H-QJ-2	JP MORGAN CHASE & CO 2.55% Due 3/1/2021 MS1			2	1FE	5,057,800	100.7490	5,037,444	5,000,000	5,013,719		(12,328)			2.550	2.293	MS	42,500	127,500	04/19/2016	03/01/2021
46625H-QW-3	JP MORGAN CHASE & CO 3.3% Due 4/1/2026 A01			2	1FE	1,976,975	105.1810	2,103,622	2,000,000	1,978,867		2,853			3.300	3.483	AO	16,500	66,000	12/14/2018	04/01/2026
46625H-RV-4	JP MORGAN CHASE & CO 2.95% Due 10/1/2026 A01			2	1FE	7,402,812	103.1560	7,633,537	7,400,000	7,401,823		(241)			2.950	2.946	AO	54,575	218,300	07/15/2016	10/01/2026
46625H-RY-8	JP MORGAN CHASE & CO			2	1FE	36,525,340	107.6370	38,641,684	35,900,000	36,415,068		(53,341)			3.782	3.547	FA	565,724	1,293,444	10/15/2019	02/01/2028
46647P-AF-3	JPMORGAN CHASE & CO BASIC			2	1FE	2,034,500	106.0660	2,121,322	2,000,000	2,027,784		(3,295)			3.540	3.325	MN	11,800	70,800	11/28/2017	05/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-AL-0	JPMORGAN CHASE & CO BASIC			2	1FE	11,304,900	113.1520	11,315,153	10,000,000	11,298,464		(6,436)			3.964	3.252	MN	50,651	198,200	10/03/2019	11/15/2048
46647P-AM-8	JPMORGAN CHASE & CO BASIC			2	1FE	38,417,519	106.1420	41,289,348	38,900,000	38,519,899		66,939			3.509	3.611	JJ	599,084	857,951	10/15/2019	01/23/2029
46647P-AN-6	JPMORGAN CHASE & CO BASIC			2	1FE	24,921,154	112.3650	29,327,293	26,100,000	24,945,022		18,886			3.897	4.159	JJ	446,401	822,267	02/11/2019	01/23/2049
46647P-AS-5	JPMORGAN CHASE & CO BASIC			2	1FE	2,046,520	102.1440	2,042,871	2,000,000	2,044,448		(2,072)			3.514	1.966	JD	2,538	35,140	12/04/2019	06/18/2022
46647P-BE-5	JPMORGAN CHASE & CO BASIC			2	1FE	4,930,000	100.1440	5,007,215	5,000,000	4,931,538		1,538			2.739	2.887	AO	41,465		09/18/2019	10/15/2030
46648@-AC-3	HUBER (J.M.) CORPORATION J M HUBER				3	26,249,040	108.0490	25,931,760	24,000,000	25,478,999		(475,032)			7.390	5.026	AO	300,527	1,773,600	04/12/2018	10/30/2022
46659*-AA-5	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2	5,000,000	102.8550	5,142,750	5,000,000	5,000,000					3.310	3.310	MN	27,583	165,500	11/08/2017	11/01/2024
46659*-AB-3	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2	25,000,000	104.5260	26,131,500	25,000,000	25,000,000					3.540	3.540	MN	147,500	885,000	11/08/2017	11/01/2027
46659*-AC-1	JM FAMILY ENETERPRISES, INC JM FAMILY ENTERPRISES, INC				2	5,000,000	105.0080	5,250,400	5,000,000	5,000,000					3.640	3.640	MN	30,333	182,000	11/08/2017	11/01/2029
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED				2	12,311,728	102.2310	12,586,402	12,311,728	12,311,728					3.440	3.440	MON	21,176	423,524	03/03/2017	04/13/2027
47233J-AG-3	JEFFERIES GRP LLC / CAP BASIC				2FE	12,473,870	110.3430	13,241,122	12,000,000	12,478,549		4,679			4.850	4.169	JJ	268,367	169,750	12/19/2019	01/15/2027
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC				2FE	13,588,337	106.0780	14,532,641	13,700,000	13,603,456		8,014			4.150	4.237	JJ	249,530	464,800	11/12/2019	01/23/2030
478111-AC-1	JOHNS HOPKINS HEALTH SYS 3.837% Due 5/15/2046 MN15				1FE	19,095,540	110.3500	20,966,547	19,000,000	19,089,288		(2,062)			3.837	3.808	MN	93,154	729,030	11/30/2016	05/15/2046
478160-BV-5	JOHNSON & JOHNSON 3.7% Due 3/1/2046 MS1			2	1FE	15,245,070	112.8060	16,920,848	15,000,000	15,229,469		(5,385)			3.700	3.608	MS	185,000	555,000	11/17/2016	03/01/2046
478165-AF-0	JOHNSON SC &SON 5 3/4% Due 2/15/2033 FA15				1FE	3,768,300	126.1110	5,044,422	4,000,000	3,844,542		7,390			5.750	6.184	FA	86,889	230,000	05/14/2004	02/15/2033
48021P-A*-9	JONES LANG LASALLE FINANCE B.V Jones Lang LaSalle Fin B.V.				2	22,530,000	104.9750	23,541,694	22,426,000	22,426,000				(508,000)	1.960	1.960	MN	56,165	436,139	07/11/2017	06/27/2027
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTES				2PL	19,636,364	106.6310	20,938,451	19,636,364	19,636,364					4.650	4.650	AO	154,718	913,091	03/26/2012	04/30/2027
48121@-AD-3	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27			4	2PL	4,998,000	103.0040	5,148,140	4,998,000	4,998,000					4.130	4.130	MS	53,898	206,417	03/19/2014	03/27/2024
48121@-AE-1	JRD HOLDINGS, LLC JRD HOLDINGS, LLC				2PL	19,000,000	100.2410	19,045,790	19,000,000	19,000,000					3.290	3.724	JAJO	114,589	747,012	05/02/2018	04/26/2025
48126B-AA-1	JPMORGAN CHASE & CO 5.4% Due 1/6/2042 JJ6				1FE	12,081,440	134.5580	13,186,665	9,800,000	11,899,661		(59,082)			5.400	3.936	JJ	257,250	529,200	10/05/2016	01/06/2042
48248@-AE-0	KLA CORPORATION 4.65% Due 11/1/2024 MN1			2	2FE	8,852,612	110.2570	9,261,603	8,400,000	8,644,146		(47,614)			4.650	3.951	MN	65,100	390,600	04/16/2015	11/01/2024
48248@-AG-5	KLA CORPORATION BASIC			2	2FE	6,966,540	109.3570	7,654,979	7,000,000	6,968,656		2,116			4.100	4.159	MS	84,506	139,514	03/13/2019	03/15/2029
48268@-AL-8	KPMG, LLP SENIOR NOTES				1	15,000,000	107.9360	16,190,400	15,000,000	15,000,000					3.860	3.861	JD	1,608	579,000	05/07/2015	07/15/2030
48268@-AM-6	KPMG, LLP SENIOR UNSECURED NOTES				1	5,000,000	102.9660	5,148,300	5,000,000	5,000,000					3.240	3.240	JD	450	162,000	05/17/2016	06/30/2026
48268@-AN-4	KPMG, LLP SENIOR UNSECURED NOTES				1	7,000,000	104.0740	7,285,180	7,000,000	7,000,000					3.410	3.410	JD	663	238,700	05/17/2016	06/30/2028
48268@-AP-9	KPMG, LLP KPMG LLP				1	22,000,000	104.2280	22,930,160	22,000,000	22,000,000					3.480	3.479	JD	2,127	765,600	11/06/2017	10/30/2025
48268@-AR-5	KPMG, LLP KPMG LLP				1	7,000,000	107.2620	7,508,340	7,000,000	7,000,000					3.880	3.880	JD	754	271,600	02/08/2018	07/30/2027
48305Q-AB-9	KAISER FOUNDATION HOSPIT 4 7/8% Due 4/1/2042 AO1				1FE	26,118,022	121.8690	31,015,760	25,450,000	26,034,211		(14,994)			4.875	4.706	AO	310,172	1,240,688	06/16/2015	04/01/2042
48305Q-AE-3	KAISER FOUNDATION HOSPIT BASIC			2	1FE	12,000,000	100.4020	12,048,273	12,000,000	12,000,000					3.266	3.266	MN	66,409		10/24/2019	11/01/2049
486606-6#-8	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED				1FE	5,000,000	103.6200	5,181,000	5,000,000	5,000,000					3.860	3.879	FMAN	16,619	96,500	08/27/2019	10/29/2022
486606-J@-6	KAYNE ANDERSON MLP INVESTMENT 3.57% Due 4/16/2023 JD19				1FE	7,000,000	103.5020	7,245,140	7,000,000	7,000,000					3.570	3.571	JD	8,330	249,900	03/22/2013	04/16/2023
491386-C*-7	KENTUCKY POWER CO 7 1/4% Due 6/18/2021 JD18				2	11,000,000	106.4910	11,714,010	11,000,000	11,000,000					7.250	7.250	JD	28,799	797,500	05/28/2009	06/18/2021
491674-BE-6	KENTUCKY UTILITIES CO BASIC			2	1FE	1,303,575	100.7240	1,309,417	1,300,000	1,301,343		(2,157)			3.250	3.075	MN	7,042	42,250	12/14/2018	11/01/2020
49239@-AA-6	KERR-MCGEE/GUNNISON 6.72% Due 1/30/2020 JJ30			4	2	723,938	100.3040	726,138	723,938	723,938					6.720	6.721	JJ	20,405	48,649	11/26/2003	01/30/2020
49337W-AJ-9	KEYSPAN CORPORATION CALL @ MAKE WHOLE +20BP. LONG				2FE	5,354,545	121.9170	6,339,669	5,200,000	5,323,959		(5,310)			5.803	5.564	AO	75,439	301,756	12/14/2018	04/01/2035
49427R-AJ-1	KILROY REALTY LP 3.8% Due 1/15/2023 JJ15			2	2FE	12,547,518	103.9130	12,677,434	12,200,000	12,312,564		(37,791)			3.800	3.450	JJ	213,771	463,600	12/07/2018	01/15/2023
49427R-AK-8	KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15			2	2FE	13,108,505	108.8050	14,362,244	13,200,000	13,128,584		1,126			4.250	4.282	FA	211,933	561,000	12/07/2018	08/15/2029
494368-BW-2	KIMBERLY-CLARK CORP BASIC			2	1FE	7,225,380	112.0660	7,844,639	7,000,000	7,215,191		(4,612)			3.900	3.718	MN	43,225	273,000	09/21/2017	05/04/2047
494550-AT-3	KINDER MORGAN ENERGY PART LP CALL @ MAKE WHOLE +20BP.				2FE	10,980,951	119.8370	13,421,694	11,200,000	11,066,851		3,965			5.800	5.908	MS	191,271	649,600	11/28/2017	03/15/2035
494550-AW-6	KINDER MORGAN ENERGY PART LP BASIC				2FE	3,478,972	132.3190	3,704,936	2,800,000	3,435,971		(21,276)			6.950	5.021	JJ	89,732	194,600	11/28/2017	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PART LP 6 1/2% Due 9/1/2039 MS1				2FE	7,183,400	126.4930	8,854,482	7,000,000	7,153,308		(3,863)			6.500	6.304	MS	151,667	455,000	10/05/2009	09/01/2039
494550-BN-5	KINDER MORGAN ENERGY PART LP BASIC			2	2FE	3,776,183	109.4080	4,048,113	3,700,000	3,772,783		(1,804)			5.000	4.854	FA	69,889	185,000	11/28/2017	08/15/2042
494550-BP-0	KINDER MORGAN ENERGY PART LP 5% Due 3/1/2043 MS1			2	2FE	2,815,652	109.5410	3,067,153	2,800,000	2,815,143		(356)			5.000	4.960	MS	46,667	140,000	11/28/2017	03/01/2043
49456B-AG-6	KINDER MORGAN INC 5.3% Due 12/1/2034 JD1			2	2FE	9,974,436	117.7960	10,954,993	9,300,000	9,914,710		(29,345)			5.300	4.665	JD	41,075	492,900	11/28/2017	12/01/2034
49456B-AP-6	KINDER MORGAN INC BASIC			2	2FE	4,191,800	109.0150	4,360,589	4,000,000	4,181,410		(10,390)			4.300	3.636	MS	57,333	86,000	06/13/2019	03/01/2028
497266-B*-6	KIRBY CORP 3.29% Due 2/27/2023 FA27				2	26,000,000	101.1430	26,297,180	26,000,000	26,000,000					3.290	3.290	FA	294,638	855,400	11/14/2012	02/27/2023
49727@-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING			4	2YE	6,655,058	104.6380	6,963,720	6,655,058	6,655,058					4.410	4.450	MON	13,044	293,364	08/29/2017	03/15/2042
49803#-AA-0	KITE REALTY GROUP L.P. SENIOR NOTES				2	8,000,000	103.5280	8,282,240	8,000,000	8,000,000					4.230	4.230	MS	104,340	338,400	07/09/2015	09/10/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49803#-AB-8	KITE REALTY GROUP L.P. SENIOR NOTES				2	7,000,000	105.4050	7,378,350	7,000,000	7,000,000					4.470	4.470	MS	96,478	312,900	07/09/2015	09/10/2025
50077L-AD-8	KRAFT HEINZ FOODS CO BASIC			2	2FE	3,387,979	99.8570	3,694,692	3,700,000	3,446,590		33,720			3.000	4.230	JD	9,250	111,000	03/23/2018	06/01/2026
50077L-AK-2	KRAFT HEINZ FOODS CO 3.95% Due 7/15/2025 JJ15			2	2FE	10,547,037	105.4860	10,367,142	9,828,000	10,283,787		(79,070)			3.950	2.990	JJ	179,006	388,206	08/04/2016	07/15/2025
501044-CK-5	KROGER CO. 6.9% Due 4/15/2038 A015				2FE	5,220,854	133.1040	6,255,873	4,700,000	5,132,286		(12,655)			6.900	6.061	AO	68,463	324,300	04/11/2011	04/15/2038
501044-DB-4	KROGER CO. BASIC			2	2FE	1,961,180	100.6220	2,012,431	2,000,000	1,983,135		15,039			2.600	3.400	FA	21,667	52,000	07/10/2018	02/01/2021
501044-DG-3	KROGER CO.			2	2FE	14,440,950	106.1460	14,329,772	13,500,000	14,440,039		(911)			4.450	4.021	FA	250,313		12/06/2019	02/01/2047
501044-DJ-7	KROGER CO. BASIC			2	2FE	403,440	106.8790	427,518	400,000	402,801		(327)			3.700	3.591	FA	6,167	14,800	12/18/2017	08/01/2027
501044-DM-0	KROGER CO. BASIC			2	2FE	9,964,600	121.7360	12,173,613	10,000,000	9,965,090		490			5.400	5.424	JJ	249,000	271,500	01/07/2019	01/15/2049
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC			2	5FE	7,515,000	102.3770	7,678,305	7,500,000	7,514,812		(188)			10.500	10.444	JJ	393,750		10/10/2019	07/15/2027
50168A-AB-6	LABL ESCROW ISSUER LLC BASIC			2	4FE	5,500,000	106.4620	5,855,405	5,500,000	5,500,000					6.750	6.750	JJ	185,625		06/18/2019	07/15/2026
50170@-AA-5	LAFC STADIUM CO LAFC STADIUM CO				2PL	17,770,440	112.0980	19,920,307	17,770,440	17,770,440					5.410	5.410	JD	80,115	1,204,396	09/06/2018	12/01/2043
502431-AA-7	L3 HARRIS TECHNOLOGIES INC 4.95% Due 2/15/2021 FA15			2	2FE	18,349,769	102.4290	18,551,989	18,112,000	18,265,643		(84,125)			4.950	3.957	FA	338,694	448,272	07/02/2019	02/15/2021
502431-AB-5	L3 HARRIS TECHNOLOGIES INC BASIC			2	2FE	501,009	105.3110	526,554	500,000	500,895		(113)			3.850	3.794	JD	856	9,625	07/02/2019	06/15/2023
502431-AD-1	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15			2	2FE	13,596,354	107.0720	14,454,757	13,500,000	13,590,562		(5,792)			3.850	3.734	JD	23,100	259,875	07/02/2019	12/15/2026
502431-AE-9	L3 HARRIS TECHNOLOGIES INC BASIC			2	2FE	499,153	111.6460	558,228	500,000	499,202		49			4.400	4.423	JD	978	11,000	07/02/2019	06/15/2028
50540R-AQ-5	LABORATORY CORP OF AMERICA BASIC			2	2FE	9,785,900	105.3650	10,536,549	10,000,000	9,815,428		29,528			3.600	4.005	FA	150,000	360,000	01/29/2019	02/01/2025
50540R-AS-1	LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1			2	2FE	9,201,519	112.1280	10,025,015	8,940,706	9,185,998		(5,499)			4.700	4.513	FA	175,089	420,213	01/08/2018	02/01/2045
50587K-A*-2	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC				2	15,000,000	109.9200	16,488,000	15,000,000	15,000,000					4.790	4.790	MN	91,808	718,500	11/21/2018	11/15/2025
50587K-A@-0	LAFARGEHOLCIM FINANCE US LLC LAFARGEHOLCIM FINANCE US LLC				2	6,000,000	112.4180	6,745,080	6,000,000	6,000,000					4.920	4.920	MN	37,720	295,200	11/20/2018	11/15/2027
51512*-AA-2	LANDSBERG GRORA SERIES A GUARANTEED SENIOR NOT				2IF	8,000,000	101.6530	8,132,240	8,000,000	8,000,000					3.260	3.260	JJ	119,533		07/18/2019	07/16/2023
521865-AY-1	LEAR CORP BASIC			2	2FE	9,062,411	101.6950	9,864,402	9,700,000	9,140,660		58,990			3.800	4.700	MS	108,532	368,600	12/14/2018	09/15/2027
526057-BN-3	LENNAR CORP			2	3FE	1,043,750	105.1900	1,051,902	1,000,000	1,022,846		(8,114)			4.750	3.828	MN	6,069	47,500	05/01/2017	11/15/2022
526057-BX-1	LENNAR CORP 4 3/4% Due 4/1/2021 AO1			2	3FE	6,022,500	102.4890	6,149,323	6,000,000	6,005,490		(4,809)			4.750	4.663	AO	71,250	285,000	03/22/2016	04/01/2021
53079E-AG-9	LIBERTY MUTUAL CALL @MAKE WHOLE +25BP				2FE	14,867,989	129.3630	22,224,628	17,180,000	15,310,212		62,993			6.500	7.729	MS	328,806	1,116,700	08/06/2010	03/15/2035
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1				2FE	5,067,080	115.8270	6,138,815	5,300,000	5,082,447		4,330			4.850	5.146	FA	107,104	257,050	01/16/2019	08/01/2044
53079E-BG-8	LIBERTY MUTUAL BASIC				2FE	5,045,550	112.3640	5,618,190	5,000,000	5,042,195		(3,355)			4.569	4.455	FA	95,188	116,129	01/29/2019	02/01/2029
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 A015			2	2FE	18,638,502	104.9310	19,517,223	18,600,000	18,638,297		(205)			3.951	3.939	AO	191,887		09/27/2019	10/15/2050
53117C-AQ-5	LIBERTY PROPERTY LP 4.4% Due 2/15/2024 FA15			2	2FE	5,119,804	108.1530	5,407,668	5,000,000	5,096,278		(22,426)			4.400	3.861	FA	83,111	220,000	12/14/2018	02/15/2024
53117C-AR-3	LIBERTY PROPERTY LP 3 3/4% Due 4/1/2025 AO1			2	2FE	6,476,860	107.0360	6,957,357	6,500,000	6,486,824		2,229			3.750	3.793	AO	60,938	243,750	03/17/2015	04/01/2025
53219L-AR-0	REGIONALCARE/LIFEPOINT BASIC			2	5FE	7,624,738	113.1780	8,148,848	7,200,000	7,589,172		(35,565)			9.750	7.996	JD	58,500	607,344	12/19/2019	12/01/2026
53227J-AA-2	LIFESTORAGE LP BASIC			2	2FE	9,255,639	105.4100	9,803,154	9,300,000	9,263,494		3,839			3.875	3.933	JD	16,017	360,375	11/28/2017	12/15/2027
532457-AM-0	LILLY (ELI) & CO 7 1/8% Due 6/1/2025 JD1				1FE	2,029,061	124.4800	2,565,680	2,061,126	2,048,897		1,786			7.125	7.259	JD	12,238	146,855	12/14/1999	06/01/2025
532457-BA-5	LILLY (ELI) & CO 5.55% Due 3/15/2037 MS15				1FE	5,127,906	131.2630	5,513,039	4,200,000	4,930,462		(28,679)			5.550	4.128	MS	68,635	233,100	02/02/2012	03/15/2037
532457-BC-1	LILLY (ELI) & CO 5.95% Due 11/15/2037 MN15				1FE	4,653,893	136.7990	6,429,570	4,700,000	4,662,757		1,137			5.950	6.023	MN	35,733	279,650	03/03/2009	11/15/2037
532457-BH-0	LILLY (ELI) & CO BASIC			2	1FE	1,341,536	103.0850	1,443,192	1,400,000	1,350,086		8,255			2.750	3.478	JD	3,208	38,500	12/14/2018	06/01/2025
532457-BJ-6	LILLY (ELI) & CO 3.7% Due 3/1/2045 MS1			2	1FE	40,081,750	109.9920	43,996,774	40,000,000	40,074,957		(2,055)			3.700	3.688	MS	493,333	1,480,000	09/15/2017	03/01/2045
532457-BP-2	LILLY (ELI) & CO BASIC			2	1FE	966,130	104.9100	1,049,099	1,000,000	969,801		3,544			3.100	3.570	MN	3,961	31,000	12/14/2018	05/15/2027
532457-BR-8	LILLY (ELI) & CO BASIC			2	1FE	5,593,400	115.1150	6,331,317	5,500,000	5,588,182		(1,858)			3.950	3.852	MN	27,760	217,250	01/09/2019	05/15/2047
532457-BU-1	LILLY (ELI) & CO BASIC			2	1FE	71,946,336	117.7850	79,033,811	67,100,000	71,934,886		(11,450)			4.150	3.782	MS	819,925	985,198	10/08/2019	03/15/2059
532457-BV-9	LILLY (ELI) & CO BASIC			2	1FE	14,994,600	107.9490	16,192,297	15,000,000	14,995,254		654			3.375	3.379	MS	149,063	285,469	02/22/2019	03/15/2029
53359#-AA-0	LINCOLN ELECTRIC HOLDING COMPA 3.15% Due 8/20/2025 FA20				2	15,000,000	102.1880	15,328,200	15,000,000	15,000,000					3.150	3.150	FA	171,938	472,500	02/20/2015	08/20/2025
534187-AY-5	LINCOLN NATIONAL CORP 6 1/4% Due 2/15/2020 FA15				2FE	6,377,392	100.4650	5,626,065	5,600,000	5,613,986		(112,701)			6.250	4.164	FA	132,222	350,000	03/26/2012	02/15/2020
535555-A*-7	LINDSAY CORPORATION SENIOR NOTES				2	16,000,000	101.7340	16,277,440	16,000,000	16,000,000					3.820	3.820	FA	224,107	627,200	01/23/2015	02/19/2030
539830-AF-6	LOCKHEED MARTIN CORP 7 3/4% Due 5/1/2026 MN1				1FE	18,364,800	127.7320	19,159,825	15,000,000	16,405,467		(178,049)			7.750	5.952	MN	193,750	1,162,500	03/11/2003	05/01/2026
539830-BG-3	LOCKHEED MARTIN CORP BASIC			2	1FE	492,635	103.3280	516,638	500,000	494,417		1,717			3.100	3.490	JJ	7,147	15,500	12/14/2018	01/15/2023
539830-BL-2	LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15			2	1FE	35,037,542	126.8830	40,221,865	31,700,000	34,879,928		(68,535)			4.700	4.069	MN	190,376	1,489,900	12/14/2018	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP BASIC			2	1FE	10,041,560	116.7410	9,923,009	8,500,000	10,040,099		(1,461)			4.090	3.186	MS	102,364		12/09/2019	09/15/2052
540424-AQ-1	LOEWS CORP BASIC			2	1FE	4,789,750	101.9850	5,099,271	5,000,000	4,855,655		39,632			2.625	3.541	MN	16,771	131,250	04/24/2018	05/15/2023
540424-AR-9	LOEWS CORP BASIC			2	1FE	17,692,920	110.1770	19,831,857	18,000,000	17,697,074		5,618			4.125	4.237	MN	94,875	742,500	05/08/2019	05/15/2043
546676-AX-5	LOUISVILLE GAS & ELEC 4 3/8% Due 10/1/2045 AO1			2	1FE	11,474,228	114.3170	13,032,138	11,400,000	11,468,387		(1,479)			4.375	4.336	AO	124,688	498,750	09/21/2015	10/01/2045
546676-AY-3	LOUISVILLE GAS & ELEC BASIC			2	1FE	15,136,350	115.0920	17,263,844	15,000,000	15,134,553		(1,797)			4.250	4.196	AO	159,375	318,750	03/19/2019	04/01/2049
548661-CP-0	LOWE'S COMPANIES 6.65% Due 9/15/2037 MS15				2FE	8,215,830	133.4850	9,343,939	7,000,000	7,960,118		(31,649)			6.650	5.434	MS	137,064	465,500	10/02/2009	09/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
548661-CV-7	LOWE'S COMPANIES 3.8% Due 11/15/2021 MN15			2	2FE	9,998,709	102.9610	9,575,399	9,300,000	9,433,143		(78,883)			3.800	2.892	MN	45,157	353,400	02/01/2012	11/15/2021
548661-CX-3	LOWE'S COMPANIES 4.65% Due 4/15/2042 AO15			2	2FE	11,878,170	114.6540	13,758,479	12,000,000	11,892,766		2,549			4.650	4.714	AO	117,800	558,000	03/14/2014	04/15/2042
548661-DA-2	LOWE'S COMPANIES 5% Due 9/15/2043 MS15			2	2FE	9,666,536	115.9860	10,206,793	8,800,000	9,572,342		(18,864)			5.000	4.393	MS	129,556	440,000	06/16/2014	09/15/2043
548661-DD-6	LOWE'S COMPANIES 3 1/8% Due 9/15/2024 MS15			2	2FE	4,883,347	104.0880	4,892,155	4,700,000	4,794,524		(19,716)			3.125	2.644	MS	43,247	146,875	04/02/2015	09/15/2024
548661-DE-4	LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15			2	2FE	17,762,800	108.3940	19,510,854	18,000,000	17,784,383		3,715			4.250	4.323	MS	225,250	765,000	04/04/2016	09/15/2044
548661-DQ-7	LOWE'S COMPANIES			2	2FE	11,584,260	108.0350	12,964,224	12,000,000	11,594,688		7,672			4.050	4.260	MN	78,300	486,000	09/07/2018	05/03/2047
549271-AA-2	LUBRIZOL CORP 7 1/4% Due 6/15/2025 JD15				1FE	995,456	123.5010	1,235,012	1,000,000	998,264		251			7.250	7.289	JD	3,222	72,500	01/19/2001	06/15/2025
549271-AF-1	LUBRIZOL CORP 6 1/2% Due 10/1/2034 AO1				1FE	13,132,453	140.6170	20,185,562	14,355,000	13,362,309		31,406			6.500	7.234	AO	233,269	933,075	01/25/2010	10/01/2034
55261F-AJ-3	M&T BANK CORPORATION BASIC			2	1FE	7,498,935	105.2050	7,890,371	7,500,000	7,499,220		201			3.550	3.553	JJ	114,635	266,250	07/19/2018	07/26/2023
55279H-AJ-9	MANUF & TRADERS TRUST CO BASIC			2	1FE	791,048	99.9980	799,988	800,000	799,226		7,894			2.100	3.111	FA	6,767	16,800	12/14/2018	02/06/2020
55279H-AK-6	MANUF & TRADERS TRUST CO BASIC			2	1FE	1,420,785	103.0020	1,545,026	1,500,000	1,433,480		11,628			2.900	3.867	FA	17,521	43,500	11/26/2018	02/06/2025
55279H-AQ-3	MANUF & TRADERS TRUST CO BASIC				1FE	8,536,231	105.7610	9,095,487	8,600,000	8,543,305		6,311			3.400	3.498	FA	108,838	292,400	12/14/2018	08/17/2027
55280M-AA-4	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES			4	2PL	16,864,002	109.8910	18,532,020	16,864,002	16,864,002					5.000	5.000	JD	70,267	843,200	05/27/2015	12/01/2035
552953-BX-8	MGM MIRAGE MGM INC				3FE	1,173,750	111.7380	1,117,377	1,000,000	1,082,734		(35,325)			7.750	3.802	MS	22,819	77,500	05/01/2017	03/15/2022
55335@-AA-6	MEPT EDGEMOOR OPERATING LP 3.43% Due 6/29/2023 JD29				2	9,000,000	102.0350	9,183,150	9,000,000	9,000,000					3.430	3.430	JD	1,715	308,700	05/25/2016	06/29/2023
55335@-AC-2	MEPT EDGEMOOR OPERATING LP 3.76% Due 6/29/2028 JD29				2	2,000,000	104.0160	2,080,320	2,000,000	2,000,000					3.760	3.760	JD	418	75,200	05/25/2016	06/29/2028
55335@-AD-0	MEPT EDGEMOOR OPERATING LP SENIOR				2	15,000,000	103.0990	15,464,850	15,000,000	15,000,000					3.620	3.620	AO	96,533	543,000	03/24/2017	04/27/2024
55336V-AJ-9	MPLX LP 4 7/8% Due 6/1/2025 JD1			2	2FE	22,535,274	109.2320	23,921,911	21,900,000	22,329,659		(72,533)			4.875	4.446	JD	88,969	1,067,625	01/26/2017	06/01/2025
55336V-AL-4	MPLX LP			2	2FE	14,450,579	108.0510	14,586,906	13,500,000	14,416,640		(16,863)			5.200	4.748	MS	234,000	702,000	01/09/2018	03/01/2047
55336V-AP-5	MPLX LP BASIC			2	2FE	9,934,100	102.4620	10,246,195	10,000,000	9,936,611		552			4.900	4.937	AO	103,444	490,000	02/06/2018	04/15/2058
55336V-AT-7	MPLX LP BASIC			2	2FE	14,116,464	113.4480	16,336,563	14,400,000	14,119,326		2,862			5.500	5.637	FA	299,200	594,000	11/07/2018	02/15/2049
55336V-BE-9	MPLX LP MPLX LP			2	2FE	7,807,275	105.3010	8,108,149	7,700,000	7,804,448		(2,827)			4.250	4.040	JD	27,271	163,625	09/23/2019	12/01/2027
55616X-AN-7	MACYS RETAIL HLDGS INC 3.45% Due 1/15/2021 JJ15			2	2FE	15,499,150	100.8670	15,130,081	15,000,000	15,107,946		(109,844)			3.450	2.684	JJ	238,625	517,500	04/15/2016	01/15/2021
56081#-AS-9	MAJOR LEAGUE BASEBALL TRUST SR SECURED NOTES				1FE	5,000,000	105.3110	5,265,550	5,000,000	5,000,000					4.040	4.041	JD	11,783	202,000	08/16/2013	09/10/2023
56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST SR SEC NOTES				1FE	11,000,000	108.1840	11,900,240	11,000,000	11,000,000					4.190	4.191	JD	26,886	460,900	08/16/2013	09/10/2025
56081#-BE-9	MAJOR LEAGUE BASEBALL TRUST SECURED				1FE	1,000,000	100.3920	1,003,920	1,000,000	1,000,000					2.640	2.640	JD	1,540	26,400	11/04/2016	12/10/2023
56081#-BF-6	MAJOR LEAGUE BASEBALL TRUST SECURED				1FE	4,000,000	101.2580	4,050,320	4,000,000	4,000,000					2.920	2.920	JD	6,813	116,800	11/04/2016	12/10/2026
56540#-AA-3	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT				2PL	7,570,432	104.9760	7,947,137	7,570,432	7,570,432					4.560	4.561	JJ	168,770	265,621	10/03/2018	09/30/2025
56540#-AB-1	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT				2PL	11,000,000	109.1730	12,009,030	11,000,000	11,000,000					4.980	4.978	JJ	267,813	421,502	01/01/2019	09/30/2028
565849-AE-6	MARATHON OIL 6.6% Due 10/1/2037 AO1				2FE	12,311,625	127.5630	13,394,134	10,500,000	12,178,537		(57,206)			6.600	5.203	AO	173,250	693,000	01/09/2018	10/01/2037
565849-AL-0	MARATHON OIL 3.85% Due 6/1/2025 JD1			2	2FE	7,306,815	105.8070	7,909,060	7,475,000	7,367,370		18,500			3.850	4.145	JD	23,982	278,644	07/01/2019	06/01/2025
565849-AP-1	MARATHON OIL BASIC			2	2FE	25,303,338	108.8230	27,151,383	24,950,000	25,284,797		(18,541)			4.400	4.184	JJ	506,208	515,900	12/18/2019	07/15/2027
56585A-AD-4	MARATHON PETROLEM 5 1/8% Due 3/1/2021 MS1				2FE	6,457,315	103.5580	6,317,064	6,100,000	6,169,556		(57,803)			5.125	4.110	MS	104,208	312,625	09/05/2014	03/01/2021
56585A-AH-5	MARATHON PETROLEM 4 3/4% Due 9/15/2044 MS15			2	2FE	19,933,901	110.0190	23,323,960	21,200,000	20,030,575		22,027			4.750	5.142	MS	296,506	1,007,000	01/09/2018	09/15/2044
56585A-AJ-1	MARATHON PETROLEM 5% Due 9/15/2054 MS15			2	2FE	3,950,800	108.6980	4,347,909	4,000,000	3,953,208		488			5.000	5.072	MS	58,889	200,000	09/02/2014	09/15/2054
56585A-BC-5	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15			2	2FE	3,956,953	113.3930	4,195,539	3,700,000	3,938,492		(18,460)			5.125	4.020	JD	8,428	189,625	05/23/2019	12/15/2026
56585A-BD-3	MARATHON PETROLEM 3 4/5% Due 4/1/2028 A01			2	2FE	2,822,229	105.0850	2,942,369	2,800,000	2,821,925		(304)			3.800	3.685	AO	26,600	43,700	11/12/2019	04/01/2028
56585A-BE-1	MARATHON PETROLEM 4.5% Due 4/1/2048 A01			2	2FE	1,939,740	106.4050	2,128,094	2,000,000	1,940,440		700			4.500	4.690	AO	22,500	45,000	05/23/2019	04/01/2048
56633#-AK-9	THE MARCUS CORPORATION 6.55% Due 4/17/2020 A017			4	2PL	2,000,000	101.0560	2,021,120	2,000,000	2,000,000					6.550	6.550	AO	26,928	131,000	03/17/2008	04/17/2020
56633#-AL-7	THE MARCUS CORPORATION SENIOR NOTES			4	3	11,000,000	103.6150	11,397,650	11,000,000	11,000,000					4.020	4.020	FA	168,282	442,200	05/23/2013	08/14/2025
56633#-AM-5	THE MARCUS CORPORATION SENIOR UNSECURED				3	15,000,000	106.1890	15,928,350	15,000,000	15,000,000					4.320	4.320	FA	232,200	648,000	11/28/2016	02/22/2027
571676-AB-1	MARS INC BASIC			2	1FE	7,489,905	105.9400	7,945,526	7,500,000	7,491,484		1,579			3.200	3.210	AO	60,000	121,333	07/16/2019	04/01/2030
571676-AF-2	MARS INC BASIC			2	1FE	46,752,585	113.1450	48,652,448	43,000,000	46,739,059		(13,526)			3.950	3.460	AO	424,625	409,374	12/05/2019	04/01/2049
571676-AG-0	MARS INC BASIC			2	1FE	30,711,555	113.2580	31,145,915	27,500,000	30,695,338		(16,217)			4.125	3.532	AO	283,594	364,948	10/30/2019	04/01/2054
571676-AH-8	MARS INC BASIC			2	1FE	61,021,305	113.4440	68,633,509	60,500,000	61,018,124		(3,181)			4.200	4.155	AO	635,250	1,284,616	04/24/2019	04/01/2059
57169*-AR-8	MARS INCORPORATED SENIOR NOTES				1	15,000,000	102.2770	15,341,550	15,000,000	15,000,000					3.340	3.340	AO	111,333	501,000	09/19/2012	10/11/2022
57169*-AV-9	MARS INCORPORATED 2.51% Due 9/27/2023 MS27				1	18,000,000	99.9420	17,989,560	18,000,000	18,000,000					2.510	2.510	MS	117,970	451,800	09/09/2016	09/27/2023
57169*-BF-3	MARS INCORPORATED SENIOR NOTES				1	8,000,000	105.2180	8,417,440	8,000,000	8,000,000					3.530	3.530	MS	72,169	282,400	04/05/2017	03/29/2027
57169*-BH-9	MARS INCORPORATED SENIOR NOTES				1	10,000,000	106.8210	10,682,100	10,000,000	10,000,000					3.630	3.630	MS	92,767	363,000	04/05/2017	03/29/2029
571903-AK-9	MARRIOT INTERNATIONAL 3 1/4% Due 9/15/2022 MS15			2	2FE	3,435,013	102.6110	3,540,090	3,450,000	3,445,459		1,579			3.250	3.301	MS	33,015	112,125	09/07/2012	09/15/2022
575634-AS-9	MASSACHUSETTS ELECTRIC 5.9% Due 11/15/2039 MN15				1FE	9,368,090	133.3470	12,534,645	9,400,000	9,373,436		688			5.900	5.924	MN	70,866	554,600	11/10/2009	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC 4.004% Due 8/15/2046 FA15			2	1FE	36,627,420	107.1960	39,662,461	37,000,000	36,646,054		6,633			4.004	4.061	FA	559,670	1,481,480	06/27/2017	08/15/2046
577081-AW-2	MATTEL INC BASIC			2	4FE	2,427,500	84.3700	2,531,112	3,000,000	2,428,382		882			5.450	7.193	MN	27,250		12/06/2019	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
578454-AD-2	MAYO CLINIC 4.128% Due 11/15/2052 MN15			4	1FE	10,119,100	113.5290	11,352,893	10,000,000	10,112,606		(1,877)			4.128	4.063	MN	52,747	412,800	03/15/2016	11/15/2052
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC			4	2PL	22,559,282	107.2060	24,184,904	22,559,282	22,559,282					5.160	5.200	MON	9,700	873,044	03/25/2019	06/28/2028
58013M-EC-4	MCDONALD'S CORP 6.3% Due 10/15/2037 AO15				2FE	8,284,340	136.0500	10,884,008	8,000,000	8,223,773		(6,869)			6.300	6.041	AO	106,400	504,000	11/16/2007	10/15/2037
58013M-EF-7	MCDONALD'S CORP 6.3% Due 3/1/2038 MS1				2FE	13,267,400	136.1470	16,337,687	12,000,000	13,001,502		(32,605)			6.300	5.554	MS	252,000	756,000	10/02/2009	03/01/2038
58013M-EY-6	MCDONALD'S CORP 3.7% Due 1/30/2026 JJ30			2	2FE	10,033,000	107.4650	10,746,502	10,000,000	10,029,012		(3,988)			3.700	3.645	JJ	155,194	185,000	01/29/2019	01/30/2026
58013M-FF-6	MCDONALD'S CORP BASIC			2	2FE	13,537,538	108.9340	14,488,237	13,300,000	13,525,712		(12,820)			3.800	3.550	AO	126,350	429,400	06/13/2019	04/01/2028
58013M-FH-2	MCDONALD'S CORP BASIC			2	2FE	19,590,818	115.1330	22,278,163	19,350,000	19,592,110		(217)			4.450	4.368	MS	287,025	723,694	06/19/2019	09/01/2048
58013M-FJ-8	MCDONALD'S CORP BASIC			2	2FE	7,106,190	100.0920	7,006,451	7,000,000	7,103,142		(3,048)			2.625	2.449	MS	70,948		09/03/2019	09/01/2029
581557-BE-4	MC KESSON CORP 3.796% Due 3/15/2024 MS15			2	2FE	7,558,283	105.2260	7,786,733	7,400,000	7,475,931		(17,540)			3.796	3.517	MS	82,711	280,904	01/08/2018	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION CO 5.9% Due 11/1/2039 MN1				1FE	2,999,190	134.6530	4,039,588	3,000,000	2,999,306		18			5.900	5.902	MN	29,500	177,000	10/29/2009	11/01/2039
582839-AG-1	MEAD JOHNSON NUTRITION CO 4.6% Due 6/1/2044 JD1			2	1FE	10,312,700	119.2130	11,921,255	10,000,000	10,301,517		(7,015)			4.600	4.395	JD	38,333	460,000	04/27/2018	06/01/2044
582839-AH-9	MEAD JOHNSON NUTRITION CO 4 1/8% Due 11/15/2025 MN15			2	1FE	6,997,060	109.8410	7,688,876	7,000,000	6,998,201		266			4.125	4.130	MN	36,896	288,750	10/29/2015	11/15/2025
585055-AW-6	MEDTRONIC INC BASIC			2	1FE	2,074,220	115.4800	2,309,590	2,000,000	2,072,441		(1,779)			4.500	4.243	MS	26,500	90,000	01/23/2019	03/15/2042
585055-BD-7	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15			2	1FE	35,138,580	119.6440	40,679,005	34,000,000	35,104,987		(24,126)			4.625	4.400	MS	463,014	1,572,500	02/07/2019	03/15/2044
585055-BS-4	MEDTRONIC INC 3 1/2% Due 3/15/2025 MS15				1FE	18,515,560	107.1490	19,286,766	18,000,000	18,285,137		(49,825)			3.500	3.167	MS	185,500	630,000	02/18/2015	03/15/2025
585055-BT-2	MEDTRONIC INC 4 3/8% Due 3/15/2035 MS15				1FE	5,202,806	118.2630	5,558,344	4,700,000	5,157,228		(22,361)			4.375	3.542	MS	60,545	205,625	11/28/2017	03/15/2035
585055-BU-9	MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15				1FE	68,204,030	125.6640	80,095,939	63,738,000	67,939,044		(92,070)			4.625	4.197	MS	867,988	2,947,883	02/14/2019	03/15/2045
586054-AB-4	MEMORIAL SLOAN-KETTERING 4 1/8% Due 7/1/2052 JJ1				1FE	10,696,205	113.7970	11,379,680	10,000,000	10,665,197		(10,312)			4.125	3.768	JJ	206,250	412,500	11/03/2016	07/01/2052
586054-AC-2	MEMORIAL SLOAN-KETTERING 4.2% Due 7/1/2055 JJ1				1FE	29,434,164	116.3390	33,971,088	29,200,000	29,424,430		(3,117)			4.200	4.157	JJ	613,200	1,226,400	12/14/2018	07/01/2055
589331-AM-9	MERCK & COMPANY INC 5 3/4% Due 11/15/2036 MN15				1FE	3,230,373	132.5030	4,571,355	3,450,000	3,276,196		5,694			5.750	6.237	MN	25,348	198,375	05/18/2009	11/15/2036
58933Y-AA-3	MERCK & COMPANY, INC. BASIC			2	1FE	916,749	101.7910	916,122	900,000	907,367		(9,066)			3.875	2.822	JJ	16,081	34,875	12/14/2018	01/15/2021
58933Y-AF-2	MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18			2	1FE	20,028,566	102.9060	20,787,025	20,200,000	20,122,757		21,349			2.800	2.919	MN	67,558	565,600	08/20/2018	05/18/2023
58933Y-AJ-4	MERCK & COMPANY, INC. 4.15% Due 5/18/2043 MN18			2	1FE	6,559,195	118.3570	7,693,227	6,500,000	6,554,850		(1,367)			4.150	4.094	MN	32,220	269,750	12/14/2018	05/18/2043
58933Y-AQ-8	MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10				1FE	7,791,844	101.4210	7,910,848	7,800,000	7,812,721		20,089			2.350	2.267	FA	71,793	65,800	12/05/2019	02/10/2022
58933Y-AT-2	MERCK & COMPANY, INC. 3.7% Due 2/10/2045 FA10			2	1FE	55,847,778	110.5760	62,254,536	56,300,000	55,862,329		9,073			3.700	3.746	FA	815,881	2,083,100	05/09/2018	02/10/2045
58933Y-AW-5	MERCK & COMPANY, INC. BASIC			2	1FE	9,869,100	117.0530	11,705,341	10,000,000	9,870,965		1,865			4.000	4.076	MS	126,667	200,000	03/05/2019	03/07/2049
58933Y-AX-3	MERCK & COMPANY, INC. BASIC			2	1FE	4,992,450	108.3380	5,416,924	5,000,000	4,992,978		528			3.400	3.418	MS	53,833	85,000	03/06/2019	03/07/2029
589433-AB-7	MEREDITH CORP BASIC			2	4FE	2,775,375	103.9880	2,807,678	2,700,000	2,773,852		(1,523)			6.875	6.105	FA	77,344		12/10/2019	02/01/2026
59022C-AB-9	BANK OF AMERICA CORP 6.22% Due 9/15/2026 MS15				2FE	14,691,300	117.6670	17,650,064	15,000,000	14,832,614		19,260			6.220	6.427	MS	274,717	933,000	03/09/2011	09/15/2026
590488-AA-6	MESA AIRLINES INC CERTIFICATES				2PL	14,972,644	107.6440	16,117,153	14,972,644	14,972,644					4.750	4.750	JJ	327,942	711,201	11/24/2015	01/15/2028
59156R-AM-0	METLIFE INC. CALL @ MAKE WHOLE + 20BP				1FE	10,057,620	133.9750	13,397,502	10,000,000	10,029,467		(3,208)			5.700	5.651	JD	25,333	570,000	10/05/2009	06/15/2035
59156R-BD-9	METLIFE INC. 4 1/8% Due 8/13/2042 FA13				1FE	18,823,770	113.9840	21,656,880	19,000,000	18,869,635		5,508			4.125	4.170	FA	300,438	680,625	06/04/2019	08/13/2042
59156R-BG-2	METLIFE INC. 4 7/8% Due 11/13/2043 MN13				1FE	59,690,624	124.8880	69,562,415	55,700,000	59,472,956		(83,386)			4.875	4.412	MN	362,050	2,715,375	02/26/2019	11/13/2043
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1				1FE	57,548,235	115.9000	63,165,696	54,500,000	57,574,896		(8,770)			4.050	3.691	MS	735,750	1,194,750	12/04/2019	03/01/2045
59156R-BR-8	METLIFE INC.			2	1FE	20,923,490	123.4220	23,450,103	19,000,000	20,894,081		(19,950)			4.600	3.969	MN	116,533	759,000	10/07/2019	05/13/2046
59217G-BY-4	MET LIFE GLOB FUNDING I				1FE	20,532,585	106.7200	21,877,500	20,500,000	20,519,209		(2,456)			3.450	3.435	JD	25,540	707,250	03/05/2019	12/18/2026
59217G-CK-3	MET LIFE GLOB FUNDING I BASIC				1FE	4,240,935	103.7690	4,669,584	4,500,000	4,283,268		23,839			3.000	3.724	MS	38,250	135,000	03/09/2018	09/19/2027
594457-D#-7	MICHIGAN CONSOLIDATED GAS CO 6.36% Due 8/20/2020 MS1				1	7,000,000	102.3940	7,167,580	7,000,000	7,000,000					6.360	6.361	MS	148,400	445,200	06/18/2008	08/20/2020
594918-AJ-3	MICROSOFT CORP 4 1/2% Due 10/1/2040 AO1				1FE	26,026,290	124.3760	31,715,941	25,500,000	26,035,133		(18,530)			4.500	4.335	AO	286,875	1,147,500	01/11/2018	10/01/2040
594918-AM-6	MICROSOFT CORP 5.3% Due 2/8/2041 FA8				1FE	12,491,608	137.3510	14,765,181	10,750,000	12,438,728		(48,796)			5.300	4.173	FA	226,317	569,750	11/26/2018	02/08/2041
594918-BA-1	MICROSOFT CORP BASIC			2	1FE	12,915,968	101.3730	13,431,896	13,250,000	13,026,194		100,996			2.375	3.208	FA	121,504	314,688	11/26/2018	02/12/2022
594918-BB-9	MICROSOFT CORP BASIC			2	1FE	481,350	103.4430	517,213	500,000	484,241		2,790			2.700	3.376	FA	5,213	13,500	12/14/2018	02/12/2025
594918-BE-3	MICROSOFT CORP 4% Due 2/12/2055 FA12			2	1FE	89,406,272	118.2540	106,546,755	90,100,000	89,523,121		17,778			4.000	4.025	FA	1,391,544	2,502,000	07/16/2019	02/12/2055
594918-BH-6	MICROSOFT CORP BASIC			2	1FE	2,762,172	102.4360	2,868,220	2,800,000	2,771,907		9,396			2.650	3.022	MN	11,954	74,200	12/14/2018	11/03/2022
594918-BJ-2	MICROSOFT CORP 3 1/8% Due 11/3/2025 MN3			2	1FE	5,581,295	105.7700	6,081,791	5,750,000	5,605,279		21,984			3.125	3.607	MN	28,950	179,688	11/26/2018	11/03/2025
594918-BL-7	MICROSOFT CORP			2	1FE	27,753,085	125.3410	31,961,888	25,500,000	27,638,524		(49,326)			4.450	3.922	MN	182,821	1,134,750	01/11/2018	11/03/2045
594918-BM-5	MICROSOFT CORP 4 3/4% Due 11/3/2055 MN3			2	1FE	20,407,050	133.8060	26,761,176	20,000,000	20,391,582		(4,406)			4.750	4.636	MN	153,056	950,000	02/19/2016	11/03/2055
594918-BP-8	MICROSOFT CORP BASIC			2	1FE	1,356,866	99.8430	1,397,797	1,400,000	1,373,448		16,008			1.550	2.768	FA	8,620	21,700	12/14/2018	08/08/2021
594918-BT-0	MICROSOFT CORP BASIC			2	1FE	2,515,795	112.8490	2,821,215	2,500,000	2,516,262		415			3.700	3.655	FA	36,743	72,150	07/16/2019	08/08/2046
594918-BU-7	MICROSOFT CORP BASIC			2	1FE	3,816,542	118.1210	4,016,111	3,400,000	3,815,546		(1,018)			3.950	3.352	FA	53,347	39,500	10/10/2019	08/08/2056
594918-BW-3	MICROSOFT CORP BASIC			2	1FE	2,752,484	101.4220	2,839,820	2,800,000	2,767,755		14,734			2.400	2.971	FA	27,067	67,200	12/14/2018	02/06/2022
594918-BX-1	MICROSOFT CORP BASIC			2	1FE	983,030	103.7800	1,037,800	1,000,000	986,254		3,108			2.875	3.236	FA	11,580	28,750	12/14/2018	02/06/2024
594918-BY-9	MICROSOFT CORP			2	1FE	97,386	106.9980	106,999	100,000	97,694		282			3.300	3.672	FA	1,329	3,300	11/26/2018	02/06/2027
594918-CA-0	MICROSOFT CORP			2	1FE	55,487,703	122.7890	65,446,288	53,300,000	55,441,674		(31,380)			4.250	3.998	FA	912,392	2,095,250	07/16/2019	02/06/2047
59523U-AA-5	MID-AMERICA APARTMENTS BASIC			2	2FE	2,451,840	106.6660	2,559,990	2,400,000	2,440,802		(10,477)			4.300	3.783	AO	21,787	103,200	12/07/2018	10/15/2023

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59523U-AN-7	MID-AMERICA APARTMENTS BASIC			2	2FE	2,204,757	106.4990	2,449,467	2,300,000	2,214,910		9,624			3.600	4.185	JD	6,900	82,800	12/07/2018	06/01/2027
59523U-AP-2	MID-AMERICA APARTMENTS BASIC			2	2FE	16,322,114	110.8880	18,185,581	16,400,000	16,333,195		6,524			4.200	4.258	JD	30,613	688,800	01/29/2019	06/15/2028
59523U-AQ-0	MID-AMERICA APARTMENTS BASIC			2	2FE	7,098,385	109.1360	7,093,842	6,500,000	7,093,948		(4,437)			3.950	2.790	MS	75,599	20,628	12/19/2019	03/15/2029
59531#-AF-7	MID - AMERICA APARTMENTS, L.P. 4.17% Due 11/30/2022 MN30				2	17,000,000	103.8390	17,652,630	17,000,000	17,000,000					4.170	4.170	MN	61,044	708,900	08/17/2012	11/30/2022
59562D-AQ-8	MIDAMERICAN ENERGY CO BASIC			2	1FE	1,156,620	104.3450	1,252,141	1,200,000	1,161,347		4,562			3.100	3.604	MN	6,200	37,200	12/14/2018	05/01/2027
59562D-AR-6	MIDAMERICAN ENERGY CO			2	1FE	4,693,373	112.0860	5,268,029	4,700,000	4,693,721		124			3.950	3.958	FA	77,354	185,650	01/23/2017	08/01/2047
59562V-AM-9	BERKSHIRE HATHAWAY ENERG 6 1/8% Due 4/1/2036 A01				1FE	31,589,850	137.3870	34,346,837	25,000,000	31,030,744		(266,556)			6.125	4.052	AO	382,813	1,531,250	11/28/2017	04/01/2036
59833C-AA-0	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO				2FE	14,969,700	104.3800	15,657,000	15,000,000	14,974,439		4,739			3.900	3.944	AO	146,250	325,000	03/07/2019	04/01/2024
59833C-AB-8	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO				2FE	14,990,250	101.9590	15,293,850	15,000,000	14,992,943		2,693			3.625	3.647	AO	135,938	302,083	03/07/2019	04/01/2022
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED NOTES			4	1PL	6,006,438	109.9730	6,605,460	6,006,438	6,006,438					5.330	5.366	MJSD	889	320,143	07/20/2010	06/30/2027
607120-EZ-1	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9			4	1	15,350,845	106.7800	16,391,633	15,350,845	15,350,845		68,689			3.810	3.828	FMAN	84,481	570,834	07/18/2013	11/09/2032
610202-A*-4	MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY				1Z	16,000,000	102.3720	16,379,520	16,000,000	16,000,000					3.230	3.230	MN	67,471		12/02/2019	11/15/2029
610202-BP-7	MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15			2	1FE	8,493,310	129.3860	10,997,807	8,500,000	8,494,231		111			5.400	5.405	JD	20,400	459,000	11/19/2013	12/15/2043
615394-AK-9	MOOG INC 5 1/4% Due 12/1/2022 JD1			2	3FE	4,975,000	101.3670	5,068,366	5,000,000	4,982,089		2,969			5.250	5.331	JD	21,875	262,500	02/16/2016	12/01/2022
615394-AM-5	MOOG INC BASIC			2	3FE	500,000	101.7820	508,910	500,000	500,000					4.250	4.250	JD	1,063		12/06/2019	12/15/2027
617446-7X-1	MORGAN STANLEY 5% Due 11/24/2025 MN24				2FE	1,094,130	112.6610	1,126,607	1,000,000	1,069,671		(10,402)			5.000	3.675	MN	5,139	50,000	07/27/2017	11/24/2025
617446-8C-6	MORGAN STANLEY 4% Due 7/23/2025 JJ23				1FE	9,927,465	108.2390	10,499,175	9,700,000	9,841,622		(22,540)			4.000	3.707	JJ	170,289	388,000	12/15/2015	07/23/2025
61744Y-AK-4	MORGAN STANLEY BASIC			2	1FE	61,709,390	106.2170	65,854,528	62,000,000	61,739,713		20,135			3.591	3.640	JJ	983,336	2,226,420	03/02/2018	07/22/2028
61746B-DJ-2	MORGAN STANLEY 3 3/4% Due 2/25/2023 FA25				1FE	11,834,548	104.7010	12,511,810	11,950,000	11,904,888		13,146			3.750	3.878	FA	156,844	448,125	11/15/2013	02/25/2023
61746B-DQ-6	MORGAN STANLEY 3 7/8% Due 4/29/2024 A029				1FE	6,010,800	106.3610	6,381,671	6,000,000	6,005,448		(1,136)			3.875	3.852	AO	40,042	232,500	09/18/2014	04/29/2024
61746B-DZ-6	MORGAN STANLEY 3 7/8% Due 1/27/2026 JJ27				1FE	37,663,800	107.5140	39,780,253	37,000,000	37,464,964		(67,612)			3.875	3.642	JJ	613,326	1,433,750	05/02/2017	01/27/2026
61746B-EA-0	MORGAN STANLEY 2 1/2% Due 4/21/2021 A021				1FE	24,929,350	100.6750	25,168,845	25,000,000	24,980,679		14,379			2.500	2.561	AO	121,528	625,000	04/25/2016	04/21/2021
61746B-ED-4	MORGAN STANLEY BASIC				1FE	1,977,340	101.1590	2,023,172	2,000,000	1,983,988		6,648			2.625	3.067	MN	6,417	52,500	03/07/2019	11/17/2021
61746B-EF-9	MORGAN STANLEY				1FE	7,163,934	106.5490	7,671,543	7,200,000	7,168,400		3,495			3.625	3.696	JJ	116,725	221,125	02/01/2019	01/20/2027
61746B-EG-7	MORGAN STANLEY				1FE	10,682,900	119.7630	11,976,289	10,000,000	10,657,629		(13,351)			4.375	3.976	JJ	193,229	437,500	01/24/2018	01/22/2047
61747W-AL-3	MORGAN STANLEY 5 1/2% Due 7/28/2021 JJ28				1FE	23,900,239	105.3290	22,435,032	21,300,000	22,122,208		(504,657)			5.500	2.969	JJ	497,888	1,171,500	10/24/2016	07/28/2021
61747Y-DY-8	MORGAN STANLEY 4.3% Due 1/27/2045 JJ27				1FE	26,523,690	118.1760	29,544,068	25,000,000	26,528,655		(6,037)			4.300	3.900	JJ	459,861	645,000	10/04/2019	01/27/2045
61761J-3R-8	MORGAN STANLEY 3 1/8% Due 7/27/2026 JJ27				1FE	14,615,860	103.3590	15,090,349	14,600,000	14,611,395		(1,583)			3.125	3.112	JJ	195,174	456,250	09/27/2016	07/27/2026
61945C-AA-1	MOSAIC CO/THE BASIC			2	2FE	500,170	102.4470	512,235	500,000	500,120		(49)			3.750	3.737	MN	2,396	18,750	12/14/2018	11/15/2021
61945C-AE-3	MOSAIC CO/THE BASIC			2	2FE	10,144,440	118.3190	11,003,706	9,300,000	10,110,771		(18,019)			5.625	4.989	MN	66,844	523,125	01/16/2018	11/15/2043
61945C-AF-0	MOSAIC CO/THE BASIC			2	2FE	2,499,775	102.5890	2,564,736	2,500,000	2,499,869		43			3.250	3.252	MN	10,382	81,250	11/08/2017	11/15/2022
61980A-AC-7	MOTIVA ENTERPRISES LLC 5 3/4% Due 1/15/2020 JJ15				2FE	1,376,297	100.1130	1,380,558	1,379,000	1,378,986		342			5.750	5.776	JJ	36,563	79,293	01/06/2010	01/15/2020
62927@-AA-6	NHL US FUNDING LP SENIOR SECURED NOTES				2PL	4,000,000	106.7410	4,269,640	4,000,000	4,000,000					4.180	4.202	MJSD	8,824	167,200	09/19/2014	09/29/2024
62927@-AB-4	NHL US FUNDING LP SENIOR SECURED NOTES				2PL	29,000,000	109.3950	31,724,550	29,000,000	29,000,000					4.330	4.354	MJSD	66,273	1,255,700	09/19/2014	09/29/2026
62952E-AA-5	NYU HOSPITALS CENTER 4.428% Due 7/1/2042 JJ1				1FE	5,021,550	110.6940	5,534,712	5,000,000	5,019,885		(509)			4.428	4.400	JJ	110,700	221,400	02/04/2016	07/01/2042
62952E-AB-3	NYU HOSPITALS CENTER 5 3/4% Due 7/1/2043 JJ1				1FE	11,555,780	132.6530	15,122,469	11,400,000	11,540,271		(2,863)			5.750	5.654	JJ	327,750	655,500	10/17/2013	07/01/2043
62952E-AC-1	NYU HOSPITALS CENTER 4.784% Due 7/1/2044 JJ1				1FE	19,772,652	118.3650	22,962,715	19,400,000	19,736,914		(7,880)			4.784	4.661	JJ	464,048	928,096	07/01/2015	07/01/2044
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC			2	2FE	3,250,170	107.9540	3,238,614	3,000,000	3,249,650		(520)			4.300	3.248	JD	4,658		12/19/2019	06/18/2029
62963#-AA-9	NRP (OPERATING) LLC NRP OPERATING LLC			4	4	3,009,203	95.9360	2,916,070	3,039,599	3,024,802		14,949			5.550	6.202	JD	5,623	233,834	10/31/2018	06/19/2023
62963#-AD-3	NRP (OPERATING) LLC NRP OPERATING LLC			4	4	832,072	99.0000	832,072	840,477	839,667		6,942			5.050	6.147	JJ	19,100	42,444	10/31/2018	07/19/2020
62963#-AE-1	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28			4	4	9,704,604	93.5170	9,005,445	9,629,742	9,630,816		(5,279)			5.820	5.809	MS	144,783	560,451	10/31/2018	03/28/2024
62963#-AG-6	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25				4	4,545,454	98.6890	4,485,863	4,545,454	4,545,454					8.920	8.920	MS	108,121	405,455	02/26/2009	03/25/2024
62979*-AA-5	NSA OP, LP NSA OP, LP				2PL	8,000,000	103.6820	8,294,560	8,000,000	8,000,000					3.980	3.980	FA	107,018		09/06/2019	08/30/2029
631005-BF-1	NARRAGANSETT ELECTRIC 4.17% Due 12/10/2042 JD10				1FE	8,612,959	106.3630	9,466,317	8,900,000	8,644,489		6,171			4.170	4.367	JD	21,649	371,130	06/10/2015	12/10/2042
63636#-AB-2	NATIONAL HOCKEY LEAGUE NATIONAL HOCKEY LEAGUE				2PL	10,000,000	105.0110	10,501,100	10,000,000	10,000,000					3.610	3.610	JD	16,044	361,000	08/15/2017	08/10/2027
637417-AG-1	NATIONAL RETAIL PROPERTIES 3.9% Due 6/15/2024 JD15			2	2FE	6,486,870	106.0000	6,890,002	6,500,000	6,493,683		1,274			3.900	3.924	JD	11,267	253,500	05/05/2014	06/15/2024
637432-CT-0	NATIONAL RURAL UTILITIES CALL @ MAKE WHOLE +25BP				1FE	16,638,133	149.9760	20,246,792	13,500,000	15,499,148		(108,045)			8.000	6.239	MS	360,000	1,080,000	07/28/2004	03/01/2032
637432-MQ-5	NATIONAL RURAL UTILITIES 3.05% Due 2/15/2022 FA15			2	1FE	2,491,400	102.0880	2,552,189	2,500,000	2,497,961		916			3.050	3.090	FA	28,806	76,250	01/26/2012	02/15/2022
637432-MV-4	NATIONAL RURAL UTILITIES 3.4% Due 11/15/2023 MN15			2	1FE	9,992,300	105.1650	10,516,452	10,000,000	9,996,750		773			3.400	3.409	MN	43,444	340,000	10/29/2013	11/15/2023
63743H-ER-9	NATIONAL RURAL UTIL COOP BASIC				1FE	7,453,050	101.2570	7,594,277	7,500,000	7,476,526		18,859			2.900	3.167	MS	64,042	217,500	09/28/2018	03/15/2021

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
638612-AM-3	NATIONWIDE FINANCIAL SER BASIC			2	1FE	58,308,540	104.4300	59,524,877	57,000,000	58,306,268		(2,272)			3.900	3.770	MN	247,000		12/04/2019	11/30/2049
63934E-AT-5	NAVISTAR INTERNATIONAL BASIC			2	4FE	11,094,500	102.3000	11,068,829	10,820,000	11,005,931		(45,434)			6.625	5.955	MN	119,471	587,638	12/04/2019	11/01/2025
63946B-AE-0	NBCUNIVERSAL MEDIA LLC BASIC				1FE	20,526,610	103.1600	20,632,025	20,000,000	20,303,461		(208,701)			4.375	3.127	AO	218,750	787,500	04/24/2019	04/01/2021
63946B-AG-5	NBCUNIVERSAL MEDIA LLC 5.95% Due 4/1/2041 A01				1FE	11,050,950	137.7500	13,774,952	10,000,000	10,924,111		(25,458)			5.950	5.206	AO	148,750	595,000	06/12/2014	04/01/2041
63946B-AH-3	NBCUNIVERSAL MEDIA LLC BASIC				1FE	5,148,800	102.7100	5,135,501	5,000,000	5,132,237		(16,563)			2.875	1.974	JJ	66,285		08/07/2019	01/15/2023
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC 4.45% Due 1/15/2043 JJ15				1FE	12,485,431	116.4000	14,550,032	12,500,000	12,485,738		326			4.450	4.458	JJ	256,493	556,250	01/25/2016	01/15/2043
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT			4	1PL	8,831,981	112.9640	9,976,959	8,831,981	8,831,981					6.210	6.258	MJSD	1,524	548,466	02/13/2008	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC				2PL	23,977,386	105.3800	25,267,370	23,977,386	23,977,386					4.430	4.430	MS	268,500	1,062,198	10/06/2017	09/30/2041
641062-AD-6	NESTLE HOLDINGS INC BASIC			2	1FE	13,960,380	104.7010	14,658,152	14,000,000	13,969,821		7,465			3.350	3.412	MS	126,369	469,000	09/19/2018	09/24/2023
641062-AF-1	NESTLE HOLDINGS INC BASIC			2	1FE	10,204,700	109.8330	10,983,295	10,000,000	10,188,617		(16,083)			3.625	3.368	MS	97,674	362,500	01/29/2019	09/24/2028
641062-AN-4	NESTLE HOLDINGS INC BASIC			2	1FE	79,388,052	116.9100	89,670,328	76,700,000	79,391,821		2,537			4.000	3.786	MS	826,656	2,268,000	11/21/2019	09/24/2048
64116#-AB-9	NETRALITY PROPERTY SUB TRUST SENIOR SECURED				2PL	13,000,000	104.1480	13,539,240	13,000,000	13,000,000					4.960	4.960	AO	152,244	644,800	03/21/2017	04/06/2022
64116#-AD-5	NETRALITY PROPERTY SUB TRUST SENIOR SECURED				2PL	16,000,000	107.8040	17,248,640	16,000,000	16,000,000					5.240	5.240	AO	197,956	838,400	03/21/2017	04/06/2024
64116#-AE-3	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST				2PL	3,000,000	103.3630	3,100,890	3,000,000	3,000,000					4.080	4.080	AO	28,220		10/22/2019	10/08/2024
64116#-AF-0	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST				2PL	5,000,000	104.3170	5,215,850	5,000,000	5,000,000					4.270	4.270	AO	49,224		10/22/2019	10/08/2026
641423-BP-2	NEVADA POWER CO CALL @ MAKE WHOLE +30BP				1FE	7,028,654	139.0910	10,292,761	7,400,000	7,111,216		9,104			6.650	7.055	AO	123,025	492,100	06/21/2006	04/01/2036
641423-BU-1	NEVADA POWER CO 6 3/4% Due 7/1/2037 JJ1				1FE	8,062,312	141.3410	11,024,570	7,800,000	8,011,343		(6,578)			6.750	6.486	JJ	263,250	526,500	10/29/2009	07/01/2037
644188-BF-0	NEW ENGLAND POWER CO BASIC			2	1FE	4,966,300	104.9440	5,247,207	5,000,000	4,967,598		639			3.800	3.838	JD	13,722	190,000	11/30/2017	12/05/2047
646025-C#-1	NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP				2	16,000,000	102.9720	16,475,520	16,000,000	16,000,000					3.290	3.290	JJ	198,862		08/26/2019	07/17/2029
646025-C*-5	NEW JERSEY RESOURCES CORP. SENIOR NOTES				2	10,000,000	104.7690	10,476,900	10,000,000	10,000,000					3.540	3.540	FA	133,733	354,000	02/19/2016	08/18/2026
646025-C@-3	NEW JERESY RESOURCES CORP NEW JERSEY RESOURCES CORP				2	8,000,000	108.1700	8,653,600	8,000,000	8,000,000					3.960	3.960	JD	20,240	316,800	06/14/2018	06/08/2028
64712#-AB-7	NEW MEXICO GAS INTERMEDIATE, I SERIES B				2	11,000,000	103.5920	11,395,120	11,000,000	11,000,000					3.640	3.640	JJ	167,946	400,400	07/17/2014	07/30/2024
64760@-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL				1	19,795,012	108.0040	21,379,405	19,795,012	19,795,012					4.270	4.308	MON	35,219	845,619	07/11/2017	08/15/2032
649322-AA-2	NY & PRESBYTERIAN HOSPIT 4.024% Due 8/1/2045 FA1				1FE	18,565,100	111.0100	22,201,999	20,000,000	18,680,292		27,239			4.024	4.459	FA	335,333	804,800	06/18/2015	08/01/2045
649322-AD-6	NY & PRESBYTERIAN HOSPIT 4.063% Due 8/1/2056 FA1				1FE	5,154,250	110.0280	5,501,387	5,000,000	5,149,177		(1,815)			4.063	3.909	FA	84,646	203,150	11/03/2016	08/01/2056
651290-AQ-1	NEWFIELD EXPLORATION COMPANY BASIC				2FE	3,896,515	110.2970	3,860,394	3,500,000	3,866,849		(29,666)			5.625	3.111	JJ	98,438		08/07/2019	07/01/2024
651290-AR-9	NEWFIELD EXPLORATION COMPANY BASIC			2	2FE	11,214,575	108.4670	11,199,240	10,325,000	11,153,943		(60,632)			5.375	3.808	JJ	277,484	250,609	12/11/2019	01/01/2026
651639-AN-6	NEWMONT CORPORATION BASIC			2	2FE	1,576,816	102.5890	1,641,421	1,600,000	1,583,963		6,894			3.500	3.979	MS	16,489	56,000	12/14/2018	03/15/2022
651639-AP-1	NEWMONT CORPORATION 4 7/8% Due 3/15/2042 MS15			2	2FE	23,512,027	116.9330	28,707,038	24,550,000	23,588,781		17,737			4.875	5.153	MS	352,395	1,196,813	07/24/2017	03/15/2042
651639-AW-6	NEWMONT CORPORATION CALL @MAKE WHOLE +25BP				2FE	445,904	130.2210	520,883	400,000	445,238		(666)			5.875	4.819	AO	5,875	11,750	08/28/2019	04/01/2035
651639-AX-4	NEWMONT CORPORATION BASIC			2	2FE	5,950,560	99.1840	5,951,035	6,000,000	5,951,810		1,250			2.800	2.895	AO	49,000		09/05/2019	10/01/2029
65339K-AT-7	NEXTERA ENERGY CAPITAL			2	2FE	7,378,984	106.1870	7,857,810	7,400,000	7,383,908		1,888			3.550	3.584	MN	43,783	262,700	04/25/2017	05/01/2027
65343H-AA-9	NEXSTAR ESCROW INC BASIC			2	4FE	6,263,000	105.4940	6,540,634	6,200,000	6,262,360		(640)			5.625	5.409	JJ	172,438		12/04/2019	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER 4.119% Due 11/28/2042 MN28				1FE	28,829,692	108.1730	33,490,414	30,960,000	29,064,305		45,122			4.119	4.548	MN	116,897	1,275,242	12/28/2015	11/28/2042
654106-AE-3	NIKE, INC. CL B			2	1FE	16,354,015	114.0170	18,242,677	16,000,000	16,336,223		(7,982)			3.875	3.745	MN	103,333	620,000	08/14/2017	11/01/2045
654106-AF-0	NIKE, INC. CL B 2 3/8% Due 11/1/2026 MN1			2	1FE	9,286,794	101.6720	9,455,530	9,300,000	9,290,692		1,240			2.375	2.391	MN	36,813	220,875	10/18/2016	11/01/2026
654106-AG-8	NIKE, INC. CL B 3 3/8% Due 11/1/2046 MN1			2	1FE	37,996,385	105.8590	42,343,455	40,000,000	38,101,524		40,926			3.375	3.654	MN	225,000	1,350,000	09/19/2017	11/01/2046
65473Q-AX-1	NISOURCE FINANCE CORP 5.95% Due 6/15/2041 JD15			2	2FE	10,660,600	127.9060	12,790,551	10,000,000	10,582,680		(14,572)			5.950	5.479	JD	26,444	595,000	10/18/2013	06/15/2041
65473Q-BA-0	NISOURCE FINANCE CORP 3.85% Due 2/15/2023 FA15			2	2FE	3,389,056	104.0750	3,330,404	3,200,000	3,260,266		(19,706)			3.850	3.160	FA	46,542	123,200	10/12/2012	02/15/2023
65473Q-BB-8	NISOURCE FINANCE CORP 5 1/4% Due 2/15/2043 FA15			2	2FE	9,585,640	121.2740	10,914,620	9,000,000	9,523,668		(12,566)			5.250	4.825	FA	178,500	472,500	06/16/2014	02/15/2043
65473Q-BD-4	NISOURCE FINANCE CORP 5.65% Due 2/1/2045 FA1			2	2FE	33,611,788	127.2930	42,961,477	33,750,000	33,620,939		2,269			5.650	5.679	FA	794,531	1,906,875	10/07/2013	02/01/2045
65473Q-BE-2	NISOURCE FINANCE CORP			2	2FE	12,756,520	105.1370	13,667,774	13,000,000	12,798,195		23,307			3.490	3.732	MN	57,973	453,700	03/12/2018	05/15/2027
65473Q-BG-7	NISOURCE FINANCE CORP BASIC			2	2FE	9,344,919	104.7890	9,745,346	9,300,000	9,343,828		(862)			3.950	3.922	MS	92,858	367,350	01/09/2018	03/30/2048
654740-BH-1	NISSAN MOTOR ACCEPTANCE BASIC				2FE	24,959,250	102.3590	25,589,856	25,000,000	24,972,946		7,847			3.450	3.486	MS	253,958	862,500	03/15/2018	03/15/2023
654894-AF-1	NOBLE AFFILIATES INC 8% Due 4/1/2027 A01				2FE	9,086,560	125.3210	10,025,653	8,000,000	8,533,794		(55,323)			8.000	6.818	AO	160,000	640,000	05/13/2004	04/01/2027
655044-AE-5	NOBLE ENERGY INC 6% Due 3/1/2041 MS1			2	2FE	10,092,740	119.9780	12,117,744	10,100,000	10,094,318		109			6.000	6.005	MS	202,000	606,000	04/01/2011	03/01/2041
655044-AG-0	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15			2	2FE	12,994,798	111.9980	14,951,772	13,350,000	13,002,701		6,879			5.250	5.445	MN	89,556	700,875	01/31/2019	11/15/2043
655044-AH-8	NOBLE ENERGY INC BASIC			2	2FE	1,049,555	105.8500	1,058,502	1,000,000	1,047,786		(1,769)			3.900	2.791	MN	4,983	9,750	11/20/2019	11/15/2024
655044-AN-5	NOBLE ENERGY INC BASIC			2	2FE	11,475,475	110.7610	13,845,118	12,500,000	11,490,007		14,532			4.950	5.523	FA	233,750	495,000	02/21/2019	08/15/2047
655044-AP-0	NOBLE ENERGY INC BASIC			2	2FE	23,848,063	105.5000	24,924,346	23,625,000	23,870,578		22,515			3.850	3.679	JJ	419,409	166,031	12/18/2019	01/15/2028
655044-AQ-8	NOBLE ENERGY INC BASIC			2	2FE	5,060,750	101.2070	5,060,339	5,000,000	5,060,643		(107)			3.250	3.102	AO	40,625		12/19/2019	10/15/2029

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
655663-D@-8	NORDSON CORP NORDSON			4	2	3,961,520	99.8410	3,993,640	4,000,000	3,962,929		1,409			2.620	3.508	JJ	45,122	52,400	05/30/2019	07/26/2021
655663-E@-7	NORDSON CORP 2.89% Due 7/28/2025 JJ28				2	15,428,571	100.4160	15,492,754	15,428,571	15,428,571					2.890	2.890	JJ	189,501	445,886	05/05/2015	07/28/2025
655844-AJ-7	NORFOLK SOUTHERN CORP 7.8% Due 5/15/2027 MN15				2FE	41,817	133.4890	49,391	37,000	39,194		(223)			7.800	6.765	MN	369	2,886	08/21/1998	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP CALL @ MAKE WHOLE +20BP				2FE	19,630,000	120.2200	23,599,231	19,630,000	19,630,000					5.640	5.640	MN	135,316	1,107,132	05/17/2005	05/17/2029
655844-CD-8	NORFOLK SOUTHERN CORP BASIC			2	2FE	6,936,230	99.3620	6,955,337	7,000,000	6,936,419		189			3.400	3.449	MN	37,683		10/24/2019	11/01/2049
662352-AB-9	NORTHWELL HEALTHCARE INC 6.15% Due 11/1/2043 MN1				1FE	11,041,845	132.0480	14,525,231	11,000,000	11,037,021		(742)			6.150	6.122	MN	112,750	676,500	10/02/2013	11/01/2043
665228-E#-5	NORTHERN ILLINOIS GAS COMPANY NORTHERN ILLINOIS GAS COMPANY				1	4,000,000	113.8680	4,554,720	4,000,000	4,000,000					4.080	4.080	FA	61,200	163,200	08/21/2018	08/16/2039
665501-AL-6	NORTHERN NATURAL GAS CO BASIC			2	1FE	29,994,900	111.9540	33,586,059	30,000,000	29,994,950		50			4.300	4.301	JJ	594,833	1,282,833	07/12/2018	01/15/2049
665772-CC-1	NORTHERN STATES POWER CO 6.2% Due 7/1/2037 JJ1				1FE	9,247,176	139.3210	12,956,832	9,300,000	9,258,755		1,273			6.200	6.242	JJ	288,300	576,600	06/19/2007	07/01/2037
665772-CQ-0	NORTHERN STATES POWER CO BASIC			2	1FE	16,962,441	107.0640	17,290,915	16,150,000	16,964,272		276			3.600	3.307	MS	171,190	135,000	10/16/2019	09/15/2047
665789-BA-0	NORTHERN STATES PWR-WISC BASIC			2	1FE	5,126,700	110.7990	5,539,932	5,000,000	5,125,343		(1,357)			4.200	4.050	MS	70,000	105,000	04/26/2019	09/01/2048
666807-BN-1	NORTHROP GRUMMAN CORP BASIC			2	2FE	20,682,535	104.3160	22,297,639	21,375,000	20,748,568		66,033			3.250	3.669	JJ	320,328	325,000	09/04/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP BASIC			2	2FE	1,417,650	111.6220	1,674,323	1,500,000	1,419,097		1,447			4.030	4.367	AO	12,762	60,450	01/24/2019	10/15/2047
666807-BQ-4	NORTHROP GRUMMAN CORP BASIC			2	2FE	5,065,700	101.5030	5,075,127	5,000,000	5,057,587		(8,113)			2.550	2.110	AO	26,917	63,750	08/06/2019	10/15/2022
66989H-AD-0	NOVARTIS CAPITAL CORP 4.4% Due 4/24/2020 AO24				1FE	10,465,290	100.6930	9,364,442	9,300,000	9,347,426		(148,786)			4.400	2.753	AO	76,157	409,200	09/14/2011	04/24/2020
66989H-AE-8	NOVARTIS CAPITAL CORP BASIC				1FE	2,917,800	101.6090	3,048,282	3,000,000	2,944,063		19,400			2.400	3.120	MS	20,000	72,000	08/20/2018	09/21/2022
66989H-AG-3	NOVARTIS CAPITAL CORP 3.4% Due 5/6/2024 MN6				1FE	13,900,180	105.9240	14,829,316	14,000,000	13,952,939		9,864			3.400	3.484	MN	72,722	476,000	02/18/2014	05/06/2024
66989H-AH-1	NOVARTIS CAPITAL CORP 4.4% Due 5/6/2044 MN6				1FE	14,021,124	121.5810	16,656,589	13,700,000	14,003,671		(7,494)			4.400	4.250	MN	92,094	602,800	02/09/2017	05/06/2044
66989H-AK-4	NOVARTIS CAPITAL CORP 4% Due 11/20/2045 MN20			2	1FE	17,309,630	116.0600	18,569,664	16,000,000	17,219,740		(29,260)			4.000	3.542	MN	72,889	640,000	10/28/2016	11/20/2045
67021C-AN-7	NSTAR ELECTRIC CO BASIC			2	1FE	2,106,160	105.4120	2,108,239	2,000,000	2,103,337		(2,823)			3.250	2.610	MN	8,306	32,139	09/16/2019	05/15/2029
670346-AH-8	NUCOR CORP. 6.4% Due 12/1/2037 JD1				1FE	7,680,461	136.2530	10,355,224	7,600,000	7,664,040		(1,917)			6.400	6.320	JD	40,533	486,400	01/03/2008	12/01/2037
670346-AN-5	NUCOR CORP. 5.2% Due 8/1/2043 FA1			2	1FE	46,289,098	125.1900	58,025,736	46,350,000	46,290,950		265			5.200	5.207	FA	1,004,250	2,410,200	12/03/2015	08/01/2043
670346-AP-0	NUCOR CORP. BASIC			2	1FE	5,213,950	108.7820	5,439,076	5,000,000	5,199,877		(14,073)			3.950	3.381	MN	32,917	98,750	05/01/2019	05/01/2028
67066G-AD-6	NVDIA CORP 2.2% Due 9/16/2021 MS16			2	1FE	15,172,836	100.4610	15,270,092	15,200,000	15,188,854		6,312			2.200	2.244	MS	97,533	334,400	09/16/2021	09/16/2021
67066G-AE-4	NVDIA CORP 3.2% Due 9/16/2026 MS16			2	1FE	9,953,165	104.9680	10,496,814	10,000,000	9,962,097		4,907			3.200	3.263	MS	93,333	320,000	12/14/2018	09/16/2026
67080L-AA-3	NUVEEN LLC BASIC			2	1FE	26,132,970	111.2230	28,917,969	26,000,000	26,125,809		(8,971)			4.000	3.930	MN	173,333	1,066,000	04/09/2019	11/01/2028
67103H-AE-7	O'REILLY AUTOMOTIVE INC 3.55% Due 3/15/2026 MS15			2	2FE	11,243,570	105.8710	11,862,805	11,205,000	11,223,963		(3,418)			3.550	3.513	MS	117,123	397,778	12/14/2018	03/15/2026
67105@-AF-8	OSI GROUP, LLC OSI GROUP, LLC			4	2PL	20,000,000	106.4390	21,287,800	20,000,000	20,000,000					4.350	4.350	MS	239,250	890,000	03/26/2018	03/22/2028
674599-CE-3	OCCIDENTAL PETROLEUM BASIC			2	2FE	1,504,620	100.7530	1,511,298	1,500,000	1,504,239		(381)			2.700	2.598	FA	15,300		09/18/2019	02/15/2023
674599-CN-3	OCCIDENTAL PETROLEUM BASIC			2	2FE	1,968,500	99.3900	1,987,792	2,000,000	1,969,109		609			4.200	4.295	MS	24,733	84,000	01/23/2019	03/15/2048
674599-CS-2	OCCIDENTAL PETROLEUM BASIC			2	2FE	6,721,630	101.9850	6,889,112	6,755,000	6,722,764		1,133			3.500	3.559	FA	93,913		08/06/2019	08/15/2029
674599-CY-9	OCCIDENTAL PETROLEUM BASIC			2	2FE	4,926,950	103.0380	5,151,890	5,000,000	4,927,448		498			4.400	4.489	FA	87,389		08/06/2019	08/15/2049
674599-DB-8	OCCIDENTAL PETROLEUM 6.95% Due 07/01/2024 JJ01				2FE	440,033	117.6380	470,553	400,000	437,914		(2,120)			6.950	4.594	JJ	13,900		09/18/2019	07/01/2024
674599-DC-6	OCCIDENTAL PETROLEUM 5.55% Due 03/15/2026			2	2FE	14,293,585	113.4310	15,483,289	13,650,000	14,267,903		(25,682)			5.550	4.671	MS	223,064		09/18/2019	03/15/2026
674599-DE-2	OCCIDENTAL PETROLEUM 7.875% Due 09/15/2031 MS15				2FE	483,217	132.7980	531,192	400,000	481,790		(1,428)			7.875	5.485	MS	9,275		09/18/2019	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM 6.45% Due 9/15/2036 MS15				2FE	15,359,972	122.6440	15,453,130	12,600,000	15,328,806		(31,166)			6.450	4.581	MS	239,295		09/18/2019	09/15/2036
677415-CP-4	OHIO POWER COR BASIC				1FE	1,055,910	105.9610	1,059,610	1,000,000	1,035,717		(19,503)			5.375	3.258	AO	13,438	53,750	12/14/2018	10/01/2021
677415-CQ-2	OHIO POWER COR BASIC				1FE	4,924,700	114.8880	5,744,388	5,000,000	4,927,100		1,319			4.150	4.239	AO	51,875	207,500	05/16/2018	04/01/2048
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016				3	8,326,454	103.0570	8,312,110	8,065,546	8,250,233		(24,576)			6.710	6.250	AO	112,750	530,286	08/25/2016	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015				3	13,249,861	103.1820	13,048,198	12,645,809	13,010,697		(48,330)			6.710	6.135	AO	179,135	837,509	08/25/2016	02/15/2026
678858-BN-0	OKLAHOMA GAS AND ELECTRIC 3.9% Due 5/1/2043 MN1			2	1FE	13,736,450	102.6320	13,342,162	13,000,000	13,676,927		(18,955)			3.900	3.565	MN	84,500	507,000	10/26/2016	05/01/2043
678858-BP-5	OKLAHOMA GAS AND ELECTRIC 4.55% Due 3/15/2044 MS15			2	1FE	8,400,185	112.7830	9,022,643	8,000,000	8,376,259		(9,090)			4.550	4.234	MS	107,178	364,000	05/01/2017	03/15/2044
678858-BQ-3	OKLAHOMA GAS AND ELECTRIC 4% Due 12/15/2044 JD15			2	1FE	14,300,880	104.7180	15,184,155	14,500,000	14,309,485		3,944			4.000	4.082	JD	25,778	580,000	03/24/2017	12/15/2044
678858-BR-1	OKLAHOMA GAS AND ELECTRIC			2	1FE	10,325,050	109.8320	10,983,203	10,000,000	10,310,810		(6,642)			4.150	3.959	AO	103,750	415,000	10/12/2017	04/01/2047
678858-BS-9	OKLAHOMA GAS AND ELECTRIC BASIC			2	1FE	5,980,920	105.2500	6,315,011	6,000,000	5,981,792		364			3.850	3.868	FA	87,267	231,000	08/08/2017	08/15/2047
681919-AZ-9	OMNICOM GROUP BASIC				2FE	2,595,175	103.5480	2,588,700	2,500,000	2,581,790		(13,385)			3.625	2.179	MN	15,104	45,313	08/07/2019	05/01/2022
68217F-AA-0	OMNICOM GROUP INC BASIC			2	2FE	20,731,052	105.7320	21,817,856	20,635,000	20,724,534		(6,519)			3.600	3.519	AO	156,826	371,430	06/14/2019	04/15/2026
68233J-A*-5	ONCOR ELECTRIC DELIVERY SERVICES SENIOR NOTES				1FE	16,000,000	105.2000	16,832,000	16,000,000	16,000,000					3.860	3.860	JD	48,036	617,600	05/28/2019	12/03/2025
68233J-A@-3	ONCOR ELECTRIC DELIVERY SERVICES LLC SENIOR NOTES				1FE	9,000,000	105.2440	9,471,960	9,000,000	9,000,000					3.860	3.860	JJ	161,155	173,700	05/28/2019	01/14/2026
68233J-BB-9	ONCOR ELECTRIC DELIVERY 3 3/4% Due 4/1/2045 A01			2	1FE	9,722,700	108.3120	10,831,189	10,000,000	9,740,803		5,934			3.750	3.913	AO	93,750	375,000	11/16/2016	04/01/2045
68233J-BD-5	ONCOR ELECTRIC DELIVERY BASIC			2	1FE	25,616,782	110.0140	27,503,453	25,000,000	25,615,216		(2,622)			3.800	3.652	MS	240,139	760,000	10/10/2019	09/30/2047
68233J-BG-8	ONCOR ELECTRIC DELIVERY BASIC			2	1FE	12,354,760	115.2300	12,675,249	11,000,000	12,345,911		(8,849)			4.100	3.419	MN	57,628	225,500	10/22/2019	11/15/2048
68233J-BP-8	ONCOR ELECTRIC DELIVERY BASIC			2	1FE	48,716,864	109.2800	49,503,784	45,300,000	48,709,264		(7,600)			3.800	3.385	JD	143,450	898,953	11/21/2019	06/01/2049

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
68233J-BR-4	ONCOR ELECTRIC DELIVERY 3.1% Due 09/15/2049 MS15			2	1FE	18,617,313	98.3270	18,190,444	18,500,000	18,617,229		(84)			3.100	3.067	MS	173,643		11/21/2019	09/15/2049
68235P-AF-5	ONE GAS INC 4.658% Due 2/1/2044 FA1			2	1FE	11,258,214	119.0270	12,438,364	10,450,000	11,244,742		(13,037)			4.658	4.144	FA	202,817	312,086	11/04/2019	02/01/2044
68235P-AG-3	ONE GAS INC BASIC			2	1FE	23,393,750	119.7500	27,063,495	22,600,000	23,383,661		(10,272)			4.500	4.284	MN	169,500	1,005,700	04/16/2019	11/01/2048
682680-AN-3	ONEOK INC CALL @ MAKE WHOLE +25 BASIS PO				2FE	7,015,380	120.7090	8,449,600	7,000,000	7,011,038		(427)			6.000	5.984	JD	18,667	420,000	06/14/2005	06/15/2035
682680-AT-0	ONEOK INC BASIC			2	2FE	7,140,888	109.5650	7,888,656	7,200,000	7,143,267		944			4.950	5.003	JJ	166,320	356,400	07/25/2017	07/13/2047
682680-AU-7	ONEOK INC BASIC			2	2FE	10,181,850	109.9270	10,992,698	10,000,000	10,167,974		(13,876)			4.550	4.307	JJ	209,806	227,500	02/20/2019	07/15/2028
682680-AV-5	ONEOK INC BASIC			2	2FE	6,870,500	114.0270	7,981,861	7,000,000	6,872,381		1,881			5.200	5.325	JJ	167,844	182,000	01/23/2019	07/15/2048
682680-AW-3	ONEOK INC BASIC			2	2FE	1,047,380	108.5930	1,085,932	1,000,000	1,045,163		(2,217)			4.350	3.752	MS	12,808	21,992	06/13/2019	03/15/2029
682680-AY-9	ONEOK INC BASIC			2	2FE	9,964,400	101.6700	10,166,963	10,000,000	9,965,581		1,181			3.400	3.442	MS	128,444		08/12/2019	09/01/2029
682680-AZ-6	ONEOK INC BASIC			2	2FE	5,748,908	103.5720	5,955,383	5,750,000	5,749,002		95			4.450	4.451	MS	96,664		08/13/2019	09/01/2049
68268N-AG-8	ONEOK PARTNERS 6 1/8% Due 2/1/2041 FA1			2	2FE	7,452,000	121.3890	9,104,154	7,500,000	7,458,740		935			6.125	6.172	FA	191,406	459,375	01/21/2011	02/01/2041
68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC			4	2	23,000,000	111.9920	25,758,160	23,000,000	23,000,000					5.330	5.367	MJSD	3,405	1,105,286	10/22/2019	03/31/2034
68389X-AH-8	ORACLE SYSTEMS CORP 6 1/8% Due 7/8/2039 JJ8				1FE	13,904,060	140.6590	19,692,283	14,000,000	13,920,510		2,059			6.125	6.175	JJ	412,076	857,500	07/01/2009	07/08/2039
68389X-AK-1	ORACLE SYSTEMS CORP BASIC				1FE	1,318,928	101.0220	1,313,284	1,300,000	1,306,579		(11,935)			3.875	2.921	JJ	23,228	50,375	12/14/2018	07/15/2020
68389X-AP-0	ORACLE SYSTEMS CORP 2 1/2% Due 10/15/2022 A015				1FE	4,694,266	101.8290	4,785,985	4,700,000	4,698,245		600			2.500	2.514	AO	24,806	117,500	10/18/2012	10/15/2022
68389X-AU-9	ORACLE SYSTEMS CORP 3.4% Due 7/8/2024 JJ8			2	1FE	8,380,932	105.5130	8,863,052	8,400,000	8,390,578		1,897			3.400	3.427	JJ	137,247	285,600	06/30/2014	07/08/2024
68389X-AV-7	ORACLE SYSTEMS CORP 4.3% Due 7/8/2034 JJ8			2	1FE	26,929,018	117.1050	29,744,730	25,400,000	26,462,712		(231,835)			4.300	3.234	JJ	524,863	1,092,200	01/11/2018	07/08/2034
68389X-BA-2	ORACLE SYSTEMS CORP BASIC				1FE	1,389,164	101.5370	1,421,524	1,400,000	1,393,464		4,143			2.800	3.117	JJ	18,838	39,200	12/14/2018	07/08/2021
68389X-BB-0	ORACLE SYSTEMS CORP 2 1/2% Due 5/15/2022 MN15			2	1FE	4,096,848	101.5100	4,263,434	4,200,000	4,127,077		29,184			2.500	3.267	MN	13,417	105,000	12/14/2018	05/15/2022
68389X-BG-9	ORACLE SYSTEMS CORP 4 3/8% Due 5/15/2055 MN15			2	1FE	20,217,710	118.6040	25,499,877	21,500,000	20,269,530		13,172			4.375	4.708	MN	120,191	940,625	01/21/2016	05/15/2055
68389X-BJ-3	ORACLE SYSTEMS CORP			2	1FE	33,256,000	111.0790	38,877,513	35,000,000	33,348,092		32,822			4.000	4.300	JJ	645,556	1,400,000	02/15/2017	07/15/2046
68389X-BN-4	ORACLE SYSTEMS CORP BASIC			2	1FE	10,758,920	105.9320	11,652,505	11,000,000	10,790,618		21,903			3.250	3.528	MN	45,681	357,500	04/09/2019	11/15/2027
68389X-BQ-7	ORACLE SYSTEMS CORP BASIC			2	1FE	24,127,165	111.6160	27,904,112	25,000,000	24,148,578		15,759			4.000	4.209	MN	127,778	1,000,000	01/30/2019	11/15/2047
68389X-BR-5	ORACLE SYSTEMS CORP BASIC			2	1FE	1,359,008	102.1200	1,429,687	1,400,000	1,368,726		9,378			2.625	3.385	FA	13,883	36,750	12/14/2018	02/15/2023
689648-D@-9	OTTER TAIL CORP GUARANTEED SENIOR NOTES				2	18,000,000	103.3070	18,595,260	18,000,000	18,000,000					3.550	3.550	JD	28,400	639,000	01/01/2017	12/15/2026
693475-AW-5	PNC BANK CORP BASIC			2	1FE	3,790,692	106.8840	3,847,812	3,600,000	3,785,615		(5,077)			3.450	2.802	AO	23,460	62,445	09/16/2019	04/23/2029
69349L-AK-4	PNC BANK NA 2.95% Due 1/30/2023 JJ30			2	1FE	7,680,576	102.2700	8,590,641	8,400,000	8,138,369		78,255			2.950	4.036	JJ	103,938	247,800	06/25/2013	01/30/2023
69349L-AM-0	PNC BANK NA 3.8% Due 7/25/2023 JJ25			2	1FE	18,659,073	105.0760	19,544,189	18,600,000	18,633,412		(9,196)			3.800	3.743	JJ	306,280	706,800	07/26/2018	07/25/2023
69351U-AM-5	PPL ELECTRIC UTILITIES 6 1/4% Due 5/15/2039 MN15				1FE	20,538,654	139.7890	28,377,167	20,300,000	20,496,428		(5,217)			6.250	6.163	MN	162,118	1,268,750	06/04/2009	05/15/2039
69351U-AP-8	PPL ELECTRIC UTILITIES BASIC			2	1FE	1,095,391	101.7210	1,118,929	1,100,000	1,097,108		1,655			3.000	3.160	MS	9,717	33,000	12/14/2018	09/15/2021
69351U-AR-4	PPL ELECTRIC UTILITIES 4 3/4% Due 7/15/2043 JJ15			2	1FE	7,776,860	120.8600	8,460,192	7,000,000	7,721,702		(18,659)			4.750	4.057	JJ	153,319	332,500	11/21/2016	07/15/2043
69351U-AT-0	PPL ELECTRIC UTILITIES 4.15% Due 10/1/2045 A01			2	1FE	8,909,130	113.1420	9,051,374	8,000,000	8,845,299		(20,523)			4.150	3.515	AO	83,000	332,000	10/04/2016	10/01/2045
69351U-AU-7	PPL ELECTRIC UTILITIES BASIC			2	1FE	4,621,815	110.4930	4,972,199	4,500,000	4,616,218		(2,449)			3.950	3.796	JD	14,813	177,750	07/07/2017	06/01/2047
69352P-AD-5	PPL CAPITAL FUNDING INC 4.2% Due 6/15/2022 JD15			2	2FE	11,274,697	104.3150	11,161,716	10,700,000	10,851,505		(64,734)			4.200	3.529	JD	19,973	449,400	09/13/2012	06/15/2022
69352P-AJ-2	PPL CAPITAL FUNDING INC 5% Due 3/15/2044 MS15			2	2FE	8,293,603	115.5340	9,127,148	7,900,000	8,253,257		(8,003)			5.000	4.686	MS	116,306	395,000	04/24/2014	03/15/2044
69352P-AL-7	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15			2	2FE	33,945,890	101.8510	35,240,277	34,600,000	34,060,759		71,627			3.100	3.370	MN	137,054	1,041,600	06/13/2019	05/15/2026
69353R-EW-4	PNC BANK NA 2.15% Due 4/29/2021 A029			2	1FE	6,933,780	100.3400	7,023,795	7,000,000	6,977,729		16,323			2.150	2.395	AO	25,919	150,500	03/29/2017	04/29/2021
69353R-FG-8	PNC BANK NA BASIC			2	1FE	14,344,800	104.5140	15,677,029	15,000,000	14,453,357		59,467			3.100	3.640	AO	85,250	465,000	02/23/2018	10/25/2027
694476-AD-4	PACIFIC LIFECORP 5 1/8% Due 1/30/2043 JJ30				1FE	6,408,275	116.0040	7,540,266	6,500,000	6,419,039		1,780			5.125	5.218	JJ	139,727	333,125	01/17/2013	01/30/2043
695114-BZ-0	SCOTTISH POWER 5 1/4% Due 6/15/2035 JD15				1FE	7,760,746	122.9400	9,466,388	7,700,000	7,764,504		(2,982)			5.250	5.167	JD	17,967	404,250	12/14/2018	06/15/2035
695114-CB-2	SCOTTISH POWER CALL @MAKE WHOLE +20BP				1FE	14,179,145	134.7070	19,195,784	14,250,000	14,196,589		1,815			6.100	6.136	FA	362,188	869,250	05/07/2008	08/01/2036
695114-CL-0	SCOTTISH POWER 6% Due 1/15/2039 JJ15				1FE	12,605,626	138.7200	16,230,258	11,700,000	12,425,644		(22,075)			6.000	5.465	JJ	323,700	702,000	10/02/2009	01/15/2039
695114-CP-1	SCOTTISH POWER BASIC			2	1FE	494,265	101.9530	509,766	500,000	496,113		1,782			2.950	3.339	FA	6,146	14,750	12/14/2018	02/01/2022
695114-CU-0	SCOTTISH POWER BASIC			2	1FE	6,013,050	107.7890	6,467,320	6,000,000	6,012,109		(941)			3.500	3.473	JD	9,333	165,667	04/09/2019	06/15/2029
695114-CV-8	SCOTTISH POWER BASIC			2	1FE	9,953,500	114.8950	11,489,546	10,000,000	9,953,960		460			4.150	4.177	FA	156,778	189,056	02/25/2019	02/15/2050
69888X-AA-7	PAR PHARMACEUTICAL INC BASIC			2	4FE	5,500,000	99.8940	5,494,170	5,500,000	5,500,000					7.500	7.500	AO	103,125	209,688	03/14/2019	04/01/2027
701094-AL-8	PARKER HANNIFIN CORP PARKER HANNIFIN CORP			2	2FE	14,990,529	108.7130	16,306,877	15,000,000	14,991,609		156			4.100	4.103	MS	205,000	615,000	12/13/2017	03/01/2047
701094-AN-4	PARKER HANNIFIN CORP BASIC			2	2FE	1,009,190	104.3010	1,043,005	1,000,000	1,008,754		(436)			3.250	3.140	JD	1,535	16,250	06/13/2019	06/14/2029
701094-AP-9	PARKER HANNIFIN CORP BASIC			2	2FE	74,658,939	108.4820	80,412,310	74,125,000	74,654,962		(3,977)			4.000	3.957	JD	140,014	1,482,500	08/01/2019	06/14/2049
70109H-AJ-4	PARKER-HANNIFIN CORP 6 1/4% Due 5/15/2038 MN15				2FE	7,728,355	132.9320	10,235,742	7,700,000	7,722,764		(652)			6.250	6.223	MN	61,493	481,250	05/14/2008	05/15/2038
70109H-AN-5	PARKER-HANNIFIN CORP 4.45% Due 11/21/2044 MN21			2	2FE	15,031,720	112.6590	16,898,813	15,000,000	15,029,319		(662)			4.450	4.437	MN	74,167	667,500	06/23/2015	11/21/2044
70202#-AE-5	PARSONS CORPORATION SENIOR NOTES				2	6,000,000	109.1120	6,546,720	6,000,000	6,000,000					4.980	4.980	JJ	149,400	298,800	04/08/2014	07/01/2024
70202#-AF-2	PARSONS CORPORATION SENIOR NOTE				2	10,000,000	112.4080	11,240,800	10,000,000	10,000,000					5.130	5.130	JJ	256,500	513,000	04/08/2014	07/15/2026
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC			2	1FE	22,160,160	104.9180	23,081,951	22,000,000	22,153,450		(6,710)			3.700	3.611	JJ	434,133		06/27/2019	07/02/2029
70342@-AG-3	PATTERSON COMPANIES INC SENIOR NOTES				2PL	12,000,000	102.9840	12,358,080	12,000,000	12,000,000					3.480	3.480	MS	113,680	423,600	03/05/2015	03/23/2025
70432*-AA-9	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC				2	6,000,000	107.6660	6,459,960	6,000,000	6,000,000					4.070	4.070	MS	73,260	122,100	03/27/2019	03/13/2026
70432*-AB-7	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC				2	4,000,000	110.7470	4,429,880	4,000,000	4,000,000					4.250	4.250	MS	51,000	85,000	03/27/2019	03/13/2029

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
705098-AA-5	PEBBLEBROOK HOTEL TRUST SENIOR NOTES				2	9,000,000	105.3660	9,482,940	9,000,000	9,000,000					4.700	4.700	JD	35,250	423,000	09/09/2015	12/01/2023
705098-AB-3	PEBBLEBROOK HOTEL TRUST SENIOR NOTES				2	16,000,000	107.8910	17,262,560	16,000,000	16,000,000					4.930	4.930	JD	65,733	788,800	09/09/2015	12/01/2025
708696-BV-0	PENNSYLVANIA ELECTRIC CO 6.15% Due 10/1/2038 A01				2FE	17,866,107	128.3950	22,918,588	17,850,000	17,863,343		(412)			6.150	6.143	AO	274,444	1,097,775	11/06/2009	10/01/2038
713409-AC-4	PEPSI BOTTLING 7% Due 3/1/2029 MS1				1FE	18,883,130	131.4300	22,645,386	17,230,000	18,160,814		(75,265)			7.000	6.209	MS	402,033	1,206,100	08/02/2006	03/01/2029
713448-BS-6	PEPSI CO INC 4 7/8% Due 11/1/2040 MN1				1FE	18,001,240	125.6750	21,364,719	17,000,000	17,894,855		(25,569)			4.875	4.484	MN	138,125	828,750	06/26/2015	11/01/2040
713448-CQ-9	PEPSI CO INC 4 1/4% Due 10/22/2044 A022			2	1FE	26,663,354	117.9930	31,032,278	26,300,000	26,715,706		7,171			4.250	4.127	AO	214,235	1,011,500	10/07/2019	10/22/2044
713448-CX-4	PEPSI CO INC BASIC			2	1FE	6,197,760	103.0670	6,184,038	6,000,000	6,192,303		(5,457)			3.100	1.719	JJ	84,733		12/04/2019	07/17/2022
713448-DP-0	PEPSI CO INC 3.45% Due 10/6/2046 A06			2	1FE	27,987,470	105.9790	30,734,047	29,000,000	28,040,336		20,627			3.450	3.644	AO	236,229	1,000,500	07/27/2017	10/06/2046
713448-DV-7	PEPSI CO INC BASIC			2	1FE	6,242,750	115.8480	6,950,880	6,000,000	6,231,538		(4,922)			4.000	3.770	MN	39,333	240,000	08/04/2017	05/02/2047
713448-DX-3	PEPSI CO INC BASIC			2	1FE	6,853,413	100.3170	6,896,826	6,875,000	6,859,197		5,784			2.000	2.182	AO	29,028	68,750	07/09/2019	04/15/2021
713448-DY-1	PEPSI CO INC BASIC			2	1FE	10,185,581	105.9690	11,338,720	10,700,000	10,268,454		47,215			3.000	3.598	AO	67,767	321,000	03/21/2018	10/15/2027
713448-EM-6	PEPSI CO INC BASIC			2	1FE	15,874,250	104.8760	15,731,449	15,000,000	15,870,673		(3,577)			3.375	3.072	JJ	213,750		10/10/2019	07/29/2049
71682@-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC			4	1FE	2,470,444	100.0000	2,470,444	2,470,444	2,470,444					6.950	6.963	JJ	72,442	88,906	03/12/2019	03/01/2027
717081-CY-7	PFIZER, INC. 7.2% Due 3/15/2039 MS15				1FE	8,925,420	156.9930	10,989,539	7,000,000	8,555,267		(45,609)			7.200	5.337	MS	148,400	504,000	10/02/2009	03/15/2039
717081-DE-0	PFIZER, INC. 4.3% Due 6/15/2043 JD15				1FE	49,201,816	117.3990	55,881,839	47,600,000	49,087,969		(40,613)			4.300	4.085	JD	90,969	2,046,800	10/31/2016	06/15/2043
717081-DH-3	PFIZER, INC. 3% Due 6/15/2023 JD15				1FE	14,710,680	103.9550	15,801,141	15,200,000	15,001,906		53,012			3.000	3.402	JD	20,267	456,000	01/10/2014	06/15/2023
717081-DK-6	PFIZER, INC. 4.4% Due 5/15/2044 MN15				1FE	31,248,640	119.4430	37,027,434	31,000,000	31,226,371		(5,264)			4.400	4.351	MN	174,289	1,364,000	06/03/2015	05/15/2044
717081-DT-7	PFIZER, INC. 5.6% Due 9/15/2040 MS15				1FE	5,806,320	134.6810	6,734,067	5,000,000	5,728,150		(20,925)			5.600	4.510	MS	82,444	280,000	12/28/2015	09/15/2040
717081-DX-8	PFIZER, INC. BASIC				1FE	10,030,500	100.4270	10,042,697	10,000,000	10,026,692		(3,808)			1.950	1.759	JD	15,167	97,500	10/30/2019	06/03/2021
717081-ED-1	PFIZER, INC.				1FE	19,573,402	116.3700	22,459,442	19,300,000	19,561,219		(5,507)			4.125	4.041	JD	35,383	796,125	05/10/2018	12/15/2046
717081-EK-5	PFIZER, INC. BASIC			2	1FE	20,523,658	117.7820	24,027,583	20,400,000	20,521,150		(2,034)			4.200	4.164	MS	252,280	875,840	12/14/2018	09/15/2048
717081-EM-1	PFIZER, INC. BASIC				1FE	1,299,714	102.0850	1,327,101	1,300,000	1,299,846		123			3.000	3.007	MS	11,483	39,867	12/14/2018	09/15/2021
717081-ER-0	PFIZER, INC. BASIC				1FE	2,558,575	102.2370	2,555,918	2,500,000	2,552,348		(6,227)			2.800	1.822	MS	21,389		09/23/2019	03/11/2022
717081-EV-1	PFIZER, INC. BASIC			2	1FE	5,842,480	115.2300	5,761,506	5,000,000	5,838,291		(4,189)			4.000	3.112	MS	58,889		10/03/2019	03/15/2049
718172-AL-3	PHILIP MORRIS 2.9% Due 11/15/2021 MN15				1FE	5,235,000	101.8050	5,090,235	5,000,000	5,089,768		(46,660)			2.900	1.919	MN	18,528	145,000	10/24/2016	11/15/2021
718172-AM-1	PHILIP MORRIS 4 3/8% Due 11/15/2041 MN15				1FE	28,814,766	110.8860	32,046,185	28,900,000	28,832,339		498			4.375	4.387	MN	161,559	1,264,375	12/17/2014	11/15/2041
718172-BD-0	PHILIP MORRIS 4 7/8% Due 11/15/2043 MN15				1FE	9,677,700	119.2890	10,735,978	9,000,000	9,607,117		(14,129)			4.875	4.415	MN	56,063	438,750	06/16/2014	11/15/2043
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10				1FE	31,450,925	110.8900	34,930,284	31,500,000	31,464,647		2,575			4.250	4.254	MN	189,656	1,285,625	12/11/2019	11/10/2044
718172-CD-9	PHILIP MORRIS BASIC			2	1FE	3,044,340	101.4780	3,044,337	3,000,000	3,043,279		(1,061)			2.500	1.959	MN	12,292		12/04/2019	11/02/2022
718172-CE-7	PHILIP MORRIS BASIC			2	1FE	7,623,850	102.9920	7,987,046	7,755,000	7,633,064		9,214			3.125	3.347	MS	80,108	121,172	04/17/2019	03/02/2028
718172-CH-0	PHILIP MORRIS BASIC			2	1FE	19,592,462	102.7950	20,250,643	19,700,000	19,605,911		13,449			2.875	2.993	MN	94,396	283,188	04/29/2019	05/01/2024
718172-CJ-6	PHILIP MORRIS BASIC			2	1FE	40,146,185	104.8650	42,470,472	40,500,000	40,163,852		17,667			3.375	3.477	FA	516,375	394,875	05/07/2019	08/15/2029
718546-AC-8	PHILLIPS 66 4.3% Due 4/1/2022 A01				1FE	12,209,366	105.1440	12,459,595	11,850,000	11,964,770		(48,494)			4.300	3.844	AO	127,388	509,550	07/02/2014	04/01/2022
718546-AH-7	PHILLIPS 66 5 7/8% Due 5/1/2042 MN1				1FE	7,343,801	134.6300	9,415,982	6,993,986	7,306,207		(6,977)			5.875	5.524	MN	68,483	410,897	10/01/2013	05/01/2042
718549-AE-8	PHILLIPS 66 PARTNERS LP BASIC			2	2FE	10,015,816	112.4020	11,240,188	10,000,000	10,015,343		(281)			4.900	4.889	AO	122,500	490,000	01/29/2019	10/01/2046
720186-AG-0	PIEDMONT NATURAL GAS CO 4.65% Due 8/1/2043 FA1			2	1FE	4,697,744	113.2480	5,322,675	4,700,000	4,698,004		46			4.650	4.653	FA	91,063	218,550	07/29/2013	08/01/2043
720186-AK-1	PIEDMONT NATURAL GAS CO BASIC			2	1FE	3,762,082	99.1230	3,964,920	4,000,000	3,768,623		4,469			3.640	3.990	MN	24,267	145,600	01/30/2019	11/01/2046
722844-AA-5	PINE STREET TRUST I BASIC			2	2FE	10,000,000	107.3790	10,737,910	10,000,000	10,000,000					4.572	4.572	FA	172,720	165,100	04/02/2019	02/15/2029
72431P-AA-0	PISCES MIDCO INC BASIC			2	5FE	7,605,625	104.3660	8,036,177	7,700,000	7,615,498		10,251			8.000	8.160	AO	130,044	440,000	12/04/2019	04/15/2026
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC			2	2FE	24,043,930	106.3760	25,317,495	23,800,000	24,005,368		(21,671)			4.500	4.350	JD	47,600	1,071,000	05/15/2019	12/15/2026
72650R-BM-3	PLAINS ALL AMER PIPELINE BASIC			2	2FE	8,742,036	98.5500	8,968,016	9,100,000	8,746,355		4,319			3.550	4.026	JD	94,223		11/06/2019	12/15/2029
727610-AN-7	PLASTIPAK HOLDINGS INC BASIC			2	4FE	2,252,250	86.1320	2,325,570	2,700,000	2,260,372		8,122			6.250	10.025	AO	35,625		12/06/2019	10/15/2025
73020*-AE-3	PNG COMPANIES LLC SENIOR SECURED NOTES				2FE	11,000,000	105.0930	11,560,230	11,000,000	11,000,000					4.100	4.100	JD	15,033	451,000	11/07/2013	12/19/2023
73020*-AK-9	PNG COMPANIES LLC PNG COMPANIES LLC				2FE	10,000,000	102.1950	10,219,500	10,000,000	10,000,000					3.380	3.380	JD	12,206	338,000	12/27/2017	12/18/2027
737679-DB-3	PEPCO HOLDINGS INC 6 1/2% Due 11/15/2037 MN15				1FE	9,054,064	141.8070	12,833,498	9,050,000	9,053,432		(101)			6.500	6.496	MN	75,165	588,250	05/12/2009	11/15/2037
737679-DE-7	PEPCO HOLDINGS INC 4.15% Due 3/15/2043 MS15			2	1FE	32,037,900	112.2520	34,798,239	31,000,000	31,974,659		(26,581)			4.150	3.938	MS	378,803	1,286,500	07/20/2018	03/15/2043
737679-DG-2	PEPCO HOLDINGS INC 3.6% Due 3/15/2024 MS15			2	1FE	6,990,690	105.4540	7,381,787	7,000,000	6,995,665		938			3.600	3.616	MS	74,200	252,000	03/11/2014	03/15/2024
740189-AP-0	PRECISION CASTPARTS CORP 4 3/8% Due 6/15/2045 JD15			2	1FE	25,230,105	116.6410	29,743,376	25,500,000	25,252,110		5,161			4.375	4.439	JD	49,583	1,115,625	06/17/2015	06/15/2045
74170*-AC-3	PRIME PROPERTY FUND, LLC 4.61% Due 8/22/2025 FA22				1	13,000,000	109.6000	14,248,000	13,000,000	13,000,000					4.610	4.610	FA	214,749	599,300	08/01/2013	08/22/2025
74170*-AD-1	PRIME PROPERTY FUND, LLC UNSECURED NOTES				1	4,000,000	105.2130	4,208,520	4,000,000	4,000,000					3.880	3.880	JJ	65,098	155,200	07/18/2014	07/30/2024
74170*-AE-9	PRIME PROPERTY FUND, LLC UNSECURED NOTES				1	4,000,000	106.5930	4,263,720	4,000,000	4,000,000					3.980	3.980	JJ	66,776	159,200	07/18/2014	07/30/2026
74170*-AP-4	PRIME PROPERTY FUND, LLC SENIOR NOTES				1	7,000,000	101.8460	7,129,220	7,000,000	7,000,000					3.250	3.250	JJ	111,222	227,500	10/27/2016	01/05/2029
74170*-AR-0	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND LLC				1	3,000,000	103.5920	3,107,760	3,000,000	3,000,000					3.480	3.480	AO	23,200	104,400	10/20/2017	10/11/2027
74170*-AU-3	PRIME PROPERTY FUND, LLC PRIME PROPERTY FUND, LLC				1	1,000,000	112.7100	1,127,100	1,000,000	1,000,000					4.480	4.480	MN	6,596	44,800	11/14/2018	11/08/2030
74264*-AC-0	PRISA LHC, LLC 3 3/4% Due 4/1/2026 A01				1	4,000,000	104.8100	4,192,400	4,000,000	4,000,000					3.750	3.750	AO	37,500	150,000	06/06/2016	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
74264*-AD-8	PRISA LHC, LLC 3.85% Due 4/1/2028 A01				1	4,000,000	105.6290	4,225,160	4,000,000	4,000,000					3.850	3.850	AO	38,500	154,000	06/06/2016	04/01/2028
74264*-AE-6	PRISA LHC, LLC PRISA LHC, LLC				1	5,000,000	108.5700	5,428,500	5,000,000	5,000,000					4.230	4.230	JJ	97,525	105,750	01/23/2019	01/15/2029
742718-DB-2	PROCTOR & GAMBLE CO. CALL @MAKE WHOLE +10BP				1FE	15,458,450	139.0550	20,858,325	15,000,000	15,312,496		(13,798)			5.800	5.588	FA	328,667	870,000	08/04/2006	08/15/2034
743263-AP-0	PROGRESS ENERGY INC - CVO 6% Due 12/1/2039 JD1				2FE	8,211,681	131.1820	10,100,981	7,700,000	8,154,520		(12,903)			6.000	5.501	JD	38,500	462,000	12/14/2018	12/01/2039
743315-AQ-6	PROGRESSIVE CORP OH BASIC				1FE	10,654,396	108.4090	10,624,059	9,800,000	10,649,720		(4,676)			3.700	3.195	JJ	156,119		10/10/2019	01/26/2045
743315-AS-2	PROGRESSIVE CORP OH			2	1FE	58,157,378	117.7170	64,979,944	55,200,000	58,021,971		(59,934)			4.125	3.818	AO	480,700	2,277,000	11/09/2017	04/15/2047
743315-AT-0	PROGRESSIVE CORP OH BASIC			2	1FE	48,908,767	117.4810	53,629,962	45,650,000	48,886,918		(19,344)			4.200	3.775	MS	564,538	1,245,300	12/06/2019	03/15/2048
743315-AV-5	PROGRESSIVE CORP OH BASIC			2	1FE	15,696,550	112.2330	16,835,014	15,000,000	15,644,240		(52,310)			4.000	3.437	MS	200,000	513,333	02/22/2019	03/01/2029
74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL			4	1	12,975,477	109.3570	14,189,592	12,975,477	12,975,477					4.034	4.068	MON	23,264	521,976	08/21/2018	11/15/2039
74340*-AF-1	PROLOGIS U.S. LOGISTICS FUND, PROLOGIS U.S. LOGISTICS FUND,				2	13,000,000	104.5170	13,587,210	13,000,000	13,000,000					3.710	3.710	JJ	338,950		04/23/2019	07/10/2029
74340X-BE-0	PROLOGIS LP			2	1FE	18,436,321	108.3260	19,606,928	18,100,000	18,356,631		(40,126)			3.750	3.469	MN	113,125	678,750	01/30/2019	11/01/2025
743756-AC-2	PROV ST JOSEPH HLTH OBL 3.744% Due 10/1/2047 A01			4	1FE	20,000,000	101.9450	20,388,999	20,000,000	20,000,000					3.744	3.744	AO	187,200	748,800	09/20/2016	10/01/2047
74432Q-AY-8	PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC			2	1FE	34,573,367	108.2230	38,103,038	35,208,000	34,582,346		10,369			3.905	4.010	JD	91,658	1,374,872	02/07/2019	12/07/2047
744320-BA-9	PRUDENTIAL FINANCIAL INC. BASIC			2	1FE	22,680,999	109.1440	25,103,174	23,000,000	22,690,534		6,029			3.935	4.010	JD	60,337	865,700	07/09/2019	12/07/2049
744320-AK-1	PRUDENTIAL FINANCIAL INC 5.9% Due 3/17/2036 MS15				1FE	8,054,397	125.5240	10,418,485	8,300,000	8,106,455		6,633			5.900	6.127	MS	144,189	489,700	11/03/2010	03/17/2036
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC 5.7% Due 12/14/2036 JD14				1FE	19,445,821	135.4510	22,958,903	16,950,000	19,131,528		(85,203)			5.700	4.590	JD	45,624	966,150	04/26/2017	12/14/2036
74432Q-BM-6	PRUDENTIAL FINANCIAL INC 5 3/8% Due 6/21/2020 JD21				1FE	514,910	101.5770	507,887	500,000	504,747		(9,815)			5.375	3.331	JD	747	26,875	12/14/2018	06/21/2020
74432Q-BP-9	PRUDENTIAL FINANCIAL INC 4 1/2% Due 11/15/2020 MN15				1FE	918,522	102.2500	920,248	900,000	908,617		(9,565)			4.500	3.376	MN	5,175	40,500	12/14/2018	11/15/2020
74432Q-BZ-7	PRUDENTIAL FINANCIAL INC BASIC				1FE	9,368,076	106.3480	9,890,330	9,300,000	9,349,884		(10,424)			3.500	3.367	MN	41,592	325,500	03/12/2018	05/15/2024
74432Q-CA-1	PRUDENTIAL FINANCIAL INC 4.6% Due 5/15/2044 MN15				1FE	42,774,035	118.0390	47,805,636	40,500,000	42,630,865		(49,352)			4.600	4.251	MN	238,050	1,863,000	05/11/2017	05/15/2044
74432Q-CC-7	PRUDENTIAL FINANCIAL INC BASIC			2	1FE	4,055,507	109.6520	4,079,052	3,720,000	4,045,084		(10,423)			3.878	2.657	MS	37,668	72,131	09/16/2019	03/27/2028
74432Q-CD-5	PRUDENTIAL FINANCIAL INC BASIC			2	1FE	13,506,320	115.9160	15,069,051	13,000,000	13,500,508		(5,697)			4.418	4.180	MS	149,967	463,890	06/06/2019	03/27/2048
74432Q-CE-3	PRUDENTIAL FINANCIAL INC BASIC			2	1FE	23,296,270	115.2660	26,511,290	23,000,000	23,294,289		(1,981)			4.350	4.271	FA	350,175	500,250	07/19/2019	02/25/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC BASIC			2	1FE	2,091,080	105.2900	2,105,806	2,000,000	2,090,711		(369)			3.700	3.459	MS	22,200		10/03/2019	03/13/2051
744448-CK-5	PUBLIC SERVICE CO OF COLO 4.3% Due 3/15/2044 MS15			2	1FE	6,476,015	116.6850	7,584,527	6,500,000	6,478,645		493			4.300	4.322	MS	82,297	279,500	03/03/2014	03/15/2044
744448-CN-9	PUBLIC SERVICE CO OF COLO BASIC			2	1FE	28,861,690	109.6670	29,061,762	26,500,000	28,855,052		(7,944)			3.800	3.293	JD	44,756	598,500	10/16/2019	06/15/2047
744448-CQ-2	PUBLIC SERVICE CO OF COLO BASIC			2	1FE	6,980,890	115.0590	8,054,107	7,000,000	6,981,358		340			4.100	4.116	JD	12,756	287,000	06/14/2018	06/15/2048
744448-CR-0	PUBLIC SERVICE CO OF COLO BASIC			2	1FE	32,508,725	114.7170	37,282,968	32,500,000	32,508,761		36			4.050	4.048	MS	387,563	665,438	03/20/2019	09/15/2049
744448-CS-8	PUBLIC SERVICE CO OF COLO BASIC			2	1FE	4,372,240	100.1410	4,306,050	4,300,000	4,372,038		(202)			3.200	3.113	MS	52,747		10/16/2019	03/01/2050
744482-BM-1	PUB SVC NEW HAMP BASIC			2	1FE	3,309,540	106.6290	3,198,869	3,000,000	3,308,127		(1,413)			3.600	3.063	JJ	54,900		10/04/2019	07/01/2049
744516-G@-8	PSNC ENERGY PSNC ENERGY				2	12,000,000	110.1390	13,216,680	12,000,000	12,000,000					4.330	4.330	JD	23,093	519,600	06/27/2018	06/15/2028
744533-D@-6	PUBLIC SERVICE COMPANY OF OKLA PUBLIC SERVICE COMPANY OF OKLA				1FE	12,000,000	108.0240	12,962,880	12,000,000	12,000,000					3.910	3.910	MS	138,153	245,027	03/15/2019	03/15/2029
744533-E*-7	PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF OKLAHOMA				1FE	9,000,000	115.1050	10,359,450	9,000,000	9,000,000					4.500	4.500	JD	33,750	211,500	06/03/2019	06/01/2049
744542-A#-8	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX				2	23,000,000	104.3530	24,001,190	23,000,000	23,000,000					3.680	3.680	MN	108,151	846,400	06/01/2018	05/15/2028
744542-A@-0	PUBLIC SERVICE CO OF NEW MEX PUBLIC SERVICE CO OF NEW MEX				2	7,000,000	103.0800	7,215,600	7,000,000	7,000,000					3.450	3.450	MN	30,858	241,500	05/21/2018	05/15/2025
744567-BA-5	PUBLIC SERVICE ELECTRIC & GAS 1ST MTG				1FE	204,748	146.7400	293,479	200,000	203,772					8.000	7.814	JD	1,333	16,000	11/16/1954	06/01/2037
74456Q-AU-0	PUB SVC ELEC & GAS 5 3/8% Due 11/1/2039 MN1				1FE	4,784,592	128.5080	6,168,373	4,800,000	4,787,237		353			5.375	5.397	MN	43,000	258,000	11/18/2009	11/01/2039
74456Q-AZ-9	PUB SVC ELEC & GAS BASIC			2	1FE	1,122,680	111.1020	1,111,018	1,000,000	1,121,892		(788)			3.950	3.172	MN	6,583	19,750	10/15/2019	05/01/2042
74456Q-BM-7	PUB SVC ELEC & GAS 4.05% Due 5/1/2045 MN1			2	1FE	25,823,300	111.0210	27,755,333	25,000,000	25,743,581		(20,123)			4.050	3.853	MN	168,750	1,012,500	10/26/2018	05/01/2045
74456Q-BN-5	PUB SVC ELEC & GAS 4.15% Due 11/1/2045 MN1			2	1FE	14,214,045	111.7020	15,064,112	13,486,000	14,154,271		(16,849)			4.150	3.832	MN	93,278	559,669	02/11/2019	11/01/2045
74456Q-BP-0	PUB SVC ELEC & GAS BASIC			2	1FE	778,088	100.1360	801,089	800,000	788,041		9,609			1.900	3.175	MS	4,476	15,200	12/14/2018	03/15/2021
74456Q-BQ-8	PUB SVC ELEC & GAS 3.8% Due 3/1/2046 MS1			2	1FE	9,557,376	110.2840	10,587,256	9,600,000	9,560,504		866			3.800	3.825	MS	121,600	364,800	02/29/2016	03/01/2046
74456Q-BV-7	PUB SVC ELEC & GAS BASIC			2	1FE	493,830	114.9580	574,789	500,000	493,965		129			4.050	4.123	MN	3,375	20,250	12/14/2018	05/01/2048
74456Q-BZ-8	PUB SVC ELEC & GAS BASIC			2	1FE	26,271,094	111.9630	25,415,645	22,700,000	26,253,748		(17,346)			3.850	3.032	MN	145,658	419,982	10/08/2019	05/01/2049
745332-CE-4	PUGET SOUND ENERGY BASIC			2	1FE	3,940,400	112.7250	4,509,013	4,000,000	3,942,123		1,522			4.434	4.539	MN	22,663	177,360	11/09/2018	11/15/2041
745332-CG-9	PUGET SOUND ENERGY BASIC			2	1FE	31,235,100	114.8090	32,720,679	28,500,000	31,092,407		(62,330)			4.300	3.735	MN	139,571	1,225,500	09/06/2017	05/20/2045
745332-CH-7	PUGET SOUND ENERGY BASIC			2	1FE	35,298,844	115.3500	40,257,158	34,900,000	35,288,888		(7,288)			4.223	4.155	JD	65,503	1,473,827	09/07/2018	06/15/2048
74739*-AA-1	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC			4	2PL	25,000,000	107.4330	26,858,250	25,000,000	25,000,000					4.440	4.439	FA	373,083	771,005	02/28/2019	02/28/2035
747525-AE-3	QUALCOMM INC BASIC				1FE	1,024,650	102.5050	1,025,045	1,000,000	1,024,047		(603)			3.000	1.963	MN	3,417		12/05/2019	05/20/2022

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
747525-AR-4	QUALCOMM INC			2	1FE	6,689,213	101.7910	6,819,992	6,700,000	6,694,102		1,815			2.600	2.630	JJ	73,067	174,200	05/19/2017	01/30/2023
747525-AT-0	QUALCOMM INC BASIC			2	1FE	14,971,800	103.2110	15,481,688	15,000,000	14,975,422		3,622			2.900	2.940	MN	49,542	435,000	04/29/2019	05/20/2024
747525-AU-7	QUALCOMM INC			2	1FE	16,704,617	105.2100	18,464,379	17,550,000	16,846,976		80,765			3.250	3.879	MN	64,959	570,375	03/16/2018	05/20/2027
747525-AV-5	QUALCOMM INC			2	1FE	27,582,667	114.5810	31,165,907	27,200,000	27,578,144		(4,523)			4.300	4.213	MN	133,204	1,169,600	05/07/2019	05/20/2047
74834L-AQ-3	QUEST DIAGNOSTICS 5 3/4% Due 1/30/2040 JJ30				2FE	4,349,068	115.8600	5,063,067	4,370,000	4,351,978		466			5.750	5.785	JJ	105,396	251,275	09/23/2013	01/30/2040
74949L-AC-6	RELX CAPITAL INC BASIC			2	2FE	9,883,900	108.8650	10,886,515	10,000,000	9,891,415		7,515			4.000	4.143	MS	114,444	200,000	03/11/2019	03/18/2029
74979U-AA-3	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC				1PL	28,675,000	106.8760	30,646,693	28,675,000	28,675,000					4.040	4.040	MJSD	35,398	1,158,470	05/21/2018	06/20/2026
749868-AP-6	RREEF AMERICA REIT II, INC 2.95% Due 7/1/2022 JJ1				1	10,000,000	100.6550	10,065,500	10,000,000	10,000,000					2.950	2.950	JJ	147,500	295,000	04/01/2015	07/01/2022
749868-AS-0	RREEF AMERICA REIT II, INC 3.39% Due 1/5/2023 JJ5				1	5,000,000	102.0040	5,100,200	5,000,000	5,000,000					3.390	3.390	JJ	82,867	169,500	01/01/2016	01/05/2023
74992*-AC-9	RXR REALTY LLC				2PL	10,000,000	104.5620	10,456,200	10,000,000	10,000,000					4.800	4.803	AO	120,000	480,000	04/24/2017	06/05/2022
74992*-AE-5	RXR REALTY LLC RXR REALTY LLC				2PL	8,000,000	105.6870	8,454,960	8,000,000	8,000,000					4.220	4.222	AO	84,400	88,151	07/08/2019	06/27/2024
75144*-AP-4	RPT REALTY RAMCO-GERSHENSON PROPERTIES				2	10,000,000	106.1980	10,619,800	10,000,000	10,000,000					4.570	4.570	JD	12,694	457,000	01/02/2018	12/21/2027
75144*-AQ-2	RPT REALTY RAMCO-GERSHENSON PROPERTIES				2	5,000,000	107.0940	5,354,700	5,000,000	5,000,000					4.720	4.720	JD	6,556	236,000	01/02/2018	12/21/2029
754730-AE-9	RAYMOND JAMES FINANCIAL BASIC				2FE	190,924	105.9960	211,992	200,000	191,999		1,018			3.625	4.319	MS	2,135	7,250	12/07/2018	09/15/2026
754730-AF-6	RAYMOND JAMES FINANCIAL				2FE	14,738,060	118.2770	16,558,802	14,000,000	14,709,143		(13,823)			4.950	4.614	JJ	319,550	693,000	01/10/2018	07/15/2046
755111-AF-8	RAYTHEON CO 7.2% Due 8/15/2027 FA15				1FE	8,659,875	130.9150	9,818,659	7,500,000	8,071,580		(57,895)			7.200	5.941	FA	204,000	540,000	11/15/2005	08/15/2027
755111-BU-4	RAYTHEON CO 4 7/8% Due 10/15/2040 A015				1FE	1,977,600	126.6740	2,533,483	2,000,000	1,980,660		523			4.875	4.950	AO	20,583	97,500	08/15/2013	10/15/2040
755111-BW-0	RAYTHEON CO 4.7% Due 12/15/2041 JD15				1FE	14,909,880	124.5010	17,430,180	14,000,000	14,779,603		(21,060)			4.700	4.305	JD	29,244	658,000	06/22/2015	12/15/2041
755111-BZ-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15			2	1FE	15,477,317	116.5370	16,198,575	13,900,000	15,481,976		(7,123)			4.200	3.481	JD	25,947	396,900	10/04/2019	12/15/2044
756109-A*-5	REALTY INCOME CORPORATION REALTY INCOME CORPORATION				1	29,269,800	104.8950	31,983,639	30,491,100	30,491,100				1,221,300	2.730	2.730	MN	94,802	405,749	05/28/2019	05/20/2034
756109-AN-4	REALTY INCOME CORP BASIC			2	1FE	2,065,860	103.2710	2,065,426	2,000,000	2,064,351		(1,509)			3.250	1.945	AO	13,722		12/05/2019	10/15/2022
756109-AR-5	REALTY INCOME CORP 4 1/8% Due 10/15/2026 A015			2	1FE	7,860,421	109.5890	8,657,544	7,900,000	7,875,476		3,066			4.125	4.178	AO	68,796	325,875	09/16/2014	10/15/2026
756109-AV-6	REALTY INCOME CORP BASIC			2	1FE	1,188,036	107.9200	1,295,045	1,200,000	1,189,841		1,739			3.875	4.054	AO	9,817	46,500	12/14/2018	04/15/2025
756109-AW-4	REALTY INCOME CORP BASIC			2	1FE	7,627,545	106.4350	7,982,634	7,500,000	7,621,975		(5,570)			3.250	3.046	JD	10,833	119,167	07/16/2019	06/15/2029
758750-C*-2	REGAL-BELOIT CORP SENIOR NOTES TRANCHE D				2	11,000,000	103.0290	11,333,190	11,000,000	11,000,000					4.770	4.770	JJ	243,403	524,700	03/14/2011	07/14/2021
760759-AP-5	REPUBLIC SERVICES BASIC			2	2FE	500,760	103.2830	516,415	500,000	500,534		(219)			3.550	3.500	JD	1,479	17,750	12/14/2018	06/01/2022
760759-AS-9	REPUBLIC SERVICES BASIC			2	2FE	12,978,160	106.0040	13,780,499	13,000,000	12,982,201		1,942			3.375	3.395	MN	56,063	438,750	11/13/2017	11/15/2027
760759-AT-7	REPUBLIC SERVICES BASIC			2	2FE	16,117,667	110.1730	17,447,009	15,836,000	16,095,112		(22,566)			3.950	3.715	MN	79,928	625,522	02/12/2019	05/15/2028
760761-AD-8	REPUBLIC SERVICES INC BASIC				2FE	526,265	106.1180	530,592	500,000	517,200		(8,753)			5.250	3.339	MN	3,354	26,250	12/14/2018	11/15/2021
76119L-AA-9	RESIDEO FUNDING INC BASIC			2	3FE	2,761,628	99.9920	2,699,791	2,700,000	2,758,808		(2,820)			6.125	5.522	MN	27,563	45,938	12/09/2019	11/01/2026
76131V-A@-2	RETAIL PROPERTIES OF AMERICA I SENIOR SECURED NOTES				2	13,000,000	105.3750	13,698,750	13,000,000	13,000,000					4.580	4.580	JD	1,654	595,400	04/23/2014	06/30/2024
76131V-AA-1	RETAIL PROPERTIES OF AMERICA I 4% Due 3/15/2025 MS15			2	2FE	12,540,276	101.8760	12,836,330	12,600,000	12,565,989		5,759			4.000	4.058	MS	148,400	504,000	03/05/2015	03/15/2025
76131V-B@-1	RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF AMERICA				2	7,000,000	107.9770	7,558,390	7,000,000	7,000,000					4.820	4.820	JD	2,812	168,700	07/05/2019	06/28/2029
76169#-AJ-2	REYES HOLDINGS LLC REYES HOLDINGS LLC			4	2PL	28,000,000	105.7010	29,596,280	28,000,000	28,000,000					3.710	3.709	AO	213,531	998,500	10/24/2017	10/17/2028
76169#-AL-7	REYES HOLDINGS, LLC REYES HOLDINGS, LLC				2PL	9,000,000	109.0530	9,814,770	9,000,000	9,000,000					4.410	4.410	JD	19,845	396,900	12/28/2018	12/13/2025
761713-AW-6	REYNOLDS AMERICAN INC 4 3/4% Due 11/1/2042 MN1				2FE	4,578,200	96.0900	4,804,512	5,000,000	4,623,363		8,313			4.750	5.324	MN	39,583	237,500	10/18/2013	11/01/2042
761713-AZ-9	REYNOLDS AMERICAN INC 6.15% Due 9/15/2043 MS15				2FE	25,746,275	116.0680	29,016,878	25,000,000	25,675,490		(13,120)			6.150	5.935	MS	452,708	1,537,500	10/07/2013	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC			2	2FE	6,812,612	115.7380	6,828,520	5,900,000	6,708,923		(36,854)			5.700	4.445	FA	127,047	336,300	01/18/2017	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC 5.85% Due 8/15/2045 FA15			2	2FE	32,284,180	114.4880	33,659,546	29,400,000	32,098,445		(52,479)			5.850	5.188	FA	649,740	1,719,900	01/18/2017	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC 4.45% Due 6/12/2025 JD12			2	2FE	1,130,690	107.6890	1,076,893	1,000,000	1,082,392		(14,554)			4.450	2.739	JD	2,349	44,500	07/21/2016	06/12/2025
761735-AV-1	REYNOLDS GRP ISS/REYNOLD BASIC			2	5FE	5,368,750	103.4640	5,173,219	5,000,000	5,136,174		(105,948)			7.000	4.301	JJ	161,389	350,000	12/08/2017	07/15/2024
76711@-AD-0	RIO GRANDE RESOURCES TRUST II RIO GRANDE RESOURCES TRUST II				2	6,000,000	106.2530	6,375,180	6,000,000	6,000,000					4.070	4.070	FA	92,253	276,082	07/06/2018	08/15/2025
76803@-AT-4	RIVER BEND FUEL SERVICES INC INTERMEDIATE TERM SEC NOTES SE				2	15,000,000	100.4850	15,072,750	15,000,000	15,000,000					3.380	3.380	FA	191,533	507,000	01/17/2013	08/15/2020
76823#-AT-8	RIVER FUEL FUNDING COMPANY #3 RIVER FUEL FUNDING COMPANY #3				2	17,000,000	101.0210	17,173,570	17,000,000	17,000,000					3.420	3.420	AO	122,740	581,400	04/03/2018	04/15/2021
771196-AU-6	ROCHE CVT GENENTECH CSD 144A 7% Due 3/1/2039 MS1				1FE	8,830,570	156.3630	10,945,423	7,000,000	8,473,890		(43,815)			7.000	5.245	MS	163,333	490,000	10/02/2009	03/01/2039
771196-BH-4	ROCHE CVT GENENTECH CSD 144A 4% Due 11/28/2044 MN28			2	1FE	13,447,200	116.4660	15,140,640	13,000,000	13,416,696		(10,225)			4.000	3.797	MN	47,667	520,000	11/16/2016	11/28/2044
771196-BL-5	ROCHE CVT GENENTECH CSD 144A BASIC			2	1FE	3,629,228	100.7080	3,826,885	3,800,000	3,663,530		17,116			2.375	2.941	JJ	38,356	90,250	12/18/2017	01/28/2027
77340R-AR-8	ROCKIES EXPRESS PIPELINE BASIC			2	2FE	31,817,760	99.6290	31,682,085	31,800,000	31,820,760		3,000			4.950	4.940	JJ	1,132,478		04/16/2019	07/15/2029
773903-AB-5	ROCKWELL INTL CORP (NEW) 6.7% Due 1/15/2028 JJ15				1FE	2,000,000	126.8330	2,536,655	2,000,000	2,000,000					6.700	6.700	JJ	61,789	134,000	01/21/1998	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
773903-AE-9	ROCKWELL INTL CORP (NEW) 6 1/4% Due 12/1/2037 JD1				1FE	10,253,200	137.0090	13,700,934	10,000,000	10,203,351		(6,157)			6.250	6.062	JD	52,083	625,000	01/28/2009	12/01/2037
773903-AH-2	ROCKWELL INTL CORP (NEW) BASIC			2	1FE	6,054,100	107.7120	6,462,698	6,000,000	6,050,513		(3,587)			3.500	3.390	MS	70,000	105,000	04/09/2019	03/01/2029
773903-AJ-8	ROCKWELL INTL CORP (NEW) BASIC			2	1FE	36,273,880	116.4470	41,921,025	36,000,000	36,270,093		(3,787)			4.200	4.155	MS	504,000	756,000	03/19/2019	03/01/2049
78349A-A*-4	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1	8,000,000	110.7660	8,861,280	8,000,000	8,000,000					4.040	4.040	JJ	161,600	173,271	12/26/2018	07/01/2029
78349A-A@-2	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1	6,000,000	114.2540	6,855,240	6,000,000	6,000,000					4.170	4.170	JJ	125,100	134,135	12/26/2018	07/01/2034
78349A-B*-3	R W J BARNABAS HEALTH, INC R W J BARNABAS HEALTH, INC				1IF	5,000,000	117.9740	5,898,700	5,000,000	5,000,000					4.400	4.400	JJ	110,000	117,944	12/26/2018	07/01/2044
78409V-AK-0	S&P GLOBAL INC 4.4% Due 2/15/2026 FA15			2	1FE	13,473,922	111.0530	14,770,028	13,300,000	13,456,720		(20,714)			4.400	4.168	FA	221,076	585,200	02/12/2019	02/15/2026
78409V-AM-6	S&P GLOBAL INC			2	1FE	2,479,865	103.4360	2,585,902	2,500,000	2,484,863		1,895			2.950	3.046	JJ	32,573	73,750	05/01/2017	01/22/2027
78409V-AN-4	S&P GLOBAL INC BASIC			2	1FE	3,902,925	120.8130	4,711,690	3,900,000	3,902,925					4.500	4.495	MN	22,425	175,500	01/16/2019	05/15/2048
784305-A@-3	SJW GROUP SJW GROUP				1	16,000,000	100.8530	16,136,480	16,000,000	16,000,000					3.050	3.050	MN	112,511		10/15/2019	11/01/2029
78471R-AA-4	SRS DISTRIBUTION INC BASIC			2	5FE	10,743,500	103.2630	11,049,108	10,700,000	10,742,829		(671)			8.250	8.115	JJ	441,375	775,271	12/04/2019	07/01/2026
78488@-AC-9	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES				1	2,000,000	104.7530	2,095,060	2,000,000	2,000,000					3.740	3.740	AO	18,700	74,800	03/10/2016	04/01/2026
78488@-AD-7	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES				1	4,000,000	104.7790	4,191,160	4,000,000	4,000,000					3.740	3.741	AO	37,400	74,800	03/10/2016	06/07/2026
78488@-AG-0	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST				1	5,000,000	105.7930	5,289,650	5,000,000	5,000,000					4.110	4.110	FA	77,633	205,500	08/21/2018	08/15/2024
78488@-AH-8	SVF HOLDING REAL ESTATE INVEST SVF HOLDING REAL ESTATE INVEST				1	3,000,000	108.5570	3,256,710	3,000,000	3,000,000					4.240	4.240	FA	48,053	127,200	08/21/2018	08/15/2028
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES			4	1PL	16,637,086	107.1640	17,828,967	16,637,086	16,637,086					4.120	4.157	MON	1,904	686,620	12/16/2016	05/31/2029
78532*-AC-7	THE SABINE MINING COMPANY 6.37% Due 10/31/2024 A031				2	10,661,040	116.1500	10,453,500	9,000,000	9,995,075		(184,172)			6.370	3.840	AO	97,143	573,300	03/01/2016	10/31/2024
78532*-AD-5	THE SABINE MINING COMPANY SENIOR SECURED NOTES			4	2	7,812,500	109.0020	8,515,781	7,812,500	7,812,500					4.580	4.580	FA	129,210	357,813	01/27/2012	02/21/2032
78532*-AE-3	THE SABINE MINING COMPANY THE SABINE MINING COMPANY				2IF	15,058,822	110.9640	16,709,871	15,058,822	15,058,822					4.680	4.680	AO	148,781	696,685	10/19/2018	10/15/2035
785592-A*-7	SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES			4	2FE	30,000,000	110.1390	33,041,700	30,000,000	30,000,000					5.000	5.000	MS	441,667	1,500,000	02/15/2017	09/15/2037
785592-AH-9	SABINE PASS LIQUEFACTION			2	2FE	16,900,200	107.4440	16,116,558	15,000,000	15,842,960		(410,632)			6.250	3.262	MS	276,042	937,500	05/04/2017	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION BASIC			2	2FE	2,235,140	111.5620	2,231,237	2,000,000	2,215,769		(19,371)			5.750	2.952	MN	14,694	57,500	08/06/2019	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION BASIC			2	2FE	9,996,291	112.4180	10,454,845	9,300,000	9,834,191		(95,485)			5.625	4.317	MS	174,375	523,125	04/05/2018	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION			2	2FE	23,898,204	110.2540	25,137,935	22,800,000	23,662,093		(108,655)			5.000	4.344	MS	335,667	1,140,000	08/20/2018	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION BASIC			2	2FE	16,056,475	106.1030	17,507,041	16,500,000	16,098,429		37,523			4.200	4.558	MS	204,050	693,000	02/14/2019	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION BASIC			2	2FE	901,480	114.9780	919,827	800,000	878,793		(11,408)			5.875	4.011	JD	131	47,000	12/18/2017	06/30/2026
797440-BV-5	SAN DIEGO GAS & ELECTRIC BASIC			2	1FE	5,734,312	103.1390	5,904,707	5,725,000	5,733,961		(191)			3.750	3.741	JD	17,891	214,688	07/05/2017	06/01/2047
797440-BW-3	SAN DIEGO GAS & ELECTRIC BASIC			2	1FE	19,080,850	110.0700	22,013,957	20,000,000	19,099,762		15,646			4.150	4.430	MN	106,056	830,000	10/24/2018	05/15/2048
806605-AG-6	SCHERING PLOUGH CORP CALL@MAKEWHOL+35BP;CPNUP25BPIF				1FE	9,550,728	142.4640	13,249,114	9,300,000	9,485,614		(8,156)			6.500	6.283	JD	50,375	604,500	05/12/2009	12/01/2033
806605-AH-4	SCHERING PLOUGH CORP 6.55% Due 9/15/2037 MS15				1FE	8,291,947	144.1600	11,763,479	8,160,000	8,267,239		(3,193)			6.550	6.425	MS	157,375	534,480	05/18/2009	09/15/2037
80689#-BE-5	SCHNEIDER NATIONAL INC. SENIOR NOTE				2	3,000,000	103.5300	3,105,900	3,000,000	3,000,000					3.610	3.610	MN	15,343	108,300	10/10/2014	11/10/2024
80689#-BH-8	SCHNEIDER NATIONAL INC. SENIOR NOTES				2	20,000,000	104.0910	20,818,200	20,000,000	20,000,000					3.710	3.710	MS	228,783	742,000	10/10/2014	03/10/2025
808513-AD-7	SCHWAB, CHARLES CORP 4.45% Due 7/22/2020 JJ22				1FE	499,360	101.3070	506,535	500,000	499,956		76			4.450	4.466	JJ	9,827	22,250	07/19/2010	07/22/2020
808513-AM-7	SCHWAB, CHARLES CORP BASIC			2	1FE	493,285	105.8380	529,191	500,000	494,168		850			3.450	3.665	FA	6,613	17,250	12/14/2018	02/13/2026
808513-AY-1	SCHWAB, CHARLES CORP BASIC			2	1FE	1,298,284	105.6170	1,373,018	1,300,000	1,298,598		306			3.550	3.579	FA	19,229	34,741	12/14/2018	02/01/2024
808513-AZ-8	SCHWAB, CHARLES CORP BASIC			2	1FE	5,201,600	111.7330	5,586,639	5,000,000	5,186,398		(15,202)			4.000	3.506	FA	83,333	100,000	02/19/2019	02/01/2029
808513-BA-2	SCHWAB, CHARLES CORP BASIC			2	1FE	2,098,960	105.8120	2,116,244	2,000,000	2,096,398		(2,562)			3.250	2.653	MN	7,042	32,500	09/18/2019	05/22/2029
80874Y-AQ-3	SCIENTIFIC GAMES INTERNA 6 5/8% Due 5/15/2021 MN15			2	5FE	2,099,592	101.3070	2,127,450	2,100,000	2,092,877		(3,189)			6.625	6.492	MN	17,777	139,125	12/11/2018	05/15/2021
80874Y-BA-7	SCIENTIFIC GAMES INTERNA BASIC			2	5FE	13,884,000	110.2280	15,101,175	13,700,000	13,878,087		(5,913)			8.250	7.848	MS	332,796	463,833	12/09/2019	03/15/2026
81373P-AA-1	SECURIAN FINANCIAL GROUP BASIC				1FE	30,484,512	118.0190	35,641,624	30,200,000	30,476,993		(4,679)			4.800	4.740	AO	306,027	1,449,600	04/03/2018	04/15/2048
824368-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC			4	2Z	18,447,585	108.7980	20,070,603	18,447,585	18,447,585					4.500	4.542	MON	36,895	830,141	07/06/2018	06/15/2038
826418-BM-6	SIERRA PACIFIC POWER CO 2.6% Due 5/1/2026 MN1			2	1FE	4,987,250	100.6450	5,032,229	5,000,000	4,991,604		1,203			2.600	2.629	MN	21,667	130,000	04/11/2016	05/01/2026
82873L-AB-1	SIMMONS FOODS INC BASIC			2	4FE	2,703,528	107.5240	2,681,647	2,494,000	2,690,287		(13,240)			7.750	3.652	JJ	89,126		12/04/2019	01/15/2024
828807-CS-4	SIMON PROPERTY GROUP BASIC			2	1FE	2,649,450	105.2200	2,630,497	2,500,000	2,637,986		(11,464)			3.375	2.084	AO	21,094	42,188	08/07/2019	10/01/2024
828807-CX-3	SIMON PROPERTY GROUP 2 1/2% Due 7/15/2021 JJ15			2	1FE	2,989,530	100.8460	3,025,374	3,000,000	2,992,728		3,198			2.500	2.662	JJ	34,583	37,500	04/23/2019	07/15/2021

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
828807-CY-1	SIMON PROPERTY GROUP			2	1FE	1,722,310	105.2570	5,259,269	2,000,000	1,790,946		26,431			3.250	3.305	MN	173,514	2,015,000	11/28/2017	11/30/2026
828807-DC-8	SIMON PROPERTY GROUP			2	1FE	8,300,405	105.9000	2,602,305	8,000,000	8,239,641		(29,211)			3.375	3.326	JD	117,000	2,632,500	01/09/2018	06/15/2027
828807-DD-6	SIMON PROPERTY GROUP BASIC			2	1FE	7,712,010	102.3400	8,187,230	8,000,000	7,801,737		53,698			2.750	3.526	JD	18,333	220,000	04/20/2018	06/01/2023
828807-DE-4	SIMON PROPERTY GROUP BASIC			2	1FE	14,918,845	106.5020	16,507,770	15,500,000	15,007,557		52,246			3.375	3.844	JD	43,594	523,125	05/31/2018	12/01/2027
828807-DF-1	SIMON PROPERTY GROUP BASIC			2	1FE	3,447,680	98.6120	3,451,423	3,500,000	3,447,846		166			2.450	2.625	MS	25,725		12/19/2019	09/13/2029
82894*-AV-9	J.R. SIMPLOT COMPANY SENIOR NOTES				2	10,000,000	98.0380	9,803,800	10,000,000	10,000,000					3.910	3.910	MN	42,358	391,000	04/23/2012	05/22/2024
82894*-BA-4	J.R. SIMPLOT J.R. SIMPLOT				2	3,000,000	100.2250	3,006,750	3,000,000	3,000,000					4.730	4.730	MN	23,650	70,950	05/07/2019	05/01/2031
82967N-BC-1	SIRIUS XM RADIO INC BASIC			2	3FE	1,087,500	108.2150	1,082,149	1,000,000	1,087,245		(255)			5.500	3.930	JJ	31,167		12/19/2019	07/01/2029
83088G-B*-5	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY LLC				2PL	15,000,000	104.2830	15,642,450	15,000,000	15,000,000					3.660	3.676	MJSD	1,525	549,000	07/13/2017	07/10/2024
83088G-B@-3	SKYWAY CONCESSION COMPANY SKYWAY CONCESSION COMPANY				2PL	10,000,000	108.2530	10,825,300	10,000,000	10,000,000					4.010	4.030	MJSD	1,114	401,000	07/13/2017	07/10/2029
83379#-AC-9	SODEXO INC 3.99% Due 3/4/2024 MS4				1	19,000,000	105.4840	20,041,960	19,000,000	19,000,000					3.990	3.990	MS	246,383	758,100	01/23/2014	03/04/2024
83545*-AB-4	SONIC HEALTHCARE INVESTMENTS G SERIES B GUARANTEED SENIOR NOT				2	15,000,000	100.0850	15,012,750	15,000,000	15,000,000					5.730	5.730	JJ	403,488	859,500	11/12/2009	01/12/2020
83545*-AC-2	SONIC HEALTHCARE INVESTMENTS G 5.1% Due 1/13/2021 JJ13				2	10,000,000	102.1990	10,219,900	10,000,000	10,000,000					5.100	5.100	JJ	238,000	510,000	12/02/2010	01/13/2021
837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1FE	15,232,950	112.0400	16,806,002	15,000,000	15,227,573		(5,377)			4.350	4.242	FA	271,875	326,250	02/12/2019	02/01/2042
837004-CH-1	SOUTH CAROLINA ELECTRIC & GAS 4 1/2% Due 6/1/2064 JD1			2	1FE	4,990,950	118.0640	5,903,191	5,000,000	4,991,418		60			4.500	4.509	JD	18,750	225,000	06/16/2014	06/01/2064
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1FE	10,641,620	130.0600	13,005,963	10,000,000	10,638,488		(3,132)			5.100	4.755	JD	42,500	510,000	01/24/2019	06/01/2065
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS BASIC			2	1FE	6,317,910	109.2800	6,556,780	6,000,000	6,292,579		(25,331)			4.250	3.571	FA	96,333	232,569	04/09/2019	08/15/2028
838518-C#-3	SOUTH JERSEY INDUSTRIES INC. South Jersey Industries Inc				2	5,000,000	101.9560	5,097,800	5,000,000	5,000,000					3.220	3.220	FA	60,375	173,500	08/29/2017	08/16/2024
838518-D#-2	SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY INDUSTRIES, INC.				2	5,000,000	103.4600	5,173,000	5,000,000	5,000,000					3.560	3.560	JJ	81,583	190,500	01/26/2018	01/16/2028
838518-D*-6	SOUTH JERSEY INDUSTRIES INC. South Jersey Industries Inc				2	4,000,000	102.7520	4,110,080	4,000,000	4,000,000					3.460	3.460	FA	51,900	148,400	08/29/2017	08/16/2027
838518-D@-4	SOUTH JERSEY INDUSTRIES INC. SOUTH JERESY INDUSTRIES, INC.				2	4,000,000	102.4850	4,099,400	4,000,000	4,000,000					3.320	3.320	JJ	60,867	142,800	01/26/2018	01/16/2025
838518-E@-3	SOUTH JERSEY INDUSTRIES INC. SOUTH JERSEY INDUSTRIES INC.				2	8,000,000	105.1200	8,409,600	8,000,000	8,000,000					3.820	3.820	JD	10,187	334,822	06/29/2018	06/19/2028
842400-ES-8	SOUTHERN CALIFORNIA EDISON MAKE WHOLE +20 BPS				1FE	10,769,995	125.0520	13,418,077	10,730,000	10,757,864		(1,245)			6.000	5.972	JJ	296,863	643,800	03/10/2006	01/15/2034
842400-FF-5	SOUTHERN CALIFORNIA EDISON 5.55% Due 1/15/2037 JJ15				1FE	7,597,420	121.1460	8,480,211	7,000,000	7,459,364		(16,818)			5.550	4.974	JJ	179,142	388,500	10/02/2009	01/15/2037
842400-FR-9	SOUTHERN CALIFORNIA EDISON BASIC			2	1FE	906,084	102.1710	919,542	900,000	903,304		(2,685)			3.875	3.554	JD	2,906	34,875	12/14/2018	06/01/2021
842400-FZ-1	SOUTHERN CALIFORNIA EDISON 4.65% Due 10/1/2043 AO1			2	2FE	11,446,440	112.9670	10,505,886	9,300,000	11,272,505		(55,463)			4.650	3.332	AO	108,113	432,450	09/28/2016	10/01/2043
842400-GK-3	SOUTHERN CALIFORNIA EDISON BASIC			2	1FE	555,666	107.0150	642,090	600,000	556,473		775			4.125	4.586	MS	8,250	24,750	12/14/2018	03/01/2048
842434-CS-9	SOUTHERN CALIF GAS CO BASIC			2	1FE	37,276,300	114.1440	42,233,110	37,000,000	37,268,926		(5,045)			4.300	4.256	JJ	733,628	1,286,058	09/25/2018	01/15/2049
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP				2	2,919,500	110.9010	3,237,754	2,919,500	2,919,500					4.000	4.000	AO	24,329	116,780	04/23/2018	10/16/2048
84345P-AB-8	SOUTHERN NAT GAS/ISSUING 4.4% Due 6/15/2021 JD15			2	2FE	14,463,300	102.6420	15,396,271	15,000,000	14,836,779		105,331			4.400	5.186	JD	29,333	660,000	03/11/2016	06/15/2021
844030-AC-0	SOUTHERN UNION 8 1/4% Due 11/15/2029 MN15				2FE	3,581,605	128.1030	4,483,589	3,500,000	3,548,917		(3,152)			8.250	8.042	MN	36,896	288,750	12/16/1999	11/15/2029
845011-AB-1	SOUTHWEST GAS CORP BASIC			2	1FE	25,046,050	109.3210	27,330,149	25,000,000	25,045,643		(407)			4.150	4.139	JD	86,458	521,632	06/04/2019	06/01/2049
845331-C*-6	SOUTHWEST WATER COMPANY SOUTHWEST WATER COMPANY				2PL	6,000,000	108.5980	6,515,880	6,000,000	6,000,000					4.130	4.130	MN	30,287	247,800	05/30/2018	05/17/2028
845437-BL-5	SOUTHWESTERN ELEC POWER 6.2% Due 3/15/2040 MS15				2FE	2,815,932	132.1700	3,700,773	2,800,000	2,813,484		(330)			6.200	6.158	MS	51,116	173,600	03/05/2010	03/15/2040
845437-BN-1	SOUTHWESTERN ELEC POWER BASIC			2	2FE	625,478	103.7270	726,086	700,000	627,077		1,541			3.900	4.602	AO	6,825	27,300	12/14/2018	04/01/2045
845437-BR-2	SOUTHWESTERN ELEC POWER BASIC			2	2FE	497,740	109.2990	546,494	500,000	497,965		214			4.100	4.156	MS	6,036	20,614	12/14/2018	09/15/2028
845743-BQ-5	SOUTHWESTERN PUBLIC SERV 3.4% Due 8/15/2046 FA15			2	1FE	16,560,045	100.6140	17,204,923	17,100,000	16,586,890		11,043			3.400	3.574	FA	219,640	581,400	07/13/2017	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERV BASIC			2	1FE	22,403,775	105.4300	23,721,671	22,500,000	22,408,318		1,873			3.700	3.724	FA	314,500	832,500	08/16/2017	08/15/2047
84610W-AB-1	LIFESTORAGE LP 3 1/2% Due 7/1/2026 JJ1			2	2FE	13,145,649	102.8350	13,574,179	13,200,000	13,162,844		4,939			3.500	3.548	JJ	231,000	462,000	10/07/2016	07/01/2026
84756N-AF-6	SPECTRA ENERGY PARTNERS LP BASIC			2	2FE	8,939,904	104.7270	9,739,616	9,300,000	9,020,500		47,197			3.500	4.148	MS	95,842	334,800	04/05/2018	03/15/2025
84765E-AA-6	SPECTRUM HEALTH SYSTEM BASIC			2	1FE	15,112,125	100.1510	15,022,618	15,000,000	15,111,519		(606)			3.487	3.446	JJ	90,081		10/23/2019	07/15/2049
84857L-A#-8	SPIRE INC. SENIOR UNSECURED NOTES				2	11,000,000	106.4520	11,709,720	11,000,000	11,000,000					3.930	3.930	MS	127,288	432,300	03/09/2017	03/15/2027
84857L-A*-2	SPIRE INC. SENIOR UNSECURED NOTES				2	5,000,000	99.8950	4,994,750	5,000,000	5,000,000					2.520	2.520	MS	42,000	126,000	06/03/2016	09/01/2021
84857L-A@-0	SPIRE INC. SENIOR UNSECURED NOTES				2	7,000,000	101.4780	7,103,460	7,000,000	7,000,000					3.130	3.130	MS	73,033	219,100	06/03/2016	09/01/2026

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
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC			4	2Z	8,000,000	97.8000	7,824,000	8,000,000	8,000,000					2.950	2.950	JD	5,244		12/27/2019	12/31/2034
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES			4	2PL	8,405,966	101.6500	8,544,664	8,405,966	8,405,966					3.850	3.869	MJSD	899	327,873	01/15/2015	03/31/2033
848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES			4	2PL	16,584,916	111.4450	18,483,060	16,584,916	16,584,916					5.300	5.336	MJSD	2,442	887,327	01/24/2014	06/30/2036
84929#-AA-6	SPOWER FINANCE, LLC SPOWER FINANCE, LLC				3PL	28,230,267	95.7520	27,031,045	28,230,267	28,230,267					4.550	4.550	JD	3,568	1,284,498	11/30/2017	12/31/2036
84929*-AA-0	SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC			4	3PL	24,118,625	97.7030	23,564,620	24,118,625	24,118,625					4.960	4.959	JD	3,323	1,183,138	08/06/2018	12/31/2041
852061-AS-9	SPRINT CORP				4FE	4,101,300	105.0410	4,122,847	3,925,000	4,022,902		(30,577)			6.000	5.056	MN	30,092	246,445	05/12/2017	11/15/2022
85234#-AB-1	STADIUM FUNDING TRUST 5% Due 4/1/2039 A01			4	2PL	9,635,702	109.5420	10,555,141	9,635,702	9,635,702					5.000	5.000	AO	120,446	481,785	06/04/2013	04/01/2039
85253#-AA-9	STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES				2FE	10,000,000	107.2840	10,728,400	10,000,000	10,000,000					4.980	4.980	AO	124,500	498,000	03/26/2014	10/01/2024
85253#-AF-8	STAG INDUSTRIAL OPERATING PART SENIOR GUARANTEED NOTES				2	6,000,000	102.3870	6,143,220	6,000,000	6,000,000					3.980	3.980	JJ	116,747	238,800	10/06/2015	01/05/2023
857477-AL-7	STATE STREET CORP 3.1% Due 5/15/2023 MN15				1FE	5,745,461	103.2060	6,398,756	6,200,000	6,024,642		47,664			3.100	4.005	MN	24,559	192,200	06/24/2013	05/15/2023
857477-AV-5	STATE STREET CORP BASIC				1FE	2,897,610	100.2310	3,006,917	3,000,000	2,941,381		40,750			1.950	3.409	MN	6,825	58,500	11/30/2018	05/19/2021
858119-BK-5	STEEL DYNAMICS BASIC			2	2FE	9,485,060	101.0600	9,600,694	9,500,000	9,485,093		33			3.450	3.468	AO	18,208		12/16/2019	04/15/2030
858271-A*-0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS			4	2PL	14,065,377	103.1500	14,508,436	14,065,377	14,065,377					3.820	3.841	MJSD	1,492	537,297	07/11/2017	06/30/2047
858586-H#-0	STEPAN COMPANY 3.86% Due 6/27/2025 JD27			4	2PL	13,714,286	102.7160	14,086,766	13,714,286	13,714,286					3.860	3.860	JD	5,882	529,371	06/27/2013	06/27/2025
858586-J*-2	STEPAN COMPANY SENIOR NOTES				2PL	14,000,000	103.7800	14,529,200	14,000,000	14,000,000					3.950	3.950	JJ	262,675	553,000	05/08/2015	07/10/2027
860630-AD-4	STIFEL FINANCIAL CORP 4 1/4% Due 7/18/2024 JJ18				2FE	16,539,608	105.5430	17,203,523	16,300,000	16,445,774		(28,663)			4.250	4.033	JJ	313,662	692,750	08/08/2016	07/18/2024
86157#-AA-4	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC			4	2PL	21,000,000	110.0810	23,117,010	21,000,000	21,000,000					5.150	5.149	JJ	492,683		07/26/2019	07/17/2029
862121-A#-7	STORE CAPITAL CORPORATION 4.73% Due 4/28/2026 MN21				2FE	10,000,000	108.7340	10,873,400	10,000,000	10,000,000					4.730	4.730	MN	52,556	473,000	10/26/2017	04/28/2026
862121-A*-1	STORE CAPITAL CORPORATION 4.95% Due 11/21/2022 MN21				2FE	9,000,000	105.6710	9,510,390	9,000,000	9,000,000					4.950	4.950	MN	49,500	445,500	10/30/2015	11/21/2022
862121-A@-9	STORE CAPITAL CORPORATION 5.24% Due 11/21/2024 MN21				2FE	7,000,000	109.9920	7,699,440	7,000,000	7,000,000					5.240	5.240	MN	40,756	366,800	10/30/2015	11/21/2024
863667-AE-1	STRYKER CORP. 4.1% Due 4/1/2043 A01			2	1FE	1,815,900	109.1060	2,182,125	2,000,000	1,832,172		3,919			4.100	4.697	AO	20,500	82,000	07/13/2015	04/01/2043
863667-AG-6	STRYKER CORP. 4 3/8% Due 5/15/2044 MN15			2	1FE	14,709,250	113.9610	17,094,124	15,000,000	14,734,250		5,808			4.375	4.495	MN	83,854	656,250	08/07/2015	05/15/2044
863667-AQ-4	STRYKER CORP. BASIC			2	2FE	14,094,078	107.6340	15,176,443	14,100,000	14,095,001		515			3.650	3.655	MS	162,973	514,650	02/26/2018	03/07/2028
86765B-AP-4	SUNOCO LOGISTICS PARTNER 5.3% Due 4/1/2044 A01			2	2FE	14,295,810	105.8410	14,817,674	14,000,000	14,264,712		(5,889)			5.300	5.159	AO	185,500	742,000	06/27/2016	04/01/2044
86765B-AU-3	SUNOCO LOGISTICS PARTNER BASIC			2	2FE	16,851,332	103.7850	17,539,724	16,900,000	16,863,584		4,973			4.000	4.032	AO	169,000	636,000	06/13/2019	10/01/2027
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC			2	5FE	6,688,465	109.5930	7,123,556	6,500,000	6,670,673		(17,792)			10.000	9.244	AO	137,222	281,111	10/21/2019	04/15/2027
87053*-AA-1	SWEETWATER INVETSORS II, LLC SENIOR SECURED NOTES				2PL	26,258,378	105.5130	27,706,002	26,258,378	26,258,378					4.740	4.740	MS	414,882	1,244,647	02/11/2016	03/01/2026
87165B-AM-5	SYNCHRONY FINANCIAL BASIC			2	2FE	5,298,613	105.3390	6,214,974	5,900,000	5,349,829		51,216			3.950	5.414	JD	19,421	233,050	01/23/2019	12/01/2027
87233Q-AB-4	TC PIPELINES LP 4 3/8% Due 3/13/2025 MS13			2	2FE	7,211,400	106.5660	7,459,653	7,000,000	7,118,686		(21,220)			4.375	3.995	MS	91,875	306,250	04/14/2015	03/13/2025
87236Y-AD-0	TD AMERITRADE HOLDING CORP BASIC			2	1FE	589,362	106.4300	638,582	600,000	590,965		1,545			3.625	3.945	AO	5,438	21,750	12/14/2018	04/01/2025
87236Y-AE-8	TD AMERITRADE HOLDING CORP 2.95% Due 4/1/2022 A01			2	1FE	8,287,590	102.2290	8,433,924	8,250,000	8,306,021		16,646			2.950	2.588	AO	60,844	95,875	12/05/2019	04/01/2022
87236Y-AH-1	TD AMERITRADE HOLDING CORP BASIC			2	1FE	2,201,804	106.2050	2,336,517	2,200,000	2,201,460		(315)			3.750	3.733	AO	20,625	75,625	11/26/2018	04/01/2024
872539-AA-9	TJX COS INC BASIC			2	1FE	984,380	101.2430	1,012,428	1,000,000	990,918		5,988			2.750	3.395	JD	1,222	27,500	11/26/2018	06/15/2021
872540-AP-4	TJX COMPANIES, INC 2 1/2% Due 5/15/2023 MN15			2	1FE	5,295,283	101.8050	5,395,676	5,300,000	5,298,293		479			2.500	2.510	MN	16,931	132,500	04/29/2013	05/15/2023
872540-AQ-2	TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15			2	1FE	18,380,760	100.4670	19,088,706	19,000,000	18,476,113		68,129			2.250	2.692	MS	125,875	427,500	11/26/2018	09/15/2026
872649-BH-0	TRW INC 7 3/4% Due 6/1/2029 JD1				2FE	13,612,111	131.5180	14,532,692	11,050,000	12,436,178		(107,120)			7.750	5.986	JD	71,365	856,375	05/07/2003	06/01/2029
87264A-AR-6	T-MOBILE USA INC				3FE	1,000,000	102.9220	1,029,223	1,000,000	1,000,000					4.000	4.000	AO	8,444	40,000	03/13/2017	04/15/2022
87318*-AA-2	TWE USA Partnership TWE USA Partnership Gtd Sr Nt				2PL	11,000,000	104.0860	11,449,460	11,000,000	11,000,000					3.720	3.720	JD	4,547	409,200	07/03/2017	06/27/2027
875127-AZ-5	TAMPA ELECTRIC 5.4% Due 5/15/2021 MN15				1FE	8,106,848	104.5680	7,738,013	7,400,000	7,511,513		(77,357)			5.400	4.257	MN	51,060	399,600	12/03/2010	05/15/2021
875127-BC-5	TAMPA ELECTRIC BASIC			2	1FE	24,386,300	114.1610	25,115,467	22,000,000	24,360,587		(25,713)			4.350	3.671	MN	122,283	478,500	07/23/2019	05/15/2044
875127-BE-1	TAMPA ELECTRIC BASIC			2	1FE	9,250,152	115.6390	10,754,450	9,300,000	9,251,568		852			4.300	4.332	JD	17,773	399,900	06/04/2018	06/15/2048
875127-BG-6	TAMPA ELECTRIC BASIC			2	1FE	27,275,521	105.6060	28,513,724	27,000,000	27,274,219		(1,302)			3.625	3.567	JD	43,500	383,344	10/03/2019	06/15/2050
87612E-AK-2	TARGET CORP BASIC				1FE	1,123,173	138.9830	1,250,849	900,000	1,110,442		(12,297)			6.350	4.002	MN	9,525	57,150	12/14/2018	11/01/2032
87612E-AR-7	TARGET CORP 6 1/2% Due 10/15/2037 A015				1FE	9,953,050	148.8280	14,882,825	10,000,000	9,962,676		1,078			6.500	6.536	AO	137,222	650,000	06/15/2009	10/15/2037
87612E-AU-0	TARGET CORP 7% Due 1/15/2038 JJ15				1FE	18,451,640	155.4380	26,424,544	17,000,000	18,166,718		(35,901)			7.000	6.344	JJ	548,722	1,190,000	10/02/2009	01/15/2038
87612E-AV-8	TARGET CORP 3 7/8% Due 7/15/2020 JJ15				1FE	608,766	101.0200	606,120	600,000	603,047		(5,528)			3.875	2.918	JJ	10,721	23,250	12/14/2018	07/15/2020
87612E-AZ-9	TARGET CORP				1FE	8,472,021	102.3560	8,469,977	8,275,000	8,466,071		(5,950)			2.900	1.742	JJ	110,655		12/05/2019	01/15/2022
87612E-BA-3	TARGET CORP 4% Due 7/1/2042 JJ1				1FE	39,959,955	114.8620	48,816,223	42,500,000	40,247,502		57,701			4.000	4.372	JJ	850,000	1,700,000	11/20/2014	07/01/2042
87612E-BD-7	TARGET CORP 3 1/2% Due 7/1/2024 JJ1				1FE	6,084,343	107.1920	6,538,688	6,100,000	6,094,186		1,168			3.500	3.523	JJ	106,750	213,500	12/14/2018	07/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BE-5	TARGET CORP 2 1/2% Due 4/15/2026 A015				1FE	49,621,710	102.3080	54,223,412	53,000,000	50,412,976		363,017			2.500	3.367	AO	279,722	1,325,000	05/11/2018	04/15/2026
87612E-BF-2	TARGET CORP 3 5/8% Due 4/15/2046 A015				1FE	31,273,938	109.3500	35,861,362	32,795,000	31,356,345		29,660			3.625	3.890	AO	250,973	1,156,284	05/31/2019	04/15/2046
87612E-BG-0	TARGET CORP BASIC			2	1FE	55,655,680	115.1520	62,181,942	54,000,000	55,676,766		9,783			3.900	3.701	MN	269,100	1,521,000	10/11/2019	11/15/2047
877249-AD-4	TAYLOR MORRISON COMM/ MON 5 5/8% Due 3/1/2024 MS1			2	3FE	4,390,000	108.1280	4,865,775	4,500,000	4,443,082		11,698			5.625	5.972	MS	84,375	253,125	12/05/2014	03/01/2024
879360-C*-4	TELEDYNE TECHNOLOGIES INC SENIOR NOTES SERIES B				2	15,000,000	101.8850	15,282,750	15,000,000	15,000,000					3.280	3.281	JD	21,867	492,000	08/06/2015	11/05/2022
880451-AS-8	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15				2FE	14,513,344	123.1580	17,488,501	14,200,000	14,364,659		(17,422)			7.000	6.793	MS	292,678	994,000	05/31/2007	03/15/2027
88150*-AA-1	TERRENO REALTY LLC SR GUARANTEED NOTES SERIES A				2	10,000,000	103.4320	10,343,200	10,000,000	10,000,000					4.230	4.230	MS	141,000	423,000	07/21/2015	09/01/2022
88150*-AC-7	TERRENO REALTY LLC SENIOR UNSECURED NOTES				2	13,000,000	104.5160	13,587,080	13,000,000	13,000,000					3.990	3.990	JJ	250,705	518,700	05/09/2016	07/07/2026
88213#-AA-2	TEXAS ACP I L.P. TOT ISSUE CHNGD 3/27/6 B.C.			4	1	323,143	105.3660	141,843	134,620	141,843		(10,871)			0.001	(13.680)	MN			08/03/2005	05/15/2020
88213@-AA-4	TEXAS ACP II, L.P. GUARANTEED NOTES	@			1	742,490	117.9360	392,110	332,478	392,110		(21,570)			0.001	(5.283)	N/A			02/08/2008	01/30/2023
882389-CC-1	TEXAS EASTERN TRANSMISSION 7% Due 7/15/2032 JJ15				2FE	9,909,750	134.7630	13,476,298	10,000,000	9,935,469		3,115			7.000	7.078	JJ	322,778	700,000	02/27/2009	07/15/2032
882484-AA-6	TEXAS HEALTH RESOURCES 4.33% Due 11/15/2055 MN15			4	1FE	19,981,150	115.5280	23,105,680	20,000,000	19,981,951		222			4.330	4.335	MN	110,656	866,000	04/30/2015	11/15/2055
882508-AW-4	TEXAS INSTRUMENTS IN BASIC			2	1FE	572,706	101.3660	608,198	600,000	578,836		5,918			2.250	3.378	MN	2,250	13,500	12/14/2018	05/01/2023
882508-BC-7	TEXAS INSTRUMENTS IN BASIC			2	1FE	472,030	104.7670	523,834	500,000	474,866		2,738			2.900	3.643	MN	2,336	14,500	12/14/2018	11/03/2027
882508-BD-5	TEXAS INSTRUMENTS IN BASIC			2	1FE	54,642,165	119.4490	65,219,103	54,600,000	54,642,875		(473)			4.150	4.145	MN	289,532	2,265,900	03/01/2019	05/15/2048
882508-BG-8	TEXAS INSTRUMENTS IN BASIC			2	1FE	4,984,450	98.6410	4,932,028	5,000,000	4,984,903		453			2.250	2.285	MS	36,563		08/26/2019	09/04/2029
882884-B*-9	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY				1	5,000,000	106.3190	5,315,950	5,000,000	5,000,000					3.600	3.600	JJ	90,000		07/05/2019	07/01/2029
882884-B@-7	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY				1	3,000,000	108.8350	3,265,050	3,000,000	3,000,000					3.790	3.790	MS	29,057	56,850	04/04/2019	03/29/2034
88307*-AA-3	TEXOMA WIND LLC SENIOR SECURED				2PL	14,311,075	103.5710	14,822,124	14,311,075	14,311,075					4.120	4.120	JD	1,638	589,616	01/25/2017	06/30/2034
883556-BF-8	THERMO ELECTRON CORP 4.15% Due 2/1/2024 FA1			2	2FE	3,867,203	107.3220	3,970,931	3,700,000	3,776,127		(18,180)			4.150	3.572	FA	63,979	153,550	07/30/2014	02/01/2024
883556-BN-1	THERMO ELECTRON CORP BASIC			2	2FE	484,350	102.6960	513,482	500,000	487,887		3,415			3.000	3.791	AO	3,167	15,000	12/14/2018	04/15/2023
883556-BR-2	THERMO ELECTRON CORP BASIC			2	2FE	92,245	102.9210	102,921	100,000	93,149		873			2.950	4.129	MS	836	2,950	12/14/2018	09/19/2026
88579Y-AW-1	3M CO 3 1/8% Due 9/19/2046 MS19			2	1FE	15,738,795	95.2100	15,709,628	16,500,000	15,789,900		16,183			3.125	3.371	MS	146,094	515,625	10/17/2016	09/19/2046
88579Y-AZ-4	3M CO BASIC			2	1FE	9,858,300	103.1420	10,314,213	10,000,000	9,864,482		2,755			3.625	3.704	AO	76,528	362,500	09/28/2017	10/15/2047
88579Y-BD-2	3M CO BASIC			2	1FE	15,604,500	110.0600	16,509,008	15,000,000	15,598,568		(5,932)			4.000	3.769	MS	178,333	300,000	06/06/2019	09/14/2048
88579Y-BG-5	3M CO BASIC			2	1FE	15,010,350	106.3770	15,956,511	15,000,000	15,009,731		(619)			3.375	3.367	MS	168,750	265,781	02/22/2019	03/01/2029
88731E-AF-7	TIME WARNER ENTERTAINMENT 8 3/8% Due 3/15/2023 MS15				2FE	5,804,782	118.0910	5,550,285	4,700,000	4,985,956		(78,313)			8.375	6.250	MS	115,901	393,625	01/28/2004	03/15/2023
88732J-AJ-7	TIME WARNER CABLE INC 6.55% Due 5/1/2037 MN1				2FE	14,917,148	123.7510	17,820,163	14,400,000	14,813,057		(13,179)			6.550	6.274	MN	157,200	943,200	10/02/2009	05/01/2037
88732J-AN-8	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1				2FE	10,501,296	130.6270	13,323,944	10,200,000	10,474,809		(8,119)			7.300	7.028	JJ	372,300	744,600	11/28/2017	07/01/2038
88732J-BA-5	TIME WARNER CABLE INC 4% Due 9/1/2021 MS1			2	2FE	14,720,543	102.3020	14,629,134	14,300,000	14,407,866		(72,688)			4.000	3.452	MS	190,667	572,000	06/03/2015	09/01/2021
887389-E@-9	THE TIMKEN COMPANY THE TIMKEN COMPANY				2	13,108,700	104.4160	12,878,983	12,334,300	12,334,300				(279,400)	2.020	2.020	MS	78,898	246,886	09/14/2017	09/07/2027
889175-BD-6	TOLEDO EDISON COMPANY 6.15% Due 5/15/2037 MN15				1FE	10,532,972	136.0360	14,827,873	10,900,000	10,621,755		7,793			6.150	6.388	MN	85,656	670,350	12/14/2018	05/15/2037
88947E-AR-1	TOLL BROTHERS FINANCE CORP 4 7/8% Due 11/15/2025 MN15			2	3FE	5,137,500	109.2110	5,460,571	5,000,000	5,104,738		(16,163)			4.875	4.448	MN	31,146	243,750	12/08/2017	11/15/2025
891027-AQ-7	TORCHMARK CORP 3.8% Due 9/15/2022 MS15				2FE	3,530,765	103.8750	3,635,625	3,500,000	3,509,471		(3,271)			3.800	3.694	MS	39,161	133,000	09/19/2012	09/15/2022
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES				1FE	12,000,000	103.0350	12,364,200	12,000,000	12,000,000					4.010	4.010	JD	18,713	240,000	10/02/2019	12/17/2021
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES				1FE	9,000,000	108.3830	9,754,470	9,000,000	9,000,000					4.340	4.340	JD	15,190	398,700	09/30/2014	12/17/2024
89147L-F#-2	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 1/22/2024 JJ22				1FE	10,000,000	106.4060	10,640,600	10,000,000	10,000,000					4.160	4.160	JJ	183,733	416,000	10/24/2017	01/22/2024
89147L-F*-6	TORTOISE ENERGY INFRASTRUCTURE 3.77% Due 1/22/2022 JJ22				1FE	4,000,000	102.7040	4,108,160	4,000,000	4,000,000					3.770	3.770	JJ	66,603	150,800	10/24/2017	01/22/2022
89147L-F@-4	TORTOISE ENERGY INFRASTRUCTURE 3.99% Due 1/22/2023 JJ22				1FE	10,000,000	104.5260	10,452,600	10,000,000	10,000,000					3.990	3.990	JJ	176,225	399,000	10/24/2017	01/22/2023
89147L-K#-6	TORTOISE ENERGY INFRASTRUCTURE 4.16% Due 11/20/2023 MN20				1FE	4,000,000	106.1760	4,247,040	4,000,000	4,000,000					4.160	4.160	MN	18,951	166,400	11/05/2013	11/20/2023
891490-AT-1	TOSCO CORP 8 1/8% Due 2/15/2030 FA15				1FE	28,750,665	144.7070	34,006,041	23,500,000	26,493,618		(206,354)			8.125	6.391	FA	721,319	1,909,375	03/12/2003	02/15/2030
891906-AD-1	TOTAL SYSTEM SERVICES 3.8% Due 4/1/2021 A01			2	2FE	9,977,600	101.8290	10,182,910	10,000,000	9,994,081		4,541			3.800	3.849	AO	95,000	380,000	03/14/2016	04/01/2021
89236T-DU-6	TOYOTA MOTOR CREDIT CORP BASIC				1FE	788,688	100.0260	800,208	800,000	797,468		8,477			1.950	3.041	AO	3,207	15,600	12/14/2018	04/17/2020
893647-AX-5	TRANSDIGM INC BASIC			2	4FE	8,357,000	103.3760	8,476,837	8,200,000	8,321,360		(31,430)			6.500	5.481	JJ	245,772	357,500	12/05/2019	07/15/2024
89407#-AD-0	TRANSWESTERN PIPELINE COMPANY SENIOR UNSECURED SERIES 2 NOTE				2	20,309,440	106.9340	19,248,120	18,000,000	18,737,296		(287,221)			5.890	4.078	MN	108,965	1,060,200	10/28/2014	05/24/2022
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY 5.36% Due 12/9/2020 JD9				2	7,000,000	102.2350	7,156,450	7,000,000	7,000,000					5.360	5.360	JD	22,929	375,200	11/13/2009	12/09/2020

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	
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
89417E-AD-1	THE TRAVELERS COMPANIES INC 6 1/4% Due 6/15/2037 JD15				1FE	31,489,308	139.4130	43,357,368	31,100,000	31,388,118		(12,348)			6.250	6.152	JD	86,389	1,943,750	10/06/2009	06/15/2037
89417E-AJ-8	THE TRAVELERS COMPANIES INC BASIC				1FE	13,656,248	122.9430	16,228,450	13,200,000	13,644,366		(10,379)			4.600	4.370	FA	253,000	607,200	10/17/2018	08/01/2043
89417E-AK-5	THE TRAVELERS COMPANIES INC 4.3% Due 8/25/2045 FA25			2	1FE	10,947,700	117.6500	12,941,460	11,000,000	10,951,798		1,011			4.300	4.328	FA	165,550	473,000	08/19/2015	08/25/2045
89417E-AL-3	THE TRAVELERS COMPANIES INC 3 3/4% Due 5/15/2046 MN15			2	1FE	9,965,200	108.6740	10,867,422	10,000,000	9,967,662		705			3.750	3.769	MN	47,917	375,000	05/05/2016	05/15/2046
89417E-AM-1	THE TRAVELERS COMPANIES INC			2	1FE	28,744,650	112.9790	33,893,735	30,000,000	28,779,478		23,137			4.000	4.253	MN	103,333	1,200,000	01/29/2019	05/30/2047
89417E-AN-9	THE TRAVELERS COMPANIES INC BASIC			2	1FE	9,624,000	114.9550	11,495,494	10,000,000	9,635,054		6,590			4.050	4.274	MS	128,250	405,000	05/16/2018	03/07/2048
89566E-AK-4	TRISTATE GEN&TRANS ASSN 4 1/4% Due 6/1/2046 JD1			2	1FE	18,403,290	106.9930	19,258,662	18,000,000	18,377,571		(8,458)			4.250	4.115	JD	63,750	765,000	09/12/2016	06/01/2046
896517-AA-7	TRINITY HEALTH CORP BASIC				1FE	15,026,750	98.8490	14,827,313	15,000,000	15,026,723		(27)			3.434	3.424	JD	18,601		12/06/2019	12/01/2048
89837L-AB-1	PRINCETON UNIVERSITY 5.7% Due 3/1/2039 MS1			2	1FE	7,904,620	137.2180	9,605,248	7,000,000	7,720,037		(22,339)			5.700	4.868	MS	133,000	399,000	10/05/2009	03/01/2039
89838L-AG-9	TRUSTEES OF BOSTON COLL BASIC				1FE	20,028,560	97.1140	19,422,807	20,000,000	20,028,242		(318)			3.129	3.122	JJ	116,468		10/18/2019	07/01/2052
898813-AP-5	TUCSON ELECTRIC POWER CO BASIC			2	1FE	2,587,734	103.0950	2,783,566	2,700,000	2,604,956		16,314			3.050	3.802	MS	24,248	82,350	12/07/2018	03/15/2025
90214G-AA-5	2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES			4	2PL	14,727,352	116.7620	17,195,951	14,727,352	14,727,352					6.070	6.116	MJSD	2,483	893,422	06/20/2014	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES			4	1PL	14,337,468	105.9220	15,186,533	14,337,468	14,336,199		47			3.850	3.882	MON	1,533	505,280	12/16/2014	05/31/2029
902494-AX-1	TYSON FOODS 3.95% Due 8/15/2024 FA15			2	2FE	6,237,606	106.9360	6,523,084	6,100,000	6,172,520		(15,046)			3.950	3.653	FA	91,026	240,950	05/06/2015	08/15/2024
902494-AZ-6	TYSON FOODS 4 7/8% Due 8/15/2034 FA15			2	2FE	4,199,412	119.7070	5,027,681	4,200,000	4,199,559		20			4.875	4.876	FA	77,350	204,750	08/05/2014	08/15/2034
902494-BC-6	TYSON FOODS			2	2FE	16,737,318	106.1870	17,627,010	16,600,000	16,711,737		(13,631)			3.550	3.443	JD	47,471	589,300	01/08/2018	06/02/2027
902494-BH-5	TYSON FOODS BASIC			2	2FE	6,472,310	125.7420	8,173,206	6,500,000	6,472,823		410			5.100	5.128	MS	85,638	331,500	09/25/2018	09/23/2048
902917-AH-6	USA WASTE SERVICES 7% Due 7/15/2028 JJ15				2FE	605,320	130.8000	654,000	500,000	595,896		(9,113)			7.000	4.293	JJ	16,139	35,000	12/14/2018	07/15/2028
90312#-AE-0	UNS ELECTRIC SENIOR NOTES SERIES A				1	11,000,000	102.7810	11,305,910	11,000,000	11,000,000					3.220	3.220	FA	144,632	354,200	03/26/2015	08/04/2027
90333L-AP-7	US CONCRETE INC 6 3/8% Due 6/1/2024 JD1			2	4FE	5,506,875	104.4320	5,743,758	5,500,000	5,503,049		(1,134)			6.375	6.350	JD	29,219	350,625	05/24/2016	06/01/2024
903638-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8			4	1PL	12,283,042	109.9150	13,500,905	12,283,042	12,283,042					4.080	4.080	JJ	240,830	505,843	06/11/2014	09/08/2039
904764-AU-1	UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28				1FE	445,570	99.2550	496,277	500,000	452,139		6,342			2.000	3.651	JJ	4,250	10,000	12/14/2018	07/28/2026
904764-AV-9	UNILEVER CAPITAL CORP BASIC				1FE	2,558,660	99.9730	2,599,301	2,600,000	2,589,559		29,831			1.800	2.983	MN	7,280	46,800	12/14/2018	05/05/2020
904764-AW-7	UNILEVER CAPITAL CORP BASIC			2	1FE	8,158,895	100.7050	8,559,954	8,500,000	8,263,105		95,554			2.200	3.448	MN	29,089	187,000	11/26/2018	05/05/2022
904764-AY-3	UNILEVER CAPITAL CORP BASIC			2	1FE	19,253,805	104.4450	21,411,210	20,500,000	19,394,356		128,864			2.900	3.747	MN	92,478	594,500	11/26/2018	05/05/2027
904764-BC-0	UNILEVER CAPITAL CORP BASIC			2	1FE	19,935,590	108.4650	21,693,058	20,000,000	19,951,577		6,053			3.500	3.532	MS	192,500	700,000	02/22/2019	03/22/2028
904764-BF-3	UNILEVER CAPITAL CORP BASIC				1FE	2,053,440	102.3820	2,047,648	2,000,000	2,051,830		(1,610)			3.000	1.784	MS	19,000		12/04/2019	03/07/2022
906548-CJ-9	UNION ELECTRIC COMPANY 3.9% Due 9/15/2042 MS15			2	1FE	11,486,650	109.1710	12,008,779	11,000,000	11,445,445		(12,961)			3.900	3.632	MS	126,317	429,000	07/27/2017	09/15/2042
906548-CK-6	UNION ELECTRIC COMPANY BASIC			2	1FE	7,993,120	105.0970	8,407,763	8,000,000	7,994,949		1,073			3.500	3.516	AO	59,111	280,000	07/23/2018	04/15/2024
906548-CL-4	UNION ELECTRIC COMPANY BASIC			2	1FE	10,774,340	105.6000	11,616,029	11,000,000	10,786,712		4,965			3.650	3.770	AO	84,761	401,500	07/27/2017	04/15/2045
906548-CN-0	UNION ELECTRIC COMPANY BASIC			2	1FE	14,042,325	111.6600	15,967,401	14,300,000	14,050,028		4,598			4.000	4.105	AO	143,000	572,000	05/10/2018	04/01/2048
906548-CP-5	UNION ELECTRIC COMPANY BASIC			2	1FE	4,995,750	107.5160	5,375,793	5,000,000	4,996,082		332			3.500	3.510	MS	51,528	91,875	03/04/2019	03/15/2029
907818-CF-3	UNION PACIFIC CORP 6 5/8% Due 2/1/2029 FA1				1FE	12,792,472	129.3000	15,128,055	11,700,000	12,295,239		(48,835)			6.625	5.890	FA	322,969	775,125	08/28/2006	02/01/2029
907818-CU-0	UNION PACIFIC CORP 6 1/4% Due 5/1/2034 MN1				1FE	9,128,097	131.6580	13,165,821	10,000,000	9,297,960		22,635			6.250	6.983	MN	104,167	625,000	12/21/2009	05/01/2034
907818-DK-1	UNION PACIFIC CORP BASIC			2	1FE	714,364	105.2650	736,857	700,000	710,084		(4,140)			4.163	3.504	JJ	13,437	29,141	12/14/2018	07/15/2022
907818-DN-5	UNION PACIFIC CORP BASIC			2	1FE	1,356,656	101.8750	1,426,244	1,400,000	1,366,490		9,493			2.750	3.527	AO	8,128	38,500	12/14/2018	04/15/2023
907818-DP-0	UNION PACIFIC CORP 4 1/4% Due 4/15/2043 A015			2	1FE	11,647,375	110.6750	13,834,338	12,500,000	11,741,140		17,473			4.250	4.679	AO	112,153	531,250	06/10/2015	04/15/2043
907818-DT-2	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1			2	1FE	9,887,080	120.0000	11,999,981	10,000,000	9,899,090		2,161			4.821	4.893	FA	200,875	482,100	11/27/2013	02/01/2044
907818-DV-7	UNION PACIFIC CORP BASIC			2	1FE	6,059,520	105.8340	6,350,012	6,000,000	6,044,042		(10,142)			3.750	3.550	MS	66,250	225,000	06/08/2018	03/15/2024
907818-DZ-8	UNION PACIFIC CORP 4.15% Due 1/15/2045 JJ15			2	1FE	11,590,380	109.0590	13,087,139	12,000,000	11,625,874		8,088			4.150	4.355	JJ	229,633	498,000	06/10/2015	01/15/2045
907818-EC-8	UNION PACIFIC CORP 3 7/8% Due 2/1/2055 FA1			2	1FE	11,012,981	104.6020	12,976,863	12,406,000	11,076,819		15,418			3.875	4.484	FA	200,305	480,733	01/05/2016	02/01/2055
907818-ED-6	UNION PACIFIC CORP BASIC			2	1FE	1,256,411	105.7540	1,374,805	1,300,000	1,262,535		5,906			3.250	3.825	FA	15,961	42,250	12/14/2018	08/15/2025
907818-EG-9	UNION PACIFIC CORP 4 3/8% Due 11/15/2065 MN15			2	1FE	13,042,119	109.6250	14,360,865	13,100,000	13,043,030		(99)			4.375	4.393	MN	73,233	573,125	12/14/2018	11/15/2065
907818-EJ-3	UNION PACIFIC CORP 4.05% Due 3/1/2046 MS1			2	1FE	2,467,050	108.1950	2,704,875	2,500,000	2,469,372		641			4.050	4.127	MS	33,750	101,250	02/25/2016	03/01/2046
907818-EN-4	UNION PACIFIC CORP BASIC			2	1FE	28,054,538	109.0940	30,060,973	27,555,000	28,025,901		(10,767)			4.000	3.893	AO	232,687	1,102,200	05/11/2018	04/15/2047
907818-EP-9	UNION PACIFIC CORP BASIC			2	1FE	18,353,998	104.7360	19,480,898	18,600,000	18,393,087		24,198			3.000	3.169	AO	117,800	558,000	03/12/2018	04/15/2027
907818-FB-9	UNION PACIFIC CORP BASIC			2	2FE	10,895,000	108.9450	10,894,503	10,000,000	10,880,491		(14,509)			3.700	2.588	MS	123,333		10/30/2019	03/01/2029
90964*-AG-0	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES				2PL	12,000,000	105.7320	12,687,840	12,000,000	12,000,000					3.990	3.990	JD	13,300	478,800	12/08/2016	12/21/2026
90964*-AH-8	UNITED BOTTLING MANAGEMENT CO SENIOR UNSECURED NOTES				2PL	3,000,000	108.8760	3,266,280	3,000,000	3,000,000					4.240	4.240	JD	3,533	127,200	12/08/2016	12/21/2031
910637-S*-9	UNITED ILLUMINATING COMPAN SENIOR NOTES SERIES B				1	7,000,000	102.2070	7,154,490	7,000,000	7,000,000					3.610	3.610	JJ	105,994	252,700	01/20/2012	01/31/2022

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
910637-S@-7	UNITED ILLUMINATING COMPAN SENIOR NOTE SERIES C				1	4,000,000	102.2070	4,088,280	4,000,000	4,000,000					3.610	3.610	JJ	60,568	144,400	01/20/2012	01/31/2022
910637-U*-6	THE UNITED ILLUMINIATING CO THE UNITED ILLUMINIATING CO				1	6,000,000	109.1300	6,547,800	6,000,000	6,000,000					4.070	4.070	AO	59,015	244,200	10/11/2018	10/04/2028
910637-U@-4	THE UNITED ILLUMINATING COMPAN THE UNITED ILLUMINATING COMPAN				1	2,000,000	115.6420	2,312,840	2,000,000	2,000,000					4.520	4.520	JJ	41,684	45,200	01/22/2019	01/15/2049
911312-AJ-5	UNITED PARCEL SERVICE CL B 6.2% Due 1/15/2038 JJ15				1FE	9,948,700	140.5740	14,057,413	10,000,000	9,959,174		1,199			6.200	6.238	JJ	285,889	620,000	01/10/2008	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE CL B 4 7/8% Due 11/15/2040 MN15			2	1FE	4,927,850	121.9160	6,095,794	5,000,000	4,940,018		1,609			4.875	4.968	MN	31,146	243,750	11/08/2010	11/15/2040
911312-AZ-9	UNITED PARCEL SERVICE CL B 3.4% Due 11/15/2046 MN15			2	1FE	19,717,350	101.1380	20,227,689	20,000,000	19,735,630		5,843			3.400	3.476	MN	86,889	680,000	10/28/2016	11/15/2046
911312-BN-5	UNITED PARCEL SERVICE CL B BASIC			2	1FE	15,482,676	107.3750	16,320,959	15,200,000	15,480,392		(2,284)			3.750	3.643	MN	72,833	285,000	07/09/2019	11/15/2047
911312-BQ-8	UNITED PARCEL SERVICE CL B BASIC			2	1FE	37,420,632	116.0820	41,905,520	36,100,000	37,408,875		(11,757)			4.250	4.032	MS	451,751	767,125	07/22/2019	03/15/2049
911312-BR-6	UNITED PARCEL SERVICE CL B BASIC			2	1FE	6,018,180	107.3420	6,440,546	6,000,000	6,017,034		(1,146)			3.400	3.363	MS	60,067	102,000	04/09/2019	03/15/2029
911365-BK-9	UNITED RENTALS INC BASIC			2	3FE	5,516,500	110.0490	6,052,708	5,500,000	5,514,247		(1,617)			6.500	6.438	JD	15,889	402,188	10/25/2018	12/15/2026
91159H-HM-5	US BANCORP BASIC			2	1FE	11,392,716	104.2320	12,195,110	11,700,000	11,450,899		34,265			3.100	3.475	AO	64,480	362,700	04/02/2018	04/27/2026
91159H-HR-4	US BANCORP			2	1FE	10,244,358	105.0580	10,715,927	10,200,000	10,229,806		(3,797)			3.150	3.103	AO	57,120	321,300	12/14/2018	04/27/2027
91159J-AA-4	US BANCORP 2.95% Due 7/15/2022 JJ15			2	1FE	12,375,042	102.5410	12,715,030	12,400,000	12,422,555		32,455			2.950	2.857	JJ	168,674	218,300	12/05/2019	07/15/2022
913017-BJ-7	UNITED TECH CORP CALL @ MAKE WHOLE +15BP				2FE	4,048,840	128.5390	5,141,554	4,000,000	4,036,600		(1,515)			5.400	5.312	MN	36,000	216,000	10/23/2009	05/01/2035
913017-BK-4	UNITED TECH CORP CALL @ MAKE WHOLE +15BP				2FE	22,404,200	135.5400	29,818,835	22,000,000	22,308,335		(12,320)			6.050	5.909	JD	110,917	1,331,000	10/06/2009	06/01/2036
913017-BS-7	UNITED TECH CORP 5.7% Due 4/15/2040 AO15				2FE	2,993,160	134.9350	4,048,058	3,000,000	2,994,635		138			5.700	5.715	AO	36,100	171,000	02/23/2010	04/15/2040
913017-BT-5	UNITED TECH CORP 4 1/2% Due 6/1/2042 JD1				2FE	15,112,985	120.0290	18,004,357	15,000,000	15,103,117		(2,657)			4.500	4.451	JD	56,250	675,000	12/28/2015	06/01/2042
913017-CA-5	UNITED TECH CORP 4.15% Due 5/15/2045 MN15				2FE	6,893,020	114.5760	8,020,344	7,000,000	6,901,891		2,061			4.150	4.240	MN	37,119	290,500	06/10/2015	05/15/2045
913017-CJ-6	UNITED TECH CORP			2	2FE	16,008,625	108.8580	17,689,365	16,250,000	16,011,923		3,298			3.750	3.838	MN	101,563	304,688	06/11/2019	11/01/2046
913017-CX-5	UNITED TECH CORP BASIC			2	2FE	57,866,071	125.1230	65,314,275	52,200,000	57,835,056		(28,439)			4.625	3.963	MN	301,781	1,905,500	10/17/2019	11/16/2048
913017-CY-3	UNITED TECH CORP BASIC			2	2FE	81,139,554	112.5760	84,882,633	75,400,000	80,959,911		(179,643)			4.125	3.128	MN	388,781	2,218,219	10/17/2019	11/16/2028
913017-DA-4	UNITED TECH CORP BASIC				2FE	8,189,590	102.4040	8,192,301	8,000,000	8,183,357		(6,233)			3.350	1.910	FA	100,500		12/12/2019	08/16/2021
913017-DB-2	UNITED TECH CORP BASIC			2	2FE	5,285,350	105.4580	5,272,900	5,000,000	5,257,632		(27,718)			3.650	2.132	FA	68,438	91,250	08/06/2019	08/16/2023
91324P-AR-3	UNITED HEALTHCARE CALL @ MAKE WHOLE +25BP				1FE	6,254,105	132.6490	8,622,173	6,500,000	6,314,743		6,571			5.800	6.079	MS	111,006	377,000	04/12/2007	03/15/2036
91324P-AX-0	UNITED HEALTHCARE 6 1/2% Due 6/15/2037 JD15				1FE	32,504,412	142.4530	43,797,038	30,745,000	32,236,708		(58,421)			6.500	6.012	JD	88,819	1,998,425	06/18/2014	06/15/2037
91324P-BK-7	UNITED HEALTHCARE 6 7/8% Due 2/15/2038 FA15				1FE	11,051,743	148.1340	15,724,397	10,615,000	10,974,115		(10,668)			6.875	6.548	FA	275,695	729,781	04/21/2010	02/15/2038
91324P-CA-8	UNITED HEALTHCARE 3.95% Due 10/15/2042 AO15			2	1FE	19,514,500	109.8070	21,961,460	20,000,000	19,582,573		10,891			3.950	4.092	AO	166,778	790,000	01/17/2013	10/15/2042
91324P-CD-2	UNITED HEALTHCARE 4 1/4% Due 3/15/2043 MS15			2	1FE	26,796,690	114.9720	31,042,388	27,000,000	26,813,402		4,471			4.250	4.297	MS	337,875	1,147,500	02/22/2016	03/15/2043
91324P-CP-5	UNITED HEALTHCARE 3 3/4% Due 7/15/2025 JJ15				1FE	2,991,870	108.0020	3,240,054	3,000,000	2,995,102		781			3.750	3.783	JJ	51,875	112,500	07/20/2015	07/15/2025
91324P-CR-1	UNITED HEALTHCARE 4 3/4% Due 7/15/2045 JJ15				1FE	26,948,890	123.0010	30,750,307	25,000,000	26,825,170		(39,926)			4.750	4.273	JJ	547,569	1,187,500	06/21/2017	07/15/2045
91324P-CZ-3	UNITED HEALTHCARE BASIC			2	1FE	23,795,103	114.8500	25,381,948	22,100,000	23,716,768		(34,243)			4.250	3.812	AO	198,286	939,250	08/09/2017	04/15/2047
91324P-DD-1	UNITED HEALTHCARE BASIC				1FE	3,036,930	101.1970	3,035,908	3,000,000	3,036,060		(870)			2.375	1.930	AO	15,042		12/04/2019	10/15/2022
91324P-DE-9	UNITED HEALTHCARE BASIC				1FE	19,716,326	103.6330	20,726,536	20,000,000	19,749,219		25,161			2.950	3.132	AO	124,556	590,000	04/09/2019	10/15/2027
91324P-DF-6	UNITED HEALTHCARE BASIC			2	1FE	9,872,400	107.1600	10,716,028	10,000,000	9,877,358		2,445			3.750	3.822	AO	79,167	375,000	01/30/2018	10/15/2047
91324P-DJ-8	UNITED HEALTHCARE BASIC				1FE	4,997,500	104.6760	5,233,807	5,000,000	4,998,211		479			3.500	3.511	JD	7,778	175,000	06/14/2018	06/15/2023
91324P-DP-4	UNITED HEALTHCARE BASIC				1FE	10,642,595	110.4880	11,324,973	10,250,000	10,614,842		(27,753)			3.875	3.410	JD	17,653	390,191	08/06/2019	12/15/2028
91324P-DQ-2	UNITED HEALTHCARE BASIC			2	1FE	21,128,620	119.4940	23,898,888	20,000,000	21,111,348		(17,279)			4.450	4.116	JD	39,556	885,056	02/21/2019	12/15/2048
91324P-DU-3	UNITED HEALTHCARE BASIC			2	1FE	9,965,600	107.3430	10,734,252	10,000,000	9,966,020		420			3.700	3.719	FA	160,333		07/23/2019	08/15/2049
91324P-DV-1	UNITED HEALTHCARE BASIC			2	1FE	12,322,540	108.2010	12,984,168	12,000,000	12,321,383		(1,157)			3.875	3.743	FA	201,500		08/14/2019	08/15/2059
913259-A#-4	UNITIL CORPORATION UNITIL CORPORATION				2Z	12,000,000	102.3160	12,277,920	12,000,000	12,000,000					3.430	3.430	JD	14,863		12/23/2019	12/18/2029
91606*-AA-5	UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE				2IF	20,000,000	102.1690	20,433,800	20,000,000	20,000,000					3.260	3.260	FA	222,767		09/05/2019	08/28/2029
91630@-AA-3	UPPER PENINSULA POWER HOLDING SENIOR SECURED NOTES				3PL	15,000,000	103.2980	15,494,700	15,000,000	15,000,000					3.950	3.950	MS	172,813	741,667	08/22/2014	09/16/2024
91630@-AB-1	UPPER PENINSULA POWER HOLDING SENIOR SECURED NOTES				3PL	8,000,000	106.2530	8,500,240	8,000,000	8,000,000					4.200	4.200	MS	98,000	415,556	08/22/2014	09/16/2029
91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15			4	2	17,733,986	104.4860	18,529,533	17,733,986	17,733,986					3.810	3.840	MON	30,030	676,115	04/29/2015	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15				2	24,387,141	102.7420	25,055,837	24,387,141	24,387,141					3.620	3.620	MON	39,236	882,815	06/21/2016	08/15/2036
91913Y-AL-4	VALERO ENERGY CORP. 6 5/8% Due 6/15/2037 JD15				2FE	14,274,460	132.7710	18,986,295	14,300,000	14,274,002		295			6.625	6.639	JD	42,106	947,375	01/05/2011	06/15/2037
92343V-BE-3	VERIZON COMMUNICATIONS 4 3/4% Due 11/1/2041 MN1				2FE	9,575,145	121.2410	11,517,915	9,500,000	9,567,018		(1,732)			4.750	4.698	MN	75,208	451,250	06/16/2014	11/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-BG-8	VERIZON COMMUNICATIONS 3.85% Due 11/1/2042 MN1			2	2FE	18,956,483	108.0620	23,557,509	21,800,000	19,241,809		60,461			3.850	4.687	MN	139,883	839,300	01/09/2018	11/01/2042
92343V-BR-4	VERIZON COMMUNICATIONS 5.15% Due 9/15/2023 MS15				2FE	2,564,661	111.0550	2,554,259	2,300,000	2,540,996		(23,665)			5.150	2.190	MS	34,877	59,225	08/12/2019	09/15/2023
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15				2FE	10,514,265	119.7570	12,275,128	10,250,000	10,511,262		(3,003)			4.522	4.365	MS	136,476	231,753	05/21/2019	09/15/2048
92343V-DD-3	VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15			2	2FE	4,519,248	101.6800	4,880,621	4,800,000	4,578,067		29,404			2.625	3.411	FA	47,600	126,000	12/18/2017	08/15/2026
92343V-DU-5	VERIZON COMMUNICATIONS BASIC				2FE	10,239,486	125.5050	11,672,004	9,300,000	10,172,598		(33,132)			5.250	4.463	MS	142,406	488,250	11/28/2017	03/16/2037
92343V-DV-3	VERIZON COMMUNICATIONS				2FE	10,550,885	135.5100	13,550,968	10,000,000	10,529,466		(8,840)			5.500	5.136	MS	160,417	550,000	02/09/2018	03/16/2047
92343V-EA-8	VERIZON COMMUNICATIONS BASIC				2FE	18,400,035	116.9270	20,696,022	17,700,000	18,331,724		(33,940)			4.500	4.154	FA	311,963	796,500	11/28/2017	08/10/2033
92343V-ER-1	VERIZON COMMUNICATIONS BASIC				2FE	34,065,518	113.5370	35,764,298	31,500,000	33,923,529		(141,989)			4.329	3.303	MS	378,788	681,818	08/15/2019	09/21/2028
92343V-EU-4	VERIZON COMMUNICATIONS BASIC			2	2FE	11,137,800	111.8360	11,183,613	10,000,000	11,120,814		(16,986)			4.016	2.692	JD	31,236	200,800	10/30/2019	12/03/2029
92344G-AM-8	VERIZON COMMUNICATIONS CALL @ MAKE WHOLE +35 BP				2FE	4,621,340	143.4670	5,738,661	4,000,000	4,381,918		(23,415)			7.750	6.514	JD	25,833	310,000	05/03/2004	12/01/2030
92535W-AA-8	Verscend Holding Corp BASIC			2	5FE	7,244,948	109.6150	7,678,504	7,005,000	7,224,202		(17,275)			9.750	8.680	FA	258,018	452,871	12/11/2019	08/15/2026
92524-AX-8	VIACOM INC 6 7/8% Due 4/30/2036 A031				2FE	10,882,980	133.9150	12,721,930	9,500,000	10,655,540		(44,539)			6.875	5.695	AO	110,668	653,125	08/08/2014	04/30/2036
92553P-AP-7	VIACOM INC 4 3/8% Due 3/15/2043 MS15				2FE	6,694,646	105.9140	7,837,657	7,400,000	6,722,733		15,105			4.375	5.049	MS	95,326	323,750	02/13/2018	03/15/2043
92553P-BB-7	VIACOM INC 3.45% Due 10/4/2026 A04			2	2FE	2,945,340	102.1340	3,064,005	3,000,000	2,948,990		3,650			3.450	3.737	AO	25,013	51,750	06/14/2019	10/04/2026
927804-FA-7	VIRGINIA ELECTRIC POWER 6% Due 1/15/2036 JJ15				2FE	16,121,452	132.7610	21,374,461	16,100,000	16,116,235		(615)			6.000	5.990	JJ	445,433	966,000	02/15/2007	01/15/2036
927804-FB-5	VIRGINIA ELECTRIC POWER 6% Due 5/15/2037 MN15				2FE	7,708,594	134.5440	9,418,090	7,000,000	7,553,910		(19,067)			6.000	5.298	MN	53,667	420,000	10/01/2009	05/15/2037
927804-FE-9	VIRGINIA ELECTRIC POWER 6.35% Due 11/30/2037 MN31				2FE	7,739,125	139.3110	10,448,322	7,500,000	7,692,146		(5,844)			6.350	6.112	MN	41,010	476,250	04/16/2009	11/30/2037
927804-FG-4	VIRGINIA ELECTRIC POWER 8 7/8% Due 11/15/2038 MN15				2FE	1,364,517	169.4590	1,525,135	900,000	1,349,699		(14,314)			8.875	4.815	MN	10,206	79,875	12/14/2018	11/15/2038
927804-FK-5	VIRGINIA ELECTRIC POWER BASIC			2	2FE	987,400	101.7670	1,017,666	1,000,000	991,513		3,965			2.950	3.384	JJ	13,603	29,500	12/14/2018	01/15/2022
927804-FQ-2	VIRGINIA ELECTRIC POWER 3.45% Due 2/15/2024 FA15			2	1FE	9,381,012	104.7140	9,843,099	9,400,000	9,391,421		1,904			3.450	3.474	FA	122,513	324,300	02/04/2014	02/15/2024
927804-FR-0	VIRGINIA ELECTRIC POWER 4.45% Due 2/15/2044 FA15			2	1FE	10,936,831	116.5400	11,730,907	10,066,000	10,874,324		(20,781)			4.450	3.922	FA	169,221	447,937	09/20/2018	02/15/2044
927804-FV-1	VIRGINIA ELECTRIC POWER BASIC			2	1FE	1,321,250	103.2000	1,444,805	1,400,000	1,330,323		8,759			2.950	3.779	MN	5,277	41,300	12/14/2018	11/15/2026
927804-FW-9	VIRGINIA ELECTRIC POWER 4% Due 11/15/2046 MN15			2	1FE	39,980,190	110.6310	41,486,719	37,500,000	39,940,978		(21,061)			4.000	3.607	MN	191,667	1,200,000	10/03/2019	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC POWER BASIC			2	1FE	15,472,089	107.9160	16,619,088	15,400,000	15,469,718		(1,504)			3.800	3.773	MS	172,309	585,200	01/16/2018	09/15/2047
927804-FZ-2	VIRGINIA ELECTRIC POWER BASIC			2	1FE	14,937,900	108.7620	16,314,362	15,000,000	14,947,124		5,347			3.800	3.850	AO	142,500	570,000	05/10/2018	04/01/2028
927804-GC-2	VIRGINIA ELECTRIC POWER BASIC			2	1FE	29,943,300	101.7080	30,512,267	30,000,000	29,943,368		68			3.300	3.310	JD	71,500		11/20/2019	12/01/2049
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30			4	1PL	8,331,437	106.0330	8,834,072	8,331,437	8,331,437					3.930	3.949	MJSD	910	327,425	07/23/2014	06/30/2030
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14			2	1FE	1,693,778	105.7890	1,798,415	1,700,000	1,696,062		592			3.150	3.193	JD	2,529	53,550	12/09/2015	12/14/2025
92826C-AF-9	Visa Lnd Dev(Visa Int) 4.3% Due 12/14/2045 JD14			2	1FE	50,134,110	123.2280	57,917,226	47,000,000	49,939,274		(68,714)			4.300	3.906	JD	95,436	2,021,000	06/19/2017	12/14/2045
92826C-AJ-1	Visa Lnd Dev(Visa Int) BASIC			2	1FE	9,981,700	112.3110	11,231,084	10,000,000	9,982,723		355			3.650	3.660	MS	107,472	365,000	01/24/2018	09/15/2047
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS			2	2FE	38,033,439	113.7960	40,625,017	35,700,000	37,904,057		(129,383)			4.900	4.068	MS	515,072	968,158	11/13/2019	03/15/2029
931142-CB-7	WAL-MART STORES 5 1/4% Due 9/1/2035 MS1				1FE	31,865,298	131.9890	43,160,478	32,700,000	32,076,397		13,549			5.250	5.399	MS	572,250	1,716,750	02/27/2012	09/01/2035
931142-CK-7	WAL-MART STORES 6 1/2% Due 8/15/2037 FA15				1FE	10,463,650	149.9550	13,046,045	8,700,000	10,174,901		(51,747)			6.500	5.030	FA	213,633	565,500	12/14/2018	08/15/2037
931142-CM-3	WAL-MART STORES 6.2% Due 4/15/2038 A015				1FE	11,465,560	145.7960	16,381,630	11,236,000	11,422,040		(5,471)			6.200	6.049	AO	147,067	696,632	05/27/2009	04/15/2038
931142-CY-7	WAL-MART STORES 5% Due 10/25/2040 A025				1FE	9,236,606	131.2200	9,710,311	7,400,000	9,122,215		(55,941)			5.000	3.427	AO	67,833	370,000	11/28/2017	10/25/2040
931142-DG-5	WAL-MART STORES 4% Due 4/11/2043 A011			2	1FE	15,803,421	115.0580	16,913,488	14,700,000	15,716,601		(28,590)			4.000	3.554	AO	130,667	588,000	11/01/2016	04/11/2043
931142-DK-6	WAL-MART STORES			2	1FE	10,106,682	125.8040	11,699,755	9,300,000	10,055,983		(18,901)			4.750	4.199	AO	109,210	441,750	03/13/2017	10/02/2043
931142-DU-4	WAL-MART STORES BASIC			2	1FE	3,300,528	101.7490	3,306,840	3,250,000	3,298,799		(1,729)			2.350	1.811	JD	3,394	38,188	12/04/2019	12/15/2022
931142-EA-7	WAL-MART STORES BASIC				1FE	1,379,336	100.1520	1,402,129	1,400,000	1,389,953		10,250			1.900	2.666	JD	1,182	26,600	12/14/2018	12/15/2020
931142-EC-3	WAL-MART STORES BASIC			2	1FE	9,869,900	118.7850	11,878,527	10,000,000	9,873,354		2,302			4.050	4.126	JD	3,375	405,000	06/20/2018	06/29/2048
931142-EJ-8	WAL-MART STORES BASIC				1FE	2,612,558	102.1380	2,655,592	2,600,000	2,607,497		(4,894)			3.125	2.924	JD	1,806	81,250	12/14/2018	06/23/2021
931142-EK-5	WAL-MART STORES BASIC			2	1FE	2,513,875	105.0710	2,626,782	2,500,000	2,510,834		(2,950)			3.400	3.265	JD	1,181	85,000	12/14/2018	06/26/2023
931427-AF-5	WALGREEN CO 3.3% Due 11/18/2021 MN18			2	2FE	4,855,027	101.9410	4,791,226	4,700,000	4,750,285		(28,459)			3.300	2.655	MN	18,526	155,100	12/14/2018	11/18/2021
93884P-DW-7	WASHINGTON GAS LIGHT CO BASIC			2	1FE	7,457,580	102.2170	7,666,253	7,500,000	7,459,518		859			3.796	3.828	MS	83,828	284,700	09/14/2017	09/15/2046
94106L-AY-5	WASTE MANAGEMENT INC BASIC			2	2FE	784,328	102.3440	818,749	800,000	788,491		4,017			2.900	3.462	MS	6,831	23,200	12/14/2018	09/15/2022
94106L-BE-8	WASTE MANAGEMENT INC BASIC			2	2FE	21,067,717	104.5270	22,055,223	21,100,000	21,073,575		2,900			3.150	3.168	MN	84,928	664,650	01/10/2018	11/15/2027
94106L-BF-5	WASTE MANAGEMENT INC BASIC			2	2FE	5,438,950	103.3260	5,424,599	5,250,000	5,424,290		(14,660)			2.950	2.151	JD	6,883	87,332	08/12/2019	06/15/2024
94106L-BG-3	WASTE MANAGEMENT INC BASIC			2	2FE	2,015,460	106.8480	2,136,956	2,000,000	2,014,683		(777)			3.450	3.357	JD	3,067	38,908	05/15/2019	06/15/2029
94106L-BK-4	WASTE MANAGEMENT INC BASIC			2	2FE	12,221,550	114.2970	12,572,722	11,000,000	12,211,145		(10,405)			4.150	3.540	JJ	277,704		07/03/2019	07/15/2049
941848-F*-9	WATERS CORPORATION WATERS CORPORATION				2IF	12,000,000	104.1240	12,494,880	12,000,000	12,000,000					3.530	3.530	MS	128,257		09/19/2019	09/12/2029
942683-AH-6	WATSON PHARMACEUTICAL INC 4 5/8% Due 10/1/2042 A01			2	2FE	2,895,597	104.2040	3,126,115	3,000,000	2,904,124		2,269			4.625	4.859	AO	34,688	138,750	01/25/2016	10/01/2042
94403*-BA-3	WAWA, INC 3.64% Due 10/17/2023 A017				2PL	9,000,000	103.0800	9,277,200	9,000,000	9,000,000					3.640	3.640	AO	67,340	327,600	06/17/2013	10/17/2023
948741-AH-6	WEINGARTEN REALTY INVESTORS BASIC			2	2FE	1,088,219	102.5200	1,127,724	1,100,000	1,091,332		2,945			3.375	3.676	MS	10,931	37,125	12/07/2018	10/15/2022

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
948741-AJ-2	WEINGARTEN REALTY INVESTORS 3 1/2% Due 4/15/2023 A015			2	2FE	8,401,611	102.4240	8,808,438	8,600,000	8,525,694		20,845			3.500	3.782	AO	63,544	301,000	06/06/2013	04/15/2023
94973V-AN-7	WELLPOINT INC 6 3/8% Due 6/15/2037 JD15				2FE	4,899,020	130.5600	6,397,422	4,900,000	4,899,494		15			6.375	6.376	JD	13,883	312,375	01/10/2008	06/15/2037
94973V-AX-5	WELLPOINT INC 3 1/8% Due 5/15/2022 MN15				2FE	910,845	102.5410	922,866	900,000	902,926		(1,173)			3.125	2.982	MN	3,594	28,125	07/19/2012	05/15/2022
949746-RF-0	WELLS FARGO & CO 5.606% Due 1/15/2044 JJ15				1FE	10,107,650	131.6470	11,848,256	9,000,000	9,999,566		(21,805)			5.606	4.820	JJ	232,649	504,540	06/16/2014	01/15/2044
949746-SK-8	WELLS FARGO & CO			2	1FE	6,807,710	102.0530	7,143,676	7,000,000	6,871,286		38,975			3.069	3.710	JJ	93,690	214,830	06/08/2018	01/24/2023
94974B-FJ-4	WELLS FARGO & COMPANY 3.45% Due 2/13/2023 FA13				1FE	9,777,619	103.5710	10,667,783	10,300,000	10,107,287		56,850			3.450	4.096	FA	136,218	355,350	08/08/2013	02/13/2023
94974B-FP-0	WELLS FARGO & COMPANY 5 3/8% Due 11/2/2043 MN2				1FE	9,314,585	128.8350	11,981,650	9,300,000	9,313,194		(270)			5.375	5.364	MN	81,924	499,875	10/21/2013	11/02/2043
94974B-GK-0	WELLS FARGO & COMPANY BASIC				1FE	39,755,950	113.5030	39,726,142	35,000,000	39,729,436		(26,514)			3.900	3.124	MN	227,500	682,500	10/10/2019	05/01/2045
94974B-GQ-7	WELLS FARGO & COMPANY 4.9% Due 11/17/2045 MN17				1FE	40,501,350	122.5210	49,008,314	40,000,000	40,477,195		(9,529)			4.900	4.818	MN	239,556	1,960,000	02/15/2017	11/17/2045
94974B-GU-8	WELLS FARGO & COMPANY 4 3/4% Due 12/7/2046 JD7				1FE	33,332,803	120.3980	38,527,441	32,000,000	33,284,466		(24,944)			4.750	4.489	JD	101,333	1,520,000	08/09/2018	12/07/2046
95000U-2A-0	WELLS FARGO & COMPANY			2	1FE	17,945,510	106.2790	19,661,530	18,500,000	18,021,897		47,199			3.584	3.949	MN	71,829	663,040	08/09/2018	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY BASIC			2	1FE	5,134,250	111.7120	5,585,578	5,000,000	5,123,785		(10,465)			4.150	3.817	JJ	90,493	103,750	02/01/2019	01/24/2029
95709T-AM-2	WESTAR ENERGY INC 4 1/4% Due 12/1/2045 JD1			2	1FE	15,154,577	114.9390	16,516,666	14,370,000	15,112,318		(16,089)			4.250	3.925	JD	50,894	610,725	02/11/2019	12/01/2045
95709T-AP-5	WESTAR ENERGY INC BASIC			2	1FE	6,734,840	103.3440	6,924,067	6,700,000	6,726,990		(3,387)			3.100	3.036	AO	51,925	207,700	07/14/2017	04/01/2027
957576-AA-9	WESTERN & SOUTHERN FIN 5 3/4% Due 7/15/2033 JJ15				1FE	15,369,895	126.2480	19,568,512	15,500,000	15,419,187		3,655			5.750	5.805	JJ	410,965	891,250	08/28/2013	07/15/2033
958254-AD-6	WESTERN GAS PARTNERS LP BASIC			2	2FE	11,112,042	88.1590	9,433,000	10,700,000	11,093,373		(8,289)			5.450	5.179	AO	145,788	583,150	07/24/2017	04/01/2044
958254-AE-4	WESTERN GAS PARTNERS LP 3.95% Due 6/1/2025 JD1			2	2FE	2,643,278	100.7680	2,771,128	2,750,000	2,662,818		13,869			3.950	4.618	JD	9,052	108,625	08/07/2018	06/01/2025
958254-AL-8	WESTERN GAS PARTNERS LP BASIC			2	2FE	9,200,216	88.3020	8,212,088	9,300,000	9,202,231		1,404			5.500	5.574	FA	193,233	520,025	08/08/2018	08/15/2048
960413-AU-6	WESTLAKE CHEMICAL CORP BASIC			2	2FE	1,224,576	100.8500	1,210,199	1,200,000	1,223,680		(480)			4.375	4.250	MN	6,708	52,500	01/09/2018	11/15/2047
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS			2	2FE	16,235,857	105.2980	17,163,544	16,300,000	16,244,541		8,683			3.750	3.822	MS	179,979	592,500	04/17/2019	03/15/2025
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTES				2PL	7,111,112	106.7420	7,590,543	7,111,112	7,111,112					4.310	4.335	MJSD	851	306,489	12/04/2014	12/18/2024
96316#-AB-9	AEP WHEELING POWER COMPANY SENIOR NOTES				1	15,000,000	101.9440	15,291,600	15,000,000	15,000,000					3.360	3.360	JD	42,000	504,000	05/08/2015	06/01/2022
96811X-AA-2	WILDFLOWER ENERGY LP IP PAID ON 3/30, CK DATES FOR			4	2	1,657,787	103.0550	1,705,988	1,655,415	1,655,810		(151)			6.090	6.111	MJSD	280	111,476	12/02/2004	09/30/2021
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES				2	24,599,691	105.4610	25,165,077	23,861,975	24,480,946		(28,834)			4.470	4.274	MON	47,406	1,069,193	07/09/2015	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR C LEASED - BACKED CERTIFICATES			4	2	8,151,832	101.6150	8,273,226	8,141,736	8,147,354		(982)			3.720	3.722	MON	13,461	309,560	05/21/2015	06/15/2025
969457-BW-9	WILLIAMS COMPANIES			2	2FE	5,269,650	107.9010	5,395,028	5,000,000	5,235,661		(33,989)			4.550	3.347	JD	4,424	227,500	04/29/2019	06/24/2024
96949L-AD-7	WILLIAMS PARTNERS LP				2FE	3,841,368	104.3350	3,964,735	3,800,000	3,838,865		(2,454)			3.750	3.592	JD	6,333	86,250	06/13/2019	06/15/2027
96949L-AE-5	WILLIAMS PARTNERS LP BASIC			2	2FE	27,148,322	109.6540	30,483,946	27,800,000	27,160,643		10,154			4.850	5.003	MS	449,433	989,400	05/13/2019	03/01/2048
96950F-AJ-3	WILLIAMS PARTNERS LP			2	2FE	5,039,100	102.5910	5,129,567	5,000,000	5,019,420		(7,697)			3.350	3.180	FA	63,278	167,500	05/04/2017	08/15/2022
96950F-AL-8	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15			2	2FE	6,627,070	106.8210	6,943,339	6,500,000	6,574,386		(18,950)			4.500	4.153	MN	37,375	292,500	01/31/2017	11/15/2023
96950F-AN-4	WILLIAMS PARTNERS LP 5.4% Due 3/4/2044 MS4			2	2FE	34,532,413	112.5350	40,253,682	35,770,000	34,601,567		18,763			5.400	5.639	MS	627,764	1,931,580	09/28/2017	03/04/2044
96950F-AP-9	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15			2	2FE	6,533,011	108.0700	7,456,864	6,900,000	6,540,419		6,488			4.900	5.277	JJ	155,902	193,550	01/18/2019	01/15/2045
97381L-AF-5	WINDSTREAM CORP WINDSTREAM SRVC			2	6FE	1,359,665	37.8840	1,359,665	3,589,000	1,359,665		101,452	1,256,256		9.000	16.731	JD		(26,918)	08/02/2018	06/30/2025
97651#-AF-1	WINWHOLESALE INC. SENIOR UNSECURED NOTE			4	2	10,000,000	105.6400	10,564,000	10,000,000	10,000,000					4.020	4.020	JD	14,517	402,000	05/19/2015	06/18/2027
97651#-AG-9	WINWHOLESALE INC. SENIOR UNSECURED NOTES			4	2	10,000,000	105.7010	10,570,100	10,000,000	10,000,000					4.020	4.020	FA	146,283	402,000	05/19/2015	08/20/2027
97665#-AA-6	WISCONSIN ENERGY CAP CORP MED TERM NTS				2FE	2,563,350	120.0000	3,600,000	3,000,000	2,749,431		18,396			6.940	8.283	JD	17,350	208,200	09/20/2000	12/01/2028
976656-BW-7	WISCONSIN ELECTRIC POWER 5 5/8% Due 5/15/2033 MN15				1FE	7,463,750	128.8350	9,018,473	7,000,000	7,327,492		(16,692)			5.625	5.137	MN	50,313	393,750	10/02/2009	05/15/2033
976656-CE-6	WISCONSIN ELECTRIC POWER BASIC			2	1FE	12,903,963	100.9360	13,878,650	13,750,000	12,923,861		18,375			3.650	4.052	JD	22,306	501,875	03/14/2019	12/15/2042
976656-CG-1	WISCONSIN ELECTRIC POWER BASIC			2	1FE	3,816,774	110.7390	4,318,813	3,900,000	3,818,681		1,907			4.250	4.390	JD	13,813	165,750	01/18/2019	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER 4.3% Due 12/15/2045 JD15			2	1FE	17,960,977	113.0690	19,674,018	17,400,000	17,930,708		(10,687)			4.300	4.104	JD	33,253	748,200	02/21/2019	12/15/2045
976656-CK-2	WISCONSIN ELECTRIC POWER BASIC			2	1FE	19,876,870	116.6960	23,339,276	20,000,000	19,879,763		2,352			4.300	4.337	AO	181,556	886,278	10/18/2018	10/15/2048
976826-BK-2	WISCONSIN POWER & LIGHT 4.1% Due 10/15/2044 A015			2	1FE	8,287,500	108.6560	9,235,779	8,500,000	8,293,693		4,465			4.100	4.257	AO	73,572	348,500	11/06/2018	10/15/2044
976826-BL-0	WISCONSIN POWER & LIGHT BASIC			2	1FE	6,688,600	103.4180	7,239,287	7,000,000	6,718,214		29,614			3.050	3.648	AO	45,072	213,500	01/16/2019	10/15/2027
976843-BH-4	WISCONSIN PUBLIC SERVICE 3.671% Due 12/1/2042 JD1				1FE	7,717,180	105.1140	8,198,877	7,800,000	7,723,192		2,029			3.671	3.735	JD	23,862	286,338	12/14/2016	12/01/2042
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1			2	1FE	17,752,760	122.0470	19,527,564	16,000,000	17,659,088		(37,227)			4.752	4.076	MN	126,720	760,320	03/01/2019	11/01/2044
976843-BM-3	WISCONSIN PUBLIC SERVICE BASIC			2	1FE	3,055,410	99.9740	2,999,206	3,000,000	3,055,380		(30)			3.300	3.202	MS	37,675		12/10/2019	09/01/2049
97786#-AK-8	WOLSELEY CAPITAL INC SERIES J GUARANTEED SENIOR NOT				2FE	25,000,000	104.2330	26,058,250	25,000,000	25,000,000					3.730	3.730	MS	310,833	938,750	06/04/2015	09/01/2025
97786#-AN-2	WOLSELEY CAPITAL INC WOLSELEY CAPITAL INC				2FE	6,000,000	102.7830	6,166,980	6,000,000	6,000,000					3.440	3.440	MN	17,773	207,900	12/21/2017	11/30/2024
97789L-AA-4	WOLVERINE ESCROW LLC BASIC			2	5FE	2,185,000	102.8860	2,263,496	2,200,000	2,185,093		93			13.125	13.235	MN	27,271		12/10/2019	11/15/2027
97789L-AB-2	WOLVERINE ESCROW LLC BASIC			2	4FE	15,345,000	104.8040	16,244,644	15,500,000	15,346,362		1,362			9.000	9.199	MN	131,750		11/13/2019	11/15/2026
983024-AG-5	WYETH CALL @ MAKE WHOLE +30BP				1FE	6,009,540	140.3450	8,420,670	6,000,000	6,007,676		(326)			6.500	6.486	FA	162,500	390,000	04/07/2009	02/01/2034

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	
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
983024-AL-4	WYETH 6% Due 2/15/2036 FA15				1FE	11,122,153	136.3050	15,266,184	11,200,000	11,139,651		2,141			6.000	6.053	FA	253,867	672,000	04/20/2009	02/15/2036
983793-AD-2	XPO LOGISTICS INC BASIC			2	3FE	1,555,000	101.8940	1,528,411	1,500,000	1,511,500		(24,420)			6.500	4.527	JD	4,333	97,500	03/19/2018	06/15/2022
983793-AF-7	XPO LOGISTICS INC 6 1/8% Due 9/1/2023 MS1			2	3FE	5,814,945	103.3270	5,682,975	5,500,000	5,633,297		(88,933)			6.125	4.248	MS	112,292	336,875	11/19/2018	09/01/2023
98385X-AM-8	XTO ENERGY INC 6 3/4% Due 8/1/2037 FA1				1FE	10,227,510	146.7610	13,795,575	9,400,000	10,050,301		(20,209)			6.750	6.103	FA	264,375	634,500	01/04/2008	08/01/2037
98385X-AQ-9	XTO ENERGY INC 6 3/8% Due 6/15/2038 JD15				1FE	17,575,130	144.8400	24,622,767	17,000,000	17,459,424		(14,579)			6.375	6.120	JD	48,167	1,083,750	10/02/2009	06/15/2038
98389B-AV-2	XCEL ENERGY INC. BASIC			2	2FE	900,036	109.4200	984,783	900,000	900,035		(1)			4.000	3.999	JD	1,600	36,000	12/14/2018	06/15/2028
98389B-AX-8	XCEL ENERGY INC. BASIC			2	2FE	4,978,650	101.6440	5,082,182	5,000,000	4,978,707		57			3.500	3.523	JD	26,250		11/04/2019	12/01/2049
A3158#-AG-4	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH				1PL	15,000,000	101.8380	15,275,700	15,000,000	15,000,000					3.620	3.620	MS	143,292	543,000	10/02/2018	09/26/2021
A3158#-AH-2	HOFER FINANCIAL SERVICES GmbH HOFER FINANCIAL SERVICES GmbH				1PL	12,000,000	104.2960	12,515,520	12,000,000	12,000,000					3.790	3.790	MS	120,017	454,800	10/03/2018	09/26/2023
C4111#-AG-6	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21			4	2PL	8,800,001	106.2620	9,351,057	8,800,001	8,800,001					4.700	4.700	JD	11,489	413,600	06/06/2012	06/21/2027
C4111#-AH-4	GRAYMONT WESTERN CANADA INC 3.59% Due 3/11/2030 MS11			4	2PL	25,000,000	102.2340	25,558,500	25,000,000	25,000,000					3.590	3.590	MS	274,236	897,500	02/19/2015	03/11/2030
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC.			4	2PL	8,000,000	100.0070	8,000,560	8,000,000	8,000,000					3.560	3.559	FA	102,844		08/27/2019	08/21/2034
C4335*-AB-1	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21				2	4,875,000	106.8900	5,210,888	4,875,000	4,875,000					6.500	6.500	JD	8,802	316,875	12/08/2010	12/21/2022
C4861#-AG-8	IRVING OIL LIMITED 5.71% Due 4/7/2020 AO7				2PL	3,000,000	100.7360	3,022,080	3,000,000	3,000,000					5.710	5.710	AO	39,970	171,300	03/10/2005	04/07/2020
C4861*-AM-9	IRVING OIL LIMITED IRVING OIL LIMITED				2PL	3,000,000	110.0540	3,301,620	3,000,000	3,000,000					4.960	4.960	AO	25,213	148,800	11/08/2018	10/31/2026
C4861*-AN-7	IRVING OIL LIMITED IRVING OIL LIMITED				2PL	3,000,000	111.7780	3,353,340	3,000,000	3,000,000					5.060	5.060	AO	25,722	151,800	11/08/2018	10/31/2028
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH SENIOR NOTES				2	10,078,200	100.4230	10,134,388	10,091,700	10,091,700				(228,600)	0.980	0.980	AO	17,582	98,039	10/05/2016	10/27/2024
G0566*-AA-7	ARQIVA PP FINANCING PLC 4.42% Due 6/30/2025 JD30				2FE	14,880,000	105.1560	15,647,213	14,880,000	14,880,000					4.420	4.420	JD	1,827	657,696	06/27/2013	06/30/2025
G0566*-AD-1	ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA			4	2FE	14,986,647	99.3310	16,136,453	16,245,133	16,245,133				616,376	3.547	0.000	JD	1,579	499,379	11/01/2016	12/31/2029
G5222#-AE-0	KELLER GROUP PLC SERIES B SENIOR NOTES				2	8,500,000	106.1520	9,022,920	8,500,000	8,500,000					4.170	4.170	JD	14,769	354,450	09/19/2014	12/16/2024
G6093#-AB-0	APTARGROUP UK HOLDINGS APTARGROUP UK HOLDINGS LIMITED				2	17,161,500	101.4660	17,066,074	16,819,500	16,819,500				(381,000)	1.170	1.170	JJ	88,555	198,192	07/25/2017	07/19/2024
G7332#-AB-9	RRPF ENGINE LEASING LIMITED SERIES B				2FE	9,000,000	104.3690	9,393,210	9,000,000	9,000,000					3.990	3.991	FA	139,650	359,100	10/16/2013	10/30/2023
G7332#-AF-0	RRPF ENGINE LEASING LIMITED LEASING (US) LLC				2FE	11,000,000	100.1050	11,011,550	11,000,000	11,000,000					2.770	2.771	FA	118,494	304,700	03/17/2015	04/13/2022
G7815@-AG-6	SAP IRELAND US-FINANCIAL SERVI 3.18% Due 11/15/2022 MN15				1	25,000,000	101.9040	25,476,000	25,000,000	25,000,000					3.180	3.180	MN	101,583	795,000	11/02/2012	11/15/2022
G8967#-AQ-6	TRITON CONTAINER INTERNATIONAL SENIOR SECURED NOTES			4	2PL	17,000,000	105.0830	17,864,110	17,000,000	17,000,000					4.260	4.260	JD	2,012	724,200	05/29/2014	06/30/2026
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES				2PL	2,400,000	100.3840	2,409,216	2,400,000	2,400,000					3.230	3.230	MS	19,595	77,520	02/19/2015	03/31/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES				2PL	3,428,571	101.8730	3,492,789	3,428,571	3,428,571					3.610	3.610	MS	31,287	123,771	02/19/2015	03/31/2025
G8967#-AT-0	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES				2PL	4,000,000	103.8080	4,152,320	4,000,000	4,000,000					3.910	3.910	MS	39,534	156,400	02/19/2015	03/31/2027
G8967#-AV-5	TRITON CONTAINER INTERNATIONAL TRITON CONTAINER INTERNATIONAL				2FE	10,000,000	108.3120	10,831,200	10,000,000	10,000,000					4.640	4.640	JD	1,289	464,000	07/19/2017	06/30/2029
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES				2PL	10,962,733	102.9130	11,282,078	10,962,733	10,962,733					5.520	5.556	MJSD	1,681	605,143	04/20/2017	05/31/2022
J0835#-AM-9	COSTCO WHOLESALE JAPAN, LTD COSTCO WHOLESALE JPAN, LTD				1	25,366,500	99.2800	24,679,916	24,858,900	24,858,900				(507,600)	0.280	0.280	FA	24,942		11/01/2019	08/22/2029
K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31			4	2FE	6,089,694	105.8460	6,445,698	6,089,694	6,089,694					4.110	4.130	MJSD	695	250,286	06/27/2013	08/01/2030
N9061@-AA-8	VTTI B.V. 4.53% Due 12/15/2022 JD15				2	4,000,000	105.0450	4,201,800	4,000,000	4,000,000					4.530	4.530	JD	8,053	181,200	11/07/2018	12/15/2022
N9061@-AB-6	VTTI B.V. 4.87% Due 12/15/2025 JD15				2	4,000,000	110.4230	4,416,920	4,000,000	4,000,000					4.870	4.870	JD	8,658	194,800	11/07/2018	12/15/2025
N9061@-AC-4	VTTI B.V. 4.97% Due 12/15/2027 JD15				2	12,000,000	112.8440	13,541,280	12,000,000	12,000,000					4.970	4.970	JD	26,507	596,400	11/07/2018	12/15/2027
N9061@-AF-7	VTTI B.V. VTTI B.V.				2	9,000,000	104.4490	9,400,410	9,000,000	9,000,000					3.800	3.800	JD	15,200	342,000	12/27/2017	12/15/2024
N9061@-AG-5	VTTI B.V. VTTI B.V.				2	2,000,000	106.4100	2,128,200	2,000,000	2,000,000					4.050	4.050	JD	3,600	81,000	12/21/2017	12/15/2027
Q0332#-AA-5	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2024 FA18				2PL	4,003,736	107.9020	4,293,206	3,978,801	3,978,801				(15,868)	4.880	4.880	FA	71,733	192,326	02/08/2016	02/18/2024
Q0332#-AB-3	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2025 FA18				2PL	4,003,736	109.0970	4,340,752	3,978,801	3,978,801				(15,868)	4.880	4.880	FA	71,733	192,326	02/08/2016	02/18/2025
Q0332#-AC-1	AMPACET AUSTRALIA PTY LTD 4.88% Due 2/18/2026 FA18				2PL	4,003,736	109.6580	4,363,073	3,978,801	3,978,801				(15,868)	4.880	4.880	FA	71,733	192,326	02/08/2016	02/18/2026
Q3973*-AA-7	GENUINE PARTS COMPANY GENUINE PARTS COMPANY				2	24,370,500	102.5950	25,211,182	24,573,500	24,573,500				203,000	3.100	3.100	JD	2,116	393,586	07/03/2019	06/30/2024
Q9396#-AH-4	VICTORIA POWER NETWORKS SENIOR NOTES				1	11,000,000	106.1180	11,672,980	11,000,000	11,000,000					3.750	3.750	MN	56,146	412,500	09/24/2014	11/12/2026

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
09396#-AJ-0	VICTORIA POWER NETWORKS SENIOR NOTES				1	6,000,000	104.6400	6,278,400	6,000,000	6,000,000					3.650	3.650	MN	29,808	219,000	09/24/2014	11/12/2024
R6236@-AA-0	NORSPAN LNG III AS NORSPAN LNG III AS				2PL	21,529,508	108.7460	23,412,479	21,529,508	21,529,508					4.870	4.867	FA	352,408	1,036,837	09/14/2018	07/27/2029
TD1121-41-8	ADVANTAGE CAPITAL 2014 TAX CRE SERIES C NOTES				1FE	5,651,356	133.1310	1,074,460	807,067	1,074,460		(413,042)			0.001	(30.020)	MN	1	1,173,332	11/19/2014	11/15/2020
X5151*-AD-2	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER				2FE	4,000,000	102.8270	4,113,080	4,000,000	4,000,000					4.010	4.010	MS	50,348	160,400	03/14/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER				2FE	5,000,000	104.3020	5,215,100	5,000,000	5,000,000					4.120	4.120	MS	64,661	206,000	03/14/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER				2FE	1,000,000	107.1610	1,071,610	1,000,000	1,000,000					4.300	4.300	MS	13,497	43,000	03/14/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN NATIONAL POWER LANDSVIRKJUN NATIONAL POWER				2FE	2,000,000	109.5730	2,191,460	2,000,000	2,000,000					4.410	4.410	MS	27,685	88,200	03/14/2018	03/08/2028
008474-B#-4	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2	5,000,000	105.2860	5,264,300	5,000,000	5,000,000					4.540	4.540	JD	631	227,000	06/14/2016	06/30/2023
008474-C*-7	AGNICO EAGLE MINES LIMITED SENIOR NOTES		A		2	5,000,000	109.1650	5,458,250	5,000,000	5,000,000					4.840	4.840	JD	672	242,000	06/14/2016	06/30/2026
008911-AZ-2	AIR CANADA 7 3/4% Due 4/15/2021 A015		A		3FE	1,082,500	106.4510	1,064,507	1,000,000	1,025,506		(18,587)			7.750	5.667	AO	16,361	77,500	09/21/2016	04/15/2021
012873-AK-1	ALBERTA ENERGY CO LTD 7 3/8% Due 11/1/2031 MN1		A		2FE	9,979,250	122.4580	13,654,085	11,150,000	10,139,020		47,760			7.375	8.612	MN	137,052	822,313	04/08/2016	11/01/2031
015644-A*-8	ALGOMA CENTRAL CORPORATION SENIOR SECURED NOTES SERIES A		A		3	8,000,000	100.8000	8,064,000	8,000,000	8,000,000					5.110	5.110	JJ	183,960	408,850	06/22/2011	07/19/2021
015644-A@-6	ALGOMA CENTRAL CORPORATION SENIOR SECURED NOTES SERIES B		A		3	7,200,900	101.2480	5,456,013	5,388,761	5,388,761				255,668	5.520	5.520	JJ	133,857	293,645	06/22/2011	07/19/2021
097751-BT-7	BOMBARDIER INC BASIC		A	2	4FE	2,169,990	103.0320	2,266,713	2,200,000	2,170,795		805			7.875	8.082	AO	36,575	47,688	12/09/2019	04/15/2027
124765-F@-2	CAE INC. CAE INC.				2PL	9,000,000	110.6310	9,956,790	9,000,000	9,000,000					4.470	4.470	MS	131,865	201,150	03/19/2019	03/05/2031
136375-BL-5	CANADIAN NATIONAL RAILWAY CALL @MAKE WHOLE +20 BP		A		1FE	9,975,100	139.8160	13,981,613	10,000,000	9,982,936		700			6.250	6.268	FA	260,417	625,000	07/06/2004	08/01/2034
136375-BN-1	CANADIAN NATIONAL RAILWAY CALL @ MAKE WHOLE +20BP		A		1FE	8,522,100	139.1800	11,830,278	8,500,000	8,517,380		(598)			6.200	6.180	JD	43,917	527,000	06/02/2009	06/01/2036
136375-BW-1	CANADIAN NATIONAL RAILWAY 3 1/2% Due 11/15/2042 MN15		A	2	1FE	2,946,570	103.6840	3,110,523	3,000,000	2,950,755		1,367			3.500	3.606	MN	13,417	105,000	11/01/2016	11/15/2042
136375-BZ-4	CANADIAN NATIONAL RAILWAY BASIC		A	2	1FE	2,991,030	118.5630	3,556,904	3,000,000	2,991,303		238			4.500	4.520	MN	20,250	135,000	11/16/2018	11/07/2043
136375-CK-6	CANADIAN NATIONAL RAILWAY 3.2% Due 8/2/2046 FA2		A	2	1FE	10,578,160	103.2490	12,389,900	12,000,000	10,663,462		28,363			3.200	3.875	FA	158,933	384,000	11/18/2016	08/02/2046
136385-AE-1	CANADIAN NATURAL RESOURCES 6.45% Due 6/30/2033 JD31		A		2FE	6,679,293	128.1970	10,236,494	7,985,000	6,834,814		45,210			6.450	8.238	JD	1,431	515,033	03/07/2016	06/30/2033
136385-AJ-0	CANADIAN NATURAL RESOURCES CALL @ MAKE WHOLE +25BPS		A		2FE	15,187,243	130.4550	18,524,677	14,200,000	15,019,555		(28,264)			6.500	5.949	FA	348,689	923,000	09/23/2013	02/15/2037
136385-AL-5	CANADIAN NATURAL RESOURCES 6 1/4% Due 3/15/2038 MS15		A		2FE	7,514,620	129.5660	9,069,596	7,000,000	7,413,718		(12,658)			6.250	5.723	MS	128,819	437,500	10/05/2009	03/15/2038
136385-AV-3	CANADIAN NATURAL RESOURCES BASIC		A	2	2FE	1,529,820	106.8330	1,602,497	1,500,000	1,520,453		(3,798)			3.900	3.591	FA	24,375	58,500	06/09/2017	02/01/2025
136385-AX-9	CANADIAN NATURAL RESOURCES		A	2	2FE	10,667,472	106.6380	11,410,299	10,700,000	10,674,732		2,888			3.850	3.887	JD	34,329	411,950	05/23/2017	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES		A	2	2FE	17,320,031	122.3670	20,006,995	16,350,000	17,286,814		(18,018)			4.950	4.574	JD	67,444	809,325	02/06/2018	06/01/2047
13645R-AE-4	CANADIAN PACIFIC RR 5 3/4% Due 3/15/2033 MS15		A		2FE	6,241,740	125.4520	7,527,125	6,000,000	6,160,497		(8,118)			5.750	5.463	MS	101,583	345,000	01/20/2006	03/15/2033
13645R-AU-8	CANADIAN PACIFIC RR 4.8% Due 8/1/2045 FA1		A	2	2FE	2,183,860	124.5100	2,365,686	1,900,000	2,169,071		(6,228)			4.800	3.909	FA	38,000	91,200	07/18/2017	08/01/2045
13645R-AY-0	CANADIAN PACIFIC RR BASIC		A	2	2FE	16,019,990	110.6400	17,702,374	16,000,000	16,017,454		(1,754)			4.000	3.984	JD	53,333	640,000	05/14/2018	06/01/2028
138050-A*-3	CANPOTEX LIMITED SENIOR NOTES		A		1	17,000,000	104.5580	17,774,860	17,000,000	17,000,000					3.610	3.610	JJ	294,917	613,700	10/10/2014	01/08/2025
15135U-AF-6	CENOVUS ENERGY INC 6 3/4% Due 11/15/2039 MN15		A		2FE	7,575,720	127.2830	8,909,823	7,000,000	7,481,232		(12,133)			6.750	6.146	MN	60,375	472,500	10/02/2009	11/15/2039
15135U-AG-4	CENOVUS ENERGY INC 3% Due 8/15/2022 FA15		A	2	2FE	11,874,080	101.3350	12,160,230	12,000,000	11,939,637		24,117			3.000	3.197	FA	136,000	330,000	08/06/2019	08/15/2022
15135U-AM-1	CENOVUS ENERGY INC BASIC		A	2	2FE	11,546,255	105.8460	11,748,863	11,100,000	11,540,603		(6,014)			4.250	3.600	AO	99,592	82,875	12/16/2019	04/15/2027
15135U-AP-4	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	2	2FE	33,212,480	110.4580	36,340,631	32,900,000	33,214,561		(599)			5.250	5.159	JD	76,767	1,596,000	10/25/2019	06/15/2037
15135U-AR-0	CENOVUS ENERGY INC CENOVUS ENERGY INC		A	2	2FE	479,795	116.0480	580,241	500,000	480,380		292			5.400	5.684	JD	1,200	27,000	12/13/2017	06/15/2047
19238V-B@-3	COGECO CABLE INC 4.3% Due 6/16/2025 JD27		A		2	14,000,000	105.7960	14,811,440	14,000,000	14,000,000					4.300	4.300	JD	6,689	602,000	06/27/2013	06/16/2025
22576C-D@-7	CRESCENT POINT ENERGY SENIOR GUARANTEED NOTES		A		2	15,000,000	102.9320	15,439,800	15,000,000	15,000,000					4.000	4.000	MN	65,000	600,000	04/24/2012	05/22/2022
22576C-E#-4	CRESCENT POINT ENERGY SERES O SENIOR GTD NOTES		A		2	4,000,000	103.3230	4,132,920	4,000,000	4,000,000					3.780	3.780	JD	7,980	151,200	05/23/2013	06/12/2023
22576C-F#-3	CRESCENT POINT ENERGY SENIOR GURANTEED NOTES				2	9,000,000	103.9340	9,354,060	9,000,000	9,000,000					3.750	3.750	JD	6,563	337,500	06/04/2014	06/24/2024
292505-AD-6	ENCANA CORP 6 1/2% Due 8/15/2034 FA15		A		2FE	13,433,148	117.9280	13,679,614	11,600,000	13,252,209		(74,785)			6.500	5.104	FA	284,844	754,000	01/12/2018	08/15/2034
292505-AG-9	ENCANA CORP BASIC		A		2FE	11,609,343	117.3040	11,495,762	9,800,000	11,483,574		(56,423)			6.500	5.037	FA	265,417	637,000	01/11/2018	02/01/2038
29269R-A#-2	ENERFLEX LIMITED ENERFLEX LIMITED		A		2	9,000,000	107.2580	9,653,220	9,000,000	9,000,000					4.670	4.670	JD	18,680	420,280	12/21/2017	12/15/2024
29269R-B@-3	ENERFLEX LIMITED ENERFLEX LIMITED		A		2Z	9,000,000	110.0580	9,905,220	9,000,000	9,000,000					4.870	4.870	JD	19,480	438,300	12/26/2017	12/15/2027
292766-A#-9	ENERPLUS CORPORATION SENIOR NOTES		A		2	10,000,000	103.7800	10,378,000	10,000,000	10,000,000					4.400	4.400	MN	56,222	440,000	03/30/2012	05/15/2024
294105-A*-2	EPCOR UTILITIES INC SENIOR NOTES		A		1	15,000,000	102.3210	15,348,150	15,000,000	15,000,000					3.740	3.740	JD	24,933	561,033	09/22/2011	12/15/2021
349553-AM-9	FORTIS INC BASIC		A	2	2FE	20,844,680	102.1310	21,753,911	21,300,000	20,931,435		47,261			3.055	3.341	AO	157,256	650,715	12/07/2018	10/04/2026
349553-B@-5	FORTIS INC SENIOR NOTES		A		2	23,000,000	104.3050	23,990,150	23,000,000	23,000,000					3.840	3.840	AO	220,800	883,200	07/19/2013	10/01/2023

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
448055-AD-5	HUSKY ENERGY INC 6.8% Due 9/15/2037 MS15		A		2FE	12,166,929	128.5100	15,035,647	11,700,000	12,073,684		(11,019)			6.800	6.494	MS	234,260	795,600	08/06/2009	09/15/2037
559222-AQ-7	MAGNA INTERNATIONAL INC -CLA BASIC		A	2	1FE	496,665	105.6050	528,023	500,000	497,244		559			3.625	3.761	JD	806	18,125	12/14/2018	06/15/2024
559222-AR-5	MAGNA INTERNATIONAL INC -CLA 4.15% Due 10/1/2025 A01		A	2	1FE	15,249,000	108.6260	15,207,658	14,000,000	14,819,677		(135,128)			4.150	2.988	AO	145,250	581,000	09/14/2016	10/01/2025
65334H-AE-2	NEXEN INC CALL @ MAKE WHOLE +20BP.		A		1FE	29,935,796	127.5540	39,924,535	31,300,000	30,244,534		37,031			5.875	6.209	MS	566,986	1,838,875	07/16/2013	03/10/2035
65334H-AG-7	NEXEN INC 6.4% Due 5/15/2037 MN15		A		1FE	2,249,520	136.8750	2,737,508	2,000,000	2,205,923		(6,961)			6.400	5.474	MN	16,356	128,000	07/19/2012	05/15/2037
67077M-AF-5	NUTRIEN LTD 5 7/8% Due 12/1/2036 JD1		A		2FE	4,982,317	121.6530	6,173,893	5,075,000	4,987,678		2,906			5.875	6.039	JD	24,846	298,156	04/10/2018	12/01/2036
67077M-AL-2	NUTRIEN LTD BASIC		A	2	2FE	442,412	103.6660	440,581	425,000	441,251		(1,161)			3.375	2.549	MS	4,223	7,172	08/12/2019	03/15/2025
67077M-AT-5	NUTRIEN LTD BASIC		A	2	2FE	22,436,469	110.2470	23,853,024	21,636,000	22,390,436		(46,033)			4.200	3.741	AO	227,178	454,356	04/30/2019	04/01/2029
68245X-AJ-8	1011778 BC / NEW RED FIN BASIC		A	2	4FE	1,009,925	100.7560	1,007,558	1,000,000	1,009,886		(39)			4.375	4.148	MN	5,104		12/19/2019	01/15/2028
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC		A	2	2FE	1,002,320	101.4380	1,014,383	1,000,000	1,002,316		(4)			3.700	3.687	MN	5,036		11/13/2019	11/15/2049
780082-AD-5	ROYAL BANK OF CANADA 4.65% Due 1/27/2026 JJ27		A		1FE	23,283,693	110.9990	25,474,192	22,950,000	23,249,307		(38,814)			4.650	4.401	JJ	456,514	950,925	02/12/2019	01/27/2026
78012K-CB-1	ROYAL BANK OF CANADA BASIC		A		1FE	1,386,770	100.0420	1,400,591	1,400,000	1,398,020		10,859			2.150	2.945	MS	9,615	30,100	12/14/2018	03/06/2020
78012K-ZG-5	ROYAL BANK OF CANADA BASIC		A		1FE	10,773,950	101.8500	11,203,532	11,000,000	10,849,167		68,873			2.750	3.438	FA	126,042	302,500	11/26/2018	02/01/2022
867229-AC-0	SUNCOR ENERGY 7.15% Due 2/1/2032 FA1		A		1FE	5,861,050	139.9130	6,995,674	5,000,000	5,562,561		(31,323)			7.150	5.839	FA	148,958	357,500	09/21/2006	02/01/2032
867229-AE-6	SUNCOR ENERGY 6 1/2% Due 6/15/2038 JD15		A		1FE	37,100,420	139.0380	51,444,060	37,000,000	37,084,567		(8,509)			6.500	6.462	JD	106,889	2,405,000	09/18/2013	06/15/2038
87952V-AM-8	TELESAT CANADA/ TELESAT L BASIC		A	2	4FE	1,242,000	104.0870	1,249,041	1,200,000	1,241,495		(505)			6.500	5.663	AO	17,333		12/04/2019	10/15/2027
887147-A@-5	TIMBERWEST FOREST CORP SENIOR BOND SERIES 2		A		2PL	28,000,000	103.3340	28,933,520	28,000,000	28,000,000					4.660	4.660	AO	282,707	1,304,800	09/21/2011	10/13/2021
893526-DM-2	TRANSCAN PIPELINE		A		2FE	10,941,380	101.1170	11,122,867	11,000,000	10,970,114		11,044			2.500	2.609	FA	114,583	275,000	05/09/2017	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES CALL @ MAKE WHOLE +20BP		A		2FE	5,250,000	123.8970	6,194,873	5,000,000	5,192,029		(7,205)			5.850	5.489	MS	86,125	292,500	10/01/2009	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES 6.2% Due 10/15/2037 A015		A		2FE	13,635,836	130.5120	17,710,537	13,570,000	13,646,016		(6,238)			6.200	6.120	AO	177,616	841,340	09/23/2013	10/15/2037
89352H-AL-3	TRANSCANADA PIPELINES 5% Due 10/16/2043 A016		A	2	2FE	50,309,300	117.4240	58,711,916	50,000,000	50,277,749		(7,140)			5.000	4.958	AO	520,833	2,500,000	12/10/2014	10/16/2043
91831A-AC-5	VALEANT PHARMACEUTICALS BASIC		A	2	4FE	5,119,250	103.4790	5,691,338	5,500,000	5,166,395		47,145			6.125	7.536	AO	71,118	336,875	02/20/2019	04/15/2025
941053-AH-3	WASTE CONNECTIONS INC BASIC		A	2	2FE	14,977,800	111.5510	16,732,634	15,000,000	14,980,117		2,108			4.250	4.268	JD	53,125	664,063	11/06/2018	12/01/2028
98161*-AA-7	WORLEYPARSONS CANADIAN FINANCE GUARANTEED SENIOR NOTES				2Z	2,667,934	103.1740	2,594,089	2,514,286	2,549,046		(26,941)			5.560	4.392	MS	37,667	139,794	02/06/2015	03/24/2021
98462Y-B#-6	YAMANA GOLD INC SENIOR NOTES		A		2	22,052,100	104.0470	22,890,340	22,000,000	22,025,740		(10,443)			4.760	4.706	JD	23,271	1,047,200	04/04/2017	03/23/2022
98462Y-C#-5	YAMANA GOLD INC SERIES B SENIOR NOTES		A		2	9,000,000	105.9990	9,539,910	9,000,000	9,000,000					4.780	4.780	JD	25,095	430,200	05/22/2013	06/10/2023
C0445#-AM-8	ARC RESOURCES LTD SERIES H SENIOR NOTES		A	4	2	15,000,000	102.7030	15,405,450	15,000,000	15,000,000					3.810	3.810	FA	203,200	571,500	07/27/2012	08/23/2024
C1465*-AF-0	CGI GROUP INC SENIOR NOTES				2	15,000,000	104.5940	15,689,100	15,000,000	15,000,000					4.990	4.990	JD	33,267	748,500	04/28/2011	12/15/2021
C1465*-AL-7	CGI GROUP INC GUARANTEED SENIOR NOTES				2	28,000,000	106.0980	29,707,440	28,000,000	28,000,000					4.060	4.060	MS	344,198	1,136,800	07/31/2014	09/12/2024
C3322#-AE-8	ENERMARK INC. 7.97% Due 6/18/2021 JD18		A	4	2	2,000,000	104.8870	2,097,740	2,000,000	2,000,000					7.970	7.970	JD	5,756	159,400	05/14/2009	06/18/2021
C4861*-AE-7	IRVING OIL LIMITED SENIOR NOTES		A		2PL	8,000,000	104.2050	8,336,400	8,000,000	8,000,000					4.960	4.960	JJ	166,436	396,800	11/17/2011	01/31/2022
C4861*-AJ-6	IRVING OIL LIMITED SENIOR NOTES				2PL	13,000,000	106.6520	13,864,760	13,000,000	13,000,000					4.910	4.910	FA	253,547	638,300	07/26/2013	08/08/2023
C4861*-AL-1	IRVING OIL LIMITED 5.06% Due 8/8/2025 FA8				2PL	3,000,000	109.7080	3,291,240	3,000,000	3,000,000					5.060	5.060	FA	60,298	151,800	07/26/2013	08/08/2025
C4931*-AJ-2	KEYERA ENERGY LP 5.14% Due 9/8/2020 MS8		A		2	10,000,000	101.5860	10,158,600	10,000,000	10,000,000					5.140	5.140	MS	161,339	514,000	06/24/2010	09/08/2020
C4931*-AP-8	KEYERA ENERGY LP SENIOR GUARANTEED NOTES K SERI		A		2	11,000,000	105.7590	11,633,490	11,000,000	11,000,000					4.190	4.190	JD	15,363	460,900	04/25/2012	06/19/2024
C4931*-AU-7	KEYERA ENERGY LP SENIOR GUARANTEED		A		2	7,000,000	109.7130	7,679,910	7,000,000	7,000,000					4.750	4.750	MN	37,868	332,500	02/01/2017	11/20/2025
C4931*-BC-6	KEYERA ENERGY LP KEYERA ENERGY LTD PARTNERSHIP				2	12,132,977	98.8570	11,415,359	11,547,345	11,547,345				547,860	3.680	3.680	MS	119,220	415,538	10/04/2017	09/20/2027
C5793#-AK-9	McCAIN FOODS LIMITED McCAIN FOODS LIMITED				1FE	19,105,850	103.4080	19,901,464	19,245,575	19,245,575				913,100	3.680	3.680	AO	133,778	694,593	11/02/2018	10/23/2030
C5864@-AG-4	MULLEN GROUP LTD SENIOR NOTES		A		3	5,000,000	95.8200	4,791,000	5,000,000	5,000,000					3.840	3.840	AO	36,800	192,000	07/22/2014	10/22/2024
C7051*-AA-8	GCT CANADA LIMITED PARTNERSHIP SWAP				2PL	15,031,940	99.1600	15,267,130	15,396,460	15,396,460				730,480	3.860	3.860	JD	26,413	580,938	03/30/2017	12/15/2025
C9082@-AA-5	TRANSURBAN CARDINAL HOLDINGS TRANSURBAN CARDINAL HOLDINGS				2PL	6,776,091	102.6270	7,110,416	6,928,407	6,928,407				328,716	4.220	4.245	JAJO	49,542	264,867	12/04/2018	02/10/2023
C9824@-AD-2	WORLEYPARSONS CANADIAN FINANCE GUARANTEED SENIOR NOTES		A		2Z	5,820,946	103.1740	5,659,831	5,485,714	5,561,555		(58,780)			5.560	4.392	MS	82,182	305,006	02/06/2015	03/24/2021
00185A-AG-9	AON PLC 4.6% Due 6/14/2044 JD14		D	2	2FE	9,871,200	115.8990	11,589,884	10,000,000	9,884,191		2,494			4.600	4.680	JD	21,722	460,000	06/16/2014	06/14/2044
00386S-AJ-1	ABU DHABI NATIONAL ENERGY CO 5 7/8% Due 12/13/2021 JD13		D		1FE	4,975,750	106.5240	5,326,221	5,000,000	4,994,098		2,776			5.875	5.940	JD	14,688	293,750	12/05/2011	12/13/2021
00386S-AL-6	ABU DHABI NATIONAL ENERGY CO 3 5/8% Due 1/12/2023 JJ12		D		1FE	7,579,624	102.8650	7,817,740	7,600,000	7,593,128		2,101			3.625	3.657	JJ	129,332	275,500	12/06/2012	01/12/2023
00507U-AS-0	ACTAVIS FUNDING SCS 3.8% Due 3/15/2025 MS15		D	2	2FE	37,225,575	105.0570	38,608,346	36,750,000	37,025,433		(49,711)			3.800	3.634	MS	411,192	1,396,500	12/18/2017	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS 4 3/4% Due 3/15/2045 MS15		D	2	2FE	12,664,547	108.8110	13,980,026	12,848,000	12,667,190		3,382			4.750	4.846	MS	179,694	610,280	03/19/2018	03/15/2045
00772B-AP-6	AERCAP IRELAND CAP/GLOBA 4 5/8% Due 7/1/2022 JJ1		D		2FE	4,722,500	105.6280	4,964,536	4,700,000	4,708,848		(3,272)			4.625	4.544	JJ	108,688	217,375	06/23/2015	07/01/2022
00774M-AG-0	AERCAP IRELAND CAP/GLOBA BASIC		D	2	2FE	763,360	107.7450	861,960	800,000	768,262		4,724			4.450	5.259	AO	8,900	39,556	12/14/2018	10/01/2025
00928Q-AM-3	AIRCASTLE LTD 5 1/8% Due 3/15/2021 MS15		D		2FE	4,705,600	103.3210	4,856,109	4,700,000	4,701,252		(984)			5.125	5.102	MS	70,924	240,875	01/16/2015	03/15/2021
015514-AA-0	ALGECO SCOTSMAN FIN 2 BASIC		D	2	5FE	1,568,500	99.0870	1,585,398	1,600,000	1,569,110		610			10.000	10.649	FA	60,444		12/09/2019	08/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
01551U-AC-8	ALGECO SCOTSMAN GLOB FIN BASIC		D	2	4FE	7,302,740	97.4490	7,211,202	7,400,000	7,334,668		17,604			8.000	8.327	FA	223,644	592,000	02/07/2018	02/15/2023
01609W-AS-1	ALIBABA GROUP HOLDING BASIC		D	2	1FE	9,661,450	101.3650	10,136,485	10,000,000	9,767,051		62,819			2.800	3.527	JD	19,444	280,000	04/18/2018	06/06/2023
01609W-AT-9	ALIBABA GROUP HOLDING BASIC		D	2	1FE	27,674,135	104.2870	29,721,756	28,500,000	27,794,253		72,818			3.400	3.760	JD	67,292	969,000	04/15/2019	12/06/2027
01609W-AV-4	ALIBABA GROUP HOLDING BASIC		D	2	1FE	23,527,680	111.7140	26,811,397	24,000,000	23,542,433		7,838			4.200	4.316	JD	70,000	1,008,000	02/22/2018	12/06/2047
02364W-AJ-4	AMERICAN MOVIL SA DE CV CALL @MAKE WHOLE +35BP		D		1FE	10,179,300	134.2280	11,677,836	8,700,000	10,014,601		(58,273)			6.375	4.935	MS	184,875	554,625	12/14/2018	03/01/2035
02364W-AP-0	AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15		D		1FE	8,392,360	132.4280	10,594,242	8,000,000	8,316,163		(10,428)			6.125	5.762	MN	62,611	490,000	10/29/2010	11/15/2037
02364W-AV-7	AMERICAN MOVIL SA DE CV 5% Due 3/30/2020 MS31		D		1FE	6,334,813	100.6650	5,611,052	5,574,000	5,604,246		(120,681)			5.000	2.775	MS	70,449	278,700	12/14/2018	03/30/2020
02364W-AW-5	AMERICAN MOVIL SA DE CV 6 1/8% Due 3/30/2040 MS31		D		1FE	3,852,890	134.3470	4,702,143	3,500,000	3,798,970		(7,980)			6.125	5.424	MS	54,189	214,375	11/30/2011	03/30/2040
02364W-BD-6	AMERICAN MOVIL SA DE CV 3 1/8% Due 7/16/2022 JJ16		D		1FE	22,140,012	102.4360	22,346,307	21,815,000	21,973,271		(59,448)			3.125	2.827	JJ	312,454	681,719	12/14/2018	07/16/2022
02364W-BE-4	AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16		D		1FE	71,982,139	112.2370	78,566,156	70,000,000	71,847,303		(51,887)			4.375	4.188	JJ	1,403,646	3,062,500	11/13/2017	07/16/2042
02364W-BG-9	AMERICAN MOVIL SA DE CV BASIC		D	2	1FE	9,943,700	114.2850	11,428,545	10,000,000	9,944,340		640			4.375	4.409	AO	83,854	218,750	04/15/2019	04/22/2049
03969A-AL-4	ARDAGH PKG FIN/HLDGS USA		D	2	4FE	5,747,531	104.8910	5,768,993	5,500,000	5,655,143		(45,174)			6.000	5.009	FA	124,667	330,000	12/08/2017	02/15/2025
046353-AD-0	ASTRAZENECA 6.45% Due 9/15/2037 MS15		D		2FE	7,368,502	141.4750	10,044,755	7,100,000	7,316,225		(6,601)			6.450	6.165	MS	134,841	457,950	05/27/2009	09/15/2037
046353-AG-3	ASTRAZENECA 4% Due 9/18/2042 MS18		D		2FE	11,429,500	110.5840	12,496,012	11,300,000	11,420,703		(3,467)			4.000	3.927	MS	129,322	452,000	10/17/2016	09/18/2042
046353-AL-2	ASTRAZENECA 3 3/8% Due 11/16/2025 MN16		D		2FE	6,341,032	106.3700	6,807,657	6,400,000	6,356,526		6,532			3.375	3.503	MN	27,000	216,000	12/14/2018	11/16/2025
046353-AM-0	ASTRAZENECA 4 3/8% Due 11/16/2045 MN16		D		2FE	13,473,670	117.7300	15,304,910	13,000,000	13,454,597		(9,694)			4.375	4.153	MN	71,094	568,750	02/06/2018	11/16/2045
046353-AN-8	ASTRAZENECA BASIC		D	2	2FE	466,370	104.2480	521,241	500,000	469,892		3,401			3.125	4.070	JD	825	15,625	12/14/2018	06/12/2027
046353-AU-2	ASTRAZENECA BASIC		D	2	2FE	4,686,300	118.7250	5,936,251	5,000,000	4,691,136		4,836			4.375	4.773	FA	81,424	218,750	01/18/2019	08/17/2048
04965D-A*-7	ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION		D		2	10,000,000	105.7220	10,572,200	10,000,000	10,000,000					4.480	4.480	JJ	211,556	448,000	05/09/2018	07/11/2023
04965D-A@-5	ATRESMEDIA CORPORACION ATRESMEDIA CORPORACION		D		2	4,000,000	109.4020	4,376,080	4,000,000	4,000,000					4.750	4.750	JJ	89,722	190,000	05/09/2018	07/11/2025
05070F-A*-1	AUCKLAND INTERNATIONAL AIRPORT SERIES A GUARANTEED SENIOR NOT		D		1FE	20,000,000	102.0340	20,406,800	20,000,000	20,000,000					4.420	4.420	FA	333,956	884,000	11/18/2010	02/15/2021
052528-AH-9	AUST & NZ BK 4 1/2% Due 3/19/2024 MS19		D		2FE	4,632,639	106.5320	4,953,726	4,650,000	4,637,494		2,682			4.500	4.571	MS	59,288	209,250	11/26/2018	03/19/2024
05253J-AT-8	AUST & NZ BANKING GRP NY BASIC		D		1FE	1,372,322	100.3260	1,404,562	1,400,000	1,387,290		14,451			2.250	3.336	MN	4,550	31,500	12/14/2018	11/09/2020
05256L-AB-9	AUSTRALIA PACIFIC LNG AUSTRALIA PACIFIC LNG		D		2FE	24,000,000	110.4820	26,515,680	24,000,000	24,000,000					4.820	4.820	MS	292,413	1,169,653	10/10/2018	09/30/2030
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY		D	4	2FE	8,000,000	110.7110	8,856,880	8,000,000	8,000,000					4.850	4.848	MS	98,078	195,078	04/09/2019	09/30/2030
055262-A#-6	BASF AG SENIOR NOTES		D		1FE	13,000,000	106.7770	13,881,010	13,000,000	13,000,000					3.890	3.890	JD	28,094	505,700	10/08/2013	12/11/2025
05541V-AA-4	BG ENERGY CAPITAL PLC 4% Due 12/9/2020 JD9		D		1FE	9,884,700	101.8370	10,183,748	10,000,000	9,987,063		13,251			4.000	4.142	JD	24,444	400,000	12/02/2010	12/09/2020
05541V-AE-6	BG ENERGY CAPITAL PLC 4% Due 10/15/2021 AO15		D		1FE	1,721,294	103.3350	1,792,859	1,735,000	1,732,128		1,518			4.000	4.097	AO	14,651	69,400	10/06/2011	10/15/2021
05541V-AF-3	BG ENERGY CAPITAL PLC 5 1/8% Due 10/15/2041 AO15		D		1FE	32,960,357	126.4130	39,984,482	31,630,000	32,810,660		(31,454)			5.125	4.841	AO	342,219	1,621,038	09/08/2014	10/15/2041
055451-AQ-1	BHP BILLITON FIN USA BASIC		D		1FE	1,384,124	101.9040	1,426,651	1,400,000	1,389,143		4,841			2.875	3.252	FA	14,199	40,250	12/14/2018	02/24/2022
055451-AR-9	BHP BILLITON FIN USA BASIC		D		1FE	15,747,956	113.9210	17,486,821	15,350,000	15,723,038		(10,390)			4.125	3.959	FA	223,374	633,188	12/14/2018	02/24/2042
055451-AV-0	BHP BILLITON FIN USA 5% Due 9/30/2043 MS31		D		1FE	50,211,880	128.6770	61,121,812	47,500,000	50,043,208		(58,956)			5.000	4.623	MS	600,347	2,375,000	12/13/2018	09/30/2043
05565Q-CP-1	BP CAPITAL MARKETS PLC BASIC		D		1FE	5,195,900	106.6520	5,332,614	5,000,000	5,170,280		(25,620)			3.814	2.928	FA	74,691	95,350	04/29/2019	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC BASIC		D		1FE	6,382,040	106.3710	6,382,287	6,000,000	6,354,850		(27,190)			3.535	2.239	MN	33,583	106,050	08/09/2019	11/04/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC 3.506% Due 3/17/2025 MS17		D		1FE	6,876,940	106.4580	7,452,040	7,000,000	6,925,713		12,693			3.506	3.732	MS	70,899	245,420	12/15/2015	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC BASIC		D		1FE	29,405,482	105.2830	31,795,444	30,200,000	29,536,303		73,156			3.279	3.607	MS	280,573	990,258	03/20/2018	09/19/2027
05607M-AA-5	BAA FUNDING LTD 4 7/8% Due 7/15/2021 JJ15		D		1FE	14,650,732	103.7050	15,348,393	14,800,000	14,772,154		16,997			4.875	5.004	JJ	332,692	728,900	07/01/2011	07/15/2021
05964H-AB-1	BANCO SANTANDER CHILE BASIC		D		1FE	16,671,896	107.7520	17,563,631	16,300,000	16,590,013		(34,041)			4.250	3.965	AO	153,944	692,750	04/04/2018	04/11/2027
05964H-AE-5	BANCO SANTANDER CHILE BASIC		D		1FE	1,909,900	101.9940	2,039,890	2,000,000	1,938,107		18,059			3.125	4.186	FA	22,222	62,500	05/31/2018	02/23/2023
05964H-AF-2	BANCO SANTANDER CHILE BASIC		D		1FE	9,257,127	105.3330	9,795,929	9,300,000	9,264,553		3,641			3.800	3.855	FA	125,653	353,400	10/17/2017	02/23/2028
05964H-AG-0	BANCO SANTANDER CHILE BASIC		D		1FE	34,213,800	104.3320	35,785,753	34,300,000	34,241,358		16,419			3.848	3.904	AO	289,637	1,319,864	04/25/2018	04/12/2023
05964H-AJ-4	BANCO SANTANDER CHILE BASIC		D		1FE	34,298,108	109.4790	37,551,179	34,300,000	34,298,304		128			4.379	4.380	AO	329,605	1,501,997	04/20/2018	04/12/2028
067316-AE-9	BACARDI LTD BASIC		D	2	2FE	7,224,630	107.5280	7,526,950	7,000,000	7,211,534		(14,030)			4.450	3.792	MN	39,803	244,750	08/06/2019	05/15/2025
067316-AF-6	BACARDI LTD BASIC		D	2	2FE	30,803,122	109.1110	32,842,459	30,100,000	30,775,259		(30,809)			4.700	4.363	MN	180,767	1,203,200	07/24/2019	05/15/2028
067316-AG-4	BACARDI LTD BASIC		D	2	2FE	9,266,334	113.2240	10,529,836	9,300,000	9,268,271		1,015			5.150	5.179	MN	61,199	478,950	04/24/2018	05/15/2038
06738E-AE-5	BARCLAYS PLC		D		2FE	13,678,000	104.5800	14,641,165	14,000,000	13,777,496		37,734			3.650	3.991	MS	149,042	511,000	04/10/2017	03/16/2025
06738E-AQ-8	BARCLAYS PLC 3.2% Due 8/10/2021 FA10		D		2FE	9,294,048	101.4500	9,434,832	9,300,000	9,297,982		1,204			3.200	3.214	FA	116,560	297,600	08/03/2016	08/10/2021
06738E-AU-9	BARCLAYS PLC BASIC		D	2	2FE	14,906,180	107.4240	16,113,621	15,000,000	14,920,908		8,051			4.337	4.416	JJ	309,011	650,550	04/03/2018	01/10/2028
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES		D		1PL	35,000,000	120.0000	42,000,000	35,000,000	35,000,000					5.900	5.900	FA	780,111	2,065,000	01/19/2017	02/15/2042
099514-A#-8	BORAL LIMITED 4.01% Due 5/5/2025 MN5		D		2	17,000,000	105.5880	17,949,960	17,000,000	17,000,000					4.010	4.010	MN	106,042	698,700	10/15/2014	05/05/2025
111021-AE-1	BRITISH TELECOM PLC 9 3/8% Due 12/15/2030 JD15		D		2FE	6,297,600	153.7240	7,686,202	5,000,000	5,804,155		(47,536)			9.125	6.999	JD	20,278	481,250	12/16/2002	12/15/2030
191241-AD-0	COCA-COLA FEMSA SAB CV BASIC		D		1FE	610,296	100.2760	601,658	600,000	601,100		(8,885)			4.625	3.102	FA	10,483	27,750	12/14/2018	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB CV 3 7/8% Due 11/26/2023 MN26		D		1FE	1,304,238	105.3420	1,369,442	1,300,000	1,303,433		(779)			3.875	3.802	MN	4,898	50,375	12/14/2018	11/26/2023

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
191241-AF-5	COCA-COLA FEMSA SAB CV 5 1/4% Due 11/26/2043 MN26		D		1FE	19,200,412	122.4960	23,151,653	18,900,000	19,170,782		(5,832)			5.250	5.144	MN	96,469	992,250	12/14/2018	11/26/2043
2027A0-HY-8	COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6		D		1FE	11,687,274	100.8610	12,305,055	12,200,000	11,794,284		51,146			2.625	3.181	MS	102,302	320,250	02/25/2019	09/06/2026
2027A0-JK-6	COMMONWEALTH BANK AUST BASIC		D		1FE	10,949,750	101.7930	11,197,196	11,000,000	11,003,335		33,443			2.750	2.731	MS	93,271	165,000	12/04/2019	03/10/2022
2027A0-JN-0	COMMONWEALTH BANK AUST BASIC		D		1FE	81,197,803	109.1550	89,834,351	82,300,000	81,216,113		18,832			3.900	3.978	JJ	1,506,776	2,819,700	02/15/2019	07/12/2047
21684A-AB-2	COOPERATIEVE RABOBANK UA 5 3/4% Due 12/1/2043 JD1		D		2FE	5,964,021	132.3820	7,810,528	5,900,000	5,958,040		(1,138)			5.750	5.674	JD	28,271	339,250	11/26/2013	12/01/2043
21684A-AD-8	COOPERATIEVE RABOBANK UA 5 1/4% Due 8/4/2045 FA4		D		2FE	497,755	126.1260	630,628	500,000	497,909		38			5.250	5.280	FA	10,719	26,250	07/28/2015	08/04/2045
21685W-BT-3	COOPERATIEVE RABOBANK UA BASIC		D		1FE	1,327,469	102.5700	1,333,413	1,300,000	1,313,931		(13,089)			4.500	3.430	JJ	27,625	58,500	12/14/2018	01/11/2021
21685W-DF-1	COOPERATIEVE RABOBANK UA 3.95% Due 11/9/2022 MN9		D		2FE	36,631,647	104.5230	37,941,998	36,300,000	36,409,092		(35,518)			3.950	3.838	MN	207,112	1,433,850	02/20/2013	11/09/2022
225401-AC-2	CREDIT SUISSE GROUP		D	2	2FE	51,120,530	108.8110	55,384,761	50,900,000	51,094,409		10,333			4.282	4.186	JJ	1,041,335	1,858,388	09/25/2019	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP BASIC		D	2	2FE	16,907,726	106.8540	18,961,288	17,745,000	16,997,804		74,014			3.869	4.422	JJ	322,299	628,519	12/11/2019	01/12/2029
225433-AH-4	CRED SUIS GP FUN LTD BASIC		D		2FE	9,632,365	104.0850	10,096,293	9,700,000	9,650,675		17,319			3.800	4.000	MS	108,532	368,600	12/14/2018	09/15/2022
225433-AR-2	CRED SUIS GP FUN LTD 4.55% Due 4/17/2026 A018		D		2FE	40,570,990	111.0280	43,300,848	39,000,000	40,086,604		(149,449)			4.550	4.043	AO	359,829	1,774,500	12/14/2018	04/17/2026
225433-AT-8	CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10		D		2FE	3,519,180	104.7330	3,665,659	3,500,000	3,513,239		(3,548)			3.800	3.682	JD	7,758	133,000	04/04/2018	06/09/2023
22546Q-AF-4	CREDIT SUISSE NEW YORK 4 3/8% Due 8/5/2020 FA5		D		1FE	1,498,080	101.4010	1,521,022	1,500,000	1,499,861		226			4.375	4.391	FA	26,615	65,625	08/02/2010	08/05/2020
22546Q-AP-2	CREDIT SUISSE NEW YORK 3 5/8% Due 9/9/2024 MS9		D		1FE	7,932,390	106.2470	8,499,723	8,000,000	7,949,152		9,738			3.625	3.774	MS	90,222	290,000	08/01/2018	09/09/2024
25156P-AC-7	DEUTSCHE TELEKOM INT FIN CPN UP IF RTG DWN,CPN DWN IF R		D		2FE	37,201,294	146.6530	44,142,556	30,100,000	34,574,442		(287,808)			8.750	6.743	JD	117,056	2,633,750	12/14/2018	06/15/2030
25156P-AD-5	DEUTSCHE TELEKOM INT FIN +50BP IF > BAA1/BBB+ - 50BP <		D		2FE	5,946,000	159.0520	7,634,485	4,800,000	5,567,750		(37,079)			9.250	7.272	JD	37,000	444,000	12/13/2002	06/01/2032
25243Y-AH-2	DIAGEO CAPITAL PLC 5 7/8% Due 9/30/2036 MS31		D		1FE	4,368,821	136.0500	6,122,235	4,500,000	4,397,586		3,364			5.875	6.092	MS	66,828	264,375	02/23/2009	09/30/2036
25243Y-AV-1	DIAGEO CAPITAL PLC 3 7/8% Due 4/29/2043 A029		D	2	1FE	4,554,150	111.4570	5,572,865	5,000,000	4,592,156		9,815			3.875	4.440	AO	33,368	193,750	11/09/2015	04/29/2043
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC		D	2	1FE	750,720	98.6030	739,520	750,000	750,704		(16)			2.375	2.364	AO	4,354		10/02/2019	10/24/2029
268317-AC-8	ELECTRICITE DE FRANCE 6.95% Due 1/26/2039 JJ26		D		1FE	15,345,550	145.0940	21,764,036	15,000,000	15,288,154		(7,409)			6.950	6.768	JJ	448,854	1,042,500	04/27/2009	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE 4 7/8% Due 1/22/2044 JJ22		D		1FE	21,136,380	115.3480	23,069,617	20,000,000	21,038,875		(23,537)			4.875	4.519	JJ	430,625	975,000	08/03/2015	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE 4.95% Due 10/13/2045 A013		D	2	1FE	10,433,350	117.0890	11,708,885	10,000,000	10,403,711		(8,741)			4.950	4.671	AO	107,250	495,000	05/02/2016	10/13/2045
285295-B@-9	ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC		D		2Z	11,000,000	101.8820	11,207,020	11,000,000	11,000,000					3.370	3.370	JD	21,624		12/13/2019	12/10/2026
344419-AA-4	FOMENTO ECONOMICO MEX BASIC		D		1FE	853,821	101.0830	909,751	900,000	863,996		9,824			2.875	4.164	MN	3,666	25,875	12/14/2018	05/10/2023
344419-AB-2	FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10		D		1FE	37,937,510	110.8420	44,280,386	39,949,000	38,132,484		36,665			4.375	4.684	MN	247,601	1,747,769	01/18/2019	05/10/2043
35177P-AL-1	FRANCE TELECOM 9% Due 3/1/2031 MS1		D		2FE	25,800,507	155.1680	29,637,175	19,100,000	23,282,969		(252,870)			9.000	6.246	MS	573,000	1,719,000	05/25/2005	03/01/2031
377373-AE-5	GLAXOSMITHKLINE CAPITAL BASIC		D		1FE	4,342,796	101.7190	4,373,928	4,300,000	4,332,435		(10,393)			3.125	2.560	MN	17,543	87,500	07/10/2019	05/14/2021
377373-AJ-4	GLAXOSMITHKLINE CAPITAL BASIC		D	2	1FE	9,704,403	102.1950	9,702,349	9,494,000	9,699,136		(5,267)			2.875	1.924	JD	22,746		12/05/2019	06/01/2022
40052V-AB-0	GRUPO BIMBO SAB DE CV		D		2FE	11,191,101	104.0870	11,010,337	10,578,000	10,858,300		(129,265)			4.500	3.165	JJ	206,271	476,010	05/04/2017	01/25/2022
404280-AK-5	HSBC HOLDINGS PLC 5.1% Due 4/5/2021 A05		D		1FE	9,009,180	103.6880	8,502,400	8,200,000	8,331,224		(100,266)			5.100	3.786	AO	99,903	418,200	07/27/2012	04/05/2021
404280-AQ-2	HSBC HOLDINGS PLC 5 1/4% Due 3/14/2044 MS14		D		1FE	20,248,580	126.5080	24,036,555	19,000,000	20,135,182		(24,340)			5.250	4.829	MS	296,479	997,500	08/04/2015	03/14/2044
404280-AV-1	HSBC HOLDINGS PLC 3.4% Due 3/8/2021 MS8		D		1FE	15,217,800	101.6270	15,243,986	15,000,000	15,055,111		(44,970)			3.400	3.082	MS	160,083	510,000	03/17/2016	03/08/2021
404280-BA-6	HSBC HOLDINGS PLC BASIC		D		1FE	10,026,600	104.2430	10,424,330	10,000,000	10,018,433		(5,017)			3.600	3.542	MN	36,000	360,000	04/18/2018	05/25/2023
404280-BK-4	HSBC HOLDINGS PLC BASIC		D	2	1FE	38,068,470	106.9680	40,647,773	38,000,000	38,027,894		(10,715)			4.041	4.010	MS	460,674	1,535,580	04/25/2018	03/13/2028
404280-BM-0	HSBC HOLDINGS PLC BASIC		D	2	1FE	16,876,997	102.3180	17,701,026	17,300,000	16,997,856		71,239			3.033	3.517	MN	56,843	524,709	04/25/2018	11/22/2023
404280-BT-5	HSBC HOLDINGS PLC BASIC		D	2	1FE	2,220,420	111.5980	2,231,957	2,000,000	2,215,924		(4,496)			4.583	3.122	JD	3,055	45,830	10/15/2019	06/19/2029
423012-AE-3	HEINEKEN NV 4% Due 10/1/2042 A01		D		2FE	2,494,710	107.1440	3,214,322	3,000,000	2,551,177		10,250			4.000	5.121	AO	30,000	120,000	09/23/2013	10/01/2042
43474T-AB-9	HOLCIM LTD 6 7/8% Due 9/29/2039 MS29		D		2FE	22,849,790	128.9580	28,370,767	22,000,000	22,715,872		(17,345)			6.875	6.578	MS	386,528	1,512,500	10/02/2009	09/29/2039
43475D-AA-5	HOLCIM CAPITAL CORP 6 1/2% Due 9/12/2043 MS12		D		2FE	9,789,600	126.8600	12,685,974	10,000,000	9,807,122		3,284			6.500	6.663	MS	196,806	650,000	09/05/2013	09/12/2043
43761A-B#-2	HOMESERVE PLC HOMESERVE PLC		D		2	15,000,000	110.2040	16,530,600	15,000,000	15,000,000					4.830	4.830	JD	36,225	724,500	01/03/2019	12/13/2025
44328M-AK-0	HSBC BANK PLC 4 3/4% Due 1/19/2021 JJ19		D		1FE	511,220	102.7550	513,773	500,000	501,516		(1,381)			4.750	4.451	JJ	10,688	23,750	10/06/2011	01/19/2021
449786-AP-7	ING BANK NV 5% Due 6/9/2021 JD9		D		1FE	9,177,752	104.3990	9,709,089	9,300,000	9,277,959		14,398			5.000	5.173	JD	28,417	465,000	10/12/2011	06/09/2021
45326Y-A*-8	INCITEC PIVOT LTD. INCITEC PIVOT LTD.		D		2Z	7,000,000	106.4430	7,451,010	7,000,000	7,000,000					4.030	4.030	AO	47,800		11/19/2019	10/30/2028
45326Y-A@-6	INCITEC PIVOT LTD. INCITEC PIVOT LTD.		D		2Z	5,000,000	107.5910	5,379,550	5,000,000	5,000,000					4.130	4.130	AO	34,990		11/19/2019	10/30/2030
456837-AG-8	ING GROEP		D		1FE	15,809,804	102.3250	15,962,775	15,600,000	15,696,971		(41,340)			3.150	2.862	MS	125,580	491,400	12/14/2018	03/29/2022
45824T-AP-0	INTELSAT JACKSON HLDG BASIC		D	2	5FE	6,849,125	85.8300	6,608,875	7,700,000	6,998,654		102,804			5.500	8.472	FA	176,458	302,500	12/05/2019	08/01/2023
460599-AB-9	INTERNATIONAL GAME TECH BASIC		D	2	3FE	5,915,145	105.6340	5,809,849	5,500,000	5,696,714		(115,387)			6.250	3.950	FA	129,861	343,750	11/19/2018	02/15/2022
46132F-AA-8	INVESCO FINANCE PLC BASIC		D		1FE	1,363,180	102.7590	1,438,619	1,400,000	1,372,329		8,833			3.125	3.849	MN	3,767	43,750	12/14/2018	11/30/2022
46132F-AC-4	INVESCO FINANCE PLC 5 3/8% Due 11/30/2043 MN31		D		1FE	31,803,251	121.6040	38,548,582	31,700,000	31,793,666		(2,055)			5.375	5.352	MN	146,723	1,703,875	11/26/2013	11/30/2043
46132F-AD-2	INVESCO FINANCE PLC BASIC		D		1FE	964,920	106.7430	1,067,426	1,000,000	969,441		4,355			3.750	4.331	JJ	17,292	37,500	12/14/2018	01/15/2026
46137N-AB-4	INVERSIONES LATIN AMERICA INVERSIONES LATIN AMERICA		D		2FE	26,562,780	103.5100	27,495,133	26,562,780	26,562,780					5.350	5.350	MS	359,225	1,421,109	10/19/2017	03/31/2033
462629-A*-7	IPSEN SA IPSEN SA		D		2IF	20,000,000	102.1030	20,420,600	20,000,000	20,000,000					3.630	3.630	JJ	318,633		07/26/2019	07/23/2026

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
	ENGENIUM CAPITAL EQUIPTMENT DOLLAR TRUST ASSET																				
46359C-AA-1	BACKED NOTE		D		2FE	4,263,620	100.0000	4,264,339	4,264,339	4,263,823		64			3.670	3.700	MON	4,782	156,501	08/01/2016	12/21/2026
478375-AN-8	JOHNSON CONTROLS 4.95% Due 7/2/2064 JJ2		D	2	2FE	8,100,000	104.6870	8,479,633	8,100,000	8,100,000					4.950	4.950	JJ	199,361	400,950	02/02/2017	07/02/2064
478375-AR-9	JOHNSON CONTROLS 3.9% Due 2/14/2026 FA14		D	2	2FE	3,145,116	106.5530	3,261,590	3,061,000	3,119,593		(8,817)			3.900	3.537	FA	45,430	119,379	12/28/2016	02/14/2026
478375-AS-7	JOHNSON CONTROLS 5 1/8% Due 9/14/2045 MS14		D	2	2FE	10,548,800	114.2650	11,426,488	10,000,000	10,519,404		(10,490)			5.125	4.769	MS	152,326	512,500	12/28/2016	09/14/2045
493859-B*-2	KIER GROUP PLC SENIOR NOTES		D		3	13,000,000	65.0000	8,450,000	13,000,000	13,000,000					4.830	4.830	JD	19,186	627,900	11/16/2012	12/20/2022
493859-B@-0	KIER GROUP PLC SENIOR NOTES		D		3	8,000,000	70.0000	5,600,000	8,000,000	8,000,000					4.220	4.220	MN	38,449	337,600	11/05/2014	11/20/2021
493859-C*-1	KIER GROUP PLC SENIOR NOTES		D		3	6,000,000	65.0000	3,900,000	6,000,000	6,000,000					4.610	4.610	MN	31,502	276,600	11/05/2014	11/20/2024
50247V-AB-5	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15		D		2FE	12,221,968	118.6960	13,317,700	11,220,000	12,161,258		(21,840)			5.250	4.658	JJ	271,618	589,050	01/31/2017	07/15/2043
50247V-AC-3	LYB INTL FINANCE BV 4 7/8% Due 3/15/2044 MS15		D	2	2FE	9,857,580	113.7610	10,807,262	9,500,000	9,821,788		(7,339)			4.875	4.638	MS	136,365	463,125	06/16/2014	03/15/2044
50247W-AB-3	LYB INTERNATIONAL FINANC		D	2	2FE	1,309,952	104.9520	1,469,333	1,400,000	1,321,443		9,144			3.500	4.422	MS	16,197	49,000	09/25/2018	03/02/2027
539439-AP-4	LLOYDS TSB GR-AD BASIC		D	2	1FE	4,784,400	101.4760	5,073,800	5,000,000	4,842,989		37,212			2.907	3.792	MN	21,803	145,350	05/24/2018	11/07/2023
539439-AR-0	LLOYDS TSB GR-AD BASIC		D		1FE	19,909,200	110.4150	22,083,061	20,000,000	19,922,333		7,733			4.375	4.432	MS	240,625	875,000	05/10/2018	03/22/2028
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1FE	496,950	105.1680	525,842	500,000	497,738		276			3.750	3.824	JJ	8,854	18,750	01/12/2017	01/11/2027
53944Y-AF-0	LLOYDS BANKING GROUP PLC BASIC		D		1FE	687,197	109.1740	764,216	700,000	689,049		1,787			4.450	4.785	MN	4,586	31,150	12/14/2018	05/08/2025
53947M-AB-2	LLOYDS BANK PLC 5.8% Due 1/13/2020 JJ13		D		1FE	18,831,419	100.1050	18,569,532	18,550,000	18,551,339		(39,559)			5.800	5.577	JJ	502,087	1,075,900	04/14/2011	01/13/2020
55608J-AE-8	MACQUARIE GROUP 6 1/4% Due 1/14/2021 JJ14		D		1FE	24,004,531	104.1140	25,091,567	24,100,000	24,087,138		11,612			6.250	6.304	JJ	698,733	1,506,250	03/07/2011	01/14/2021
58507L-AC-3	MEDTRONIC GLOBAL HLDINGS BASIC		D	2	1FE	9,543,919	106.5610	9,910,137	9,300,000	9,494,377		(24,558)			3.350	3.017	AO	77,888	311,550	01/08/2018	04/01/2027
606822-AA-2	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	888,012	101.1490	910,340	900,000	893,555		5,348			2.950	3.583	MS	8,850	26,550	12/14/2018	03/01/2021
606822-AL-8	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	53,098,740	101.9030	55,027,553	54,000,000	53,393,084		269,471			2.998	3.548	FA	580,113	1,618,920	11/26/2018	02/22/2022
606822-AN-4	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	1,169,112	106.1700	1,274,041	1,200,000	1,172,537		3,299			3.677	4.049	FA	15,811	44,124	12/14/2018	02/22/2027
606822-AT-1	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	2,995,770	103.5270	3,105,812	3,000,000	2,997,232		813			3.455	3.486	MS	34,262	103,650	04/04/2018	03/02/2023
606822-AV-6	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	25,118,950	108.8660	27,216,448	25,000,000	25,101,712		(10,398)			3.961	3.902	MS	327,333	990,250	04/04/2018	03/02/2028
606822-AW-4	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	4,605,390	102.2830	4,602,756	4,500,000	4,602,215		(3,175)			3.535	2.056	JJ	68,491		12/11/2019	07/26/2021
606822-BB-9	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	18,213,805	115.1820	21,308,673	18,500,000	18,225,010		9,824			4.286	4.404	JJ	341,392	792,910	11/26/2018	07/26/2038
606822-BD-5	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	9,122,850	104.3240	9,389,189	9,000,000	9,107,225		(15,625)			3.407	3.101	MS	97,100	153,315	04/29/2019	03/07/2024
606822-BH-6	MITSUBISHI UFJ FIN GRP BASIC		D		1FE	5,757,700	107.9370	6,044,497	5,600,000	5,754,965		(2,735)			3.741	3.381	MS	66,340	67,338	10/22/2019	03/07/2029
60920L-AC-8	MONDELEZ INTL HLDINGS NE 2% Due 10/28/2021 A028		D	2	2FE	12,952,030	99.9050	12,987,591	13,000,000	12,981,919		9,625			2.000	2.078	AO	45,500	260,000	10/19/2016	10/28/2021
62947Q-AY-4	NXP BV BASIC		D	2	2FE	23,578,045	117.0820	26,343,398	22,500,000	23,507,025		(71,077)			5.550	4.904	JD	104,063	1,096,510	05/30/2019	12/01/2028
62947Q-AZ-1	NXP BV BASIC		D	2	2FE	11,624,770	108.9320	11,982,518	11,000,000	11,543,429		(81,342)			4.875	3.565	MS	178,750	268,125	04/29/2019	03/01/2024
63254A-AP-3	NATIONAL AUSTRALIA BK/NY BASIC		D		1FE	771,200	105.2040	841,635	800,000	774,952		3,616			3.375	3.963	JJ	12,525	27,000	12/14/2018	01/14/2026
6325C0-BY-6	NATIONAL AUSTRALIA BANK 4 3/8% Due 12/10/2020 JD10		D		1FE	15,852,112	102.3080	15,960,097	15,600,000	15,693,510		(96,037)			4.375	3.721	JD	39,813	682,656	11/26/2018	12/10/2020
68620Y-A#-9	ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY FINANCE LIMITED		D		2	8,000,000	115.9940	9,279,520	8,000,000	8,000,000					5.160	5.160	JJ	190,347	206,400	01/18/2019	01/15/2029
68620Y-A@-1	ORIGIN ENERGY FINANCE LIMITED SENIOR NOTES		D		2	20,000,000	108.6040	21,720,800	20,000,000	20,000,000					5.040	5.040	JD	33,600	1,008,000	12/11/2013	12/19/2023
69867D-AC-2	PANTHER BF AGGREGATOR 2 BASIC		D	2	4FE	2,770,500	106.2560	2,868,910	2,700,000	2,769,514		(986)			8.500	7.789	MN	29,325	79,333	12/09/2019	05/15/2027
714264-AA-6	PERNOD-RICAR 5 3/4% Due 4/7/2021 A07		D		2FE	27,904,475	104.6540	28,258,585	27,002,000	27,277,688		(105,155)			5.750	4.903	AO	362,277	1,351,250	11/12/2019	04/07/2021
714264-AD-0	PERNOD-RICAR 4.45% Due 1/15/2022 JJ15		D		2FE	7,381,204	104.6500	7,744,101	7,400,000	7,395,437		2,092			4.450	4.482	JJ	151,844	329,300	10/20/2011	01/15/2022
714264-AK-4	PERNOD-RICAR 5 1/2% Due 1/15/2042 JJ15		D		2FE	6,303,510	124.1440	7,448,618	6,000,000	6,267,682		(6,420)			5.500	5.159	JJ	152,167	330,000	08/01/2013	01/15/2042
71429M-AA-3	PERRIGO FINANCE UNLIMITE 3 1/2% Due 3/15/2021 MS15		D	2	2FE	18,261,125	100.5910	17,879,984	17,775,000	17,894,424		(103,114)			3.500	2.888	MS	183,181	622,125	04/19/2016	03/15/2021
71429M-AB-1	PERRIGO FINANCE UNLIMITE 4 3/8% Due 3/15/2026 MS15		D	2	2FE	12,097,211	103.1780	12,071,870	11,700,000	11,992,479		(42,787)			4.375	3.901	MS	150,719	511,875	01/09/2018	03/15/2026
74779P-A*-9	QUBE HOLDINGS LIMITED QUBE HOLDINGS LIMITED		D		2	9,000,000	103.7680	9,339,120	9,000,000	9,000,000					3.670	3.670	AO	66,978	330,300	10/24/2017	10/18/2024
75405T-AA-7	RAS LAFFAN LNG II 5.298% Due 9/30/2020 MS31		D	4	1FE	560,500	101.4270	568,501	560,500	560,500					5.298	5.299	MS	7,506	30,895	08/04/2005	09/30/2020
756250-AD-1	RECKITT BENCKISER TSY BASIC		D		1FE	2,827,050	101.9030	3,057,100	3,000,000	2,870,126		26,075			2.750	3.809	JD	1,146	82,500	04/26/2018	06/26/2024
756250-AE-9	RECKITT BENCKISER TSY BASIC		D		1FE	13,012,274	102.4470	13,727,843	13,400,000	13,072,323		36,884			3.000	3.366	JD	5,583	402,000	05/10/2018	06/26/2027
767201-AS-5	RIO TINTO FIN USA LTD 3 3/4% Due 6/15/2025 JD15		D	2	1FE	30,947,018	107.5370	33,229,011	30,900,000	30,955,071		(13,932)			3.750	3.699	JD	51,500	1,158,750	12/14/2018	06/15/2025
76720A-AD-8	RIO TINTO FIN USA PLC 4 3/4% Due 3/22/2042 MS22		D	2	1FE	5,907,688	122.4850	7,655,309	6,250,000	5,947,266		7,193			4.750	5.117	MS	81,641	296,875	10/04/2013	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC 4 1/8% Due 8/21/2042 FA21		D	2	1FE	41,334,130	114.6440	48,150,422	42,000,000	41,410,420		14,326			4.125	4.220	FA	625,625	1,732,500	07/23/2018	08/21/2042
78413H-AB-5	SES 5.3% Due 4/4/2043 A04		D		2FE	5,304,100	96.9970	4,849,834	5,000,000	5,273,613		(6,205)			5.300	4.903	AO	64,042	265,000	06/13/2014	04/04/2043
78467K-A#-4	SSE PLC SENIOR NOTES		D		2	25,000,000	102.9130	25,728,250	25,000,000	25,000,000					3.890	3.890	AO	202,604	972,500	02/14/2012	04/16/2022
786455-B#-1	SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC		B		2Z	20,001,600	98.7090	19,922,832	20,183,400	20,183,400				181,800	1.260	1.260	AO	43,798		11/06/2019	10/29/2026
786584-A@-1	SAFRAN 4.28% Due 2/9/2022 FA9		D		1	35,000,000	103.5930	36,257,550	35,000,000	35,000,000					4.280	4.280	FA	590,878	1,498,000	01/20/2012	02/09/2022
80007R-AF-2	SANDS CHINA LTD BASIC		D	2	2FE	790,920	110.1240	880,990	800,000	792,035		1,115			5.125	5.333	FA	16,286	40,886	01/29/2019	08/08/2025
80105N-AG-0	SANOFI-SYN 4% Due 3/29/2021 MS29		D		1FE	11,940,820	102.6780	12,321,381	12,000,000	12,006,329		(4,947)			4.000	3.956	MS	122,667	480,000	11/26/2018	03/29/2021

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
801060-AD-6	SANOFI BASIC		D	2	1FE	6,059,358	110.7260	6,754,279	6,100,000	6,063,396		3,617			3.625	3.708	JD	7,371	221,125	12/14/2018	06/19/2028
822582-AD-4	SHELL INTERNATIONAL FIN 6 3/8% Due 12/15/2038 JD15		D		1FE	38,597,388	145.5500	46,285,010	31,800,000	37,959,223		(213,507)			6.375	4.761	JD	90,100	2,027,250	12/14/2018	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN 5 1/2% Due 3/25/2040 MS25		D		1FE	4,686,981	135.5120	6,369,043	4,700,000	4,689,199		285			5.500	5.519	MS	68,933	258,500	03/19/2010	03/25/2040
822582-AT-9	SHELL INTERNATIONAL FIN BASIC		D		1FE	5,361,060	106.3340	5,316,676	5,000,000	5,359,424		(1,636)			3.625	3.177	FA	65,451		12/04/2019	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12		D		1FE	35,861,320	121.0910	40,807,580	33,700,000	35,810,154		(45,265)			4.550	4.130	FA	592,043	987,350	02/27/2019	08/12/2043
822582-BD-3	SHELL INTERNATIONAL FIN 3 1/4% Due 5/11/2025 MN11		D		1FE	28,911,550	105.7160	30,657,503	29,000,000	28,949,025		8,563			3.250	3.286	MN	130,903	942,500	05/12/2015	05/11/2025
822582-BE-1	SHELL INTERNATIONAL FIN 4 1/8% Due 5/11/2035 MN11		D		1FE	9,090,228	116.5170	9,787,469	8,400,000	9,028,007		(30,444)			4.125	3.492	MN	48,125	346,500	11/28/2017	05/11/2035
822582-BF-8	SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11		D		1FE	78,125,910	119.2920	91,854,808	77,000,000	78,088,871		(19,635)			4.375	4.282	MN	467,882	3,259,375	05/31/2019	05/11/2045
822582-BG-6	SHELL INTERNATIONAL FIN BASIC		D		1FE	4,055,392	100.1000	4,104,113	4,100,000	4,088,334		31,803			2.125	2.924	MN	12,101	87,125	12/14/2018	05/11/2020
822582-BP-6	SHELL INTERNATIONAL FIN 2 1/4% Due 11/10/2020 MN10		D		1FE	3,923,200	100.3270	4,013,089	4,000,000	3,985,246		16,781			2.250	2.688	MN	12,750	90,000	02/25/2016	11/10/2020
822582-BQ-4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046 MN10		D		1FE	23,943,140	113.8860	26,763,132	23,500,000	23,964,398		2,756			4.000	3.868	MN	133,167	840,000	10/07/2019	05/10/2046
822582-BT-8	SHELL INTERNATIONAL FIN BASIC		D		1FE	1,619,335	103.6090	1,761,359	1,700,000	1,629,434		9,749			2.875	3.612	MN	6,924	48,875	12/14/2018	05/10/2026
822582-CE-0	SHELL INTERNATIONAL FIN BASIC		D	2	1FE	11,815,920	98.6210	11,834,574	12,000,000	11,816,475		555			3.125	3.205	MN	56,250		11/04/2019	11/07/2049
82481L-AB-5	SHIRE ACQ INV IRELAND DA 2.4% Due 9/23/2021 MS23		D	2	2FE	9,689,524	100.5780	9,756,063	9,700,000	9,696,238		2,108			2.400	2.423	MS	63,373	232,800	09/19/2016	09/23/2021
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.2% Due 9/23/2026 MS23		D	2	2FE	13,983,340	103.0630	14,428,754	14,000,000	13,988,220		1,545			3.200	3.214	MS	121,956	448,000	09/19/2016	09/23/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT 4.4% Due 5/27/2045 MN27		D		1FE	60,240,120	120.2650	72,158,981	60,000,000	60,235,796		(6,164)			4.400	4.372	MN	249,333	2,640,000	06/21/2017	05/27/2045
82620K-AT-0	SIEMENS FINANCIERINGSMAT		D		1FE	12,953,850	118.1450	15,358,838	13,000,000	12,956,133		848			4.200	4.221	MS	159,250	546,000	03/07/2017	03/16/2047
853254-AK-6	STANDARD CHARTERED PLC 5.3% Due 1/9/2043 JJ9		D		2FE	5,220,550	120.6130	6,030,667	5,000,000	5,194,006		(4,407)			5.300	5.014	JJ	126,611	265,000	01/14/2013	01/09/2043
853254-AN-0	STANDARD CHARTERED PLC 5.7% Due 3/26/2044 MS26		D		2FE	9,431,190	127.7810	11,500,295	9,000,000	9,393,728		(7,775)			5.700	5.375	MS	135,375	513,000	06/13/2014	03/26/2044
85771P-AE-2	STATOILHYDRO ASA- SPON ADR 4 1/4% Due 11/23/2041 MN23		D		1FE	45,921,266	115.6300	52,929,625	45,775,000	45,917,163		(4,750)			4.250	4.226	MN	205,352	1,945,438	10/19/2018	11/23/2041
85771P-AF-9	STATOILHYDRO ASA- SPON ADR 3.15% Due 1/23/2022 JJ23		D		1FE	6,588,780	102.6410	6,774,338	6,600,000	6,597,386		1,209			3.150	3.170	JJ	91,245	207,900	11/16/2011	01/23/2022
85771P-AL-6	STATOILHYDRO ASA- SPON ADR 3.95% Due 5/15/2043 MN15		D		1FE	13,394,190	111.4330	14,486,310	13,000,000	13,411,159		5,124			3.950	3.731	MN	65,614	316,000	12/04/2019	05/15/2043
85771P-AQ-5	STATOILHYDRO ASA- SPON ADR 4.8% Due 11/8/2043 MN8		D		1FE	38,443,050	125.8980	45,323,258	36,000,000	38,216,694		(51,917)			4.800	4.381	MN	254,400	1,728,000	06/23/2015	11/08/2043
865622-BR-4	SUMITOMO MITSUI BANKING BASIC		D		1FE	496,625	100.0210	500,106	500,000	499,869		3,130			2.450	3.090	JJ	5,615	12,250	12/14/2018	01/16/2020
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	1,181,206	100.1660	1,302,154	1,300,000	1,195,437		13,734			2.632	4.045	JJ	15,872	34,216	12/14/2018	07/14/2026
86562M-AX-8	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	76,268,330	102.6170	80,040,925	78,000,000	76,757,707		379,390			3.102	3.660	JJ	1,102,244	2,419,560	11/26/2018	01/17/2023
86562M-AY-6	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	28,770,914	105.8660	31,230,427	29,500,000	28,884,885		64,109			3.544	3.848	JJ	476,274	1,045,480	04/06/2018	01/17/2028
86562M-BC-3	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	31,272,960	109.0800	34,360,126	31,500,000	31,295,255		19,968			3.944	4.035	JJ	559,062	1,242,360	11/26/2018	07/19/2028
86562M-BF-6	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	1,311,609	105.9550	1,377,415	1,300,000	1,309,329		(2,205)			3.936	3.731	AO	10,660	51,168	12/14/2018	10/16/2023
86562M-BP-4	SUMITOMO MITSUI FINL GRP BASIC		D		1FE	4,967,550	102.1690	5,108,460	5,000,000	4,968,820		1,270			3.040	3.116	JJ	69,667		07/16/2019	07/16/2029
8672EM-AG-9	SUNCORP-METWAY LTD		D		1FE	24,995,860	101.2090	25,302,189	25,000,000	24,997,988		819			2.800	2.804	MN	110,833	700,000	04/28/2017	05/04/2022
87124V-AD-1	SYDNEY AIRPORT FINANCE 3.9% Due 3/22/2023 MS22		D		2FE	12,372,472	104.7450	12,778,836	12,200,000	12,260,630		(17,413)			3.900	3.735	MS	130,845	475,800	12/05/2012	03/22/2023
87656X-A#-8	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2	10,000,000	105.9940	10,599,400	10,000,000	10,000,000					4.060	4.060	AO	69,922	411,000	07/21/2015	10/29/2025
87656X-A@-0	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2	5,000,000	103.7860	5,189,300	5,000,000	5,000,000					3.830	3.830	AO	32,981	194,000	07/21/2015	10/29/2023
87656X-B*-1	TATE & LYLE INTERNATIONAL FINA SENIOR NOTES		D		2	8,000,000	107.1330	8,570,640	8,000,000	8,000,000					4.160	4.160	AO	57,316	336,800	07/21/2015	10/29/2027
87938W-AC-7	TELEFONICA EMISIONES SAU 7.045% Due 6/20/2036 JD20		D		2FE	16,657,275	140.2450	18,231,789	13,000,000	16,075,904		(118,882)			7.045	4.930	JD	27,984	915,850	07/25/2014	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU		D		2FE	1,547,230	108.2720	1,624,081	1,500,000	1,544,354		(2,876)			4.103	3.629	MS	19,318	41,030	06/13/2019	03/08/2027
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2FE	7,737,170	119.0140	8,330,989	7,000,000	7,710,207		(13,038)			5.213	4.558	MS	114,541	364,910	01/09/2018	03/08/2047
87938W-AW-3	TELEFONICA EMISIONES SAU BASIC		D		2FE	6,210,000	114.3080	6,972,801	6,100,000	6,207,283		(1,785)			4.895	4.781	MS	95,385	298,595	04/18/2018	03/06/2048
87946F-A*-1	TELEPERFORMANCE S.A. SENIOR NOTES		D		2	3,908,346	101.4470	3,956,433	3,900,000	3,903,471		(1,699)			3.640	3.592	JD	8,675	141,960	12/14/2016	12/09/2021
87946F-A@-9	TELEPERFORMANCE S.A. 3.98% Due 12/9/2024 JD9		D		2	21,000,000	104.1050	21,862,050	21,000,000	21,000,000					3.980	3.980	JD	51,077	835,800	10/22/2014	12/09/2024
88827A-AA-1	TITAN ACQ/CO-BORROWER BASIC		D	2	5FE	13,080,500	99.1830	13,092,113	13,200,000	13,082,442		1,942			7.750	7.929	AO	215,967	852,500	12/04/2019	04/15/2026
89152U-AD-4	TOTAL CAPITAL SA 4.45% Due 6/24/2020 JD24		D		1FE	6,000,500	101.1790	6,070,729	6,000,000	6,005,407		(11,029)			4.450	4.259	JD	5,192	267,000	12/14/2018	06/24/2020
89153V-AG-4	TOTAL CAPITAL INTL SA 3.7% Due 1/15/2024 JJ15		D		1FE	4,787,760	106.2520	5,100,114	4,800,000	4,794,648		1,206			3.700	3.730	JJ	81,893	177,600	08/05/2013	01/15/2024
89153V-AL-3	TOTAL CAPITAL INTL SA BASIC		D		1FE	1,319,526	107.1430	1,392,865	1,300,000	1,316,025		(3,384)			3.750	3.437	AO	10,969	48,750	12/14/2018	04/10/2024
892331-AC-3	TOYOTA MOTOR CORP BASIC		D		1FE	1,890,196	104.8110	1,991,410	1,900,000	1,892,307		2,024			3.419	3.541	JJ	29,052	64,961	12/14/2018	07/20/2023
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% Due 4/30/2020 AO30		D		2	571,429	101.0360	577,349	571,429	571,429					6.070	6.070	AO	5,877	34,686	03/26/2010	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL 6.6% Due 4/30/2022 AO30		D		2	4,200,000	104.7590	4,399,878	4,200,000	4,200,000					6.600	6.600	AO	46,970	277,200	03/26/2010	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		D		2	142,857	101.0530	144,361	142,857	142,857					6.120	6.122	AO	1,894	8,743	03/26/2010	04/30/2020

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
89675*-AR-8	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES		D		2	1,800,000	104.8240	1,886,832	1,800,000	1,800,000					6.650	6.652	AO	25,935	119,700	03/26/2010	04/30/2022
90352J-AA-1	UBS GROUP FUNDING SWITZE BASIC		D	2	1FE	7,856,830	102.9220	8,233,745	8,000,000	7,899,998		27,059			3.491	3.888	MN	29,480	279,280	07/20/2018	05/23/2023
90352J-AC-7	UBS GROUP FUNDING SWITZE		D	2	1FE	6,291,850	109.2620	6,555,709	6,000,000	6,229,067		(27,326)			4.253	3.646	MS	69,466	271,755	04/04/2018	03/23/2028
92857W-AQ-3	VODAFONE GRP 6.15% Due 2/27/2037 FA27		D		2FE	31,966,295	129.7030	39,818,753	30,700,000	31,774,457		(39,370)			6.150	5.814	FA	650,328	1,888,050	04/23/2014	02/27/2037
92857W-BD-1	VODAFONE GRP 4 3/8% Due 2/19/2043 FA19		D		2FE	9,493,600	107.4890	10,748,939	10,000,000	9,547,356		10,655			4.375	4.698	FA	160,417	437,500	06/16/2014	02/19/2043
92857W-BJ-8	VODAFONE GRP BASIC		D		2FE	2,970,870	108.5650	3,256,963	3,000,000	2,976,737		3,743			4.125	4.287	MN	10,656	123,750	05/23/2018	05/30/2025
92857W-BK-5	VODAFONE GRP BASIC		D		2FE	31,315,483	110.8410	33,584,922	30,300,000	31,277,742		(43,185)			4.375	3.911	MN	114,151	997,500	07/03/2019	05/30/2028
92857W-BM-1	VODAFONE GRP BASIC		D		2FE	38,668,688	120.2930	44,869,248	37,300,000	38,660,916		(7,414)			5.250	5.002	MN	168,627	1,564,500	07/24/2019	05/30/2048
92927K-B*-2	WABCO HOLDINGS INC EURO SENIOR NOTES				2	15,670,200	99.9930	15,697,101	15,698,200	15,698,200				(355,600)	0.840	0.840	JJ	65,932	133,776	09/27/2016	11/15/2023
97342V-AA-2	WINDMW GMBH SENIOR SECURED NOTES		D		2FE	20,000,000	108.3500	21,670,000	20,000,000	20,000,000					5.020	5.020	JD	2,789	1,004,000	12/07/2015	06/30/2027
980236-AM-5	WOODSIDE FINANCE LTD 3.65% Due 3/5/2025 MS5		D	2	2FE	9,294,606	103.2640	9,603,530	9,300,000	9,296,965		523			3.650	3.657	MS	109,378	339,450	02/26/2015	03/05/2025
98420E-AB-1	XLIT LTD 5 1/4% Due 12/15/2043 JD15		D		1FE	27,896,142	128.5620	35,097,507	27,300,000	27,870,670		(13,052)			5.250	5.094	JD	63,700	1,433,250	01/10/2018	12/15/2043
98420E-AC-9	XLIT LTD 4.45% Due 3/31/2025 MS31		D		2FE	886,977	109.0280	981,255	900,000	888,922		1,874			4.450	4.718	MS	10,124	40,050	12/14/2018	03/31/2025
A2002*-AL-7	BOREALIS AG BOREALIS AG		D		2Z	9,000,000	107.6840	9,691,560	9,000,000	9,000,000					3.900	3.900	JD	19,500		12/20/2019	12/11/2031
A3158#-AC-3	HOFER FINANCIAL SERVICES HOFER FINANCIAL SERVICES		D		1PL	18,000,000	103.4070	18,613,260	18,000,000	18,000,000					3.410	3.410	JJ	265,980	613,800	08/04/2017	07/25/2024
B0408#-AF-9	FAGRON NV SENIOR NOTES		D		3	18,000,000	101.4430	18,259,740	18,000,000	18,000,000					5.780	5.780	AO	219,640	1,040,400	03/27/2014	04/15/2021
B6398#-AB-7	ALIAXIS FINANCE S.A. 4.94% Due 7/6/2021 JJ6		D		2	20,000,000	103.2350	20,647,000	20,000,000	20,000,000					4.940	4.940	JJ	480,278	988,033	05/31/2011	07/06/2021
B6398#-AC-5	ALIAXIS FINANCE S.A. 5.09% Due 7/6/2023 JJ6		D		2	10,789,400	107.7330	10,773,300	10,000,000	10,312,314		(80,993)			5.090	4.126	JJ	247,431	509,017	05/21/2013	07/06/2023
B6398#-AD-3	ALIAXIS FINANCE S.A. 4.26% Due 7/23/2025 JJ23		D		2	5,000,000	106.9340	5,346,700	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
B95508-AA-9	UMICORE S.A. UMICORE S.A.		B		2	35,391,000	105.7180	35,562,478	33,639,000	33,639,000				(762,000)	1.840	1.840	JD	41,264	618,074	12/14/2017	12/07/2027
D2736#-AH-2	FRITZ DRAXLMAIER 6.14% Due 10/1/2020 A01		C		2PL	5,000,000	102.3570	5,117,850	5,000,000	5,000,000					6.140	6.140	AO	76,750	360,125	08/05/2010	10/01/2020
D2736#-AM-1	FRITZ DRAXLMAIER SERIES L SENIOR NOTES		D		2PL	10,000,000	101.8830	10,188,300	10,000,000	10,000,000					4.440	4.440	AO	109,767	519,000	02/21/2014	04/06/2021
D2736#-AN-9	FRITZ DRAXLMAIER SERIES M SENIOR NOTES		D		2PL	8,500,000	107.8780	9,169,630	8,500,000	8,500,000					5.000	5.000	AO	105,069	488,750	02/21/2014	04/02/2024
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO		D		2PL	4,000,000	108.6960	4,347,840	4,000,000	4,000,000					4.680	4.680	AO	39,520		10/22/2019	10/15/2027
D2736#-AX-7	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO		D		2PL	4,000,000	110.4900	4,419,600	4,000,000	4,000,000					4.870	4.870	AO	41,124		10/22/2019	10/15/2029
D5472#-AF-7	MOLKERI ALOIS MULLER GMBH & CO SENIOR NOTES		D		2	10,000,000	102.4200	10,242,000	10,000,000	10,000,000					3.720	3.720	JJ	169,467	372,000	05/24/2012	07/18/2022
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2	10,000,000	107.0630	10,706,300	10,000,000	10,000,000					4.220	4.220	JD	12,894	211,000	07/05/2019	06/20/2026
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2	10,000,000	109.6720	10,967,200	10,000,000	10,000,000					4.420	4.420	JD	13,506	221,000	07/05/2019	06/20/2029
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES		D		2	6,000,000	111.4140	6,684,840	6,000,000	6,000,000					4.520	4.520	JD	8,287	135,600	07/05/2019	06/20/2031
F0933*-AA-4	BELLON S.A. 5.2% Due 2/15/2022 FA15		D	4	2	5,202,655	102.3670	5,325,802	5,202,655	5,202,655					5.200	5.201	FA	102,203	270,538	03/16/2012	02/15/2022
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS		B	4	2PL	32,728,431	98.2160	32,663,063	33,256,356	33,256,356				527,926	1.750	1.750	JD	1,617	189,146	10/02/2019	09/05/2034
F1068#-AD-9	BONDUELLE S.A. 5.04% Due 8/2/2022 FA2		D		2PL	9,000,000	103.2950	9,296,550	9,000,000	9,000,000					5.040	5.040	FA	187,740	453,600	07/15/2010	08/02/2022
F1068#-AF-4	BONDUELLE S.A. BONDUELLE SA		D		2PL	20,000,000	103.5210	20,704,200	20,000,000	20,000,000					3.850	3.850	JJ	374,306	774,278	07/12/2017	07/06/2027
F1068#-AH-0	BONDUELLE S.A. BONDUELLE SA		B		2PL	16,758,000	102.2770	17,202,480	16,819,500	16,819,500				61,500	1.860	1.860	MN	51,271	157,496	05/14/2019	05/02/2029
F2977#-AA-3	ELIS SA ELIS SA				2PL	39,042,500	103.7910	40,733,297	39,245,500	39,245,500				203,000	2.700	2.700	AO	197,209	524,664	05/02/2019	04/24/2029
F2977#-AB-1	ELIS SA ELIS SA		C		2Z	8,000,000	111.3850	8,910,800	8,000,000	8,000,000					4.990	4.990	AO	74,296	199,600	05/02/2019	04/24/2029
F3152*-AD-6	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2Z	25,000,000	102.8430	25,710,750	25,000,000	25,000,000					3.410	3.410	JD	49,729		12/23/2019	12/11/2029
F3152*-AE-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2Z	10,000,000	104.5410	10,454,100	10,000,000	10,000,000					3.600	3.600	JD	21,000		12/23/2019	12/11/2031
F3152*-AF-1	ERMEWA HOLDING SAS ERMEWA HOLDING SAS		D		2Z	3,000,000	106.2700	3,188,100	3,000,000	3,000,000					3.770	3.770	JD	6,598		12/23/2019	12/11/2034
F3166#-AF-1	ESSILOR INTERNATIONAL COMPAGNI D'OPTIQUE SENIOR NOTES		D		1	5,000,000	103.1630	5,158,150	5,000,000	5,000,000					3.400	3.400	MN	26,444	170,000	06/19/2013	11/05/2023
F4162#-AB-4	SAFT GROUPE S.A. SERIES B SENIOR NOTES		D		1	15,000,000	104.6330	15,694,950	15,000,000	15,000,000					4.730	4.730	FA	242,413	709,500	02/02/2012	02/28/2022
F7908#-AA-8	ROQUETTE FRERES SA 4.18% Due 3/26/2024 MS26		D		1FE	25,000,000	103.5450	25,886,250	25,000,000	25,000,000					4.180	4.180	MS	275,764	1,044,973	02/03/2012	03/26/2024
F8493#-AE-9	SODEXO 4.85% Due 3/29/2021 MS29		D		1	7,080,000	102.7830	7,277,036	7,080,000	7,080,000					4.850	4.850	MS	87,753	343,380	02/11/2011	03/29/2021
F8568#-AA-7	SONEPAR 4.78% Due 5/15/2024 MN15		D	4	2	25,000,000	104.9890	26,247,250	25,000,000	25,000,000					4.780	4.780	MN	152,694	1,195,000	03/23/2012	05/15/2024
F8568#-AD-1	SONEPAR 3.54% Due 5/7/2025 MN7		D		2	30,000,000	104.1170	31,235,100	30,000,000	30,000,000					3.540	3.540	MN	159,300	1,062,000	04/10/2015	05/07/2025
F9120#-AB-2	TELEPERFORMANCE S.A. SR NOTES		D		2	7,000,000	105.5580	7,389,060	7,000,000	7,000,000					4.220	4.220	JD	13,949	295,400	11/22/2016	12/14/2026
F9731#-AF-4	VICAT SA SENIOR NOTES		D		2	15,000,000	102.7200	15,408,000	15,000,000	15,000,000					5.960	5.960	JD	74,500	894,000	12/03/2010	12/01/2020
G0754#-AD-9	BABCOCK INTERNATIONAL GROUP PL 5.64% Due 3/17/2021 MS17		D		2	10,000,000	103.3990	10,339,900	10,000,000	10,000,000					5.640	5.640	MS	162,933	564,000	03/01/2011	03/17/2021
G0827#-BK-5	BARRATT DEVLOPMENTS PLC BARRATT DEVELOPMENTS PLC		B		2YE	19,236,000	100.7280	20,030,266	19,885,500	19,885,500				754,500	2.770	2.770	FA	197,380	525,691	08/29/2017	08/23/2027
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY, L SENIOR SECURED		D		1	15,000,000	107.8200	16,173,000	15,000,000	15,000,000					3.900	3.900	MN	58,500	585,000	02/15/2017	11/25/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G1418#-AV-5	CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES COMPANY LT		D		1	10,000,000	108.3260	10,832,600	10,000,000	10,000,000					3.830	3.830	FA	130,858		09/09/2019	08/28/2039
G1696#-BA-3	BUNZL FINANCE, PLC GUARANTEED NOTES		D		2	15,000,000	103.9020	15,585,300	15,000,000	15,000,000					3.620	3.620	AO	111,617	543,000	10/16/2012	04/17/2024
G1696#-BB-1	BUNZL FINANCE, PLC SENIOR NOTES		D		2	5,000,000	106.6600	5,333,000	5,000,000	5,000,000					4.050	4.050	MN	25,875	202,500	04/02/2014	05/15/2025
G1696#-BC-9	BUNZL FINANCE, PLC SENIOR NOTES		D		2	13,000,000	107.1560	13,930,280	13,000,000	13,000,000					4.150	4.150	MN	68,936	539,500	04/02/2014	05/15/2025
G1710#-AC-2	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED		C		2PL	5,000,000	107.7280	5,386,400	5,000,000	5,000,000					4.340	4.340	MN	27,728	108,500	05/29/2019	05/15/2026
G1710#-AD-0	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED		C		2PL	5,000,000	110.2000	5,510,000	5,000,000	5,000,000					4.540	4.540	MN	29,006	113,500	05/29/2019	05/15/2029
G1745*-AA-9	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES		D		2FE	18,000,000	104.9580	18,892,440	18,000,000	18,000,000					4.290	4.290	AO	158,730	772,200	03/13/2013	04/17/2023
G1745*-AR-2	BROOKFIELD UTILITIES ISSUER UK SENIOR SECURED NOTES		B		2FE	11,072,700	101.3120	12,087,839	11,931,300	11,931,300				452,700	2.620	2.620	MN	44,285	303,852	10/19/2016	11/10/2026
G1746#-AA-4	CADENT FINANCE PLC CADENT FINANCE PLC		D		1FE	10,000,000	109.6270	10,962,700	10,000,000	10,000,000					4.070	4.070	MS	115,317	203,500	03/27/2019	03/19/2031
G1746#-AB-2	CADENT FINANCE PLC CADENT FINANCE PLC		B		1FE	23,882,400	103.4970	24,697,075	23,862,600	23,862,600				(19,800)	2.790	2.790	MS	188,634	314,528	03/28/2019	03/19/2031
G1846@-AM-9	CAPITA HOLDINGS LIMITED SERIES B SENIOR UNSECURED NOTE		D		3	11,143,063	100.2330	11,169,026	11,143,063	11,143,063					4.500	4.500	JJ	225,647	564,001	06/24/2011	07/19/2021
G1846@-BC-0	CAPITA HOLDINGS LIMITED SENIOR UNSECURED NOTES		D		3	7,428,709	96.4790	7,167,144	7,428,709	7,428,709					3.370	3.370	AO	44,506	292,056	10/07/2016	10/27/2023
G1969#-AD-8	BALFOUR BEATTY PLC SENIOR NOTES		D		3	21,000,000	98.3920	20,662,320	21,000,000	21,000,000					5.140	5.140	MS	347,807	1,079,400	01/31/2013	03/05/2023
G2044@-BB-0	COMPASS GROUP PLC SENIOR NOTES		D		1	15,000,000	104.1770	15,626,550	15,000,000	15,000,000					3.540	3.541	AO	132,750	531,000	09/23/2014	12/04/2024
G2044@-BC-8	COMPASS GROUP PLC SENIOR NOTE		D		1	5,000,000	105.4520	5,272,600	5,000,000	5,000,000					3.640	3.641	AO	45,500	182,000	09/23/2014	12/04/2026
G2283#-AC-7	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		D		2PL	20,000,000	104.5530	20,910,600	20,000,000	20,000,000					4.140	4.143	JD	2,300	174,800	11/06/2019	10/16/2026
G2283#-AD-5	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED		D		2PL	8,000,000	105.4840	8,438,720	8,000,000	8,000,000					4.320	4.322	JD	960	72,960	11/06/2019	10/16/2029
G2615*-AC-0	DCC TREASURY 2010 LIMITED 5.71% Due 3/24/2020 A01		D		2	12,000,000	100.7070	12,084,840	12,000,000	12,000,000					5.710	5.710	AO	171,300	685,200	02/11/2010	03/24/2020
G2615@-AB-0	DCC TREASURY IRELAND 2013 LIMI GTD SENIOR UNSECURED NOTES		D		2	7,000,000	104.5230	7,316,610	7,000,000	7,000,000					4.040	4.040	AO	51,847	282,800	02/28/2013	04/25/2023
G2616#-AM-3	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		B		2	19,009,600	105.1110	18,857,754	17,940,800	17,940,800				(406,400)	1.960	1.960	MS	105,492	351,232	09/19/2017	09/13/2027
G2616#-AS-0	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		D		2	2,500,000	110.1480	2,753,700	2,500,000	2,500,000					4.550	4.550	AO	27,490	56,875	04/12/2019	04/04/2026
G2616#-AT-8	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED		D		2	5,500,000	113.4000	6,237,000	5,500,000	5,500,000					4.670	4.670	AO	62,072	128,425	04/12/2019	04/04/2029
G2686@-AC-2	THE GREAT ROLLING STOCK CO LTD THE GREAT ROLLING STOCK CO LTD		B		2	27,671,700	102.3520	28,494,490	27,839,700	27,839,700				1,056,300	2.690	2.690	MN	95,691	727,083	12/18/2017	11/15/2032
G2730#-AF-9	DERWENT LONDON PLC DERWENT LONDON PLC		B		1	13,109,000	105.7310	14,016,759	13,257,000	13,257,000				148,000	2.870	2.870	JJ	159,589	174,482	02/07/2019	01/31/2029
G2765*-AC-8	DIONYSUS AVIATION DESIGNATED DIONYSUS AVIATION DESIGNATED		D		2PL	10,000,000	107.0830	10,708,300	10,000,000	10,000,000					4.220	4.220	JJ	189,900	422,000	07/28/2017	07/19/2026
G2765*-AK-0	DIONYSUS AVIATION DIONYSUS AVIATION		D		2PL	10,000,000	106.9940	10,699,400	10,000,000	10,000,000					4.640	4.640	JJ	222,978	232,000	01/14/2019	01/08/2024
G2765@-AA-0	DIONYSUS AVIATION LIMITED GUARANTEED NOTES		D		2PL	15,000,000	102.2360	15,335,400	15,000,000	15,000,000					4.190	4.190	FA	260,129	628,500	06/29/2016	08/02/2021
G2765@-AB-8	DIONYSUS AVIATION LIMITED GUARANTEED NOTES		D		2PL	8,000,000	106.5810	8,526,480	8,000,000	8,000,000					4.710	4.710	FA	155,953	376,800	06/29/2016	08/02/2023
G2890*-AA-0	ED&F MAN TREASURY MANAGEMENT P GUARANTEED SENIOR NOTE		D		3Z	10,000,000	99.0450	9,904,500	10,000,000	10,000,000					4.390	4.390	MN	42,681	439,000	05/16/2016	05/26/2021
G2890*-AB-8	ED&F MAN TREASURY MANAGEMENT P GUARANTEED SENIOR NOTE		D		3Z	5,000,000	98.8530	4,942,650	5,000,000	5,000,000					4.790	4.790	MN	23,285	239,500	05/16/2016	05/26/2023
G2922#-AB-6	ED & F MAN TREASURY MANAGEMENT SENIOR NOTES		D		3	18,000,000	101.0330	18,185,940	18,000,000	18,000,000					5.620	5.620	JJ	427,120	1,011,600	06/11/2014	07/29/2024
G294A@-AA-7	DYSON FINANCE LIMITED SENIOR NOTES		B		1	22,671,000	103.6510	20,611,520	19,885,500	19,885,500				754,500	2.770	2.770	MN	70,384	534,790	04/24/2015	05/27/2025
G2956@-AE-1	ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		D		2	13,000,000	104.7740	13,620,620	13,000,000	13,000,000					4.350	4.350	FA	207,350	565,500	11/14/2013	02/19/2023
G2956@-AF-8	ABP AQUISITIONS UK LIMITED SENIOR SECURED NOTES		D		2	15,000,000	107.0790	16,061,850	15,000,000	15,000,000					4.620	4.620	FA	254,100	693,000	11/14/2013	02/19/2024
G3198@-AA-5	ESSENTRA PLC ESSENTRA PLC		C		2	12,000,000	107.1540	12,858,480	12,000,000	12,000,000					4.400	4.400	MN	46,933	528,000	12/13/2017	11/29/2024
G3198@-AB-3	ESSENTRA PLC ESSENTRA PLC		C		2	8,000,000	110.0880	8,807,040	8,000,000	8,000,000					4.580	4.580	MN	32,569	366,400	12/13/2017	11/29/2027
G3198@-AC-1	ESSENTRA PLC ESSENTRA PLC		C		2	6,000,000	112.0000	6,720,000	6,000,000	6,000,000					4.680	4.680	MN	24,960	280,800	12/11/2017	11/29/2029
G3225*-AE-6	EVERSHOLT FUNDING PLC SENIOR SECURED GUARANTEED NOTE		B		2	18,301,500	103.0370	20,489,423	19,885,500	19,885,500				754,500	2.650	2.650	MN	58,552	509,198	10/21/2016	11/21/2028
G3430*-AB-3	ESSENTRA 5.91% Due 4/29/2020 A029		C		2	36,014,635	101.0170	35,355,950	35,000,000	35,165,685		(494,510)			5.910	4.435	AO	356,242	2,068,500	04/04/2018	04/29/2020
G3646#-AA-1	FORTH PORTS FINANCE LIMITED 4.89% Due 12/5/2023 JD5		D		2	13,000,000	107.0250	13,913,250	13,000,000	13,000,000					4.890	4.890	JD	45,912	648,700	11/13/2013	12/05/2023
G3663#-AA-9	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES		B		2	4,966,000	99.7410	5,289,066	5,302,800	5,302,800				201,200	2.620	2.620	JD	6,175	135,821	01/03/2017	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
G3663#-AB-7	FORTH PORTS FINANCE PLC SENIOR SECURED NOTES		B		2	7,449,000	99.7390	7,933,440	7,954,200	7,954,200				301,800	2.620	2.620	JJ	101,306	198,418	10/07/2016	01/06/2027
G4146*-AD-2	G4S PLC SENIOR NOTES		D		2	10,775,660	106.6550	10,132,225	9,500,000	9,940,301		(191,482)			6.060	3.810	MS	191,900	580,450	04/16/2015	03/01/2022
G4273*-AJ-4	HAMMERSON PLC SENIOR NOTES		D		2	20,000,000	100.8870	20,177,400	20,000,000	20,000,000					3.200	3.200	JJ	302,222	640,000	10/13/2016	01/11/2024
G4445*-AA-6	HS1 LIMITED 3.79% Due 3/30/2028 MS30		D	4	1PL	50,000,000	105.6170	52,808,500	50,000,000	50,000,000					3.790	3.790	MS	479,014	1,895,000	09/20/2012	03/30/2028
G4588#-BB-6	INTERMEDIATE CAPITAL GROUP PLC 6 1/4% Due 5/8/2023 MN8		D		2	9,000,000	110.2030	9,918,270	9,000,000	9,000,000					6.250	6.250	MN	82,813	564,750	04/03/2013	05/08/2023
G4588#-BC-4	INTERMEDIATE CAPITAL GROUP PLC 4.52% Due 5/11/2020 MN11		D		2	5,000,000	100.5330	5,026,650	5,000,000	5,000,000					4.520	4.520	MN	31,389	227,250	03/27/2015	05/11/2020
G4588#-BD-2	INTERMEDIATE CAPITAL GROUP PLC 4.95% Due 5/11/2022 MN11		D		2	5,000,000	104.4710	5,223,550	5,000,000	5,000,000					4.950	4.950	MN	34,375	248,750	03/27/2015	05/11/2022
G4588#-BE-0	INTERMEDIATE CAPITAL GROUP PLC 5.21% Due 5/11/2025 MN11		D		2	5,000,000	109.6430	5,482,150	5,000,000	5,000,000					5.210	5.210	MN	36,181	261,750	03/27/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC 4.19% Due 9/29/2021 MS29		D		2	4,000,000	102.0400	4,081,600	4,000,000	4,000,000					4.190	4.190	MS	42,831	168,600	08/18/2016	09/29/2021
G4588#-BL-4	INTERMEDIATE CAPITAL GROUP PLC 4.96% Due 9/29/2026 MS29		D		2	8,000,000	109.0900	8,727,200	8,000,000	8,000,000					4.960	4.960	MS	101,404	398,800	08/18/2016	09/29/2026
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC		D		2	8,000,000	106.5790	8,526,320	8,000,000	8,000,000					4.760	4.760	AO	70,871	190,400	04/30/2019	04/24/2024
G4588#-BS-9	INTEMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC		D		2	5,000,000	112.9210	5,646,050	5,000,000	5,000,000					5.350	5.350	MS	70,590	133,750	04/02/2019	03/26/2029
G4706#-AA-6	ICON INVESTMENTS FIRE UNLIMITE 3.64% Due 12/15/2020 JD15		D		2	17,000,000	100.6660	17,113,220	17,000,000	17,000,000					3.640	3.640	JD	27,502	618,800	11/17/2015	12/15/2020
G4939@-AF-6	IRISH FOOD PROCESSORS SENIOR UNSECURED NOTES		D		2	10,000,000	102.8770	10,287,700	10,000,000	10,000,000					5.780	5.780	JD	12,844	578,000	12/02/2010	12/23/2020
G4989#-AC-0	JACKSON SQUARE AVIATION JACKSON SQUARE AVIAITION		C		2PL	20,000,000	104.8300	20,966,000	20,000,000	20,000,000					3.840	3.841	JD	23,467	768,000	10/06/2017	09/28/2027
G5265*-AB-8	KINGSPAN SECURITIES 2016 DESIG ACTIVITY COMPANY GUARANTEED SR		B		2	27,737,500	101.2280	28,376,739	28,032,500	28,032,500				(635,000)	1.350	1.350	MN	47,305	375,047	11/02/2016	11/16/2024
G5560@-AC-6	LONDON LUTON AIRPORT HOLDINGS London Luton Airport Holdings		B		2	45,038,000	105.2610	48,840,578	46,399,500	46,399,500				1,760,500	3.230	3.230	FA	557,851	1,415,273	08/29/2017	08/17/2029
G5600#-AA-0	LONDONMETRIC PROPERTY PLC. STERLING SENIOR NOTES		B		2	22,715,000	101.1130	23,457,963	23,199,750	23,199,750				880,250	2.620	2.620	MS	168,843	586,536	08/11/2016	09/21/2023
G5791#-AA-9	MU FINANCE PLC 3.79% Due 6/26/2027 FA1		D		1PL	15,000,000	106.6150	15,992,250	15,000,000	15,000,000					3.790	3.790	FA	236,875	568,500	07/23/2018	06/26/2027
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A				2PL	4,696,857	112.0360	5,262,171	4,696,857	4,696,857					5.580	5.580	MJSD	728	262,085	09/28/2018	06/30/2031
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B				2PL	4,696,857	112.0360	5,262,171	4,696,857	4,696,857					5.580	5.580	MJSD	728	262,085	09/28/2018	06/30/2031
G5963#-AH-6	MEGGITT PLC SENIOR NOTES		D		2	15,000,000	101.9510	15,292,650	15,000,000	15,000,000					3.600	3.600	JJ	262,500	540,000	04/06/2016	07/06/2026
G6177#-AD-5	INCHCAPE PLC SENIOR UNSECURED		B		2	14,670,000	104.0680	16,555,554	15,908,400	15,908,400				603,600	3.020	3.020	MN	57,385	465,267	02/06/2017	05/18/2027
G6363#-AA-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC SR UNSECUR		D		2PL	18,000,000	106.0830	19,094,940	18,000,000	18,000,000					4.170	4.172	JD	2,085	921,600	07/11/2017	06/29/2022
G6363#-AB-3	NAC AVIATION 29 DAC NAC AVIATIOIN 29 DAC SENIOR		D		2PL	2,000,000	111.0090	2,220,180	2,000,000	2,000,000					4.530	4.533	JD	252	107,858	07/11/2017	06/29/2024
G6363#-AC-1	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	6,000,000	107.7370	6,464,220	6,000,000	6,000,000					4.610	4.610	FA	99,115	298,720	02/27/2018	02/22/2023
G6363#-AD-9	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	5,000,000	112.5130	5,625,650	5,000,000	5,000,000					4.840	4.840	FA	86,717	260,872	02/27/2018	02/22/2025
G6363#-AF-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	4,000,000	119.1270	4,765,080	4,000,000	4,000,000					5.020	5.020	FA	71,953	219,233	02/27/2018	02/22/2028
G6363#-AH-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC		D		2PL	7,000,000	114.8210	8,037,470	7,000,000	7,000,000					5.830	5.830	MS	121,296	204,050	03/20/2019	03/14/2026
G6428#-AA-8	NETWORK HOMES LIMITED NETWORK HOMES LIMITED		B		1PL	24,435,900	106.8910	26,924,026	25,188,300	25,188,300				752,400	2.940	2.940	MN	82,282	609,103	01/17/2019	01/15/2031
G6462*-AC-5	NEWLON HOUSING TRUST NEWLON HOUSING TRUST		B		1Z	19,237,500	106.7760	21,232,941	19,885,500	19,885,500				754,500	3.140	3.140	MN	57,237	602,056	12/10/2018	11/28/2033
G6515#-AB-0	JOHN WOOD GROUP PLC SENIOR NOTES		D		2	12,000,000	104.1020	12,492,240	12,000,000	12,000,000					3.770	3.770	FA	173,420	452,400	05/13/2014	08/13/2024
G6515#-AE-4	JOHN WOOD GROUP PLC SENIOR NOTES		C		2	11,000,000	104.7080	11,517,880	11,000,000	11,000,000					3.870	3.870	MN	56,760	425,700	05/13/2014	11/13/2024
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC		C		2	10,000,000	109.3620	10,936,200	10,000,000	10,000,000					4.610	4.610	JJ	229,219		07/17/2019	07/02/2026
G6596#-AA-4	NORTH WEST ELECTRICITY NETWORK SENIOR SECURED NOTES		B		2	19,270,800	115.4730	18,369,907	15,908,400	15,908,400				603,600	4.070	4.070	JD	19,784	627,618	10/08/2014	12/20/2029
G6750*-AB-8	THE 1887 COMPANY LIMITED SENIOR SECURED NOTES		D		2	25,000,000	102.9490	25,737,250	25,000,000	25,000,000					5.010	5.010	AO	302,688	1,252,482	01/20/2011	04/04/2021
G6750*-AC-6	THE 1887 COMPANY LIMITED SENIOR SECURED NOTES		B		2	20,026,500	103.6940	17,870,728	17,234,100	17,234,100				653,900	2.840	2.840	AO	84,294	476,250	02/26/2015	04/29/2025
G6970*-AB-2	PEEL PORTS LIMITED 5 1/4% Due 12/10/2022 JD10		D		2PL	23,000,000	107.0450	24,620,350	23,000,000	23,000,000					5.250	5.250	JD	70,438	1,207,500	11/20/2012	12/10/2022
G6970*-AJ-5	PEEL PORTS LIMITED GUARANTEED SECURED SENIOR NOTE		B		2PL	17,516,400	104.7520	16,664,367	15,908,400	15,908,400				603,600	3.450	3.450	JJ	230,208	523,048	05/24/2016	01/31/2027
G7114*-AB-7	PLACES FOR PEOPLE TREASURY PLC SENIOR NOTES SERIES 2016-B		D		2	25,000,000	102.9100	25,727,500	25,000,000	25,000,000					3.420	3.420	JD	59,375	855,000	04/07/2016	06/08/2026
G7178*-AB-0	PORTERBROOK RAIL FINANCE LIMIT SERIES A SECURED NOTES		B		2FE	22,077,000	106.7320	21,224,192	19,885,500	19,885,500				754,500	3.180	3.180	AO	124,715	619,551	09/14/2018	07/20/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD		B	4	2FE	8,676,920	102.5320	9,039,124	8,815,905	8,815,905				138,985	2.770	2.770	AO	50,875	118,186	04/22/2019	04/16/2028
G7334@-AH-6	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2FE	15,002,258	98.4220	14,763,300	15,000,000	15,001,880		(310)			2.932	3.393	FA	171,033	425,245	11/09/2018	06/13/2026
G7334@-AL-7	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2FE	4,000,000	107.8150	4,312,600	4,000,000	4,000,000					4.350	4.347	FA	67,667	87,000	02/25/2019	06/13/2026
G7334@-AY-9	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED		D		2FE	14,000,000	110.0730	15,410,220	14,000,000	14,000,000					4.610	4.611	FA	87,846		11/25/2019	06/13/2028
G7605#-AA-1	ROADSTER FINANCE DAC ROADSTER FINANCE DAC		B	4	2FE	29,467,500	99.8490	27,990,171	28,032,500	28,032,500				(635,000)	2.290	2.290	AO	130,172	286,594	10/27/2017	10/18/2032
G7737#-AC-8	SGN MIDCO LIMITED SGN MIDCO LIMITED		B		2PL	18,150,600	106.0590	18,278,314	17,234,100	17,234,100				653,900	2.900	2.900	MS	148,548	485,256	03/21/2018	03/14/2030
G7996#-AA-8	SEGRO plc SEGRO plc		B		1PL	21,101,400	105.1760	21,228,093	20,183,400	20,183,400				(457,200)	1.770	1.770	FA	132,975	356,609	05/24/2017	08/17/2027
G7997@-AK-7	SANCTUARY HOUSING ASSOCIATION SANCTUARY HOUSING ASSOCIATION		B		1IF	27,936,000	105.9060	28,079,917	26,514,000	26,514,000				1,006,000	2.780	2.780	FA	255,934	708,038	03/02/2018	02/26/2033
G8038#-AH-1	SERCO GROUP PLC SENIOR		D		3	1,994,621	101.0110	2,014,786	1,994,621	1,994,621					5.170	5.170	AO	20,338	103,122	10/04/2011	10/20/2021
G8038#-AJ-7	SERCO GROUP PLC SENIOR NOTES		D		3	3,989,242	103.1010	4,112,949	3,989,242	3,989,242					5.570	5.570	AO	43,823	222,201	10/04/2011	10/20/2023
G8038#-AM-0	SERCO GROUP PLC SERIES C SENIOR NOTES		D		3	3,989,242	101.3900	4,044,693	3,989,242	3,989,242					5.080	5.080	MN	26,458	202,654	03/28/2013	05/14/2024
G8056*-AA-7	SEVERN TRENT WATER LIMITED SENIOR NOTES		D		2	10,000,000	104.8890	10,488,900	10,000,000	10,000,000					3.690	3.690	MS	120,950	368,980	01/01/2016	03/03/2027
G8056*-AG-4	SEVERN TRENT WATER LIMITED SEVERN TRENT WATER LIMITED		D		2	10,000,000	108.7600	10,876,000	10,000,000	10,000,000					4.110	4.110	MN	61,650	410,960	11/07/2018	11/07/2028
G8279@-AA-6	SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED		B		2	12,431,000	104.6300	13,870,799	13,257,000	13,257,000				826,000	2.940	2.940	MS	113,679		09/26/2019	09/16/2031
G9006@-AJ-5	TRANSMISSION FINANCE DAS SENIOR SECURED EURO NOTES		B		2	16,926,000	104.3010	17,542,907	16,819,500	16,819,500				(381,000)	1.690	1.690	MN	45,006	282,982	02/01/2017	05/04/2026
G9075*-AA-2	TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC		B		2	39,789,000	104.0380	41,376,953	39,771,000	39,771,000				(18,000)	2.860	2.860	FA	388,629	523,895	03/06/2019	02/28/2028
G9160@-AA-6	UK POWER NETWORKS SERVICES 5% Due 12/14/2021 JD14		D		2	17,000,000	104.6060	17,783,020	17,000,000	17,000,000					5.000	5.000	JD	40,139	850,000	11/23/2011	12/14/2021
G9224*-AF-1	UNITED DRUG FINANCE LIMITED GTD SR NOTES		D		2	15,000,000	105.3250	15,798,750	15,000,000	15,000,000					4.480	4.480	MS	179,200	672,000	06/27/2013	09/25/2023
G9224*-AG-9	UNITED DRUG FINANCE LIMITED GTD SR NOTES		D		2	2,000,000	107.3810	2,147,620	2,000,000	2,000,000					4.590	4.590	MS	24,480	91,800	06/27/2013	09/25/2025
G9284#-AY-3	VITOL FINANCE LTD 5.74% Due 7/28/2021 JJ28		D		2	20,156,200	104.5910	20,918,200	20,000,000	20,043,460		(25,712)			5.740	5.594	JJ	487,900	1,148,000	03/03/2015	07/28/2021
G9400@-AA-4	MARI COUVA / MARI KOKAKO MARI COUVA LTD				2PL	12,500,000	111.2320	13,904,000	12,500,000	12,500,000					5.350	5.350	MJSD	1,858	668,750	03/07/2018	09/30/2033
G9400@-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO				2PL	12,500,000	111.2320	13,904,000	12,500,000	12,500,000					5.350	5.350	MJSD	1,858	668,750	03/07/2018	09/30/2033
G9605#-AB-5	WHITBREAD GROUP PLC SERIES B SENIOR NOTES		D		2	12,500,000	101.4810	12,685,125	12,500,000	12,500,000					5.230	5.230	FA	250,604	653,750	06/24/2010	08/13/2020
G9605#-AF-6	WHITBREAD GROUP PLC 4.86% Due 1/26/2022 JJ26		D		2	11,000,000	104.2860	11,471,460	11,000,000	11,000,000					4.860	4.860	JJ	230,175	534,600	06/23/2011	01/26/2022
G9605#-AJ-8	WHITBREAD GROUP PLC Whitbread Group plc		B		2	20,625,600	99.0850	21,017,118	21,211,200	21,211,200				804,800	2.630	2.630	FA	209,195	526,800	02/16/2017	08/16/2027
G9766#-AE-4	WORKSPACE GROUP PLC Workspace Group plc		B		2	19,336,500	100.8500	20,054,527	19,885,500	19,885,500				754,500	3.190	3.190	FA	237,880	599,034	07/13/2017	08/16/2027
H4777*-AA-3	SBM DEEP PANUKE S.A. SENIOR SECURED NOTES		D		2PL	6,405,001	100.4170	6,431,710	6,405,001	6,405,001					3.500	3.502	JD	9,963	224,175	10/02/2014	12/31/2021
K3380#-AB-4	ELFELAGIO SEV SENIOR UNSECURED NOTES		B		1	24,948,000	105.9970	26,727,093	25,214,952	25,214,952				(585,984)	1.950	1.950	MJSD	21,853	490,557	01/03/2017	12/15/2026
K3752#-AG-3	COPENHAGEN AIRPORTS A/S SENIOR NOTES		D		2	10,500,000	104.2610	10,947,405	10,500,000	10,500,000					4.010	4.010	FA	150,876	421,050	06/06/2013	08/22/2023
L0175#-AD-4	ALPHA TRAINS FINANCE S.A. FLOATING RATE NOTES		B		2	21,190,000	100.0840	22,444,838	22,426,000	22,426,000				(508,000)	2.129	0.000	JD	1,326	237,217	03/30/2017	12/31/2028
L0175#-AE-2	ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE S.A.		B		2IF	10,000,800	96.2780	9,716,087	10,091,700	10,091,700				90,900	1.380	1.380	JD	387	23,598	12/04/2019	09/30/2031
L8038*-AA-4	SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15		D	4	3	12,390,002	99.9360	12,382,072	12,390,002	12,390,002					5.500	5.538	MJSD	30,287	681,450	10/10/2012	09/15/2027
L8367#-AE-3	SHURGARD LUXEMBOURG SARL SENIOR GUARANTEED NOTES		B		2	22,504,000	110.7390	24,834,328	22,426,000	22,426,000				(508,000)	2.770	2.770	JD	10,353	622,142	06/03/2015	06/25/2027
L9031*-AA-9	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED		D		2PL	4,000,000	108.9730	4,358,920	4,000,000	4,000,000					4.970	4.970	AO	39,760	198,800	05/02/2018	04/19/2025
L9031*-AB-7	TERMINAL INVESTMENT LIMITED TERMINAL INVESTMENT LIMITED		D		2PL	10,000,000	111.8350	11,183,500	10,000,000	10,000,000					5.100	5.100	AO	102,000	510,000	05/02/2018	04/19/2028
L9031*-AH-4	TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT LTD HLDG		D		2PL	6,000,000	107.2830	6,436,980	6,000,000	6,000,000					4.470	4.470	MN	43,955		11/25/2019	05/02/2029
L9082*-AE-9	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDING S.A.		D		2PL	9,979,000	100.4560	10,045,600	10,000,000	9,997,319		11,528			4.890	5.012	AO	114,100	489,000	04/27/2018	03/25/2020
L9082*-AF-6	TRAFIGURA FUNDING S.A. 5.53% Due 3/25/2023 MS25		D		2PL	8,000,000	108.0220	8,641,760	8,000,000	8,000,000					5.530	5.530	MS	117,973	442,400	02/15/2013	03/25/2023
L9082*-AM-1	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		D		2PL	6,000,000	108.4390	6,506,340	6,000,000	6,000,000					5.550	5.550	MN	29,600	333,000	06/04/2018	05/29/2023
L9082*-AN-9	TRAFIGURA FUNDING S.A. TRAFIGURA FUNDIN S.A.		D		2PL	7,000,000	112.7850	7,894,950	7,000,000	7,000,000					5.720	5.720	MN	35,591	400,400	06/04/2018	05/29/2025
N1492@-AE-6	BOSKALIS FINANCE B.V. SENIOR NOTES		D		2	11,000,000	103.0030	11,330,330	11,000,000	11,000,000					3.660	3.660	JJ	177,815	402,600	05/08/2013	07/22/2023
N4281@-BS-3	KONINKLIJKE VOPAK N.V. 3.74% Due 6/19/2023 JD19		D		2	18,000,000	103.2070	18,577,260	18,000,000	18,000,000					3.740	3.740	JD	22,440	673,200	09/28/2012	06/19/2023
N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA N SENIOR UNSECURED NOTES		D		2	25,000,000	105.8720	26,468,000	25,000,000	25,000,000					4.170	4.170	FA	350,396	1,042,500	06/29/2012	08/30/2024
N5224#-AH-3	LEKKERLAND FINANCE B.V. Lekkerland Finance B.V.		B		2	35,205,000	105.1550	35,373,090	33,639,000	33,639,000				(762,000)	1.870	1.870	FA	237,641	628,404	06/22/2017	08/16/2027
N6510@-AC-7	NUTRECO N.V. SENIOR NOTES		D		2	10,000,000	103.6190	10,361,900	10,000,000	10,000,000					4.220	4.220	JJ	199,278	422,000	05/23/2012	07/11/2022

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
N6777#-AG-4	OVERSEAS ASSISTANCE FINANC B.V SERIES G SENIOR UNSECURED NOTE		D		3PL	11,250,000	103.5190	11,645,888	11,250,000	11,250,000					5.000	5.001	JD	1,563	635,625	02/24/2012	03/30/2024
N7334#-AF-0	WERELDHAVE NV SENIOR NOTES		D		2	23,000,000	105.4930	24,263,390	23,000,000	23,000,000					4.300	4.300	JJ	434,061	989,000	07/01/2014	07/23/2024
N7660#-AM-9	SHV NEDERLAND B.V. 4.42% Due 3/28/2022 MS28		D		2	15,000,000	104.0020	15,600,300	15,000,000	15,000,000					4.420	4.420	MS	171,275	663,000	02/28/2012	03/28/2022
N8084*-AD-9	SLIGRO FOOD GROUP NEDERLAND BV SERIES B GUARANTEED SENIOR NOT		D		2	10,000,000	101.2540	10,125,400	10,000,000	10,000,000					4.150	4.150	JD	27,667	415,000	09/16/2010	12/07/2020
N8505#-AA-2	TENNET HOLDING B.V. TENNET HOLDING B.V.		B		1	16,956,000	105.4780	17,740,872	16,819,500	16,819,500		(136,500)			1.610	1.610	JJ	118,096	134,516	01/28/2019	01/24/2029
P0091#-AA-7	AERIS HOLDING COSTA RICA SA SENIOR SECURED NOTES		D		3FE	17,000,000	106.7650	18,150,050	17,000,000	17,000,000					7.250	7.250	MN	157,486	1,232,500	10/21/2015	11/15/2025
P2604*-AA-7	FIBRA MACQUARIE MEXICO SENIOR NOTES		D		2	25,000,000	107.7380	26,934,500	25,000,000	25,000,000					5.550	5.550	JD	15,417	1,387,500	03/21/2018	06/27/2023
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC EVM ENERGIA DEL VALLE DE MEXIC		D		2PL	11,000,000	120.0000	13,200,000	11,000,000	11,000,000					6.020	6.020	JD	1,839	609,317	09/30/2018	12/31/2040
P4000*-AB-1	CORPORACION INMOBILIARIA CORPORACION INMOBILIARIA		D		2FE	20,000,000	111.1180	22,223,600	20,000,000	20,000,000					5.310	5.310	MS	312,700	1,062,000	12/14/2017	09/15/2027
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA		D		2FE	10,000,000	110.8150	11,081,500	10,000,000	10,000,000					5.180	5.180	JD	24,461	259,000	09/05/2019	06/14/2029
P4000*-AF-2	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA		D		2FE	3,000,000	112.5740	3,377,220	3,000,000	3,000,000					5.280	5.280	JD	7,480	79,200	09/05/2019	06/14/2031
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV		D		2PL	13,000,000	120.0000	15,600,000	13,000,000	13,000,000					5.980	5.980	MJSD	23,754	694,968	05/23/2018	12/20/2044
P4368#-AA-5	FORTIS TCI LIMITED SENIOR NOTES		D	4	2	17,000,000	109.1560	18,556,520	17,000,000	17,000,000					4.750	4.750	JD	29,160	807,500	12/04/2014	12/18/2029
P4368#-AC-1	FORTIS TCI LIMITED SENIOR NOTES		D	4	2	5,500,000	112.6440	6,195,420	5,500,000	5,500,000					5.140	5.139	MN	46,331	282,700	02/01/2017	05/02/2031
P4368#-AD-9	FORTIS TCI LIMITED 5.29% Due 9/15/2031 MS15		D		2	5,000,000	113.9180	5,695,900	5,000,000	5,000,000					5.290	5.290	MS	77,881	264,495	03/18/2016	09/15/2031
P4920#-AA-6	GREENFIELD SPV I, S.A.P.I. DE GREENFIELD SPV I, S.A.P.I. DE		D	4	2PL	15,000,000	114.4850	17,172,750	15,000,000	15,000,000					5.550	5.548	JD	2,313	803,640	01/02/2018	12/31/2032
P4950*-AA-3	GRAND BAHAMA POWER COMPANY LIM 6.96% Due 5/22/2020 MN22		D		3	22,000,000	101.0850	22,238,700	22,000,000	22,000,000					6.960	6.960	MN	165,880	1,531,250	07/22/2010	05/22/2020
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO		D	4	2FE	17,781,415	104.7910	18,633,323	17,781,415	17,781,415					4.090	4.090	JD	32,323	244,440	09/16/2019	12/15/2026
Q0005*-AA-5	AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE COMPANY PTY LTD		D		1IF	20,000,000	101.1340	20,226,800	20,000,000	20,000,000					3.330	3.330	AO	123,950		11/01/2019	10/24/2029
Q0458*-AB-5	AQUASURE FINANCE LIMITED 4.48% Due 2/27/2024 JJ12		D		1FE	33,000,000	106.3630	35,099,790	33,000,000	33,000,000					4.480	4.481	JJ	694,027	1,478,400	11/20/2013	02/27/2024
Q0458*-AD-1	AQUASURE FINANCE LIMITED 3.28% Due 7/12/2027 JJ12		D		1FE	10,000,000	101.4910	10,149,100	10,000,000	10,000,000					3.280	3.280	JJ	153,978	328,000	04/15/2015	07/12/2027
Q0697#-AA-4	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2FE	23,000,000	103.0280	23,696,440	23,000,000	23,000,000					3.500	3.500	AO	201,250	805,000	09/15/2017	10/01/2027
Q0697#-AB-2	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2FE	11,000,000	103.7680	11,414,480	11,000,000	11,000,000					3.600	3.600	AO	99,000	396,000	09/15/2017	10/01/2029
Q0697#-AC-0	AUSGRID FINANCE PTY LTD AUSGRID FINANCE PTY LTD		D		2FE	6,000,000	105.1720	6,310,320	6,000,000	6,000,000					3.750	3.750	AO	56,250	225,000	09/15/2017	10/01/2032
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC AIRPORT PTY		C		1Z	3,000,000	101.1580	3,034,740	3,000,000	3,000,000					3.140	3.140	JD	7,065		12/10/2019	12/04/2031
Q0845#-AA-5	AUSTALIAN GAS NETWORKS LIMITED SERIES A GUARANTEED SENIOR SEC		D		2	15,000,000	104.6230	15,693,450	15,000,000	15,000,000					3.620	3.620	MS	167,425	543,000	06/04/2015	09/10/2027
Q1297#-AF-5	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES		B		1	25,920,000	105.9100	23,751,377	22,426,000	22,426,000		(508,000)			1.930	1.919	NOV	59,291	424,947	09/17/2014	11/12/2024
Q1297#-AJ-7	CSL FINANCE PTY LTD SENIOR GUARANTEED NOTES		B		1	20,502,400	103.2000	21,353,195	20,691,080	20,691,080		349,340			0.955	0.955	OCT	45,558	192,405	09/11/2015	10/08/2025
Q1629#-AA-5	BRISBANE AIRPORT CORPORATION P SERIES A SENIOR SECURED NTS		D		2	7,000,000	103.7320	7,261,240	7,000,000	7,000,000					5.240	5.240	JJ	170,154	366,800	03/22/2011	07/14/2021
Q1629#-AB-3	BRISBANE AIRPORT CORPORATION P SERIES B SENIOR SECURED NTS		D		2	3,000,000	108.6110	3,258,330	3,000,000	3,000,000					5.340	5.340	JJ	74,315	160,200	03/22/2011	07/14/2023
Q1798#-AB-8	BROADCAST AUSTRALIA FINANCE PT 4.35% Due 12/15/2020 JD15		D		2	20,000,000	101.4720	20,294,400	20,000,000	20,000,000					4.350	4.350	JD	38,667	870,000	10/25/2010	12/15/2020
Q1842#-AH-1	ARC INFRASTRUCTURE GUARANTEED SR SECURED NOTES		D		2	18,000,000	108.8940	19,600,920	18,000,000	18,000,000					4.790	4.790	JJ	395,175	862,200	04/16/2014	07/16/2026
Q2107#-AK-2	CONTACT ENERGY LIMITED SENIOR NOTES		D		2	19,000,000	105.4290	20,031,510	19,000,000	19,000,000					4.190	4.190	JD	26,537	796,100	06/13/2013	12/19/2023
Q2107#-AL-0	CONTACT ENERGY LIMITED SENIOR NOTES		D		2	4,000,000	107.7830	4,311,320	4,000,000	4,000,000					4.330	4.330	JD	5,773	173,200	06/13/2013	12/19/2025
Q2172#-AJ-5	CENTENNIAL COAL COMPANY LIMTIE 4.47% Due 10/27/2021 A027		D		3	13,000,000	96.8630	12,592,190	13,000,000	13,000,000					4.470	4.470	AO	103,307	581,100	09/22/2011	10/27/2021
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES		D		1FE	16,901,678	104.6570	17,688,789	16,901,678	16,901,678					3.400	3.400	JD	47,888	574,657	08/13/2015	09/01/2032
Q2759@-AA-7	CONSOLIDATED PRESS (FINANCE PT GUKARANTEED SERIES P SENIOR NO		D		2PL	12,000,000	103.1490	12,377,880	12,000,000	12,000,000					4.210	4.210	JD	18,243	505,200	05/21/2015	06/18/2022
Q2759@-AB-5	CONSOLIDATED PRESS (FINANCE PT GUARANTEED SERIES Q SENIOR NOT		D		2PL	12,000,000	106.9860	12,838,320	12,000,000	12,000,000					4.540	4.540	JD	19,673	544,800	05/21/2015	06/18/2025
Q3079#-AA-6	DBCT FINANCE PTY LIMITED 5.23% Due 4/28/2020 A028		D		2	14,000,000	100.6590	14,092,260	14,000,000	14,000,000					5.230	5.230	AO	128,135	732,200	02/16/2011	04/28/2020

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	
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
Q3080#-AA-3	DEXUS WHOLESALE PROPERTY FUND DEXUS WHOLESALE PROPERTY FUND		D		1	2,500,000	109.4190	2,735,475	2,500,000	2,500,000					4.140	4.140	MN	11,213	103,538	05/30/2018	05/22/2030
Q3261#-AP-1	DOWNER GROUP SENIOR NOTES		D		2FE	15,000,000	108.4840	16,272,600	15,000,000	15,000,000					4.570	4.570	JJ	329,421	693,000	06/10/2015	07/08/2025
Q3300*-AA-1	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES		D		2	4,500,000	101.5760	4,570,920	4,500,000	4,500,000					3.680	3.680	MS	47,380	165,575	06/18/2014	09/18/2021
Q3300*-AC-7	DULUXGROUP (FINANCE) PTY LIMIT SENIOR NOTES		D		2	5,500,000	107.1720	5,894,460	5,500,000	5,500,000					4.230	4.230	MS	66,564	232,625	06/18/2014	09/18/2026
Q3383#-AB-5	STAR ENTERTAINMENT GROUP 5.69% Due 6/15/2021 JD15		D		2PL	10,000,000	103.9510	10,395,100	10,000,000	10,000,000					5.690	5.690	JD	25,289	569,000	05/05/2011	06/15/2021
Q3393*-AH-4	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2	12,000,000	104.8760	12,585,120	12,000,000	12,000,000					3.710	3.710	MN	56,887	457,200	02/13/2013	05/15/2025
Q3393*-AK-7	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2	20,000,000	101.3340	20,266,800	20,000,000	20,000,000					3.110	3.110	FA	229,794	642,000	05/14/2015	08/18/2022
Q3393*-AL-5	ELECTRANET PTY LTD SENIOR SECURED NOTES		D		2	12,000,000	103.5270	12,423,240	12,000,000	12,000,000					3.440	3.440	FA	152,507	424,800	05/14/2015	08/18/2025
Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SENIOR NOTES		D		1	13,000,000	105.9970	13,779,610	13,000,000	13,000,000					3.740	3.740	MS	149,912	486,200	05/08/2014	09/10/2026
Q3629#-AJ-2	ETSA UTILITIES FINANCE PTY LTD GUARANTEED SR NOTES		D		1	18,000,000	101.9240	18,346,320	18,000,000	18,000,000					3.090	3.090	JD	30,900	556,200	03/19/2015	06/11/2027
Q3915*-AC-4	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2	9,000,000	102.5180	9,226,620	9,000,000	9,000,000					3.700	3.700	JJ	148,925	379,875	04/28/2016	07/20/2026
Q3915*-AD-2	FLETCHER BUILDING LIMITED SENIOR NOTES		D		2	18,000,000	102.4130	18,434,340	18,000,000	18,000,000					3.800	3.800	JJ	305,900	777,749	04/28/2016	07/20/2028
Q3917#-AA-2	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES		D		2PL	4,000,000	105.9150	4,236,600	4,000,000	4,000,000					4.170	4.170	MS	47,723	166,800	06/12/2014	09/18/2024
Q3917#-AB-0	FLINDERS PORT HOLDING PTY LTD SENIOR SECURED NOTES		D		2PL	13,000,000	107.4140	13,963,820	13,000,000	13,000,000					4.270	4.270	MS	158,820	555,100	06/12/2014	09/18/2026
Q3920#-AH-2	FONTERRA CO-OPERATIVE GROUP LI SENIOR NOTES		D		1	11,000,000	105.1070	11,561,770	11,000,000	11,000,000					3.550	3.550	MS	104,133	390,500	08/19/2014	09/25/2029
Q3920#-AL-3	FONTERRA CO-OPERATIVE GR LTD FONTERRA CO-OPERATIVE GR LTD		D		1FE	11,000,000	109.3760	12,031,360	11,000,000	11,000,000					4.090	4.090	JD	16,246	449,900	12/26/2018	12/18/2028
Q3946*-AE-3	FOXTEL MGMT. PTY LTD. SENIOR SERIES E GTD		D		2PL	15,000,000	101.1890	15,178,350	15,000,000	15,000,000					4.270	4.270	JJ	277,550	640,500	05/24/2012	07/25/2022
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES		D		2FE	11,683,223	103.4280	12,083,724	11,683,223	11,683,223					3.780	3.780	MJSD	4,907	441,626	03/17/2015	06/27/2027
Q4822#-AA-4	ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD.		B		1	19,528,600	101.8200	20,731,468	20,360,900	20,360,900				832,300	3.380	3.380	FA	235,134		09/09/2019	08/28/2029
Q5000*-AA-9	ICPF FINANCE PTY LTD SERIES A GUARANTEED SENIOR NOT		D		1FE	15,000,000	101.4200	15,213,000	15,000,000	15,000,000					3.310	3.310	JD	23,446	496,500	01/02/2017	12/14/2028
Q5011#-AB-0	HOTEL PROPERTIES INVESTMENT HOTEL PROPERTIES LIMITED		B		2PL	23,625,000	105.7450	22,273,069	21,063,000	21,063,000				(84,000)	5.070	5.070	FA	415,292	1,053,140	06/22/2017	08/11/2027
Q5601@-AA-0	LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL TOWERS		D		2FE	8,000,000	108.2270	8,658,160	8,000,000	8,000,000					4.300	4.300	AO	78,356	172,000	04/17/2019	04/09/2029
Q5995*-AB-4	MERIDIAN FINCO PTY LTD SENIOR GUARANTEED NOTES		D		2FE	18,000,000	106.2450	19,124,100	18,000,000	18,000,000					3.920	3.920	MS	203,840	705,575	06/03/2014	09/17/2026
Q6077#-AA-1	MIGHTY RIVER POWER LIMITED SERIES A SENIOR NOTES		D		2	22,000,000	101.4890	22,327,580	22,000,000	22,000,000					4.250	4.250	JD	59,736	935,000	11/02/2010	12/08/2020
Q6235#-AT-9	MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE LIMITED		D		1PL	6,000,000	107.6140	6,456,840	6,000,000	6,000,000					4.080	4.080	MS	70,040	61,200	06/26/2019	09/18/2030
Q6518#-AA-8	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE		D		2	7,000,000	102.2900	7,160,300	7,000,000	7,000,000					3.340	3.340	AO	40,266	233,800	03/19/2015	04/29/2025
Q6518#-AB-6	NSW PORTS FINANCE CO PTY LIMIT GUARANTEED SENIOR SECURED NOTE		D		2FE	4,000,000	102.2480	4,089,920	4,000,000	4,000,000					3.440	3.440	AO	23,698	137,600	03/19/2015	04/29/2027
Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINAN GUARANTEED SENIOR SECURED NOT		D		2	10,000,000	100.5460	10,054,600	10,000,000	10,000,000					3.080	3.080	MS	89,833	308,000	06/30/2016	09/16/2026
Q6518@-AE-2	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS		D		2FE	24,000,000	103.3740	24,809,760	24,000,000	24,000,000					3.550	3.550	AO	177,500	852,000	10/24/2017	10/16/2027
Q6518@-AF-9	NSW ELECTRICITY NETWORKS FINAN NSW ELECTRICITY NETWORKS		D		2FE	12,000,000	104.1850	12,502,200	12,000,000	12,000,000					3.650	3.650	AO	91,250	438,000	10/24/2017	10/16/2029
Q6568@-AA-9	ENDEAVOUR ENERGY ENDEAVOUR ENERGY		D		2	17,000,000	103.9010	17,663,170	17,000,000	17,000,000					3.500	3.500	AO	145,444	595,000	02/21/2018	02/14/2028
Q6568@-AB-7	ENDEAVOUR ENERGY ENDEAVOUR ENERGY		D		2	8,000,000	105.0850	8,406,800	8,000,000	8,000,000					3.600	3.600	AO	70,400	288,000	02/21/2018	02/14/2030
Q6646*-AA-7	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT LIMITED) GTD		D		2	5,000,000	104.2380	5,211,900	5,000,000	5,000,000					3.730	3.730	MS	55,432	186,500	05/05/2015	09/14/2025
Q6646*-AB-5	NEW TERMINAL FINANCING COMPANY (ADELAIDE AIRPORT) GTD SEN SEC		D		2	9,000,000	104.8440	9,435,960	9,000,000	9,000,000					3.830	3.830	MS	102,453	344,700	05/05/2015	09/14/2027
Q7160#-AF-6	ORICA LTD GUARANTEED SENIOR NOTES		D		2	9,992,540	105.0950	10,509,500	10,000,000	9,996,720		1,067			4.630	4.643	AO	84,883	463,000	08/21/2015	10/25/2022
Q7160#-AJ-8	ORICA LTD SR NOTES		D		2FE	22,000,000	106.3600	23,399,200	22,000,000	22,000,000					4.590	4.590	MS	288,915	1,009,800	08/07/2013	09/18/2023
Q7160#-AL-3	ORICA LTD SENIOR NOTES		D		2FE	6,000,000	108.0490	6,482,940	6,000,000	6,000,000					4.330	4.330	MN	41,857	259,800	02/22/2017	05/03/2027
Q7397#-AN-4	PRATT FINANCE PTY. LTD. SENIOR NOTES SERIES G		D		2PL	7,000,000	108.8740	7,621,180	7,000,000	7,000,000					5.420	5.420	JJ	177,053	379,400	05/17/2011	07/13/2023
Q7397#-AQ-7	PRATT FINANCE PTY. LTD. SENIOR NOTES		D		2PL	13,000,000	106.8070	13,884,910	13,000,000	13,000,000					4.480	4.480	MN	92,213	582,400	04/22/2014	05/04/2024
Q7397#-AS-3	PRATT FINANCE PTY. LTD. SENIOR NOTES		D		2PL	8,000,000	104.5570	8,364,560	8,000,000	8,000,000					3.790	3.790	JJ	141,493	303,200	03/11/2015	07/13/2027
Q7794#-AB-9	QPH FINANCE CO. PTY LIMITED GTD SR SECURED NOTES		D		2FE	23,000,000	103.1580	23,726,340	23,000,000	23,000,000					3.980	3.980	FA	328,018	915,400	06/28/2012	08/22/2022

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
Q7795#-AA-0	QIC FINANCE QIC FINANCE SHOPPING CENTER FU		D		1	9,652,700	105.6500	10,565,000	10,000,000	9,700,678		32,971			3.860	4.330	JJ	181,206	386,000	06/28/2018	07/12/2027
Q7795#-AB-8	QIC FINANCE QIC FINANCE (SHOPPING CTR FD)		D		1	27,000,000	106.4340	28,737,180	27,000,000	27,000,000					3.960	3.960	JJ	504,900	1,069,200	07/28/2017	07/11/2029
Q7795*-AA-4	QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY FUND LTD		D		1IF	8,000,000	105.2010	8,416,080	8,000,000	8,000,000					3.670	3.670	FA	117,440		08/14/2019	08/07/2029
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD		B	4	1FE	55,799,498	102.1670	58,151,663	56,918,245	56,918,245				1,118,746	4.230	4.250	MJSD	6,688	1,441,379	05/31/2019	03/31/2042
Q8501*-AE-9	SCA PROPERTY GROUP SCA PROPERTY GROUP		D		2FE	11,000,000	111.9440	12,313,840	11,000,000	11,000,000					4.610	4.610	MS	153,539	507,075	06/12/2018	09/12/2031
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES		D		1	17,000,000	100.8940	17,151,980	17,000,000	17,000,000					3.090	3.090	FA	185,314	542,250	07/12/2016	08/24/2026
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES		D		1	5,000,000	100.6510	5,032,550	5,000,000	5,000,000					3.190	3.190	FA	56,268	164,475	07/12/2016	08/24/2028
Q8773@-AT-5	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD		D		1	10,000,000	105.2440	10,524,400	10,000,000	10,000,000					3.810	3.810	AO	64,558	190,500	05/07/2019	04/30/2029
Q8806#-AA-5	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2FE	15,000,000	107.5740	16,136,100	15,000,000	15,000,000					4.570	4.570	JD	36,179	685,500	06/20/2018	06/12/2026
Q8806#-AB-3	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2FE	15,000,000	109.1460	16,371,900	15,000,000	15,000,000					4.720	4.720	JD	37,367	708,000	06/20/2018	06/12/2028
Q8806#-AC-1	TABCORP FINANCE PTY LTD TABCORP FINANCE PTY LTD		D		2FE	3,000,000	110.3230	3,309,690	3,000,000	3,000,000					4.820	4.820	JD	7,632	144,600	06/20/2018	06/12/2030
Q9194*-AA-7	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D		2FE	12,000,000	106.4850	12,778,200	12,000,000	12,000,000					4.165	4.165	MS	137,445	499,200	07/01/2015	09/22/2025
Q9194*-AB-5	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED NOTES		D		2FE	12,000,000	107.7750	12,933,000	12,000,000	12,000,000					4.260	4.260	MS	140,580	511,200	07/01/2015	09/22/2027
Q9194*-AE-9	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED		D		2FE	4,000,000	102.3650	4,094,600	4,000,000	4,000,000					3.450	3.450	JD	4,217	138,000	10/19/2016	12/20/2026
Q9194*-AF-6	TRANSURBAN QUEENSLAND FINANCE SENIOR SECURED		D		2FE	4,000,000	102.7450	4,109,800	4,000,000	4,000,000					3.550	3.550	JD	4,339	142,000	01/02/2017	12/20/2028
Q9194@-AA-5	TRANSPOWER NEW ZEALAND LIMITED 3.43% Due 10/13/2021 A013		D		1	20,000,000	101.7380	20,347,600	20,000,000	20,000,000					3.430	3.430	AO	148,633	686,000	09/21/2011	10/13/2021
Q9328*-AA-6	UNISON NETWORKS LIMITED 3.78% Due 10/31/2021 A031		D		2	10,000,000	102.1440	10,214,400	10,000,000	10,000,000					3.780	3.780	AO	64,050	378,000	08/30/2011	10/31/2021
Q9328*-AB-4	UNISON NETWORKS LIMITED 3.98% Due 10/31/2023 A031		D		2	3,000,000	104.8900	3,146,700	3,000,000	3,000,000					3.980	3.980	AO	20,232	119,400	08/30/2011	10/31/2023
Q9389#-AF-7	VECTOR LIMITED VECTOR LIMITED		D		2FE	12,000,000	102.9600	12,355,200	12,000,000	12,000,000					3.490	3.490	AO	76,780	418,800	11/10/2017	10/25/2027
Q9389#-AG-5	VECTOR LIMITED VECTOR LIMITED		D		2FE	6,000,000	103.6800	6,220,800	6,000,000	6,000,000					3.590	3.590	AO	39,490	215,400	11/14/2017	10/25/2029
Q9395*-AA-4	VICINITY CENTRES 3.86% Due 12/21/2025 JD21		D		1	20,000,000	105.7920	21,158,400	20,000,000	20,000,000					3.860	3.860	JD	21,444	772,000	09/24/2015	12/21/2025
Q9749#-AF-2	WESTRAC PTY 5.19% Due 6/7/2023 JD7		D		2PL	5,000,000	107.9010	5,395,050	5,000,000	5,000,000					5.190	5.190	JD	17,300	259,475	03/28/2011	06/07/2023
Q9749#-AG-0	WESTRAC PTY 5.19% Due 7/7/2023 JJ7		D		2PL	4,000,000	108.0710	4,322,840	4,000,000	4,000,000					5.190	5.190	JJ	100,340	207,600	03/28/2011	07/07/2023
Q9883#-AA-9	Z ENERGY LIMITED Z ENERGY LIMITED		D		2	15,000,000	104.7860	15,717,900	15,000,000	15,000,000					3.830	3.830	JJ	282,463	574,500	01/11/2018	01/04/2026
Q9883#-AB-7	Z ENERGY LIMITED Z ENERGY LIMITED		D		2	8,000,000	106.3560	8,508,480	8,000,000	8,000,000					4.040	4.040	JJ	158,907	323,200	01/11/2018	01/04/2028
R1895#-AC-7	E-CO ENERGI HOLDING AS E-CO ENERGI HOLDING AS		B		1	29,227,520	97.5600	27,206,440	27,886,880	27,886,880				(466,725)	2.960	2.960	JJ	353,110	841,874	08/02/2017	07/27/2027
TN1219-19-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA		D		2Z	2,250,000	100.0000	2,250,000	2,250,000	2,250,000					3.220	3.220	MJSD	2,415		11/21/2019	03/31/2037
TN1219-91-3	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA		D		2Z	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					3.498	3.675	MJSD	19,833		11/21/2019	03/31/2037
TN1912-19-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA		D		2Z	1,800,000	100.0000	1,800,000	1,800,000	1,800,000					3.240	3.240	MJSD	1,944		11/21/2019	09/30/2037
TN1921-91-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA		D		2Z	16,000,000	100.0000	16,000,000	16,000,000	16,000,000					3.498	3.675	MJSD	21,156		11/21/2019	09/30/2037
W0805#-AE-8	ASSA ABLOY FINL SVC AB PUBL 5.41% Due 5/16/2020 MN16		D		1	2,000,000	101.0520	2,021,040	2,000,000	2,000,000					5.410	5.410	MN	13,525	108,200	03/17/2005	05/16/2020
W1004@-AA-5	AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL PROPERTY A		D		2FE	18,000,000	110.6360	19,914,480	18,000,000	18,000,000					5.110	5.110	JJ	442,015	459,900	01/14/2019	01/08/2026
W2469*-AC-9	ELEKTA AB SENIOR NOTES		D		2PL	4,000,000	102.8780	4,115,120	4,000,000	4,000,000					5.110	5.110	MN	32,363	294,498	05/04/2011	05/04/2021
W2469*-AD-7	ELEKTA AB 5.21% Due 5/4/2023 MN4		D		2PL	10,270,200	107.2220	10,722,200	10,000,000	10,129,342		(34,910)			5.210	4.786	MN	82,492	521,000	08/17/2015	05/04/2023
W2710@-AB-6	ELLEVIO AB SWEDISH KRONA SECURED NOTES		B		2FE	19,999,967	106.9840	19,306,321	18,045,989	18,045,989				(1,042,899)	2.780	2.779	FA	168,620	492,992	09/08/2016	10/26/2028
X4771#-AA-7	LANDSNET HF SENIOR UNSECURED NOTES		D		2	5,000,000	102.4980	5,124,900	5,000,000	5,000,000					3.960	3.960	JD	1,650	198,030	01/06/2017	12/28/2021
X4771#-AB-5	LANDSNET HF SENIOR UNSECURED NOTES		D		2	5,000,000	102.7190	5,135,950	5,000,000	5,000,000					3.960	3.960	MS	62,700	198,030	12/07/2016	03/07/2022
X4771#-AE-9	LANDSNET HF SENIOR UNSECURED NOTES		D		2	9,000,000	109.9350	9,894,150	9,000,000	9,000,000					4.610	4.610	JD	3,458	414,960	01/06/2017	12/28/2026
X4771#-AF-6	LANDSNET HF SENIOR UNSECURED NOTES		D		2	8,000,000	110.1130	8,809,040	8,000,000	8,000,000					4.610	4.610	MS	116,787	368,830	12/07/2016	03/07/2027
X8976@-AC-9	TEOLLISUUDEN VOIMA OYS SENIOR NOTES		D		3	25,000,000	100.7370	25,184,250	25,000,000	25,000,000					5.300	5.300	FA	460,069	1,324,930	07/09/2010	08/26/2020
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES		D		2FE	6,237,745	105.6530	6,590,365	6,237,745	6,237,745					4.960	4.960	MN	39,533	309,392	11/29/2013	11/15/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						33,539,726,331	XXX	36,556,198,330	33,037,811,302	33,444,438,648		(17,140,243)	1,256,256	14,087,947	XXX	XXX	XXX	329,752,360	1,221,278,596	XXX	XXX
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1			4	1FM	477,732	100.0000	451,356	451,356	472,791		(1,630)			5.500	4.104	MON	2,069	24,809	10/19/2010	10/25/2033
004421-EB-5	ACE 2004-HE4 SERIES 2004HS1 CLASS M2			4	1FM	3,329,578	100.0300	3,388,283	3,387,268	3,333,880		1,262			3.605	3.795	MON	2,374	102,758	09/21/2018	02/25/2034
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2			4	1FM	1,562,962	86.9480	2,173,711	2,500,002	1,652,989		37,754			2.495	6.283	MON	1,206	29,100	04/25/2019	11/25/2035
05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1			4	1FM	996,755	101.2830	1,050,567	1,037,258	999,990		(1,460)			4.056	5.696	MON	3,516	46,755	08/29/2013	11/25/2033
05950D-AD-2	Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1			4	1FM	978,286	93.7560	965,476	1,029,774	981,699		(10,255)			4.255	5.415	MON	3,652	46,617	11/16/2017	06/20/2036
05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1			4	1FM	1,559,236	97.3300	1,843,358	1,893,929	1,587,842		4,824			5.834	11.226	MON	9,208	99,443	01/14/2015	10/25/2036
06051G-DM-8	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1			4	1FM	556,066	102.1520	565,030	553,127	555,680		(51)			4.741	4.436	MON	2,186	26,108	09/30/2013	05/25/2035
07386H-CT-6	BALTA 2003-3 Adj % Due 10/25/2033 Mo-1			4	1FM	3,280,977	100.0000	3,255,949	3,255,949	3,275,256		(3,347)			4.355	4.171	MON	11,816	145,309	01/29/2014	10/25/2033
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1			4	1FM	492,853	97.8160	489,507	500,437	493,255		260			2.660	3.032	MON	222	15,850	03/28/2018	04/25/2034
07386H-JU-6	BALTA 2003-3 Flt % Due 7/25/2034 Mo-25			4	1FM	506,772	99.6520	530,746	532,599	519,818		1,542			2.432	4.630	MON	252	15,714	01/17/2014	07/25/2034
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1			4	1FM	12,100,033	93.7440	12,163,004	12,974,736	12,140,364		30,064			2.519	3.562	MON	6,278	107,364	12/18/2019	08/25/2035
073879-CV-8	Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2			4	1FM	1,402,640	101.6980	1,426,909	1,403,079	1,402,693		25			3.674	3.706	MON	994	51,659	10/26/2017	08/25/2034
12559Q-AH-5	CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2			4	3FM	16,325,000	83.3650	16,673,040	20,000,000	16,584,835		130,607			3.555	5.064	MON	13,824	815,011	09/26/2017	10/25/2037
126673-WH-5	CWHEL 2004-I A			4	1FM	2,007,500	99.1310	2,180,887	2,200,000	2,119,418		43,028			2.502	4.659	MON	1,070	74,388	03/28/2017	07/25/2035
12667G-F3-2	CWALT 2005-14 1A1 Flt % Due 7/25/2035 Mo-25			4	2FM	2,889,347	66.9670	2,715,658	4,055,224	2,937,909		20,982			2.492	8.912	MON	1,684	118,807	09/27/2016	07/25/2035
12668A-VL-6	CWALT 2005-56 Flt % Due 12/25/2035 Mo-25			4	1FM	1,092,000	95.3950	1,182,920	1,240,028	1,104,208		808			2.312	6.186	MON	557	35,077	02/06/2015	12/25/2035
12668B-RC-9	CWALT 2006-OC2			4	1FM	5,512,280	97.9540	6,485,912	6,621,357	5,620,377		(131,892)			1.992	5.660	MON	2,565	178,597	03/29/2017	02/25/2036
12668B-RC-9	CWALT 2006-OC2			4			0.0000					(135,535)			1.992	0.000	MON			03/29/2017	02/25/2036
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2			4	1FM	5,081,079	97.7220	5,040,929	5,158,456	5,082,167		1,088			2.645	2.763	MON	2,638	78,297	07/26/2019	08/25/2047
126697-AF-8	CWL 2007-12 Flt % Due 8/25/2047 Mo-25			4	1FM	8,850,000	98.7800	11,853,643	12,000,000	9,934,416		368,369			3.142	7.515	MON	6,284	447,088	08/08/2016	08/25/2047
12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1			4	1FM	796,369	100.0000	807,472	807,472	797,444		332			3.911	4.299	MON	2,632	33,829	08/08/2013	01/19/2034
12669F-WD-1	CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1			4	1FM	854,532	100.0000	834,468	834,468	849,828		(1,493)			5.250	4.817	MON	3,651	42,980	04/23/2012	05/25/2034
144526-AC-4	Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3			4	1FM	10,214,151	95.6720	11,031,487	11,530,552	10,405,297		103,758			1.945	3.145	MON	3,737	281,778	03/19/2018	12/25/2036
144531-BE-9	CARR 2006-NC1			4	1FM	4,539,778	96.4580	6,088,277	6,311,822	4,746,494		85,209			2.975	5.775	MON	3,651	197,056	05/04/2017	02/25/2035
144531-DP-2	CARR 2006-NC1 SERIES 2005NC5 CLASS M2			4	1FM	9,293,750	96.9340	9,693,412	10,000,000	9,325,441		31,691			2.305	2.845	MON	3,841	297,983	01/16/2019	10/25/2035
144531-EY-2	CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25			4	1FM	13,395,410	95.4450	15,748,480	16,500,000	14,297,391		334,902			2.192	5.073	MON	6,028	319,177	10/30/2019	01/25/2036
144531-FP-0	CARR 2006-NC1 SERIES 2006OPT1 CLASS M2			4	1FM	5,603,250	93.8490	5,865,587	6,250,000	5,652,406		30,549			2.165	3.006	MON	2,613	132,249	05/24/2019	02/25/2036
144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3			4	1FM	10,704,692	97.1560	10,904,550	11,223,793	10,715,000		10,307			1.955	2.485	MON	3,657	78,773	08/29/2019	04/25/2036
144539-AE-3	CARR 2006-NC5 SERIES 2006NC5 CLASS A5			4	1FM	4,592,142	98.6730	4,802,173	4,866,767	4,620,486		15,059			1.865	2.429	MON	1,513	115,137	09/13/2018	01/25/2037
14453F-AD-1	Carrington Mortgage Loan Trust SERIES 2006NC2 CLASS A4			4	1FM	10,039,375	94.4930	10,394,246	11,000,000	10,146,537		61,525			2.045	2.817	MON	3,749	279,928	06/20/2018	06/25/2036
14454E-AD-3	Carrington Mortgage Loan Trust SERIES 2007HE1 CLASS A4			4	1FM	5,472,188	91.8030	5,508,170	6,000,000	5,507,387		26,862			2.089	2.770	MON	1,741	155,727	08/24/2018	06/25/2037
152314-JW-1	CXHE 2003-B SERIES 2004B CLASS M2			4	1FM	1,829,214	98.3080	1,830,884	1,862,388	1,833,388		2,098			2.555	2.780	MON	793	57,024	01/11/2018	03/25/2034
152314-JY-7	CXHE 2003-B SERIES 2004B CLASS M4			4	1FM	930,495	100.6950	937,663	931,194	930,588		42			3.192	3.222	MON	578	34,534	09/20/2017	03/25/2034
152314-PS-3	CXHE 2003-B Flt % Due 10/25/2035 Mo-25			4	1FM	5,262,814	97.4310	7,750,645	7,955,022	5,907,412		213,079			2.492	10.018	MON	3,304	267,771	07/21/2017	10/25/2035
161546-FX-9	CFAB 2003-4 5.159% Due 11/25/2032 Mo-1			4	1FM	511,891	100.0000	532,527	532,527	520,014		1,953			5.159	6.058	MON	2,289	5,994	09/28/2015	11/25/2032
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1FM	1,407,401	101.8500	1,434,534	1,408,480	1,407,097		(30)			4.691	4.617	MON	5,506	65,000	03/20/2014	02/25/2037
161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1FM	707,779	101.6340	741,079	729,166	711,379		2,277			4.526	4.943	MON	2,751	32,548	06/06/2014	02/25/2037
161630-AY-4	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1			4	1FM	1,369,246	101.5240	1,401,356	1,380,319	1,369,673		(163)			4.788	5.118	MON	5,510	64,098	01/17/2014	02/25/2037
16165M-AF-5	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1			4	1FM	5,227,159	94.6930	5,398,495	5,701,060	5,265,695		12,857			4.816	6.339	MON	22,878	264,194	04/22/2016	09/25/2036
16678R-AV-9	CCMFC 2004-1A			4	1FM	2,221,236	98.2750	2,341,733	2,382,839	2,227,187		2,536			2.561	5.049	MON	5,098	55,919	10/10/2018	01/25/2035
172973-5E-5	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1			4	1FM	404,217	100.0000	459,020	459,020	404,238					5.500	8.181	MON	2,104	25,234	03/24/2008	02/25/2036
17307G-MC-9	Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA			4	1FM	545,944	96.2640	542,504	563,556	546,260		191			2.135	3.909	MON	201	14,497	10/24/2018	12/25/2034
17309P-AB-2	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B			4	1FM	4,324,699	91.8160	4,351,514	4,739,396	4,351,315		22,966			1.965	2.920	MON	1,811	116,768	10/18/2018	09/25/2036
17310R-AG-4	Citigroup Mortgage Loan Trust SERIES 2006AR9 CLASS 1M3			4	1FM	2,469,000	100.8260	2,489,383	2,469,000	2,469,000					2.955	2.972	MON	1,216	93,972	03/27/2018	11/25/2036
22541S-AX-6	CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1			4	1FM	3,475,231	99.0630	3,747,118	3,782,564	3,503,492		7,963			5.922	7.709	MON	18,666	124,449	03/02/2016	02/25/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1			4	1FM	640,478	100.0000	606,549	606,549	636,199		823			5.250	3.404	MON	2,654	31,844	06/01/2011	06/25/2034
22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1			4	1FM	527,591	100.0000	509,135	509,135	525,342		482			5.250	4.002	MON	2,227	26,730	07/08/2011	06/25/2034
225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25			4	1FM	3,781,492	80.8760	4,010,899	4,959,333	3,910,037		26,826			2.492	8.135	MON	2,060	132,864	04/16/2015	11/25/2035
23242H-AF-9	Countrywide Asset-Backed Certi SERIES 2006BC3 CLASS M2			4	1FM	1,752,500	89.8520	1,797,035	2,000,000	1,757,288		4,788			2.125	3.563	MON	708	11,414	08/22/2019	02/25/2037
25150U-AA-6	DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1			4	1FM	7,464,693	96.7590	8,027,397	8,296,293	7,544,991		39,303			3.009	5.252	MON	20,806	233,279	06/25/2019	04/25/2047
29256P-AJ-3	ECR 2005-3			4	1FM	5,297,276	96.5550	5,965,824	6,178,707	5,570,051		104,161			2.752	6.921	MON	3,306	193,682	03/22/2017	10/25/2035
29445F-BM-9	Equifirst Mortgage Loan Trust SERIES 20042 CLASS M5			4	1FM	958,903	100.0510	961,797	961,306	959,302		184			3.680	3.735	MON	688	40,402	09/06/2017	10/25/2034
32027E-AH-4	FFML 2006-FF5			4	1FM	5,062,388	88.9180	7,060,955	7,941,000	5,330,047		120,131			2.075	5.162	MON	3,204	183,633	05/10/2017	04/25/2036
32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1			4	1FM	348,761	97.8780	347,191	354,716	349,425		364			2.525	2.739	MON	124	10,750	05/29/2018	08/25/2034
32027N-PJ-4	FIRST FRANKLIN BANK SERIES 2004FFH4 CLASS M7			4	1FM	2,004,688	100.0790	2,001,577	2,000,000	2,002,731		(814)			4.280	4.271	MON	1,659	91,980	06/15/2017	01/25/2035
32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5			4	1FM	826,350	96.6440	838,446	867,559	830,214		3,007			2.165	2.864	MON	261	26,300	09/19/2018	11/25/2035
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1			4	1FM	284,172	100.0000	279,236	279,236	283,435		(177)			4.257	3.641	MON	991	11,993	12/10/2012	10/25/2033
3622MB-AE-6	GSAMP Trust SERIES 2006HE8 CLASS A2D			4	1FM	2,753,469	89.3690	2,859,800	3,200,000	2,784,820		20,803			2.035	3.120	MON	1,266	77,016	06/24/2019	01/25/2037
362334-ED-2	GSAMP 2006-HE2 SERIES 2006NC1 CLASS M1			4	1FM	7,755,000	95.3490	7,627,957	8,000,000	7,786,658		20,087			2.165	2.489	MON	3,367	211,188	05/16/2018	02/25/2036
362334-LK-8	GSAMP 2006-HE2			4	1FM	5,880,000	90.8900	8,043,765	8,850,000	6,352,182		186,721			2.122	5.854	MON	3,652	207,913	11/20/2019	03/25/2046
36242D-2B-8	GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25			4	1FM	7,058,613	97.8550	8,573,730	8,761,661	7,955,658		148,839			2.767	6.429	MON	4,041	285,574	04/30/2015	04/25/2035
36242D-5W-9	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1			4	1FM	388,076	105.6190	410,911	389,049	388,076					5.500	5.541	MON	1,783	21,398	09/30/2009	06/25/2035
36242D-7X-5	GSAMP 2005-AHL 5.73548% Due 6/25/2035 Mo-1			4	1FM	5,788,140	101.6190	6,089,489	5,992,481	5,802,533		4,468			5.745	6.614	MON	28,687	343,924	12/14/2016	06/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1			4	1FM	28,440	100.0000	27,717	27,717	27,717		(53)			5.000	4.047	MON	115	1,270	03/26/2010	05/25/2043
36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1			4	1FM	1,033,359	100.0000	999,235	999,235	1,022,292		(6,327)			5.000	4.610	MON	4,163	49,962	05/06/2011	09/25/2034
36242D-FG-3	GSAMP 2005-AHL			4	1FM	1,489,323	100.0000	1,512,993	1,512,993	1,490,500		1,177			5.897	6.236	MON	7,435	89,466	05/25/2017	09/25/2034
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1			4	3FM	215,302	98.9210	215,812	218,166	215,614		15			5.000	5.280	MON	909	10,908	01/05/2012	12/25/2034
36245E-AF-5	GSAMP 2006-HE7			4	1FM	9,020,000	88.6770	14,188,349	16,000,000	10,512,961		594,308			2.042	8.692	MON	6,353	408,792	01/24/2017	10/25/2046
40430H-DG-0	HASC 2006-OPT1			4	1FM	12,226,875	92.5910	13,888,600	15,000,000	12,533,607		134,629			2.232	3.675	MON	6,510	412,138	10/05/2017	12/25/2035
40430H-ED-6	HASC 2006-OPT1			4	1FM	4,096,297	93.6640	4,824,650	5,151,000	4,298,768		84,892			2.312	4.693	MON	2,316	142,331	11/02/2017	01/25/2036
40430K-AH-4	HSI Asset Securitization Corpo SERIES 20060PT4 CLASS M1			4	1FM	6,821,250	90.9820	7,733,488	8,500,000	6,994,301		98,720			2.115	4.023	MON	2,996	218,255	03/06/2018	03/25/2036
43739E-BP-1	HMBT 2005-3 SERIES 20053 CLASS M4			4	1FM	3,387,063	95.5950	3,393,625	3,550,000	3,392,792		5,729			2.475	2.839	MON	1,708	85,055	06/28/2019	07/25/2035
43739H-AC-4	Homebanc Mortgage Trust SERIES 20062 CLASS M1			4	1FM	12,335,193	91.6700	12,131,625	13,234,000	12,335,193					2.135	4.636	MON	4,709	90,238	10/10/2019	12/25/2036
45071K-BM-5	IXIS 2005-HE2 Flt % Due 9/25/2035 Mo-25			4	1FM	522,248	100.0210	555,882	555,768	555,768					2.722	7.004	MON	252	18,031	11/16/2015	09/25/2035
45254N-KF-3	IMM 2004-7 Flt % Due 11/25/2034 Mo-25			4	1FM	2,820,680	97.6510	2,887,986	2,957,445	2,857,115		10,415			2.532	3.959	MON	1,456	90,254	07/09/2014	11/25/2034
45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2			4	1FM	691,059	85.2220	709,561	832,601	704,253		2,513			2.005	3.874	MON	232	20,852	09/06/2018	11/25/2036
45257E-AC-8	Impac Secured Assets Corp. SERIES 20065 CLASS 1A1C			4	1FM	5,897,272	87.6120	6,096,430	6,958,433	6,119,599		108,091			2.075	5.616	MON	2,406	179,195	04/17/2018	02/25/2037
45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1			4	1FM	515,404	100.0000	937,099	937,099	568,301		11,635			5.250	19.729	MON	4,100	49,198	03/03/2009	05/25/2034
45660N-VH-5	RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1			4	1FM	877,619	100.0000	858,307	858,307	872,703		94			5.750	5.354	MON	4,113	45,240	01/31/2012	11/25/2033
466247-HE-6	JPMMT 2005-S2 2A15 Adj % Due 12/25/2034 Mo-1			4	1FM	1,715,671	100.0000	1,933,150	1,933,150	1,748,512		6,716			3.828	8.198	MON	6,191	78,841	09/29/2016	12/25/2034
466247-HP-1	JPMMT 2005-S2 2A15 4 3/4% Due 11/25/2019 Mo-1			4	1FM	70,610	91.6410	63,741	69,555	69,555		(71)			4.750	4.174	MON		2,834	05/24/2011	02/25/2020
466247-K7-7	JPMMT 2005-S2 2A15 Adj % Due 11/25/2033 Mo-1			4	1FM	906,169	101.3130	919,859	907,937	906,176		2			4.094	4.105	MON	3,112	40,923	06/26/2012	11/25/2033
466247-LZ-4	JPMMT 2005-S2 2A15 Adj % Due 2/25/2035 Mo-1			4	1FM	465,241	100.0000	470,490	470,490	465,022		(64)			4.645	4.947	MON	1,822	22,416	03/18/2013	02/25/2035
466247-QA-4	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1			4	1FM	1,218,714	99.9120	1,222,227	1,223,301	1,218,922		7			4.048	4.122	MON	4,133	52,442	02/21/2013	06/25/2035
466247-QY-2	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1			4	1FM	1,064,903	100.0000	1,076,804	1,076,804	1,069,256		(393)			4.245	4.423	MON	3,818	48,795	06/02/2011	06/25/2035
466275-AC-8	JPALT 2007-S1 SERIES 2007S1 CLASS M1			4	1FM	3,585,278	78.2560	3,411,175	4,359,000	3,614,628		29,350			2.185	5.653	MON	1,821	44,575	06/12/2019	04/25/2047
46629Q-AX-4	JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1			4	1FM	12,189,333	82.2700	12,592,246	15,306,000	12,242,948		53,615			2.015	3.631	MON	5,996	153,768	12/20/2019	10/25/2036
46630G-AS-4	JPMMT 2007-A1 Adj % Due 7/25/2035 Mo-1			4	1FM	1,628,708	101.3990	1,644,519	1,621,830	1,626,376		(361)			4.405	4.229	MON	5,970	76,549	03/19/2014	07/25/2035
46630X-AH-1	JP Morgan Mortgage Acquisition SERIES 2007CH3 CLASS M2			4	1FM	19,374,350	90.2290	20,770,617	23,020,000	19,585,046		145,474			2.125	3.298	MON	8,152	566,150	03/15/2019	03/25/2037
52520M-BY-8	LMT 2005-2 Flt % Due 12/25/2035 Mo-25			4	4FM	1,347,910	63.9260	1,205,125	1,885,188	1,393,092		(131,636)			2.542	12.466	MON	799	54,128	10/27/2016	12/25/2035
542514-HB-3	LBMLT 2004-5 Flt % Due 9/25/2034 Mo-25			4	1FM	2,322,924	99.3920	2,638,636	2,654,771	2,517,264		44,788			2.352	5.883	MON	1,041	76,187	04/14/2015	09/25/2034
55291K-AB-3	MASTR Asset Backed Securities SERIES 2006WMC3 CLASS A2			4	3FM	47,6780									1.855	9.241	MON			03/28/2018	08/25/2036
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1			4	1FM	1,716,160	102.2810	1,767,802	1,728,369	1,716,925		(46)			4.598	4.829	MON	6,633	82,135	08/02/2013	04/21/2034
576436-BY-4	MASD 2006-1 SERIES 20051 CLASS M2			4	1FM	1,060,137	99.9800	1,127,578	1,127,805	1,069,323		4,007			2.905	3.657	MON	546	36,862	07/12/2017	06/25/2043
576436-CW-7	MASD 2006-1 Flt % Due 1/25/2036 Mo-25			4	1FM	2,680,051	98.9060	3,213,022	3,248,546	2,999,876		71,950			2.442	7.616	MON	1,322	102,131	10/04/2016	01/25/2036

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	
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
57643L-HS-8	MABS 2006-HE1 SERIES 2005OPT1 CLASS M4			4	1FM	10,568,438	94.9460	10,520,890	11,080,931	10,624,175		36,637			2.555	3.021	MON	5,505	258,424	06/05/2018	03/25/2035
57643L-QV-1	MABS 2006-HE1 Flt % Due 1/25/2036 Mo-25			4	1FM	15,061,049	96.7380	18,784,516	19,418,000	17,499,899		604,867			2.162	5.802	MON	6,997	556,168	04/05/2018	01/25/2036
57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1			4	1FM	1,159,721	100.0000	1,153,772	1,153,772	1,158,242		(595)			5.500	5.362	MON	5,288	63,296	06/16/2011	05/25/2035
59020U-X7-5	MLMI 2005-A2 SERIES 2005HE3 CLASS A1B			4	1FM	7,575,575	91.7160	7,335,438	7,997,968	7,617,168		31,508			2.135	2.667	MON	2,371	219,749	08/29/2018	07/25/2036
61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C			4	1FM	747,458	98.1850	746,964	760,771	748,890		777			2.115	2.310	MON	311	22,238	02/20/2018	12/25/2035
61748H-CE-9	MSM 2004-7AR Adj % Due 9/25/2034 Mo-1			4	1FM	2,104,132	101.1820	2,138,366	2,113,378	2,104,492		154			4.416	4.495	MON	7,778	94,141	02/11/2013	09/25/2034
61749B-AD-5	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B			4	1FM	574,916	61.9280	552,120	891,559	598,634		14,276			1.915	6.561	MON	285	21,786	03/28/2018	10/25/2036
61913P-AA-0	MHL 2004-1 Flt % Due 11/25/2034 Mo-25			4	1FM	4,270,626	97.8590	4,381,130	4,476,988	4,306,121		(261)			2.572	4.396	MON	2,239	138,443	08/12/2014	11/25/2034
61913P-AB-8	MHL 2004-1			4	1FM	376,560	97.9860	392,789	400,863	379,392		892			2.617	5.560	MON	204	12,579	04/19/2017	11/25/2034
63860H-AE-9	NSTR 2007-A			4	1FM	9,329,396	94.4420	10,518,493	11,137,500	9,943,814		240,191			2.062	4.709	MON	4,466	286,816	03/22/2017	03/25/2037
64352V-JK-8	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25			4	1FM	1,460,372	98.4720	1,665,844	1,691,694	1,585,451		37,796			2.587	7.453	MON	729	52,570	11/18/2016	02/25/2035
64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS M2			4	1FM	889,985	96.1960	896,450	931,895	893,722		2,970			2.525	3.016	MON	457	26,064	03/06/2019	03/25/2035
64352V-KD-2	NEW CENTURY HOME EQ LOAN TRUST			4	1FM	4,027,717	97.3040	4,953,230	5,090,482	4,177,256		60,033			2.857	4.846	MON	2,828	165,196	11/01/2017	03/25/2035
64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1			4	1FM	6,336,891	102.9080	7,179,857	6,977,000	6,515,944		66,176			4.688	6.111	MON	27,256	326,590	07/24/2018	08/25/2035
64352V-MY-4	NEW CENTURY HOME EQ LOAN TRUST			4	1FM	2,660,625	97.1430	4,177,133	4,300,000	2,833,219		74,366			2.472	6.208	MON	2,067	129,712	03/30/2017	09/25/2035
64352V-NK-3	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 10/25/2035 Mo-25			4	1FM	1,245,000	97.1120	1,456,674	1,500,000	1,380,496		48,265			2.272	6.020	MON	568	43,254	12/07/2016	10/25/2035
64352V-QS-3	NEW CENTURY HOME EQ LOAN TRUST SERIES 20061 CLASS A2C			4	1FM	7,290,000	89.3210	8,038,870	9,000,000	7,422,678		79,687			2.085	3.579	MON	3,127	232,683	03/21/2018	05/25/2036
64360Y-AC-9	New Century Home Equity Loan T SERIES 20062 CLASS A2C			4	1FM	4,953,441	88.6480	5,088,368	5,740,000	5,014,590		37,440			2.055	3.114	MON	2,293	146,675	04/30/2018	08/25/2036
65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25			4	1FM	8,769,441	95.8760	10,579,909	11,035,000	9,695,080		326,313			2.242	5.922	MON	4,123	328,102	05/09/2017	03/25/2036
65536M-AE-7	NHELI 2006-HE2			4	1FM	4,965,000	94.1020	5,646,120	6,000,000	5,412,831		173,871			2.122	5.595	MON	2,476	158,174	03/20/2017	03/25/2036
68383N-CZ-4	OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25			4	1FM	4,626,780	96.1640	4,752,077	4,941,639	4,688,118		22,999			2.122	4.644	MON	2,039	137,240	04/25/2018	12/25/2035
74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1			4	1FM	2,104,122	100.0000	1,995,611	1,995,611	2,082,284		(13,066)			5.500	4.351	MON	9,147	109,699	10/21/2010	01/25/2034
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1			4			0.0000								2.165	0.000	MON			05/25/2018	08/25/2046
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1			4	1FM	7,377,159	92.6910	7,523,463	8,116,709	7,402,227		23,825			2.165	2.793	MON	3,417	179,452	03/14/2019	08/25/2046
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1			4	6FE		0.0000								2.165	0.000	MON			06/25/2018	08/25/2046
74924N-AE-7	Residential Asset Securities C SERIES 2007KS4 CLASS M1S			4	1FM	10,012,500	92.0820	10,359,276	11,250,000	10,119,715		63,875			2.165	3.077	MON	4,735	299,979	05/07/2018	05/25/2037
74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4			4	1FM	9,236,275	88.6030	9,742,403	10,995,566	9,427,202		107,485			2.045	3.492	MON	4,340	304,373	02/06/2018	08/25/2036
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S			4	1FM	11,897,503	76.8180	13,056,344	16,996,418	12,068,690		171,187			2.185	4.734	MON	7,220	413,444	10/25/2019	04/25/2037
754058-AK-1	Residential Asset Securities C SERIES 2005KS9 CLASS M7			4	3FM	1,725,938	102.2340	1,789,089	1,750,000	1,727,900	69,378	1,333			2.935	3.067	MON	999	70,350	06/20/2018	10/25/2035
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4			4			0.0000								2.055	0.000	MON			05/25/2018	11/25/2036
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4			4	1FM	4,662,777	88.8850	4,822,681	5,425,777	4,737,479		47,543			2.055	3.387	MON	2,168	138,408	05/17/2018	11/25/2036
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4			4	6FE		0.0000								2.055	0.000	MON			06/25/2018	11/25/2036
75995O-AY-4	Renaissance Home Equity Loan T SERIES 20032 CLASS M1			4	1FM	1,913,697	100.0130	1,946,805	1,946,545	1,916,189		2,186			3.042	3.286	MON	1,146	69,220	11/02/2018	08/25/2033
76110W-TB-2	Residential Asset Securities C SERIES 2003KS7 CLASS MI1			4	1FM	722,163	100.0000	720,259	720,259	721,599		(332)			5.574	5.554	MON	3,346	34,102	06/13/2018	09/25/2033
761118-KU-1	RALI 2005-QO3 Flt % Due 10/25/2045 Mo-25			4	1FM	4,076,831	97.0400	5,039,669	5,193,416	4,164,388		40,775			2.192	8.962	MON	2,214	161,650	01/09/2015	10/25/2045
78514R-AE-5	CARR 2005-NC4 Flt % Due 9/25/2035 Mo-25			4	1FM	2,472,049	99.7010	2,875,281	2,883,907	2,866,317		77,868			2.292	7.878	MON	1,102	87,305	03/18/2016	09/25/2035
805564-DV-0	SAST 2004-2 SERIES 19992 CLASS BF1			4	1FM	1,470,812	100.0000	1,481,926	1,481,926	1,471,912		899			8.410	8.728	MON	10,386	62,483	10/26/2018	05/25/2029
805564-QK-0	SAST 2004-2			4	1FM	737,745	97.5820	787,316	806,822	749,117		4,656			2.662	4.093	MON	418	25,686	12/07/2017	08/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
805564-QL-8	SAST 2004-2 Flt % Due 8/25/2035 Mo-25			4	1FM	762,614	102.4020	817,191	798,027	769,766		2,397			3.592	4.338	MON	478	32,276	09/13/2016	08/25/2035
805564-SD-4	SAST 2004-2 Flt % Due 10/25/2035 Mo-25			4	1FM	8,614,239	97.8810	9,709,431	9,919,665	8,939,728		113,513			2.452	5.293	MON	4,054	269,313	11/15/2016	10/25/2035
81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3			4	1FM	831,690	98.7160	852,997	864,093	834,935		1,910			2.825	3.290	MON	407	26,197	04/19/2018	01/25/2035
83611M-JL-3	SVHE 2005-OPT4			4	1FM	6,708,431	93.6900	8,061,106	8,604,000	6,980,062		107,720			2.252	5.966	MON	3,768	238,147	03/30/2017	12/25/2035
83612C-AE-9	SVHE 2006-OPT5			4	1FM	17,331,468	92.2360	19,930,262	21,608,000	17,895,422		244,109			2.032	3.741	MON	8,538	550,001	05/24/2018	07/25/2036
83612H-AD-0	SVHE 2006-3 Flt % Due 11/25/2036 Mo-25			4	1FM	4,479,953	92.7280	5,475,604	5,905,000	5,153,762		222,258			2.042	7.666	MON	2,010	154,642	04/03/2018	11/25/2036
84751P-KW-8	Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1			4	1FM	5,983,279	97.4230	5,995,822	6,154,450	5,996,962		8,923			2.092	2.458	MON	2,146	179,083	06/05/2018	12/25/2036
863576-DN-1	SASC 2005-6 SERIES 2005WF4 CLASS M8			4	1FM	792,345	108.9540	860,739	790,000	792,121		(149)			4.430	4.440	MON	680	37,715	06/06/2018	11/25/2035
863579-BC-1	SARM 2004-12			4	1FM	6,269,517	94.2600	7,130,782	7,565,028	6,320,600		12,742			2.342	9.232	MON	3,445	216,293	01/25/2017	09/25/2034
86358E-MA-1	SAIL 2004-8 Flt % Due 9/25/2034 Mo-25			4	1FM	794,277	98.5570	874,351	887,151	827,441		11,064			2.722	5.637	MON	402	28,790	10/21/2016	09/25/2034
86358R-6A-0	Amortizing Residential Collate SERIES 2002BC6 CLASS M1			4	1FM	560,157	99.5080	565,036	567,827	561,074		544			2.930	3.129	MON	322	19,544	08/22/2018	08/25/2032
86359A-3E-1	SASC 2003-31A Adj % Due 10/25/2033 Mo-1			4	1FM	955,217	100.0000	959,415	959,415	955,405		40			4.054	4.147	MON	3,242	41,409	10/25/2012	10/25/2033
86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1			4	1FM	2,005,668	100.0000	1,993,830	1,993,830	2,004,196		(515)			4.023	3.753	MON	6,693	85,584	02/20/2014	11/25/2033
86359A-5M-1	SASC 2003-31A Adj % Due 11/25/2033 Mo-1			4	1FM	2,474,206	100.0000	2,464,867	2,464,867	2,471,785		(1,440)			4.132	4.023	MON	8,508	109,378	03/25/2014	11/25/2033
86359A-FD-0	SASC 2003-31A Flt % Due 12/25/2032 Mo-25			4	1FM	3,981,185	101.4930	4,559,236	4,492,169	4,328,530		97,712			3.442	8.090	MON	2,577	178,500	03/24/2016	12/25/2032
86359A-ZE-6	SASC 2003-31A			4	1FM	1,087,057	98.4660	1,139,456	1,157,213	1,106,291		7,811			4.480	6.596	MON	4,324	51,721	08/18/2017	06/25/2033
86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2			4	1FM	9,981,063	96.8740	9,977,972	10,300,000	9,991,176		10,114			2.265	2.644	MON	4,536	157,260	09/13/2019	09/25/2035
86359L-DX-4	SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19			4	1FM	1,576,160	97.0510	1,606,491	1,655,304	1,581,131		260			2.424	4.059	MON	1,337	48,666	08/13/2014	10/19/2034
86359L-FN-4	SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19			4	1FM	527,617	97.1450	533,249	548,921	529,606		1,034			2.464	3.514	MON	451	16,362	05/13/2014	04/19/2035
86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1			4	1FM	8,446,275	97.7270	8,531,561	8,730,000	8,477,927		27,152			2.185	2.594	MON	3,709	227,542	03/05/2019	10/25/2036
86363W-AD-1	Structured Asset Securities Co SERIES 2007BC3 CLASS 1A4			4	1FM	10,928,125	86.5740	11,254,604	13,000,000	10,940,459		12,334			2.105	2.958	MON	5,320	71,357	09/26/2019	05/25/2047
86365D-AB-5	Structured Asset Securities Co SERIES 2007BC4 CLASS A2			4	1FM	876,563	92.8220	928,216	1,000,000	889,168		6,978			2.305	3.367	MON	445	28,086	01/25/2018	11/25/2037
881561-UK-8	TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25			4	1FM	15,654,000	97.6930	20,632,858	21,120,000	17,272,811		425,099			2.392	5.211	MON	8,420	678,840	02/07/2017	07/25/2035
92925C-BH-4	WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25			4	1FM	1,305,096	98.5170	1,420,716	1,442,095	1,319,103		5,276			2.292	5.419	MON	643	47,821	10/07/2016	12/25/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						617,418,088	XXX	680,478,630	727,817,970	637,818,122	69,378	6,973,567			XXX	XXX	XXX	575,026	19,977,753	XXX	XXX
00183H-AA-9	AOA 2015-1177			4	1FM	5,090,625	100.7010	5,035,060	5,000,000	5,034,925		(19,687)			2.957	2.551	MON	12,321	147,850	02/03/2017	12/13/2029
03027W-AJ-1	AMTT 2007-1A 3.07% Due 3/15/2023 Mo-15			2	1FE	4,500,000	100.5000	4,522,495	4,500,000	4,500,000					3.070	3.070	MON	6,140	138,150	03/06/2013	03/15/2023
03027W-AK-8	AMTT 2007-1A BASIC			4	1FE	7,000,000	104.3300	7,303,096	7,000,000	7,000,000					3.652	3.680	MON	11,362	255,640	03/27/2018	03/23/2028
05359A-AG-8	AVENTURA MALL TRUST SERIES 2018AVM CLASS C			4	1FM	10,001,560	106.2920	10,629,170	10,000,000	10,001,023		(440)			4.112	4.141	MON	34,269	416,944	06/19/2018	07/05/2040
05491L-AA-6	BBCMS 2016-ETC 2.937% Due 8/14/2036 Mo-5			4	1FM	15,369,876	100.6400	15,096,020	15,000,000	15,251,556		(35,939)			2.937	2.662	MON	31,818	448,523	06/08/2017	08/14/2036
05491U-BD-9	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2018C2 CLASS A5			4	1FM	15,449,400	112.4880	16,873,193	15,000,000	15,432,342		(15,935)			4.314	3.979	MON	53,925	647,100	12/04/2018	12/15/2051
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018PARK CLASS A			4	1FM	13,183,234	110.2630	13,955,090	12,656,154	13,164,877		(16,636)			4.091	3.947	MON	44,582	465,266	05/01/2019	08/10/2038
05492P-AQ-1	BANC OF AMERICA MERRILL LYNCH SERIES 2019BPR CLASS AMP			4	1FE	15,449,910	102.4390	15,365,850	15,000,000	15,448,809		(1,101)			3.287	3.025	MON	41,088		12/05/2019	11/05/2032
05526Q-AA-4	BAMLL 2015-200P SERIES 2015200P CLASS A			4	1FM	5,544,363	103.8090	5,917,116	5,700,000	5,562,225		11,541			3.218	3.531	MON	15,286	196,834	06/06/2018	04/14/2033
05526Q-AE-6	BAMLL 2015-200P 3.49% Due 4/14/2033 Mo-1			4	1FM	10,299,430	103.2150	10,321,518	10,000,000	10,164,789		(30,390)			3.490	3.146	MON	29,083	349,000	04/14/2015	04/14/2033
05526Q-AG-1	BAMLL 2015-200P 3.71566% Due 4/14/2033 Mo-1			4	1FM	15,308,862	103.8200	15,469,177	14,900,000	15,125,193		(41,670)			3.716	3.399	MON	46,136	543,216	04/22/2015	04/14/2033
05538U-AA-1	BB-UBS TRUST SERIES 2012SHOW CLASS A			4	1FM	8,463,945	103.8860	8,934,236	8,600,000	8,491,926		16,693			3.430	3.701	MON	24,583	294,997	04/18/2018	11/05/2036
056083-AA-6	BXP TRUST SERIES 2017GM CLASS A			4	1FM	10,299,225	104.8040	10,480,352	10,000,000	10,229,736		(28,424)			3.379	3.036	MON	28,158	337,900	06/21/2017	06/13/2039
056083-AG-3	BXP TRUST SERIES 2017GM CLASS B			4	1FM	10,184,071	103.4210	10,342,077	10,000,000	10,140,764		(17,768)			3.539	3.330	MON	29,491	347,237	06/21/2017	06/13/2039
060352-AF-8	BANK SERIES 2017BNK6 CLASS A5			4	1FM	16,478,890	106.5400	17,046,327	16,000,000	16,369,989		(45,917)			3.518	3.170	MON	46,907	562,880	07/14/2017	07/15/2060
06035R-AS-5	BANK SERIES 2018BN14 CLASS A4			4	1FM	4,232,344	111.8820	4,475,279	4,000,000	4,230,420		(1,924)			4.231	3.979	MON	14,103	141,033	02/20/2019	09/15/2060
06035R-AU-0	BANK SERIES 2018BN14 CLASS AS			4	1FM	8,754,923	110.7050	9,409,922	8,500,000	8,726,641		(22,631)			4.481	4.128	MON	31,740	380,885	09/18/2018	09/15/2060
065402-BF-5	BANK SERIES 2019BN18 CLASS AS			4	1FM	11,047,587	106.1560	11,386,242	10,726,000	11,043,748		(3,838)			3.826	3.571	MON	34,198	239,386	05/21/2019	05/15/2062
065403-BF-3	BANK SERIES 2019BN17 CLASS AS			4	1FM	8,239,345	107.0090	8,560,703	8,000,000	8,231,749		(7,595)			3.976	3.642	MON	26,507	212,053	03/21/2019	04/15/2052
065404-BB-0	BANK SERIES 2018BN10 CLASS A5			4	1FM	8,645,430	107.8140	9,164,204	8,500,000	8,644,161		(1,269)			3.688	3.636	MON	26,123	261,233	02/22/2019	02/15/2061
065405-AE-2	BANK SERIES 2019BN16 CLASS A4			4	1FM	10,713,433	110.5600	11,381,021	10,294,000	10,706,538		(6,895)			4.005	3.819	MON	34,356	341,386	02/27/2019	02/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
065405-AF-9	BANK SERIES 2019BN16 CLASS AS			4	1FM	5,149,765	110.4670	5,523,327	5,000,000	5,147,952		(1,813)			4.267	4.136	MON	17,779	177,792	02/01/2019	02/15/2052
06540B-BD-0	BANK SERIES 2019BN21 CLASS AS			4	1FM	5,149,875	101.5660	5,078,303	5,000,000	5,149,372		(503)			2.851	2.729	MON	11,879	23,758	09/27/2019	10/15/2052
06540B-BG-3	BANK SERIES 2019BN21 CLASS AS			4	1FM	5,149,830	100.3740	5,018,714	5,000,000	5,149,356		(475)			3.093	2.969	MON	12,888	25,775	09/27/2019	10/15/2052
06540V-BE-4	BANK SERIES 2019BN24 CLASS AS			4	1FE	6,179,658	101.9780	6,118,697	6,000,000	6,179,597		(61)			3.283	3.176	MON	16,415		12/11/2019	11/15/2062
06540W-BD-4	BANK SERIES 2019BN19 CLASS A3			4	1FM	10,299,660	104.3230	10,432,265	10,000,000	10,295,240		(4,420)			3.183	2.928	MON	26,525	106,100	07/23/2019	08/15/2061
06541K-BD-9	BANK SERIES 2018BN12 CLASS AS			4	1FM	15,449,976	110.1520	16,522,803	15,000,000	15,424,715		(16,251)			4.492	4.292	MON	56,155	662,202	05/15/2018	05/15/2061
06541W-AX-0	BANK SERIES 2017BNK5 CLASS A5			4	1FM	19,866,671	105.6830	20,560,641	19,455,000	19,766,002		(40,197)			3.390	3.148	MON	54,960	632,150	02/15/2019	06/01/2060
06541X-AF-7	BANK SERIES 2017BNK7 CLASS A5			4	1FM	7,724,978	105.9750	7,948,101	7,500,000	7,705,001		(9,051)			3.435	3.242	MON	21,469	257,625	09/19/2017	09/15/2060
06541X-AJ-9	BANK SERIES 2017BNK7 CLASS AS			4	1FM	8,027,486	106.3660	8,509,285	8,000,000	8,019,560		(1,476)			3.748	3.744	MON	24,987	299,840	11/06/2018	09/15/2060
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50			4	1FM	22,634,475	107.1950	23,582,893	22,000,000	22,497,033		(63,624)			3.674	3.314	MON	67,357	765,417	02/22/2019	02/15/2050
08162B-BE-1	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS A5			4	1FM	12,359,996	107.3530	12,882,418	12,000,000	12,351,465		(8,531)			3.542	3.212	MON	35,421	212,526	05/22/2019	05/15/2052
08162C-AF-7	BENCHMARK MORTGAGE TRUST SERIES 2018B6 CLASS AS			4	1FM	7,724,846	111.5460	8,365,975	7,500,000	7,700,877		(19,678)			4.441	4.094	MON	27,756	333,075	09/20/2018	11/10/2051
08162F-AG-8	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS AS			4	1FM	9,784,934	104.0940	9,888,899	9,500,000	9,778,924		(6,010)			3.419	3.078	MON	27,066	108,262	07/19/2019	08/15/2052
08162T-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS A2			4	1FM	2,574,910	106.9020	2,672,555	2,500,000	2,572,095		(2,286)			4.377	4.046	MON	9,119	109,425	11/09/2018	11/15/2051
08162V-AG-3	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS AM			4	1FM	9,269,802	108.7380	9,786,444	9,000,000	9,264,509		(5,294)			3.979	3.729	MON	29,843	238,740	03/21/2019	03/15/2062
125039-AH-0	CD COMMERCIAL MORTGAGE TRUST SERIES 2017CD6 CLASS AM			4	1FM	5,149,692	105.5240	5,276,188	5,000,000	5,134,059		(7,656)			3.709	3.481	MON	15,454	185,450	11/13/2017	11/13/2050
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS A4			4	1FM	1,858,828	112.2830	1,964,948	1,750,000	1,857,477		(1,351)			4.279	3.972	MON	6,240	56,162	03/08/2019	08/15/2051
12514M-BE-4	CD 2016-CD1 SERIES 2016CD1 CLASS AM			4	1FM	9,717,355	101.1140	10,643,735	10,526,483	9,770,187		45,773			2.926	3.655	MON	25,667	308,005	11/29/2018	08/10/2049
12515D-AT-1	CD 2017-CD4			4	1FM	8,239,937	105.6130	8,449,034	8,000,000	8,182,200		(22,623)			3.747	3.402	MON	24,977	299,728	04/28/2017	05/10/2050
12527D-AR-1	CFCRE 2011-C2 3.8343% Due 12/15/2047 Mo-1			4	1FM	12,595,329	102.1480	12,535,889	12,272,246	12,324,223		(47,905)			3.834	3.443	MON	39,213	470,555	02/20/2015	12/15/2047
125333-AA-2	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017MDRA CLASS A			4	1FM	3,604,861	102.0080	3,570,290	3,500,000	3,554,171		(21,556)			3.656	3.000	MON	10,663	127,960	07/24/2017	07/10/2022
125354-AA-8	CGRBS 2013-VN05 3.369% Due 3/13/2035 Mo-1			4	1FM	15,505,792	103.5030	15,639,299	15,110,000	15,255,867		(46,815)			3.369	3.034	MON	42,421	505,968	10/21/2019	03/13/2035
125354-AE-0	CGRBS 2013-VN05			4	1FM	4,409,180	104.2970	4,484,770	4,300,000	4,360,042		(19,089)			3.703	3.225	MON	13,271	156,252	05/05/2017	03/13/2035
12593G-AF-9	COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1			4	1FM	17,392,334	106.6970	17,871,754	16,750,000	17,154,895		(71,581)			3.902	3.407	MON	54,465	655,211	10/05/2018	07/10/2050
12594M-BC-1	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4			4	1FM	12,958,867	103.1650	13,411,401	13,000,000	12,960,073		1,205			3.091	3.152	MON	33,486	234,401	04/30/2019	10/10/2049
12595E-AD-7	COMM MORTGAGE TRUST SERIES 2017COR2 CLASS A3			4	1FM	9,368,308	106.1420	9,658,932	9,100,000	9,336,967		(14,170)			3.510	3.286	MON	26,618	318,825	02/13/2019	09/10/2050
12595X-AR-4	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A2			4	1FM	5,149,985	105.3110	5,265,563	5,000,000	5,143,021		(5,203)			4.148	3.955	MON	17,283	207,100	08/08/2018	08/15/2051
12595X-AT-0	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2018CX12 CLASS A4			4	1FM	13,389,935	111.3080	14,470,062	13,000,000	13,374,555		(11,515)			4.256	4.076	MON	46,105	549,172	08/08/2018	08/15/2051
12624N-AC-4	COMM 2012-LTRT 3.3996% Due 10/5/2030 Mo-1			4	1FM	10,041,211	101.3130	10,131,300	10,000,000	10,013,279		(5,836)			3.400	3.358	MON	28,330	339,960	08/14/2015	10/05/2030
12625C-AC-7	COMM 2013-WWP 3.4244% Due 3/10/2031 Mo-1			4	1FM	5,134,732	104.0520	5,233,811	5,030,000	5,074,039		(14,194)			3.424	3.128	MON	14,354	172,247	09/08/2015	03/10/2031
12625C-AJ-2	COMM 2013-WWP 3.7255% Due 3/10/2031 Mo-1			4	1FM	6,989,544	104.8200	7,101,587	6,775,000	6,868,589		(29,244)			3.726	3.260	MON	21,034	252,403	10/03/2018	03/10/2031
12625E-AG-4	COMM 2013-SFS 3.08636% Due 4/12/2035 Mo-1			4	1FM	5,878,459	100.2040	6,012,238	6,000,000	5,952,033		12,008			3.086	3.336	MON	15,432	181,700	04/04/2013	04/12/2035
12625X-AA-5	COMM 2013-300P 4.353% Due 8/10/2030 Mo-1			4	1FM	24,345,692	106.6380	24,345,530	22,830,000	23,526,609		(185,707)			4.353	3.442	MON	82,816	993,790	11/09/2018	08/10/2030
12625X-AG-2	COMM 2013-300P 4.53995% Due 8/10/2030 Mo-1			4	1FM	7,780,277	106.2990	7,972,452	7,500,000	7,615,466		(31,454)			4.540	4.079	MON	28,375	334,089	05/01/2014	08/10/2030
12626B-AN-4	COMM 2013-CR10 4.517% Due 8/10/2046 Mo-1			4	1FM	8,810,000	106.9390	8,555,136	8,000,000	8,366,940		(96,892)			4.517	3.158	MON	30,113	361,360	02/19/2015	08/10/2046
12626G-AP-8	COMM 2013-LC13 5.009% Due 8/10/2046 Mo-1			4	1FM	7,885,898	107.9010	7,489,430	6,941,000	7,382,005		(113,654)			4.749	2.916	MON	27,471	347,675	04/24/2015	08/10/2046
12630B-BC-1	COMM 2013-CR13 4.449% Due 12/10/2023 Mo-1			4	1FM	11,051,172	107.3610	10,736,059	10,000,000	10,509,923		(123,985)			4.449	3.050	MON	37,075	444,900	06/01/2015	12/10/2023
12630D-BA-1	COMM 2014-CR14 4.526% Due 2/10/2047 Mo-1			4	1FM	5,582,397	107.1760	5,380,221	5,020,000	5,296,853		(65,749)			4.526	3.044	MON	18,934	227,205	05/28/2015	02/10/2047
12635W-AA-5	COMM MORTGAGE TRUST SERIES 2016787S CLASS A			4	1FM	12,488,438	104.7920	12,575,095	12,000,000	12,355,668		(53,843)			3.545	3.016	MON	35,450	425,400	06/20/2017	02/10/2036
12649A-AC-3	CSMC 2014-USA 3.953% Due 9/15/2037 Mo-1			4	1FM	14,584,379	105.3290	14,746,119	14,000,000	14,336,017		(55,779)			3.953	3.484	MON	46,118	553,420	08/03/2015	09/15/2037
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019ICE4 CLASS A			4	1FE	15,000,000	100.1520	15,022,779	15,000,000	15,000,000					2.723	2.735	MON	30,111	249,552	05/28/2019	05/15/2036
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM			4	1FE	11,329,787	102.1180	11,232,996	11,000,000	11,329,554		(234)			3.263	3.148	MON	29,911		11/19/2019	08/15/2057
17320D-AG-3	CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4			4	1FM	1,031,758	102.4850	1,024,851	1,000,000	1,031,670		(88)			3.093	2.938	MON	2,578	2,578	11/19/2019	04/10/2046
17320D-AN-8	CGCMT 2013-GC11 3.422% Due 4/10/2046 Mo-1			4	1FM	12,348,942	102.9910	12,358,879	12,000,000	12,131,003		(40,961)			3.422	3.059	MON	34,220	410,640	06/02/2015	04/10/2046
17320Q-AG-4	CGCMT 2013-375P 3.63483% Due 5/10/2035 Mo-1			4	1FM	11,334,871	102.6340	11,412,912	11,120,000	11,195,874		(23,772)			3.635	3.415	MON	33,683	396,587	10/29/2015	05/10/2035
17325G-AF-3	CGCMT 2016-C3 3.366% Due 11/15/2049 Mo-1			4	1FM	7,069,497	102.6880	7,111,117	6,925,000	7,019,873		(13,997)			3.366	3.138	MON	19,425	230,501	01/23/2019	11/15/2049
17325G-AG-1	CGCMT 2016-C3 3.669% Due 11/15/2049 Mo-1			4	1FM	3,089,881	102.4640	3,073,907	3,000,000	3,063,589		(8,716)			3.669	3.321	MON	9,173	110,070	11/03/2016	11/15/2049
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE SERIES 2017B1 CLASS A4			4	1FM	9,269,712	105.8610	9,527,527	9,000,000	9,210,869		(25,708)			3.458	3.111	MON	25,935	311,220	08/15/2017	08/15/2027
17327G-AW-4	CITIGROUP COMMERCIAL MORTGAGE SERIES 2018C6 CLASS A2			4	1FM	2,059,983	106.5140	2,130,274	2,000,000	2,059,010		(926)			4.242	4.104	MON	7,070	84,840	11/19/2018	11/10/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
20048E-BA-8	COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1			4	1FM	11,884,002	102.1780	12,046,800	11,790,000	11,835,166		(8,924)			3.282	3.138	MON	32,246	353,034	10/29/2019	01/10/2046
22945D-AG-8	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C15 CLASS A4			4	1FM	25,749,975	110.2840	27,571,065	25,000,000	25,740,959		(9,016)			4.053	3.923	MON	84,435	759,919	02/28/2019	03/15/2052
23305J-AA-0	DBUBS MORTGAGE TRUST SERIES 2017BRBK CLASS A			4	1FM	17,282,688	104.2910	18,376,062	17,620,000	17,301,623		16,539			3.452	3.640	MON	50,687	608,242	12/04/2018	10/10/2034
23306Z-AA-6	DBCG MORTGAGE TRUST SERIES 2017BBG CLASS A			4	1FM	10,000,000	99.7910	9,979,075	10,000,000	10,000,000					2.437	2.447	MON	11,321	303,048	06/14/2017	06/15/2034
23307D-BA-0	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS A4			4	1FM	14,372,541	113.3310	15,141,005	13,360,000	14,359,723		(12,817)			4.466	4.082	MON	49,721	484,710	02/27/2019	10/15/2051
23307D-BC-6	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS AM			4	1FM	16,479,469	113.2230	18,115,698	16,000,000	16,472,018		(6,607)			4.764	4.630	MON	63,520	748,906	10/17/2018	10/15/2051
23312V-AF-3	DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1			4	1FM	7,600,414	102.1800	7,663,495	7,500,000	7,553,989		(9,516)			2.890	2.770	MON	18,063	207,117	02/14/2019	09/10/2049
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT CLASS A			4	1FM	13,389,817	106.1930	13,805,138	13,000,000	13,322,263		(67,553)			4.149	3.513	MON	44,948	494,423	01/10/2019	01/10/2024
30261C-AM-6	FREMF MORTGAGE TRUST SERIES 2010K6 CLASS B			4	1FM	195,113	100.0970	189,183	189,000	194,149		(616)			5.542	5.105	MON	873	10,284	05/24/2018	12/25/2046
30290M-AN-7	FREMF MORTGAGE TRUST SERIES 2012K19 CLASS B			4	1FM	1,998,691	103.4680	1,991,755	1,925,000	1,985,323		(6,581)			4.168	3.722	MON	6,687	78,664	12/04/2017	05/25/2045
30290Q-AG-3	FREMF 2012-K20			4	1FM	4,361,031	103.3070	4,369,902	4,230,000	4,287,523		(27,108)			4.005	3.322	MON	14,119	166,080	03/13/2017	05/25/2045
30290W-AE-5	FREMF 2012-K23			4	1FM	11,631,454	103.0210	11,741,263	11,397,000	11,545,541		(49,955)			3.782	3.190	MON	35,915	343,990	04/23/2019	10/25/2045
30290X-AN-3	FREMF MORTGAGE TRUST SERIES 2013K24 CLASS B			4	1FM	5,186,523	102.7800	5,138,983	5,000,000	5,097,412		(38,019)			3.622	2.805	MON	15,092	177,583	08/08/2017	11/25/2045
30291H-AE-7	FREMF 2013-K28 3.49396% Due 6/25/2046 Mo-1			4	1FM	3,152,766	102.9520	3,181,210	3,090,000	3,119,594		(10,995)			3.610	3.231	MON	9,295	109,377	11/15/2016	06/25/2046
30291U-AN-8	FREMF 2014-K714 3.84885% Due 1/25/2047 Mo-1			4	1FM	3,021,179	101.1810	2,924,140	2,890,000	2,912,318		(35,835)			3.981	2.710	MON	9,587	112,980	11/10/2016	01/25/2047
350910-AN-5	FOUR TIMES SQUARE TRUST 5.401% Due 12/13/2028 Mo-11			4	1FM	8,592,522	102.1720	8,728,727	8,543,146	8,546,544		(5,857)			5.401	5.318	MON	25,634	461,415	10/01/2018	12/13/2028
36192H-AA-2	GSMS 2012-ALOH 3.551% Due 4/10/2034 Mo-1			4	1FM	12,529,059	102.1820	12,364,082	12,100,000	12,210,446		(50,680)			3.551	3.114	MON	35,806	429,671	09/14/2018	04/10/2034
36192K-AV-9	GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1			4	1FM	14,568,400	103.2250	14,451,494	14,000,000	14,249,612		(51,988)			4.085	3.244	MON	47,658	408,500	12/04/2019	05/10/2045
36192Q-AA-2	GSMS 2012-TMSQ 3.007% Due 12/10/2030 Mo-1			4	1FM	15,691,319	101.3940	15,936,098	15,717,000	15,697,642		2,366			3.007	3.043	MON	39,384	472,610	11/16/2016	12/10/2030
36197X-AP-9	GSMS 2013-GC12 3 3/8% Due 6/10/2046 Mo-1			4	1FM	9,417,590	102.5740	9,488,106	9,250,000	9,331,897		(25,291)			3.375	3.088	MON	26,016	312,188	08/21/2018	06/10/2046
36198F-AE-2	GSMS 2013-GC14 4.243% Due 8/10/2046 Mo-1			4	1FM	10,865,436	106.3510	11,337,007	10,660,000	10,748,217		(25,998)			4.243	3.990	MON	37,692	452,304	11/08/2018	08/10/2046
36228C-UV-3	GSMS 2005-ROCK CLASS A 5.366% Due 5/3/2032 Mo-1			4	1FM	15,143,216	112.9210	16,938,097	15,000,000	15,050,269		(8,702)			5.366	5.346	MON	67,075	804,900	01/11/2006	05/03/2032
36246M-AT-6	GTP ACQUISITION PARTNERS 2.35% Due 6/15/2020 Mo-15				1FE	8,000,000	99.8910	7,991,240	8,000,000	8,000,000					2.350	2.350	MON	8,356	188,000	05/20/2015	06/15/2020
36248G-AJ-9	GSMS 2013-GC16 SERIES 2013GC16 CLASS B			4	1FM	5,500,945	109.2040	5,568,310	5,099,000	5,486,918		(14,027)			5.161	4.055	MON	21,930	175,440	03/29/2019	11/10/2046
36250S-AE-9	GS MORTGAGE SECURITIES TRUST SERIES 2018GS10 CLASS A5			4	1FM	10,299,654	111.2640	11,126,417	10,000,000	10,293,127		(4,718)			4.155	4.019	MON	34,625	415,500	07/18/2018	07/10/2051
36252C-AA-0	GSMS 2017-485L			4	1FM	12,321,957	106.2840	12,754,061	12,000,000	12,240,957		(30,526)			3.721	3.412	MON	37,210	434,117	02/14/2019	02/10/2037
36252S-AV-9	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS A4			4	1FM	19,807,306	110.4900	21,153,299	19,145,000	19,798,931		(8,375)			3.968	3.814	MON	63,306	569,755	02/27/2019	02/10/2052
36253P-AC-6	GSMS 2017-GS6			4	1FM	8,239,576	105.5060	8,440,460	8,000,000	8,182,266		(23,003)			3.433	3.088	MON	22,887	274,640	05/19/2017	05/10/2050
36254J-AA-3	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS A			4	1FM	5,149,683	105.1060	5,255,315	5,000,000	5,121,313		(12,822)			3.591	3.270	MON	14,963	176,169	09/19/2017	09/10/2037
36254J-AG-0	GS MORTGAGE SECURITIES TRUST SERIES 2017375H CLASS B			4	1FM	5,001,586	103.2250	5,161,230	5,000,000	5,000,518		(503)			3.599	3.612	MON	14,996	176,569	09/19/2017	09/10/2037
36254X-AA-2	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS A			4	1FM	9,951,591	105.6360	10,172,770	9,630,000	9,913,237		(19,619)			3.541	3.347	MON	29,360	325,816	12/10/2019	01/10/2043
36254X-AE-4	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS B			4	1FM	9,558,175	102.5040	9,737,853	9,500,000	9,559,924		(1,174)			3.659	3.603	MON	28,964	268,053	06/28/2019	01/10/2043
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4			4	1FM	11,320,794	109.7540	12,034,522	10,965,000	11,291,461		(17,866)			3.992	3.730	MON	36,477	421,672	05/06/2019	03/10/2051
36257H-BT-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS AS			4	1FM	11,844,184	104.3030	11,994,881	11,500,000	11,836,312		(7,871)			3.412	3.077	MON	32,698	163,492	06/26/2019	07/10/2052
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4			4	1FM	12,363,232	102.7560	12,330,682	12,000,000	12,358,264		(4,969)			3.001	2.668	MON	30,005	90,015	09/17/2019	09/01/2052
36257U-AQ-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS AS			4	1FM	6,179,964	101.7860	6,107,174	6,000,000	6,177,531		(2,433)			3.212	2.880	MON	16,059	48,176	09/16/2019	09/01/2052
36260J-AH-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC39 CLASS AS			4	1FM	7,209,888	106.4520	7,451,634	7,000,000	7,204,804		(5,084)			3.819	3.491	MON	22,278	155,943	05/09/2019	05/10/2052
43289V-AA-1	HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1			4	1FM	18,532,659	100.0780	18,539,461	18,525,000	18,531,741		(918)			2.828	2.828	MON	43,664	363,219	08/06/2019	11/05/2035
43300L-AA-8	HILTON USA TRUST SERIES 2016HHV CLASS A			4	1FM	16,675,827	106.0870	17,515,040	16,510,000	16,671,143		(4,684)			3.719	3.675	MON	51,167	459,235	04/08/2019	11/05/2038
44217N-AC-0	HGMT 2015-HGLR 3.08656% Due 3/5/2037 Mo-1			4	1FM	10,897,930	102.4800	11,272,827	11,000,000	10,937,681		10,192			3.087	3.219	MON	28,293	339,522	05/26/2017	03/05/2037
44217N-AJ-5	HGMT 2015-HGLR 3.18601% Due 3/5/2037 Mo-1			4	1FM	6,058,911	101.3090	6,088,698	6,010,000	6,036,660		(4,510)			3.186	3.105	MON	15,957	172,403	11/27/2019	03/05/2037
44421G-AE-3	HUDSON YARDS SERIES 2019-30HY CLASS B			4	1FM	5,149,981	102.5840	5,129,185	5,000,000	5,140,974		(9,007)			3.380	2.607	MON	14,083	70,417	06/24/2019	06/10/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44421L-AA-0	HY 2016-10HY 2.835% Due 8/10/2038 Mo-1			4	1FM	8,189,775	100.8520	8,305,179	8,235,000	8,175,443		6,337			2.835	2.953	MON	19,455	233,462	05/10/2018	08/10/2038
44421L-AE-2	HY 2016-10HY 3.075% Due 8/10/2038 Mo-1			4	1FM	5,928,438	100.5620	5,782,329	5,750,000	5,872,278		(17,274)			3.076	2.727	MON	14,738	173,534	08/08/2016	08/10/2038
44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF CLASS A			4	1FM	12,874,138	111.6470	13,955,814	12,500,000	12,865,367		(8,771)			4.145	3.973	MON	43,177	388,594	03/01/2019	02/11/2041
46361T-AG-7	ICOT 2013-IRV 3.2789% Due 5/15/2048 Mo-10			4	1FM	7,751,601	101.9010	7,948,306	7,800,000	7,779,608		4,638			3.279	3.370	MON	14,919	250,944	05/07/2013	05/15/2048
46590M-AR-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2016JP2 CLASS A4			4	1FM	9,872,713	101.7820	10,254,498	10,075,000	9,920,483		19,933			2.822	3.086	MON	23,691	284,296	07/14/2017	08/15/2049
465968-AE-5	JP MORGAN CHASE COMMERCIAL MOR SERIES 2017JP7 CLASS A5			4	1FM	15,449,955	105.9900	15,898,488	15,000,000	15,349,358		(43,145)			3.454	3.105	MON	43,175	518,100	07/21/2017	09/15/2050
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1			4	1FM	3,235,932	102.7150	3,191,534	3,107,161	3,119,223		(10,035)			4.171	3.535	MON	10,801	230,347	03/01/2019	08/15/2046
46637W-AF-0	JPMCC 2012-CBX 4.2707% Due 6/15/2045 Mo-1			4	1FM	7,219,733	104.0900	7,036,479	6,760,000	6,937,927		(73,025)			4.271	3.106	MON	24,058	288,699	12/11/2015	06/15/2045
46637Y-AA-7	JPMCC 2012-HSBC 3.0934% Due 7/5/2032 Mo-1			4	1FM	9,874,164	101.9160	10,184,206	9,992,774	9,960,736		11,082			3.093	3.345	MON	25,760	309,116	11/08/2013	07/05/2032
46638U-AK-2	JPMCC 2012-C8 3.9767% Due 10/15/2045 Mo-1			4	1FM	5,204,102	103.3710	5,168,558	5,000,000	5,095,826		(36,088)			3.977	3.198	MON	16,570	198,835	12/01/2016	10/15/2045
46639E-AJ-0	JPMCC 2012-LC9 3.3533% Due 12/15/2047 Mo-1			4	1FM	11,077,461	102.5930	11,285,263	11,000,000	11,025,128		(11,217)			3.353	3.249	MON	30,739	340,919	02/15/2019	12/15/2047
46639J-AH-3	JPMCC 2013-C10 3.3715% Due 12/15/2047 Mo-1			4	1FM	14,610,391	102.6110	14,365,587	14,000,000	14,289,586		(93,397)			3.372	2.651	MON	39,334	472,010	10/18/2016	12/15/2047
46640U-AH-5	JPMBB 2013-C17 4.4584% Due 1/15/2047 Mo-1			4	1FM	10,977,734	107.4790	10,747,888	10,000,000	10,477,080		(115,644)			4.458	3.148	MON	37,153	445,840	06/03/2015	01/15/2047
46643P-BJ-8	JPMBB 2014-C25 4.0651% Due 11/15/2047 Mo-1			4	1FM	17,882,174	105.9060	18,128,957	17,118,000	17,601,575		(92,836)			4.065	3.413	MON	57,989	667,164	03/28/2019	11/15/2047
46645F-AG-5	JPMCC 2015-UES 3.3868% Due 9/5/2032 Mo-1			4	1FM	5,150,000	100.3020	5,015,077	5,000,000	5,020,527		(32,321)			3.387	2.734	MON	14,112	169,340	10/07/2015	09/05/2032
46645F-AJ-9	JPMCC 2015-UES SERIES 2015UES CLASS C			4	1FM	2,851,559	100.3430	2,859,783	2,850,000	2,851,482		(77)			3.621	3.643	MON	8,600	87,432	02/11/2019	09/05/2032
46645U-AX-5	JPMCC 2016-JP4 3.8703% Due 12/15/2049 Mo-1			4	1FM	7,209,972	106.0400	7,422,833	7,000,000	7,150,453		(20,374)			3.870	3.519	MON	22,577	270,921	12/05/2016	12/15/2049
46645U-AY-3	JPMCC 2016-JP4 4.0526% Due 12/15/2049 Mo-1			4	1FM	7,724,970	105.6160	7,921,203	7,500,000	7,661,795		(21,663)			4.053	3.701	MON	25,329	303,945	12/05/2016	12/15/2049
46868R-AA-2	Jackson Park Trust SERIES 2019LIC CLASS A			4	1FE	11,905,429	98.8440	11,861,241	12,000,000	11,905,955		526			2.766	2.834	MON	55,320	27,660	11/07/2019	10/14/2039
46868R-AG-9	Jackson Park Trust SERIES 2019LIC CLASS B			4	1FE	674,627	98.5340	670,029	680,000	674,656		30			2.914	2.985	MON	3,303	1,651	11/07/2019	10/14/2039
48128Y-AW-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR4 CLASS A5			4	1FM	20,599,980	110.5780	22,115,546	20,000,000	20,588,148		(11,832)			4.029	3.901	MON	67,152	671,517	02/15/2019	03/10/2052
54910T-AC-6	LNSTR 2017-5			4	1FM	8,499,716	100.5060	8,543,027	8,500,000	8,499,716					2.776	2.775	MON	19,663	235,960	03/24/2017	03/10/2050
55282M-AA-2	MADISON AVENUE TRUST SERIES 2017330M CLASS A			4	1FM	6,089,976	101.8200	6,109,187	6,000,000	6,059,121		(13,263)			3.294	3.055	MON	16,472	193,940	07/28/2017	08/15/2034
55354J-AA-2	MSDB TRUST SERIES 2017712F CLASS A			4	1FM	15,177,129	103.0260	15,453,891	15,000,000	15,137,463		(17,504)			3.427	3.297	MON	42,832	504,308	10/17/2017	07/11/2039
55660C-AG-3	MAD 2013-650M 4.16889% Due 10/12/2032 Mo-1			4	1FM	9,423,314	100.7250	9,246,550	9,180,000	9,200,779		(40,268)			4.169	3.737	MON	31,892	375,503	04/04/2018	10/12/2032
61691B-AA-9	MSCBB 2016-MART 2.2004% Due 9/13/2031 Mo-1			4	1FM	4,199,983	99.7740	4,190,509	4,200,000	4,199,983					2.200	2.195	MON	7,701	92,417	09/15/2016	09/13/2031
61691B-AG-6	MSCBB 2016-MART 2.4798% Due 9/13/2031 Mo-1			4	1FM	6,999,972	99.7530	6,982,730	7,000,000	6,999,972					2.480	2.475	MON	14,466	173,586	09/15/2016	09/13/2031
61691C-AA-7	MSCCG 2016-SNR 3.348% Due 11/15/2034 Mo-1			4	1FM	680,940	100.2630	682,744	680,956	680,940					3.348	3.455	MON	1,963	42,149	11/28/2016	11/15/2034
61761A-BA-5	MORGAN STANLEY BAML TRUST SERIES 2012C5 CLASS AS			4	1FM	3,125,344	103.4390	3,113,516	3,010,000	3,124,866		(478)			3.792	3.591	MON	9,512	19,023	10/24/2019	08/15/2045
61762D-AW-1	MSBAM 2013-C9 3.102% Due 5/15/2046 Mo-1			4	1FM	6,187,660	102.5140	6,675,505	6,511,820	6,375,446		36,466			3.102	3.777	MON	16,833	201,997	10/02/2018	05/15/2046
61763B-AR-5	MSBAM 2013-C13 2.936% Due 11/15/2046 Mo-1			4	1FM	88,149	100.4370	85,960	85,585	85,585					2.936	2.243	MON	209	4,240	11/26/2013	11/15/2046
61763K-BC-7	MORGAN STANLEY BAML TRUST SERIES 2014C15 CLASS AS			4	1FM	8,231,094	105.6010	8,448,049	8,000,000	8,206,032		(16,714)			4.255	3.964	MON	28,367	333,308	01/16/2019	04/15/2047
61764J-AA-4	MSC 2014-MP			4	1FM	3,224,969	101.8710	3,158,015	3,100,000	3,146,185		(29,555)			3.469	2.476	MON	8,962	141,940	04/06/2017	08/11/2033
61766N-BB-0	MSBAM 2016-C30 SERIES 2016C30 CLASS A5			4	1FM	14,469,455	101.7940	15,070,672	14,805,000	14,544,975		32,369			2.860	3.156	MON	35,285	421,755	02/12/2019	09/15/2049
61768H-AW-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS A4			4	1FM	17,509,546	111.0960	18,886,351	17,000,000	17,503,578		(5,968)			4.071	3.941	MON	57,673	519,053	03/01/2019	03/15/2052
61768H-AZ-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS AS			4	1FM	7,660,711	109.0410	8,110,446	7,438,000	7,658,214		(2,497)			4.272	4.141	MON	26,479	238,314	03/01/2019	03/15/2052
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS A4			4	1FM	11,378,549	104.4510	11,489,571	11,000,000	11,371,151		(7,399)			3.261	2.865	MON	29,893	135,875	07/31/2019	07/15/2052
68236J-AA-9	One Bryant Park Trust SERIES 2019OBP CLASS A			4	1FM	10,000,000	97.3440	9,734,413	10,000,000	10,000,000					2.516	2.530	MON	6,990	70,599	08/07/2019	09/13/2049
682439-AC-8	AACMT 2005-C6A 1166 AVE OF AMERICAS			4	1FM	20,170,692	117.0980	23,419,582	20,000,000	20,072,383		(9,779)			5.690	5.683	MON	63,218	1,137,920	10/24/2005	10/13/2037
74824D-AA-8	QCMT 2013-QCA 3.275% Due 1/11/2037 Mo-1			4	1FM	10,982,578	103.2710	12,392,537	12,000,000	11,480,248		88,707			3.275	4.247	MON	32,750	393,000	06/19/2014	01/11/2037
78403D-AF-7	SBA TOWER TRUST 3.722% Due 4/17/2023 Mo-17			2	1FE	5,000,000	101.7550	5,087,734	5,000,000	5,000,000					3.722	3.722	MON	8,271	186,792	04/04/2013	04/17/2023
78403D-AJ-9	SBA TOWER TRUST 3.156% Due 10/15/2020 Mo-15				1FE	8,000,000	100.0410	8,003,297	8,000,000	8,000,000					3.156	3.156	MON	11,221	251,779	10/06/2015	10/15/2020
78403D-AK-6	SBA TOWER TRUST 2.877% Due 7/15/2021 Mo-15			2	1FE	16,006,420	100.2470	16,039,457	16,000,000	16,000,903		(1,640)			2.877	2.870	MON	20,459	459,041	06/22/2016	07/15/2021
82510W-AA-8	SHOPS 2016-CSTL 3.1255% Due 7/5/2036 Mo-1			4	1FM	10,299,960	101.2450	10,124,478	10,000,000	10,204,259		(28,711)			3.126	2.792	MON	26,046	312,550	06/24/2016	07/05/2036
90117P-AC-9	AOTA 2015-1211 3.9005% Due 8/10/2035 Mo-1			4	1FM	12,514,238	106.9160	12,840,648	12,010,000	12,318,531		(51,388)			3.901	3.399	MON	39,038	468,450	06/20/2016	08/10/2035
90270Y-AA-7	UBSBB 2013-C5 3.3468% Due 3/10/2046 Mo-1			4	1FM	7,102,266	102.3150	7,162,057	7,000,000	7,054,880		(18,349)			3.347	3.073	MON	19,523	234,276	05/03/2017	03/10/2046
90270Y-AG-4	UBSBB 2013-C5 3.6487% Due 3/10/2046 Mo-1			4	1FM	6,370,342	102.3420	6,334,998	6,190,000	6,260,544		(23,000)			3.649	3.253	MON	18,821	225,855	04/03/2018	03/10/2046
90270Y-BF-5	UBSBB 2013-C5 3.1847% Due 3/10/2046 Mo-1			4	1FM	4,661,719	102.6190	5,130,931	5,000,000	4,872,474		37,090			3.185	4.077	MON	13,270	159,235	09/05/2013	03/10/2046
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS A4			4	1FM	13,801,926	105.9760	14,192,298	13,392,000	13,720,034		(36,328)			3.487	3.120	MON	38,915	437,863	10/21/2019	08/15/2050

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
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS A4			4	1FM	2,119,922	112.4820	2,249,642	2,000,000	2,115,040		(4,882)			4.313	3.808	MON	7,189	64,701	03/12/2019	05/15/2051
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS A4			4	1FM	18,244,422	105.6000	19,008,032	18,000,000	18,183,858		(24,606)			3.426	3.275	MON	51,390	571,000	02/07/2019	08/15/2050
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS AS			4	1FM	10,387,100	104.6920	10,469,246	10,000,000	10,354,442		(15,030)			3.739	3.213	MON	31,158	186,950	12/18/2019	08/15/2050
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS A4			4	1FM	12,129,191	106.5880	12,609,326	11,830,000	12,095,317		(15,719)			3.563	3.371	MON	35,125	410,636	02/08/2019	10/15/2050
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C5 CLASS A5			4	1FM	7,209,446	106.0900	7,426,331	7,000,000	7,186,775		(10,885)			3.474	3.247	MON	20,265	243,180	11/01/2017	11/15/2050
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS A5			4	1FM	5,266,211	111.9960	5,599,779	5,000,000	5,262,712		(3,499)			4.241	3.982	MON	17,671	176,713	02/25/2019	06/15/2051
90278L-AY-5	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C15 CLASS A4			4	1FM	15,449,997	113.0910	16,963,610	15,000,000	15,443,643		(6,235)			4.341	4.210	MON	54,261	651,135	12/18/2018	12/15/2051
90349D-AE-2	UBSBB 2012-C3 3.814% Due 8/10/2049 Mo-1			4	1FM	10,249,268	103.3300	10,332,959	10,000,000	10,069,564		(27,543)			3.814	3.531	MON	31,783	381,400	09/14/2012	08/10/2049
90349G-AN-5	UBSBB 2013-C6 3.8751% Due 4/10/2046 Mo-1			4	1FM	5,161,033	103.4620	5,173,092	5,000,000	5,055,737		(17,403)			3.875	3.504	MON	16,146	193,755	05/21/2013	04/10/2046
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS A5			4	1FM	2,113,281	112.5390	2,250,772	2,000,000	2,111,888		(1,394)			4.296	4.018	MON	7,160	64,443	03/08/2019	08/15/2051
91830C-AA-6	VNDO 2012-6AVE 2.9956% Due 11/15/2030 Mo-1			4	1FM	9,800,000	101.7540	10,175,427	10,000,000	9,933,527		18,404			2.996	3.403	MON	24,963	299,560	06/13/2013	11/15/2030
91830C-AG-3	VNDO 2012-6AVE 3.2977% Due 11/15/2030 Mo-1			4	1FM	10,152,708	102.1390	10,213,926	10,000,000	10,042,497		(18,158)			3.298	3.116	MON	27,481	329,770	12/02/2014	11/15/2030
92890N-AW-9	WFRBS 2012-C10 3.241% Due 12/15/2045 Mo-1			4	1FM	10,118,750	102.0080	10,200,758	10,000,000	10,047,252		(19,073)			3.241	3.048	MON	27,008	324,100	01/28/2016	12/15/2045
92930R-AC-6	WFRBS 2012-C9 3.388% Due 11/15/2045 Mo-1			4	1FM	9,655,576	102.6750	9,689,417	9,437,000	9,508,111		(28,270)			3.388	3.076	MON	26,644	319,726	11/05/2015	11/15/2045
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1			4	1FM	22,953,558	102.3740	22,335,083	21,817,159	22,112,920		(143,262)			4.869	3.172	MON	88,523	583,656	12/18/2019	02/15/2044
92936J-BB-9	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1			4	1FM	12,225,921	101.9710	12,218,137	11,982,000	12,055,647		(54,483)			3.667	3.195	MON	36,615	432,303	02/20/2019	11/15/2044
92937U-AF-5	WFRBS 2013-C13 3.345% Due 5/15/2045 Mo-1			4	1FM	8,370,313	102.5890	8,207,104	8,000,000	8,188,785		(57,326)			3.345	2.568	MON	22,300	267,600	09/23/2016	05/15/2045
92938G-AJ-7	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013C17 CLASS B			4	1FM	6,794,922	107.8670	7,011,334	6,500,000	6,768,754		(18,768)			4.788	4.301	MON	25,935	281,295	07/16/2019	12/15/2046
92938V-AS-4	WFRBS 2014-C19 4.271% Due 3/15/2047 Mo-1			4	1FM	1,073,125	106.2290	1,062,291	1,000,000	1,070,160		(2,965)			4.271	2.484	MON	3,559	7,118	10/23/2019	03/15/2047
94988H-AE-1	WFCM 2012-LC5 3.539% Due 10/15/2045 Mo-1			4	1FM	5,201,953	102.8930	5,144,644	5,000,000	5,073,682		(28,207)			3.539	2.937	MON	14,746	176,950	03/09/2015	10/15/2045
94988M-AA-8	WFCM 2013-BTC 3.544% Due 4/16/2035 Mo-1			4	1FM	15,752,344	103.1200	15,467,970	15,000,000	15,315,266		(96,486)			3.544	2.844	MON	44,300	531,600	04/07/2015	04/16/2035
94989A-AW-5	WFCM 2014-LC18 3.808% Due 12/15/2047 Mo-1			4	1FM	14,205,157	104.3790	14,127,727	13,535,000	13,913,205		(72,944)			3.808	3.186	MON	42,951	510,891	03/08/2019	12/15/2047
94989D-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS B			4	1FM	4,559,530	104.5290	4,679,219	4,476,470	4,557,315		(2,214)			4.139	3.902	MON	15,440	123,521	04/25/2019	02/15/2048
94990E-AA-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS A			4	1FE	15,213,195	108.6600	16,299,057	15,000,000	15,200,274		(9,306)			4.194	4.104	MON	52,420	617,200	07/20/2018	07/17/2036
94990E-AE-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018AUS CLASS B			4	1FE	5,030,675	106.1840	5,309,219	5,000,000	5,028,606		(1,513)			4.194	4.168	MON	17,473	205,733	07/20/2018	07/17/2036
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1			4	1FM	8,173,629	105.2650	8,373,797	7,955,000	8,100,003		(22,251)			3.426	3.092	MON	22,712	260,076	03/26/2019	03/15/2059
95000P-AE-4	WFCM 2016-C37 3.794% Due 12/15/2049 Mo-1			4	1FM	6,694,701	107.8900	7,012,830	6,500,000	6,639,409		(18,913)			3.794	3.444	MON	20,551	246,610	12/09/2016	12/15/2049
95000P-AG-9	WFCM 2016-C37 4.0179% Due 12/15/2049 Mo-1			4	1FM	6,179,790	107.6760	6,460,541	6,000,000	6,129,259		(17,322)			4.018	3.667	MON	20,090	244,641	12/09/2016	12/15/2049
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C43 CLASS A4			4	1FM	20,355,803	109.6940	21,664,544	19,750,000	20,306,269		(30,491)			4.012	3.769	MON	66,031	773,982	02/20/2019	03/15/2051
95001M-AF-7	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS A5			4	1FM	10,299,180	105.9610	10,596,145	10,000,000	10,229,860		(28,765)			3.453	3.105	MON	28,775	345,300	06/27/2017	07/15/2050
95001M-AG-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2017C38 CLASS AS			4	1FM	6,437,044	104.2790	6,517,429	6,250,000	6,394,164		(17,822)			3.665	3.317	MON	19,089	229,062	06/27/2017	07/15/2050
95001Q-AR-2	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C46 CLASS A2			4	1FM	7,872,053	105.4850	8,062,225	7,643,000	7,861,761		(7,783)			4.058	3.869	MON	25,846	310,153	08/10/2018	08/15/2051
95001W-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C49 CLASS A5			4	1FM	21,631,015	110.4280	23,189,905	21,000,000	21,623,352		(7,663)			4.023	3.893	MON	70,403	633,623	02/27/2019	03/15/2052
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS A4			4	1FM	20,732,261	113.6060	21,988,535	19,355,000	20,721,054		(11,207)			4.442	4.124	MON	71,646	716,458	02/26/2019	09/15/2061
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,899,161,966	XXX	1,953,197,001	1,853,927,954	1,886,396,703		(3,623,128)			XXX	XXX	XXX	5,620,643	60,793,119	XXX	XXX
00192M-AB-5	ARIFL 2017-A			4	1FE	830,884	99.9240	831,222	831,857	831,670		714			1.910	2.200	MON	706	14,493	05/01/2019	04/15/2026
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3			4	1FE	15,017,000	100.6150	14,991,612	14,900,000	15,006,123		(10,877)			2.920	2.232	MON	19,337	110,960	12/18/2019	11/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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
02005A-GM-4	AMOT 2012-1 SERIES 20173 CLASS A2			4	1FE	1,100,314	99.9930	1,119,923	1,120,000	1,110,401		6,252			2.040	2.656	MON	1,015	22,032	05/02/2019	06/15/2022
03065F-AF-9	AmeriCredit Automobile Receiva SERIES 20171 CLASS C			4	1FE	994,766	100.6030	1,006,033	1,000,000	995,956		1,190			2.710	2.887	MON	979	22,583	03/06/2019	08/18/2022
03065H-AD-0	AmeriCredit Automobile Receiva SERIES 20173 CLASS A3	$		4	1FE	462,136	99.9350	468,963	469,267	465,858		(1,139)			1.900	2.567	MON	322	8,916	05/04/2018	03/18/2022
03066L-AD-0	AmeriCredit Automobile Receiva SERIES 20182 CLASS A3			4	1FE	10,501,928	100.9910	10,604,071	10,500,000	10,501,856		(255)			3.150	3.165	MON	14,700	325,500	04/29/2019	03/20/2023
03789X-AD-0	DIN 2014-1 SERIES 20191A CLASS A2I			4	2FE	3,500,000	101.2760	3,544,677	3,500,000	3,500,000					4.194	4.216	MJSD	10,602	73,395	05/28/2019	06/07/2049
05377R-BX-1	AESOP 2012-1A SERIES 20151A CLASS A			4	1FE	15,722,799	100.1280	15,735,141	15,715,000	15,729,731		4,005			2.500	2.400	MON	12,005	18,875	12/20/2019	07/20/2021
05377R-CA-0	AESOP 2012-1A 2.63% Due 12/20/2021 Mo-20			4	1FE	9,941,797	100.3070	10,030,675	10,000,000	9,987,985		15,391			2.630	2.806	MON	8,036	263,000	11/23/2016	12/20/2021
05377R-CD-4	AESOP 2012-1A 2.99% Due 6/20/2022 Mo-20			4	1FE	9,999,404	101.0840	10,108,384	10,000,000	9,999,832		123			2.990	3.010	MON	9,136	299,000	03/22/2016	06/20/2022
05377R-CQ-5	AESOP 2012-1A			4	1FE	22,996,325	101.6230	23,373,279	23,000,000	22,998,163		686			3.070	3.093	MON	21,575	706,076	03/08/2017	09/20/2023
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1FE	1,765,252	104.2900	1,840,981	1,765,252	1,765,252					6.550	6.550	FA	40,147	115,624	03/05/2009	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1FE	1,698,953	104.2900	1,771,838	1,698,953	1,698,953					6.550	6.550	FA	38,639	111,281	03/05/2009	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1FE	517,990	104.2900	540,212	517,990	517,990					6.550	6.550	FA	11,781	33,928	03/05/2009	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1FE	530,624	104.2900	553,387	530,624	530,624					6.550	6.550	FA	12,068	34,756	03/05/2009	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26				1FE	210,367	104.2900	219,392	210,367	210,367					6.550	6.550	FA	4,784	13,779	03/05/2009	02/26/2021
05586V-AD-4	BMW Vehicle Lease Trust SERIES 20191 CLASS A4			4	1FE	1,620,938	101.1630	1,618,601	1,600,000	1,619,982		(955)			2.920	2.444	MON	1,428	7,787	11/12/2019	08/22/2022
05607B-AA-9	BXGNT 2017-A			4	1FE	1,630,732	100.4890	1,638,750	1,630,771	1,630,771					2.950	2.972	MON	3,875	48,108	05/24/2017	10/04/2032
06742L-AN-3	DROCK 2014-3			4	1FE	9,005,977	100.0610	9,005,533	9,000,000	9,005,604		(373)			2.067	1.908	MON	8,786		12/19/2019	03/15/2023
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SER.2009A SENIOR SECURED NOTE			4	1	13,101,995	115.5790	15,143,154	13,101,995	13,101,995					6.540	6.541	JD	2,380	860,454	09/23/2009	06/30/2024
12479R-AD-9	CAUTO 2017-1A			4	1FE	7,660,428	100.7620	7,720,124	7,661,764	7,661,764		(7)			3.870	3.921	MON	13,178	295,694	09/21/2017	04/15/2047
12637B-AE-1	CNH Equipment Trust SERIES 2017B CLASS A4			4	1FE	966,696	100.1560	966,502	965,000	966,610		(86)			2.170	2.127	MON	931	3,490	10/23/2019	04/17/2023
126650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10			4	2FE	12,522,447	111.3570	13,614,591	12,226,046	12,363,549		(14,763)			6.036	5.840	MON	43,048	737,967	09/10/2010	12/10/2028
14041N-FN-6	COMET 2016-A3 SERIES 2017A4 CLASS A4			4	1FE	26,504,434	100.0920	26,524,484	26,500,000	26,507,445		3,011			1.990	1.990	MON	23,438	24,875	12/18/2019	07/17/2023
14575H-AA-6	CAUTO 2016-1A			4	1FE	3,676,969	104.0230	3,674,197	3,532,098	3,611,412		79,315			4.550	3.134	MON	7,143	160,221	04/27/2017	02/15/2046
161571-HE-7	CHAIT 2016-A4 1.49% Due 7/15/2022 Mo-15			4	1FE	15,531,036	99.8000	15,563,855	15,595,000	15,555,967		24,931			1.490	1.965	MON	10,327	77,455	08/22/2019	07/15/2022
161571-HJ-6	CHAIT 2016-A4 SERIES 2017A1 CLASS A			4	1FE	11,489,244	100.0080	11,487,908	11,487,000	11,489,197		(47)			2.037	2.028	MON	10,402		12/23/2019	01/15/2022
161571-HN-7	CHAIT 2016-A4 SERIES 2018A1 CLASS A1			4	1FE	20,000,000	100.0810	20,016,285	20,000,000	20,000,000					1.940	1.948	MON	23,793	503,103	05/04/2018	04/17/2023
165183-BG-8	CFII 2017-2A SERIES 20181A CLASS A1			4	1FE	8,849,814	101.1260	8,951,278	8,851,580	8,850,159		200			3.040	3.064	MON	10,465	269,088	05/18/2018	04/15/2030
17305E-GB-5	CCCIT 2016-A1 SERIES 2017A3 CLASS A3			4	1FE	4,414,862	99.9930	4,413,697	4,414,000	4,414,825		(37)			1.920	1.904	AO	19,775		12/11/2019	04/07/2022
17305E-GK-5	CCCIT 2016-A1 SERIES 2018A1 CLASS A1			4	1FE	18,316,198	100.6770	18,316,229	18,193,000	18,315,681		(517)			2.490	2.260	JJ	190,011		12/23/2019	01/20/2023
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1			4	1FE	8,286,481	101.9680	8,450,017	8,286,924	8,286,565		9			3.560	3.587	MON	23,765	294,994	07/26/2018	09/25/2045
21079N-AA-9	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019			4	1FE	57,602	105.2460	60,624	57,602	57,602					5.983	5.983	AO	689	3,446	03/27/2007	04/19/2022
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A2I			4	2FE	17,910,000	102.0770	18,281,905	17,910,000	17,910,000					3.787	3.804	FMAN	77,245	376,807	03/20/2019	05/20/2049
254683-BP-9	DCENT 2016-A4 SERIES 2015A2 CLASS A			4	1FE	12,802,589	99.9940	12,809,202	12,810,000	12,803,384		795			1.900	1.944	MON	10,817	81,130	08/28/2019	10/17/2022
254683-BU-8	DCENT 2016-A4 SERIES 2016A3 CLASS A3			4	1FE	15,000,586	100.0190	15,002,784	15,000,000	15,000,578		(8)			1.850	1.855	MON	12,333		12/19/2019	10/16/2023
254683-CJ-2	DCENT 2016-A4 SERIES 2018A6 CLASS A6			4	1FE	1,997,734	100.0180	2,000,354	2,000,000	1,997,778		43			2.127	2.156	MON	2,009	7,693	11/12/2019	03/15/2026
29374A-AB-0	Enterprise Fleet Financing LLC SERIES 20191 CLASS A2			4	1FE	3,889,603	100.9540	3,886,741	3,850,000	3,887,105		(2,498)			2.980	2.781	MON	3,506	48,797	08/22/2019	10/22/2024
31953*-AJ-1	UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT NOTES				1	1,657,144	103.6360	1,717,398	1,657,144	1,657,144					5.470	5.470	JJ	45,071	90,646	05/01/2007	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT NOTES				1	1,542,860	103.7780	1,601,149	1,542,860	1,542,860					5.470	5.471	JJ	36,102	84,394	05/01/2007	09/27/2022
31953*-AL-6	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU				1	1,789,054	113.2800	2,026,640	1,789,054	1,789,054					5.960	5.961	MN	13,625	106,628	10/22/2007	10/15/2027
31953*-AM-4	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU				1	177,423	113.2800	200,985	177,423	177,423					5.960	5.961	MN	1,351	10,574	10/22/2007	10/15/2027
31953*-AN-2	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU				1	1,121,269	113.2800	1,270,174	1,121,269	1,121,269					5.960	5.961	MN	8,539	66,846	10/22/2007	10/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31953*-AP-7	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU				1	455,887	113.2800	516,429	455,887	455,887					5.960	5.961	MN	3,472	27,171	10/22/2007	10/15/2027
31953*-AQ-5	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU				1	606,653	113.2800	687,216	606,653	606,653					5.960	5.961	MN	4,620	36,157	10/22/2007	10/15/2027
31953*-AR-3	UNION PACIFIC RAILROAD COMPANY 5.96% Due 12/13/2027 MN15				1	530,142	113.2800	600,544	530,142	530,142					5.960	5.961	MN	4,037	31,596	09/25/2007	12/13/2027
34417M-AA-5	FOCUS 2017-1A			4	2FE	8,786,083	100.3270	8,803,696	8,775,000	8,778,791		(2,573)			3.857	3.785	JAJO	57,349	338,422	05/16/2017	04/30/2047
344868-AA-2	FOOTBALL TRUST V 5.35% Due 10/5/2020 Ann-10/5				1FE	3,668,862	102.1400	3,747,376	3,668,862	3,668,862					5.350	5.350	OCT	47,981	200,101	03/24/2010	10/05/2020
34530R-AA-6	FORD CREDIT AUTO OWNER TRUST/F SERIES 20151 CLASS A			4	1FE	11,759,737	100.0000	11,758,980	11,759,000	11,759,728		(9)			2.120	2.128	MON	11,080	20,774	12/11/2019	07/15/2026
34531B-AA-0	FORDR 2016-2			4	1FE	1,625,508	99.9560	1,649,275	1,650,000	1,641,286		5,813			2.030	2.412	MON	1,489	33,495	03/20/2017	12/15/2027
34531F-AA-1	FORD CREDIT AUTO OWNER TR 262%			4	1FE	14,996,799	101.0890	15,163,325	15,000,000	14,998,566		645			2.620	2.639	MON	17,467	393,000	02/22/2017	08/15/2028
36256U-AD-0	GM Financial Automobile Leasin SERIES 20191 CLASS A3			4	1FE	3,497,084	100.8830	3,482,496	3,452,000	3,486,731		(10,354)			2.980	2.022	MON	3,143	34,290	09/05/2019	12/20/2021
36256X-AB-8	GM Financial Securitized Term SERIES 20191 CLASS A2A			4	1FE	5,898,864	100.2410	5,913,626	5,899,385	5,899,010		146			3.290	3.316	MON	8,087	163,162	01/08/2019	03/16/2022
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH 8% Due 1/2/2024 JJ2				2	4,632,422	108.8480	5,042,299	4,632,422	4,632,422					8.000	8.000	JJ	184,267	370,635	08/06/2009	01/02/2024
41242*-AJ-1	HARDWOOD FUNDING, LLC 5.67% Due 6/8/2020 JD7				1FE	2,438,225	101.3300	2,470,653	2,438,225	2,438,225					5.670	5.670	JD	9,216	139,015	05/12/2010	06/08/2020
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3			4	1FE	7,740,578	101.0050	7,711,756	7,635,000	7,728,817		(11,760)			2.950	1.905	MON	6,256	75,078	08/21/2019	08/22/2022
44932N-AD-2	Hyundai Auto Receivables Trust SERIES 2019A CLASS A3			4	1FE	1,416,461	101.0820	1,415,152	1,400,000	1,415,860		(601)			2.660	1.844	MON	2,172	6,207	10/30/2019	06/15/2023
44933A-AC-1	Hyundai Auto Receivables Trust SERIES 2018B CLASS A3			4	1FE	9,499,886	101.4590	9,638,562	9,500,000	9,499,958		72			3.200	3.222	MON	16,044	306,533	12/04/2018	12/15/2022
477600-AA-1	SERIES 20171A CLASS A2I			4	2FE	4,887,500	100.3740	4,905,758	4,887,500	4,887,500					3.610	3.617	JAJO	41,169	176,432	06/27/2017	07/30/2047
501673-AA-5	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR. FCTR			4	2FE	1,189,222	104.5170	1,242,944	1,189,222	1,189,222					7.656	7.659	JD	4,047	91,047	04/13/1999	12/15/2026
58768U-AH-6	MERCEDES-BENZ MASTER OWNER TRU SERIES 2017BA CLASS A			4	1FE	1,502,578	100.0620	1,500,923	1,500,000	1,501,918		(468)			2.165	2.120	MON	1,533	15,567	11/13/2019	05/16/2022
60527T-A*-5	MISSISSIPPI BUS(MS PR) TX RV BD 99A				2	2,503,520	107.7850	2,155,700	2,000,000	2,139,325		(74,005)			7.130	3.125	AO	35,254	142,600	10/01/2014	10/20/2021
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SENIOR NOTES				1FE	6,874,260	107.0800	7,360,958	6,874,260	6,874,260					5.600	5.601	AO	81,269	384,959	01/25/2008	02/27/2024
65478B-AC-5	Nissan Auto Lease Trust SERIES 2018A CLASS A2B			4	1FE	572,290	99.9840	572,313	572,402	572,295		5			1.895	1.919	MON	512	944	12/11/2019	02/16/2021
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1			4	1FE	1,711,917	101.9540	1,745,399	1,711,954	1,711,954					3.094	3.092	FA	21,040	65,180	05/01/2018	02/01/2026
73020*-AC-7	PNG COMPANIES LLC 5.53% Due 2/26/2020 FA26				2	15,000,000	100.4250	15,063,750	15,000,000	15,000,000					5.530	5.530	FA	288,021	829,500	02/12/2010	02/26/2020
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C			4	1FE	10,361,743	100.1020	10,363,012	10,352,451	10,362,391		203			2.460	2.360	MON	11,319	6,209	12/18/2019	03/15/2022
80284R-AG-4	Santander Drive Auto Receivabl SERIES 20163 CLASS D			4	1FE	1,006,797	100.4280	1,004,278	1,000,000	1,006,367		(430)			2.800	2.562	MON	1,244	4,667	10/23/2019	08/15/2022
83401A-AA-6	Social Professional Loan Progr SERIES 2018D CLASS A1FX			4	1FE	513,745	100.7230	517,493	513,776	513,776					3.120	2.884	MON	445	16,030	09/18/2018	02/25/2048
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX			4	1FE	4,166,678	100.1550	4,175,491	4,169,049	4,173,364		540			2.640	2.998	MON	1,834	102,302	08/27/2019	08/26/2047
83406E-AB-1	Social Professional Loan Progr SERIES 2018A CLASS A2A			4	1FE	1,568,578	100.1910	1,571,751	1,568,758	1,568,611		4			2.390	2.374	MON	729	27,823	06/04/2019	02/25/2042
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A2I			4	2FE	16,830,000	102.1750	17,195,975	16,830,000	16,830,000					4.300	4.323	FMAN	66,338	720,663	11/14/2018	11/25/2048
89238T-AC-7	Toyota Auto Receivables Owner SERIES 2018B CLASS A2B			4	1FE	1,027,021	99.9840	1,026,861	1,027,021	1,027,021					2.087	2.091	MON	937	24,790	05/09/2018	03/15/2021
91823A-AA-9	VBTOW 2016-1A 3.065% Due 6/15/2046 Mo-15			4	1FE	17,473,291	100.6150	17,486,852	17,380,000	17,409,417		(19,534)			3.065	2.964	MON	23,675	532,697	10/26/2016	06/15/2046
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2			4	1FE	8,347,810	103.2140	8,612,316	8,344,167	8,347,622		(130)			4.072	4.100	MON	14,157	339,774	06/08/2018	02/16/2043
92348N-AA-5	VZOT 2017-1A			4	1FE	7,083,730	100.0130	7,084,068	7,083,176	7,083,690		(40)			2.060	2.041	MON	4,458		12/20/2019	09/20/2021
92348R-AC-2	Verizon Owner Trust SERIES 20173A CLASS B			4	1FE	686,383	100.2480	701,739	700,000	693,061		4,100			2.380	3.024	MON	648	16,660	05/07/2018	04/20/2022
92348X-AA-3	Verizon Owner Trust SERIES 2018A CLASS A1A			4	1FE	12,171,348	101.6460	12,115,239	11,919,000	12,146,620		(24,728)			3.230	2.116	MON	11,763	128,328	08/22/2019	04/20/2023
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1				2YE	6,837,535	112.7440	7,674,185	6,806,735	6,822,511		(1,458)			6.250	6.294	MON	35,452	425,421	05/04/2004	02/01/2028
95058X-AD-0	WEN 2015-1A SERIES 20181A CLASS A2I			4	2FE	1,960,000	100.9430	1,978,481	1,960,000	1,960,000					3.573	3.589	MJSD	2,723	70,031	12/06/2017	03/15/2048
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER			4	2	4,722,531	116.4940	5,501,466	4,722,531	4,722,531					6.130	6.208	MON		289,491	11/03/2005	01/15/2032

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	
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
97181#-HG-1	UNION PACIFIC RAILROAD 0.001% Due 3/1/2016 Mo-1			4	6	58,970	0.0100	6	58,916	2	1				0.001	(0.022)	MON			05/31/2011	12/31/2017
97181#-KV-4	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV			4	1	1,794,552	110.8300	1,988,902	1,794,552	1,794,552					5.360	5.361	JJ	47,827	96,188	03/30/2005	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV			4	1	1,118,624	110.3980	1,234,938	1,118,624	1,118,624					5.360	5.360	JJ	29,813	59,958	03/30/2005	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV			4	1	900,506	109.5500	986,504	900,506	900,506					5.360	5.360	JJ	23,999	48,267	03/30/2005	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV			4	1	559,320	109.0480	609,928	559,320	559,320					5.380	5.381	JJ	14,962	34,266	03/30/2005	07/02/2028
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A			4	1FE	796,964	100.4750	800,780	796,996	796,977		12			2.930	2.949	MON	1,168	17,403	03/05/2019	11/15/2021
380881-EL-2	GCCT 2015-2A SERIES 20183A CLASS A		A	4	1FE	10,500,000	100.0270	10,502,825	10,500,000	10,500,000					2.060	2.068	MON	6,608	276,799	06/14/2018	05/15/2023
03328W-AN-8	ANCHC 2016-9A SERIES 20169A CLASS CR		D	4	1FE	12,000,000	98.6520	11,838,274	12,000,000	12,000,000					4.852	4.881	JAJO	126,155	158,033	06/17/2019	07/15/2032
036011-AJ-3	ANNSA 2016-2A SERIES 20162A CLASS BR		D	4	1FE	15,000,000	98.7920	14,818,776	15,000,000	15,000,000					3.652	3.668	JAJO	111,086	633,054	06/29/2018	07/20/2031
03665J-AC-2	ANTR 2017-1A		D	4	1FE	5,000,000	99.7600	4,987,996	5,000,000	5,000,000					4.366	4.390	JAJO	44,265	248,935	04/20/2017	07/20/2028
06761H-AJ-7	Babson CLO Ltd SERIES 20192A CLASS B		D	4	1FE	9,000,000	98.6020	8,874,212	9,000,000	9,000,000					4.652	4.679	JAJO	90,717	248,549	03/15/2019	04/15/2031
08181V-AA-3	Benefit Street Partners CLO Lt SERIES 201816A CLASS A1A		D	4	1FE	7,000,000	99.9490	6,996,434	7,000,000	7,000,000					3.186	3.198	JAJO	47,080	216,374	12/12/2018	01/17/2032
08181V-AE-5	Benefit Street Partners CLO Lt SERIES 201816A CLASS B		D	4	1FE	5,000,000	100.0300	5,001,487	5,000,000	5,000,000					4.016	4.034	JAJO	42,390	188,329	12/12/2018	01/17/2032
09626Q-BC-0	Bluemountain CLO Ltd SERIES 20142A CLASS BR2		D	4	1FE	10,800,000	99.7840	10,776,621	10,800,000	10,800,000					3.686	3.703	JAJO	78,512	466,719	09/06/2018	10/20/2030
09628W-AQ-5	BLUEM 2016-2A SERIES 20162A CLASS BR		D	4	1FE	12,000,000	98.3140	11,797,622	12,000,000	12,000,000					4.599	4.625	FMAN	90,247	124,121	08/29/2019	08/20/2032
118382-AE-0	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS B1		D	4	1FE	3,500,000	99.6210	3,486,729	3,500,000	3,500,000					3.703	3.719	JAJO	27,003	87,487	02/08/2019	01/18/2031
118382-AJ-9	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS C		D	4	1FE	3,000,000	98.6530	2,959,594	3,000,000	3,000,000					4.503	4.526	JAJO	28,145	89,123	02/08/2019	01/18/2031
13875E-AS-3	CANYC 2014-2A		D	4	1FE	10,300,000	98.9650	10,193,443	10,300,000	10,300,000					4.501	4.526	JAJO	100,445	525,218	04/07/2017	04/15/2029
13876V-AN-5	CANYC 2016-2A SERIES 20162A CLASS BR		D	4	1FE	10,000,000	97.7250	9,772,473	10,000,000	10,000,000					3.752	3.769	JAJO	81,296	433,875	09/21/2018	10/15/2031
13887T-AC-1	Canyon Capital CLO Ltd SERIES 20191A CLASS B		D	4	1FE	17,250,000	98.8630	17,053,950	17,250,000	17,250,000					4.002	4.021	JAJO	149,580	430,626	02/19/2019	04/15/2032
146865-AE-0	Carval CLO LTD SERIES 20181A CLASS C		D	4	1FE	15,000,000	96.0290	14,404,334	15,000,000	15,000,000					4.103	4.123	JAJO	138,979	704,623	05/08/2018	07/16/2031
197361-AJ-7	Cent CLO LP SERIES 201828A CLASS B		D	4	1FE	6,750,000	97.5490	6,584,544	6,750,000	6,750,000					4.201	4.222	FMAN	43,327	330,123	11/01/2018	11/07/2030
26249G-AL-4	Dryden Senior Loan Fund SERIES 201433A CLASS BR2		D	4	1FE	20,000,000	100.1790	20,035,722	20,000,000	20,000,000					3.702	3.719	JAJO	160,426	505,068	02/20/2019	04/15/2029
26251L-AC-8	Dryden Senior Loan Fund SERIES 201864A CLASS A		D	4	1FE	20,000,000	99.0740	19,814,866	20,000,000	20,000,000					2.923	2.934	JAJO	152,474	709,680	03/20/2018	04/18/2031
26251L-AE-4	Dryden Senior Loan Fund SERIES 201864A CLASS B		D	4	1FE	9,500,000	97.9220	9,302,573	9,500,000	9,500,000					3.353	3.367	JAJO	82,865	378,515	03/20/2018	04/18/2031
290015-AC-0	Elmwood CLO I Ltd. SERIES 20191A CLASS B		D	4	1FE	11,500,000	100.1530	11,517,555	11,500,000	11,500,000					3.836	3.854	JAJO	88,339	296,916	02/14/2019	04/20/2030
33830P-AJ-0	522 Funding CLO LTD SERIES 20191A CLASS C		D	4	1FE	6,000,000	100.0020	6,000,094	6,000,000	6,000,000					4.952	4.807	JAJO	11,555		11/22/2019	01/15/2033
449259-AC-4	ICG 2017 - 1A C MTGE		D	4	1FE	6,500,000	98.0060	6,370,387	6,500,000	6,500,000					4.336	4.359	JAJO	50,883	323,881	02/24/2017	04/28/2029
47048J-AQ-6	JTWN 2016-9A SERIES 20169A CLASS A2R		D	4	1FE	13,600,000	99.9020	13,586,630	13,600,000	13,600,000					3.784	3.802	JAJO	132,421	124,746	07/22/2019	10/20/2028
47048X-AC-6	Jamestown CLO Ltd SERIES 201914A CLASS A2		D	4	1FE	13,000,000	99.9200	12,989,551	13,000,000	13,000,000					4.153	3.996	JAJO	53,992		10/17/2019	10/20/2032
48661A-AC-0	KAYNE CLO SERIES 20181A CLASS B		D	4	1FE	8,400,000	98.6680	8,288,144	8,400,000	8,400,000					3.702	3.329	JAJO	72,049	457,317	05/30/2018	07/15/2031
48661W-AC-2	KAYNE CLO SERIES 20193A CLASS B1		D	4	1FE	15,000,000	99.5350	14,930,268	15,000,000	15,000,000					4.052	4.072	JAJO	131,694	404,827	02/21/2019	04/15/2032
48661W-AE-8	KAYNE CLO SERIES 20193A CLASS C		D	4	1FE	6,550,000	98.6790	6,463,476	6,550,000	6,550,000					4.902	4.931	JAJO	69,569	209,870	02/21/2019	04/15/2032
56844A-AC-3	MARINER CLO LLC SERIES 20191A CLASS B		D	4	1FE	11,000,000	99.5110	10,946,194	11,000,000	11,000,000					3.909	3.927	JAJO	103,841	235,179	03/29/2019	04/30/2032
67707E-AG-9	Oak Hill Credit Partners SERIES 20192A CLASS B1		D	4	1FE	10,000,000	99.9000	9,989,985	10,000,000	10,000,000					3.784	3.524	JAJO	88,236	231,275	02/22/2019	04/21/2031
67707E-AJ-3	Oak Hill Credit Partners SERIES 20192A CLASS C		D	4	1FE	15,000,000	98.6020	14,790,278	15,000,000	15,000,000					4.634	4.305	JAJO	161,750	415,621	02/22/2019	04/21/2031
68784Y-AB-0	OSCAR US Funding Trust SERIES 20191A CLASS A2		C	4	1FE	660,425	100.5130	663,882	660,493	660,444		20			3.100	3.123	MON	284	14,446	03/12/2019	04/11/2022
69915X-AG-1	PARL 2017-1A		D	4	1FE	4,750,000	98.0540	4,657,570	4,750,000	4,750,000					4.416	4.432	JAJO	42,534	238,889	05/03/2017	07/20/2029
69915Y-AC-8	Parallel Ltd SERIES 20181A CLASS A2		D	4	1FE	8,000,000	97.0020	7,760,157	8,000,000	8,000,000					3.336	3.083	JAJO	54,271	317,406	02/05/2018	04/20/2031
69916D-AC-3	Parallel Ltd SERIES 20182A CLASS A2		D	4	1FE	7,000,000	99.5250	6,966,760	7,000,000	7,000,000					3.786	3.509	JAJO	59,500	269,609	11/02/2018	10/20/2031
69916X-AJ-4	Parallel Ltd SERIES 20191A CLASS C		D	4	1FE	11,000,000	98.5850	10,844,384	11,000,000	11,000,000					4.984	5.013	JAJO	195,630		07/24/2019	07/20/2032
73742D-AC-5	Post CLO LTD SERIES 20181A CLASS B		D	4	1FE	7,200,000	98.4830	7,090,746	7,200,000	7,200,000					3.653	3.669	JAJO	51,876	305,369	04/17/2018	04/16/2031
73742D-AE-1	Post CLO LTD SERIES 20181A CLASS C		D	4	1FE	5,592,500	97.2180	5,444,232	5,600,000	5,593,523		587			4.003	4.053	JAJO	44,214	257,381	06/22/2018	04/16/2031
88433B-AS-6	WINDR 2016-2A SERIES 20162A CLASS BR		D	4	1FE	8,500,000	99.6960	8,474,155	8,500,000	8,500,000					3.691	3.707	FMAN	28,755	344,113	11/16/2018	11/01/2031
94949L-AQ-3	WELF 2016-2A SERIES 20162A CLASS BR		D	4	1FE	11,000,000	97.7810	10,755,868	11,000,000	11,000,000					4.086	4.107	JAJO	107,606	495,857	10/26/2018	10/20/2028
98625U-AY-8	York CLO Ltd. Adj % Due 10/20/2029 JAJO20		D	4	1FE	7,731,250	98.7030	7,630,992	7,731,250	7,731,250					4.416	4.412	JAJO	68,281	388,824	07/21/2017	10/20/2029
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES		D	4	3	18,070,827	102.5750	18,616,916	18,149,565	18,104,942		14,185			6.090	6.261	JJ	552,654	1,343,986	07/11/2018	01/01/2023
Q7397#-AP-9	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES		D	4	2PL	7,777,778	112.4650	8,747,278	7,777,778	7,777,778					6.250	6.299	FMAN	76,968	486,111	11/18/2010	11/04/2026

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	
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
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						944,528,038	XXX	951,210,323	942,982,418	943,898,796	1	(14,655)			XXX	XXX	XXX	5,801,382	27,094,102	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						37,000,834,423	XXX	40,141,084,284	36,562,539,644	36,912,552,269	69,379	(13,804,459)	1,256,256	14,087,947	XXX	XXX	XXX	341,749,411	1,329,143,570	XXX	XXX
05567S-AA-0	BNSF FUNDING TRUST I 6.613% Due 12/15/2055 JJ15			2	1FE	650,532	112.1400	672,841	600,000	644,249		(6,084)			6.613	5.175	JJ	18,296	39,678	12/14/2018	12/15/2055
59156R-AE-8	METLIFE INC. CALL @ > PAR OR MAKE WHOLE +20				1FE	5,071,770	140.8390	6,619,433	4,700,000	4,939,859		(12,027)			6.500	5.930	JD	13,578	305,500	03/06/2003	12/15/2032
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						5,722,302	XXX	7,292,274	5,300,000	5,584,108		(18,111)			XXX	XXX	XXX	31,874	345,178	XXX	XXX
4899999. Total - Hybrid Securities						5,722,302	XXX	7,292,274	5,300,000	5,584,108		(18,111)			XXX	XXX	XXX	31,874	345,178	XXX	XXX
58940*-AA-9	MERCURY LAND PARTNERS 8% Due 9/4/2030 Mo-1				5GI	676,065	100.0000	676,065	676,065	676,065					8.000	8.128	MON	4,507	50,404	12/15/2015	09/04/2030
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						676,065	XXX	676,065	676,065	676,065					XXX	XXX	XXX	4,507	50,404	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						676,065	XXX	676,065	676,065	676,065					XXX	XXX	XXX	4,507	50,404	XXX	XXX
6099999. Subtotal - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225				3FE	11,664,620	100.4530	11,717,460	11,664,620	11,664,620					0.000	4.005	N/A			12/17/2019	01/15/2024
LX1453-15-3	TI GROUP AUTO TI GROUP AUTO TLB +250						0.0000								0.000	0.000	N/A		13,157		06/30/2022
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450				4FE	15,253,351	82.7500	12,755,448	15,414,438	15,215,339		65,802			0.000	6.518	N/A	2,697	1,051,249	12/27/2018	10/20/2022
LX1527-11-3	MULTIPLAN MULTIPLAN TLB +275						0.0000								0.000	0.000	N/A		131,365		06/07/2023
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250				3FE	8,768,429	100.3790	8,940,718	8,906,961	8,777,752		9,323			0.000	4.551	N/A	1,064	351,626	10/17/2019	06/08/2023
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275				3FE	8,705,801	100.5210	8,823,878	8,778,144	8,709,448		3,647			0.000	4.618	N/A	1,109	342,550	10/09/2019	06/30/2023
LX1531-80-0	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +400				4FE	12,419,550	99.4170	12,471,863	12,545,000	12,363,120		66,231			0.000	6.016	N/A	2,073	821,673	06/29/2016	08/23/2023
LX1538-16-9	WIRECO WORLDGROUP INC WIRECO 1ST LIEN TL +500				5FE	3,882,051	94.7500	3,666,825	3,870,000	3,841,783		5,542			0.000	6.462	N/A	731	285,095	08/01/2016	09/30/2023
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350				4FE	12,445,016	93.3750	11,756,065	12,590,163	12,661,857		(143,942)			0.000	4.857	N/A	61,823	636,897	02/14/2019	08/09/2023
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525				5FE	4,704,777	78.0000	3,700,425	4,744,135	4,679,296		18,523			0.000	6.906	N/A	17,601	355,666	03/13/2017	08/17/2023
LX1549-92-7	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +300				4FE	7,358,004	94.4580	6,915,645	7,321,397	7,303,743		2,804			0.000	4.602	N/A	976	394,405	01/24/2017	10/05/2023
LX1552-37-6	ELDORADO RESORTS ELDORADO RESORTS INC TLB +225				3FE	2,502,221	99.9060	2,604,030	2,606,480	2,511,819		9,598			0.000	4.710	N/A	1,220	125,867	12/19/2018	04/17/2024
LX1555-70-0	PETSMART PETSMART INC TLB-2 +425						0.0000								0.000	0.000	N/A		143,543		03/10/2022
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500				4FE	18,651,734	99.6250	18,855,274	18,926,248	18,472,005		16,868			0.000	6.622	N/A	4,328	1,349,938	10/08/2019	09/25/2024
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275				4FE	11,673,125	80.6560	11,236,139	13,930,940	11,757,810		84,685			0.000	8.574	N/A	1,760	162,004	10/03/2019	02/06/2024
LX1577-14-2	RCN GRANDE RCN GRANDE 1ST LIEN TL+300				4FE	19,982,069	100.3000	20,130,716	20,070,504	19,893,622		12,471			0.000	4.731	N/A	2,676	1,030,935	10/03/2019	02/01/2024
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300				4FE	7,766,469	99.0420	7,762,437	7,837,520	7,753,380		(3,400)			0.000	5.081	N/A	100,836	325,507	02/05/2019	12/29/2023
LX1580-94-8	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB1 +225				3FE	4,930,013	99.7080	4,909,480	4,923,858	4,913,851		(6,846)			0.000	3.904	N/A	554	225,721	08/15/2018	01/03/2024
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275				4FE	23,231,829	100.2350	23,521,267	23,466,122	23,213,146		39,898			0.000	4.737	N/A	2,965	1,134,238	10/15/2019	02/07/2023
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250				3FE	14,317,626	99.0250	14,119,776	14,258,800	14,247,679		(20,332)			0.000	4.100	N/A	1,708	654,232	10/08/2019	02/03/2024
LX1593-75-0	ZIGGO ZIGGO TLE +250				4FE	6,483,750	100.2630	6,517,095	6,500,000	6,436,709		11,893			0.000	4.107	N/A	12,248	314,670	01/25/2017	04/15/2025
LX1594-56-8	TKC HOLDINGS INC TKC HOLDINGS 2ND LIEN TL +800				5FE		0.0000								0.000	0.000	N/A		12,907		02/01/2024
LX1595-95-3	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE TLB +300				4FE	1,424,810	100.1960	1,444,249	1,441,424	1,438,401		18,039			0.000	4.428	N/A	192	76,841	01/17/2019	02/29/2024
LX1596-21-7	GRAY TELEVISION GRAY TELEVISION TLB-2 +225				3FE	9,453,350	100.2050	9,592,638	9,573,013	9,423,747		(29,603)			0.000	4.139	N/A	30,439	339,029	02/04/2019	02/28/2024
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250				4FE	13,668,640	100.2660	13,765,323	13,728,804	13,658,410		32,782			0.000	4.220	N/A	1,640	665,346	01/31/2019	03/01/2024
LX1597-34-8	GREENWAY MEDICAL TECH GREENWAY MED TECH 1L TL +375				4FE	5,859,750	89.0000	5,206,500	5,850,000	5,815,119		6,517			0.000	5.463	N/A	925	371,236	08/08/2017	02/15/2024
LX1598-37-9	UNITY (CS&L)) UNITI GROUP(CS&L) TLB +500				5FE	2,495,636	98.0000	2,491,264	2,542,106	2,495,439		3,191			0.000	7.118	N/A	480	178,384	02/09/2017	10/24/2022
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250				3FE	5,074,904	100.1250	5,081,248	5,074,904	5,074,904					0.000	4.294	N/A	5,165	155,747	12/05/2019	03/06/2025
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275						100.3930								0.000	0.000	N/A	1,386		01/22/2019	02/02/2022
LX1599-80-7	WORLDWIDE EXPRESS WORLDWIDE EXPRESS 1LTL +400				4FE	11,220,237	99.5630	11,209,083	11,258,282	11,151,450		(6,275)			0.000	5.779	N/A	1,859	757,096	08/08/2018	02/02/2024
LX1602-46-0	WINDSTREAM WINDSTREAM TLB7 +325						0.0000								0.000	0.000	N/A		6,776		02/08/2024
LX1606-14-9	ARCH COAL ARCH COAL TLB +275				3FE	5,909,199	95.5000	5,671,679	5,938,931	5,897,405		(11,794)			0.000	4.449	N/A	751	250,878	01/31/2019	03/07/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275				4FE	12,202,792	98.6020	12,081,296	12,252,587	12,129,551		21,850			0.000	4.520	N/A	1,548	584,326	10/10/2019	03/15/2024
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225				3FE	4,786,903	100.5970	4,870,271	4,841,368	4,787,339		437			0.000	3.995	N/A	2,590	181,927	02/01/2019	09/15/2023
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225				3FE	7,699,524	100.0000	7,987,891	7,987,891	7,723,150		23,626			0.000	4.664	N/A	16,187	311,294	02/04/2019	04/06/2024
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325				4FE	12,754,548	99.5630	13,009,855	13,066,958	12,746,226		(393)			0.000	5.449	N/A	173,761	656,841	02/21/2019	04/03/2024

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
LX1616-95-7	SUDDENLINK (ALTICE) CSC HOLDING TLB 2025 +225				3FE	7,896,266	100.0560	7,903,157	7,898,734	7,888,088		(4,051)			0.000	3.775	N/A	14,006	362,417	08/15/2018	07/15/2025
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275				4FE	19,136,079	99.7140	19,349,026	19,404,523	19,102,869		7,136			0.000	4.624	N/A	20,191	931,067	02/01/2019	04/06/2024
LX1621-47-8	STERIGENICS-NORDION HOLDINGS STERIGENICS-NORDION TLB +300					0.0000									0.000	0.000	N/A		25,627		05/15/2022
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300				4FE	11,404,510	97.6460	11,552,464	11,830,965	11,417,758		32,031			0.000	5.485	N/A	1,577	396,228	10/02/2019	10/25/2023
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425				4FE	8,747,936	95.5000	8,495,775	8,896,100	8,721,082		(24,907)			0.000	6.027	N/A	1,498	571,879	01/17/2019	04/27/2024
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425				4FE	8,441,949	87.0000	7,433,248	8,543,963	8,434,171		11,150			0.000	6.234	N/A	53,729	531,046	02/08/2019	05/19/2023
LX1640-77-5	POST HOLDINGS INC POST HOLDING INC TLB +200						0.0000								0.000	0.000	N/A		1,867		05/17/2024
LX1647-15-0	KAR AUCTION KAR AUCTION TLB5 +250						0.0000								0.000	0.000	N/A		3,910		03/09/2023
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +550				4FE	8,066,242	94.6790	7,711,801	8,145,207	8,037,623		(36,511)			0.000	6.518	N/A	1,538	564,101	01/17/2019	06/22/2024
LX1651-77-2	FIRST DATA CORPORATION FIRST DATA CORP 1L 2022 +200						0.0000								0.000	0.000	N/A		77,335		07/10/2022
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425				4FE	13,711,255	99.6250	13,881,833	13,934,086	13,702,886		65,097			0.000	6.048	N/A	192,498	809,414	02/20/2019	06/16/2024
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325				4FE		0.0000								0.000	0.000	N/A		21,462		08/31/2024
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINERING TLB +275				4FE	1,665,793	99.8750	1,665,793	1,667,878	1,655,402		2,097			0.000	4.429	N/A	211	84,804	06/13/2017	06/13/2024
LX1669-37-8	DURAVANT DURAVANT 1ST LIEN TL +300				4FE	1,954,805	98.7500	1,935,500	1,960,000	1,943,116		3,764			0.000	4.814	N/A	269	112,834	12/29/2017	07/19/2024
LX1669-39-4	DURAVANT DURAVANT 2ND LIEN TL +725				5FE		0.0000								0.000	0.000	N/A		74,239		07/19/2025
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350				4FE	10,134,720	96.2500	9,784,775	10,166,000	10,088,566		4,274			0.000	5.111	N/A	1,496	594,300	08/15/2017	09/15/2024
LX1678-68-4	NBTY INC NBTY 2ND LIEN TL +775				5FE	7,325,375	87.5830	6,700,100	7,650,000	7,196,949		(16,778)			0.000	9.148	N/A	2,029	715,817	10/08/2019	09/15/2025
LX1679-89-8	USI INC USI INC TLB +300				4FE	6,240,784	99.9000	6,234,543	6,240,784	6,240,784					0.000	4.732	N/A	857	345,144	08/13/2018	05/16/2024
LX1685-59-8	WILSHIRE GRAND WILSHIRE GRAND TLB +250				4FE	4,937,500	99.5000	4,975,000	5,000,000	4,970,935		33,435			0.000	5.191	N/A	597	217,086	01/17/2019	10/19/2020
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275				4FE	4,752,452	100.2500	4,830,756	4,818,709	4,753,181		729			0.000	4.812	N/A	41,741	169,106	02/01/2019	10/04/2023
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425				4FE	4,825,064	96.7500	4,813,006	4,974,684	4,815,523		(9,541)			0.000	6.037	N/A	836	145,389	06/21/2019	03/14/2025
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275				3FE	7,331,625	100.1040	7,357,644	7,350,000	7,288,210		(2,661)			0.000	4.387	N/A	929	373,787	10/02/2017	12/22/2024
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275				4FE	7,760,018	100.1250	7,790,345	7,780,619	7,721,154		(5,955)			0.000	4.386	N/A	983	397,597	08/14/2018	10/31/2024
LX1692-32-1	CHASSIX INC CHASSIX INC TLB +550				4FE	4,802,000	91.5000	4,483,500	4,900,000	4,776,643		28,971			0.000	7.536	N/A	41,505	404,189	11/10/2017	11/15/2023
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350				3FE	7,892,195	99.5830	7,946,420	7,979,695	7,887,455		(4,740)			0.000	5.045	N/A	18,584	45,875	10/31/2019	11/02/2024
LX1693-43-6	ACRISURE ACRISURE LLC TLB +425				4FE	4,918,355	100.1250	4,943,040	4,936,869	4,890,770		(26,240)			0.000	6.028	N/A	850	333,350	12/04/2018	11/22/2023
LX1695-07-6	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350				4FE	12,826,647	99.4250	12,807,150	12,881,217	12,797,200		(29,448)			0.000	5.013	N/A	1,896	543,310	06/26/2019	11/13/2024
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350				4FE	2,943,712	99.6880	2,960,432	2,969,697	2,934,907		(8,805)			0.000	5.262	N/A	449	155,375	01/31/2019	12/01/2024
LX1696-41-3	TORTOISE INVESTMENT TORTOISE 1ST LIEN TL +350				3FE	6,843,113	99.2500	6,825,919	6,877,500	6,809,886		7,195			0.000	5.030	N/A	1,012	402,056	11/20/2017	01/31/2025
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275				4FE	17,991,249	100.0000	18,231,324	18,231,324	17,995,590		4,342			0.000	4.635	N/A	2,304	874,082	01/31/2019	03/31/2024
LX1699-98-7	REXNORD REXNORD 1ST LIEN +200						0.0000								0.000	0.000	N/A		5,138		08/21/2024
LX1700-87-6	VICI PROPERTIES VICI 1ST LIEN TL +200				3FE	3,808,636	100.4130	3,833,951	3,818,182	3,793,747		868			0.000	3.686	N/A	3,613	165,138	12/15/2017	12/15/2024
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +250				3FE	5,872,650	100.4000	5,903,520	5,880,000	5,839,486		(354)			0.000	4.137	N/A	702	288,858	12/11/2017	01/15/2025
LX1707-57-4	LIFETIME BRANDS INC LIFETIME BRANDS TLB +350						0.0000								0.000	0.000	N/A		1,065		03/31/2025
LX1708-91-1	SUDDENLINK (ALTICE) CABLEVISION TLB 2026 +250						0.0000								0.000	0.000	N/A		1,788		01/12/2026
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225				4FE	9,104,021	99.8630	9,196,310	9,208,926	9,089,015		(8,836)			0.000	4.042	N/A	1,036	374,293	10/10/2019	02/28/2025
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375				4FE	13,490,636	100.5000	13,764,519	13,696,039	13,514,886		24,250			0.000	5.950	N/A	2,111	816,025	02/14/2019	08/20/2022
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375				4FE	10,339,009	99.0000	10,319,309	10,423,544	10,305,730		(12,843)			0.000	5.263	N/A	1,607	343,130	08/07/2019	02/09/2025
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275				4FE	13,670,921	100.1670	13,825,120	13,802,071	13,623,986		(41,567)			0.000	4.585	N/A	1,744	712,407	02/14/2019	08/14/2024
LX1713-34-1	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +325				4FE	3,925,088	90.5000	3,556,650	3,930,000	3,914,299		2,257			0.000	4.769	N/A	553	222,251	06/14/2018	02/15/2025
LX1714-03-4	TRANSDIGM TRANSDIGM TLG +250				4FE	2,902,879	100.2360	2,976,705	2,969,697	2,898,079		(4,799)			0.000	4.563	N/A	355	132,506	01/17/2019	08/22/2024
LX1716-43-5	ASURION LLC ASURION TLB-6 +300				4FE	12,648,820	100.5180	12,838,885	12,772,722	12,628,126		(4,210)			0.000	4.835	N/A	1,703	610,061	01/31/2019	11/03/2023
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325				4FE	4,012,951	97.7340	4,025,587	4,118,922	4,033,132		21,035			0.000	5.823	N/A	5,197	224,533	02/05/2019	04/28/2022
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275				4FE	8,820,675	83.2410	7,379,315	8,865,000	8,776,091		(14,103)			0.000	4.365	N/A	1,120	454,307	04/27/2018	05/31/2025
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225				4FE	4,927,018	99.6670	4,970,757	4,987,365	4,925,985		(1,033)			0.000	4.005	N/A	561	14,781	10/10/2019	03/31/2025
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350				4FE	7,838,760	89.5500	7,054,884	7,878,151	7,781,005		(16,163)			0.000	5.049	N/A	1,163	462,458	03/23/2018	05/04/2025
LX1720-16-3	CHG PPC PARENT LLC CHG PPC PARENT LLC 1L +275				4FE	3,438,881	100.1250	3,451,809	3,447,500	3,419,127		(3,802)			0.000	4.352	N/A	436	175,324	03/23/2018	03/31/2025
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO (NCI) TLB +375				4FE	14,752,482	99.6560	14,790,973	14,842,029	14,671,497		(74,125)			0.000	5.210	N/A	45,341	784,236	10/01/2019	04/12/2025
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275				4FE	6,132,664	100.0630	6,175,595	6,171,707	6,124,605		(7,861)			0.000	4.373	N/A	780	337,833	01/31/2019	04/30/2025
LX1727-02-8	WEST CORP WEST CORP TLB-1 +350						0.0000								0.000	0.000	N/A		12,346		10/10/2024

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	
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
LX1727-75-4	COMPASS DIVERSIFIED HOLDINGS COMPASS DIVERSIFIED TLB +225						0.0000								0.000	0.000	N/A		316		04/05/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275				3FE	2,425,861	87.4170	2,120,615	2,425,861	2,425,861					0.000	4.275	N/A	307	123,368	10/12/2018	03/31/2025
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375				4FE	9,831,720	99.1250	9,800,860	9,887,375	9,770,887		(36,626)			0.000	5.339	N/A	96,720	539,742	02/06/2019	04/24/2025
LX1730-02-2	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 2L +775				5FE	1,980,000	98.3130	1,966,260	2,000,000	1,926,669		(23,935)			0.000	8.455	N/A	33,342	209,103	04/25/2018	04/24/2026
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +300				4FE	11,154,327	99.8680	11,342,207	11,357,198	11,121,720		(10,054)			0.000	4.702	N/A	102,103	540,364	01/31/2019	04/19/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250				3FE	4,936,869	99.7710	4,925,563	4,936,869	4,936,869					0.000	4.089	N/A	590	243,396	11/07/2018	10/14/2024
LX1732-88-7	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICE 1L +500						0.0000								0.000	0.000	N/A		17,932		05/10/2025
LX1732-91-1	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICES 2L +900				6FE	2,970,000	64.0000	1,920,000	3,000,000	1,920,000	(961,752)	(40,598)			0.000	9.341	N/A	29,999	325,439	05/16/2018	05/10/2026
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +325				4FE	9,788,594	99.1000	9,786,125	9,875,000	9,724,356		(36,430)			0.000	4.885	N/A	1,385	552,258	08/08/2018	05/17/2025
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250				4FE	7,269,804	100.2160	7,431,169	7,415,152	7,236,157		(29,538)			0.000	4.427	N/A	886	329,510	02/01/2019	05/30/2025
LX1734-57-8	TRANSDIGM TRANSDIGM TLF +250				4FE	4,832,069	100.2710	4,963,036	4,949,622	4,831,437		(632)			0.000	4.837	N/A	591	203,636	02/01/2019	06/09/2023
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425				4FE	11,701,800	99.5000	11,760,900	11,820,000	11,622,993		(16,416)			0.000	5.705	N/A	1,986	806,713	05/25/2018	06/15/2025
LX1734-92-5	SPRINGS WINDOW FASHION SPRINGS WINDOW 2L TL +850				5FE	1,660,625	94.2500	1,649,375	1,750,000	1,633,878		(9,916)			0.000	9.320	N/A	501	142,505	10/10/2019	06/15/2026
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600				4FE	7,232,498	94.9580	7,040,148	7,413,960	7,189,920		(27,995)			0.000	7.949	N/A	153,789	625,823	08/09/2018	09/28/2024
LX1735-67-4	LIFESCAN GLOBAL CORP LIFESCAN 2ND LIEN TL +950				5FE	2,160,000	85.9170	1,933,133	2,250,000	2,114,594		(31,867)			0.000	10.545	N/A	65,723	269,212	06/19/2018	09/28/2025
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300				3FE	7,093,194	100.5000	7,182,529	7,146,795	7,070,680		(22,514)			0.000	4.529	N/A	15,055	312,156	02/04/2019	06/01/2025
LX1736-56-5	MICHAELS STORES INC. MICHAELS STORES TLB +250				3FE		0.0000								0.000	0.000	N/A		5,230		01/28/2023
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325				4FE	23,877,721	98.7290	23,819,980	24,126,629	23,733,673		(68,296)			0.000	5.088	N/A	316,506	1,003,993	02/04/2019	05/31/2025
LX1739-43-7	VERTEX AEROSPACE VERTEX AEROSPACE TLB +450				4FE	4,410,338	100.3130	4,446,374	4,432,500	4,370,932		(14,064)			0.000	5.849	N/A	776	307,793	06/14/2018	06/29/2025
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300				3FE	19,617,921	97.6040	19,332,894	19,807,481	19,556,743		(43,260)			0.000	4.600	N/A	2,641	972,829	10/10/2019	10/01/2025
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375				4FE	13,608,291	100.4380	13,770,803	13,710,750	13,530,548		(54,542)			0.000	5.247	N/A	2,119	782,280	01/31/2019	06/21/2025
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500				4FE	10,972,096	100.5000	11,239,882	11,183,962	10,882,587		(55,229)			0.000	6.493	N/A	2,116	781,995	02/08/2019	06/21/2025
LX1741-66-4	AVAYA INC AVAYA INC TLB +425				4FE	14,936,951	97.9500	14,719,520	15,027,585	14,792,460		(106,866)			0.000	5.723	N/A	40,005	970,072	01/31/2019	12/15/2024
LX1743-91-8	ASURION LLC ASURION TLB-7 +300				4FE	2,940,225	100.5180	2,970,307	2,955,000	2,926,725		(4,619)			0.000	4.642	N/A	394	157,768	06/29/2018	11/03/2024
LX1752-46-3	Applovin Corp APPLOVIN CORP TLB +350				4FE	12,825,450	100.5630	12,942,458	12,870,000	12,758,507		(188,372)			0.000	4.933	N/A	1,895	779,644	08/13/2018	08/07/2025
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450				4FE	5,948,453	100.5830	5,959,543	5,925,000	5,887,731		(37,926)			0.000	5.678	N/A	1,037	406,446	08/13/2018	08/27/2025
LX1756-32-4	US LUMBER US LUMBER TLB +575				4FE	9,360,268	99.4170	9,373,780	9,428,750	9,249,608		(85,490)			0.000	6.833	N/A	1,977	766,294	10/09/2018	09/25/2025
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250				4FE	9,836,543	100.4720	10,028,484	9,981,372	9,815,386		(21,158)			0.000	4.335	N/A	1,232	357,464	02/04/2019	03/01/2026
LX1761-64-7	GOODRX GOODRX TLB +275				4FE	6,758,708	100.4580	6,884,322	6,852,936	6,744,165		(14,543)			0.000	4.434	N/A	866	299,984	02/06/2019	10/03/2025
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500				4FE	9,225,315	93.5000	8,701,110	9,306,000	9,139,784		(70,999)			0.000	6.333	N/A	111,021	668,894	10/31/2018	10/17/2025
LX1763-62-7	WELBILT WELBILT TLB +250				4FE	9,827,500	100.2500	10,025,000	10,000,000	9,810,265		(17,235)			0.000	4.278	N/A	1,194	416,513	01/31/2019	10/16/2025
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375				4FE	980,025	98.8000	985,511	997,481	979,206		(819)			0.000	5.278	N/A	154	8,668	10/15/2019	11/15/2025
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375				4FE	8,896,388	94.8330	8,449,620	8,910,000	8,843,979		(52,408)			0.000	5.211	N/A	1,409	529,522	10/31/2018	12/31/2025
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375				3FE	9,102,787	100.2500	9,217,721	9,194,735	9,058,532		(44,255)			0.000	5.137	N/A	42,143	451,337	11/01/2018	02/01/2026
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275				3FE	7,665,707	100.4440	7,713,541	7,679,444	7,658,041		(7,666)			0.000	4.313	N/A	970	364,712	02/12/2019	01/31/2025
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600				4FE	10,269,875	97.8330	10,358,069	10,587,500	10,390,505		131,871			0.000	6.976	N/A	2,294	969,725	11/14/2018	12/06/2025
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +450				4FE	15,656,850	100.7250	15,969,949	15,855,000	15,527,403		(118,015)			0.000	5.895	N/A	2,775	1,107,921	02/04/2019	11/16/2025
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300				3FE	10,256,400	99.5000	10,343,025	10,395,000	10,243,125		(10,204)			0.000	4.890	N/A	1,390	526,189	02/22/2019	02/02/2024
LX1777-93-2	DURAVANT DURAVANT LLC 1L TL INCREM +425				4FE	4,865,850	99.6670	4,933,517	4,950,000	4,852,601		(13,249)			0.000	6.132	N/A	852	302,043	01/17/2019	07/19/2024
LX1781-65-2	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +400				4FE	9,722,748	100.6090	9,790,118	9,730,857	9,689,799		(32,948)			0.000	5.340	N/A	1,607	387,139	01/31/2019	04/06/2026
LX1784-18-5	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L CDN BOR +400				4FE	5,227,284	100.6090	5,263,504	5,231,643	5,209,569		(17,714)			0.000	5.340	N/A	864	208,139	01/31/2019	04/06/2026
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325				4FE	8,147,081	100.5310	8,273,073	8,229,375	8,116,562		(30,519)			0.000	4.735	N/A	1,154	328,763	02/07/2019	04/04/2026
LX1791-00-8	POWER SOLUTIONS POWER SOL. (PANTHER) TLB +350				4FE	15,919,624	100.1880	15,990,005	15,960,000	15,895,289		(24,335)			0.000	4.811	N/A	4,704	576,441	03/19/2019	04/30/2026
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300				3FE	4,367,923	100.6960	4,455,858	4,425,059	4,354,959		(12,964)			0.000	4.565	N/A	590	180,473	04/22/2019	04/22/2026
LX1791-82-6	II-VI INC II-VI INC TLB +350				4FE	3,950,100	100.3750	4,004,963	3,990,000	3,943,561		(6,539)			0.000	4.867	N/A	587	54,381	05/08/2019	06/28/2026
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500				4FE	7,780,500	95.5000	7,620,900	7,980,000	7,741,602		(38,898)			0.000	6.317	N/A	1,507	331,959	05/24/2019	05/28/2026
LX1803-29-0	ANVIL INTERNATIONAL LLC ANVIL 2L TL +900				5FE	2,850,000	93.5000	2,805,000	3,000,000	2,808,016		(41,984)			0.000	9.190	N/A	900	192,888	05/24/2019	05/28/2027

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
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500				4FE	12,708,150	99.0000	12,837,825	12,967,500	12,648,349		(59,801)			0.000	6.224	N/A	2,454	447,356	06/14/2019	06/13/2026
LX1807-63-0	ACCENTCARE ACCENTCARE (PLUTO) TLB +500				4FE	7,880,400	100.0000	7,960,000	7,960,000	7,840,609		(39,791)			0.000	6.157	N/A	109,429	156,488	06/18/2019	06/22/2026
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR (LABL) TLB +450				4FE	7,401,313	100.1670	7,438,790	7,426,388	7,380,467		(20,846)			0.000	5.560	N/A	1,299	210,243	06/24/2019	06/28/2026
LX1810-24-6	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +275				3FE	8,963,750	100.4660	9,041,940	9,000,000	8,952,211		(11,539)			0.000	4.092	N/A	36,726	72,430	10/17/2019	07/15/2026
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550				4FE	9,568,622	98.4220	9,459,360	9,611,022	9,538,890		(29,732)			0.000	6.671	N/A	1,949	247,179	08/21/2019	08/19/2024
LX1825-43-4	VIGOR INDUSTRIAL VIGOR INDUSTRIAL TLB +500				4FE	7,961,250	99.8750	7,990,000	8,000,000	7,939,502		(21,748)			0.000	5.893	N/A	1,511	128,561	09/25/2019	09/19/2026
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425				4FE	6,176,500	101.0000	6,262,000	6,200,000	6,164,563		(11,937)			0.000	5.468	N/A	1,067	78,592	09/23/2019	10/12/2026
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900				4FE	6,105,101	101.0000	6,356,858	6,293,919	6,105,101					0.000	9.247	N/A			11/07/2019	11/06/2025
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900				4FE	442,399	101.0000	460,642	456,081	442,399					0.000	9.247	N/A			11/07/2019	11/06/2025
LX1832-05-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +450				4FE	1,470,000	100.1250	1,501,875	1,500,000	1,468,058		(1,942)			0.000	6.002	N/A	262	18,279	10/07/2019	05/23/2025
LX1840-78-9	SABERT CORP SABERT CORP TLB +450				4FE	2,970,000	100.7920	3,023,760	3,000,000	2,968,526		(1,474)			0.000	5.493	N/A	7,292		11/26/2019	11/26/2026
LX1592-75-2	TELESAT CANADA TELESAT CANADA TLB +250		A				0.0000								0.000	0.000	N/A		8,561		11/17/2023
LX1611-76-8	TRADER TRADER CORP 1ST LIEN TL +300		A				0.0000								0.000	0.000	N/A		1,926		09/28/2023
LX1721-92-2	TITAN ACQUISITION LTD HUSKY (TITAN) TLB +300		A		4FE	2,940,131	98.2140	2,894,858	2,947,500	2,919,835		(8,040)			0.000	4.587	N/A	393	157,367	03/16/2018	03/14/2025
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275		A		3FE	8,977,500	100.2920	9,026,280	9,000,000	8,974,098		(3,402)			0.000	4.180	N/A	21,993		11/22/2019	11/21/2026
LX1694-75-6	INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3 +375		D		4FE	20,797,501	100.0890	21,018,691	21,000,001	20,790,432		(59,653)			0.000	5.612	N/A	220,493	1,045,736	02/08/2019	11/27/2023
LX1732-07-7	LAIRD LAIRD 1ST LIEN TL +450		D		4FE	3,638,784	99.7500	3,611,628	3,620,680	3,604,728		(21,165)			0.000	5.822	N/A	648	328,259	08/14/2018	07/02/2025
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350		D		4FE	854,830	100.7880	865,896	859,126	849,164		(2,216)			0.000	5.153	N/A	130	51,869	06/29/2018	07/10/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,079,224,977	XXX	1,071,453,432	1,092,556,115	1,074,792,480	(961,752)	(1,562,612)			XXX	XXX	XXX	2,379,201	54,213,955	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,079,224,977	XXX	1,071,453,432	1,092,556,115	1,074,792,480	(961,752)	(1,562,612)			XXX	XXX	XXX	2,379,201	54,213,955	XXX	XXX
7699999. Total - Issuer Obligations						37,086,761,075	XXX	40,569,040,118	37,475,366,367	36,986,296,149		(6,384,221)	1,256,256	14,087,947	XXX	XXX	XXX	357,960,089	1,316,830,916	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						883,443,243	XXX	954,976,397	991,788,762	903,623,113	69,378	6,914,965			XXX	XXX	XXX	1,336,640	29,203,476	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,974,880,107	XXX	2,031,700,540	1,928,638,295	1,961,844,823		(3,708,392)			XXX	XXX	XXX	5,817,665	62,629,438	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						944,528,038	XXX	951,210,323	942,982,418	943,898,796	1	(14,655)			XXX	XXX	XXX	5,801,382	27,094,102	XXX	XXX
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,079,224,977	XXX	1,071,453,432	1,092,556,115	1,074,792,480	(961,752)	(1,562,612)			XXX	XXX	XXX	2,379,201	54,213,955	XXX	XXX
8399999 - Total Bonds						41,968,837,440	XXX	45,578,380,810	42,431,331,957	41,870,455,361	(892,373)	(4,754,915)	1,256,256	14,087,947	XXX	XXX	XXX	373,294,977	1,489,971,887	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
8999999 - Total Preferred Stocks								XXX											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
001055-10-2	AFLAC INC. COMMON STOCK			2,162.000	114,370	52.900	114,370	84,777		2,331		15,793		15,793		07/22/2019	
00130H-10-5	AES CORPORATION COMMON STOCK			1,955.000	38,905	19.900	38,905	22,833		1,045		10,359		10,359		12/23/2019	
00206R-10-2	AT&T INC FORMERLY SBC COMMUNICATIONS, I			21,514.000	840,767	39.080	840,767	743,454		42,870		222,391		222,391		12/23/2019	
002824-10-0	ABBOTT LABORATORIES COMMON STOCK			5,205.000	452,106	86.860	452,106	280,920		6,494		73,114		73,114		12/23/2019	
00287Y-10-9	ABBVIE INC COMMON STOCK			4,355.000	385,592	88.540	385,592	378,706		18,306		(14,378)		(14,378)		12/23/2019	
003654-10-0	ABIOMED Inc COMMON			126.000	21,494	170.590	21,494	53,763				(19,461)		(19,461)		09/24/2018	
00507V-10-9	ACTIVISION BLIZZARD COMMON STOCK			2,262.000	134,408	59.420	134,408	131,163		815		28,847		28,847		12/23/2019	
00724F-10-1	ADOBE SYSTEMS INC COMMON STOCK			1,422.000	468,990	329.810	468,990	230,268				145,360		145,360		07/22/2019	
00751Y-10-6	ADVANCED AUTO PARTS INC COMMON STOCK			209.000	33,473	160.160	33,473	26,227	13	50		564		564		12/07/2018	
007903-10-7	ADVANCED MICRO DEVICES COMMON STOCK			3,279.000	150,375	45.860	150,375	59,482				78,722		78,722		12/23/2019	
00846U-10-1	AGILENT TECHNOLOGIES INC. COMMON STOCK			906.000	77,291	85.310	77,291	53,872	163	592		15,956		15,956		03/18/2019	
009158-10-6	AIR PRODUCTS AND CHEMICALS INC COMMON STOCK			649.000	152,509	234.990	152,509	102,848	753	2,895		47,204		47,204		12/23/2019	
00971T-10-1	AKAMAI TECHNOLOGIES COMMON STOCK			478.000	41,290	86.380	41,290	30,583				12,093		12,093		09/24/2018	
011659-10-9	ALASKA AIR GROUP COMMON STOCK			357.000	24,187	67.750	24,187	24,222		493		2,450		2,450		06/13/2019	
012653-10-1	ALBEMARLE CORP COMMON STOCK			312.000	22,788	73.040	22,788	33,682	112	438		(1,225)		(1,225)		12/23/2019	
015271-10-9	ALEXANDRIA REAL EST EQUITIES COMMON STOCK			339.000	54,776	161.580	54,776	42,326	349	1,253		14,394		14,394		12/23/2019	
015351-10-9	ALEXION PHARMACEUTICALS INC. COMMON STOCK			653.000	70,622	108.150	70,622	87,588				6,243		6,243		07/22/2019	
016255-10-1	ALIGN TECHNOLOGY INC COMMON			212.000	59,156	279.040	59,156	46,888				14,367		14,367		07/22/2019	
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STOCK			120.000	13,464	112.200	13,464	28,401		302		(4,546)		(4,546)		04/27/2018	
018802-10-8	ALLIANT ENERGY CORP COMMON STOCK			707.000	38,687	54.720	38,687	29,829		968		8,451		8,451		12/23/2019	
020002-10-1	ALLSTATE CORP COMMON STOCK			955.000	107,390	112.450	107,390	83,397	485	1,854		28,255		28,255		07/22/2019	
02079K-10-7	ALPHABET INC-CL-C COMMON STOCK			881.000	1,177,915	1,337.020	1,177,915	809,945				262,744		262,744		07/22/2019	
02079K-30-5	ALPHABET INC-CL-C COMMON STOCK			882.000	1,181,342	1,339.390	1,181,342	845,561				253,805		253,805		12/23/2019	
02209S-10-3	ALTRIA GROUP INC COMMON STOCK			5,501.000	274,555	49.910	274,555	338,396	4,621	17,499		2,344		2,344		12/23/2019	
023135-10-6	AMAZON.COM INC. COMMON STOCK			1,226.000	2,265,452	1,847.840	2,265,452	1,385,887				403,305		403,305		12/23/2019	
023608-10-2	AMEREN CORP COMMON STOCK			724.000	55,603	76.800	55,603	40,778		1,358		8,085		8,085		12/23/2019	
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STOCK			1,154.000	33,097	28.680	33,097	51,588		462		(3,958)		(3,958)		09/24/2018	
025537-10-1	AMERICAN ELECTRIC POWER CO INC COMMON STOCK			1,454.000	137,418	94.510	137,418	100,827		3,861		27,949		27,949		12/23/2019	
025816-10-9	AMERICAN EXPRESS COMMON STOCK			1,977.000	246,117	124.490	246,117	177,762		3,163		57,669		57,669		12/07/2018	
026874-78-4	AIG COMMON STOCK			2,562.000	131,507	51.330	131,507	152,322		3,236		29,859		29,859		12/23/2019	
03027X-10-0	AMERICAN TOWER CORP - CL A COMMON STOCK			1,304.000	299,685	229.820	299,685	172,948	1,317	4,594		90,803		90,803		12/23/2019	
030420-10-3	AMERICAN WATER WORKS CO INC COMMON STOCK			528.000	64,865	122.850	64,865	44,292		1,016		16,529		16,529		09/23/2019	
03073E-10-5	AMERISOURCEBERGEN CORP COMMON STOCK			446.000	37,919	85.020	37,919	40,822		714		4,737		4,737		12/07/2018	
03076C-10-6	AMERIPRISE FINANCIAL INC COMMON STOCK			374.000	62,301	166.580	62,301	53,517		1,425		23,267		23,267		04/27/2018	
031100-10-0	AMETEK INC COMMON STOCK			673.000	67,125	99.740	67,125	45,022		369		21,050		21,050		12/23/2019	
031162-10-0	AMGEN INC COMMON STOCK			1,756.000	423,319	241.070	423,319	295,120		10,185		81,478		81,478		12/07/2018	
032095-10-1	AMPHENOL CORP. - CL A COMMON STOCK			870.000	94,160	108.230	94,160	68,148	218	807		23,354		23,354		07/22/2019	
032654-10-5	ANALOG DEVICES INC COMMON STOCK			1,084.000	128,823	118.840	128,823	93,980		2,305		34,838		34,838		12/23/2019	
036620-10-5	ANSYS INC COMMON			252.000	64,867	257.410	64,867	37,776				27,464		27,464		12/23/2019	
036752-10-3	ANTHEM INC COMMON STOCK			749.000	226,220	302.030	226,220	151,416		2,376		29,002		29,002		07/22/2019	
037411-10-5	APACHE CORP. COMMON STOCK			1,107.000	28,328	25.590	28,328	47,162		1,086		(706)		(706)		12/23/2019	
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO			434.000	22,416	51.650	22,416	18,705		508		3,711		3,711		03/25/2019	
037833-10-0	APPLE COMPUTER INC FORMERLY APPLE COMPUTER INC.			12,302.000	3,612,482	293.650	3,612,482	1,917,971		37,322		1,670,107		1,670,107		06/13/2019	
038222-10-5	APPLIED MATERIALS INC COMMON STOCK			2,720.000	166,029	61.040	166,029	121,646		2,239		76,415		76,415		12/23/2019	
039483-10-2	ARCHER DANIELS COMMON STOCK			1,639.000	75,968	46.350	75,968	69,531		2,262		8,747		8,747		12/23/2019	
03965L-10-0	ALCOA INC COMMON STOCK			1,134.000	34,893	30.770	34,893	26,840		135		15,712		15,712		03/18/2019	
040413-10-6	Arista Networks Inc COMMON			159.000	32,341	203.400	32,341	43,146				(1,924)		(1,924)		09/23/2019	
04621X-10-8	ASSURANT INC COMMON STOCK			177.000	23,201	131.080	23,201	16,259		397		6,933		6,933		06/13/2019	
049560-10-5	ATMOS ENERGY CORP COMMON			345.000	38,592	111.860	38,592	35,278		552		3,314		3,314		09/23/2019	
052769-10-6	AUTODESK INC COMMON STOCK			648.000	118,882	183.460	118,882	70,444				34,354		34,354		12/23/2019	
053015-10-3	AUTOMATIC DATA PROCESSING COMMON STOCK			1,268.000	216,194	170.500	216,194	133,967	1,154	3,953		49,124		49,124		07/22/2019	
053332-10-2	AUTOZONE INC COMMON STOCK			71.000	84,583	1,191.310	84,583	47,922				25,061		25,061		04/27/2018	
053484-10-1	AVALON BAY COMMUNITIES COMMON STOCK			406.000	85,138	209.700	85,138	72,313	617	2,402		14,025		14,025		07/22/2019	
053611-10-9	AVERY-DENNISON CORP COMMON STOCK			248.000	32,443	130.820	32,443	23,110		560		10,166		10,166		09/24/2018	
05722G-10-0	BAKER HUGHES COMPANY COMMON			1,913.000	49,030	25.630	49,030	63,180		1,068		5,941		5,941		12/23/2019	
058498-10-6	BALL CORP. 5% DIVIDEND DISCOUNT			964.000	62,342	64.670	62,342	38,644		528		17,766		17,766		07/22/2019	
060505-10-4	BANK OF AMERICA CORP. COMMON STOCK			23,844.000	839,786	35.220	839,786	603,160		15,707		251,935		251,935		06/13/2019	
064058-10-0	BANK OF NEW YORK MELLON CORP COMMON STOCK			2,472.000	124,416	50.330	124,416	124,624		2,898		8,100		8,100		07/22/2019	

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
071813-10-9	BAXTER INTERNATIONAL INC COMMON STOCK			1,503.000	125,681	83.620	125,681	93,009	329	1,128		24,111		24,111		12/23/2019	
075887-10-9	BECTON DICKINSON & CO COMMON STOCK			796.000	216,488	271.970	216,488	178,324		2,403		35,946		35,946		12/23/2019	
084423-10-2	WR Berkley Corp COMMON			427.000	29,506	69.100	29,506	29,211				295		295		12/23/2019	
084670-70-2	BERKSHIRE HATHAWAY-CAL COMMON STOCK			5,760.000	1,304,640	226.500	1,304,640	1,021,270				127,503		127,503		12/23/2019	
086516-10-1	BEST BUY COMPANY INC COMMON STOCK			676.000	59,353	87.800	59,353	36,825	338	1,014		23,552		23,552		09/24/2018	
09062X-10-3	BIOGEN IDEC INC COMMON STOCK			532.000	157,860	296.730	157,860	160,606				(2,229)		(2,229)		04/27/2018	
09247X-10-1	BLACKROCK INC COMMON STOCK			344.000	172,929	502.700	172,929	151,790		4,528		37,608		37,608		03/18/2019	
093671-10-5	BLOCK H & R INC COMMON STOCK			576.000	13,524	23.480	13,524	16,436	154	581		(1,075)		(1,075)		03/18/2019	
097023-10-5	BOEING CORP. COMMON STOCK			1,574.000	512,746	325.760	512,746	385,335		12,562		2,481		2,481		12/23/2019	
09857L-10-8	BOOKING HOLDINGS INC COMMON STOCK			124.000	254,663	2,053.730	254,663	210,047				41,082		41,082		04/27/2018	
099724-10-6	BORG-WARNER AUTOMOTIVE INC COMMON STOCK			604.000	26,202	43.380	26,202	29,381		407		5,148		5,148		06/13/2019	
101121-10-1	BOSTON PROPERTIES INC COMMON STOCK			421.000	58,039	137.860	58,039	51,985	413	1,563		10,449		10,449		07/22/2019	
101137-10-7	BOSTON SCIENTIFIC CORP COMMON STOCK			4,105.000	185,628	45.220	185,628	106,696				39,503		39,503		12/23/2019	
110122-10-8	BRISTOL-MYERS SQUIBB CO COMMON STOCK			6,904.000	443,168	64.190	443,168	406,072		7,724		74,391		74,391		12/23/2019	
11133T-10-3	BROADRIGE FINANCIAL SOLUTION COMMON			338.000	41,757	123.540	41,757	39,448	183	661		8,896		8,896		07/22/2019	
11135F-10-1	BROADCOM INC COMMON STOCK			1,165.000	368,163	316.020	368,163	277,470		12,900		71,134		71,134		09/23/2019	
115637-20-9	BROWN-FORMAN COMMON STOCK			532.000	35,963	67.600	35,963	27,616	93	319		9,846		9,846		09/23/2019	
12503M-10-8	CBOE HOLDINGS INC COMMON STOCK			326.000	39,120	120.000	39,120	35,204		431		7,133		7,133		06/13/2019	
12504L-10-9	CB RICHARD ELLIS GROUP COMMON STOCK			984.000	60,309	61.290	60,309	40,842				19,833		19,833		09/23/2019	
12514G-10-8	CDW Corp/DE COMMON			423.000	60,421	142.840	60,421	50,485		161		9,936		9,936		09/23/2019	
125269-10-0	CF INDUSTRIES HOLDINGS INC COMMON STOCK			643.000	30,697	47.740	30,697	27,461		772		2,720		2,720		09/24/2018	
12541W-20-9	C H Robinson Worldwide Inc COMMON STOCK			392.000	30,654	78.200	30,654	31,246		788		(2,309)		(2,309)		12/07/2018	
125523-10-0	CIGNA CORP COMMON			1,105.000	225,961	204.490	225,961	199,914		43		16,798		16,798		07/22/2019	
12572Q-10-5	CHICAGO MERCANTILE EXCHANGE COMMON STOCK			1,055.000	211,760	200.720	211,760	143,510	2,638	4,843		13,423		13,423		12/23/2019	
125896-10-0	CMS ENERGY CORP COMMON STOCK			835.000	52,471	62.840	52,471	37,576		1,252		10,754		10,754		12/23/2019	
126408-10-3	CSX CORP COMMON STOCK			2,291.000	165,777	72.360	165,777	110,806		2,129		22,668		22,668		09/23/2019	
126650-10-0	CVS CAREMARK CORP COMMON STOCK			3,831.000	284,605	74.290	284,605	306,060		7,496		34,594		34,594		12/23/2019	
127097-10-3	CABOT OIL & GAS CORP CL A COMMON STOCK			1,202.000	20,927	17.410	20,927	31,351		419		(5,937)		(5,937)		07/22/2019	
127387-10-8	Cadence Design Systems Inc COMMON			826.000	57,291	69.360	57,291	35,335				20,742		20,742		12/23/2019	
134429-10-9	CAMPBELL SOUP CO COMMON STOCK			494.000	24,413	49.420	24,413	23,935		681		8,021		8,021		07/22/2019	
14040H-10-5	CAPITAL ONE FINANCIAL CORP COMMON STOCK			1,376.000	141,604	102.910	141,604	119,333		2,182		37,244		37,244		09/23/2019	
14149Y-10-8	CARDINAL HEALTH INC COMMON STOCK			868.000	43,903	50.580	43,903	58,225	418	1,651		5,191		5,191		07/22/2019	
143130-10-2	CARMAX INC COMMON STOCK			485.000	42,520	87.670	42,520	31,613				12,096		12,096		04/27/2018	
143658-30-0	CARNIVAL CORP - CL A COMMON STOCK			1,179.000	59,929	50.830	59,929	71,249		2,314		1,724		1,724		12/23/2019	
149123-10-1	CATERPILLAR INC. COMMON STOCK			1,628.000	240,423	147.680	240,423	203,936		6,137		33,504		33,504		07/22/2019	
150870-10-3	Celanese Corp CELANESE CORP			356.000	43,831	123.120	43,831	36,084		662		7,747		7,747		03/18/2019	
15135B-10-1	CENTENE CORP COMMON STOCK			1,218.000	76,576	62.870	76,576	58,916				6,298		6,298		12/23/2019	
15189T-10-7	CENTERPOINT ENERGY INC (FORMERLY HOUSTON IND)			1,479.000	40,332	27.270	40,332	38,277		1,657		(1,527)		(1,527)		12/23/2019	
156700-10-6	CENTURYLINK INC COMMON STOCK			2,889.000	38,164	13.210	38,164	47,687		2,776		(5,031)		(5,031)		12/23/2019	
156782-10-4	CERNER CORP. COMMON STOCK			932.000	68,399	73.390	68,399	59,671	168	333		19,212		19,212		07/22/2019	
16119P-10-8	CHARTER COMMUNICATIONS COMMON STOCK			462.000	224,107	485.080	224,107	143,630				92,451		92,451		04/27/2018	
166764-10-0	CHEVRON CORP COMMON STOCK			5,568.000	671,000	120.510	671,000	614,747		26,190		63,091		63,091		12/23/2019	
169656-10-5	CHIPOTLE MEXICAN GRILL - CL A COMMON STOCK			74.000	61,946	837.110	61,946	35,262				27,676		27,676		09/23/2019	
171340-10-2	CHURCH & DWIGHT CO., INC. COMMON STOCK			717.000	50,434	70.340	50,434	33,736		646		3,193		3,193		07/22/2019	
171798-10-1	CIMAREX ENERGY CO COMMON STOCK			299.000	15,695	52.490	15,695	32,249		224		(2,900)		(2,900)		12/23/2019	
172062-10-1	CINCINNATI FINANCIAL CORP COMMON STOCK			444.000	46,687	105.150	46,687	30,834	249	960		11,960		11,960		09/23/2019	
17275R-10-2	CISCO SYSTEMS INC COMMON STOCK			12,494.000	599,212	47.960	599,212	440,522		17,110		56,824		56,824		12/23/2019	
172908-10-5	CINTAS CORP COMMON STOCK			243.000	65,386	269.080	65,386	33,105		620		24,565		24,565		12/07/2018	
172967-42-4	CITIGROUP INC (TRAVELERS/CITICORP MERGE)			6,430.000	513,693	79.890	513,693	426,927		12,322		178,556		178,556		06/13/2019	
174610-10-5	CITIZENS FINANCIAL GROUP COMMON STOCK			1,281.000	52,021	40.610	52,021	43,256		1,738		13,889		13,889		07/22/2019	
177376-10-0	CITRIX SYSTEMS INC. COMMON STOCK			363.000	40,257	110.900	40,257	28,386		508		3,064		3,064		09/24/2018	
189054-10-9	CLOROX COMPANY COMMON STOCK			372.000	57,117	153.540	57,117	47,470		1,484		(242)		(242)		06/13/2019	
191216-10-0	COCA-COLA CO COMMON STOCK			11,356.000	628,555	55.350	628,555	500,050		17,756		89,774		89,774		12/23/2019	
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STOCK			1,617.000	100,286	62.020	100,286	115,956		1,291		(2,487)		(2,487)		03/18/2019	
194162-10-3	COLGATE PALMOLIVE COMMON STOCK			2,524.000	173,752	68.840	173,752	174,635		4,254		22,881		22,881		12/23/2019	
20030N-10-1	COMCAST CORP. COMMON STOCK			13,370.000	601,249	44.970	601,249	463,535		10,731		142,113		142,113		12/23/2019	
200340-10-7	COMERICA INC COMMON STOCK			425.000	30,494	71.750	30,494	32,411	293	1,109		1,301		1,301		09/24/2018	
205887-10-2	CONAGRA FOODS INC COMMON STOCK			1,433.000	49,066	34.240	49,066	48,445		1,183		18,048		18,048		12/23/2019	
20605P-10-1	CONCHO RESOURCES INC COMMON STOCK			592.000	51,841	87.570	51,841	82,172		289		(8,905)		(8,905)		12/23/2019	

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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
20825C-10-4	PHILLIPS PETROLEUM COMMON STOCK			3,232.000	210,177	65.030	210,177	170,409		4,300		8,721		8,721		07/22/2019	
209115-10-4	CONSOLIDATED EDISON INC. COMMON STOCK			979.000	88,570	90.470	88,570	78,315		2,760		12,651		12,651		12/23/2019	
21036P-10-8	CONSTELLATION BRANDS INC COMMON STOCK			493.000	93,547	189.750	93,547	96,724		1,429		13,705		13,705		12/23/2019	
216648-40-2	THE COOPER COS INC. COMMON STOCK			146.000	46,908	321.290	46,908	32,410		8		9,288		9,288		12/23/2019	
217204-10-6	Copart Inc COMMON			602.000	54,746	90.940	54,746	31,699				25,168		25,168		12/23/2019	
219350-10-5	CORNING, INC. COMMON STOCK			2,266.000	65,963	29.110	65,963	60,498		1,807		(2,509)		(2,509)		06/13/2019	
22052L-10-4	Corteva Inc COMMON			2,204.000	65,150	29.560	65,150	81,609		568		(16,458)		(16,458)		12/23/2019	
22160K-10-5	COSTCO WHOLESALE CORP COMMON STOCK			1,301.000	382,390	293.920	382,390	228,475		3,199		113,809		113,809		12/23/2019	
222070-20-3	COTY COMMON STOCK			870.000	9,788	11.250	9,788	15,097		427		3,917		3,917		12/23/2019	
22822V-10-1	CROWN CASTLE INTL CORP. COMMON STOCK			1,224.000	173,992	142.150	173,992	127,031		5,485		40,013		40,013		12/23/2019	
231021-10-6	CUMMINS ENGINE CO COMMON STOCK			452.000	80,890	178.960	80,890	70,557		2,061		19,257		19,257		09/23/2019	
23331A-10-9	DR HORTON COMMON STOCK			985.000	51,959	52.750	51,959	41,345		612		17,700		17,700		06/13/2019	
233331-10-7	DTE ENERGY COMPANY COMMON STOCK			565.000	73,377	129.870	73,377	58,760	540	1,967		10,145		10,145		12/23/2019	
23355L-10-6	DXC TECHNOLOGY COMPANY COMMON STOCK			754.000	28,343	37.590	28,343	56,719	161	599		(11,769)		(11,769)		07/22/2019	
235851-10-2	DANAHER CORP COMMON STOCK			1,882.000	288,849	153.480	288,849	172,599	320	1,214		90,085		90,085		12/23/2019	
237194-10-5	DARDEN RESTAURANTS INC COMMON STOCK			359.000	39,135	109.010	39,135	30,086		1,155		3,094		3,094		06/13/2019	
23918K-10-8	DAVITA INC COMMON STOCK			265.000	19,883	75.030	19,883	16,095				6,273		6,273		06/13/2019	
244199-10-5	DEERE & CO. COMMON STOCK			921.000	159,572	173.260	159,572	116,096	700	2,785		22,163		22,163		06/13/2019	
247361-70-2	DELTA AIR LINES INC. COMMON STOCK			1,694.000	99,065	58.480	99,065	84,331		2,549		14,535		14,535		04/27/2018	
24906P-10-9	DENTSPLY SIRONA INC COMMON STOCK			657.000	37,180	56.590	37,180	40,533	66	231		11,873		11,873		06/13/2019	
25179M-10-3	DEVON ENERGY CORP. COMMON STOCK			1,140.000	29,606	25.970	29,606	44,326		410		3,879		3,879		07/22/2019	
25278X-10-9	DIAMONDBACK ENERGY INC COMMON STOCK			477.000	44,294	92.860	44,294	48,912		311		(324)		(324)		09/23/2019	
253868-10-3	DIGITAL REALTY TRUST, INC. COMMON STOCK			614.000	73,520	119.740	73,520	69,628	654	2,516		7,777		7,777		12/23/2019	
254687-10-6	DISNEY WALT PRODUCTIONS COMMON STOCK			5,308.000	767,696	144.630	767,696	571,167	4,639	7,441		177,310		177,310		12/23/2019	
254709-10-8	DISCOVER FINANCIAL SERVICES COMMON STOCK			924.000	78,374	84.820	78,374	59,477		1,552		23,876		23,876		12/07/2018	
25470F-10-4	DISCOVERY COMMUNICATIONS COMMON STOCK			460.000	15,060	32.740	15,060	10,496				3,605		3,605		07/22/2019	
25470F-30-2	DISCOVERY COMMUNICATIONS COMMON STOCK			988.000	30,124	30.490	30,124	23,194				7,199		7,199		07/22/2019	
25470M-10-9	DISH NETWORK CORP COMMON STOCK			750.000	26,603	35.470	26,603	36,733				6,849		6,849		12/23/2019	
256677-10-5	DOLLAR GENERAL COMMON STOCK			752.000	117,297	155.980	117,297	65,280		940		36,021		36,021		12/07/2018	
256746-10-8	DOLLAR TREE INC COMMON STOCK			692.000	65,083	94.050	65,083	62,783				2,306		2,306		07/22/2019	
25746U-10-9	DOMINION RESOURCES INC COMMON STOCK			2,424.000	200,756	82.820	200,756	182,354		8,412		25,679		25,679		12/23/2019	
260003-10-8	DOVER CORP. COMMON STOCK			423.000	48,755	115.260	48,755	29,536		814		18,559		18,559		07/22/2019	
260557-10-3	Dow Inc COMMON			2,180.000	119,311	54.730	119,311	134,063		4,569		(14,751)		(14,751)		06/13/2019	
264411-50-5	Duke Realty Corp REIT			1,082.000	37,513	34.670	37,513	30,904		914		9,030		9,030		12/23/2019	
26441C-20-4	DUKE POWER COMMON STOCK			2,147.000	195,828	91.210	195,828	176,961		7,834		10,039		10,039		12/23/2019	
26614N-10-2	DUPONT DE NEMOURS INC DUPONT DE NEMOURS INC			2,182.000	140,084	64.200	140,084	194,118		1,309		(54,034)		(54,034)		07/22/2019	
26875P-10-1	EOG RESOURCES INC COMMON STOCK			1,713.000	143,481	83.760	143,481	171,018		1,697		(5,964)		(5,964)		12/23/2019	
269246-40-1	E Trade Group Inc COMMON STOCK			666.000	30,216	45.370	30,216	29,306		373		992		992		09/24/2018	
277432-10-0	EASTMAN CHEMICAL COMMON STOCK			400.000	31,704	79.260	31,704	34,943	264	992		2,460		2,460		09/24/2018	
278642-10-3	EBAY INC COMMON STOCK			2,253.000	81,356	36.110	81,356	77,670		1,262		18,114		18,114		12/07/2018	
278865-10-0	ECOLAB INC COMMON STOCK			739.000	142,620	192.990	142,620	96,057	347	1,335		32,917		32,917		07/22/2019	
281020-10-7	EDISON INTERNATIONAL, INC. COMMON STOCK			1,056.000	79,633	75.410	79,633	74,115	673	2,356		17,559		17,559		12/23/2019	
28176E-10-8	EDWARDS LIFESCIENCES SP - WI COMMON STOCK			614.000	143,240	233.290	143,240	65,545				48,013		48,013		12/23/2019	
285512-10-9	ELECTRONIC ARTS INC. COMMON STOCK			860.000	92,459	107.510	92,459	85,665				24,596		24,596		09/24/2018	
291011-10-4	EMERSON ELECTRIC CO COMMON STOCK			1,800.000	137,268	76.260	137,268	107,285		3,522		29,609		29,609		09/23/2019	
29364G-10-3	ENTERGY CORP COMMON STOCK			581.000	69,604	119.800	69,604	47,590		2,005		18,330		18,330		09/23/2019	
294429-10-5	EQUIFAX INC COMMON STOCK			356.000	49,883	140.120	49,883	39,598		537		16,009		16,009		12/23/2019	
29444U-70-0	EQUINIX INC COMMON STOCK			248.000	144,758	583.700	144,758	104,988		2,354		54,401		54,401		09/23/2019	
29476L-10-7	EQUITY RESIDENTIAL PROP TRUST COMMON STOCK			1,028.000	83,186	80.920	83,186	69,733	583	2,254		14,891		14,891		12/23/2019	
297178-10-5	ESSEX PROPERTY TRUST INC. COMMON STOCK			192.000	57,765	300.860	57,765	46,539	374	1,452		10,285		10,285		09/23/2019	
30034W-10-6	Evergy Inc COMMON			672.000	43,740	65.090	43,740	36,625		1,297		5,591		5,591		09/24/2018	
30040W-10-8	NORTHEAST UTILITIES COMMON STOCK			947.000	80,561	85.070	80,561	56,831		1,976		18,398		18,398		09/23/2019	
30161N-10-1	PECO ENERGY COMMON STOCK			2,863.000	130,524	45.590	130,524	109,200		4,061		971		971		12/23/2019	
30212P-30-3	EXPEDIA INC CL A COMMON STOCK			409.000	44,229	108.140	44,229	50,680		473		(3,291)		(3,291)		09/23/2019	
302130-10-9	EXPEDITORS INTL WASH INC COMMON STOCK			501.000	39,088	78.020	39,088	29,322		497		4,922		4,922		07/22/2019	
30225T-10-2	EXTRA SPACE STORAGE COMMON STOCK			376.000	39,713	105.620	39,713	32,903		1,305		5,370		5,370		09/23/2019	
30231G-10-2	EXXON MOBIL CORP COMMON STOCK			12,461.000	869,529	69.780	869,529	998,306		41,963		15,774		15,774		12/23/2019	
302445-10-1	FLIR SYSTEMS INC. COMMON STOCK			391.000	20,359	52.070	20,359	17,554		266		3,335		3,335		09/24/2018	
302491-30-3	FMC CORP. COMMON STOCK			381.000	38,031	99.820	38,031	25,227	168	610		13,612		13,612		09/24/2018	

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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
30303M-10-2	FACEBOOK INC COMMON STOCK			7,087.000	1,454,607	205.250	1,454,607	1,108,800				510,581		510,581		12/23/2019	
311900-10-4	FASTENAL COMPANY COMMON STOCK			1,689.000	62,409	36.950	62,409	40,276		1,440		17,845		17,845		12/23/2019	
313747-20-6	FEDERAL REALTY INVEST TRUST COMMON STOCK			205.000	26,390	128.730	26,390	27,156	215	812		2,098		2,098		07/22/2019	
31428X-10-6	FEDEX CORPORATION COMMON STOCK			706.000	106,754	151.210	106,754	147,105	454	1,791		(7,166)		(7,166)		12/23/2019	
315616-10-2	F5 NETWORKS INC. COMMON STOCK			179.000	24,997	139.650	24,997	23,405				(3,799)		(3,799)		12/23/2019	
31620M-10-6	FIDELITY NATIONAL INFO SVCS COMMON STOCK			1,810.000	251,753	139.090	251,753	198,077		1,610		40,569		40,569		12/23/2019	
316773-10-0	FIFTH THIRD BANCORP COMMON STOCK			2,091.000	64,277	30.740	64,277	57,045	502	1,752		13,665		13,665		09/23/2019	
33616C-10-0	First Republic Bank/CA FIRST REPUBLIC BANK/CA			492.000	57,785	117.450	57,785	51,694		274		6,092		6,092		09/23/2019	
337738-10-8	FISERV, INC. COMMON STOCK			1,682.000	194,490	115.630	194,490	124,876				53,450		53,450		12/23/2019	
337932-10-7	FIRSTENERGY CORP COMMON STOCK			1,591.000	77,323	48.600	77,323	55,729		2,235		15,958		15,958		12/23/2019	
339041-10-5	FleetCor Technologies Inc COMMON			255.000	73,369	287.720	73,369	55,708		1		25,219		25,219		12/23/2019	
34354P-10-5	FLOWSERVE CORPORATION COMMON STOCK			381.000	18,962	49.770	18,962	16,441	72	286		4,362		4,362		06/13/2019	
345370-86-0	FORD MOTOR COMPANY COMMON STOCK			11,469.000	106,662	9.300	106,662	141,167		6,773		18,320		18,320		09/23/2019	
34959E-10-9	FORTINET INC COMMON			418.000	44,626	106.760	44,626	30,079				15,031		15,031		03/18/2019	
34959J-10-8	FORTIVE CORP COMMON STOCK			870.000	66,459	76.390	66,459	55,321		239		7,392		7,392		12/23/2019	
34964C-10-6	FORTUNE BRANDS HOME & SECURITY COMMON STOCK			403.000	26,332	65.340	26,332	24,955		355		11,022		11,022		04/27/2018	
35137L-10-5	FOX CORP FOX CORP			1,044.000	38,701	37.070	38,701	44,571		471		(5,870)		(5,870)		12/23/2019	
35137L-20-4	FOX CORP FOX CORP			473.000	17,217	36.400	17,217	19,657		216		(2,440)		(2,440)		07/22/2019	
354613-10-1	FRANKLIN RESOURCES INC COMMON STOCK			826.000	21,459	25.980	21,459	33,023	223	859		(3,040)		(3,040)		04/27/2018	
35671D-85-7	FREEPORT-MCMORAN COPPER COMMON STOCK			4,273.000	56,062	13.120	56,062	58,079		836		11,720		11,720		12/23/2019	
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STOCK			549.000	52,281	95.230	52,281	34,518		912		11,363		11,363		12/23/2019	
364760-10-8	GAP INC COMMON STOCK			626.000	11,068	17.680	11,068	18,871		599		(4,958)		(4,958)		09/23/2019	
366651-10-7	GARTNER INC COMMON STOCK			262.000	40,374	154.100	40,374	31,625				6,641		6,641		07/22/2019	
369550-10-8	GENERAL DYNAMICS CORP COMMON STOCK			685.000	120,800	176.350	120,800	129,920		2,733		13,111		13,111		09/24/2018	
369604-10-3	GENERAL ELECTRIC COMMON STOCK			25,721.000	287,046	11.160	287,046	478,922	255	999		96,572		96,572		12/23/2019	
370334-10-4	GENERAL MILLS INC COMMON STOCK			1,780.000	95,337	53.560	95,337	94,908		3,378		24,900		24,900		12/23/2019	
37045V-10-0	GENERAL MOTORS CORP COMMON STOCK			3,703.000	135,530	36.600	135,530	141,115		5,518		10,953		10,953		12/23/2019	
372460-10-5	GENUINE PARTS CO COMMON STOCK			425.000	45,148	106.230	45,148	37,548	324	1,251		4,342		4,342		07/22/2019	
375558-10-3	GILEAD SCIENCES INC COMMON STOCK			3,726.000	242,115	64.980	242,115	308,193		9,295		8,852		8,852		12/23/2019	
37940X-10-2	GLOBAL PAYMENTS INC. COMMON STOCK			885.000	161,566	182.560	161,566	114,790		185		43,530		43,530		12/23/2019	
37959E-10-2	GLOBE LIFE INC GLOBE LIFE INC			292.000	30,733	105.250	30,733	22,557		50		8,176		8,176		08/12/2019	
38141G-10-4	GOLDMAN SACHS GROUP INC COMMON STOCK			939.000	215,904	229.930	215,904	211,406		3,897		59,044		59,044		12/07/2018	
384802-10-4	GRAINGER WW INC COMMON STOCK			127.000	42,992	338.520	42,992	28,619		721		7,132		7,132		04/27/2018	
40412C-10-1	HCA-THE HEALTHCARE CO. COMMON STOCK			775.000	114,553	147.810	114,553	64,315		1,229		18,063		18,063		06/13/2019	
40434L-10-5	HEWLETT PACKARD INC. COMMON STOCK			4,364.000	89,680	20.550	89,680	82,465	764	2,769		400		400		12/23/2019	
406216-10-1	HALLIBURTON CO COMMON STOCK			2,585.000	63,255	24.470	63,255	112,579		1,821		(5,286)		(5,286)		12/23/2019	
410345-10-2	HANES BRANDS INC COMMON STOCK			1,065.000	15,815	14.850	15,815	23,735		625		2,298		2,298		12/23/2019	
412822-10-8	HARLEY DAVIDSON COMMON STOCK			461.000	17,145	37.190	17,145	23,044		692		1,415		1,415		09/24/2018	
416515-10-4	HARTFORD FINANCIAL SERVICES GR COMMON STOCK			1,061.000	64,477	60.770	64,477	55,530	316	1,238		16,893		16,893		12/23/2019	
418056-10-7	HASBRO INC COMMON STOCK			374.000	39,498	105.610	39,498	33,743		888		7,978		7,978		12/23/2019	
42250P-10-3	HEALTHPEAK PROPERTIES INC HEALTHPEAK PROPERTIES INC			1,457.000	50,223	34.470	50,223	41,673				8,550		8,550		12/23/2019	
423452-10-1	HELMERICH AND PAYNE COMMON STOCK			322.000	14,628	45.430	14,628	19,189		895		(849)		(849)		07/22/2019	
426281-10-1	Jack Henry & Associates Inc COMMON			224.000	32,630	145.670	32,630	29,993		354		4,216		4,216		07/22/2019	
427866-10-8	HERSHEY FOODS CORP COMMON STOCK			435.000	63,936	146.980	63,936	46,094		1,217		15,578		15,578		09/23/2019	
42809H-10-7	HESS CORP COMMON STOCK			757.000	50,575	66.810	50,575	37,682		736		18,935		18,935		09/23/2019	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMMON STOCK			3,812.000	60,458	15.860	60,458	49,724	459	1,706		10,070		10,070		06/13/2019	
43300A-20-3	HILTON WORLDWIDE HOLDINGS COMMON			832.000	92,277	110.910	92,277	63,374		499		32,540		32,540		09/24/2018	
436106-10-8	HollyFrontier Corp COMMON			444.000	22,515	50.710	22,515	31,613		595		(182)		(182)		06/22/2018	
436440-10-1	HOLOGIC INC COMMON STOCK			789.000	41,194	52.210	41,194	31,983				8,603		8,603		12/23/2019	
437076-10-2	HOME DEPOT INC COMMON STOCK			3,207.000	700,345	218.380	700,345	512,182		17,388		148,724		148,724		06/13/2019	
438516-10-6	HONEYWELL INC COMMON STOCK			2,106.000	372,762	177.000	372,762	4,159		7,048		93,759		93,759		07/22/2019	
440452-10-0	HORMEL FOODS CORP COMMON STOCK			812.000	36,629	45.110	36,629	27,907		663		1,985		1,985		09/23/2019	
44107P-10-4	HOST MARRIOT CORP. COMMON STOCK			2,113.000	39,196	18.550	39,196	40,758	528	1,774		3,848		3,848		07/22/2019	
444859-10-2	HUMANA INC COMMON STOCK			391.000	143,309	366.520	143,309	91,178	215	829		31,360		31,360		09/23/2019	
445658-10-7	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK			253.000	29,545	116.780	29,545	25,045		259		5,936		5,936		07/22/2019	
446150-10-4	HUNTINGTON BANCSHARES INC COMMON STOCK			3,038.000	45,813	15.080	45,813	39,953	456	1,721		9,549		9,549		07/22/2019	
446413-10-6	HUNTINGTON INGALLS INDUS COMMON			125.000	31,360	250.880	31,360	29,019		451		7,571		7,571		04/27/2018	
44980X-10-9	IPG Photonics Corp COMMON			104.000	15,072	144.920	15,072	22,049				3,290		3,290		04/27/2018	

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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
45167R-10-4	IDEX Corp COMMON			221.000	38,012	172.000	38,012	36,158		111		1,854		1,854		09/23/2019	
45168D-10-4	IDEXX LABORATORIES INC COMMON STOCK			251.000	65,544	261.130	65,544	38,964				18,314		18,314		09/23/2019	
452308-10-9	ILLINOIS TOOL WORKS COMMON STOCK			862.000	154,841	179.630	154,841	115,917	922	3,508		45,634		45,634		12/07/2018	
452327-10-9	ILLUMINA INC. COMMON STOCK			430.000	142,648	331.740	142,648	91,918				13,584		13,584		09/23/2019	
45337C-10-2	INCYTE PHARMACEUTICALS INC. COMMON STOCK			526.000	45,930	87.320	45,930	55,547				11,918		11,918		12/23/2019	
458140-10-0	INTEL CORP. COMMON STOCK			12,812.000	766,798	59.850	766,798	537,116		16,094		165,455		165,455		07/22/2019	
45866F-10-4	INTERCONTINENTALEXCHANGE INC. COMMON STOCK			1,639.000	151,689	92.550	151,689	102,295		1,799		28,234		28,234		03/18/2019	
459200-10-1	INTL BUSINESS MACH COMMON STOCK			2,608.000	349,576	134.040	349,576	390,213		16,572		51,942		51,942		12/23/2019	
459506-10-1	INTL FLAVORS & FRAGRANCES COMMON STOCK			312.000	40,254	129.020	40,254	42,565	234	848		(1,513)		(1,513)		09/23/2019	
460146-10-3	INTERNATIONAL PAPER CO. COMMON STOCK			1,150.000	52,958	46.050	52,958	59,706		2,314		6,544		6,544		09/24/2018	
460690-10-0	INTERPUBLIC GROUP COMMON STOCK			1,141.000	26,357	23.100	26,357	23,116		1,046		2,715		2,715		12/23/2019	
461202-10-3	INTUIT INC COMMON STOCK			766.000	200,638	261.930	200,638	115,729		1,447		47,622		47,622		12/23/2019	
46120E-60-2	INTUITIVE SURGICAL INC. COMMON STOCK			336.000	198,626	591.150	198,626	118,872				36,725		36,725		07/22/2019	
46266C-10-5	IQVIA HOLDINGS INC IQVIA HOLDINGS INC			533.000	82,354	154.510	82,354	57,666				17,388		17,388		09/23/2019	
46284V-10-1	IRON MOUNTAIN COMMON STOCK			845.000	26,930	31.870	26,930	31,534	517	2,001		(468)		(468)		12/23/2019	
46625H-10-0	JP MORGAN CHASE & CO COMMON STOCK			9,238.000	1,287,777	139.400	1,287,777	844,481		30,418		385,463		385,463		06/13/2019	
469814-10-7	JACOBS ENGINEERING GROUP INC. COMMON STOCK			396.000	35,573	89.830	35,573	23,736		238		10,419		10,419		09/23/2019	
478160-10-4	JOHNSON & JOHNSON COMMON STOCK			7,751.000	1,130,638	145.870	1,130,638	968,402		28,790		128,861		128,861		12/23/2019	
48203R-10-4	JUNIPER NETWORKS INC COMMON STOCK			986.000	24,285	24.630	24,285	26,604		736		(2,214)		(2,214)		09/23/2019	
482480-10-0	KLA CORPORATION COMMON STOCK			467.000	83,205	178.170	83,205	42,919		1,421		40,319		40,319		03/18/2019	
485170-30-2	KANSAS CITY SOUTHERN INDS COMMON STOCK			289.000	44,263	153.160	44,263	29,229	116	416		16,678		16,678		12/07/2018	
487836-10-8	KELLOGG CO COMMON STOCK			733.000	50,694	69.160	50,694	48,424		1,628		8,815		8,815		12/23/2019	
493267-10-8	KEYCORP COMMON STOCK			2,901.000	58,716	20.240	58,716	50,533		2,050		15,771		15,771		07/22/2019	
49338L-10-3	Keysight Technologies Inc COMMON			548.000	56,241	102.630	56,241	32,661				21,784		21,784		07/22/2019	
494368-10-3	KIMBERLY-CLARK CORP COMMON STOCK			1,009.000	138,788	137.550	138,788	113,187	1,031	4,045		23,408		23,408		12/23/2019	
49446R-10-9	KIMCO REALTY COMMON STOCK			1,243.000	25,743	20.710	25,743	24,700	348	1,363		7,329		7,329		12/23/2019	
49456B-10-1	KINDER MORGAN INC COMMON STOCK			5,736.000	121,431	21.170	121,431	111,208		5,321		31,438		31,438		12/23/2019	
500255-10-4	KOHLS CORP COMMON STOCK			462.000	23,539	50.950	23,539	23,542		1,238		(7,110)		(7,110)		12/07/2018	
500754-10-6	KRAFT HEINZ CO /THE COMMON STOCK			1,834.000	58,926	32.130	58,926	131,702		2,875		(19,163)		(19,163)		12/23/2019	
501044-10-1	KROGER CO. COMMON STOCK			2,362.000	68,474	28.990	68,474	64,978		1,383		3,889		3,889		12/23/2019	
501797-10-4	LIMITED INC COMMON STOCK			679.000	12,303	18.120	12,303	37,573		795		(5,064)		(5,064)		09/23/2019	
501889-20-8	LKQ CORP COMMON STOCK			903.000	32,237	35.700	32,237	31,968				10,780		10,780		06/13/2019	
502431-10-9	L3 HARRIS TECHNOLOGIES INC L3 HARRIS TECHNOLOGIES INC			653.000	129,209	197.870	129,209	98,707		974		30,502		30,502		09/23/2019	
50540R-40-9	LABORATORY CORP OF AMERICA COMMON STOCK			287.000	48,552	169.170	48,552	42,417				12,286		12,286		09/24/2018	
512807-10-8	LAM RESEARCH CORP. COMMON STOCK			424.000	123,978	292.400	123,978	71,647	488	1,420		66,242		66,242		04/27/2018	
513272-10-4	LAMB WESTON HOLDING INC. COMMON STOCK			424.000	36,477	86.030	36,477	31,025		335		5,411		5,411		06/13/2019	
517834-10-7	Las Vegas Sands Corp COMMON			995.000	68,695	69.040	68,695	69,083				(388)		(388)		12/23/2019	
518439-10-4	ESTEE LAUDER CLASS A			655.000	135,284	206.540	135,284	77,828		1,129		48,548		48,548		12/23/2019	
524660-10-7	LEGGETT & PLATT INC COMMON STOCK			383.000	19,468	50.830	19,468	17,031	153	582		5,716		5,716		06/13/2019	
525327-10-2	Leidos Holdings Inc COMMON			395.000	38,667	97.890	38,667	33,852		134		4,815		4,815		09/23/2019	
526057-10-4	LENNAR CORP COMMON STOCK			827.000	46,138	55.790	46,138	44,687		132		13,761		13,761		09/24/2018	
532457-10-8	LILLY (ELI) & CO COMMON STOCK			2,487.000	326,866	131.430	326,866	208,208		6,406		39,138		39,138		07/22/2019	
534187-10-9	LINCOLN NATIONAL CORP COMMON STOCK			590.000	34,816	59.010	34,816	39,441		873		4,543		4,543		09/24/2018	
538034-10-9	Live Nation Entertainment Inc COMMON			415.000	29,660	71.470	29,660	29,237				423		423		12/23/2019	
539830-10-9	LOCKHEED MARTIN CORP COMMON STOCK			727.000	283,079	389.380	283,079	207,336		6,413		90,213		90,213		09/23/2019	
540424-10-8	LOEWS CORP COMMON STOCK			754.000	39,577	52.490	39,577	36,249		187		5,177		5,177		06/13/2019	
548661-10-7	LOWE'S COMPANIES COMMON STOCK			2,259.000	270,538	119.760	270,538	179,493		4,638		61,720		61,720		06/13/2019	
55261F-10-4	M&T BANK CORPORATION (FORMERLY FIRST EMPIRE)			392.000	66,542	169.750	66,542	60,626		1,607		10,435		10,435		04/27/2018	
552953-10-1	MGM MIRAGE MGM INC COMMON			1,517.000	50,471	33.270	50,471	48,609		767		13,388		13,388		09/23/2019	
55354G-10-0	MSCI INC COMMON			248.000	64,029	258.180	64,029	37,252		625		27,466		27,466		04/27/2018	
55616P-10-4	MACY'S INC COMMON STOCK			910.000	15,470	17.000	15,470	30,932	340	1,328		(11,269)		(11,269)		12/23/2019	
565849-10-6	MARATHON OIL COMMON STOCK			2,354.000	31,967	13.580	31,967	37,345		469		(1,775)		(1,775)		07/22/2019	
56585A-10-2	MARATHON PETROLEM COMMON STOCK			1,913.000	115,258	60.250	115,258	131,824		4,033		2,243		2,243		03/18/2019	
57060D-10-8	MARKETAXESS HOLDINGS INC COMMON			109.000	41,323	379.110	41,323	40,383		111		940		940		07/22/2019	
571748-10-2	MARSH & MCLENNAN COS COMMON STOCK			1,482.000	165,110	111.410	165,110	111,207		2,524		45,854		45,854		07/22/2019	
571903-20-2	MARRIOT INTERNATIONAL COMMON STOCK			806.000	122,053	151.430	122,053	88,622		1,491		34,553		34,553		04/27/2018	
573284-10-6	MARTIN MARIETTA MATERIALS COMMON STOCK			182.000	50,894	279.640	50,894	35,390		369		19,234		19,234		09/23/2019	
574599-10-6	MASCO COMMON STOCK			837.000	40,168	47.990	40,168	30,040		414		15,694		15,694		09/24/2018	

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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
57636Q-10-4	MASTERCARD INC-CL A COMMON STOCK			2,615.000	780,813	298.590	780,813	363,465		3,438		285,829		285,829		06/13/2019	
57772K-10-1	Maxim Integrated Products Inc COMMON			793.000	48,777	61.510	48,777	42,017		1,485		8,382		8,382		07/22/2019	
579780-20-6	MCCORMICK & CO COMMON STOCK			360.000	61,103	169.730	61,103	35,637	223	803		10,816		10,816		09/23/2019	
580135-10-1	MCDONALD'S CORP COMMON STOCK			2,218.000	438,299	197.610	438,299	321,690		10,438		43,816		43,816		07/22/2019	
581550-10-3	MCKESSON HBOC INC. MANUAL PROJ SHARE OK,CMRA RONG			531.000	73,448	138.320	73,448	84,814	222	837		14,788		14,788		12/07/2018	
58933Y-10-5	MERCK & COMPANY, INC. COMMON STOCK			7,494.000	681,579	90.950	681,579	424,655	4,571	16,408		108,623		108,623		07/22/2019	
59156R-10-8	METLIFE INC. COMMON STOCK			2,303.000	117,384	50.970	117,384	114,182		3,998		22,741		22,741		06/13/2019	
592688-10-5	METTLER-TOLEDO INTERNATIONAL COMMON STOCK			72.000	57,116	793.280	57,116	39,342				15,888		15,888		07/22/2019	
594918-10-4	MICROSOFT CORP COMMON STOCK			22,468.000	3,543,204	157.700	3,543,204	1,721,460		41,838		1,240,311		1,240,311		12/23/2019	
595017-10-4	MICROCHIP TECHNOLOGY INC COMMON STOCK			703.000	73,618	104.720	73,618	56,005		1,000		22,256		22,256		12/23/2019	
595112-10-3	MICRON TECHNOLOGY COMMON STOCK			3,260.000	175,323	53.780	175,323	128,251				71,056		71,056		12/23/2019	
59522J-10-3	MID-AMERICA APARTMENT COMM COMMON STOCK			332.000	43,778	131.860	43,778	32,950		1,243		11,755		11,755		07/22/2019	
608190-10-4	MOHAWK INDUSTRIES INC COMMON STOCK			179.000	24,412	136.380	24,412	41,961				3,476		3,476		12/07/2018	
60871R-20-9	MOLSON COORS BEVERAGE COMPANY COMMON STOCK			547.000	29,483	53.900	29,483	43,309		1,063		(1,278)		(1,278)		07/22/2019	
609207-10-5	MONDELEZ INTERNATIONAL INC COMMON STOCK			4,240.000	233,539	55.080	233,539	179,797	1,208	4,452		62,619		62,619		12/23/2019	
61174X-10-9	HANSEN NATURAL CORP COMMON STOCK			1,125.000	71,494	63.550	71,494	63,679				15,949		15,949		07/22/2019	
615369-10-5	DUN AND BRADSTREET CORP COMMON STOCK			482.000	114,432	237.410	114,432	66,379		952		46,304		46,304		06/13/2019	
617446-44-8	MORGAN STANLEY COMMON STOCK			3,623.000	185,208	51.120	185,208	163,043		4,710		41,556		41,556		04/27/2018	
61945C-10-3	MOSAIC CO/THE COMMON STOCK			1,030.000	22,289	21.640	22,289	27,434		178		(7,666)		(7,666)		09/23/2019	
620076-30-7	MOTOROLA INC COMMON STOCK			504.000	81,215	161.140	81,215	47,530	307	1,064		21,281		21,281		12/23/2019	
629377-50-8	NRG ENERGY, INC. COMMON STOCK			741.000	29,455	39.750	29,455	20,393		89		111		111		09/24/2018	
62944T-10-5	NVR Inc COMMON			10.000	38,084	3,808.410	38,084	37,867				217		217		12/23/2019	
631103-10-8	NASDAQ STOCK MARKET INC. COMMON STOCK			336.000	35,986	107.100	35,986	24,361		613		8,439		8,439		06/13/2019	
637071-10-1	NATIONAL-OILWELL VARCO INC COMMON STOCK			1,136.000	28,457	25.050	28,457	41,033		222		(707)		(707)		12/23/2019	
64110D-10-4	NETAPP INC COMMON STOCK			673.000	41,894	62.250	41,894	34,177		1,177		1,742		1,742		07/22/2019	
64110L-10-6	NETFLIX INC. COMMON STOCK			1,290.000	417,405	323.570	417,405	260,285				68,412		68,412		12/23/2019	
651229-10-6	NEWELL RUBBERMAID INC. COMMON STOCK			1,116.000	21,450	19.220	21,450	36,060		1,021		756		756		07/22/2019	
651639-10-6	NEWMONT CORPORATION COMMON STOCK			2,414.000	104,888	43.450	104,888	80,483		2,448		20,259		20,259		12/23/2019	
65249B-10-9	NEW CORP-CLASS A COMMON STOCK			1,144.000	16,176	14.140	16,176	17,075		221		3,080		3,080		12/23/2019	
65249B-20-8	NEW CORP-CLASS A COMMON STOCK			361.000	5,238	14.510	5,238	5,346		70		1,052		1,052		06/13/2019	
65339F-10-1	NEXTERA ENERGY INC COMMON STOCK			1,439.000	348,468	242.160	348,468	211,183		6,923		94,617		94,617		12/23/2019	
654106-10-3	NIKE, INC. CL B COMMON STOCK			3,669.000	371,706	101.310	371,706	221,330	897	3,196		99,131		99,131		12/23/2019	
65473P-10-5	NISOURCE INC FORMALLY NIPSCO IND.			1,100.000	30,624	27.840	30,624	26,662		855		2,540		2,540		12/23/2019	
655044-10-5	NOBLE ENERGY INC COMMON STOCK			1,408.000	34,975	24.840	34,975	42,354		652		8,352		8,352		12/23/2019	
655664-10-0	NORDSTROM INC COMMON STOCK			310.000	12,688	40.930	12,688	16,385		459		(1,761)		(1,761)		04/27/2018	
655844-10-8	NORFOLK SOUTHERN CORP COMMON STOCK			772.000	149,868	194.130	149,868	92,408		2,779		34,423		34,423		09/24/2018	
665859-10-4	NORTHERN TRUST CORP COMMON STOCK			625.000	66,400	106.240	66,400	57,023	442	1,531		14,156		14,156		12/07/2018	
666807-10-2	NORTHROP GRUMMAN CORP COMMON STOCK			461.000	158,570	343.970	158,570	124,334		2,379		45,671		45,671		09/24/2018	
668771-10-8	NORTONLIFELOCK INC NORTONLIFELOCK INC			1,688.000	43,078	25.520	43,078	44,781		208		(1,703)		(1,703)		12/23/2019	
670346-10-5	NUCOR CORP. COMMON STOCK			888.000	49,977	56.280	49,977	49,045	357	1,412		3,938		3,938		07/22/2019	
67066G-10-4	NVDIA CORP COMMON STOCK			1,802.000	424,011	235.300	424,011	324,759		1,124		179,027		179,027		12/23/2019	
67103H-10-7	O'REILLY AUTOMOTIVE INC COMMON STOCK			224.000	98,170	438.260	98,170	53,396				21,040		21,040		04/27/2018	
674599-10-5	OCCIDENTAL PETROLEUM COMMON STOCK			2,630.000	108,382	41.210	108,382	175,752	2,067	7,125		(46,391)		(46,391)		12/23/2019	
679580-10-0	Old Dominion Freight Line Inc COMMON			188.000	35,679	189.780	35,679	35,222				457		457		12/23/2019	
681919-10-6	OMNICOM GROUP COMMON STOCK			637.000	51,610	81.020	51,610	44,436	414	1,612		4,942		4,942		03/18/2019	
682680-10-3	ONEOK INC COMMON STOCK			1,216.000	92,015	75.670	92,015	67,677		4,196		25,514		25,514		12/23/2019	
68389X-10-5	ORACLE SYSTEMS CORP COMMON STOCK			6,381.000	338,065	52.980	338,065	300,019		5,794		49,702		49,702		06/13/2019	
693475-10-5	PNC BANK CORP COMMON STOCK			1,291.000	206,082	159.630	206,082	159,212		5,422		55,152		55,152		12/07/2018	
693506-10-7	PPG INDUSTRIES INC. COMMON STOCK			696.000	92,909	133.490	92,909	75,169		1,364		21,541		21,541		12/23/2019	
69351T-10-6	PPL CORPORATION COMMON STOCK			2,129.000	76,389	35.880	76,389	70,015	872	3,350		15,439		15,439		12/23/2019	
693656-10-0	PHILLIPS-VAN HEUSEN CORP. COMMON STOCK			217.000	22,818	105.150	22,818	28,394		33		2,647		2,647		12/07/2018	
693718-10-8	PACCAR INC COMMON STOCK			1,013.000	80,128	79.100	80,128	67,295	2,330	3,262		21,960		21,960		09/23/2019	
695156-10-9	Packaging Corp of America COMMON			275.000	30,797	111.990	30,797	31,349	217	848		7,702		7,702		07/22/2019	
701094-10-4	PARKER HANNIFIN CORP COMMON STOCK			375.000	77,183	205.820	77,183	59,755		1,275		21,255		21,255		09/24/2018	
704326-10-7	PAYCHEX, INC. COMMON STOCK			932.000	79,276	85.060	79,276	56,821		2,232		18,092		18,092		07/22/2019	
70450Y-10-3	PAYPAL HOLDINGS INC COMMON STOCK			3,458.000	374,052	108.170	374,052	232,092				80,628		80,628		12/23/2019	
712704-10-5	PEOPLE'S UNITED FINANCIAL INC COMMON STOCK			1,308.000	22,105	16.900	22,105	22,788		789		2,648		2,648		12/23/2019	
713448-10-8	PEPSI CO INC COMMON STOCK			4,106.000	561,167	136.670	561,167	441,285	3,908	15,194		105,946		105,946		12/23/2019	

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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
714046-10-9	PERKINELMER INC COMMON STOCK			323.000	31,363	97.100	31,363	21,870		88		5,819		5,819		07/22/2019	
717081-10-3	PFIZER, INC. COMMON STOCK			16,299.000	638,595	39.180	638,595	579,976		23,180		(72,156)		(72,156)		12/23/2019	
718172-10-9	PHILIP MORRIS COMMON STOCK			4,582.000	389,882	85.090	389,882	426,240	5,327	20,590		80,568		80,568		12/23/2019	
718546-10-4	PHILLIPS 66 COMMON STOCK			1,312.000	146,170	111.410	146,170	122,537		4,331		31,288		31,288		09/23/2019	
723484-10-1	PINNACLE WEST CAPITAL CORP. COMMON STOCK			327.000	29,407	89.930	29,407	26,102		962		1,449		1,449		07/22/2019	
723787-10-7	PIONEER NATURAL RESOURCE COMMON STOCK			490.000	74,171	151.370	74,171	78,241	216	369		9,659		9,659		07/22/2019	
74144T-10-8	PRICE T ROWE GROUP INC COMMON STOCK			685.000	83,460	121.840	83,460	63,999		2,082		20,221		20,221		09/24/2018	
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC. COMMON STOCK			758.000	41,690	55.000	41,690	46,931		1,638		8,093		8,093		09/23/2019	
742718-10-9	PROCTOR & GAMBLE CO. COMMON STOCK			7,344.000	917,266	124.900	917,266	611,058		21,306		237,424		237,424		12/23/2019	
743315-10-3	PROGRESSIVE CORP OH COMMON STOCK			1,721.000	124,583	72.390	124,583	84,357		4,658		19,701		19,701		12/23/2019	
74340W-10-3	PROLOGIS INC REIT USD COMMON STOCK			1,860.000	165,800	89.140	165,800	112,426		3,862		55,112		55,112		12/23/2019	
744320-10-2	PRUDENTIAL FINANCIAL INC. COMMON STOCK			1,179.000	110,519	93.740	110,519	118,986		4,716		14,372		14,372		09/24/2018	
744573-10-6	PUBLIC SVC ENTERPRISES COMMON STOCK			1,489.000	87,925	59.050	87,925	72,218		2,744		9,975		9,975		12/23/2019	
74460D-10-9	PUBLIC STORAGE INC. COMMON STOCK			439.000	93,489	212.960	93,489	92,723		3,450		4,177		4,177		09/23/2019	
745867-10-1	PULTE CORP. COMMON STOCK			754.000	29,255	38.800	29,255	20,883	90	325		9,507		9,507		09/23/2019	
74736K-10-1	QORVO INC COMMON STOCK			348.000	40,448	116.230	40,448	23,536				19,314		19,314		12/07/2018	
747525-10-3	QUALCOMM INC COMMON STOCK			3,363.000	296,717	88.230	296,717	209,182		8,213		104,122		104,122		09/23/2019	
74762E-10-2	Quanta Serv COMMON STOCK			414.000	16,854	40.710	16,854	13,869	21	66		4,349		4,349		07/22/2019	
74834L-10-0	QUEST DIAGNOSTICS COMMON STOCK			391.000	41,755	106.790	41,755	34,521		819		9,107		9,107		07/22/2019	
751212-10-1	POLO RALPH LAUREN CORP. COMMON STOCK			147.000	17,231	117.220	17,231	14,822	101	386		2,023		2,023		12/07/2018	
754730-10-9	RAYMOND JAMES FINANCIAL COMMON STOCK			362.000	32,385	89.460	32,385	30,275	134	492		5,448		5,448		09/24/2018	
755111-50-7	RAYTHEON CO COMMON STOCK			820.000	180,187	219.740	180,187	134,818		2,980		53,646		53,646		12/23/2019	
756109-10-4	REALTY INCOME CORP COMMON STOCK			959.000	70,611	73.630	70,611	55,115	218	2,396		9,093		9,093		12/23/2019	
758849-10-3	REGENCY CENTERS CORP. COMMON STOCK			490.000	30,914	63.090	30,914	32,141		1,133		2,089		2,089		09/23/2019	
75886F-10-7	REGENERON PHARMACEUTICALS INC. COMMON STOCK			233.000	87,487	375.480	87,487	96,029				774		774		09/23/2019	
7591EP-10-0	REGIONS FINANCIAL CORP COMMON STOCK			2,842.000	48,769	17.160	48,769	41,785	453	1,654		10,719		10,719		06/13/2019	
760759-10-0	REPUBLIC SERVICES COMMON STOCK			625.000	56,019	89.630	56,019	35,850	253	949		10,821		10,821		06/13/2019	
761152-10-7	ResMed Inc COMMON			420.000	65,087	154.970	65,087	35,596		626		17,292		17,292		09/23/2019	
770323-10-3	ROBERT HALF INTERNATIONAL INC. COMMON STOCK			343.000	21,660	63.150	21,660	18,901		425		2,041		2,041		04/27/2018	
773903-10-9	ROCKWELL INTL CORP (NEW) COMMON STOCK			345.000	69,921	202.670	69,921	56,886		1,356		18,006		18,006		04/27/2018	
775711-10-4	Rollins Inc COMMON			413.000	13,695	33.160	13,695	15,761		192		(1,231)		(1,231)		06/13/2019	
776696-10-6	ROPER INDUSTRIES INC COMMON STOCK			304.000	107,686	354.230	107,686	72,443		551		25,645		25,645		09/23/2019	
778296-10-3	ROSS STORES INC COMMON STOCK			1,066.000	124,104	116.420	124,104	70,259		1,087		35,413		35,413		12/07/2018	
78409V-10-4	S&P GLOBAL INC COMMON STOCK			720.000	196,596	273.050	196,596	107,190		1,628		73,579		73,579		09/23/2019	
78410G-10-4	SBA Communications Corp REIT			325.000	78,322	240.990	78,322	50,991		241		25,708		25,708		12/07/2018	
78440X-10-1	SL GREEN REALTY CORP COMMON STOCK			244.000	22,419	91.880	22,419	24,900	216	830		3,123		3,123		04/27/2018	
78486Q-10-1	SVB Financial Group COMMON			150.000	37,656	251.040	37,656	45,919				9,168		9,168		09/24/2018	
79466L-30-2	SALESFORCE.COM INC COMMON STOCK			2,612.000	424,816	162.640	424,816	298,562				57,702		57,702		12/23/2019	
806407-10-2	HENRY SCHEIN INC COMMON STOCK			431.000	28,756	66.720	28,756	24,026				2,227		2,227		09/24/2018	
806857-10-8	SCHLUMBERGER LTD COMMON STOCK			4,077.000	163,895	40.200	163,895	273,901	2,024	7,928		16,000		16,000		12/23/2019	
808513-10-5	SCHWAB, CHARLES CORP COMMON STOCK			3,368.000	160,182	47.560	160,182	148,576		2,274		20,190		20,190		07/22/2019	
81211K-10-0	SEALED AIR CORP COMMON STOCK			452.000	18,003	39.830	18,003	21,645		289		2,255		2,255		09/24/2018	
816851-10-9	SEMPRA ENERGY COMMON STOCK			830.000	125,728	151.480	125,728	93,473	803	2,994		34,062		34,062		12/23/2019	
81762P-10-2	ServiceNow Inc COMMON			555.000	156,688	282.320	156,688	157,243				(555)		(555)		12/23/2019	
824348-10-6	SHERWIN-WILLIAMS CO COMMON STOCK			240.000	140,050	583.540	140,050	86,415		1,061		44,582		44,582		09/23/2019	
828806-10-9	SIMON PROPERTY GROUP COMMON STOCK			900.000	134,064	148.960	134,064	151,703		7,394		(17,132)		(17,132)		07/22/2019	
83088M-10-2	SKYWORKS SOLUTIONS INC. COMMON STOCK			503.000	60,803	120.880	60,803	48,762		825		27,092		27,092		04/27/2018	
831865-20-9	AO Smith Corp COMMON			410.000	19,532	47.640	19,532	24,194		369		2,025		2,025		09/24/2018	
832696-40-5	JM SMUCKER CO/THE-NEW COM COMMON STOCK			330.000	34,363	104.130	34,363	39,164		1,125		3,211		3,211		06/13/2019	
833034-10-1	SNAP-ON INC NOTE TR COMMON STOCK			156.000	26,426	169.400	26,426	24,893		613		3,761		3,761		04/27/2018	
842587-10-7	SOUTHERN COMPANY COMMON STOCK			3,088.000	196,706	63.700	196,706	151,583		7,350		58,619		58,619		12/23/2019	
844741-10-8	SOUTHWEST AIRLINES COMMON STOCK			1,395.000	75,302	53.980	75,302	71,818	255	949		10,463		10,463		04/27/2018	
854502-10-1	STANLEY BLACK + DECKER INC COMMON STOCK			441.000	73,091	165.740	73,091	62,975		1,178		20,068		20,068		07/22/2019	
855244-10-9	STARBUCKS CORP. COMMON STOCK			3,479.000	305,874	87.920	305,874	201,280		5,148		81,103		81,103		06/13/2019	
857477-10-3	STATE STREET CORP COMMON STOCK			1,071.000	84,716	79.100	84,716	94,818	557	2,059		17,028		17,028		03/18/2019	
863667-10-1	STRYKER CORP. COMMON STOCK			948.000	199,023	209.940	199,023	140,438	545	1,871		46,467		46,467		12/23/2019	
871607-10-7	SYNOPSIS INC. COMMON STOCK			439.000	61,109	139.200	61,109	37,204				23,403		23,403		09/23/2019	
87165B-10-3	SYNCHRONY FINANCIAL COMMON STOCK			1,751.000	63,054	36.010	63,054	59,148		1,506		21,975		21,975		04/27/2018	
871829-10-7	SYSCO CORP COMMON STOCK			1,501.000	128,396	85.540	128,396	82,782		2,175		32,157		32,157		09/23/2019	

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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
872540-10-9	TJX COMPANIES, INC COMMON STOCK			3,571.000	218,045	61.060	218,045	134,404		3,119		57,492		57,492		12/23/2019	
872590-10-4	T-Mobile US Inc COMMON			932.000	73,087	78.420	73,087	72,381				707		707		12/23/2019	
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE COMMON STOCK			327.000	40,035	122.430	40,035	32,581				6,291		6,291		07/22/2019	
876030-10-7	TAPESTRY INC TAPESTRY INC			813.000	21,927	26.970	21,927	33,569		1,083		(5,454)		(5,454)		07/22/2019	
87612E-10-6	TARGET CORP COMMON STOCK			1,494.000	191,546	128.210	191,546	100,384		3,875		92,642		92,642		03/18/2019	
879369-10-6	Teleflex Inc TELEFLEX INC			135.000	50,819	376.440	50,819	40,789		136		10,031		10,031		09/23/2019	
882508-10-4	TEXAS INSTRUMENTS IN COMMON STOCK			2,753.000	353,182	128.290	353,182	238,354		8,735		91,821		91,821		12/23/2019	
883203-10-1	TEXTRON COMMON STOCK			677.000	30,194	44.600	30,194	35,041	14	54		(941)		(941)		04/27/2018	
883556-10-2	THERMO ELECTRON CORP (FORMERLY THERMO ELECTRON CORP			1,180.000	383,347	324.870	383,347	215,403	223	851		116,845		116,845		12/23/2019	
88579Y-10-1	3M CO COMMON STOCK			1,693.000	298,679	176.420	298,679	335,751		9,619		(23,450)		(23,450)		12/23/2019	
886547-10-8	TIFFANY & COMPANY COMMON STOCK			314.000	41,966	133.650	41,966	30,031	182	696		16,596		16,596		07/22/2019	
892356-10-6	TRACTOR SUPPLY COMPANY COMMON STOCK			351.000	32,797	93.440	32,797	26,321		473		3,334		3,334		07/22/2019	
893641-10-0	TRANSDIGM GROUP INC COMMON STOCK			145.000	81,200	560.000	81,200	42,077	4,713	4,260		30,602		30,602		09/23/2019	
89417E-10-9	THE TRAVELERS COMPANIES INC COMMON STOCK			763.000	104,493	136.950	104,493	92,852		2,452		12,884		12,884		07/22/2019	
898320-10-9	TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP			3,949.000	222,408	56.320	222,408	195,040				27,368		27,368		12/23/2019	
90184L-10-2	Twitter Inc COMMON			2,286.000	73,266	32.050	73,266	99,160				5,118		5,118		12/23/2019	
902494-10-3	TYSON FOODS COMMON STOCK			869.000	79,114	91.040	79,114	58,950		1,316		31,950		31,950		12/23/2019	
902653-10-4	UDR INC COMMON STOCK			857.000	40,022	46.700	40,022	33,118		1,083		5,449		5,449		09/23/2019	
902973-30-4	U.S. BANCORP(SUPER REGIONAL) COMMON STOCK			4,186.000	248,188	59.290	248,188	207,570	1,758	6,391		56,755		56,755		06/13/2019	
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE COMMON STOCK			172.000	43,540	253.140	43,540	37,854				1,525		1,525		09/23/2019	
904311-10-7	UNDER ARMOUR, INC. COMMON STOCK			554.000	11,966	21.600	11,966	13,434				2,030		2,030		12/23/2019	
904311-20-6	UNDER ARMOUR, INC. COMMON STOCK			573.000	10,990	19.180	10,990	11,447				1,569		1,569		12/23/2019	
907818-10-8	UNION PACIFIC CORP COMMON STOCK			2,045.000	369,716	180.790	369,716	232,650		7,567		87,035		87,035		12/07/2018	
910047-10-9	UNITED AIRLINES HOLDINGS, INC COMMON STOCK			645.000	56,818	88.090	56,818	38,383				2,812		2,812		04/27/2018	
911312-10-6	UNITED PARCEL SERVICE CL B COMMON STOCK			2,063.000	241,495	117.060	241,495	230,343		7,724		38,917		38,917		12/23/2019	
911363-10-9	UNITED RENTALS INC COMMON STOCK			226.000	37,690	166.770	37,690	29,372				14,518		14,518		04/27/2018	
913017-10-9	UNITED TECH CORP COMMON STOCK			2,389.000	357,777	149.760	357,777	275,130		6,885		100,837		100,837		12/23/2019	
91324P-10-2	UNITED HEALTHCARE COMMON STOCK			2,790.000	820,204	293.980	820,204	545,181		11,421		124,044		124,044		12/23/2019	
913903-10-0	UNIVERSAL HEALTH SERVICES COMMON STOCK			240.000	34,430	143.460	34,430	27,874		144		6,456		6,456		04/27/2018	
91529Y-10-6	UNUM GROUP COMMON STOCK			611.000	17,817	29.160	17,817	28,221		666		(134)		(134)		09/24/2018	
918204-10-8	VF CORP COMMON STOCK			964.000	96,072	99.660	96,072	66,579		1,808		30,347		30,347		12/23/2019	
91913Y-10-0	VALERO ENERGY CORP. COMMON STOCK			1,210.000	113,317	93.650	113,317	97,198		4,356		22,603		22,603		12/07/2018	
92220P-10-5	VARIAN MEDICAL SYSTEMS INC. COMMON STOCK			265.000	37,633	142.010	37,633	26,393				7,473		7,473		07/22/2019	
92276F-10-0	VENTAS INC COMMON STOCK			1,097.000	63,341	57.740	63,341	66,136	869	3,289		(1,610)		(1,610)		12/23/2019	
92343E-10-2	VERISIGN INC COMMON STOCK			301.000	57,997	192.680	57,997	32,933				13,361		13,361		09/24/2018	
92343V-10-4	VERIZON COMMUNICATIONS COMMON STOCK			12,180.000	747,852	61.400	747,852	590,302		28,885		62,087		62,087		12/23/2019	
92345Y-10-6	VERISK ANALYTICS INC COMMON STOCK			482.000	71,982	149.340	71,982	45,356		468		18,697		18,697		12/23/2019	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STOCK			757.000	165,745	218.950	165,745	110,067				39,260		39,260		12/23/2019	
92556H-20-6	VIACOMCBS INC VIACOMCBS INC - CLASS B			1,591.000	66,774	41.970	66,774	76,290	382			(9,516)		(9,516)		12/23/2019	
92826C-83-9	Visa Lnd Dev(Visa Int) COMMON STOCK			5,042.000	947,392	187.900	947,392	518,887		5,279		280,944		280,944		06/13/2019	
929042-10-9	VORNADO REALTY COMMON STOCK			464.000	30,856	66.500	30,856	34,472	905	1,217		2,016		2,016		03/18/2019	
929160-10-9	VULCAN MATERIALS CO COMMON STOCK			383.000	55,148	143.990	55,148	43,898		469		16,973		16,973		06/13/2019	
92939U-10-6	WEC ENERGY CORP INC COMMON STOCK			929.000	85,682	92.230	85,682	58,156		2,149		20,828		20,828		12/23/2019	
929740-10-8	WABTEC CORP WABTEC CORP			535.000	41,623	77.800	41,623	47,719		167		(6,096)		(6,096)		09/23/2019	
931142-10-3	WAL-MART STORES COMMON STOCK			4,178.000	496,514	118.840	496,514	366,952		8,526		104,282		104,282		12/23/2019	
931427-10-8	WALGREEN CO COMMON STOCK			2,209.000	130,243	58.960	130,243	167,258		3,965		(20,698)		(20,698)		12/07/2018	
94106L-10-9	WASTE MANAGEMENT INC COMMON STOCK			1,149.000	130,940	113.960	130,940	84,856		2,311		27,881		27,881		12/23/2019	
941848-10-3	WATERS CORPORATION COMMON STOCK			196.000	45,795	233.650	45,795	35,060				8,820		8,820		04/27/2018	
94946T-10-6	WELLCARE HEALTH PLANS INC COMMON STOCK			148.000	48,871	330.210	48,871	45,188				13,270		13,270		12/23/2019	
949746-10-1	WELLS FARGO & CO COMMON STOCK			11,336.000	609,877	53.800	609,877	622,428		21,722		87,551		87,551		06/13/2019	
950400-10-4	WELLTOWER INC COMMON STOCK			1,195.000	97,727	81.780	97,727	79,014		3,936		13,317		13,317		12/23/2019	
958102-10-5	WESTERN DIGITAL CORP COMMON STOCK			875.000	55,536	63.470	55,536	64,362		1,685		22,244		22,244		12/23/2019	
959802-10-9	WESTERN UNION COMMON STOCK			1,241.000	33,234	26.780	33,234	23,967		990		12,039		12,039		07/22/2019	
96145D-10-5	WESTROCK CO COMMON STOCK			759.000	32,569	42.910	32,569	43,476		1,352		3,874		3,874		12/23/2019	
962166-10-4	WEYERHAEUSER COMMON STOCK			2,194.000	66,259	30.200	66,259	71,534		2,938		18,043		18,043		12/23/2019	
963320-10-6	WHIRLPOOL CORP. COMMON STOCK			186.000	27,441	147.530	27,441	30,705		850		7,292		7,292		12/23/2019	
969457-10-0	WILLIAMS COMPANIES COMMON STOCK			3,569.000	84,657	23.720	84,657	99,686		5,318		5,278		5,278		12/23/2019	
983134-10-7	WYNN RESORTS LTD COMMON STOCK			282.000	39,161	138.870	39,161	38,869		1,042		10,955		10,955		07/22/2019	

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
98389B-10-0	XCEL ENERGY INC. COMMON STOCK			1,544.000	98,029	63.490	98,029	70,835	625	2,338		20,798		20,798		12/23/2019	
983919-10-1	XILINX INC COMMON STOCK			739.000	72,252	97.770	72,252	47,677		1,074		8,278		8,278		07/22/2019	
98419M-10-0	XYLEM INC COMMON STOCK			524.000	41,286	78.790	41,286	31,104		497		6,102		6,102		07/22/2019	
98421M-10-6	XEROX HOLDINGS CORP XEROX HOLDINGS CORP			548.000	20,205	36.870	20,205	15,726	137	137		4,478		4,478		08/01/2019	
988498-10-1	YUM! BRANDS, INC. COMMON STOCK			891.000	89,750	100.730	89,750	66,579		1,491		7,700		7,700		07/22/2019	
989207-10-5	Zebra Technologies Corp COMMON			158.000	40,360	255.440	40,360	40,565				(205)		(205)		12/23/2019	
98956P-10-2	ZIMMER HOLDINGS INC COMMON STOCK			605.000	90,556	149.680	90,556	70,175	145	563		26,899		26,899		12/23/2019	
989701-10-7	ZION BANCORPORATION, N.A.			503.000	26,116	51.920	26,116	22,342		644		5,624		5,624		09/24/2018	
98978V-10-3	ZOETIS INC COMMON STOCK			1,402.000	185,555	132.350	185,555	95,209		905		64,631		64,631		12/23/2019	
G0176J-10-9	BLACK HILLS CORP COMMON STOCK			269.000	33,501	124.540	33,501	20,120		291		12,059		12,059		09/24/2018	
G0177J-10-8	WATSON PHARMACEUTICAL INC COMMON STOCK			960.000	183,523	191.170	183,523	198,875		2,715		53,317		53,317		09/23/2019	
G0250X-10-7	AMCOR PLC COMMON STOCK			4,771.000	51,718	10.840	51,718	51,641		1,114		76		76		12/23/2019	
G0408V-10-2	AON CORP COMMON STOCK			691.000	143,928	208.290	143,928	87,009		1,178		42,850		42,850		07/22/2019	
G29183-10-3	EATON CORP COMMON STOCK			1,218.000	115,369	94.720	115,369	86,271		3,451		31,676		31,676		07/22/2019	
G47791-10-1	INGERSOLL-RAND COMPANY COMMON STOCK			702.000	93,310	132.920	93,310	54,262		1,480		29,000		29,000		07/22/2019	
G491BT-10-8	INVESCO PLC COMMON STOCK			1,097.000	19,724	17.980	19,724	36,533		1,337		1,302		1,302		07/22/2019	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL COMMON STOCK			2,272.000	92,493	40.710	92,493	86,161	605	2,342		24,799		24,799		09/23/2019	
G6095L-10-9	APTIV PLC APTIV PLC			746.000	70,848	94.970	70,848	57,965		656		24,916		24,916		09/24/2018	
G6518L-10-8	NIELSEN HOLDINGS NV COMMON STOCK			1,047.000	21,254	20.300	21,254	38,825		1,137		(3,199)		(3,199)		12/23/2019	
G66721-10-4	NCL CORP LTD COMMON			632.000	36,915	58.410	36,915	33,976				10,011		10,011		06/13/2019	
G7945M-10-7	SEAGATE TECHNOLOGY COMMON STOCK			681.000	40,520	59.500	40,520	30,859	443	1,716		14,240		14,240		06/22/2018	
G7S00T-10-4	PENTAIR LTD COMMON STOCK			491.000	22,522	45.870	22,522	21,045		336		3,998		3,998		09/23/2019	
G8473T-10-0	Steris PLC COMMON			249.000	37,953	152.420	37,953	37,721				232		232		12/23/2019	
G87110-10-5	FMC TECHNOLOGIES INC COMMON STOCK			1,237.000	26,521	21.440	26,521	37,528		636		2,221		2,221		12/23/2019	
G97822-10-3	PERRIGO COMPANY COMMON STOCK			398.000	20,561	51.660	20,561	43,081		302		4,488		4,488		09/23/2019	
H1467J-10-4	ACE LTD COMMON STOCK			1,334.000	207,650	155.660	207,650	180,118	1,001	3,911		34,900		34,900		07/22/2019	
N53745-10-0	LYONDELLBASELL INDU-CL A COMMON STOCK			756.000	71,427	94.480	71,427	77,179		3,137		8,558		8,558		09/24/2018	
N59465-10-9	MYLAN LABORATORIES COMMON STOCK			1,520.000	30,552	20.100	30,552	58,272				(10,849)		(10,849)		12/23/2019	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD. COMMON STOCK			506.000	67,556	133.510	67,556	56,597	387	1,405		17,447		17,447		12/23/2019	
G1151C-10-1	ACCENTURE PLC-CL A COMMON STOCK		D	1,870.000	393,766	210.570	393,766	256,487		4,170		127,560		127,560		12/23/2019	
G1890L-10-7	CAPRI HOLDINGS LTD CAPRI HOLDINGS LTD		D	440.000	16,786	38.150	16,786	23,998				(7,212)		(7,212)		03/18/2019	
G3223R-10-8	Everest Re Group Ltd COMMON		D	118.000	32,667	276.840	32,667	28,026		662		6,757		6,757		07/22/2019	
G47567-10-5	IHS MARKIT LTD COMMON		D	1,180.000	88,913	75.350	88,913	57,450				29,495		29,495		12/23/2019	
G5494J-10-3	LINDE PLC LINDE PLC		D	1,582.000	336,808	212.900	336,808	252,571		5,511		89,397		89,397		03/18/2019	
G5960L-10-3	MEDTRONIC PLC COMMON STOCK		D	3,947.000	447,787	113.450	447,787	314,970	2,131	8,064		87,525		87,525		12/23/2019	
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STOCK		D	376.000	75,929	201.940	75,929	54,063	244	947		18,567		18,567		07/22/2019	
H2906T-10-9	GARMIN LTD COMMON STOCK		D	422.000	41,170	97.560	41,170	25,412		818		12,697		12,697		09/23/2019	
H84989-10-4	TE CONNECTIVITY LTD COMMON STOCK		D	985.000	94,402	95.840	94,402	82,118		1,793		19,907		19,907		09/24/2018	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					78,762,811	XXX	78,762,811	60,435,910	77,511	1,368,938		16,894,985		16,894,985		XXX	XXX
64940*-10-9	NEW YORK BUS DEV CORP CAP STK COMMON STOCK			4,750.000	321,860	67.760	321,860	23,750								04/16/1956	
FHLB00-01-8	Federal Home Loan Bank Membership Stock	RF		114,052.000	11,405,200	100.000	11,405,200	11,405,200		785,211						04/05/2019	
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock	RF		16,200.000	1,620,000	100.000	1,620,000	1,620,000								10/30/2019	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					13,347,060	XXX	13,347,060	13,048,950		785,211						XXX	XXX
319983-10-2	FIRST COMMONWEALTH COMMON STOCK			1,000.000	420,916,544	420,916.544	420,916,544	436,283,120	51,465,000	35,360,000		(19,438,969)		(19,438,969)		07/30/1999	
401352-29-9	GUARDIAN SUBSIDIARIES COMMON STOCK			100.000	3,482,147	34,821.468	3,482,147	1,085,935		5,000,000		(2,836,359)		(2,836,359)		02/09/2000	
401352-39-8	GUARDIAN SUBSIDIARIES COMMON STOCK			100.000	977,302	9,773.022	977,302	200,000				108,014		108,014		03/04/2002	
40137*-10-2	GUARDIAN SUBS-GIAC COMMON STOCK			20,000.000	515,512,694	25,775,635.000	515,512,694	684,000,000				(39,800,408)		(39,800,408)		12/30/2019	
45767@-10-6	INNOVATIVE UNDERWRITING COMMON STOCK			100.000	6,702,986	67,029.862	6,702,986	6,000,000		600,000		20,827		20,827		07/21/1999	
56165#-10-9	GUARDIAN SUBS-MDG CALIF COMMON STOCK			23,120.000	3,426,868	148.221	3,426,868	3,300,000		5,780,000		(761,498)		(761,498)		04/25/1996	
70016#-10-1	GUARDIAN SUBSIDIARIES COMMON STOCK			100,000.000	45,459,053	454,591.000	45,459,053	137,283,195				8,028,568		8,028,568		12/23/1996	
70016#-20-0	GUARDIAN SUBSIDIARIES FORMERLY HEALTHSOURCE			100.000	219,889,612	2,198,896,123.000	219,889,612	184,459,688		2,146,521		27,230,875		27,230,875		12/22/2000	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					1,216,367,206	XXX	1,216,367,206	1,452,611,938	51,465,000	48,886,521		(27,448,950)		(27,448,950)		XXX	XXX
464287-23-4	IShares Russel 1000 Growth COMMON STOCK			945,191.000	42,410,720	44.870	42,410,720	41,931,314		1,167,156		5,068,079		5,068,079		11/13/2019	
464287-46-5	IShares Russel 1000 Growth COMMON STOCK			894,112.000	62,087,137	69.440	62,087,137	58,403,092		1,906,679		9,028,355		9,028,355		11/13/2019	
464287-47-3	IShares Russel 1000 Growth COMMON STOCK			517,942.000	49,085,363	94.770	49,085,363	43,993,012		937,245		9,217,345		9,217,345		11/13/2019	

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
464287-49-9	IShares Russel 1000 Growth COMMON STOCK			237,287.000	14,147,051	59.620	14,147,051	10,101,308		202,160		3,117,951		3,117,951		02/11/2015	
464287-59-8	IShares Russel 1000 Growth COMMON STOCK			201,956.000	27,562,955	136.480	27,562,955	23,926,454		675,956		5,135,741		5,135,741		04/27/2018	
464287-61-4	IShares Russel 1000 Growth CLOSED END FUND			365,043.000	64,218,365	175.920	64,218,365	61,137,295		164,342		3,081,070		3,081,070		11/13/2019	
464287-63-0	IShares Russel 1000 Growth COMMON STOCK			383,663.000	49,331,389	128.580	49,331,389	46,299,631		930,878		7,740,333		7,740,333		11/13/2019	
464287-65-5	IShares Russel 1000 Growth COMMON STOCK			211,054.000	34,965,316	165.670	34,965,316	23,605,823		440,279		6,664,343		6,664,343		03/12/2019	
78462F-10-3	SPDR TRUST SERIES 1 COMMON STOCK			2.000	644	321.860	644	530	3	11		144		144		12/06/2018	
92647K-32-5	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			247,052.000	2,542,169	10.290	2,542,169	2,487,911		75,531		148,231		148,231		01/31/2014	
92647K-33-3	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			239,939.000	2,497,760	10.410	2,497,760	2,415,279		58,373		148,762		148,762		01/31/2014	
92647K-34-1	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			237,372.000	2,468,668	10.400	2,468,668	2,388,258		48,082		144,797		144,797		01/31/2014	
92647K-35-8	GUARDIAN MUTUAL FUNDS VICTORY STRATEGIC INCOME FUND			2,777,961.000	28,751,897	10.350	28,751,897	28,102,461		788,624		1,694,556		1,694,556		01/31/2014	
92647K-46-5	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND R			2,511,178.000	16,950,449	6.750	16,950,449	17,765,123		890,273		1,330,924		1,330,924		01/31/2014	
92647K-47-3	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS			2,081,029.000	14,046,943	6.750	14,046,943	14,710,866		687,791		1,122,501		1,122,501		11/30/2011	
92647K-48-1	GUARDIAN MUTUAL FUNDS VICTORY HIGH YIELD FUND CLASS			1,235,921.000	8,317,750	6.730	8,317,750	9,005,413		465,506		655,038		655,038		04/30/2014	
9499999. Subtotal - Mutual Funds					419,384,576	XXX	419,384,576	386,273,770	3	9,438,886		54,298,170		54,298,170		XXX	XXX
9799999 - Total Common Stocks					1,727,861,653	XXX	1,727,861,653	1,912,370,568	51,542,514	60,479,556		43,744,205		43,744,205		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,727,861,653	XXX	1,727,861,653	1,912,370,568	51,542,514	60,479,556		43,744,205		43,744,205		XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912803-FA-6	STRIP PRINC STRIPS 0.000% 11/15/47		09/27/2019	CITICORP SECURITIES		47,285,520	87,000,000	
912803-FD-0	STRIP PRINC STRIPS 0.000% 05/15/48		03/25/2019	Various		100,229,390	242,000,000	
912803-FE-8	STRIP PRINC STRIPS 0.000% 08/15/48		04/12/2019	Various		56,502,220	133,000,000	
912803-FG-3	STRIP PRINC STRIPS 0.000% 02/15/49		11/05/2019	Various		94,697,500	185,000,000	
912810-SE-9	US TREASURY N/B BONDS 3.375% 11/15/48		04/26/2019	Various		15,674,264	14,430,000	190,842
912810-SF-6	US TREASURY N/B BONDS 3.000% 02/15/49		05/31/2019	BANK OF AMERICA		27,901,533	25,750,000	230,470
912810-SH-2	US TREASURY N/B BONDS 2.875% 05/15/49		11/04/2019	Various		67,961,694	58,965,000	538,938
912810-SJ-8	US TREASURY N/B BONDS 2.250% 08/15/49		11/27/2019	Various		129,157,541	131,350,000	750,289
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		12/19/2019	Various		133,680,695	132,200,000	272,486
912828-5R-7	US GOVERNMENT TREAS BILL NOTES 2.625% 12/15/21		01/16/2019	NOMURA SECURITIES INTERNATIONA		160,431	160,000	381
912828-5U-0	US GOVERNMENT TREAS BILL NOTES 2.625% 12/31/23		01/14/2019	CREDIT SUISSE FIRST BOSTON		2,009,609	2,000,000	2,175
912828-5X-4	US GOVERNMENT TREAS BILL NOTES 2.500% 01/31/21		05/02/2019	Various		10,758,340	10,750,000	38,225
912828-5Z-9	US GOVERNMENT TREAS BILL NOTES 2.500% 01/31/24		02/14/2019	Various		49,060,352	49,000,000	59,047
912828-6B-1	US GOVERNMENT TREAS BILL NOTES 2.625% 02/15/29		03/28/2019	STIFEL NICOLAUS		3,368,063	3,300,000	10,768
912828-6R-6	US GOVERNMENT TREAS BILL NOTES 2.250% 04/30/24		05/01/2019	Various		14,977,227	15,000,000	1,834
912828-6T-2	US GOVERNMENT TREAS BILL NOTES 2.375% 05/15/29		08/07/2019	GOLDMAN SACHS		6,399,844	6,000,000	32,914
912828-6V-7	US GOVERNMENT TREAS BILL NOTES 2.125% 05/31/21		06/12/2019	GOLDMAN SACHS		653,047	650,000	491
912828-6Y-1	US GOVERNMENT TREAS BILL NOTES 1.750% 06/15/22		06/12/2019	GOLDMAN SACHS		698,496	700,000	67
912828-6Z-8	US GOVERNMENT TREAS BILL NOTES 1.750% 06/30/24		10/30/2019	Various		2,946,971	2,950,000	6,051
912828-7A-2	US GOVERNMENT TREAS BILL NOTES 1.625% 06/30/21		07/11/2019	GOLDMAN SACHS		1,593,563	1,600,000	848
912828-7F-1	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/21		12/30/2019	Various		27,589,444	27,480,000	62,777
912828-C5-7	US GOVERNMENT TREAS BILL NOTES 2.250% 03/31/21		03/29/2019	HSBC SECURITIES INC.		24,786,438	24,800,000	1,525
912828-TY-6	US GOVERNMENT TREAS BILL NOTES 1.625% 11/15/22		11/12/2019	J.P. MORGAN		6,689,531	6,700,000	54,142
912828-W7-1	US GOVERNMENT TREAS BILL NOTES 2.125% 03/31/24		09/03/2019	GOLDMAN SACHS		773,936	750,000	6,793
912828-XT-2	US GOVERNMENT TREAS BILL 2.000% 05/31/24		06/17/2019	Various		85,328,125	85,000,000	37,705
912828-Y8-7	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/24		08/16/2019	Various		11,014,857	11,025,000	2,354
912828-Y9-5	US GOVERNMENT TREAS BILL NOTES 1.875% 07/31/26		08/29/2019	BANK OF AMERICA		5,133,984	5,000,000	7,643
912828-YB-0	US GOVERNMENT TREAS BILL NOTES 1.625% 08/15/29		11/07/2019	Various		68,756,608	69,440,000	176,643
912828-YE-4	US GOVERNMENT TREAS BILL NOTES 1.250% 08/31/24		09/18/2019	Various		29,810,369	30,320,000	12,582
912828-YP-9	US GOVERNMENT TREAS BILL NOTES 1.500% 10/31/21		11/25/2019	NOMURA SECURITIES INTERNATIONA		2,294,969	2,300,000	2,464
912828-YS-3	US GOVERNMENT TREAS BILL NOTES 1.750% 11/15/29		12/10/2019	BARCLAYS		13,390,195	13,500,000	16,370
912828-YT-1	US GOVERNMENT TREAS BILL NOTES 1.500% 11/30/21		12/17/2019	Various		64,830,273	65,000,000	35,041
912828-YZ-7	US GOVERNMENT TREAS BILL NOTES 1.625% 12/31/21		12/30/2019	MIZUHO SECURITIES		3,502,324	3,500,000	
0599999. Subtotal - Bonds - U.S. Governments						1,109,617,353	1,446,620,000	2,551,865
57582R-VY-9	MASSACHUSETTS ST GENERAL OBLIGATION 5.000% 01/01/49		01/18/2019	LOOP CAPTIAL		5,680,550	5,000,000	4,167
57582R-YY-6	MASSACHUSETTS ST GENERAL OBLIGATION 2.900% 09/01/49		10/16/2019	RBC CAPITAL MARKETS		14,308,580	14,700,000	36,339
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						19,989,130	19,700,000	40,506
540890-CC-2	LOGAN ELM OH LOCAL SCH DIST SCHOOL DISTRICT 4.000% 11/01/55		02/13/2019	ROBERT W. BAIRD & CO.		4,961,700	5,000,000	
643154-EZ-6	NEW CANEY TX INDEP SCH DIST SCHOOL DISTRICT 4.000% 02/15/51		07/11/2019	OPPENHEIMER		2,197,440	2,000,000	4,889
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,159,140	7,000,000	4,889
041806-XB-1	ARLINGTON TX HGR EDU FIN CORPE EDUCATION 3.000% 08/15/49		11/27/2019	PNC CAPITAL		7,256,884	7,400,000	
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL 3.000% 06/01/44		06/06/2019	ROBERT W. BAIRD & CO.		2,274,435	2,355,000	
114894-YR-3	BROWARD CNTY FLA ARPT AIRPORT 4.000% 10/01/44		11/01/2019	BANK OF AMERICA		2,183,860	2,000,000	
114894-YT-9	BROWARD CNTY FLA ARPT AIRPORT 4.000% 10/01/49		11/01/2019	BANK OF AMERICA		3,262,380	3,000,000	
11506K-FK-2	BROWARD CNTY FL PORT FACS REVE TRANSPORTATION 4.000% 09/01/49		09/12/2019	Various		10,979,300	10,000,000	
12008E-NM-4	BUILD NYC RESOURCE CORP NY REV EDUCATION 5.000% 11/01/47		05/02/2019	GEORGE K. BAUM		1,346,190	1,000,000	694
130179-SD-7	CALIFORNIA ST EDUCTNL FACS AUT HIGHER EDUCATION 5.000% 05/01/49		03/22/2019	GOLDMAN SACHS		4,777,675	3,500,000	
3137FL-2M-5	FHLMC MULTIFAMILY STRUCTURED P SERIES K 1510 CLASS A3 3.794% 01/25/34		02/20/2019	J.P. MORGAN		13,930,750	13,525,000	38,485
3137FL-MW-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K090 CLASS AM 3.492% 11/25/28		04/02/2019	BANK OF AMERICA		5,682,140	5,517,000	5,351
3137FQ-K7-7	FHLMC MULTIFAMILY STRUCTURED P SERIES KC07 CLASS A7 2.512% 10/25/26		12/04/2019	CITICORP SECURITIES		15,149,190	15,000,000	12,560
45528U-ZK-0	INDIANAPOLIS IN LOCAL PUBLIC I BOND BANK 5.000% 02/01/54		03/22/2019	MERRILL LYNCH - RS TRADES - MU		11,506,700	10,000,000	
494759-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG 3.000% 11/01/39		10/23/2019	KEY BANK		2,933,610	3,000,000	
59447T-UJ-0	MICHIGAN ST FIN AUTH REVENUE MEDICAL 4.000% 11/15/50		04/26/2019	J.P. MORGAN		2,080,080	2,000,000	
605871-BA-9	MISSOULA MT WTR SYS REVENUE WATER 4.000% 07/01/44		03/14/2019	BARCLAYS CAPITAL		2,081,560	2,000,000	
613603-B6-5	MONTGOMERY CNTY PA HGR EDU & H HIGHER EDUCATION 4.000% 09/01/51		06/21/2019	MERRILL LYNCH - RS TRADES - MU		3,905,963	3,750,000	
64990F-MT-8	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL 5.628% 03/15/39		10/15/2019	Tax Free Exchange		28,888,447	28,500,000	133,665
64990F-MV-3	NEW YORK DORM AUTH PER INC TAX GENERAL 5.427% 03/15/39		10/09/2019	Tax Free Exchange		15,000,000	15,000,000	54,270
677561-KX-9	OHIO ST HOSP FAC REV MEDICAL 4.000% 01/01/46		04/17/2019	BARCLAYS CAPITAL		2,630,775	2,500,000	
71883M-QB-3	PHOENIX AZ CIVIC IMPT CORP ARP GENERAL 3.250% 07/01/49		11/07/2019	CITICORP SECURITIES		3,940,040	4,000,000	
73358W-3L-6	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION 3.287% 08/01/69		10/16/2019	Various		32,341,863	32,900,000	184,793
73358W-4B-7	PORT AUTH NEW YORK NEW JERSEY TRANSPORTATION 4.000% 11/01/47		11/20/2019	MERRILL LYNCH - RS TRADES - MU		3,301,440	3,000,000	
837123-KL-1	SOUTH CAROLINA ST PORTS AUTH P TRANSPORTATION 4.000% 07/01/59		10/31/2019	MERRILL LYNCH - RS TRADES - MU		8,766,924	8,165,000	29,031
3199999. Subtotal - Bonds - U.S. Special Revenues						184,220,206	178,112,000	458,849
00003#-AB-9	A&E TELEVISION NETWORKS, LLC SERIES B SENIOR NOTES 3.630% 08/22/22		05/01/2019	SEAPORT GROUP		3,036,870	3,000,000	24,805

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00037B-AC-6	ABB FINANCE USA INC 4 3/8% Due 5/8/2042 MN8 4.375% 05/08/42		02/14/2019	BARCLAYS		5,809,760	5,500,000	67,509
00115A-AF-6	AEP TRANSMISSION CO LLC 4.000% 12/01/46		02/20/2019	Fifth Third Securities		6,292,032	6,400,000	57,600
00115A-AH-2	AEP TRANSMISSION CO LLC BASIC 3.750% 12/01/47		03/04/2019	SEAPORT GROUP		14,096,700	15,000,000	142,708
00115A-AJ-8	AEP TRANSMISSION CO LLC BASIC 4.250% 09/15/48		03/11/2019	Various		11,015,167	10,730,000	235,291
00115A-AK-5	AEP TRANSMISSION CO LLC BASIC 3.800% 06/15/49		06/10/2019	BANK OF AMERICA		4,970,700	5,000,000	
00115A-AL-3	AEP TRANSMISSION CO LLC BASIC 3.150% 09/15/49		09/13/2019	JEFFERIES & COMPANY INC.		5,736,720	6,000,000	3,150
00164V-AE-3	AMC NETWORKS INC BASIC 4.750% 08/01/25		12/04/2019	Various		2,740,500	2,700,000	35,031
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC BASIC 6.125% 05/15/27		12/04/2019	UBS WARBURG CONVERTIBLES		2,401,125	2,700,000	41,293
00192M-AB-5	ARIFL 2017-A 1.910% 04/15/26		05/01/2019	Various		218,348	219,249	209
00206R-CN-0	AT&T INC 3.4% Due 5/15/2025 MN15 3.400% 05/15/25		08/12/2019	BARCLAYS		691,248	665,000	5,590
00206R-CR-1	AT&T INC BASIC 2.800% 02/17/21		12/12/2019	BANK OF NY		2,016,700	2,000,000	18,511
00206R-DJ-8	AT&T INC 4 1/2% Due 3/9/2048 MS9 4.500% 03/09/48		05/14/2019	Various		17,368,335	18,250,000	139,906
00206R-HJ-4	AT&T INC BASIC 4.350% 03/01/29		06/18/2019	Various		20,785,425	19,500,000	283,475
00206R-HY-1	AT&T INC 6 5/8% Due 5/15/2029 MN15 6.625% 05/15/29		06/05/2019	Tax Free Exchange		137,391	150,000	552
00206R-JC-7	AT&T INC 6 1/2% Due 11/15/2036 MN15 6.500% 11/15/36		06/05/2019	Tax Free Exchange		33,781,800	35,000,000	126,389
00206R-JE-3	AT&T INC 6.1% Due 7/15/2040 JJ15 6.100% 07/15/40		06/05/2019	Tax Free Exchange		5,856,423	5,500,000	130,472
00206R-JK-9	AT&T INC 4.65% Due 6/1/2044 JD1 4.650% 06/01/44		06/05/2019	Tax Free Exchange		9,823,042	10,000,000	5,167
00206R-JL-7	AT&T INC 4.85% Due 7/15/2045 JJ15 4.850% 07/15/45		06/05/2019	Tax Free Exchange		4,802,239	4,700,000	88,647
00226@-AB-2	ATC HOLDING LLC ATC HOLDING LLC 4.370% 12/20/28		01/02/2019	Tax Free Exchange		20,000,000	20,000,000	14,567
002824-BF-6	ABBOTT LABORATORIES 3 3/4% Due 11/30/2026 MN30 3.750% 11/30/26		06/13/2019	GOLDMAN SACHS		1,064,420	1,000,000	1,771
00287Y-BD-0	ABBVIE INC BASIC 4.875% 11/14/48		08/01/2019	Various		13,886,047	14,825,000	240,639
00287Y-BE-8	ABBVIE INC BASIC 3.375% 11/14/21		12/05/2019	GOLDMAN SACHS		6,152,880	6,000,000	14,063
00287Y-BF-5	ABBVIE INC BASIC 4.250% 11/14/28		07/22/2019	Various		15,480,110	15,000,000	259,840
00287Y-BW-8	ABBVIE INC BASIC 3.200% 11/21/29		11/19/2019	US BANCORP INC		1,010,150	1,000,000	
003009-B@-5	ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-PACIFIC INC FD 3.730% 06/19/34		06/25/2019	Tax Free Exchange		6,000,000	6,000,000	3,730
00440E-AS-6	ACE INA HOLDINGS 3.15% Due 3/15/2025 MS15 3.150% 03/15/25		04/04/2019	BARCLAYS		1,007,930	1,000,000	2,013
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 2.495% 11/25/35		04/25/2019	Interest Capitalization		187	187	
00489L-AC-7	ACRISURE LLC BASIC 8.125% 02/15/24		12/10/2019	Various		2,901,750	2,700,000	49,292
007589-AC-8	ADVOCATE HEALTH CORP BASIC 3.387% 10/15/49		11/07/2019	CITICORP SECURITIES		19,949,440	20,000,000	
008558-AG-9	AGREE REALTY LIMITED AGREE REALTY LIMITED 4.470% 10/30/31		10/23/2019	Tax Free Exchange		8,000,000	8,000,000	5,960
008674-AH-6	AHERN RENTALS INC 7 3/8% Due 5/15/2023 MN15 7.375% 05/15/23		12/13/2019	Various		2,178,750	2,700,000	52,731
009098-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/15/39		01/02/2019	MESIROW		2,252,941	2,252,941	
00913C-AA-7	AIR MEDICAL GROUP HOLDIN BASIC 6.375% 05/15/23		12/11/2019	Various		1,515,005	1,750,000	29,821
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33		01/02/2019	PAYMENT-IN-KIND		737,443	737,443	
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		08/30/2019	Tax Free Exchange		2,871,306	2,871,306	2,607
013092-AB-7	ALBERTSONS COS LLC/SAFEW BASIC 5.875% 02/15/28		12/09/2019	Various		2,822,400	2,700,000	37,404
015271-AR-0	ALEXANDRIA REAL EST EQUITIES BASIC 3.375% 08/15/31		12/18/2019	Various		16,047,313	15,950,000	30,492
018522-L*-1	ALLETE, INC. ALLETTE, INC. 4.080% 03/01/29		03/08/2019	Tax Free Exchange		5,000,000	5,000,000	3,967
018522-L@-9	ALLETE, INC. ALLETTE, INC. 4.470% 03/01/49		03/08/2019	Tax Free Exchange		3,000,000	3,000,000	2,608
020002-BA-8	ALLSTATE CORP 4 1/2% Due 6/15/2043 JD15 4.500% 06/15/43		02/27/2019	MORGAN STANLEY		4,704,030	4,500,000	42,750
020002-BC-4	ALLSTATE CORP 4.2% Due 12/15/2046 JD15 4.200% 12/15/46		02/11/2019	Various		8,122,470	8,000,000	53,550
020002-BG-5	ALLSTATE CORP BASIC 3.850% 08/10/49		10/29/2019	Various		32,300,515	31,000,000	168,117
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3 2.920% 11/15/22		12/18/2019	Various		15,017,000	14,900,000	11,591
02005A-GM-4	AMOT 2012-1 SERIES 20173 CLASS A2 2.040% 06/15/22		05/02/2019	BREAN CAPITAL LLC		119,025	120,000	143
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35		01/30/2019	SEAPORT GROUP		3,460,521	3,201,874	19,300
022058-AA-5	ALTORFER INC. ALTORFER INC. 4.820% 12/17/30		01/02/2019	Tax Free Exchange		5,000,000	5,000,000	2,678
02209S-AN-3	ALTRIA GROUP INC 2.850% 08/09/22		08/06/2019	CREDIT SUISSE FIRST BOSTON		3,048,750	3,000,000	42,513
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		09/25/2019	Various		32,570,080	30,500,000	468,217
023135-AJ-5	AMAZON.COM INC. BASIC 2.500% 11/29/22		12/05/2019	US BANCORP INC		4,078,080	4,000,000	2,778
02361D-AR-1	AMEREN ILLINOIS CO BASIC 3.700% 12/01/47		10/17/2019	Various		46,425,130	44,500,000	534,650
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.930% 12/15/25		06/28/2019	Tax Free Exchange		1,850,000	1,850,000	2,020
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.530% 12/15/27		06/28/2019	Tax Free Exchange		11,550,000	11,550,000	11,325
025816-BF-5	AMERICAN EXPRESS 4.05% Due 12/3/2042 JD3 4.050% 12/03/42		02/27/2019	J.P. MORGAN		3,671,880	3,700,000	36,630
026874-CY-1	AIG 4 1/8% Due 2/15/2024 FA15 4.125% 02/15/24		11/19/2019	KEY BANK		2,144,860	2,000,000	22,000
026874-DA-2	AIG 4 1/2% Due 7/16/2044 JJ16 4.500% 07/16/44		12/18/2019	MORGAN STANLEY		11,581,900	10,000,000	192,500
03027X-AW-0	AMERICAN TOWER CORP - CL A BASIC 3.800% 08/15/29		12/19/2019	Various		29,400,647	27,735,000	465,444
03028P-J@-6	AMERICAN TRANSMISSION CO. LLC AMERICAN TRANSMISSIOIN CO. LLC 3.530% 05/14/31		09/12/2019	CITICORP SECURITIES		37,464,120	36,000,000	607,160
03028P-J@-6	AMERICAN TRANSMISSION CO. LLC AMERICAN TRANSMISSIOIN CO. LLC 3.530% 05/14/31		05/16/2019	Tax Free Exchange		7,000,000	7,000,000	1,373
03063#-AC-8	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR 4.100% 01/08/30		05/10/2019	Tax Free Exchange		6,000,000	6,000,000	2,050
03065F-AF-9	AmeriCredit Automobile Receiva SERIES 20171 CLASS C 2.710% 08/18/22		03/06/2019	WELLS FARGO SECURITIES LLC		994,766	1,000,000	1,506
03066L-AD-0	AmeriCredit Automobile Receiva SERIES 20182 CLASS A3 3.150% 03/20/23		04/29/2019	WELLS FARGO SECURITIES LLC		503,594	500,000	569
031100-L*-9	AMETEK INC SENIOR NOTES 3.730% 09/30/24		11/06/2019	Tax Free Exchange		10,000,000	10,000,000	37,300
031100-L@-7	AMETEK INC SENIOR NOTES 3.830% 09/30/26		11/06/2019	Tax Free Exchange		4,000,000	4,000,000	15,320
03522A-AG-5	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1 3.650% 02/01/26		05/15/2019	Tax Free Exchange		16,136,551	16,000,000	168,711
03522A-AH-3	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.700% 02/01/36		05/15/2019	Tax Free Exchange		37,007,059	35,500,000	482,011

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 4.900% 02/01/46		12/18/2019	CREDIT SUISSE FIRST BOSTON		5,942,950	5,000,000	94,597
03522A-AJ-9	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 4.900% 02/01/46		05/15/2019	Tax Free Exchange		60,378,587	56,000,000	792,711
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR BASIC 5.550% 01/23/49		05/13/2019	CITICORP SECURITIES		5,555,650	5,000,000	86,333
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR BASIC 3.500% 01/12/24		08/07/2019	CITICORP SECURITIES		5,279,000	5,000,000	13,125
035240-AL-4	ANHEUSER-BUSCH INBEV WOR BASIC 4.000% 04/13/28		05/16/2019	Various		24,533,560	24,000,000	60,889
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 01/23/29		12/19/2019	Various		32,121,120	29,000,000	433,503
03524B-AE-6	ANHEUSER-BUSCH INBEV FIN BASIC 3.700% 02/01/24		08/12/2019	MILLENIUM ADVISORS		265,323	250,000	334
037389-BB-8	AON CORP BASIC 4.500% 12/15/28		02/21/2019	CANTOR FITZGERALD & CO INC		10,354,900	10,000,000	102,500
037411-BA-2	APACHE CORP. 4 3/4% Due 4/15/2043 AO15 4.750% 04/15/43		12/17/2019	J.P. MORGAN		9,501,500	10,000,000	84,444
037411-BF-1	APACHE CORP. BASIC 4.250% 01/15/30		12/16/2019	J.P. MORGAN		5,950,976	5,900,000	124,678
03764B-AB-1	APEX TOOL / BC MOUNTAIN BASIC 9.000% 02/15/23		12/17/2019	Various		4,207,250	4,700,000	154,950
03765H-AB-7	APOLLO MANAGEMENT HOLDIN 4.4% Due 5/27/2026 MN27 4.400% 05/27/26		09/19/2019	Various		1,918,649	1,850,000	23,320
03765H-AD-3	APOLLO MANAGEMENT HOLDIN BASIC 4.872% 02/15/29		03/07/2019	Various		17,515,775	17,500,000	29,706
037833-DL-1	APPLE COMPUTER INC BASIC 1.700% 09/11/22		12/04/2019	MORGAN STANLEY		4,995,250	5,000,000	20,069
03789X-AD-0	DIN 2014-1 SERIES 20191A CLASS A2I 4.194% 06/07/49		05/28/2019	Various		3,500,000	3,500,000	
038222-AL-9	APPLIED MATERIALS INC 3.300% 04/01/27		02/08/2019	WELLS FARGO SECURITIES LLC		4,967,050	5,000,000	60,042
038222-AM-7	APPLIED MATERIALS INC BASIC 4.350% 04/01/47		03/20/2019	Various		28,437,330	28,000,000	534,083
03939C-AA-1	ARCH CAPITAL FINANCE LLC BASIC 4.011% 12/15/26		09/19/2019	Various		6,333,560	6,000,000	63,508
039483-BH-4	ARCHER DANIELS BASIC 4.016% 04/16/43		12/10/2019	Various		51,135,003	44,250,000	828,930
039483-BM-3	ARCHER DANIELS BASIC 3.750% 09/15/47		12/05/2019	Various		9,629,618	8,750,000	49,479
039483-BQ-4	ARCHER DANIELS BASIC 4.500% 03/15/49		10/17/2019	Various		24,208,891	22,300,000	198,481
040555-CX-0	ARIZONA PUBLIC SERVICE CO BASIC 4.200% 08/15/48		10/23/2019	Various		5,387,461	5,350,000	22,108
040555-CY-8	ARIZONA PUBLIC SERVICE CO BASIC 4.250% 03/01/49		02/26/2019	BARCLAYS		14,997,450	15,000,000	
040555-CZ-5	ARIZONA PUBLIC SERVICE CO BASIC 2.600% 08/15/29		10/22/2019	KEY BANK		2,004,040	2,000,000	9,389
040555-DA-9	ARIZONA PUBLIC SERVICE CO BASIC 3.500% 12/01/49		11/20/2019	Various		10,194,700	10,000,000	1,944
049560-AQ-8	ATMOS ENERGY CORP BASIC 4.125% 03/15/49		11/05/2019	Various		35,642,450	35,000,000	29,792
049560-AS-4	ATMOS ENERGY CORP BASIC 3.375% 09/15/49		10/31/2019	Various		25,120,090	24,275,000	35,422
05237*-AA-2	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY 4.090% 01/15/21		06/26/2019	STONECASTLE SECURITIES LLC		2,993,670	3,000,000	2,893
05237*-AC-8	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY 4.450% 01/15/23		06/26/2019	STONECASTLE SECURITIES LLC		2,016,900	2,000,000	2,089
05237*-AE-4	AUSTIN POWDER HOLDINGS COMPANY AUSTIN POWDER HOLDINGS COMPANY 4.600% 01/15/25		06/26/2019	STONECASTLE SECURITIES LLC		3,041,580	3,000,000	3,233
05348E-AU-3	AVALONBAY COMMUNITIES BASIC 3.500% 11/15/24		08/09/2019	BANK OF AMERICA		1,596,855	1,500,000	12,833
05348E-BF-5	AVALONBAY COMMUNITIES BASIC 3.300% 06/01/29		07/29/2019	WELLS FARGO SECURITIES LLC		2,087,940	2,000,000	13,475
05351W-AB-9	AVANGRID INC BASIC 3.800% 06/01/29		05/14/2019	MITSUBISHI SECURITIES		13,980,120	14,000,000	
05352A-AC-4	AVANTOR INC BASIC 9.000% 10/01/25		12/17/2019	GOLDMAN SACHS		1,344,000	1,200,000	23,400
05377R-BX-1	AESOP 2012-1A SERIES 20151A CLASS A 2.500% 07/20/21		12/20/2019	Various		14,979,006	14,960,000	4,156
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO 4.350% 04/20/28		04/03/2019	Various		5,205,048	5,200,000	93,018
054561-AJ-4	AXA EQUITABLE HOLDINGS I 4.35% Due 4/20/2028 AO 4.350% 04/20/28		01/23/2019	Various		9,383,683	9,400,000	105,633
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO 5.000% 04/20/48		01/23/2019	Tax Free Exchange		16,089,979	16,400,000	211,833
05491Y-AA-8	BANC OF AMERICA MERRILL LYNCH SERIES 2018PARK CLASS A 4.091% 08/10/38		05/01/2019	Various		8,014,389	7,656,154	14,354
05492P-AQ-1	BANC OF AMERICA MERRILL LYNCH SERIES 2019BPR CLASS AMP 3.287% 11/05/32		12/05/2019	BANK OF AMERICA		15,449,910	15,000,000	21,913
05508R-AE-6	B&G FOODS INC BASIC 5.250% 04/01/25		12/10/2019	Various		8,145,835	8,200,000	120,983
05526D-BH-7	BAT CAPITAL CORP BASIC 3.462% 09/06/29		12/19/2019	Various		30,604,745	30,750,000	251,861
05526D-BK-0	BAT CAPITAL CORP BASIC 4.758% 09/06/49		12/12/2019	Various		20,232,600	20,000,000	239,222
05586V-AD-4	BMW Vehicle Lease Trust SERIES 20191 CLASS A4 2.920% 08/22/22		11/12/2019	TD SECURITIES		1,620,938	1,600,000	3,115
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32		03/07/2019	MESIROW		9,082,032	9,225,020	6,350
05723K-AD-2	BAKER HUGHES LLC/CO-OBL BASIC 2.773% 12/15/22		12/04/2019	MORGAN STANLEY		2,037,920	2,000,000	26,344
06035R-AS-5	BANK SERIES 2018BN14 CLASS A4 4.231% 09/15/60		02/20/2019	BANK OF AMERICA		4,232,344	4,000,000	9,872
06051G-GF-0	BAFC 2004-2 3.824% 01/20/28		04/24/2019	GOLDMAN SACHS		10,189,600	10,000,000	101,973
06051G-GG-8	BAFC 2004-2 BASIC 4.443% 01/20/48		02/15/2019	Various		21,722,320	21,000,000	63,930
06051G-HA-0	BAFC 2004-2 BASIC 3.946% 01/23/49		10/22/2019	Various		26,608,645	23,500,000	202,616
06051G-HM-4	BAFC 2004-2 BASIC 4.271% 07/23/29		01/24/2019	BANK OF AMERICA		5,075,650	5,000,000	2,966
06051G-HS-1	BAFC 2004-2 BASIC 4.330% 03/15/50		12/09/2019	Various		15,962,045	14,500,000	142,048
06051G-HV-4	BAFC 2004-2 BASIC 3.194% 07/23/30		09/16/2019	CITICORP SECURITIES		2,036,240	2,000,000	9,759
06406Y-AA-0	BANK OF NY MELLON CORP BASIC 3.300% 08/23/29		03/11/2019	KEY BANK		4,218,214	4,300,000	7,883
065402-BF-5	BANK SERIES 2019BN18 CLASS AS 3.826% 05/15/62		05/21/2019	BANK OF AMERICA		11,047,587	10,726,000	34,198
065403-BF-3	BANK SERIES 2019BN17 CLASS AS 3.976% 04/15/52		03/21/2019	MORGAN STANLEY		8,239,345	8,000,000	2,651
065404-BB-0	BANK SERIES 2018BN10 CLASS A5 3.688% 02/15/61		02/22/2019	BANK OF AMERICA		8,645,430	8,500,000	21,769
065405-AE-2	BANK SERIES 2019BN16 CLASS A4 4.005% 02/15/52		02/27/2019	Various		10,713,433	10,294,000	27,199
065405-AF-9	BANK SERIES 2019BN16 CLASS AS 4.267% 02/15/52		02/01/2019	WELLS FARGO SECURITIES LLC		5,149,765	5,000,000	11,853
06540B-BD-0	BANK SERIES 2019BN21 CLASS A5 2.851% 10/15/52		09/27/2019	BANK OF AMERICA		5,149,875	5,000,000	8,711
06540B-BG-3	BANK SERIES 2019BN21 CLASS AS 3.093% 10/15/52		09/27/2019	BANK OF AMERICA		5,149,830	5,000,000	9,451
06540V-BE-4	BANK SERIES 2019BN24 CLASS AS 3.283% 11/15/62		12/11/2019	BANK OF AMERICA		6,179,658	6,000,000	9,849
06540W-BD-4	BANK SERIES 2019BN19 CLASS A3 3.183% 08/15/61		07/23/2019	WELLS FARGO SECURITIES LLC		10,299,660	10,000,000	6,189
06541W-AX-0	BANK SERIES 2017BNK5 CLASS A5 3.390% 06/01/60		02/15/2019	BANK OF AMERICA		4,820,775	4,845,000	8,669
06742L-AN-3	DROCK 2014-3 2.067% 03/15/23		12/19/2019	TD SECURITIES		9,005,977	9,000,000	3,622

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06887#-AB-7	BARRY WEHMILLER COMPANIES INC 3.68% Due 10/3/2023 A03 3.680% 10/03/23		05/02/2019	STONECASTLE SECURITIES LLC		1,039,070	1,050,000	4,508
07124#-AA-0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, 3.520% 10/15/39		10/04/2019	Tax Free Exchange		20,541,000	20,541,000	14,059
07332V-BD-6	BBCMS 2017-C1 A4 367% 02/15/50 3.674% 02/15/50		02/22/2019	BARCLAYS		7,115,664	7,000,000	17,860
07335B-AA-4	BCPE CYCLE MERGER SUB II BASIC 10.625% 07/15/27		12/19/2019	Various		7,742,661	7,800,000	39,962
073685-AD-1	BEACON ROOFING SUPPLY INC BASIC 4.875% 11/01/25		12/09/2019	Various		2,643,000	2,700,000	38,594
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1 2.519% 08/25/35		12/18/2019	BANK OF AMERICA		9,369,256	9,980,566	16,828
07556Q-BR-5	BEAZER HOMES USA BASIC 5.875% 10/15/27		12/18/2019	MARKET AXESS		1,216,419	1,200,000	11,774
075887-BV-0	BECTON DICKINSON & CO 3.363% 06/06/24		04/29/2019	Various		11,130,559	11,113,000	150,530
075887-BW-8	BECTON DICKINSON & CO BASIC 3.700% 06/06/27		12/19/2019	Various		22,447,360	22,000,000	117,783
075887-BX-6	BECTON DICKINSON & CO 4.669% 06/06/47		12/18/2019	Various		18,263,265	16,500,000	104,858
08162B-BE-1	BENCHMARK MORTGAGE TRUST SERIES 2019B11 CLASS A5 3.542% 05/15/52		05/22/2019	J.P. MORGAN		12,359,996	12,000,000	18,891
08162F-AG-8	BENCHMARK MORTGAGE TRUST SERIES 2019B12 CLASS AS 3.419% 08/15/52		07/19/2019	CITICORP SECURITIES		9,784,934	9,500,000	6,315
08162V-AG-3	BENCHMARK MORTGAGE TRUST SERIES 2019B10 CLASS AM 3.979% 03/15/62		03/21/2019	DEUTSCHE BANK		9,269,802	9,000,000	9,948
084653-E@-9	THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS COMPANY 4.070% 01/15/29		01/18/2019	Tax Free Exchange		8,000,000	8,000,000	2,713
096630-AG-3	BOARDWALK PIPELINES LP BASIC 4.800% 05/03/29		05/06/2019	Various		19,990,860	20,000,000	4,667
10112R-AS-3	BOSTON PROPERTIES LP BASIC 4.125% 05/15/21		10/30/2019	TD SECURITIES		2,052,820	2,000,000	38,042
10112R-BB-9	BOSTON PROPERTIES LP BASIC 3.400% 06/21/29		12/19/2019	GOLDMAN SACHS		5,218,100	5,000,000	944
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC 4.700% 03/01/49		02/21/2019	BANK OF AMERICA		2,482,850	2,500,000	
101137-AX-5	BOSTON SCIENTIFIC CORP BASIC 4.000% 03/01/29		02/21/2019	BARCLAYS		6,976,480	7,000,000	
10240*-AA-7	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC 3.920% 09/30/38		12/23/2019	Tax Free Exchange		23,000,000	23,000,000	17,531
10334#-AG-7	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT 4.640% 03/12/27		03/18/2019	Tax Free Exchange		7,000,000	7,000,000	4,511
10373Q-AE-0	BP CAP MARKETS AMERICA BASIC 4.234% 11/06/28		12/19/2019	Various		21,794,445	20,300,000	223,873
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27		06/18/2019	Various		12,928,969	13,900,000	221,746
110122-BG-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		12/05/2019	BANK OF AMERICA		7,453,770	7,213,000	74,234
110122-BG-2	BRISTOL-MYERS SQUIBB CO 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		11/22/2019	Tax Free Exchange		1,865,490	1,900,000	16,638
110122-BK-3	BRISTOL-MYERS SQUIBB CO 3.25% Due 2/20/2023 FA20 3.250% 02/20/23		11/22/2019	Tax Free Exchange		6,047,463	5,900,000	49,003
110122-BM-9	BRISTOL-MYERS SQUIBB CO 3 5/8% Due 5/15/2024 MN15 3.625% 05/15/24		11/22/2019	Tax Free Exchange		18,281,785	18,200,000	12,828
110122-BN-7	BRISTOL-MYERS SQUIBB CO 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		11/22/2019	Tax Free Exchange		8,753,950	8,800,000	91,881
110122-BQ-0	BRISTOL-MYERS SQUIBB CO 3.9% Due 2/20/2028 3.900% 02/20/28		11/22/2019	Tax Free Exchange		4,087,580	4,000,000	39,867
110122-BS-6	BRISTOL-MYERS SQUIBB CO 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		11/22/2019	Tax Free Exchange		47,764,118	46,300,000	654,952
110122-BV-9	BRISTOL-MYERS SQUIBB CO 4.35% Due 11/15/2047 MN15 4.350% 11/15/47		11/22/2019	Tax Free Exchange		6,596,595	7,300,000	6,175
110122-BW-7	BRISTOL-MYERS SQUIBB CO 4.55% Due 2/20/2048 FA20 4.550% 02/20/48		11/22/2019	Tax Free Exchange		25,097,602	25,100,000	291,857
110122-BY-3	BRISTOL-MYERS SQUIBB CO BASIC 2.600% 05/16/22		09/23/2019	SUNTRUST EQUITABLE		2,542,975	2,500,000	23,292
110122-CB-2	BRISTOL-MYERS SQUIBB CO BASIC 3.400% 07/26/29		07/16/2019	Various		10,644,930	10,500,000	17,378
110122-CD-8	BRISTOL-MYERS SQUIBB CO BASIC 4.250% 10/26/49		10/16/2019	Various		131,468,720	126,000,000	489,813
11120V-AH-6	BRIXMOR OPERATING PART BASIC 4.125% 05/15/29		05/15/2019	Various		7,994,700	8,000,000	802
11133T-AD-5	BROADRIDGE FINANCIAL SOLUTION BASIC 2.900% 12/01/29		12/19/2019	Various		12,985,860	13,000,000	5,639
11134L-AF-6	BROADCOM CRP / CAYMN FI 3.625% 01/15/24		11/01/2019	CITICORP SECURITIES		823,952	800,000	8,861
11135F-AB-7	BROADCOM INC BASIC 4.750% 04/15/29		11/21/2019	Various		42,863,905	41,500,000	113,340
11135F-AE-1	BROADCOM INC BASIC 4.250% 04/15/26		11/07/2019	BANK OF AMERICA		4,953,348	4,750,000	15,141
116794-B@-6	BRUKER CORPORATION BRUKER CORPORATION 1.010% 12/11/29		12/23/2019	Tax Free Exchange		12,182,736	12,210,012	4,111
12470@-AA-2	CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE REIT 2 2.930% 10/03/29		10/09/2019	Tax Free Exchange		12,000,000	12,000,000	5,860
124857-AX-1	CBS CORP 3.7% Due 06/01/2028 JD1 3.700% 06/01/28		08/01/2019	Tax Free Exchange		147,876	150,000	925
124857-AY-9	CBS CORP BASIC 2.900% 06/01/23		08/12/2019	CREDIT SUISSE FIRST BOSTON		604,359	595,000	3,499
124857-AZ-6	CBS CORP BASIC 4.200% 06/01/29		05/02/2019	CITICORP SECURITIES		1,800,173	1,785,000	12,703
1248EP-BX-0	CCO HLDGS LLC/ CAP CORP BASIC 5.000% 02/01/28		12/19/2019	BARCLAYS		1,053,750	1,000,000	19,722
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST SERIES 2018CD7 CLASS A4 4.279% 08/15/51		03/08/2019	DEUTSCHE BANK		1,858,828	1,750,000	2,288
125354-AA-8	CGRBS 2013-VN05 3.369% Due 3/13/2035 Mo-1 3.369% 03/13/35		10/21/2019	BANK OF AMERICA		114,125	110,000	226
125523-BJ-8	CIGNA CORP CI 3.875 10/15/2047 A015 3.875% 10/15/47		10/11/2019	Tax Free Exchange		12,016,198	13,000,000	246,278
125523-CE-8	CIGNA CORP 4.8% Due 7/15/2046 JJ15 4.800% 07/15/46		10/11/2019	Tax Free Exchange		12,814,292	12,100,000	138,747
12572Q-AH-8	CHICAGO MERCANTILE EXCHANGE BASIC 4.150% 06/15/48		01/09/2019	BARCLAYS		3,441,854	3,400,000	10,191
12594M-BC-1	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4 3.091% 10/10/49		04/30/2019	GOLDMAN SACHS		12,958,867	13,000,000	1,116
12595E-AD-7	COMM MORTGAGE TRUST SERIES 2017COR2 CLASS A3 3.510% 09/10/50		02/13/2019	CREDIT SUISSE FIRST BOSTON		98,957	100,000	137
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38		10/28/2019	Tax Free Exchange		9,802,304	9,802,304	
126117-AV-2	CNA FINANCIAL BASIC 3.900% 05/01/29		05/02/2019	Various		11,093,181	11,100,000	
126307-AY-3	CSC HOLDINGS LLC BASIC 7.500% 04/01/28		12/10/2019	Various		1,357,625	1,200,000	21,750
12637B-AE-1	CNH Equipment Trust SERIES 2017B CLASS A4 2.170% 04/17/23		10/23/2019	MITSUBISHI SECURITIES		966,696	965,000	582
126408-HM-8	CSX CORP BASIC 4.250% 03/15/29		12/19/2019	Various		41,038,663	37,700,000	217,777
126408-HQ-9	CSX CORP BASIC 2.400% 02/15/30		09/04/2019	PIERPONT SECURITIES		1,500,150	1,500,000	
126408-HR-7	CSX CORP BASIC 3.350% 09/15/49		11/07/2019	Various		29,556,317	30,500,000	123,950
12653V-AA-4	CREDIT SUISSE MORTGAGE TRUST SERIES 2019ICE4 CLASS A 2.723% 05/15/36		05/28/2019	Various		15,000,000	15,000,000	
12655T-BP-3	COMM MORTGAGE TRUST SERIES 2019GC44 CLASS AM 3.263% 08/15/57		11/19/2019	DEUTSCHE BANK		11,329,787	11,000,000	10,967
126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION 5.361% 10/10/27		12/18/2019	IMPERIAL CAPITAL		5,326,104	4,957,375	7,382
126650-CX-6	CVS CAREMARK CORP BASIC 4.300% 03/25/28		07/24/2019	Various		42,497,095	41,500,000	318,976
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		12/19/2019	Various		18,978,130	19,000,000	57,778

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2 2.645% 08/25/47		07/26/2019	BANK OF AMERICA		5,081,079	5,158,456	2,225
12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST 5.550% 07/10/35		02/13/2019	Tax Free Exchange		14,000,000	14,000,000	6,475
133131-AX-0	CAMDEN PROPERTY TRUST BASIC 3.150% 07/01/29		10/23/2019	WELLS FARGO SECURITIES LLC		4,194,240	4,000,000	44,800
133434-AB-6	CAMERON LNG LLC BASIC 3.302% 01/15/35		12/05/2019	J.P. MORGAN		10,000,000	10,000,000	
14041N-FN-6	COMET 2016-A3 SERIES 2017A4 CLASS A4 1.990% 07/17/23		12/18/2019	Various		26,504,434	26,500,000	7,490
14065H-AA-3	CAPITOL INV MERGER SUB 2 BASIC 10.000% 08/01/24		12/04/2019	Various		2,241,500	2,200,000	64,500
141781-BJ-2	CARGILL INC BASIC 3.875% 05/23/49		10/10/2019	Various		27,070,290	26,400,000	79,093
141781-BK-9	CARGILL INC BASIC 3.250% 05/23/29		05/21/2019	BANK OF AMERICA		4,966,650	5,000,000	
144531-DP-2	CARR 2006-NC1 SERIES 2005NC5 CLASS M2 2.305% 10/25/35		01/16/2019	MORGAN STANLEY		9,293,750	10,000,000	19,207
144531-EY-2	CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25 2.192% 01/25/36		10/30/2019	MORGAN STANLEY		4,271,660	4,500,000	1,945
144531-FP-0	CARR 2006-NC1 SERIES 2006OPT1 CLASS M2 2.165% 02/25/36		05/24/2019	BANK OF AMERICA		1,812,500	2,000,000	158
144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3 1.955% 04/25/36		08/29/2019	BANK OF AMERICA		10,704,692	11,223,793	5,725
14456#-AF-3	CARRIX, INC CARRIX, INC 4.090% 07/31/32		11/26/2019	Tax Free Exchange		3,000,000	3,000,000	2,045
14456#-AG-1	CARRIX, INC CARRIX, INC 4.190% 07/31/34		11/26/2019	Tax Free Exchange		1,500,000	1,500,000	1,048
149123-CD-1	CATERPILLAR INC. 4.3% Due 5/15/2044 MN15 4.300% 05/15/44		12/05/2019	Various		16,737,780	14,000,000	28,189
149123-CF-6	CATERPILLAR INC. BASIC 3.250% 09/19/49		10/08/2019	Various		26,060,100	25,000,000	46,493
149123-CG-4	CATERPILLAR INC. BASIC 2.600% 09/19/29		09/16/2019	CITICORP SECURITIES		4,992,550	5,000,000	
14913Q-2T-5	CATERPILLAR FINL SERVICE BASIC 2.950% 02/26/22		12/05/2019	PARIBAS SECURITIES		3,069,360	3,000,000	25,321
15189T-AX-5	CENTERPOINT ENERGY INC BASIC 2.950% 03/01/30		11/20/2019	Various		3,475,975	3,500,000	26,878
15189X-AN-8	CENTERPOINT ENER HOUSTON 4 1/2% Due 4/1/2044 AO1 4.500% 04/01/44		02/27/2019	BANK OF AMERICA		4,043,960	3,800,000	71,250
15189X-AS-7	CENTERPOINT ENER HOUSTON BASIC 3.950% 03/01/48		10/17/2019	Various		23,178,131	20,885,000	149,305
15189X-AT-5	CENTERPOINT ENER HOUSTON BASIC 4.250% 02/01/49		05/23/2019	Various		66,687,070	64,000,000	370,458
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28		07/24/2019	Various		14,819,404	14,300,000	200,492
161175-BQ-6	CHARTER COMM OPT LLC/CAP BASIC 4.500% 02/01/24		08/06/2019	Various		15,705,000	15,000,000	137,625
161571-HE-7	CHAIT 2016-A4 1.49% Due 7/15/2022 Mo-15 1.490% 07/15/22		08/22/2019	BARCLAYS		15,531,036	15,595,000	7,100
161571-HJ-6	CHAIT 2016-A4 SERIES 2017A1 CLASS A 2.037% 01/15/22		12/23/2019	CITICORP SECURITIES		11,489,244	11,487,000	5,207
165303-G#-9	CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES CORP 2.980% 12/20/34		12/27/2019	Tax Free Exchange		25,000,000	25,000,000	14,486
172967-HT-1	CITIGROUP INC 3 3/4% Due 6/16/2024 JD16 3.750% 06/16/24		04/29/2019	BANK OF AMERICA		20,584,000	20,000,000	281,250
172967-LJ-8	CITIGROUP INC BASIC 4.281% 04/24/48		10/04/2019	Various		23,968,900	20,000,000	390,047
172967-LS-8	CITIGROUP INC BASIC 3.520% 10/27/28		12/19/2019	Various		38,771,414	36,950,000	266,464
172967-LW-9	CITIGROUP INC BASIC 4.075% 04/23/29		02/22/2019	Various		15,183,750	15,000,000	208,278
172967-MD-0	CITIGROUP INC BASIC 4.650% 07/23/48		10/10/2019	Various		73,642,200	67,000,000	567,558
172967-ME-8	CITIGROUP INC BASIC 3.980% 03/20/30		07/30/2019	CITICORP SECURITIES		7,996,750	7,500,000	108,621
17302W-AB-4	CITGO HOLDING INC BASIC 9.250% 08/01/24		12/09/2019	JEFFERIES & COMPANY INC.		2,326,500	2,200,000	59,097
17305E-GB-5	CCCIT 2016-A1 SERIES 2017A3 CLASS A3 1.920% 04/07/22		12/11/2019	TD SECURITIES		4,414,862	4,414,000	15,537
17305E-GK-5	CCCIT 2016-A1 SERIES 2018A1 CLASS A1 2.490% 01/20/23		12/23/2019	Various		18,316,198	18,193,000	196,302
17320D-AG-3	CGCMT 2013-GC11 SERIES 2013GC11 CLASS A4 3.093% 04/10/46		11/19/2019	BREAN CAPITAL LLC		1,031,758	1,000,000	1,718
17325F-AY-4	CITIBANK NA BASIC 2.844% 05/20/22		12/04/2019	MORGAN STANLEY		4,048,160	4,000,000	5,056
17325G-AF-3	CGCMT 2016-C3 3.366% Due 11/15/2049 Mo-1 3.366% 11/15/49		01/23/2019	KEY BANK		889,734	925,000	2,076
18469#-AB-8	CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 AO15 4.510% 10/15/23		10/08/2019	Tax Free Exchange		6,754,987	6,754,987	146,401
18469#-AC-6	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 AO15 4.660% 10/15/25		10/08/2019	Tax Free Exchange		4,528,696	4,528,696	101,415
20030N-BV-2	COMCAST CORP. 1 5/8% Due 1/15/2022 JJ15 1.625% 01/15/22		12/04/2019	MORGAN STANLEY		4,986,900	5,000,000	31,823
20030N-CC-3	COMCAST CORP. BASIC 3.969% 11/01/47		04/30/2019	CREDIT SUISSE FIRST BOSTON		19,437,300	20,000,000	192,938
20030N-CK-5	COMCAST CORP. BASIC 4.000% 03/01/48		06/19/2019	Various		10,288,572	10,000,000	122,222
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48		05/09/2019	Various		15,734,664	15,200,000	188,731
20030N-CT-6	COMCAST CORP. BASIC 4.150% 10/15/28		12/11/2019	Various		24,834,997	22,700,000	262,280
20048E-BA-8	COMM 2013-LC6 3.282% Due 1/10/2046 Mo-1 3.282% 01/10/46		10/29/2019	KEY BANK		1,272,502	1,240,000	3,391
202795-JJ-0	COMMONWEALTH EDISON CO 3.65% Due 6/15/2046 JD15 3.650% 06/15/46		10/04/2019	PARIBAS SECURITIES		5,515,250	5,000,000	57,285
205887-CA-8	CONAGRA FOODS INC BASIC 4.300% 05/01/24		04/29/2019	CREDIT SUISSE FIRST BOSTON		15,599,250	15,000,000	
205887-CC-4	CONAGRA FOODS INC BASIC 4.850% 11/01/28		06/13/2019	STIFEL NICOLAUS		1,095,730	1,000,000	6,197
205887-CE-0	CONAGRA FOODS INC BASIC 5.400% 11/01/48		03/21/2019	BANK OF AMERICA		5,123,772	5,200,000	119,340
207597-EG-6	CONNECTICUT LIGHT & POWER CO 4.3% Due 4/15/2044 AO15 4.300% 04/15/44		06/10/2019	WELLS FARGO SECURITIES LLC		10,996,000	10,000,000	68,083
207597-EL-5	CONNECTICUT LIGHT & POWER CO BASIC 4.000% 04/01/48		10/16/2019	Various		24,773,481	21,380,000	38,187
20826F-AQ-9	CONOCOPHILLIPS COMPANY 4.95% Due 3/15/2026 MS15 4.950% 03/15/26		01/30/2019	GOLDMAN SACHS		5,448,700	5,000,000	93,500
20903X-AE-3	CONSOLIDATED COMMUNICATI BASIC 6.500% 10/01/22		12/10/2019	Various		7,026,263	7,700,000	128,108
21036P-AX-6	CONSTELLATION BRANDS INC BASIC 3.200% 02/15/23		08/07/2019	MORGAN STANLEY		2,578,575	2,500,000	38,667
21036P-AY-4	CONSTELLATION BRANDS INC BASIC 3.600% 02/15/28		06/13/2019	GOLDMAN SACHS		1,016,940	1,000,000	12,200
21036P-AZ-1	CONSTELLATION BRANDS INC BASIC 4.100% 02/15/48		05/14/2019	BANK OF AMERICA		923,200	1,000,000	10,364
21036P-BC-1	CONSTELLATION BRANDS INC BASIC 4.650% 11/15/28		05/06/2019	WELLS FARGO SECURITIES LLC		6,464,040	6,000,000	146,475
21036P-BD-9	CONSTELLATION BRANDS INC BASIC 5.250% 11/15/48		01/18/2019	GOLDMAN SACHS		4,489,380	4,500,000	55,125
21036P-BE-7	CONSTELLATION BRANDS INC BASIC 3.150% 08/01/29		10/30/2019	WELLS FARGO SECURITIES LLC		6,614,010	6,500,000	52,325
210518-CX-2	CONSUMER ENERGY 4.35% Due 8/31/2064 FA31 4.350% 08/31/64		03/15/2019	SUSQUEHANNA		5,132,200	5,000,000	12,688
210518-DA-1	CONSUMER ENERGY BASIC 3.950% 07/15/47		10/10/2019	PIERPONT SECURITIES		4,265,952	3,700,000	36,538
210518-DD-5	CONSUMER ENERGY BASIC 4.350% 04/15/49		01/07/2019	WELLS FARGO SECURITIES LLC		3,690,610	3,500,000	23,683
210518-DE-3	CONSUMER ENERGY BASIC 3.750% 02/15/50		10/03/2019	KEY BANK		5,687,900	5,000,000	27,083

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
210518-DF-0	CONSUMER ENERGY BASIC 3.100% 08/15/50		10/10/2019	Various		14,288,280	14,200,000	51,357
21867*-AB-4	CORE LABORATORIES (US) INTERES SERIES 2011 SENIOR NOTES 4.110% 09/30/23		03/26/2019	STONECASTLE SECURITIES LLC		2,010,480	2,000,000	913
21871@-AC-4	CORESITE, LP CORESITE, LP 4.110% 04/17/26		04/23/2019	Tax Free Exchange		6,000,000	6,000,000	4,110
21871@-AD-2	CORESITE, LP CORESITE, LP 4.310% 04/17/29		04/03/2019	CITICORP SECURITIES		4,000,000	4,000,000	
21871@-AD-2	CORESITE, LP CORESITE, LP 4.310% 04/17/29		04/23/2019	Tax Free Exchange		3,000,000	3,000,000	2,155
21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC 4.430% 01/31/40		01/02/2019	J.P. MORGAN		7,946,450	7,946,450	
221644-AA-5	COTT HOLDINGS INC 5.500% 04/01/25		02/14/2019	BARCLAYS		4,975,000	5,000,000	105,417
22279#-AD-6	COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES INCORPORATE 3.860% 07/06/28		06/26/2019	Tax Free Exchange		9,000,000	9,000,000	6,755
22663A-AA-7	ORTHO-CLINICAL INC/SA 6 5/8% Due 5/15/2022 MN15 6.625% 05/15/22		12/09/2019	Various		2,161,500	2,200,000	32,242
22945D-AG-8	CSAIL COMMERCIAL MORTGAGE TRUS SERIES 2019C15 CLASS A4 4.053% 03/15/52		02/28/2019	CREDIT SUISSE FIRST BOSTON		25,749,975	25,000,000	14,073
23242H-AF-9	Countrywide Asset-Backed Certi SERIES 2006BC3 CLASS M2 2.125% 02/25/37		08/22/2019	BANK OF AMERICA		1,752,500	2,000,000	
233046-AJ-0	DNKN 2015-1A SERIES 20191A CLASS A2I 3.787% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL		17,910,000	17,910,000	
23307D-BA-0	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS A4 4.466% 10/15/51		02/27/2019	BANK OF AMERICA		14,372,541	13,360,000	31,014
23312V-AF-3	DBJPM 2016-C3 2.89% Due 9/10/2049 Mo-1 2.890% 09/10/49		02/14/2019	KEY BANK		1,935,469	2,000,000	2,890
23338V-AD-8	DTE ELECTRIC CO 4.3% Due 7/1/2044 JJ1 4.300% 07/01/44		12/04/2019	Various		15,138,985	12,700,000	234,804
23338V-AE-6	DTE ELECTRIC CO 3.7% Due 3/15/2045 MS15 3.700% 03/15/45		10/16/2019	BANK OF AMERICA		6,034,515	5,500,000	18,243
23338V-AG-1	DTE ELECTRIC CO BASIC 3.750% 08/15/47		06/10/2019	SCOTIA CAPITAL		2,231,504	2,200,000	26,813
23338V-AH-9	DTE ELECTRIC CO BASIC 4.050% 05/15/48		10/22/2019	Various		8,106,130	7,000,000	121,838
23338V-AJ-5	DTE ELECTRIC CO BASIC 3.950% 03/01/49		10/15/2019	Various		63,207,150	61,000,000	84,486
23386#-AU-6	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC 4.930% 01/03/31		01/08/2019	Tax Free Exchange		5,000,000	5,000,000	3,424
23386#-AV-4	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC 5.030% 01/03/34		01/08/2019	Tax Free Exchange		1,000,000	1,000,000	699
240019-BT-5	DAYTON POWER & LIGHT CO BASIC 3.950% 06/15/49		07/24/2019	Various		29,511,452	29,400,000	21,944
24422E-UU-1	JOHN DEERE CAPITAL CORP BASIC 3.450% 03/07/29		03/04/2019	HSBC SECURITIES INC.		2,492,250	2,500,000	
24618#-AM-2	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, INC 4.640% 03/18/29		03/29/2019	Tax Free Exchange		5,000,000	5,000,000	7,089
25150U-AA-6	DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1 3.009% 04/25/47		06/25/2019	MORGAN STANLEY		2,035,321	2,128,440	5,032
25245B-AA-5	DIAGEO INVESTMENT CORP 4 1/4% Due 5/11/2042 MN11 4.250% 05/11/42		02/21/2019	RBC CAPITAL MARKETS		9,351,630	9,000,000	110,500
254683-BP-9	DCENT 2016-A4 SERIES 2015A2 CLASS A 1.900% 10/17/22		08/28/2019	Various		12,802,589	12,810,000	8,241
254683-BU-8	DCENT 2016-A4 SERIES 2016A3 CLASS A3 1.850% 10/16/23		12/19/2019	DEUTSCHE BANK		15,000,586	15,000,000	6,167
254683-CJ-2	DCENT 2016-A4 SERIES 2018A6 CLASS A6 2.127% 03/15/26		11/12/2019	J.P. MORGAN		1,997,734	2,000,000	3,852
254687-CK-0	DISNEY WALT PRODUCTIONS 4 1/2% Due 2/15/2021 FA15 4.500% 02/15/21		11/27/2019	Tax Free Exchange		5,112,962	5,000,000	63,850
254687-CZ-7	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24 MS 3.700% 09/15/24		11/26/2019	Tax Free Exchange		8,839,574	8,745,000	63,814
254687-DK-9	DISNEY WALT PRODUCTIONS 3.375% 11/15/2026 MN 15 3.375% 11/15/26		11/26/2019	Tax Free Exchange		9,196,606	9,300,000	9,591
254687-DZ-6	DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15 6.200% 12/15/34		11/26/2019	Tax Free Exchange		36,302,516	37,500,000	1,039,792
254687-EB-8	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15 6.400% 12/15/35		11/26/2019	Tax Free Exchange		32,797,393	33,000,000	944,533
254687-ET-9	DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 AO1 5.400% 10/01/43		11/26/2019	Tax Free Exchange		13,074,478	13,000,000	107,250
254687-EX-0	DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 AO 15 4.950% 10/15/45		11/26/2019	Tax Free Exchange		7,444,748	6,500,000	36,644
25468P-DB-9	WALT DISNEY COMPANY/THE BASIC 4.125% 06/01/44		02/28/2019	CANTOR FITZGERALD & CO INC		4,070,520	4,000,000	40,563
254709-AL-2	DISCOVER FINANCIAL SERVICES BASIC 3.750% 03/04/25		01/29/2019	Various		4,852,350	5,000,000	76,563
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28		06/14/2019	Various		35,400,509	35,800,000	140,949
25470D-BF-5	DISCOVERY COMMUNICATIONS BASIC 4.125% 05/15/29		05/17/2019	Various		11,986,100	12,000,000	
256603-AC-5	DOLE FOOD CO INC 7.250% 06/15/25		12/11/2019	Various		6,819,460	7,550,000	184,952
26078J-AB-6	DowDuPont Inc BASIC 4.205% 11/15/23		03/20/2019	BARCLAYS		518,980	500,000	6,658
26078J-AD-2	DowDuPont Inc BASIC 4.725% 11/15/28		06/13/2019	Various		13,278,788	12,500,000	126,492
26112T-AJ-5	DOWNSTREAM DEVELOPMENT BASIC 10.500% 02/15/23		12/17/2019	MARKET AXESS		1,261,548	1,200,000	41,802
26442C-AM-6	DUKE ENERGY CAROLINAS BASIC 4.250% 12/15/41		12/12/2019	GOLDMAN SACHS		11,506,300	10,000,000	1,181
26442C-AX-2	DUKE ENERGY CAROLINAS BASIC 3.950% 11/15/28		02/22/2019	SCOTIA CAPITAL		7,830,225	7,500,000	88,875
26442E-AE-0	DUKE ENERGY OHIO INC BASIC 3.700% 06/15/46		11/06/2019	Various		16,799,537	17,575,000	124,179
26442E-AG-5	DUKE ENERGY OHIO INC BASIC 4.300% 02/01/49		03/19/2019	JEFFERIES & COMPANY INC.		5,183,350	5,000,000	43,597
26442U-AH-7	DUKE ENERGY PROGRESS LLC BASIC 3.450% 03/15/29		07/16/2019	Various		6,555,615	6,500,000	18,831
26444H-AA-9	DUKE ENERGY FLORIDA LLC 3.4% Due 10/1/2046 AO1 3.400% 10/01/46		12/09/2019	PNC CAPITAL		2,059,160	2,000,000	13,222
26864B-AN-2	EMC CORP/MASS BASIC 3.375% 06/01/23		08/12/2019	GOLDMAN SACHS		245,253	250,000	1,711
26875P-AG-6	EOG RESOURCES INC 4.1% Due 2/1/2021 FA1 4.100% 02/01/21		02/06/2019	J.P. MORGAN		15,300,450	15,000,000	11,958
26884A-BJ-1	ERP OPERATING LP BASIC 3.500% 03/01/28		07/16/2019	Various		6,530,780	6,500,000	101,743
26884A-BM-4	ERP OPERATING LP BASIC 2.500% 02/15/30		12/16/2019	Various		3,450,625	3,500,000	22,257
269246-BQ-6	E Trade Group Inc BASIC 3.800% 08/24/27		01/30/2019	STIFEL NICOLAUS		4,691,000	5,000,000	82,861
27326#-AC-0	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP 4.450% 04/19/49		04/29/2019	Tax Free Exchange		10,000,000	10,000,000	13,597
281020-AN-7	EDISON INTERNATIONAL, INC. BASIC 5.750% 06/15/27		07/10/2019	CREDIT SUISSE FIRST BOSTON		5,288,281	4,835,000	16,217
28258#-AB-2	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 6.680% 11/30/35		10/30/2019	Tax Free Exchange		3,760,501	3,760,501	29,269
286857-A@-6	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.020% 12/20/28		01/14/2019	Tax Free Exchange		3,000,000	3,000,000	8,040
286857-B*-7	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.290% 12/20/38		01/14/2019	Tax Free Exchange		4,000,000	4,000,000	11,440
286857-B@-5	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.370% 12/20/48		01/14/2019	Tax Free Exchange		5,000,000	5,000,000	14,567
292480-AL-4	ENABLE MIDSTREAM PARTNER BASIC 4.950% 05/15/28		04/16/2019	Various		11,143,450	11,000,000	230,588
29273E-AA-6	ENDO DAC/FIN LLC/FINCO BASIC 6.000% 02/01/25		12/05/2019	Various		5,093,500	7,200,000	77,433
29278N-AH-6	ENERGY TRANSFER PARTNERS BASIC 4.500% 04/15/24		04/29/2019	Various		10,439,372	10,000,000	20,000
29287@-AC-5	ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE CORP 4.630% 01/17/29		01/23/2019	Tax Free Exchange		16,000,000	16,000,000	12,347

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29364W-BC-1	ENTERGY LOUISIANA LLC BASIC 4.200% 04/01/50		05/24/2019	Various		38,321,370	38,000,000	49,350
29366M-AA-6	ENTERGY ARKANSAS LLC BASIC 4.200% 04/01/49		11/26/2019	Various		30,867,710	30,000,000	41,767
29366W-AA-4	ENTERGY MISSISSIPPI INC BASIC 3.850% 06/01/49		12/04/2019	Various		30,709,260	29,760,000	71,969
29374A-AB-0	Enterprise Fleet Financing LLC SERIES 20191 CLASS A2 2.980% 10/22/24		08/22/2019	Various		3,889,603	3,850,000	1,490
29379V-AZ-6	ENTERPRISE PRODUCTS OPER BASIC 3.350% 03/15/23		12/12/2019	MORGAN STANLEY		15,498,600	15,000,000	127,021
29379V-BA-0	ENTERPRISE PRODUCTS OPER 4.85% Due 3/15/2044 MS15 4.850% 03/15/44		01/29/2019	MORGAN STANLEY		712,411	700,000	12,826
29379V-BV-4	ENTERPRISE PRODUCTS OPER BASIC 3.125% 07/31/29		09/18/2019	MORGAN STANLEY		3,842,138	3,750,000	23,763
29379V-BW-2	ENTERPRISE PRODUCTS OPER BASIC 4.200% 01/31/50		06/25/2019	Various		17,429,520	17,400,000	
29390W-AA-4	ENTERPRISE DEVELOP AUTH BASIC 12.000% 07/15/24		12/11/2019	Various		3,017,250	2,700,000	105,200
29429M-AA-1	CITIGROUP COMMERCIAL MORTGAGE SERIES 2019SMRT CLASS A 4.149% 01/10/24		01/10/2019	Various		13,389,817	13,000,000	41,951
29587#-AX-4	ERNST & YONG US LLP ERNST & YOUNG US LLP 2.860% 10/15/26		10/22/2019	Tax Free Exchange		5,000,000	5,000,000	2,781
29587#-AY-2	ERNST & YONG US LLP ERNST & YOUNG US LLP 3.010% 10/15/29		10/22/2019	Tax Free Exchange		20,000,000	20,000,000	11,706
29587#-AZ-9	ERNST & YONG US LLP ERNST & YOUNG US LLP 3.110% 10/15/31		10/22/2019	Tax Free Exchange		3,000,000	3,000,000	1,814
29717P-AU-1	ESSEX PORTFOLIO LP BASIC 3.000% 01/15/30		07/29/2019	WELLS FARGO SECURITIES LLC		6,904,240	7,000,000	
29736R-AK-6	ESTEE LAUDER CO INC 4.150% 03/15/47		03/04/2019	JEFFERIES & COMPANY INC.		2,045,380	2,000,000	39,425
29736R-AM-2	ESTEE LAUDER CO INC BASIC 3.125% 12/01/49		11/20/2019	Various		31,850,200	32,000,000	2,778
29977A-B@-3	EVERCORE, INC EVERCORE, INC 4.340% 08/01/29		08/12/2019	Tax Free Exchange		8,000,000	8,000,000	10,609
30231G-AJ-1	EXXON MOBIL CORP BASIC 2.397% 03/06/22		12/05/2019	JANE STREET		1,012,640	1,000,000	6,192
30231G-AZ-5	EXXON MOBIL CORP BASIC 3.095% 08/16/49		10/15/2019	Various		62,469,614	62,650,000	324,102
30288*-AE-0	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC 4.390% 12/31/38		06/03/2019	Tax Free Exchange		8,500,000	8,500,000	12,438
30290W-AE-5	FREMF 2012-K23 3.782% 10/25/45		04/23/2019	WELLS FARGO SECURITIES LLC		6,527,939	6,397,000	15,593
30306V-A@-8	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39		08/14/2019	Tax Free Exchange		9,000,000	9,000,000	47,960
313747-AZ-0	FEDERAL REALTY INVEST TRUST BASIC 3.200% 06/15/29		06/27/2019	SUNTRUST EQUITABLE		2,227,170	2,200,000	4,693
31620M-BJ-4	FIDELITY NATIONAL INFO SVCS BASIC 3.750% 05/21/29		08/15/2019	Various		17,863,720	17,000,000	91,667
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC 4.550% 04/01/49		03/25/2019	J.P. MORGAN		9,482,995	9,500,000	
337738-AQ-1	FISERV, INC. BASIC 3.800% 10/01/23		08/12/2019	BANK OF AMERICA		1,058,800	1,000,000	14,039
337738-AR-9	FISERV, INC. BASIC 4.200% 10/01/28		02/28/2019	Various		20,635,880	20,800,000	338,660
337738-AU-2	FISERV, INC. BASIC 3.500% 07/01/29		06/10/2019	J.P. MORGAN		13,227,740	13,250,000	
337932-AH-0	FIRSTENERGY CORP BASIC 3.900% 07/15/27		12/19/2019	Various		13,392,025	12,500,000	161,579
341081-FL-6	FLORIDA POWER & LIGHT BASIC 4.050% 10/01/44		06/03/2019	J.P. MORGAN		3,205,890	3,000,000	21,600
341081-FQ-5	FLORIDA POWER & LIGHT BASIC 3.950% 03/01/48		06/04/2019	J.P. MORGAN		10,534,600	10,000,000	104,236
341081-FR-3	FLORIDA POWER & LIGHT BASIC 4.125% 06/01/48		10/10/2019	J.P. MORGAN		10,352,739	8,700,000	133,581
341081-FU-6	FLORIDA POWER & LIGHT BASIC 3.990% 03/01/49		10/11/2019	Various		49,373,733	49,300,000	13,267
341099-CR-8	FLORIDA POWER CORP 3.85% Due 11/15/2042 MN15 3.850% 11/15/42		10/03/2019	US BANCORP INC		2,215,860	2,000,000	30,372
34489@-AB-3	NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL LEAGUE TR X 3.230% 10/05/29		10/22/2019	Tax Free Exchange		6,000,000	6,000,000	
34530R-AA-6	FORD CREDIT AUTO OWNER TRUST/F SERIES 20151 CLASS A 2.120% 07/15/26		12/11/2019	Various		11,759,737	11,759,000	19,389
35137L-AC-9	FOX CORP BASIC 4.709% 01/25/29		06/13/2019	Various		7,202,240	7,000,000	37,149
35137L-AE-5	FOX CORP BASIC 5.576% 01/25/49		01/15/2019	GOLDMAN SACHS		9,000,000	9,000,000	
36192K-AV-9	GSMS 2012-GCJ7 4.085% Due 5/10/2045 Mo-1 4.085% 05/10/45		12/04/2019	BMO CAPITAL MARKETS		4,149,844	4,000,000	2,269
36198*-AA-4	GI MANAGER LP GI MANAGER LP 3.940% 10/30/24		11/06/2019	Tax Free Exchange		25,000,000	25,000,000	16,417
3622M8-AE-6	GSAMP Trust SERIES 2006HE8 CLASS A2D 2.035% 01/25/37		06/24/2019	BANK OF AMERICA		253,125	300,000	22
362334-LK-8	GSAMP 2006-HE2 2.122% 03/25/46		11/20/2019	CITICORP SECURITIES		765,000	850,000	1,423
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34		01/02/2019	JANNEY MONTGOMERY/SCOTT		1,489,323	1,512,993	5,948
36248G-AJ-9	GSMS 2013-GC16 SERIES 2013GC16 CLASS B 5.161% 11/10/46		03/29/2019	MORGAN STANLEY		5,500,945	5,099,000	731
36252C-AA-0	GSMS 2017-485L 3.721% 02/10/37		02/14/2019	J.P. MORGAN		2,022,031	2,000,000	3,721
36252S-AV-9	GS MORTGAGE SECURITIES TRUST SERIES 2019GC38 CLASS A4 3.968% 02/10/52		02/27/2019	Various		19,807,306	19,145,000	
36253#-AA-2	GT USA WILMINGTON LLC GT WILMINGTON LLC 5.440% 12/31/38		01/16/2019	Tax Free Exchange		18,000,000	18,000,000	5,440
36254X-AA-2	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS A 3.541% 01/10/43		12/10/2019	Various		665,590	630,000	930
36254X-AE-4	GS MORTGAGE SECURITIES TRUST SERIES 2017FARM CLASS B 3.659% 01/10/43		06/28/2019	GOLDMAN SACHS		3,609,648	3,500,000	356
36255N-AT-2	GS MORTGAGE SECURITIES TRUST SERIES 2018GS9 CLASS A4 3.992% 03/10/51		05/06/2019	SOCIETE GENERALE		1,021,053	965,000	749
36256U-AD-0	GM Financial Automobile Leasin SERIES 20191 CLASS A3 2.980% 12/20/21		09/05/2019	Various		3,497,084	3,452,000	4,690
36256X-AB-8	GM Financial Securitized Term SERIES 20191 CLASS A2A 3.290% 03/16/22		01/08/2019	RBC CAPITAL MARKETS		5,898,864	5,899,385	
36257H-BT-2	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS AS 3.412% 07/10/52		06/26/2019	GOLDMAN SACHS		11,844,184	11,500,000	10,899
36257U-AL-1	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS A4 3.001% 09/01/52		09/17/2019	Various		12,363,232	12,000,000	26,004
36257U-AQ-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC42 CLASS AS 3.212% 09/01/52		09/16/2019	GOLDMAN SACHS		6,179,964	6,000,000	13,917
36260J-AH-0	GS MORTGAGE SECURITIES TRUST SERIES 2019GC39 CLASS AS 3.819% 05/10/52		05/09/2019	GOLDMAN SACHS		7,209,888	7,000,000	16,337
370334-CE-2	GENERAL MILLS INC BASIC 3.700% 10/17/23		08/12/2019	MILLENIUM ADVISORS		1,056,770	1,000,000	12,025
370334-CG-7	GENERAL MILLS INC BASIC 4.200% 04/17/28		06/13/2019	PIERPONT SECURITIES		1,067,640	1,000,000	7,000
370334-CJ-1	GENERAL MILLS INC BASIC 4.700% 04/17/48		01/14/2019	GOLDMAN SACHS		3,613,600	4,000,000	46,478
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		01/14/2019	BARCLAYS		11,780,525	12,500,000	259,073
375558-BC-6	GILEAD SCIENCES INC 3.250% 09/01/22		12/04/2019	MORGAN STANLEY		5,161,750	5,000,000	42,882
375558-BK-8	GILEAD SCIENCES INC 4.15% Due 3/1/2047 MS1 4.150% 03/01/47		12/18/2019	Various		24,777,300	25,000,000	289,232
375558-BM-4	GILEAD SCIENCES INC 2.950% 03/01/27		12/19/2019	GOLDMAN SACHS		5,197,900	5,000,000	45,889
377372-AM-9	GLAXOSMITHKLINE PLC BASIC 3.625% 05/15/25		04/04/2019	BARCLAYS		1,031,610	1,000,000	14,399
377372-AN-7	GLAXOSMITHKLINE PLC BASIC 3.875% 05/15/28		02/22/2019	Various		10,360,600	10,000,000	101,719

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38113Y-AC-3	GOLDEN NUGGET INC BASIC 8.750% 10/01/25		12/10/2019	Various		2,336,800	2,200,000	24,111
38113Y-AE-9	GOLDEN NUGGET INC BASIC 6.750% 10/15/24		02/15/2019	MARKET AXESS		317,205	315,000	7,383
38141G-WB-6	GOLDMAN SACHS GROUP INC 3.850% 01/26/27		02/01/2019	GOLDMAN SACHS		3,164,896	3,200,000	3,080
389284-AA-8	GRAY ESCROW INC BASIC 7.000% 05/15/27		12/16/2019	Various		2,423,000	2,200,000	47,075
391382-AB-4	GREAT-WEST LIFECO FINANC 4.150% 06/03/47		10/25/2019	Various		19,483,780	18,000,000	279,952
391380-AC-9	GREAT-WEST LIFECO FIN 18 BASIC 4.581% 05/17/48		03/08/2019	Various		14,412,388	13,900,000	181,140
397624-AH-0	GREIF INC BASIC 6.500% 03/01/27		12/17/2019	Various		6,655,000	6,500,000	19,500
39813#-AA-9	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC 5.210% 12/31/30		10/03/2019	Tax Free Exchange		11,794,737	11,794,737	11,949
398318-AA-9	GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS INTERNATIONAL 4.520% 01/30/34		02/05/2019	Tax Free Exchange		14,000,000	14,000,000	8,789
404119-BR-9	HCA-THE HEALTHCARE CO. BASIC 5.375% 02/01/25		12/19/2019	BARCLAYS		1,112,500	1,000,000	21,201
41242*-BP-6	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.780% 06/07/29		06/12/2019	Tax Free Exchange		2,000,000	2,000,000	1,050
41242*-BQ-4	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 4.210% 06/07/39		06/12/2019	Tax Free Exchange		1,000,000	1,000,000	585
418056-AX-5	HASBRO INC BASIC 3.000% 11/19/24		11/19/2019	CITICORP SECURITIES		2,002,660	2,000,000	333
418056-AY-3	HASBRO INC BASIC 3.550% 11/19/26		11/20/2019	Various		7,482,650	7,500,000	148
418056-AZ-0	HASBRO INC BASIC 3.900% 11/19/29		12/19/2019	Various		8,082,000	8,000,000	29,467
41975*-AS-4	HAWAII ELECTRIC LIGHT COMPANY HAWAII ELECTRIC LIGHT CO INC 4.210% 05/13/34		05/16/2019	Tax Free Exchange		4,000,000	4,000,000	1,403
419866-H*-2	HAWAIIAN ELECTRIC COMPANY INC HAWAIIAN ELECTRIC COMPANY INC 4.210% 05/13/34		05/16/2019	Tax Free Exchange		5,000,000	5,000,000	1,754
422418-AM-1	HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS, INC. 2.770% 12/03/29		12/10/2019	Tax Free Exchange		13,000,000	13,000,000	7,002
427866-BD-9	HERSHEY FOODS CORP BASIC 2.450% 11/15/29		12/19/2019	MARKET AXESS		2,517,575	2,500,000	9,017
42809H-AD-9	HESS CORP 5.6% Due 2/15/2041 FA15 5.600% 02/15/41		02/21/2019	MORGAN STANLEY		4,877,200	5,000,000	7,778
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		12/19/2019	Various		38,422,517	38,675,000	713,125
43289V-AA-1	HILT 2016-SFP 2.82844% Due 11/5/2035 Mo-1 2.828% 11/05/35		08/06/2019	J.P. MORGAN		8,532,659	8,525,000	4,689
43300L-AA-8	HILTON USA TRUST SERIES 2016HHV CLASS A 3.719% 11/05/38		04/08/2019	Various		16,675,827	16,510,000	17,013
437076-BA-9	HOME DEPOT INC 4.2% Due 4/1/2043 A01 4.200% 04/01/43		12/03/2019	BANK OF AMERICA		11,784,100	10,000,000	74,667
437076-BG-6	HOME DEPOT INC BASIC 2.625% 06/01/22		12/04/2019	MORGAN STANLEY		4,081,560	4,000,000	1,458
437076-BL-5	HOME DEPOT INC 2% Due 4/1/2021 A01 2.000% 04/01/21		03/28/2019	Various		8,230,083	8,306,000	
437076-BW-1	HOME DEPOT INC BASIC 3.900% 12/06/28		02/22/2019	BARCLAYS		10,443,700	10,000,000	86,667
437076-BX-9	HOME DEPOT INC BASIC 4.500% 12/06/48		02/26/2019	Various		25,871,080	24,000,000	232,250
43739E-BP-1	HMBT 2005-3 SERIES 20053 CLASS M4 2.475% 07/25/35		06/28/2019	Various		3,387,063	3,550,000	4,311
43739H-AC-4	Homebanc Mortgage Trust SERIES 20062 CLASS M1 2.135% 12/25/36		10/10/2019	KEY BANK		12,335,193	13,234,000	18,306
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3 2.950% 08/22/22		08/21/2019	BANK OF AMERICA		7,740,578	7,635,000	1,251
438516-BU-9	HONEYWELL INC BASIC 2.700% 08/15/29		07/30/2019	WELLS FARGO SECURITIES LLC		4,982,150	5,000,000	
44217N-AJ-5	HGMT 2015-HGLR 3.18601% Due 3/5/2037 Mo-1 3.186% 03/05/37		11/27/2019	Various		1,008,911	1,010,000	464
44421G-AE-3	HUDSON YARDS SERIES 201930HY CLASS B 3.380% 06/10/37		06/24/2019	DEUTSCHE BANK		5,149,981	5,000,000	7,042
44644A-AH-0	HUNTINGTON NATIONAL BANK BASIC 3.125% 04/01/22		10/30/2019	MORGAN STANLEY		5,640,853	5,508,000	14,344
44932N-AD-2	Hyundai Auto Receivables Trust SERIES 2019A CLASS A3 2.660% 06/15/23		10/30/2019	CITICORP SECURITIES		1,416,461	1,400,000	1,655
44965L-AA-2	COMMERCIAL MORTGAGE PASS-THROU SERIES 2019SURF CLASS A 4.145% 02/11/41		03/01/2019	MORGAN STANLEY		12,874,138	12,500,000	8,635
454889-AR-7	INDIANA MICHIGAN POWER BASIC 3.750% 07/01/47		02/28/2019	Various		10,995,360	12,000,000	76,771
454889-AS-5	INDIANA MICHIGAN POWER BASIC 3.850% 05/15/28		03/08/2019	KEY BANK		5,129,650	5,000,000	62,563
45780R-AA-9	INSTALLED BUILDING PRODU BASIC 5.750% 02/01/28		12/09/2019	Various		6,638,188	6,493,000	21,718
458140-BD-1	INTEL CORP. BASIC 2.875% 05/11/24		11/20/2019	US BANCORP INC		1,558,530	1,500,000	1,318
458140-BG-4	INTEL CORP. INTEL CORP. 3.734% 12/08/47		07/16/2019	J.P. MORGAN		20,828,600	20,000,000	82,978
45866F-AH-7	INTERCONTINENTALEXCHANGE INC. BASIC 4.250% 09/21/48		12/03/2019	Various		28,660,580	24,000,000	103,889
459200-JX-0	INTL BUSINESS MACH BASIC 2.850% 05/13/22		12/05/2019	J.P. MORGAN		5,102,200	5,000,000	10,292
460146-CP-6	INTERNATIONAL PAPER CO. BASIC 3.000% 02/15/27		04/26/2019	GOLDMAN SACHS		4,327,605	4,500,000	28,125
460146-CS-0	INTERNATIONAL PAPER CO. BASIC 4.350% 08/15/48		11/01/2019	Various		5,342,271	5,125,000	50,901
46625H-JD-3	JP MORGAN CHASE & CO 4 1/2% Due 1/24/2022 JJ24 4.500% 01/24/22		12/05/2019	GOLDMAN SACHS		6,151,393	5,849,000	98,702
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		10/15/2019	J.P. MORGAN		1,815,345	1,700,000	13,573
466275-AC-8	JPALT 2007-S1 SERIES 2007S1 CLASS M1 2.185% 04/25/47		06/12/2019	BANK OF AMERICA		3,585,278	4,359,000	6,804
46629Q-AX-4	JP Morgan Mortgage Acquisition SERIES 2006CH2 CLASS MV1 2.015% 10/25/36		12/20/2019	BANK OF AMERICA		12,189,333	15,306,000	23,852
46630X-AH-1	JP Morgan Mortgage Acquisition SERIES 2007CH3 CLASS M2 2.125% 03/25/37		03/15/2019	PIPELINE TRADING SYSTEMS		6,720,000	8,000,000	13,737
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1 4.171% 08/15/46		03/01/2019	Interest Capitalization				
46639E-AJ-0	JPMCC 2012-LC9 3.3533% Due 12/15/2047 Mo-1 3.353% 12/15/47		02/15/2019	BANK OF AMERICA		5,000,586	5,000,000	8,849
46643P-BJ-8	JPMBB 2014-C25 4.0651% Due 11/15/2047 Mo-1 4.065% 11/15/47		03/28/2019	GOLDMAN SACHS		2,208,346	2,118,000	
46645F-AJ-9	JPMCC 2015-UES SERIES 2015UES CLASS C 3.621% 09/05/32		02/11/2019	J.P. MORGAN		2,851,559	2,850,000	3,440
46647P-AL-0	JPMORGAN CHASE & CO BASIC 3.964% 11/15/48		10/03/2019	J.P. MORGAN		11,304,900	10,000,000	156,358
46647P-AM-8	JPMORGAN CHASE & CO BASIC 3.509% 01/23/29		10/15/2019	J.P. MORGAN		19,035,919	18,900,000	83,612
46647P-AN-6	JPMORGAN CHASE & CO BASIC 3.897% 01/23/49		02/11/2019	J.P. MORGAN		9,435,800	10,000,000	21,650
46647P-AS-5	JPMORGAN CHASE & CO BASIC 3.514% 06/18/22		12/04/2019	MORGAN STANLEY		2,046,520	2,000,000	32,797
46647P-BE-5	JPMORGAN CHASE & CO BASIC 2.739% 10/15/30		09/18/2019	SCOTIA CAPITAL		4,930,000	5,000,000	3,043
46868R-AA-2	Jackson Park Trust SERIES 2019LIC CLASS A 2.766% 10/14/39		11/07/2019	BANK OF AMERICA		11,905,429	12,000,000	12,908
46868R-AG-9	Jackson Park Trust SERIES 2019LIC CLASS B 2.914% 10/14/39		11/07/2019	BANK OF AMERICA		674,627	680,000	771
47233J-AG-3	JEFFERIES GRP LLC / CAP BASIC 4.850% 01/15/27		12/19/2019	Various		12,473,870	12,000,000	167,460
47233J-BH-0	JEFFERIES GRP LLC / CAP BASIC 4.150% 01/23/30		11/12/2019	JEFFERIES & COMPANY INC.		2,504,145	2,500,000	23,171
48128Y-AW-1	JP MORGAN CHASE COMMERCIAL MOR SERIES 2019COR4 CLASS A5 4.029% 03/10/52		02/15/2019	J.P. MORGAN		20,599,980	20,000,000	60,437

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
482480-AG-5	KLA CORPORATION BASIC 4.100% 03/15/29		03/13/2019	J.P. MORGAN		6,966,540	7,000,000	
48305Q-AE-3	KAISER FOUNDATION HOSPIT BASIC 3.266% 11/01/49		10/24/2019	J.P. MORGAN		12,000,000	12,000,000	
486606-6#-8	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED 3.860% 10/29/22		08/27/2019	Tax Free Exchange		5,000,000	5,000,000	46,642
49456B-AP-6	KINDER MORGAN INC BASIC 4.300% 03/01/28		06/13/2019	Various		4,191,800	4,000,000	50,644
501044-DG-3	KROGER CO. 4.450% 02/01/47		12/06/2019	CITICORP SECURITIES		14,440,950	13,500,000	215,269
501044-DM-0	KROGER CO. BASIC 5.400% 01/15/49		01/07/2019	WELLS FARGO SECURITIES LLC		9,964,600	10,000,000	
50168A-AA-8	LABL ESCROW ISSUER LLC BASIC 10.500% 07/15/27		10/10/2019	Various		7,515,000	7,500,000	30,333
50168A-AB-6	LABL ESCROW ISSUER LLC BASIC 6.750% 07/15/26		06/18/2019	BANK OF AMERICA		5,500,000	5,500,000	
502431-AA-7	L3 HARRIS TECHNOLOGIES INC 4.95% Due 2/15/2021 FA15 4.950% 02/15/21		07/02/2019	Tax Free Exchange		18,349,769	18,112,000	341,185
502431-AB-5	L3 HARRIS TECHNOLOGIES INC BASIC 3.850% 06/15/23		07/02/2019	Tax Free Exchange		501,009	500,000	909
502431-AD-1	L3 HARRIS TECHNOLOGIES INC 3.85% Due 12/15/2026 JD15 3.850% 12/15/26		07/02/2019	Tax Free Exchange		13,596,354	13,500,000	24,544
502431-AE-9	L3 HARRIS TECHNOLOGIES INC BASIC 4.400% 06/15/28		07/02/2019	Tax Free Exchange		499,153	500,000	1,039
50540R-AQ-5	LABORATORY CORP OF AMERICA BASIC 3.600% 02/01/25		01/29/2019	WELLS FARGO SECURITIES LLC		9,785,900	10,000,000	180,000
51512*-AA-2	LANDSBERG ORORA SERIES A GUARANTEED SENIOR NOT 3.260% 07/16/23		07/18/2019	Tax Free Exchange		8,000,000	8,000,000	1,449
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1 4.850% 08/01/44		01/16/2019	BARCLAYS		289,935	300,000	6,750
53079E-BG-8	LIBERTY MUTUAL BASIC 4.569% 02/01/29		01/29/2019	BARCLAYS		5,045,550	5,000,000	1,904
53079E-BJ-2	LIBERTY MUTUAL 3.951% Due 10/15/2050 AO15 3.951% 10/15/50		09/27/2019	EXCHANGE		18,638,502	18,600,000	
53219L-AR-0	REGIONALCARE/LIFEPOINT BASIC 9.750% 12/01/26		12/19/2019	Various		7,624,738	7,200,000	289,541
532457-BR-8	LILLY (ELI) & CO BASIC 3.950% 05/15/47		01/09/2019	MILLENIUM ADVISORS		1,975,020	2,000,000	12,289
532457-BU-1	LILLY (ELI) & CO BASIC 4.150% 03/15/59		10/08/2019	Various		71,946,336	67,100,000	77,259
532457-BV-9	LILLY (ELI) & CO BASIC 3.375% 03/15/29		02/22/2019	Various		14,994,600	15,000,000	3,750
539830-BN-8	LOCKHEED MARTIN CORP BASIC 4.090% 09/15/52		12/09/2019	CREDIT SUISSE FIRST BOSTON		10,041,560	8,500,000	83,050
540424-AR-9	LOEWS CORP BASIC 4.125% 05/15/43		05/08/2019	PIERPONT SECURITIES		12,658,840	13,000,000	212,438
546676-AY-3	LOUISVILLE GAS & ELEC BASIC 4.250% 04/01/49		03/19/2019	MITSUBISHI SECURITIES		15,136,350	15,000,000	
55336V-BE-9	MPLX LP MPLX LP 4.250% 12/01/27		09/23/2019	Tax Free Exchange		7,807,275	7,700,000	101,811
56540#-AB-1	MAPLELEAF MIDSTREAMININVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.980% 09/30/28		01/01/2019	Tax Free Exchange		11,000,000	11,000,000	141,515
565849-AL-0	MARATHON OIL 3.85% Due 6/1/2025 JD1 3.850% 06/01/25		07/01/2019	BARCLAYS		493,145	475,000	1,626
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		12/18/2019	Various		25,303,338	24,950,000	173,537
56585A-BC-5	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15 5.125% 12/15/26		05/23/2019	Tax Free Exchange		3,956,953	3,700,000	83,224
56585A-BD-3	MARATHON PETROLEM 3 4/5% Due 4/1/2028 AO1 3.800% 04/01/28		11/12/2019	HSBC SECURITIES INC.		521,035	500,000	2,269
56585A-BD-3	MARATHON PETROLEM 3 4/5% Due 4/1/2028 AO1 3.800% 04/01/28		05/23/2019	Tax Free Exchange		2,301,194	2,300,000	12,624
56585A-BE-1	MARATHON PETROLEM 4.5% Due 4/1/2048 AO1 4.500% 04/01/48		05/23/2019	Tax Free Exchange		1,939,740	2,000,000	13,000
571676-AB-1	MARS INC BASIC 3.200% 04/01/30		07/16/2019	Various		7,489,905	7,500,000	17,822
571676-AF-2	MARS INC BASIC 3.950% 04/01/49		12/05/2019	Various		46,752,585	43,000,000	221,694
571676-AG-0	MARS INC BASIC 4.125% 04/01/54		10/30/2019	Various		30,711,555	27,500,000	221,146
571676-AH-8	MARS INC BASIC 4.200% 04/01/59		04/24/2019	Various		61,021,305	60,500,000	40,658
577081-AW-2	MATTEL INC BASIC 5.450% 11/01/41		12/06/2019	Various		2,427,500	3,000,000	14,836
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC 5.160% 06/28/28		03/25/2019	Tax Free Exchange		22,559,282	22,559,282	
58013M-EY-6	MCDONALD'S CORP 3.7% Due 1/30/2026 JJ30 3.700% 01/30/26		01/29/2019	JEFFERIES & COMPANY INC.		10,033,000	10,000,000	
58013M-FF-6	MCDONALD'S CORP BASIC 3.800% 04/01/28		06/13/2019	HSBC SECURITIES INC.		4,250,000	4,000,000	32,089
58013M-FH-2	MCDONALD'S CORP BASIC 4.450% 09/01/48		06/19/2019	Various		7,729,188	7,250,000	95,335
58013M-FJ-8	MCDONALD'S CORP BASIC 2.625% 09/01/29		09/03/2019	MITSUBISHI SECURITIES		7,106,190	7,000,000	11,740
585055-AW-6	MEDTRONIC INC BASIC 4.500% 03/15/42		01/23/2019	KEY BANK		2,074,220	2,000,000	32,500
585055-BD-7	MEDTRONIC INC 4 5/8% Due 3/15/2044 MS15 4.625% 03/15/44		02/07/2019	Various		13,008,300	12,000,000	220,972
585055-BU-9	MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15 4.625% 03/15/45		02/14/2019	Fifth Third Securities		5,473,800	5,000,000	98,924
58768U-AH-6	MERCEDES-BENZ MASTER OWNER TRU SERIES 2017BA CLASS A 2.165% 05/16/22		11/13/2019	PARIBAS SECURITIES		1,000,938	1,000,000	
58933Y-AQ-8	MERCK & COMPANY, INC. 2.35% Due 2/10/2022 FA10 2.350% 02/10/22		12/05/2019	DAIWA CAPITAL MARKETS		5,062,600	5,000,000	38,840
58933Y-AW-5	MERCK & COMPANY, INC. BASIC 4.000% 03/07/49		03/05/2019	MORGAN STANLEY		9,869,100	10,000,000	
58933Y-AX-3	MERCK & COMPANY, INC. BASIC 3.400% 03/07/29		03/06/2019	BARCLAYS		4,992,450	5,000,000	472
589433-AB-7	MEREDITH CORP BASIC 6.875% 02/01/26		12/10/2019	Various		2,775,375	2,700,000	49,786
59156R-BD-9	METLIFE INC. 4 1/8% Due 8/13/2042 FA13 4.125% 08/13/42		06/04/2019	CITICORP SECURITIES		5,197,400	5,000,000	64,740
59156R-BG-2	METLIFE INC. 4 7/8% Due 11/13/2043 MN13 4.875% 11/13/43		02/26/2019	Various		15,815,540	14,500,000	193,984
59156R-BN-7	METLIFE INC. 4.05% Due 3/1/2045 MS1 4.050% 03/01/45		12/04/2019	Various		28,497,150	25,000,000	141,188
59156R-BR-8	METLIFE INC. 4.600% 05/13/46		10/07/2019	Various		14,608,560	13,000,000	208,022
59217G-BY-4	MET LIFE GLOB FUNDING I 3.450% 12/18/26		03/05/2019	Various		13,467,695	13,500,000	83,375
594918-BE-3	MICROSOFT CORP 4% Due 2/12/2055 FA12 4.000% 02/12/55		07/16/2019	Various		57,327,502	55,100,000	440,467
594918-BT-0	MICROSOFT CORP BASIC 3.700% 08/08/46		07/16/2019	JEFFERIES & COMPANY INC.		1,169,751	1,100,000	18,089
594918-BU-7	MICROSOFT CORP BASIC 3.950% 08/08/56		10/10/2019	MORGAN STANLEY		2,842,632	2,400,000	17,643
594918-CA-0	MICROSOFT CORP 4.250% 02/06/47		07/16/2019	JEFFERIES & COMPANY INC.		9,285,120	8,000,000	153,000
59523U-AP-2	MID-AMERICA APARTMENTS BASIC 4.200% 06/15/28		01/29/2019	Various		3,200,918	3,200,000	17,173
59523U-AQ-0	MID-AMERICA APARTMENTS BASIC 3.950% 03/15/29		12/19/2019	Various		7,098,385	6,500,000	73,898
59833C-AA-0	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO 3.900% 04/01/24		03/07/2019	MITSUBISHI SECURITIES		14,969,700	15,000,000	
59833C-AB-8	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO 3.625% 04/01/22		03/07/2019	MIZUHO SECURITIES		14,990,250	15,000,000	
610202-A*-4	MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY 3.230% 11/15/29		12/02/2019	Tax Free Exchange		16,000,000	16,000,000	25,840
615394-AM-5	MOOG INC BASIC 4.250% 12/15/27		12/06/2019	J.P. MORGAN		500,000	500,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61746B-ED-4	MORGAN STANLEY BASIC 2.625% 11/17/21		03/07/2019	MORGAN STANLEY		1,977,340	2,000,000	16,625
61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27		02/01/2019	MORGAN STANLEY		2,165,284	2,200,000	3,323
61747Y-DY-8	MORGAN STANLEY 4.3% Due 1/27/2045 JJ27 4.300% 01/27/45		10/04/2019	MORGAN STANLEY		11,715,600	10,000,000	84,806
61761A-BA-5	MORGAN STANLEY BAML TRUST SERIES 2012C5 CLASS AS 3.792% 08/15/45		10/24/2019	MORGAN STANLEY		3,125,344	3,010,000	8,560
61763K-BC-7	MORGAN STANLEY BAML TRUST SERIES 2014C15 CLASS AS 4.255% 04/15/47		01/16/2019	BANK OF AMERICA		2,051,797	2,000,000	4,019
61766N-BB-0	MSBAM 2016-C30 SERIES 2016C30 CLASS A5 2.860% 09/15/49		02/12/2019	BANK OF AMERICA		335,193	350,000	361
61768H-AW-6	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS A4 4.071% 03/15/52		03/01/2019	MORGAN STANLEY		17,509,546	17,000,000	21,147
61768H-AZ-9	MORGAN STANLEY CAPITAL I TRUST SERIES 2019L2 CLASS AS 4.272% 03/15/52		03/01/2019	MORGAN STANLEY		7,660,711	7,438,000	9,709
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST SERIES 2019H7 CLASS A4 3.261% 07/15/52		07/31/2019	Various		11,378,549	11,000,000	13,497
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		12/19/2019	JANE STREET		3,250,170	3,000,000	1,792
62979*-AA-5	NSA OP, LP NSA OP, LP 3.980% 08/30/29		09/06/2019	Tax Free Exchange		8,000,000	8,000,000	5,307
638612-AM-3	NATIONWIDE FINANCIAL SER BASIC 3.900% 11/30/49		12/04/2019	Various		58,308,540	57,000,000	39,217
63934E-AT-5	NAVISTAR INTERNATIONAL BASIC 6.625% 11/01/25		12/04/2019	Various		2,749,500	2,700,000	51,620
63946B-AE-0	NBCUNIVERSAL MEDIA LLC BASIC 4.375% 04/01/21		04/24/2019	Various		8,244,880	8,000,000	73,889
63946B-AH-3	NBCUNIVERSAL MEDIA LLC BASIC 2.875% 01/15/23		08/07/2019	WELLS FARGO SECURITIES LLC		5,148,800	5,000,000	9,583
641062-AF-1	NESTLE HOLDINGS INC BASIC 3.625% 09/24/28		01/29/2019	JEFFERIES & COMPANY INC.		10,204,700	10,000,000	127,882
641062-AN-4	NESTLE HOLDINGS INC BASIC 4.000% 09/24/48		11/21/2019	Various		63,696,432	60,700,000	864,744
64116#-AE-3	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST 4.080% 10/08/24		10/22/2019	Tax Free Exchange		3,000,000	3,000,000	4,760
64116#-AF-0	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST 4.270% 10/08/26		10/22/2019	Tax Free Exchange		5,000,000	5,000,000	8,303
64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 2005I CLASS M2 2.525% 03/25/35		03/06/2019	MORGAN STANLEY		376,066	397,953	390
646025-C#-1	NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP 3.290% 07/17/29		08/26/2019	Tax Free Exchange		16,000,000	16,000,000	16,084
651290-AQ-1	NEWFIELD EXPLORATION COMPANY BASIC 5.625% 07/01/24		08/07/2019	MORGAN STANLEY		3,896,515	3,500,000	20,781
651290-AR-9	NEWFIELD EXPLORATION COMPANY BASIC 5.375% 01/01/26		12/11/2019	Various		11,214,575	10,325,000	265,051
651639-AW-6	NEWMONT CORPORATION CALL @MAKE WHOLE +25BP 5.875% 04/01/35		08/28/2019	Tax Free Exchange		445,904	400,000	9,596
651639-AX-4	NEWMONT CORPORATION BASIC 2.800% 10/01/29		09/05/2019	GOLDMAN SACHS		5,950,560	6,000,000	
65343H-AA-9	NEXSTAR ESCROW INC BASIC 5.625% 07/15/27		12/04/2019	BANK OF AMERICA		6,263,000	6,200,000	28,688
65478B-AC-5	Nissan Auto Lease Trust SERIES 2018A CLASS A2B 1.895% 02/16/21		12/11/2019	BANK OF AMERICA		572,290	572,402	853
655044-AG-0	NOBLE ENERGY INC 5 1/4% Due 11/15/2043 MN15 5.250% 11/15/43		01/31/2019	J.P. MORGAN		6,904,103	7,250,000	83,526
655044-AH-8	NOBLE ENERGY INC BASIC 3.900% 11/15/24		11/20/2019	Various		1,049,555	1,000,000	7,313
655044-AN-5	NOBLE ENERGY INC BASIC 4.950% 08/15/47		02/21/2019	Various		11,475,475	12,500,000	162,594
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		12/18/2019	Various		23,848,063	23,625,000	236,414
655044-AQ-8	NOBLE ENERGY INC BASIC 3.250% 10/15/29		12/19/2019	GOLDMAN SACHS		5,060,750	5,000,000	37,014
655663-D@-8	NORDSON CORP NORDSON 2.620% 07/26/21		05/30/2019	RENAISSANCE CAPITAL		3,961,520	4,000,000	39,882
655844-CD-8	NORFOLK SOUTHERN CORP BASIC 3.400% 11/01/49		10/24/2019	WELLS FARGO SECURITIES LLC		6,936,230	7,000,000	
665772-CQ-0	NORTHERN STATES POWER CO BASIC 3.600% 09/15/47		10/16/2019	Various		13,504,266	12,400,000	39,320
665789-BA-0	NORTHERN STATES PWR-WISC BASIC 4.200% 09/01/48		04/26/2019	KEY BANK		5,126,700	5,000,000	34,417
666807-BN-1	NORTHROP GRUMMAN CORP BASIC 3.250% 01/15/28		09/04/2019	Various		20,682,535	21,375,000	32,511
666807-BP-6	NORTHROP GRUMMAN CORP BASIC 4.030% 10/15/47		01/24/2019	MORGAN STANLEY		1,417,650	1,500,000	17,295
666807-BQ-4	NORTHROP GRUMMAN CORP BASIC 2.550% 10/15/22		08/06/2019	JEFFERIES & COMPANY INC.		5,065,700	5,000,000	40,021
67021C-AN-7	NSTAR ELECTRIC CO BASIC 3.250% 05/15/29		09/16/2019	KEY BANK		2,106,160	2,000,000	21,847
670346-AP-0	NUCOR CORP. BASIC 3.950% 05/01/28		05/01/2019	J.P. MORGAN		5,213,950	5,000,000	1,097
67080L-AA-3	NUVEEN LLC BASIC 4.000% 11/01/28		04/09/2019	Various		6,252,370	6,000,000	73,778
674599-CE-3	OCCIDENTAL PETROLEUM BASIC 2.700% 02/15/23		09/18/2019	CITICORP SECURITIES		1,504,620	1,500,000	3,938
674599-CN-3	OCCIDENTAL PETROLEUM BASIC 4.200% 03/15/48		01/23/2019	CREDIT SUISSE FIRST BOSTON		1,968,500	2,000,000	30,333
674599-CS-2	OCCIDENTAL PETROLEUM BASIC 3.500% 08/15/29		08/06/2019	BANK OF AMERICA		6,721,630	6,755,000	
674599-CY-9	OCCIDENTAL PETROLEUM BASIC 4.400% 08/15/49		08/06/2019	CITICORP SECURITIES		4,926,950	5,000,000	
674599-DB-8	OCCIDENTAL PETROLEUM 6.95% Due 07/01/2024 JJ01 6.950% 07/01/24		09/18/2019	Tax Free Exchange		440,033	400,000	5,946
674599-DC-6	OCCIDENTAL PETROLEUM 5.55% Due 03/15/2026 5.550% 03/15/26		09/18/2019	Tax Free Exchange		14,293,585	13,650,000	6,313
674599-DE-2	OCCIDENTAL PETROLEUM 7.875% Due 09/15/2031 MS15 7.875% 09/15/31		09/18/2019	Tax Free Exchange		483,217	400,000	263
674599-DF-9	OCCIDENTAL PETROLEUM 6.45% Due 9/15/2036 MS15 6.450% 09/15/36		09/18/2019	Tax Free Exchange		15,359,972	12,600,000	6,773
681919-AZ-9	OMNICOM GROUP BASIC 3.625% 05/01/22		08/07/2019	CITICORP SECURITIES		2,595,175	2,500,000	24,670
68217F-AA-0	OMNICOM GROUP INC BASIC 3.600% 04/15/26		06/14/2019	Various		20,731,052	20,635,000	76,324
68233J-A*-5	ONCOR ELECTRIC DELIVERY SERVICES SENIOR NOTES 3.860% 12/03/25		05/28/2019	Tax Free Exchange		16,000,000	16,000,000	300,222
68233J-A@-3	ONCOR ELECTRIC DELIVERY SERVICES LLC SENIOR NOTES 3.860% 01/14/26		05/28/2019	Tax Free Exchange		9,000,000	9,000,000	129,310
68233J-BD-5	ONCOR ELECTRIC DELIVERY BASIC 3.800% 09/30/47		10/10/2019	JEFFERIES & COMPANY INC.		5,644,850	5,000,000	7,917
68233J-BG-8	ONCOR ELECTRIC DELIVERY BASIC 4.100% 11/15/48		10/22/2019	Various		12,354,760	11,000,000	103,525
68233J-BP-8	ONCOR ELECTRIC DELIVERY BASIC 3.800% 06/01/49		11/21/2019	Tax Free Exchange		48,716,864	45,300,000	851,137
68233J-BR-4	ONCOR ELECTRIC DELIVERY 3.1% Due 09/15/2049 MS15 3.100% 09/15/49		11/21/2019	Tax Free Exchange		18,617,313	18,500,000	109,921
68235P-AF-5	ONE GAS INC 4.658% Due 2/1/2044 FA1 4.658% 02/01/44		11/04/2019	Various		6,900,588	6,250,000	19,247
68235P-AG-3	ONE GAS INC BASIC 4.500% 11/01/48		04/16/2019	KEY BANK		12,473,042	11,600,000	215,100
68236J-AA-9	One Bryant Park Trust SERIES 2019OBP CLASS A 2.516% 09/13/49		08/07/2019	BANK OF AMERICA		10,000,000	10,000,000	
682680-AU-7	ONEOK INC BASIC 4.550% 07/15/28		02/20/2019	Various		10,181,850	10,000,000	44,868
682680-AV-5	ONEOK INC BASIC 5.200% 07/15/48		01/23/2019	Various		6,870,500	7,000,000	10,111
682680-AW-3	ONEOK INC BASIC 4.350% 03/15/29		06/13/2019	BANK OF AMERICA		1,047,380	1,000,000	11,358
682680-AY-9	ONEOK INC BASIC 3.400% 09/01/29		08/12/2019	J.P. MORGAN		9,964,400	10,000,000	

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682680-AZ-6	ONEOK INC BASIC 4.450% 09/01/49		08/13/2019	BANK OF AMERICA		5,748,908	5,750,000	
68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC 5.330% 03/31/34		10/22/2019	DIRECT - 1		3,000,000	3,000,000	
68389X-BN-4	ORACLE SYSTEMS CORP BASIC 3.250% 11/15/27		04/09/2019	Various		5,957,370	6,000,000	66,444
68389X-BQ-7	ORACLE SYSTEMS CORP BASIC 4.000% 11/15/47		01/30/2019	Various		9,590,515	10,000,000	83,333
693475-AW-5	PNC BANK CORP BASIC 3.450% 04/23/29		09/16/2019	SUNTRUST EQUITABLE		3,790,692	3,600,000	50,370
69352P-AL-7	PPL CAPITAL FUNDING INC 3.1% Due 5/15/2026 MN15 3.100% 05/15/26		06/13/2019	MARKET AXESS		1,973,600	2,000,000	5,511
695114-CU-0	SCOTTISH POWER BASIC 3.500% 06/15/29		04/09/2019	Various		6,013,050	6,000,000	3,889
695114-CV-8	SCOTTISH POWER BASIC 4.150% 02/15/50		02/25/2019	MITSUBISHI SECURITIES		9,953,500	10,000,000	
69888X-AA-7	PAR PHARMACEUTICAL INC BASIC 7.500% 04/01/27		03/14/2019	J.P. MORGAN		5,500,000	5,500,000	
701094-AN-4	PARKER HANNIFIN CORP BASIC 3.250% 06/14/29		06/13/2019	WELLS FARGO SECURITIES LLC		1,009,190	1,000,000	271
701094-AP-9	PARKER HANNIFIN CORP BASIC 4.000% 06/14/49		08/01/2019	Various		74,658,939	74,125,000	56,042
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC 3.700% 07/02/29		06/27/2019	Various		22,160,160	22,000,000	8,428
70432*-AA-9	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC 4.070% 03/13/26		03/27/2019	Tax Free Exchange		6,000,000	6,000,000	9,497
70432*-AB-7	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC 4.250% 03/13/29		03/27/2019	Tax Free Exchange		4,000,000	4,000,000	6,611
713448-CQ-9	PEPSI CO INC 4 1/4% Due 10/22/2044 A022 4.250% 10/22/44		10/07/2019	US BANCORP INC		6,057,400	5,000,000	98,576
713448-CX-4	PEPSI CO INC BASIC 3.100% 07/17/22		12/04/2019	MORGAN STANLEY		6,197,760	6,000,000	71,817
713448-DX-3	PEPSI CO INC BASIC 2.000% 04/15/21		07/09/2019	BANK OF AMERICA		6,853,413	6,875,000	32,847
713448-EM-6	PEPSI CO INC BASIC 3.375% 07/29/49		10/10/2019	CANTOR FITZGERALD & CO INC		15,874,250	15,000,000	106,875
71682@-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27		03/12/2019	Tax Free Exchange		2,470,444	2,470,444	18,816
717081-DX-8	PFIZER, INC. BASIC 1.950% 06/03/21		10/30/2019	Various		10,030,500	10,000,000	74,479
717081-ER-0	PFIZER, INC. BASIC 2.800% 03/11/22		09/23/2019	MORGAN STANLEY		2,558,575	2,500,000	2,722
717081-EV-1	PFIZER, INC. BASIC 4.000% 03/15/49		10/03/2019	Various		5,842,480	5,000,000	12,222
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		12/11/2019	Various		1,620,725	1,500,000	4,250
718172-CD-9	PHILIP MORRIS BASIC 2.500% 11/02/22		12/04/2019	MORGAN STANLEY		3,044,340	3,000,000	7,083
718172-CE-7	PHILIP MORRIS BASIC 3.125% 03/02/28		04/17/2019	BARCLAYS		7,623,850	7,755,000	31,313
718172-CH-0	PHILIP MORRIS BASIC 2.875% 05/01/24		04/29/2019	Various		19,592,462	19,700,000	
718172-CJ-6	PHILIP MORRIS BASIC 3.375% 08/15/29		05/07/2019	Various		40,146,185	40,500,000	27,563
718549-AE-8	PHILLIPS 66 PARTNERS LP BASIC 4.900% 10/01/46		01/29/2019	BANK OF AMERICA		682,150	700,000	11,433
720186-AK-1	PIEDMONT NATURAL GAS CO BASIC 3.640% 11/01/46		01/30/2019	KEY BANK		871,162	1,000,000	9,100
722844-AA-5	PINE STREET TRUST I BASIC 4.572% 02/15/29		04/02/2019	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	
72431P-AA-0	PISCES MIDCO INC BASIC 8.000% 04/15/26		12/04/2019	Various		4,102,500	4,200,000	60,711
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC 4.500% 12/15/26		05/15/2019	Various		5,286,680	5,200,000	75,550
72650R-BM-3	PLAINS ALL AMER PIPELINE BASIC 3.550% 12/15/29		11/06/2019	Various		8,742,036	9,100,000	46,189
727610-AN-7	PLASTIPAK HOLDINGS INC BASIC 6.250% 10/15/25		12/06/2019	JEFFERIES & COMPANY INC.		2,252,250	2,700,000	11,979
74264*-AE-6	PRISA LHC, LLC PRISA LHC, LLC 4.230% 01/15/29		01/23/2019	Tax Free Exchange		5,000,000	5,000,000	4,700
743315-AQ-6	PROGRESSIVE CORP OH BASIC 3.700% 01/26/45		10/10/2019	Various		10,654,396	9,800,000	75,624
743315-AT-0	PROGRESSIVE CORP OH BASIC 4.200% 03/15/48		12/06/2019	Various		38,697,567	35,650,000	401,147
743315-AV-5	PROGRESSIVE CORP OH BASIC 4.000% 03/01/29		02/22/2019	Various		15,696,550	15,000,000	197,778
74340*-AF-1	PROLOGIS U.S. LOGISTICS FUND, PROLOGIS U.S. LOGISTICS FUND, 3.710% 07/10/29		04/23/2019	Tax Free Exchange		13,000,000	13,000,000	6,699
74340X-BE-0	PROLOGIS LP 3.750% 11/01/25		01/30/2019	WELLS FARGO SECURITIES LLC		3,255,456	3,200,000	30,000
744320-AY-8	PRUDENTIAL FINANCIAL INC. PRUDENTIAL FINANCIAL INC 3.905% 12/07/47		02/07/2019	BARCLAYS		12,248,710	13,000,000	90,249
744320-BA-9	PRUDENTIAL FINANCIAL INC. BASIC 3.935% 12/07/49		07/09/2019	Various		8,132,260	8,000,000	124,827
74432Q-CC-7	PRUDENTIAL FINANCIAL INC BASIC 3.878% 03/27/28		09/16/2019	Various		4,055,507	3,720,000	68,524
74432Q-CD-5	PRUDENTIAL FINANCIAL INC BASIC 4.418% 03/27/48		06/06/2019	Various		8,464,770	8,000,000	94,128
74432Q-CE-3	PRUDENTIAL FINANCIAL INC BASIC 4.350% 02/25/50		07/19/2019	Various		23,296,270	23,000,000	53,650
74432Q-CF-0	PRUDENTIAL FINANCIAL INC BASIC 3.700% 03/13/51		10/03/2019	JEFFERIES & COMPANY INC.		2,091,080	2,000,000	4,933
744448-CN-9	PUBLIC SERVICE CO OF COLO BASIC 3.800% 06/15/47		10/16/2019	Various		24,059,940	21,500,000	260,700
744448-CR-0	PUBLIC SERVICE CO OF COLO BASIC 4.050% 09/15/49		03/20/2019	Various		32,508,725	32,500,000	11,531
744448-CS-8	PUBLIC SERVICE CO OF COLO BASIC 3.200% 03/01/50		10/16/2019	PIERPONT SECURITIES		4,372,240	4,300,000	24,844
744482-BM-1	PUB SVC NEW HAMP BASIC 3.600% 07/01/49		10/04/2019	JEFFERIES & COMPANY INC.		3,309,540	3,000,000	30,000
744533-D@-6	PUBLIC SERVICE COMPANY OF OKLA PUBLIC SERVICE COMPANY OF OKLA 3.910% 03/15/29		03/15/2019	Tax Free Exchange		12,000,000	12,000,000	10,427
744533-E*-7	PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF OKLAHOMA 4.500% 06/01/49		06/03/2019	Tax Free Exchange		9,000,000	9,000,000	11,250
74456Q-AZ-9	PUB SVC ELEC & GAS BASIC 3.950% 05/01/42		10/15/2019	KEY BANK		1,122,680	1,000,000	18,214
74456Q-BN-5	PUB SVC ELEC & GAS 4.15% Due 11/1/2045 MN1 4.150% 11/01/45		02/11/2019	SUNTRUST EQUITABLE		1,144,394	1,143,000	13,440
74456Q-BZ-8	PUB SVC ELEC & GAS BASIC 3.850% 05/01/49		10/08/2019	PARIBAS SECURITIES		26,271,094	22,700,000	366,114
74739*-AA-1	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC 4.440% 02/28/35		02/28/2019	ARTIC SECURITIES		10,069,444	10,069,444	
747525-AE-3	QUALCOMM INC BASIC 3.000% 05/20/22		12/05/2019	WELLS FARGO SECURITIES LLC		1,024,650	1,000,000	1,583
747525-AT-0	QUALCOMM INC BASIC 2.900% 05/20/24		04/29/2019	MORGAN STANLEY		14,971,800	15,000,000	194,542
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		05/07/2019	Various		24,583,147	24,200,000	449,517
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		03/14/2019	BANK OF AMERICA		6,893,792	7,575,595	12,594
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S 2.185% 04/25/37		02/07/2019	CITICORP SECURITIES		11,897,468	16,996,383	23,195
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S 2.185% 04/25/37		10/25/2019	Interest Capitalization		36	36	
74949L-AC-6	RELX CAPITAL INC BASIC 4.000% 03/18/29		03/11/2019	WELLS FARGO SECURITIES LLC		9,883,900	10,000,000	
74992*-AE-5	RXR REALTY LLC RXR REALTY LLC 4.220% 06/27/24		07/08/2019	Tax Free Exchange		8,000,000	8,000,000	10,316
755111-BZ-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		10/04/2019	MORGAN STANLEY		10,662,467	8,900,000	117,332

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
756109-A*-5	REALTY INCOME CORPORATION REALTY INCOME CORPORATION 2.730% 05/20/34		05/28/2019	Tax Free Exchange		29,269,800	29,101,900	17,655
756109-AN-4	REALTY INCOME CORP BASIC 3.250% 10/15/22		12/05/2019	SUNTRUST EQUITABLE		2,065,860	2,000,000	9,750
756109-AW-4	REALTY INCOME CORP BASIC 3.250% 06/15/29		07/16/2019	Various		7,627,545	7,500,000	10,427
760759-AT-7	REPUBLIC SERVICES BASIC 3.950% 05/15/28		02/12/2019	Various		15,120,347	14,836,000	134,414
76119L-AA-9	RESIDEO FUNDING INC BASIC 6.125% 11/01/26		12/09/2019	Various		2,761,628	2,700,000	52,318
76131V-B@-1	RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF AMERICA 4.820% 06/28/29		07/05/2019	Tax Free Exchange		7,000,000	7,000,000	6,561
77340R-AR-8	ROCKIES EXPRESS PIPELINE BASIC 4.950% 07/15/29		04/16/2019	Various		31,817,760	31,800,000	12,306
773903-AH-2	ROCKWELL INTL CORP (NEW) BASIC 3.500% 03/01/29		04/09/2019	Various		6,054,100	6,000,000	9,236
773903-AJ-8	ROCKWELL INTL CORP (NEW) BASIC 4.200% 03/01/49		03/19/2019	Various		36,273,880	36,000,000	17,500
78409V-AK-0	S&P GLOBAL INC 4.4% Due 2/15/2026 FA15 4.400% 02/15/26		02/12/2019	J.P. MORGAN		4,190,240	4,000,000	87,511
78409V-AN-4	S&P GLOBAL INC BASIC 4.500% 05/15/48		01/16/2019	Fifth Third Securities		3,902,925	3,900,000	30,713
784305-A@-3	SJW GROUP SJW GROUP 3.050% 11/01/29		10/15/2019	Tax Free Exchange		16,000,000	16,000,000	9,489
78471R-AA-4	SRS DISTRIBUTION INC BASIC 8.250% 07/01/26		12/04/2019	JEFFERIES & COMPANY INC.		2,243,500	2,200,000	67,833
785592-AJ-5	SABINE PASS LIQUEFACTION BASIC 5.750% 05/15/24		08/06/2019	MORGAN STANLEY		2,235,140	2,000,000	26,514
785592-AU-0	SABINE PASS LIQUEFACTION BASIC 4.200% 03/15/28		02/14/2019	Various		12,625,790	13,000,000	209,300
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C 2.460% 03/15/22		12/18/2019	Various		10,111,111	10,100,064	3,451
80284R-AG-4	Santander Drive Auto Receivabl SERIES 20163 CLASS D 2.800% 08/15/22		10/23/2019	MITSUBISHI SECURITIES		1,006,797	1,000,000	778
808513-AZ-8	SCHWAB, CHARLES CORP BASIC 4.000% 02/01/29		02/19/2019	RBC CAPITAL MARKETS		5,201,600	5,000,000	11,111
808513-BA-2	SCHWAB, CHARLES CORP BASIC 3.250% 05/22/29		09/18/2019	CITICORP SECURITIES		2,098,960	2,000,000	21,306
80874Y-BA-7	SCIENTIFIC GAMES INTERNA BASIC 8.250% 03/15/26		12/09/2019	J.P. MORGAN		13,884,000	13,700,000	29,150
82873L-AB-1	SIMMONS FOODS INC BASIC 7.750% 01/15/24		12/04/2019	Various		2,703,528	2,494,000	62,141
828807-CS-4	SIMON PROPERTY GROUP BASIC 3.375% 10/01/24		08/07/2019	US BANCORP INC		2,649,450	2,500,000	30,000
828807-CX-3	SIMON PROPERTY GROUP 2 1/2% Due 7/15/2021 JJ15 2.500% 07/15/21		04/23/2019	WELLS FARGO SECURITIES LLC		2,989,530	3,000,000	20,833
828807-DF-1	SIMON PROPERTY GROUP BASIC 2.450% 09/13/29		12/19/2019	Various		3,447,680	3,500,000	22,765
82894*-BA-4	J.R. SIMPLOT J.R. SIMPLOT 4.730% 05/01/31		05/07/2019	Tax Free Exchange		3,000,000	3,000,000	2,365
82967N-BC-1	SIRIUS XM RADIO INC BASIC 5.500% 07/01/29		12/19/2019	J.P. MORGAN		1,087,500	1,000,000	29,944
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX 2.640% 08/26/47		08/27/2019	GOLDMAN SACHS		966,448	962,088	282
83406E-AB-1	Social Professional Loan Progr SERIES 2018A CLASS A2A 2.390% 02/25/42		06/04/2019	GUGGENHEIM CAPITAL		970,984	971,136	709
837004-CF-5	SOUTH CAROLINA ELECTRIC & GAS BASIC 4.350% 02/01/42		02/12/2019	DEUTSCHE BANK		15,232,950	15,000,000	23,563
837004-CJ-7	SOUTH CAROLINA ELECTRIC & GAS BASIC 5.100% 06/01/65		01/24/2019	Fifth Third Securities		10,641,620	10,000,000	78,200
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS BASIC 4.250% 08/15/28		04/09/2019	BANK OF AMERICA		6,317,910	6,000,000	106,368
845011-AB-1	SOUTHWEST GAS CORP BASIC 4.150% 06/01/49		06/04/2019	Various		25,046,050	25,000,000	3,458
84765E-AA-6	SPECTRUM HEALTH SYSTEM BASIC 3.487% 07/15/49		10/23/2019	J.P. MORGAN		15,112,125	15,000,000	
84859*-AA-4	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC 2.950% 12/31/34		12/27/2019	Tax Free Exchange		8,000,000	8,000,000	2,622
858119-BK-5	STEEL DYNAMICS BASIC 3.450% 04/15/30		12/16/2019	GOLDMAN SACHS		9,485,060	9,500,000	1,006
86157#-AA-4	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC 5.150% 07/17/29		07/26/2019	Tax Free Exchange		21,000,000	21,000,000	27,038
86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2 2.265% 09/25/35		09/13/2019	Various		9,981,063	10,300,000	16,390
86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1 2.185% 10/25/36		03/05/2019	BANK OF AMERICA		1,673,775	1,730,000	1,379
86363W-AD-1	Structured Asset Securities Co SERIES 2007BC3 CLASS 1A4 2.105% 05/25/47		09/26/2019	BANK OF AMERICA		10,928,125	13,000,000	4,186
86765B-AU-3	SUNOCO LOGISTICS PARTNER BASIC 4.000% 10/01/27		06/13/2019	BARCLAYS		2,021,660	2,000,000	16,889
86881W-AD-4	SURGERY CENTER HOLDINGS BASIC 10.000% 04/15/27		10/21/2019	Various		6,688,465	6,500,000	47,286
87165B-AM-5	SYNCHRONY FINANCIAL BASIC 3.950% 12/01/27		01/23/2019	BARCLAYS		5,298,613	5,900,000	34,958
87236Y-AE-8	TD AMERITRADE HOLDING CORP 2.95% Due 4/1/2022 A01 2.950% 04/01/22		12/05/2019	TD SECURITIES		5,105,450	5,000,000	27,861
875127-BC-5	TAMPA ELECTRIC BASIC 4.350% 05/15/44		07/23/2019	BARCLAYS		24,386,300	22,000,000	186,083
875127-BG-6	TAMPA ELECTRIC BASIC 3.625% 06/15/50		10/03/2019	Various		27,275,521	27,000,000	40,882
87612E-AZ-9	TARGET CORP 2.900% 01/15/22		12/05/2019	Various		8,472,021	8,275,000	95,023
87612E-BF-2	TARGET CORP 3 5/8% Due 4/15/2046 A015 3.625% 04/15/46		05/31/2019	J.P. MORGAN		1,750,028	1,795,000	8,857
87612E-BG-0	TARGET CORP BASIC 3.900% 11/15/47		10/11/2019	Various		37,941,550	35,000,000	394,875
882508-BD-5	TEXAS INSTRUMENTS IN BASIC 4.150% 05/15/48		03/01/2019	CREDIT SUISSE FIRST BOSTON		5,102,100	5,000,000	63,403
882508-BG-8	TEXAS INSTRUMENTS IN BASIC 2.250% 09/04/29		08/26/2019	BANK OF AMERICA		4,984,450	5,000,000	
882884-B*-9	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY 3.600% 07/01/29		07/05/2019	Tax Free Exchange		5,000,000	5,000,000	2,000
882884-B@-7	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY 3.790% 03/29/34		04/04/2019	Tax Free Exchange		3,000,000	3,000,000	1,579
88579Y-BD-2	3M CO BASIC 4.000% 09/14/48		06/06/2019	BARCLAYS		15,604,500	15,000,000	143,333
88579Y-BG-5	3M CO BASIC 3.375% 03/01/29		02/22/2019	Various		15,010,350	15,000,000	5,156
89147L-2#-6	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES 4.010% 12/17/21		10/02/2019	Tax Free Exchange		12,000,000	12,000,000	140,350
893647-AX-5	TRANSDIGM INC BASIC 6.500% 07/15/24		12/05/2019	Various		2,788,250	2,700,000	53,769
89417E-AM-1	THE TRAVELERS COMPANIES INC 4.000% 05/30/47		01/29/2019	DEUTSCHE BANK		4,812,550	5,000,000	33,333
896517-AA-7	TRINITY HEALTH CORP BASIC 3.434% 12/01/48		12/06/2019	Various		15,026,750	15,000,000	
89838L-AG-9	TRUSTEES OF BOSTON COLL BASIC 3.129% 07/01/52		10/18/2019	BARCLAYS		20,028,560	20,000,000	
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C2 CLASS A4 3.487% 08/15/50		10/21/2019	Various		1,442,114	1,392,000	1,380
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C10 CLASS A4 4.313% 05/15/51		03/12/2019	UBS WARBURG CONVERTIBLES		2,119,922	2,000,000	3,115
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS A4 3.426% 08/15/50		02/07/2019	BANK OF AMERICA		7,944,688	8,000,000	7,613
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C3 CLASS AS 3.739% 08/15/50		12/18/2019	BMO CAPITAL MARKETS		5,237,500	5,000,000	9,867
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2017C4 CLASS A4 3.563% 10/15/50		02/08/2019	Various		1,829,653	1,830,000	1,992
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C11 CLASS A5 4.241% 06/15/51		02/25/2019	UBS WARBURG CONVERTIBLES		5,266,211	5,000,000	15,315

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST SERIES 2018C12 CLASS A5 4.296% 08/15/51		03/08/2019	UBS WARBURG CONVERTIBLES		2,113,281	2,000,000	2,625
904764-BC-0	UNILEVER CAPITAL CORP BASIC 3.500% 03/22/28		02/22/2019	CREDIT SUISSE FIRST BOSTON		10,087,900	10,000,000	149,722
904764-BF-3	UNILEVER CAPITAL CORP BASIC 3.000% 03/07/22		12/04/2019	MORGAN STANLEY		2,053,440	2,000,000	14,833
906548-CP-5	UNION ELECTRIC COMPANY BASIC 3.500% 03/15/29		03/04/2019	BARCLAYS		4,995,750	5,000,000	
907818-FB-9	UNION PACIFIC CORP BASIC 3.700% 03/01/29		10/30/2019	CREDIT SUISSE FIRST BOSTON		10,895,000	10,000,000	61,667
910637-U8-4	THE UNITED ILLUMINATING COMPAN THE UNITED ILLUMINATING COMPAN 4.520% 01/15/49		01/22/2019	Tax Free Exchange		2,000,000	2,000,000	1,758
911312-BN-5	UNITED PARCEL SERVICE CL B BASIC 3.750% 11/15/47		07/09/2019	Various		15,482,676	15,200,000	87,396
911312-BQ-8	UNITED PARCEL SERVICE CL B BASIC 4.250% 03/15/49		07/22/2019	Various		37,420,632	36,100,000	181,829
911312-BR-6	UNITED PARCEL SERVICE CL B BASIC 3.400% 03/15/29		04/09/2019	Various		6,018,180	6,000,000	3,872
91159J-AA-4	US BANCORP 2.95% Due 7/15/2022 JJ15 2.950% 07/15/22		12/05/2019	US BANCORP INC		5,120,600	5,000,000	59,000
913017-CJ-6	UNITED TECH CORP 3.750% 11/01/46		06/11/2019	Various		16,008,625	16,250,000	70,443
913017-CX-5	UNITED TECH CORP BASIC 4.625% 11/16/48		10/17/2019	Various		38,442,545	33,000,000	481,257
913017-CY-3	UNITED TECH CORP BASIC 4.125% 11/16/28		10/17/2019	Various		64,495,548	58,750,000	805,206
913017-DA-4	UNITED TECH CORP BASIC 3.350% 08/16/21		12/12/2019	Various		8,189,590	8,000,000	85,425
913017-DB-2	UNITED TECH CORP BASIC 3.650% 08/16/23		08/06/2019	MORGAN STANLEY		5,285,350	5,000,000	87,194
91324P-DD-1	UNITED HEALTHCARE BASIC 2.375% 10/15/22		12/04/2019	MORGAN STANLEY		3,036,930	3,000,000	10,094
91324P-DE-9	UNITED HEALTHCARE BASIC 2.950% 10/15/27		04/09/2019	Various		5,795,510	6,000,000	63,589
91324P-DP-4	UNITED HEALTHCARE BASIC 3.875% 12/15/28		08/06/2019	Various		10,642,595	10,250,000	75,697
91324P-DQ-2	UNITED HEALTHCARE BASIC 4.450% 12/15/48		02/21/2019	GOLDMAN SACHS		18,140,920	17,000,000	122,128
91324P-DU-3	UNITED HEALTHCARE BASIC 3.700% 08/15/49		07/23/2019	BANK OF AMERICA		9,965,600	10,000,000	
91324P-DV-1	UNITED HEALTHCARE BASIC 3.875% 08/15/59		08/14/2019	Various		12,322,540	12,000,000	16,361
913259-A#-4	UNITIL CORPORATION UNITIL CORPORATION 3.430% 12/18/29		12/23/2019	Tax Free Exchange		12,000,000	12,000,000	5,717
91606*-AA-5	UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE 3.260% 08/28/29		09/05/2019	Tax Free Exchange		20,000,000	20,000,000	12,678
92343V-BR-4	VERIZON COMMUNICATIONS 5.15% Due 9/15/2023 MS15 5.150% 09/15/23		08/12/2019	DAIWA CAPITAL MARKETS		2,564,661	2,300,000	49,025
92343V-CX-0	VERIZON COMMUNICATIONS 4.522% Due 9/15/2048 MS15 4.522% 09/15/48		05/21/2019	Various		10,514,265	10,250,000	31,026
92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28		08/15/2019	Various		34,065,518	31,500,000	184,848
92343V-EU-4	VERIZON COMMUNICATIONS BASIC 4.016% 12/03/29		10/30/2019	MORGAN STANLEY		11,137,800	10,000,000	165,102
92348N-AA-5	VZOT 2017-1A 2.060% 09/20/21		12/20/2019	TD SECURITIES		7,083,730	7,083,176	1,621
92348X-AA-3	Verizon Owner Trust SERIES 2018A CLASS A1A 3.230% 04/20/23		08/22/2019	MIZUHO SECURITIES		12,171,348	11,919,000	6,416
92535W-AA-8	Verscend Holding Corp BASIC 9.750% 08/15/26		12/11/2019	Various		2,363,450	2,200,000	54,329
92553P-BB-7	VIACOM INC 3.45% Due 10/4/2026 AO4 3.450% 10/04/26		06/14/2019	STIFEL NICOLAUS		2,945,340	3,000,000	21,275
927804-FW-9	VIRGINIA ELECTRIC POWER 4% Due 11/15/2046 MN15 4.000% 11/15/46		10/03/2019	Various		23,787,230	22,000,000	316,667
927804-GC-2	VIRGINIA ELECTRIC POWER BASIC 3.300% 12/01/49		11/20/2019	SUNTRUST EQUITABLE		29,943,300	30,000,000	
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		12/18/2019	Various		11,150,265	10,922,545	29,680
92936J-BB-9	WFRBS 2011-C5 3.667% Due 11/15/2044 Mo-1 3.667% 11/15/44		02/20/2019	Various		1,214,029	1,198,000	2,457
92938G-AJ-7	WF-RBS COMMERCIAL MORTGAGE TRU SERIES 2013C17 CLASS B 4.788% 12/15/46		07/16/2019	Various		1,596,680	1,500,000	3,259
92938V-AS-4	WFRBS 2014-C19 4.271% Due 3/15/2047 Mo-1 4.271% 03/15/47		10/23/2019	CITICORP SECURITIES		1,073,125	1,000,000	2,847
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		11/13/2019	Various		29,284,291	27,200,000	180,742
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		02/20/2019	Tax Free Exchange		8,749,148	8,500,000	89,085
931142-DU-4	WAL-MART STORES BASIC 2.350% 12/15/22		12/04/2019	Various		3,300,528	3,250,000	33,422
94106L-BF-5	WASTE MANAGEMENT INC BASIC 2.950% 06/15/24		08/12/2019	Various		5,438,950	5,250,000	33,638
94106L-BG-3	WASTE MANAGEMENT INC BASIC 3.450% 06/15/29		05/15/2019	GOLDMAN SACHS		2,015,460	2,000,000	
94106L-BK-4	WASTE MANAGEMENT INC BASIC 4.150% 07/15/49		07/03/2019	BARCLAYS		12,221,550	11,000,000	58,331
941848-F*-9	WATERS CORPORATION WATERS CORPORATION 3.530% 09/12/29		09/19/2019	Tax Free Exchange		12,000,000	12,000,000	8,237
94974B-GK-0	WELLS FARGO & COMPANY BASIC 3.900% 05/01/45		10/10/2019	CITICORP SECURITIES		39,755,950	35,000,000	611,000
94989A-AW-5	WFCM 2014-LC18 3.808% Due 12/15/2047 Mo-1 3.808% 12/15/47		03/08/2019	WELLS FARGO SECURITIES LLC		479,490	475,000	553
94989D-BB-4	WELLS FARGO COMMERCIAL MORTGAG SERIES 2015C27 CLASS B 4.139% 02/15/48		04/25/2019	WELLS FARGO SECURITIES LLC		4,559,530	4,476,470	14,411
95000L-AZ-6	WFCM 2016-C33 3.426% Due 3/15/2059 Mo-1 3.426% 03/15/59		03/26/2019	Various		1,475,328	1,455,000	2,848
95000U-2D-4	WELLS FARGO & COMPANY BASIC 4.150% 01/24/29		02/01/2019	MIZUHO SECURITIES		5,134,250	5,000,000	6,340
95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C43 CLASS A4 4.012% 03/15/51		02/20/2019	WELLS FARGO SECURITIES LLC		2,845,820	2,750,000	6,436
95001W-BB-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C49 CLASS A5 4.023% 03/15/52		02/27/2019	Various		21,631,015	21,000,000	9,387
95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C47 CLASS A4 4.442% 09/15/61		02/26/2019	Various		20,732,261	19,355,000	52,890
95709T-AM-2	WESTAR ENERGY INC 4 1/4% Due 12/1/2045 JD1 4.250% 12/01/45		02/11/2019	JEFFERIES & COMPANY INC.		8,720,235	8,500,000	72,250
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS 3.750% 03/15/25		04/17/2019	MORGAN STANLEY		1,009,050	1,000,000	3,854
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS 3.750% 03/15/25		02/20/2019	Tax Free Exchange		15,226,807	15,300,000	247,031
969457-BW-9	WILLIAMS COMPANIES 4.550% 06/24/24		04/29/2019	WELLS FARGO SECURITIES LLC		5,269,650	5,000,000	80,257
96949L-AD-7	WILLIAMS PARTNERS LP 3.750% 06/15/27		06/13/2019	J.P. MORGAN		3,040,800	3,000,000	625
96949L-AE-5	WILLIAMS PARTNERS LP BASIC 4.850% 03/01/48		05/13/2019	Various		22,339,922	22,800,000	308,056
96950F-AP-9	WILLIAMS PARTNERS LP 4.9% Due 1/15/2045 JJ15 4.900% 01/15/45		01/18/2019	Various		5,560,191	5,900,000	6,424
976656-CE-6	WISCONSIN ELECTRIC POWER BASIC 3.650% 12/15/42		03/14/2019	Various		9,196,863	10,000,000	76,650
976656-CG-1	WISCONSIN ELECTRIC POWER BASIC 4.250% 06/01/44		01/18/2019	KEY BANK		3,816,774	3,900,000	23,942
976656-CJ-5	WISCONSIN ELECTRIC POWER 4.3% Due 12/15/2045 JD15 4.300% 12/15/45		02/21/2019	Various		13,085,012	12,900,000	107,381
976826-BL-0	WISCONSIN POWER & LIGHT BASIC 3.050% 10/15/27		01/16/2019	Various		6,688,600	7,000,000	55,154
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1 4.752% 11/01/44		03/01/2019	MITSUBISHI SECURITIES		5,461,200	5,000,000	81,840
976843-BM-3	WISCONSIN PUBLIC SERVICE BASIC 3.300% 09/01/49		12/10/2019	PIERPONT SECURITIES		3,055,410	3,000,000	32,450

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
97789L-AA-4	WOLVERINE ESCROW LLC BASIC 13.125% 11/15/27		12/10/2019	BANK OF AMERICA		2,185,000	2,200,000	6,563
97789L-AB-2	WOLVERINE ESCROW LLC BASIC 9.000% 11/15/26		11/13/2019	BANK OF AMERICA		15,345,000	15,500,000	
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A 2.930% 11/15/21		03/05/2019	MITSUBISHI SECURITIES		796,964	796,996	
98389B-AX-8	XCEL ENERGY INC. BASIC 3.500% 12/01/49		11/04/2019	BARCLAYS		4,978,650	5,000,000	
C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34		08/27/2019	Tax Free Exchange		8,000,000	8,000,000	4,747
J0835#-AM-9	COSTCO WHOLESALE JAPAN, LTD COSTCO WHOLESALE JPAN, LTD 0.280% 08/22/29		11/01/2019	Tax Free Exchange		25,366,500	24,993,900	13,413
Q3973*-AA-7	GENUINE PARTS COMPANY GENUINE PARTS COMPANY 3.100% 06/30/24		07/03/2019	Tax Free Exchange		24,370,500	24,479,000	18,971
097751-BT-7	BOMBARDIER INC BASIC 7.875% 04/15/27	A	12/09/2019	Various		2,169,990	2,200,000	60,747
124765-F@-2	CAE INC. CAE INC. 4.470% 03/05/31		03/19/2019	Tax Free Exchange		9,000,000	9,000,000	6,675
15135U-AG-4	CENOVUS ENERGY INC 3% Due 8/15/2022 FA15 3.000% 08/15/22	A	08/06/2019	MORGAN STANLEY		2,014,080	2,000,000	28,833
15135U-AM-1	CENOVUS ENERGY INC BASIC 4.250% 04/15/27	A	12/16/2019	Various		9,883,304	9,400,000	27,814
15135U-AP-4	CENOVUS ENERGY INC CENOVUS ENERGY INC 5.250% 06/15/37	A	10/25/2019	MORGAN STANLEY		5,397,500	5,000,000	97,708
67077M-AL-2	NUTRIEN LTD BASIC 3.375% 03/15/25	A	08/12/2019	MILLENIUM ADVISORS		442,412	425,000	5,937
67077M-AT-5	NUTRIEN LTD BASIC 4.200% 04/01/29	A	04/30/2019	Various		22,436,469	21,636,000	74,676
68245X-AJ-8	1011778 BC / NEW RED FIN BASIC 4.375% 01/15/28	A	12/19/2019	Various		1,009,925	1,000,000	4,132
775109-BP-5	ROGERS COMMUNICATIONS IN BASIC 3.700% 11/15/49	A	11/13/2019	CREDIT SUISSE FIRST BOSTON		1,002,320	1,000,000	308
780082-AD-5	ROYAL BANK OF CANADA 4.65% Due 1/27/2026 JJ27 4.650% 01/27/26	A	02/12/2019	RBC CAPITAL MARKETS		5,247,500	5,000,000	10,979
87952V-AM-8	TELESAT CANADA/ TELESAT L BASIC 6.500% 10/15/27	A	12/04/2019	CITICORP SECURITIES		1,242,000	1,200,000	11,917
91831A-AC-5	VALEANT PHARMACEUTICALS BASIC 6.125% 04/15/25	A	02/20/2019	Various		5,119,250	5,500,000	95,873
015514-AA-0	ALGECO SCOTSMAN FIN 2 BASIC 10.000% 08/15/23	D	12/09/2019	CITICORP SECURITIES		1,568,500	1,600,000	46,333
01609W-AT-9	ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27	D	04/15/2019	GOLDMAN SACHS		1,468,365	1,500,000	18,558
02364W-BG-9	AMERICAN MOVIL SA DE CV BASIC 4.375% 04/22/49	D	04/15/2019	CITICORP SECURITIES		9,943,700	10,000,000	
03328W-AN-8	ANCHC 2016-9A SERIES 20169A CLASS CR 4.852% 07/15/32	D	06/17/2019	J.P. MORGAN		12,000,000	12,000,000	
046353-AU-2	ASTRAZENECA BASIC 4.375% 08/17/48	D	01/18/2019	GOLDMAN SACHS		4,686,300	5,000,000	94,792
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY 4.850% 09/30/30	D	04/09/2019	Tax Free Exchange		8,000,000	8,000,000	12,933
05565Q-CP-1	BP CAPITAL MARKETS PLC BASIC 3.814% 02/10/24	D	04/29/2019	WELLS FARGO SECURITIES LLC		5,195,900	5,000,000	42,908
05565Q-CS-5	BP CAPITAL MARKETS PLC BASIC 3.535% 11/04/24	D	08/09/2019	Various		6,382,040	6,000,000	55,873
067316-AE-9	BACARDI LTD BASIC 4.450% 05/15/25	D	08/06/2019	PIERPONT SECURITIES		3,234,990	3,000,000	30,779
067316-AF-6	BACARDI LTD BASIC 4.700% 05/15/28	D	07/24/2019	Various		15,747,600	15,000,000	210,194
06761H-AJ-7	Babson CLO Ltd SERIES 20192A CLASS B 4.652% 04/15/31	D	03/15/2019	BANK OF AMERICA		9,000,000	9,000,000	
09628W-AQ-5	BLUEM 2016-2A SERIES 20162A CLASS BR 4.599% 08/20/32	D	08/29/2019	CITICORP SECURITIES		12,000,000	12,000,000	
118382-AE-0	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS B1 3.703% 01/18/31	D	02/08/2019	BARCLAYS		3,500,000	3,500,000	
118382-AJ-9	Buckhorn Park CLO, Ltd. SERIES 20191A CLASS C 4.503% 01/18/31	D	02/08/2019	BARCLAYS		3,000,000	3,000,000	
13887T-AC-1	Canyon Capital CLO Ltd SERIES 20191A CLASS B 4.002% 04/15/32	D	02/19/2019	BANK OF AMERICA		17,250,000	17,250,000	
2027A0-HY-8	COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6 2.625% 09/06/26	D	02/25/2019	MITSUBISHI SECURITIES		2,062,874	2,200,000	27,431
2027A0-JK-6	COMMONWEALTH BANK AUST BASIC 2.750% 03/10/22	D	12/04/2019	MORGAN STANLEY		5,089,550	5,000,000	32,847
2027A0-JN-0	COMMONWEALTH BANK AUST BASIC 3.900% 07/12/47	D	02/15/2019	Various		18,839,600	20,000,000	53,083
225401-AC-2	CREDIT SUISSE GROUP 4.282% 01/09/28	D	09/25/2019	CREDIT SUISSE FIRST BOSTON		8,062,050	7,500,000	69,583
225401-AF-5	CREDIT SUISSE GROUP BASIC 3.869% 01/12/29	D	12/11/2019	CITICORP SECURITIES		1,609,035	1,500,000	24,342
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29	D	10/02/2019	J.P. MORGAN		750,720	750,000	49
26249G-AL-4	Dryden Senior Loan Fund SERIES 201433A CLASS BR2 3.702% 04/15/29	D	02/20/2019	GOLDMAN SACHS		20,000,000	20,000,000	
285295-B@-9	ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC 3.370% 12/10/26	D	12/13/2019	Tax Free Exchange		11,000,000	11,000,000	3,089
290015-AC-0	Elmwood CLO I Ltd. SERIES 20191A CLASS B 3.836% 04/20/30	D	02/14/2019	CITICORP SECURITIES		11,500,000	11,500,000	
33830P-AJ-0	522 Funding CLO LTD SERIES 20191A CLASS C 4.952% 01/15/33	D	11/22/2019	MORGAN STANLEY		6,000,000	6,000,000	
344419-AB-2	FOMENTO ECONOMICO MEX 4 3/8% Due 5/10/2043 MN10 4.375% 05/10/43	D	01/18/2019	HSBC SECURITIES INC.		7,168,575	7,500,000	66,536
377373-AE-5	GLAXOSMITHKLINE CAPITAL BASIC 3.125% 05/14/21	D	07/10/2019	BARCLAYS		3,044,850	3,000,000	15,104
377373-AJ-4	GLAXOSMITHKLINE CAPITAL BASIC 2.875% 06/01/22	D	12/05/2019	Various		9,704,403	9,494,000	6,066
404280-BT-5	HSBC HOLDINGS PLC BASIC 4.583% 06/19/29	D	10/15/2019	GOLDMAN SACHS		2,220,420	2,000,000	30,044
43761A-B#-2	HOMESERVE PLC HOMESERVE PLC 4.830% 12/13/25	D	01/03/2019	Tax Free Exchange		15,000,000	15,000,000	40,250
45326Y-A*-8	INCITEC PIVOT LTD. INCITEC PIVOT LTD. 4.030% 10/30/28	D	11/19/2019	Tax Free Exchange		7,000,000	7,000,000	14,889
45326Y-A@-6	INCITEC PIVOT LTD. INCITEC PIVOT LTD. 4.130% 10/30/30	D	11/19/2019	Tax Free Exchange		5,000,000	5,000,000	10,899
45824T-AP-0	INTELSAT JACKSON HLDG BASIC 5.500% 08/01/23	D	12/05/2019	Various		1,906,000	2,200,000	33,856
462629-A*-7	IPSEN SA IPSEN SA 3.630% 07/23/26	D	07/26/2019	Tax Free Exchange		20,000,000	20,000,000	6,050
47048J-AQ-6	JTWN 2016-9A SERIES 20169A CLASS A2R 3.784% 10/20/28	D	07/22/2019	GREENSLEDGE		13,600,000	13,600,000	
47048X-AC-6	Jamestown CLO Ltd SERIES 201914A CLASS A2 4.153% 10/20/32	D	10/17/2019	CITICORP SECURITIES		13,000,000	13,000,000	
48661W-AC-2	KAYNE CLO SERIES 20193A CLASS B1 4.052% 04/15/32	D	02/21/2019	J.P. MORGAN		15,000,000	15,000,000	
48661W-AE-8	KAYNE CLO SERIES 20193A CLASS C 4.902% 04/15/32	D	02/21/2019	J.P. MORGAN		6,550,000	6,550,000	
56844A-AC-3	MARINER CLO LLC SERIES 20191A CLASS B 3.909% 04/30/32	D	03/29/2019	CITICORP SECURITIES		11,000,000	11,000,000	
606822-AW-4	MITSUBISHI UFJ FIN GRP BASIC 3.535% 07/26/21	D	12/11/2019	OPPENHEIMER		4,605,390	4,500,000	60,537
606822-BD-5	MITSUBISHI UFJ FIN GRP BASIC 3.407% 03/07/24	D	04/29/2019	SMBC NIKKO SECURITIES		9,122,850	9,000,000	45,995
606822-BH-6	MITSUBISHI UFJ FIN GRP BASIC 3.741% 03/07/29	D	10/22/2019	Various		5,757,700	5,600,000	9,768
62947Q-AY-4	NXP BV BASIC 5.550% 12/01/28	D	05/30/2019	Various		16,089,650	15,000,000	85,563
62947Q-AZ-1	NXP BV BASIC 4.875% 03/01/24	D	04/29/2019	Various		11,624,770	11,000,000	88,156
67707E-AG-9	Oak Hill Credit Partners SERIES 20192A CLASS B1 3.784% 04/21/31	D	02/22/2019	MORGAN STANLEY		10,000,000	10,000,000	
67707E-AJ-3	Oak Hill Credit Partners SERIES 20192A CLASS C 4.634% 04/21/31	D	02/22/2019	MORGAN STANLEY		15,000,000	15,000,000	

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
68620Y-A#-9	ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY FINANCE LIMITED 5.160% 01/15/29	D	01/18/2019	Tax Free Exchange		8,000,000	8,000,000	3,440
68784Y-AB-0	OSCAR US Funding Trust SERIES 20191A CLASS A2 3.100% 04/11/22	C	03/12/2019	MIZUHO SECURITIES		660,425	660,493	
69867D-AC-2	PANTHER BF AGGREGATOR 2 BASIC 8.500% 05/15/27	D	12/09/2019	Various		2,770,500	2,700,000	76,547
69916X-AJ-4	Parallel Ltd SERIES 20191A CLASS C 4.984% 07/20/32	D	07/24/2019	MORGAN STANLEY		11,000,000	11,000,000	
714264-AA-6	PERNOD-RICAR 5 3/4% Due 4/7/2021 A07 5.750% 04/07/21	D	11/12/2019	Various		3,680,354	3,502,000	17,577
786455-B#-1	SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC 1.260% 10/29/26	B	11/06/2019	Tax Free Exchange		20,001,600	19,935,000	4,884
80007R-AF-2	SANDS CHINA LTD BASIC 5.125% 08/08/25	D	01/29/2019	Tax Free Exchange		790,920	800,000	19,361
822582-AT-9	SHELL INTERNATIONAL FIN BASIC 3.625% 08/21/42	D	12/04/2019	Various		5,361,060	5,000,000	36,552
822582-AY-8	SHELL INTERNATIONAL FIN 4.55% Due 8/12/2043 FA12 4.550% 08/12/43	D	02/27/2019	Various		25,972,380	24,000,000	39,307
822582-BF-8	SHELL INTERNATIONAL FIN 4 3/8% Due 5/11/2045 MN11 4.375% 05/11/45	D	05/31/2019	MORGAN STANLEY		5,500,000	5,000,000	13,976
822582-BQ-4	SHELL INTERNATIONAL FIN 4% Due 5/10/2046 MN10 4.000% 05/10/46	D	10/07/2019	Various		5,836,520	5,000,000	82,000
822582-CE-0	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	D	11/04/2019	MORGAN STANLEY		11,815,920	12,000,000	
85771P-AL-6	STATOILHYDRO ASA- SPON ADR 3.95% Due 5/15/2043 MN15 3.950% 05/15/43	D	12/04/2019	KEY BANK		5,674,650	5,000,000	11,521
86562M-BP-4	SUMITOMO MITSUI FINL GRP BASIC 3.040% 07/16/29	D	07/16/2019	SMBC NIKKO SECURITIES		4,967,550	5,000,000	844
87938W-AT-0	TELEFONICA EMISIONES SAU 4.103% 03/08/27	D	06/13/2019	BANK OF AMERICA		1,047,230	1,000,000	11,283
88827A-AA-1	TITAN ACQ/CO-BORROWER BASIC 7.750% 04/15/26	D	12/04/2019	BANK OF AMERICA		2,080,500	2,200,000	14,467
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	07/03/2019	Various		21,130,950	20,000,000	92,969
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	07/24/2019	Various		25,289,477	24,000,000	187,688
A2002*-AL-7	BOREALIS AG BOREALIS AG 3.900% 12/11/31	D	12/20/2019	Tax Free Exchange		9,000,000	9,000,000	8,775
D2736#-AW-9	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO 4.680% 10/15/27	D	10/22/2019	Tax Free Exchange		4,000,000	4,000,000	3,640
D2736#-AX-7	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO 4.870% 10/15/29	D	10/22/2019	Tax Free Exchange		4,000,000	4,000,000	3,788
F0405#-AA-9	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.220% 06/20/26	D	07/05/2019	Tax Free Exchange		10,000,000	10,000,000	17,583
F0405#-AB-7	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.420% 06/20/29	D	07/05/2019	Tax Free Exchange		10,000,000	10,000,000	18,417
F0405#-AC-5	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.520% 06/20/31	D	07/05/2019	Tax Free Exchange		6,000,000	6,000,000	11,300
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.750% 09/05/34	B	10/02/2019	Tax Free Exchange		32,728,431	32,422,431	44,135
F1068#-AH-0	BONDUELLE S.A. BONDUELLE SA 1.860% 05/02/29	B	05/14/2019	Tax Free Exchange		16,758,000	16,806,000	10,420
F2977#-AA-3	ELIS SA ELIS SA 2.700% 04/24/29		05/02/2019	Tax Free Exchange		39,042,500	39,102,000	23,461
F2977#-AB-1	ELIS SA ELIS SA 4.990% 04/24/29	C	05/02/2019	Tax Free Exchange		8,000,000	8,000,000	8,871
F3152*-AD-6	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.410% 12/11/29	D	12/23/2019	Tax Free Exchange		25,000,000	25,000,000	30,785
F3152*-AE-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.600% 12/11/31	D	12/23/2019	Tax Free Exchange		10,000,000	10,000,000	13,000
F3152*-AF-1	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.770% 12/11/34	D	12/23/2019	Tax Free Exchange		3,000,000	3,000,000	4,084
G1418#-AV-5	CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES COMPANY LT 3.830% 08/28/39	D	09/09/2019	Tax Free Exchange		10,000,000	10,000,000	11,703
G1710#-AC-2	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED 4.340% 05/15/26	C	05/29/2019	Tax Free Exchange		5,000,000	5,000,000	8,439
G1710#-AD-0	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED 4.540% 05/15/29	C	05/29/2019	Tax Free Exchange		5,000,000	5,000,000	8,731
G1746#-AA-4	CADENT FINANCE PLC CADENT FINANCE PLC 4.070% 03/19/31	D	03/27/2019	Tax Free Exchange		10,000,000	10,000,000	9,044
G1746#-AB-2	CADENT FINANCE PLC CADENT FINANCE PLC 2.790% 03/19/31	B	03/28/2019	Tax Free Exchange		23,882,400	23,479,200	16,377
G2283#-AC-7	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED 4.140% 10/16/26	D	11/06/2019	Tax Free Exchange		20,000,000	20,000,000	48,300
G2283#-AD-5	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED 4.320% 10/16/29	D	11/06/2019	Tax Free Exchange		8,000,000	8,000,000	20,160
G2616#-AS-0	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 4.550% 04/04/26	D	04/12/2019	Tax Free Exchange		2,500,000	2,500,000	2,528
G2616#-AT-8	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 4.670% 04/04/29	D	04/12/2019	Tax Free Exchange		5,500,000	5,500,000	5,708
G2730#-AF-9	DERWENT LONDON PLC DERWENT LONDON PLC 2.870% 01/31/29	B	02/07/2019	Tax Free Exchange		13,109,000	12,952,000	7,228
G2765*-AK-0	DIONYSUS AVIATION DIONYSUS AVIATION 4.640% 01/08/24	D	01/14/2019	Tax Free Exchange		10,000,000	10,000,000	7,733
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC 4.760% 04/24/24	D	04/30/2019	Various		8,000,000	8,000,000	6,347
G4588#-BS-9	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC 5.350% 03/26/29	D	04/02/2019	Tax Free Exchange		5,000,000	5,000,000	4,458
G6363#-AH-0	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.830% 03/14/26	D	03/20/2019	Tax Free Exchange		7,000,000	7,000,000	6,802
G6428#-AA-8	NETWORK HOMES LIMITED NETWORK HOMES LIMITED 2.940% 01/15/31	B	01/17/2019	Tax Free Exchange		24,435,900	24,673,400	4,030
G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC 4.610% 07/02/26	C	07/17/2019	Tax Free Exchange		10,000,000	10,000,000	19,208
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD 2.770% 04/16/28	B	04/22/2019	Tax Free Exchange		8,676,920	8,630,720	3,986
G7334@-AL-7	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED 4.350% 06/13/26	D	02/25/2019	Tax Free Exchange		4,000,000	4,000,000	6,767
G7334@-AY-9	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED 4.610% 06/13/28	D	11/25/2019	Tax Free Exchange		14,000,000	14,000,000	23,306
G8279@-AA-6	SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED 2.940% 09/16/31	B	09/26/2019	Tax Free Exchange		12,431,000	12,353,000	10,088
G9075*-AA-2	TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC 2.860% 02/28/28	B	03/06/2019	Tax Free Exchange		39,789,000	39,510,000	18,833
L0175#-AE-2	ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE S.A. 1.380% 09/30/31	B	12/04/2019	Tax Free Exchange		10,000,800	9,973,800	13,382
L9031*-AH-4	TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT LTD HLDG 4.470% 05/02/29	D	11/25/2019	Tax Free Exchange		6,000,000	6,000,000	17,135
N8505#-AA-2	TENNET HOLDING B.V. TENNET HOLDING B.V. 1.610% 01/24/29	B	01/28/2019	Tax Free Exchange		16,956,000	17,142,000	3,067
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXIC EVM ENERGIA DEL VALLE DE MEXIC 6.020% 12/31/40	D	01/02/2019	SUMITOMO MITSUI		3,049,803	3,049,803	
P4000*-AE-5	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA 5.180% 06/14/29	D	09/05/2019	Tax Free Exchange		10,000,000	10,000,000	100,722
P4000*-AF-2	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA 5.280% 06/14/31	D	09/05/2019	Tax Free Exchange		3,000,000	3,000,000	30,800
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV 5.980% 12/20/44	D	01/02/2019	J.P. MORGAN		2,819,067	2,819,067	
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26	D	09/16/2019	Tax Free Exchange		17,781,415	17,781,415	64,645
Q0005*-AA-5	AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE COMPANY PTY LTD 3.330% 10/24/29	D	11/01/2019	Tax Free Exchange		20,000,000	20,000,000	12,950
Q0832*-AG-1	AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC AIRPORT PTY 3.140% 12/04/31	C	12/10/2019	Tax Free Exchange		3,000,000	3,000,000	1,570
Q4822#-AA-4	ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD. 3.380% 08/28/29	B	09/09/2019	Tax Free Exchange		19,528,600	19,853,400	20,504
Q5601@-AA-0	LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL TOWERS 4.300% 04/09/29	D	04/17/2019	Tax Free Exchange		8,000,000	8,000,000	7,644
Q6235#-AT-9	MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE LIMITED 4.080% 09/18/30	D	06/26/2019	Tax Free Exchange		6,000,000	6,000,000	5,440

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07795*-AA-4	QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY FUND LTD 3.670% 08/07/29	D	08/14/2019	Tax Free Exchange		8,000,000	8,000,000	5,709
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	B	05/31/2019	Tax Free Exchange		55,799,498	56,261,498	66,088
Q87738-AT-5	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD 3.810% 04/30/29	D	05/07/2019	Tax Free Exchange		10,000,000	10,000,000	7,408
TN1219-19-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	D	11/21/2019	CITICORP SECURITIES		2,250,000	2,250,000	
TN1219-91-3	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.498% 03/31/37	D	11/21/2019	CITICORP SECURITIES		15,000,000	15,000,000	
TN1912-19-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	D	11/21/2019	CITICORP SECURITIES		1,800,000	1,800,000	
TN1921-91-4	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.498% 09/30/37	D	11/21/2019	CITICORP SECURITIES		16,000,000	16,000,000	
W10048-AA-5	AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL PROPERTY A 5.110% 01/08/26	D	01/14/2019	Tax Free Exchange		18,000,000	18,000,000	15,330
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						9,669,305,147	9,442,891,910	55,386,609
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		12/17/2019	CREDIT SUISSE FIRST BOSTON		11,664,620	11,664,620	
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		01/02/2019	BARCLAYS		2,725,599	2,869,438	
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250 06/08/23		10/17/2019	Various		8,768,429	8,906,961	
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		10/09/2019	Various		3,850,523	3,922,866	
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		02/14/2019	NOMURA SECURITIES INTERNATIONA		5,787,197	5,939,394	
LX1552-37-6	ELDORADO RESORTS ELDORADO RESORTS INC TLB +225 04/17/24		01/02/2019	J.P. MORGAN		2,502,221	2,606,480	
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		10/08/2019	J.P. MORGAN		956,304	997,449	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		10/03/2019	J.P. MORGAN		11,673,125	13,930,940	
LX1577-14-2	RCN GRANDE RCN GRANDE 1ST LIEN TL+300 02/01/24		10/03/2019	CREDIT SUISSE FIRST BOSTON		992,449	997,436	
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300 12/29/23		02/05/2019	Various		3,292,046	3,368,684	
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275 02/07/23		10/15/2019	Various		5,266,111	5,313,419	
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		10/08/2019	J.P. MORGAN		989,955	997,436	
LX1595-95-3	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE TLB +300 02/29/24		01/17/2019	DEUTSCHE BANK		294,644	304,542	
LX1596-21-7	GRAY TELEVISION GRAY TELEVISION TLB-2 +225 02/28/24		02/04/2019	Various		9,453,350	9,573,013	
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250 03/01/24		01/31/2019	BANK OF AMERICA		2,301,840	2,348,816	
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250 03/06/25		12/05/2019	J.P. MORGAN		1,997,402	1,997,402	
LX1606-14-9	ARCH COAL ARCH COAL TLB +275 03/07/24		01/31/2019	CREDIT SUISSE FIRST BOSTON		5,909,199	5,938,931	
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		10/10/2019	DEUTSCHE BANK		952,500	1,000,000	
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225 09/15/23		02/01/2019	CITICORP SECURITIES		4,786,903	4,841,368	
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		02/04/2019	J.P. MORGAN		7,699,524	7,987,891	
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		02/04/2019	Various		8,834,851	9,127,564	
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		02/01/2019	Various		9,528,867	9,765,575	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		10/02/2019	CREDIT SUISSE FIRST BOSTON		4,749,278	4,986,118	
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		01/17/2019	J.P. MORGAN		3,934,645	3,959,391	
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		02/08/2019	BANK OF AMERICA		3,148,388	3,220,857	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +550 06/22/24		01/17/2019	SUNTRUST EQUITABLE		1,915,355	1,979,695	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		02/14/2019	Various		5,842,958	5,986,312	
LX1678-68-4	NBTY INC NBTY 2ND LIEN TL +775 09/15/25		10/08/2019	CREDIT SUISSE FIRST BOSTON		654,375	750,000	
LX1685-59-8	WILSHIRE GRAND WILSHIRE GRAND TLB +250 10/19/20		01/17/2019	UBS WARBURG CONVERTIBLES		4,937,500	5,000,000	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275 10/04/23		02/01/2019	JEFFERIES & COMPANY INC.		4,752,452	4,818,709	
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425 03/14/25		06/21/2019	GOLDMAN SACHS		4,825,064	4,974,684	
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		10/31/2019	J.P. MORGAN		7,892,195	7,979,695	
LX1695-07-6	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350 11/13/24		06/26/2019	BANK OF AMERICA		12,826,647	12,881,217	
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24		01/31/2019	J.P. MORGAN		2,943,712	2,969,697	
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		01/31/2019	Various		10,714,637	10,954,712	
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225 02/28/25		10/10/2019	Various		5,013,482	5,113,254	
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375 08/20/22		02/14/2019	CREDIT SUISSE FIRST BOSTON		8,703,632	8,909,035	
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375 02/09/25		08/07/2019	UBS WARBURG CONVERTIBLES		6,418,709	6,483,544	
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		02/14/2019	BANK OF AMERICA		4,824,644	4,949,622	
LX1714-03-4	TRANSDIGM TRANSDIGM TLG +250 08/22/24		01/17/2019	CREDIT SUISSE FIRST BOSTON		2,902,879	2,969,697	
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		01/31/2019	Various		7,850,244	7,924,536	
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		02/05/2019	DEUTSCHE BANK		1,098,870	1,156,706	
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225 03/31/25		10/10/2019	WELLS FARGO SECURITIES LLC		4,927,018	4,987,365	
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO (NCI) TLB +375 04/12/25		10/01/2019	J.P. MORGAN		2,925,076	2,992,405	
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275 04/30/25		01/31/2019	RBC CAPITAL MARKETS		2,930,913	2,964,261	
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		02/06/2019	MORGAN STANLEY		4,906,563	4,949,875	
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 04/19/25		01/31/2019	MORGAN STANLEY		5,750,371	5,939,698	
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		02/01/2019	CREDIT SUISSE FIRST BOSTON		6,047,820	6,187,028	
LX1734-57-8	TRANSDIGM TRANSDIGM TLF +250 06/09/23		02/01/2019	CREDIT SUISSE FIRST BOSTON		4,832,069	4,949,622	
LX1734-92-5	SPRINGS WINDOW FASHION SPRINGS WINDOW 2L TL +850 06/15/26		10/10/2019	BARCLAYS		473,125	500,000	
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		02/04/2019	Various		7,093,194	7,146,795	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		02/04/2019	Various		6,652,132	6,857,868	
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		10/10/2019	J.P. MORGAN		3,803,289	3,967,481	
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375 06/21/25		01/31/2019	J.P. MORGAN		7,875,251	7,919,799	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		02/08/2019	J.P. MORGAN		4,789,004	4,949,875	
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		01/31/2019	GOLDMAN SACHS		5,550,712	5,617,763	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		02/04/2019	GOLDMAN SACHS		9,836,543	9,981,372	
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		02/06/2019	GOLDMAN SACHS		6,758,708	6,852,936	
LX1763-62-7	WELBILT WELBILT TLB +250 10/16/25		01/31/2019	J.P. MORGAN		9,827,500	10,000,000	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		10/15/2019	JEFFERIES & COMPANY INC.		980,025	997,481	
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		01/02/2019	BARCLAYS		8,896,388	8,910,000	
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		01/02/2019	J.P. MORGAN		9,102,787	9,194,735	
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275 01/31/25		02/12/2019	RBC CAPITAL MARKETS		2,733,677	2,747,415	
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +450 11/16/25		02/04/2019	CITICORP SECURITIES		3,880,800	3,960,000	
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300 02/02/24		02/22/2019	J.P. MORGAN		3,395,700	3,465,000	
LX1777-93-2	DURAVANT DURAVANT LLC 1L TL INCREM +425 07/19/24		01/17/2019	JEFFERIES & COMPANY INC.		4,865,850	4,950,000	
LX1781-65-2	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +400 04/06/26		01/31/2019	Various		9,722,748	9,730,857	
LX1784-18-5	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L CDN BOR +400 04/06/26		01/31/2019	Various		5,227,284	5,231,643	
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325 04/04/26		02/07/2019	J.P. MORGAN		8,147,081	8,229,375	
LX1791-00-8	POWER SOLUTIONS POWER SOL. (PANTHER) TLB +350 04/30/26		03/19/2019	J.P. MORGAN		15,919,624	15,960,000	
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 04/22/26		04/22/2019	Tax Free Exchange		4,367,923	4,425,059	
LX1791-82-6	II-VI INC II-VI INC TLB +350 06/28/26		05/08/2019	BANK OF AMERICA		3,950,100	3,990,000	
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500 05/28/26		05/24/2019	J.P. MORGAN		7,780,500	7,980,000	
LX1803-29-0	ANVIL INTERNATIONAL LLC ANVIL 2L TL +900 05/28/27		05/24/2019	J.P. MORGAN		2,850,000	3,000,000	
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		06/14/2019	BARCLAYS		12,708,150	12,967,500	
LX1807-63-0	ACCENTCARE ACCENTCARE (PLUTO) TLB +500 06/22/26		06/18/2019	J.P. MORGAN		7,880,400	7,960,000	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR (LABL) TLB +450 06/28/26		06/24/2019	BANK OF AMERICA		7,401,313	7,426,388	
LX1810-24-6	NEXSTAR BROADCASTING NEXSTAR BROADCASTING TLB4 +275 07/15/26		10/17/2019	BANK OF AMERICA		8,963,750	9,000,000	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550 08/19/24		08/19/2019	BARCLAYS		4,912,813	4,937,500	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550 08/19/24		08/21/2019	Tax Free Exchange		4,655,810	4,673,522	
LX1825-43-4	VIGOR INDUSTRIAL VIGOR INDUSTRIAL TLB +500 09/19/26		09/25/2019	BANK OF AMERICA		7,961,250	8,000,000	
LX1826-50-7	ALDEVRON LLC ALDEVRON 1L TL +425 10/12/26		09/23/2019	MORGAN STANLEY		6,176,500	6,200,000	
LX1831-54-9	Hard Rock Northern Indiana HARD ROCK 1LTL+900 11/06/25		11/07/2019	CREDIT SUISSE FIRST BOSTON		6,105,101	6,293,919	
LX1831-55-6	Hard Rock Northern Indiana HARD ROCK 1L TL DD +900 11/06/25		11/07/2019	CREDIT SUISSE FIRST BOSTON		442,399	456,081	
LX1832-05-9	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +450 05/23/25		10/07/2019	BANK OF AMERICA		1,470,000	1,500,000	
LX1840-78-9	SABERT CORP SABERT CORP TLB +450 11/26/26		11/26/2019	J.P. MORGAN		2,970,000	3,000,000	
LX1842-12-4	TELESAT CANADA TELESAT CANADA TLB +275 11/21/26	A	11/22/2019	J.P. MORGAN		8,977,500	9,000,000	
LX1694-75-6	INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3 +375 11/27/23	D	02/08/2019	Various		6,965,000	7,000,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						490,567,086	500,318,324	
8399997. Total - Bonds - Part 3						11,480,858,062	11,594,642,234	58,442,718
8399998. Total - Bonds - Part 5						3,664,609,208	3,676,357,106	10,827,201
8399999. Total - Bonds						15,145,467,270	15,270,999,340	69,269,919
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
001055-10-2	AFLAC INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	441		
00130H-10-5	AES CORPORATION COMMON STOCK		12/23/2019	Various	81.000	1,448		
00206R-10-2	AT&T INC FORMERLY SBC COMMUNICATIONS, I		12/23/2019	Various	944.000	31,309		
002824-10-0	ABBOTT LABORATORIES COMMON STOCK		12/23/2019	Various	235.000	19,512		
00287Y-10-9	ABBVIE INC COMMON STOCK		12/23/2019	Various	101.000	7,794		
00507V-10-9	ACTIVISION BLIZZARD COMMON STOCK		12/23/2019	Various	103.000	5,017		
00724F-10-1	ADOBE SYSTEMS INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	35.000	9,835		
007903-10-7	ADVANCED MICRO DEVICES COMMON STOCK		12/23/2019	Various	848.000	26,777		
00846U-10-1	AGILENT TECHNOLOGIES INC. COMMON STOCK		03/18/2019	WEEDEN & CO LP	16.000	1,296		
009158-10-6	AIR PRODUCTS AND CHEMICALS INC COMMON STOCK		12/23/2019	Various	28.000	5,914		
011659-10-9	ALASKA AIR GROUP COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	622		
012653-10-1	ALBEMARLE CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	507		
015271-10-9	ALEXANDRIA REAL EST EQUITIES COMMON STOCK		12/23/2019	Various	42.000	6,156		
015351-10-9	ALEXION PHARMACEUTICALS INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	25.000	3,237		
016255-10-1	ALIGN TECHNOLOGY INC COMMON		07/22/2019	WEEDEN & CO LP	6.000	1,647		
018802-10-8	ALLIANT ENERGY CORP COMMON STOCK		12/23/2019	Various	44.000	2,225		
020002-10-1	ALLSTATE CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	1,215		
02079K-10-7	ALPHABET INC-CL-C COMMON STOCK		07/22/2019	WEEDEN & CO LP	21.000	24,546		
02079K-30-5	ALPHABET INC-CL-C COMMON STOCK		12/23/2019	Various	36.000	43,501		
02209S-10-3	ALTRIA GROUP INC COMMON STOCK		12/23/2019	Various	162.000	8,518		
023135-10-6	AMAZON.COM INC. COMMON STOCK		12/23/2019	Various	66.000	119,861		
023608-10-2	AMEREN CORP COMMON STOCK		12/23/2019	Various	31.000	2,314		
025537-10-1	AMERICAN ELECTRIC POWER CO INC COMMON STOCK		12/23/2019	Various	60.000	5,281		
026874-78-4	AIG COMMON STOCK		12/23/2019	Various	45.000	2,454		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03027X-10-0	AMERICAN TOWER CORP - CL A COMMON STOCK		12/23/2019	Various	56.000	11,462		
030420-10-3	AMERICAN WATER WORKS CO INC COMMON STOCK		09/23/2019	Various	20.000	2,225		
031100-10-0	AMETEK INC COMMON STOCK		12/23/2019	Various	19.000	1,799		
032095-10-1	AMPHENOL CORP. - CL A COMMON STOCK		07/22/2019	WEEDEN & CO LP	20.000	1,940		
032654-10-5	ANALOG DEVICES INC COMMON STOCK		12/23/2019	Various	32.000	3,692		
036620-10-5	ANSYS INC COMMON		12/23/2019	Various	15.000	3,526		
036752-10-3	ANTHEM INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	13.000	3,923		
037411-10-5	APACHE CORP. COMMON STOCK		12/23/2019	Various	24.000	605		
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO		03/25/2019	EXCHANGE	14.000	685		
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO		02/21/2019	Tax Free Exchange	420.000	18,020		
037833-10-0	APPLE COMPUTER INC FORMERLY APPLE COMPUTER INC.		06/13/2019	WEEDEN & CO LP	51.000	9,902		
038222-10-5	APPLIED MATERIALS INC COMMON STOCK		12/23/2019	Various	28.000	1,477		
039483-10-2	ARCHER DANIELS COMMON STOCK		12/23/2019	Various	54.000	2,284		
03965L-10-0	ALCOA INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	26.000	500		
040413-10-6	Arista Networks Inc COMMON		09/23/2019	Various	13.000	3,503		
04621X-10-8	ASSURANT INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	28.000	2,942		
049560-10-5	ATMOS ENERGY CORP COMMON		09/23/2019	Various	345.000	35,278		
052769-10-6	AUTODESK INC COMMON STOCK		12/23/2019	Various	32.000	5,305		
053015-10-3	AUTOMATIC DATA PROCESSING COMMON STOCK		07/22/2019	WEEDEN & CO LP	28.000	4,481		
053484-10-1	AVALON BAY COMMUNITIES COMMON STOCK		07/22/2019	WEEDEN & CO LP	17.000	3,408		
05722G-10-0	BAKER HUGHES COMPANY COMMON		12/23/2019	Various	473.000	12,129		
058498-10-6	BALL CORP. 5% DIVIDEND DISCOUNT		07/22/2019	WEEDEN & CO LP	10.000	711		
060505-10-4	BANK OF AMERICA CORP. COMMON STOCK		06/13/2019	WEEDEN & CO LP	101.000	2,823		
064058-10-0	BANK OF NEW YORK MELLON CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	33.000	1,512		
071813-10-9	BAXTER INTERNATIONAL INC COMMON STOCK		12/23/2019	Various	128.000	11,067		
075887-10-9	BECTON DICKINSON & CO COMMON STOCK		12/23/2019	Various	42.000	10,651		
084423-10-2	WR Berkley Corp COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	427.000	29,211		
084670-70-2	BERKSHIRE HATHAWAY-CAL COMMON STOCK		12/23/2019	Various	239.000	49,859		
09247X-10-1	BLACKROCK INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	4.000	1,762		
093671-10-5	BLOCK H & R INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	13.000	316		
097023-10-5	BOEING CORP. COMMON STOCK		12/23/2019	Various	61.000	22,323		
099724-10-6	BORG-WARNER AUTOMOTIVE INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	11.000	452		
101121-10-1	BOSTON PROPERTIES INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	13.000	1,669		
101137-10-7	BOSTON SCIENTIFIC CORP COMMON STOCK		12/23/2019	Various	187.000	7,663		
110122-10-8	BRISTOL-MYERS SQUIBB CO COMMON STOCK		12/23/2019	Various	2,282.000	128,525		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTION COMMON		07/22/2019	WEEDEN & CO LP	9.000	1,194		
11135F-10-1	BROADCOM INC COMMON STOCK		09/23/2019	Various	22.000	6,387		
115637-20-9	BROWN-FORMAN COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	52.000	3,279		
12503M-10-8	CBOE HOLDINGS INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,073		
12504L-10-9	CB RICHARD ELLIS GROUP COMMON STOCK		09/23/2019	Various	85.000	4,480		
12514G-10-8	CDW Corp/DE COMMON		09/23/2019	PIPELINE TRADING SYSTEMS	423.000	50,485		
125523-10-0	CIGNA CORP COMMON		07/22/2019	WEEDEN & CO LP	32.000	5,379		
125720-10-5	CHICAGO MERCANTILE EXCHANGE COMMON STOCK		12/23/2019	Various	53.000	9,840		
125896-10-0	CMS ENERGY CORP COMMON STOCK		12/23/2019	Various	30.000	1,749		
126408-10-3	CSX CORP COMMON STOCK		09/23/2019	Various	101.000	7,044		
126650-10-0	CVS CAREMARK CORP COMMON STOCK		12/23/2019	Various	171.000	10,208		
127097-10-3	CABOT OIL & GAS CORP CL A COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	267		
127387-10-8	Cadence Design Systems Inc COMMON		12/23/2019	Various	24.000	1,678		
134429-10-9	CAMPBELL SOUP CO COMMON STOCK		07/22/2019	WEEDEN & CO LP	19.000	722		
14040H-10-5	CAPITAL ONE FINANCIAL CORP COMMON STOCK		09/23/2019	Various	21.000	1,935		
14149Y-10-8	CARDINAL HEALTH INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	356		
143658-30-0	CARNIVAL CORP - CL A COMMON STOCK		12/23/2019	Various	38.000	1,954		
149123-10-1	CATERPILLAR INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	812		
150870-10-3	Celanese Corp CELANESE CORP		03/18/2019	WEEDEN & CO LP	356.000	36,084		
15135B-10-1	CENTENE CORP COMMON STOCK		12/23/2019	Various	60.000	3,519		
15135B-10-1	CENTENE CORP COMMON STOCK		02/07/2019	Stock Split	579.000			
15189T-10-7	CENTERPOINT ENERGY INC (FORMERLY HOUSTON IND)		12/23/2019	Various	86.000	2,535		
156700-10-6	CENTURYLINK INC COMMON STOCK		12/23/2019	Various	197.000	2,411		
156782-10-4	CERNER CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	16.000	1,152		
166764-10-0	CHEVRON CORP COMMON STOCK		12/23/2019	Various	141.000	17,505		
169656-10-5	CHIPOTLE MEXICAN GRILL - CL A COMMON STOCK		09/23/2019	Various	7.000	5,341		
171340-10-2	CHURCH & DWIGHT CO., INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	21.000	1,472		
171798-10-1	CIMAREX ENERGY CO COMMON STOCK		12/23/2019	Various	29.000	1,949		
172062-10-1	CINCINNATI FINANCIAL CORP COMMON STOCK		09/23/2019	Various	18.000	1,745		
17275R-10-2	CISCO SYSTEMS INC COMMON STOCK		12/23/2019	Various	123.000	6,353		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
172967-42-4	CITIGROUP INC (TRAVELERS/CITICORP MERGE)		06/13/2019	WEEDEN & CO LP	26.000	1,744		
174610-10-5	CITIZENS FINANCIAL GROUP COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	256		
189054-10-9	CLOROX COMPANY COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,560		
191216-10-0	COCA-COLA CO COMMON STOCK		12/23/2019	Various	514.000	25,412		
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STOCK		03/18/2019	WEEDEN & CO LP	15.000	1,078		
194162-10-3	COLGATE PALMOLIVE COMMON STOCK		12/23/2019	Various	67.000	4,631		
20030N-10-1	COMCAST CORP. COMMON STOCK		12/23/2019	Various	418.000	18,121		
205887-10-2	CONAGRA FOODS INC COMMON STOCK		12/23/2019	Various	105.000	2,651		
20605P-10-1	CONCHO RESOURCES INC COMMON STOCK		12/23/2019	Various	24.000	2,362		
20825C-10-4	PHILLIPS PETROLEUM COMMON STOCK		07/22/2019	WEEDEN & CO LP	21.000	1,250		
209115-10-4	CONSOLIDATED EDISON INC. COMMON STOCK		12/23/2019	Various	99.000	8,634		
21036P-10-8	CONSTELLATION BRANDS INC COMMON STOCK		12/23/2019	Various	20.000	3,774		
216648-40-2	THE COOPER COS INC. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	2,245		
217204-10-6	Copart Inc COMMON		12/23/2019	Various	21.000	1,818		
219350-10-5	CORNING, INC. COMMON STOCK		06/13/2019	WEEDEN & CO LP	15.000	470		
22052L-10-4	Corteva Inc COMMON		12/23/2019	Various	37.000	1,007		
22052L-10-4	Corteva Inc COMMON		06/01/2019	Spin Off	2,167.000	80,601		
22160K-10-5	COSTCO WHOLESALE CORP COMMON STOCK		12/23/2019	Various	59.000	15,573		
222070-20-3	COTY COMMON STOCK		12/23/2019	Various	35.000	392		
22822V-10-1	CROWN CASTLE INTL CORP. COMMON STOCK		12/23/2019	Various	49.000	6,339		
231021-10-6	CUMMINS ENGINE CO COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	43.000	6,975		
23331A-10-9	DR HORTON COMMON STOCK		06/13/2019	WEEDEN & CO LP	11.000	500		
233331-10-7	DTE ENERGY COMPANY COMMON STOCK		12/23/2019	Various	53.000	6,758		
23355L-10-6	DXC TECHNOLOGY COMPANY COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	394		
235851-10-2	DANAHER CORP COMMON STOCK		12/23/2019	Various	140.000	19,129		
237194-10-5	DARDEN RESTAURANTS INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,189		
23918K-10-8	DAVITA INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	11.000	539		
244199-10-5	DEERE & CO. COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,515		
24906P-10-9	DENTSPLY SIRONA INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	48.000	2,646		
25179M-10-3	DEVON ENERGY CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	211		
25278X-10-9	DIAMONDBACK ENERGY INC COMMON STOCK		09/23/2019	Various	48.000	4,850		
253868-10-3	DIGITAL REALTY TRUST, INC. COMMON STOCK		12/23/2019	Various	33.000	3,838		
254687-10-6	DISNEY WALT PRODUCTIONS COMMON STOCK		12/23/2019	Various	1,856.000	211,885		
25470F-10-4	DISCOVERY COMMUNICATIONS COMMON STOCK		07/22/2019	WEEDEN & CO LP	18.000	520		
25470F-30-2	DISCOVERY COMMUNICATIONS COMMON STOCK		07/22/2019	WEEDEN & CO LP	33.000	884		
25470M-10-9	DISH NETWORK CORP COMMON STOCK		12/23/2019	Various	104.000	3,687		
256746-10-8	DOLLAR TREE INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	22.000	2,262		
25746U-10-9	DOMINION RESOURCES INC COMMON STOCK		12/23/2019	Various	574.000	42,847		
260003-10-8	DOVER CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	680		
260557-10-3	Dow Inc COMMON		06/13/2019	WEEDEN & CO LP	13.000	688		
260557-10-3	Dow Inc COMMON		04/02/2019	Spin Off	2,167.000	133,375		
264411-50-5	Duke Realty Corp REIT		12/23/2019	Various	69.000	2,246		
26441C-20-4	DUKE POWER COMMON STOCK		12/23/2019	Various	130.000	11,721		
26614N-10-2	DUPONT DE NEMOURS INC DUPONT DE NEMOURS INC		07/22/2019	WEEDEN & CO LP	15.000	1,080		
26614N-10-2	DUPONT DE NEMOURS INC DUPONT DE NEMOURS INC		06/03/2019	Tax Free Exchange	2,167.000	193,039		
26875P-10-1	EOG RESOURCES INC COMMON STOCK		12/23/2019	Various	75.000	6,595		
278865-10-0	ECOLAB INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	22.000	4,052		
281020-10-7	EDISON INTERNATIONAL, INC. COMMON STOCK		12/23/2019	Various	136.000	9,845		
28176E-10-8	EDWARDS LIFESCIENCES SP - WI COMMON STOCK		12/23/2019	Various	24.000	4,857		
291011-10-4	EMERSON ELECTRIC CO COMMON STOCK		09/23/2019	Various	20.000	1,304		
29364G-10-3	ENTERGY CORP COMMON STOCK		09/23/2019	Various	71.000	7,378		
294429-10-5	EQUIFAX INC COMMON STOCK		12/23/2019	Various	17.000	2,303		
29444U-70-0	EQUINIX INC COMMON STOCK		09/23/2019	Various	24.000	11,383		
29476L-10-7	EQUITY RESIDENTIAL PROP TRUST COMMON STOCK		12/23/2019	Various	45.000	3,407		
297178-10-5	ESSEX PROPERTY TRUST INC. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	5.000	1,626		
30040W-10-8	NORTHEAST UTILITIES COMMON STOCK		09/23/2019	Various	49.000	3,758		
30161N-10-1	PECO ENERGY COMMON STOCK		12/23/2019	Various	127.000	6,160		
30212P-30-3	EXPEDIA INC CL A COMMON STOCK		09/23/2019	Various	72.000	9,557		
302130-10-9	EXPEDITORS INTL WASH INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	597		
30225T-10-2	EXTRA SPACE STORAGE COMMON STOCK		09/23/2019	Various	20.000	2,133		
30231G-10-2	EXXON MOBIL CORP COMMON STOCK		12/23/2019	Various	469.000	36,020		
30303M-10-2	FACEBOOK INC COMMON STOCK		12/23/2019	Various	256.000	48,550		
311900-10-4	FASTENAL COMPANY COMMON STOCK		12/23/2019	Various	52.000	2,104		
311900-10-4	FASTENAL COMPANY COMMON STOCK		05/23/2019	Stock Split	825.000			
313747-20-6	FEDERAL REALTY INVEST TRUST COMMON STOCK		07/22/2019	WEEDEN & CO LP	10.000	1,274		

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31428X-10-6	FEDEX CORPORATION COMMON STOCK		12/23/2019	Various	20.000	3,248		
315616-10-2	F5 NETWORKS INC. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	9.000	1,251		
31620M-10-6	FIDELITY NATIONAL INFO SVCS COMMON STOCK		12/23/2019	Various	879.000	115,710		
316773-10-0	FIFTH THIRD BANCORP COMMON STOCK		09/23/2019	Various	380.000	10,352		
33616C-10-0	First Republic Bank/CA FIRST REPUBLIC BANK/CA		09/23/2019	Various	492.000	51,694		
337738-10-8	FISERV, INC. COMMON STOCK		12/23/2019	Various	552.000	57,996		
337932-10-7	FIRSTENERGY CORP COMMON STOCK		12/23/2019	Various	213.000	9,620		
339041-10-5	FleetCor Technologies Inc COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	8.000	2,277		
34354P-10-5	FLOWSERVE CORPORATION COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	495		
345370-86-0	FORD MOTOR COMPANY COMMON STOCK		09/23/2019	Various	380.000	3,510		
34959E-10-9	FORTINET INC COMMON		03/18/2019	WEEDEN & CO LP	11.000	930		
34959J-10-8	FORTIVE CORP COMMON STOCK		12/23/2019	Various	20.000	1,556		
35137L-10-5	FOX CORP FOX CORP		12/23/2019	Various	1,044.000	44,571		
35137L-20-4	FOX CORP FOX CORP		07/22/2019	Various	473.000	19,657		
35671D-85-7	FREEPORT-MCMORAN COPPER COMMON STOCK		12/23/2019	Various	169.000	2,030		
363576-10-9	GALLAGHER (ARTHUR J.) & CO. COMMON STOCK		12/23/2019	Various	35.000	3,037		
364760-10-8	GAP INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	12.000	209		
366651-10-7	GARTNER INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	1,006		
369604-10-3	GENERAL ELECTRIC COMMON STOCK		12/23/2019	Various	1,103.000	11,337		
370334-10-4	GENERAL MILLS INC COMMON STOCK		12/23/2019	Various	92.000	4,706		
37045V-10-0	GENERAL MOTORS CORP COMMON STOCK		12/23/2019	Various	153.000	5,830		
372460-10-5	GENUINE PARTS CO COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	1,150		
375558-10-3	GILEAD SCIENCES INC COMMON STOCK		12/23/2019	Various	54.000	3,580		
37940X-10-2	GLOBAL PAYMENTS INC. COMMON STOCK		12/23/2019	Various	439.000	72,057		
37959E-10-2	GLOBE LIFE INC GLOBE LIFE INC		08/12/2019	Tax Free Exchange	292.000	22,557		
40412C-10-1	HCA-THE HEALTHCARE CO. COMMON STOCK		06/13/2019	WEEDEN & CO LP	14.000	1,783		
40434L-10-5	HEWLETT PACKARD INC. COMMON STOCK		12/23/2019	Various	49.000	995		
406216-10-1	HALLIBURTON CO COMMON STOCK		12/23/2019	Various	93.000	2,304		
410345-10-2	HANES BRANDS INC COMMON STOCK		12/23/2019	Various	44.000	724		
416515-10-4	HARTFORD FINANCIAL SERVICES GR COMMON STOCK		12/23/2019	Various	42.000	2,290		
418056-10-7	HASBRO INC COMMON STOCK		12/23/2019	Various	46.000	4,870		
42250P-10-3	HEALTHPEAK PROPERTIES INC HEALTHPEAK PROPERTIES INC		12/23/2019	PIPELINE TRADING SYSTEMS	20.000	669		
42250P-10-3	HEALTHPEAK PROPERTIES INC HEALTHPEAK PROPERTIES INC		11/06/2019	Tax Free Exchange	1,437.000	41,005		
423452-10-1	HELMERICH AND PAYNE COMMON STOCK		07/22/2019	WEEDEN & CO LP	14.000	712		
426281-10-1	Jack Henry & Associates Inc COMMON		07/22/2019	WEEDEN & CO LP	6.000	833		
427866-10-8	HERSHEY FOODS CORP COMMON STOCK		09/23/2019	Various	41.000	6,129		
42809H-10-7	HESS CORP COMMON STOCK		09/23/2019	Various	47.000	2,886		
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMMON STOCK		06/13/2019	WEEDEN & CO LP	28.000	402		
436440-10-1	HOLOGIC INC COMMON STOCK		12/23/2019	Various	18.000	903		
437076-10-2	HOME DEPOT INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	30.000	5,749		
438516-10-6	HONEYWELL INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	25.000	4,061		
440452-10-0	HORMEL FOODS CORP COMMON STOCK		09/23/2019	Various	41.000	1,738		
44107P-10-4	HOST MARRIOT CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	60.000	1,125		
444859-10-2	HUMANA INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	7.000	1,941		
445658-10-7	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	722		
446150-10-4	HUNTINGTON BANCSHARES INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	30.000	409		
45167R-10-4	IDEX Corp COMMON		09/23/2019	PIPELINE TRADING SYSTEMS	221.000	36,158		
45168D-10-4	IDEXX LABORATORIES INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	6.000	1,655		
452327-10-9	ILLUMINA INC. COMMON STOCK		09/23/2019	Various	16.000	4,893		
45337C-10-2	INCYTE PHARMACEUTICALS INC. COMMON STOCK		12/23/2019	Various	25.000	2,154		
458140-10-0	INTEL CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	78.000	3,736		
45866F-10-4	INTERCONTINENTALEXCHANGE INC. COMMON STOCK		03/18/2019	WEEDEN & CO LP	15.000	1,119		
459200-10-1	INTL BUSINESS MACH COMMON STOCK		12/23/2019	Various	41.000	5,844		
459506-10-1	INTL FLAVORS & FRAGRANCES COMMON STOCK		09/23/2019	Various	26.000	3,366		
460690-10-0	INTERPUBLIC GROUP COMMON STOCK		12/23/2019	Various	55.000	1,238		
461202-10-3	INTUIT INC COMMON STOCK		12/23/2019	Various	32.000	8,529		
46120E-60-2	INTUITIVE SURGICAL INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	14.000	7,689		
46266C-10-5	IQVIA HOLDINGS INC IQVIA HOLDINGS INC		09/23/2019	PIPELINE TRADING SYSTEMS	74.000	11,644		
46284V-10-1	IRON MOUNTAIN COMMON STOCK		12/23/2019	Various	38.000	1,243		
46625H-10-0	JP MORGAN CHASE & CO COMMON STOCK		06/13/2019	WEEDEN & CO LP	42.000	4,601		
469814-10-7	JACOBS ENGINEERING GROUP INC. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	61.000	5,569		
478160-10-4	JOHNSON & JOHNSON COMMON STOCK		12/23/2019	Various	164.000	22,675		
48203R-10-4	JUNIPER NETWORKS INC COMMON STOCK		09/23/2019	Various	44.000	1,149		
482480-10-0	KLA CORPORATION COMMON STOCK		03/18/2019	WEEDEN & CO LP	36.000	4,316		
487836-10-8	KELLOGG CO COMMON STOCK		12/23/2019	Various	20.000	1,231		

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493267-10-8	KEYCORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	28.000	482		
49338L-10-3	Keysight Technologies Inc COMMON		07/22/2019	WEEDEN & CO LP	18.000	1,555		
494368-10-3	KIMBERLY-CLARK CORP COMMON STOCK		12/23/2019	Various	28.000	3,605		
49446R-10-9	KIMCO REALTY COMMON STOCK		12/23/2019	Various	50.000	937		
49456B-10-1	KINDER MORGAN INC COMMON STOCK		12/23/2019	Various	361.000	7,326		
500754-10-6	KRAFT HEINZ CO /THE COMMON STOCK		12/23/2019	Various	73.000	2,296		
501044-10-1	KROGER CO. COMMON STOCK		12/23/2019	Various	115.000	2,793		
501797-10-4	LIMITED INC COMMON STOCK		09/23/2019	Various	33.000	784		
501889-20-8	LKQ CORP COMMON STOCK		06/13/2019	WEEDEN & CO LP	11.000	290		
502431-10-9	L3 HARRIS TECHNOLOGIES INC L3 HARRIS TECHNOLOGIES INC		09/23/2019	Various	322.000	57,994		
502431-10-9	L3 HARRIS TECHNOLOGIES INC L3 HARRIS TECHNOLOGIES INC		07/01/2019	Tax Free Exchange	331.000	40,714		
513272-10-4	LAMB WESTON HOLDING INC. COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	612		
517834-10-7	Las Vegas Sands Corp COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	995.000	69,083		
518439-10-4	ESTEE LAUDER CLASS A		12/23/2019	Various	23.000	4,512		
524660-10-7	LEGGETT & PLATT INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	13.000	491		
525327-10-2	Leidos Holdings Inc COMMON		09/23/2019	PIPELINE TRADING SYSTEMS	395.000	33,852		
532457-10-8	LILLY (ELI) & CO COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	858		
538034-10-9	Live Nation Entertainment Inc COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	415.000	29,237		
539830-10-9	LOCKHEED MARTIN CORP COMMON STOCK		09/23/2019	Various	29.000	10,102		
540424-10-8	LOEWS CORP COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	534		
548661-10-7	LOWE'S COMPANIES COMMON STOCK		06/13/2019	WEEDEN & CO LP	22.000	2,209		
552953-10-1	MGM MIRAGE MGM INC COMMON		09/23/2019	Various	76.000	2,124		
55616P-10-4	MACY'S INC COMMON STOCK		12/23/2019	Various	44.000	950		
565849-10-6	MARATHON OIL COMMON STOCK		07/22/2019	WEEDEN & CO LP	22.000	301		
56585A-10-2	MARATHON PETROLEM COMMON STOCK		03/18/2019	WEEDEN & CO LP	42.000	2,608		
57060D-10-8	MARKETAXESS HOLDINGS INC COMMON		07/22/2019	WEEDEN & CO LP	109.000	40,383		
571748-10-2	MARSH & MCLENNAN COS COMMON STOCK		07/22/2019	WEEDEN & CO LP	60.000	5,851		
573284-10-6	MARTIN MARIETTA MATERIALS COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	4.000	1,067		
57636Q-10-4	MASTERCARD INC-CL A COMMON STOCK		06/13/2019	WEEDEN & CO LP	31.000	7,512		
57772K-10-1	Maxim Integrated Products Inc COMMON		07/22/2019	WEEDEN & CO LP	6.000	377		
579780-20-6	MCCORMICK & CO COMMON STOCK		09/23/2019	Various	18.000	2,667		
580135-10-1	MCDONALD'S CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	28.000	5,605		
58933Y-10-5	MERCK & COMPANY, INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	59.000	4,848		
59156R-10-8	METLIFE INC. COMMON STOCK		06/13/2019	WEEDEN & CO LP	11.000	534		
592688-10-5	METTLER-TOLEDO INTERNATIONAL COMMON STOCK		07/22/2019	WEEDEN & CO LP	2.000	1,637		
594918-10-4	MICROSOFT CORP COMMON STOCK		12/23/2019	Various	747.000	96,690		
595017-10-4	MICROCHIP TECHNOLOGY INC COMMON STOCK		12/23/2019	Various	39.000	3,607		
595112-10-3	MICRON TECHNOLOGY COMMON STOCK		12/23/2019	Various	47.000	2,318		
59522J-10-3	MID-AMERICA APARTMENT COMM COMMON STOCK		07/22/2019	WEEDEN & CO LP	11.000	1,303		
60871R-20-9	MOLSON COORS BEVERAGE COMPANY COMMON STOCK		07/22/2019	WEEDEN & CO LP	17.000	996		
609207-10-5	MONDELEZ INTERNATIONAL INC COMMON STOCK		12/23/2019	Various	86.000	4,635		
61174X-10-9	HANSEN NATURAL CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	762		
615369-10-5	DUN AND BRADSTREET CORP COMMON STOCK		06/13/2019	WEEDEN & CO LP	12.000	2,308		
61945C-10-3	MOSAIC CO/THE COMMON STOCK		09/23/2019	Various	33.000	833		
620076-30-7	MOTOROLA INC COMMON STOCK		12/23/2019	Various	47.000	7,361		
62944T-10-5	NVR Inc COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	10.000	37,867		
631103-10-8	NASDAQ STOCK MARKET INC. COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	955		
637071-10-1	NATIONAL-OILWELL VARCO INC COMMON STOCK		12/23/2019	Various	56.000	1,408		
64110D-10-4	NETAPP INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	352		
64110L-10-6	NETFLIX INC. COMMON STOCK		12/23/2019	Various	57.000	18,969		
651229-10-6	NEWELL RUBBERMAID INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	170		
651639-10-6	NEWMONT CORPORATION COMMON STOCK		12/23/2019	Various	904.000	32,308		
65249B-10-9	NEW CORP-CLASS A COMMON STOCK		12/23/2019	Various	59.000	782		
65249B-20-8	NEW CORP-CLASS A COMMON STOCK		06/13/2019	WEEDEN & CO LP	26.000	316		
65339F-10-1	NEXTERA ENERGY INC COMMON STOCK		12/23/2019	Various	104.000	21,801		
654106-10-3	NIKE, INC. CL B COMMON STOCK		12/23/2019	Various	42.000	3,670		
65473P-10-5	NISOURCE INC FORMALLY NIPSCO IND.		12/23/2019	Various	71.000	1,999		
655044-10-5	NOBLE ENERGY INC COMMON STOCK		12/23/2019	Various	40.000	959		
668771-10-8	NORTONLIFELOCK INC NORTONLIFELOCK INC		12/23/2019	PIPELINE TRADING SYSTEMS	23.000	592		
668771-10-8	NORTONLIFELOCK INC NORTONLIFELOCK INC		11/06/2019	Tax Free Exchange	1,665.000	44,189		
670346-10-5	NUCOR CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	394		
67066G-10-4	NVDIA CORP COMMON STOCK		12/23/2019	Various	82.000	15,363		
674599-10-5	OCCIDENTAL PETROLEUM COMMON STOCK		12/23/2019	Various	464.000	21,839		
679580-10-0	Old Dominion Freight Line Inc COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	188.000	35,222		
681919-10-6	OMNICOM GROUP COMMON STOCK		03/18/2019	WEEDEN & CO LP	10.000	746		

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682680-10-3	ONEOK INC COMMON STOCK		12/23/2019	Various	54.000	3,811		
68389X-10-5	ORACLE SYSTEMS CORP COMMON STOCK		06/13/2019	WEEDEN & CO LP	30.000	1,616		
693506-10-7	PPG INDUSTRIES INC. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	931		
69351T-10-6	PPL CORPORATION COMMON STOCK		12/23/2019	Various	148.000	4,828		
693718-10-8	PACCAR INC COMMON STOCK		09/23/2019	Various	22.000	1,543		
695156-10-9	Packaging Corp of America COMMON		07/22/2019	WEEDEN & CO LP	9.000	895		
704326-10-7	PAYCHEX, INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	29.000	2,353		
70450Y-10-3	PAYPAL HOLDINGS INC COMMON STOCK		12/23/2019	Various	106.000	11,554		
712704-10-5	PEOPLE'S UNITED FINANCIAL INC COMMON STOCK		12/23/2019	Various	253.000	4,234		
713448-10-8	PEPSI CO INC COMMON STOCK		12/23/2019	Various	100.000	12,638		
714046-10-9	PERKINELMER INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	11.000	1,037		
717081-10-3	PFIZER, INC. COMMON STOCK		12/23/2019	Various	288.000	11,870		
718172-10-9	PHILIP MORRIS COMMON STOCK		12/23/2019	Various	179.000	15,370		
718546-10-4	PHILLIPS 66 COMMON STOCK		09/23/2019	Various	103.000	10,726		
723484-10-1	PINNACLE WEST CAPITAL CORP. COMMON STOCK		07/22/2019	WEEDEN & CO LP	12.000	1,120		
723787-10-7	PIONEER NATURAL RESOURCE COMMON STOCK		07/22/2019	WEEDEN & CO LP	10.000	1,382		
74251V-10-2	PRINCIPAL FINANCIAL GROUP INC. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	9.000	514		
742718-10-9	PROCTOR & GAMBLE CO. COMMON STOCK		12/23/2019	Various	294.000	31,806		
743315-10-3	PROGRESSIVE CORP OH COMMON STOCK		12/23/2019	Various	70.000	5,278		
74340W-10-3	PROLOGIS INC REIT USD COMMON STOCK		12/23/2019	Various	75.000	5,873		
744573-10-6	PUBLIC SVC ENTERPRISES COMMON STOCK		12/23/2019	Various	58.000	3,466		
74460D-10-9	PUBLIC STORAGE INC. COMMON STOCK		09/23/2019	Various	17.000	3,896		
745867-10-1	PULTE CORP. COMMON STOCK		09/23/2019	Various	17.000	593		
747525-10-3	QUALCOMM INC COMMON STOCK		09/23/2019	Various	123.000	8,207		
74762E-10-2	Quanta Serv COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	224		
74834L-10-0	QUEST DIAGNOSTICS COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	589		
755111-50-7	RAYTHEON CO COMMON STOCK		12/23/2019	Various	19.000	3,707		
756109-10-4	REALTY INCOME CORP COMMON STOCK		12/23/2019	Various	134.000	9,511		
758849-10-3	REGENCY CENTERS CORP. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	541		
75886F-10-7	REGENERON PHARMACEUTICALS INC. COMMON STOCK		09/23/2019	Various	14.000	4,916		
7591EP-10-0	REGIONS FINANCIAL CORP COMMON STOCK		06/13/2019	WEEDEN & CO LP	21.000	305		
760759-10-0	REPUBLIC SERVICES COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	862		
761152-10-7	ResMed Inc COMMON		09/23/2019	Various	18.000	2,020		
775711-10-4	Rollins Inc COMMON		06/13/2019	WEEDEN & CO LP	10.000	378		
776696-10-6	ROPER INDUSTRIES INC COMMON STOCK		09/23/2019	Various	13.000	4,484		
78409V-10-4	S&P GLOBAL INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	2,020		
79466L-30-2	SALESFORCE.COM INC COMMON STOCK		12/23/2019	Various	469.000	73,587		
806857-10-8	SCHLUMBERGER LTD COMMON STOCK		12/23/2019	Various	157.000	6,462		
808513-10-5	SCHWAB, CHARLES CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	55.000	2,403		
816851-10-9	SEMPRA ENERGY COMMON STOCK		12/23/2019	Various	56.000	7,927		
81762P-10-2	ServiceNow Inc COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	555.000	157,243		
824348-10-6	SHERWIN-WILLIAMS CO COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	7.000	3,792		
828806-10-9	SIMON PROPERTY GROUP COMMON STOCK		07/22/2019	WEEDEN & CO LP	28.000	4,709		
832696-40-5	JM SMUCKER CO/THE-NEWW COM COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,235		
842587-10-7	SOUTHERN COMPANY COMMON STOCK		12/23/2019	Various	216.000	11,948		
854502-10-1	STANLEY BLACK + DECKER INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	10.000	1,415		
855244-10-9	STARBUCKS CORP. COMMON STOCK		06/13/2019	WEEDEN & CO LP	85.000	6,197		
857477-10-3	STATE STREET CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	18.000	1,275		
863667-10-1	STRYKER CORP. COMMON STOCK		12/23/2019	Various	72.000	15,243		
871607-10-7	SYNOPSIS INC. COMMON STOCK		09/23/2019	Various	20.000	2,409		
871829-10-7	SYSCO CORP COMMON STOCK		09/23/2019	Various	147.000	11,397		
872540-10-9	TJX COMPANIES, INC COMMON STOCK		12/23/2019	Various	66.000	3,739		
872590-10-4	T-Mobile US Inc COMMON		12/23/2019	Various	932.000	72,381		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	700		
876030-10-7	TAPESTRY INC TAPESTRY INC		07/22/2019	WEEDEN & CO LP	33.000	1,055		
87612E-10-6	TARGET CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	14.000	1,090		
879369-10-6	Teleflex Inc TELEFLEX INC		09/23/2019	Various	135.000	40,789		
882508-10-4	TEXAS INSTRUMENTS IN COMMON STOCK		12/23/2019	Various	46.000	5,550		
883556-10-2	THERMO ELECTRON CORP (FORMERLY THERMO ELECTRON CORP		12/23/2019	Various	40.000	11,381		
88579Y-10-1	3M CO COMMON STOCK		12/23/2019	Various	32.000	5,642		
886547-10-8	TIFFANY & COMPANY COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	734		
892356-10-6	TRACTOR SUPPLY COMPANY COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	677		
893641-10-0	TRANSDIGM GROUP INC COMMON STOCK		09/23/2019	Various	8.000	4,010		
89417E-10-9	THE TRAVELERS COMPANIES INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	1,198		
898320-10-9	TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP		12/23/2019	Various	1,707.000	93,456		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89832Q-10-9	TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP		12/10/2019	Tax Free Exchange	2,242.000	101,584		
90184L-10-2	Twitter Inc COMMON		12/23/2019	Various	247.000	9,548		
902494-10-3	TYSON FOODS COMMON STOCK		12/23/2019	Various	31.000	2,414		
902653-10-4	UDR INC COMMON STOCK		09/23/2019	Various	95.000	4,383		
902973-30-4	U.S. BANCORP(SUPER REGIONAL) COMMON STOCK		06/13/2019	WEEDEN & CO LP	19.000	1,001		
90384S-30-3	ULTA SALON COSMETICS FRAGRANCE COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	13.000	3,085		
904311-10-7	UNDER ARMOUR, INC. COMMON STOCK		12/23/2019	Various	27.000	624		
904311-20-6	UNDER ARMOUR, INC. COMMON STOCK		12/23/2019	Various	32.000	674		
911312-10-6	UNITED PARCEL SERVICE CL B COMMON STOCK		12/23/2019	Various	99.000	11,029		
913017-10-9	UNITED TECH CORP COMMON STOCK		12/23/2019	Various	96.000	12,781		
91324P-10-2	UNITED HEALTHCARE COMMON STOCK		12/23/2019	Various	72.000	19,052		
918204-10-8	VF CORP COMMON STOCK		12/23/2019	Various	47.000	4,150		
92220P-10-5	VARIAN MEDICAL SYSTEMS INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	925		
92276F-10-0	VENTAS INC COMMON STOCK		12/23/2019	Various	91.000	6,009		
92343V-10-4	VERIZON COMMUNICATIONS COMMON STOCK		12/23/2019	Various	476.000	27,766		
92345Y-10-6	VERISK ANALYTICS INC COMMON STOCK		12/23/2019	Various	19.000	2,800		
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STOCK		12/23/2019	Various	37.000	7,174		
92556H-20-6	VIACOMCBS INC VIACOMCBS INC - CLASS B		12/23/2019	Various	633.000	25,890		
92556H-20-6	VIACOMCBS INC VIACOMCBS INC - CLASS B		12/06/2019	Tax Free Exchange	958.000	50,400		
92826C-83-9	Visa Lnd Dev(Visa Int) COMMON STOCK		06/13/2019	WEEDEN & CO LP	38.000	6,220		
929042-10-9	VORNADO REALTY COMMON STOCK		03/18/2019	WEEDEN & CO LP	12.000	802		
929160-10-9	VULCAN MATERIALS CO COMMON STOCK		06/13/2019	WEEDEN & CO LP	10.000	1,322		
92939U-10-6	WEC ENERGY CORP INC COMMON STOCK		12/23/2019	Various	33.000	2,797		
929740-10-8	WABTEC CORP WABTEC CORP		09/23/2019	Various	403.000	28,919		
929740-10-8	WABTEC CORP WABTEC CORP		02/26/2019	Spin Off	132.000	18,800		
931142-10-3	WAL-MART STORES COMMON STOCK		12/23/2019	Various	160.000	17,955		
94106L-10-9	WASTE MANAGEMENT INC COMMON STOCK		12/23/2019	Various	32.000	3,657		
94946T-10-6	WELLCARE HEALTH PLANS INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	2,313		
949746-10-1	WELLS FARGO & CO COMMON STOCK		06/13/2019	WEEDEN & CO LP	48.000	2,174		
95040Q-10-4	WELLTOWER INC COMMON STOCK		12/23/2019	Various	145.000	11,530		
958102-10-5	WESTERN DIGITAL CORP COMMON STOCK		12/23/2019	Various	48.000	2,718		
959802-10-9	WESTERN UNION COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	143		
96145D-10-5	WESTROCK CO COMMON STOCK		12/23/2019	Various	37.000	1,432		
962166-10-4	WEYERHAEUSER COMMON STOCK		12/23/2019	Various	48.000	1,304		
963320-10-6	WHIRLPOOL CORP. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	1,018		
969457-10-0	WILLIAMS COMPANIES COMMON STOCK		12/23/2019	Various	144.000	3,858		
983134-10-7	WYNN RESORTS LTD COMMON STOCK		07/22/2019	WEEDEN & CO LP	9.000	1,204		
98389B-10-0	XCEL ENERGY INC. COMMON STOCK		12/23/2019	Various	104.000	6,281		
983919-10-1	XILINX INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	26.000	3,248		
98419M-10-0	XYLEM INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	18.000	1,424		
98421M-10-6	XEROX HOLDINGS CORP XEROX HOLDINGS CORP		08/01/2019	Tax Free Exchange	548.000	15,726		
988498-10-1	YUM! BRANDS, INC. COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	793		
989207-10-5	Zebra Technologies Corp COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	158.000	40,565		
98956P-10-2	ZIMMER HOLDINGS INC COMMON STOCK		12/23/2019	Various	32.000	4,226		
98978V-10-3	ZOETIS INC COMMON STOCK		12/23/2019	Various	38.000	4,247		
G0177J-10-8	WATSON PHARMACEUTICAL INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	57.000	9,512		
G0250X-10-7	AMCOR PLC COMMON STOCK		12/23/2019	Various	4,771.000	51,641		
G0408V-10-2	AON CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	13.000	2,524		
G29183-10-3	EATON CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	477		
G47791-10-1	INGERSOLL-RAND COMPANY COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	996		
G491BT-10-8	INVESCO PLC COMMON STOCK		07/22/2019	WEEDEN & CO LP	21.000	410		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL COMMON STOCK		09/23/2019	Various	32.000	1,278		
G6518L-10-8	NIELSEN HOLDINGS NV COMMON STOCK		12/23/2019	Various	37.000	890		
G66721-10-4	NCL CORP LTD COMMON		06/13/2019	WEEDEN & CO LP	10.000	537		
G7S00T-10-4	PENTAIR LTD COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	33.000	1,221		
G8473T-10-0	Steris PLC COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	249.000	37,721		
G87110-10-5	FMC TECHNOLOGIES INC COMMON STOCK		12/23/2019	Various	27.000	608		
G97822-10-3	PERRIGO COMPANY COMMON STOCK		09/23/2019	Various	42.000	2,278		
H1467J-10-4	ACE LTD COMMON STOCK		07/22/2019	WEEDEN & CO LP	22.000	3,266		
N59465-10-9	MYLAN LABORATORIES COMMON STOCK		12/23/2019	Various	59.000	1,369		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD. COMMON STOCK		12/23/2019	Various	21.000	2,681		
G1151C-10-1	ACCENTURE PLC-CL A COMMON STOCK	D	12/23/2019	Various	56.000	10,414		
G1890L-10-7	CAPRI HOLDINGS LTD CAPRI HOLDINGS LTD	D	03/18/2019	WEEDEN & CO LP	21.000	989		
G1890L-10-7	CAPRI HOLDINGS LTD CAPRI HOLDINGS LTD	D	01/03/2019	Tax Free Exchange	419.000	23,010		
G3223R-10-8	Everest Re Group Ltd COMMON	D	07/22/2019	WEEDEN & CO LP	6.000	1,521		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
G47567-10-5	IHS MARKIT LTD COMMON	D	12/23/2019	Various	169.000	10,920		
G5494J-10-3	LINDE PLC LINDE PLC	D	03/18/2019	WEEDEN & CO LP	30.000	5,237		
G5960L-10-3	MEDTRONIC PLC COMMON STOCK	D	12/23/2019	Various	122.000	12,341		
G96629-10-3	WILLIS TOWERS WATSON PLC COMMON STOCK	D	07/22/2019	WEEDEN & CO LP	6.000	1,174		
H2906T-10-9	GARMIN LTD COMMON STOCK	D	09/23/2019	Various	83.000	7,007		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						4,673,842	XXX	
FHLB00-01-8	Federal Home Loan Bank Membership Stock		04/05/2019	DIRECT - 1	13,268.000	1,326,800		
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		10/30/2019	DIRECT - 1	16,200.000	1,620,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,946,800	XXX	
40137*-10-2	GUARDIAN SUBS-GIAC COMMON STOCK		12/30/2019	Capital Contribution	0.000	100,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						100,000,000	XXX	
464287-23-4	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	121,692.000	5,176,771		
464287-46-5	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	86,903.000	5,611,037		
464287-47-3	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	20,935.000	1,921,534		
464287-61-4	IShares Russel 1000 Growth CLOSED END FUND		11/13/2019	WALLACHBETH CAPITAL	365,043.000	61,137,295		
464287-63-0	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	30,172.000	3,576,633		
464287-65-5	IShares Russel 1000 Growth COMMON STOCK		03/12/2019	WALLACHBETH CAPITAL	2,009.000	309,848		
9499999. Subtotal - Common Stocks - Mutual Funds						77,733,118	XXX	
9799997. Total - Common Stocks - Part 3						185,353,760	XXX	
9799998. Total - Common Stocks - Part 5						261,048,523	XXX	
9799999. Total - Common Stocks						446,402,283	XXX	
9899999. Total - Preferred and Common Stocks						446,402,283	XXX	
9999999 - Totals						15,591,869,553	XXX	69,269,919

SCHEDULE D - PART 4

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

1	2	3	4	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
36207E-NA-8	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1 6.000% 12/15/33		12/01/2019	Paydown		83,980	83,980	88,114	86,955		(2,975)		(2,975)		83,980				2,438	12/15/2033
61772*-AC-2	AGENCY FOR INTERNATIONAL DEVEL 6MO SLIBR FLAT RSTWKLY, CALLAB 3.410% 11/01/21		11/01/2019	Redemption 100.0000		750,000	750,000	733,660	747,824		2,176		2,176		750,000				15,214	11/01/2021
912803-EV-1	STRIP PRINC STRIPS 0.000% 11/15/46		03/01/2019	Various		14,188,976	33,700,000	13,011,233	13,109,547		63,792		63,792		13,173,338		1,015,638	1,015,638		11/15/2046
912803-EW-9	STRIP PRINC STRIPS 0.000% 02/15/47		06/17/2019	CITICORP SECURITIES		29,101,800	60,000,000	23,092,800	23,223,073		366,476		366,476		23,589,549		5,512,251	5,512,251		02/15/2047
912803-EY-5	STRIP PRINC STRIPS 0.000% 05/15/47		03/01/2019	Various		18,582,536	44,600,000	17,113,664	17,243,068		68,496		68,496		17,311,563		1,270,973	1,270,973		05/15/2047
912803-EZ-2	STRIP PRINC STRIPS 0.000% 08/15/47		04/23/2019	Various		27,044,264	64,400,000	25,455,432	26,132,732		216,963		216,963		26,349,695		694,569	694,569		08/15/2047
912803-FA-6	STRIP PRINC STRIPS 0.000% 11/15/47		12/03/2019	Various		89,394,346	190,860,000	77,083,000	78,642,681		1,253,051		1,253,051		79,895,732		9,498,615	9,498,615		11/15/2047
912803-FB-4	STRIP PRINC STRIPS 0.000% 02/15/48		03/04/2019	Various		110,642,310	273,000,000	102,601,470	103,042,151		511,114		511,114		103,553,266		7,089,044	7,089,044		02/15/2048
912810-QQ-4	US TREASURY N/B 4 3/8% Due 5/15/2041 MN15 4.375% 05/15/41		03/05/2019	Various		15,275,098	12,500,000	15,792,969	15,589,363		(9,422)		(9,422)		15,579,941		(304,843)	(304,843)	122,427	05/15/2041
912810-RH-3	US TREASURY N/B 3 1/8% Due 8/15/2044 FA15 3.125% 08/15/44		01/14/2019	HSBC SECURITIES INC.		1,780,283	1,750,000	1,775,156	1,773,995		(24)		(24)		1,773,971		6,313	6,313	22,737	08/15/2044
912810-RT-7	US TREASURY N/B 2 1/4% Due 8/15/2046 FA15 2.250% 08/15/46		04/12/2019	Various		58,887,016	69,000,000	58,046,196	58,496,985		31,128		31,128		58,528,114		358,902	358,902	786,197	08/15/2046
912810-RU-4	US TREASURY N/B 2 7/8% Due 11/15/2046 MN15 2.875% 11/15/46		03/01/2019	BANK OF AMERICA		6,396,145	6,700,000	6,350,938	6,364,206		1,328		1,328		6,365,533		30,611	30,611	58,000	11/15/2046
912810-RX-8	US TREASURY N/B BONDS 3.000% 05/15/47		01/14/2019	HSBC SECURITIES INC.		644,084	650,000	666,428	666,012		(14)		(14)		665,998		(21,914)	(21,914)	3,286	05/15/2047
912810-RY-6	US TREASURY N/B BONDS 2.750% 08/15/47		01/14/2019	HSBC SECURITIES INC.		188,438	200,000	184,922	185,189		12		12		185,201		3,236	3,236	2,287	08/15/2047
912810-RZ-3	US TREASURY N/B BONDS 2.750% 11/15/47		10/01/2019	Various		4,819,793	4,900,000	4,542,234	4,547,936		2,529		2,529		4,550,465		269,328	269,328	62,060	11/15/2047
912810-SA-7	US TREASURY N/B BONDS 3.000% 02/15/48		10/01/2019	Various		14,245,227	12,155,000	11,802,570	11,806,645		5,171		5,171		11,811,816		2,433,411	2,433,411	394,248	02/15/2048
912810-SC-3	US TREASURY N/B BONDS 3.125% 05/15/48		05/15/2019	Various		24,610,181	24,295,000	23,486,917	23,490,700		1,986		1,986		23,492,686		1,117,495	1,117,495	197,403	05/15/2048
912810-SD-1	US TREASURY N/B BONDS 3.000% 08/15/48		03/06/2019	Various		57,772,238	58,630,000	55,989,153	55,993,990		7,480		7,480		56,001,469		1,770,769	1,770,769	898,210	08/15/2048
912810-SE-9	US TREASURY N/B BONDS 3.375% 11/15/48		04/17/2019	Various		24,070,830	22,590,000	24,036,661	24,036,568		(2,797)		(2,797)		24,033,770		37,059	37,059	180,247	11/15/2048
912828-2P-4	US GOVERNMENT TREAS BILL NOTES 1.875% 07/31/22		02/12/2019	Various		25,467,102	26,000,000	26,108,906	26,079,859		(2,341)		(2,341)		26,077,518		(610,416)	(610,416)	256,667	07/31/2022
912828-2S-8	US GOVERNMENT TREAS BILL NOTES 1.625% 08/31/22		02/12/2019	BANK OF AMERICA		5,923,910	6,100,000	6,076,172	6,082,531		637		637		6,083,168		(159,258)	(159,258)	45,455	08/31/2022
912828-2W-9	US GOVERNMENT TREAS BILL NOTES 1.875% 09/30/22		02/12/2019	Various		36,303,328	37,160,000	36,927,767	36,981,590		3,802		3,802		36,985,392		(682,064)	(682,064)	237,181	09/30/2022
912828-3F-5	US GOVERNMENT TREAS BILL NOTES 2.250% 11/15/27		01/17/2019	WELLS FARGO SECURITIES LLC		33,656,055	35,000,000	32,761,914	32,901,350		9,785		9,785		32,911,135		744,920	744,920	139,227	11/15/2027
912828-3N-8	US GOVERNMENT TREAS BILL NOTES 1.875% 12/31/19		12/10/2019	Various		63,587,730	63,630,000	63,472,802	63,538,182		66,347		66,347		63,604,528		(16,798)	(16,798)	979,218	12/31/2019
912828-3N-8	US GOVERNMENT TREAS BILL NOTES 1.875% 12/31/19		12/31/2019	Maturity		9,200,000	9,200,000	9,130,270	9,140,371		59,629		59,629		9,200,000				172,973	12/31/2019
912828-3U-2	US GOVERNMENT TREAS BILL NOTES 2.375% 01/31/23		10/01/2019	Various		13,708,023	13,510,000	13,356,363	13,379,735		15,576		15,576		13,395,311		312,712	312,712	302,310	01/31/2023
912828-4A-5	US GOVERNMENT TREAS BILL NOTES 2.625% 02/28/23		10/01/2019	Various		43,781,828	43,600,000	43,595,328	43,596,427		296		296		43,596,723		185,105	185,105	539,979	02/28/2023
912828-4C-1	US GOVERNMENT TREAS BILL NOTES 2.250% 03/31/20		10/01/2019	NOMURA SECURITIES INTERNATIONA		7,808,109	7,800,000	7,778,859	7,785,256		8,567		8,567		7,793,823		14,286	14,286	156,618	03/31/2020
912828-4D-9	US GOVERNMENT TREAS BILL NOTES 2.500% 03/31/23		01/29/2019	Various		69,779,516	70,000,000	69,372,266	69,454,470		8,249		8,249		69,462,719		316,797	316,797	582,500	03/31/2023
912828-4J-6	US GOVERNMENT TREAS BILL NOTES 2.375% 04/30/20		01/23/2019	BANK OF AMERICA		2,392,500	2,400,000	2,390,906	2,393,764		308		308		2,394,072		(1,572)	(1,572)	13,541	04/30/2020
912828-4L-1	US GOVERNMENT TREAS BILL NOTES 2.750% 04/30/23		10/01/2019	Various		10,377,395	9,970,000	9,924,226	9,926,785		7,042		7,042		9,933,827		443,567	443,567	244,131	04/30/2023
912828-4N-7	US GOVERNMENT TREAS BILL NOTES 2.875% 05/15/28		02/14/2019	Various		2,291,314	2,260,000	2,233,770	2,234,228		236		236		2,234,464		56,850	56,850	15,118	05/15/2028
912828-4Q-0	US GOVERNMENT TREAS BILL NOTES 2.500% 05/31/20		03/19/2019	Various		32,974,195	33,000,000	33,035,039	33,027,050		(5,455)		(5,455)		33,021,595		(47,400)	(47,400)	193,681	05/31/2020
912828-4S-6	US GOVERNMENT TREAS BILL NOTES 2.750% 05/31/23		10/01/2019	Various		7,739,978	7,525,000	7,485,035	7,486,334		3,465		3,465		7,489,799		250,178	250,178	121,506	05/31/2023
912828-4U-1	US GOVERNMENT TREAS BILL NOTES 2.625% 06/30/23		05/01/2019	Various		16,524,610	16,405,000	16,276,916	16,286,457		5,782		5,782		16,292,240		232,371	232,371	77,634	06/30/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
912828-4V-9	US GOVERNMENT TREAS BILL NOTES 2.875% 08/15/28		01/14/2019	CITICORP SECURITIES		1,533,004	1,510,000	1,484,047	1,484,610		92		92		1,484,702		48,302	48,302	18,049	08/15/2028
912828-4W-7	US GOVERNMENT TREAS BILL NOTES 2.750% 08/15/21		10/01/2019	HSBC SECURITIES INC.		510,527	500,000	500,762	500,669		(187)		(187)		500,482		10,046	10,046	15,543	08/15/2021
912828-4X-5	US GOVERNMENT TREAS BILL NOTES 2.750% 08/31/23		04/30/2019	NOMURA SECURITIES INTERNATIONA		1,529,766	1,500,000	1,491,680	1,492,257		514		514		1,492,770		36,995	36,995	27,687	08/31/2023
912828-4Y-3	US GOVERNMENT TREAS BILL NOTES 2.625% 08/31/20		01/17/2019	Various		100,022,461	100,000,000	99,613,672	99,667,971		10,393		10,393		99,678,364		344,097	344,097	1,015,193	08/31/2020
912828-5D-8	US GOVERNMENT TREAS BILL NOTES 2.875% 09/30/23		02/14/2019	BARCLAYS		1,525,078	1,500,000	1,495,430	1,495,640		114		114		1,495,754		29,324	29,324	16,823	09/30/2023
912828-5K-2	US GOVERNMENT TREAS BILL NOTES 2.875% 10/31/23		01/29/2019	Various		30,352,891	30,000,000	29,973,047	29,973,326		194		194		29,973,519		379,371	379,371	202,362	10/31/2023
912828-5L-0	US GOVERNMENT TREAS BILL NOTES 2.875% 11/15/21		01/14/2019	HSBC SECURITIES INC.		701,787	695,000	697,063	697,037		(26)		(26)		697,012		4,776	4,776	3,367	11/15/2021
912828-5M-8	US GOVERNMENT TREAS BILL NOTES 3.125% 11/15/28		03/29/2019	Various		28,202,738	27,100,000	27,996,078	27,995,788		(9,828)		(9,828)		27,985,960		216,778	216,778	219,113	11/15/2028
912828-5P-1	US GOVERNMENT TREAS BILL NOTES 2.875% 11/30/23		05/14/2019	NOMURA SECURITIES INTERNATIONA		1,824,154	1,775,000	1,792,915	1,792,860		(1,183)		(1,183)		1,791,678		32,477	32,477	22,246	11/30/2023
912828-5Q-9	US GOVERNMENT TREAS BILL NOTES 2.750% 11/30/20		10/01/2019	NOMURA SECURITIES INTERNATIONA		6,068,203	6,000,000	6,011,367	6,011,196		(4,312)		(4,312)		6,006,883		61,320	61,320	138,402	11/30/2020
912828-5U-0	US GOVERNMENT TREAS BILL NOTES 2.625% 12/31/23		11/26/2019	Various		131,767,961	131,000,000	131,368,789	131,368,566		(13,565)		(13,565)		131,355,000		412,961	412,961	587,494	12/31/2023
912828-B3-3	US GOVERNMENT TREAS BILL 1 1/2% Due 1/31/2019 JJ31 1.500% 01/31/19		01/31/2019	Maturity		160,000	160,000	160,119	160,002		(2)		(2)		160,000				1,200	01/31/2019
912828-F6-2	US GOVERNMENT TREAS BILL NOTES 1.500% 10/31/19		02/22/2019	NOMURA SECURITIES INTERNATIONA		5,461,543	5,500,000	5,485,391	5,493,740		1,077		1,077		5,494,817		(33,274)	(33,274)	26,664	10/31/2019
912828-M8-0	US GOVERNMENT TREAS BILL NOTES 2.000% 11/30/22		03/19/2019	Various		126,824,570	129,000,000	127,957,070	128,167,765		32,513		32,513		128,200,278		(1,375,708)	(1,375,708)	649,011	11/30/2022
912828-N3-0	US GOVERNMENT TREAS BILL NOTES 2.125% 12/31/22		10/01/2019	Various		7,746,359	7,600,000	7,471,961	7,494,638		18,835		18,835		7,513,473		232,886	232,886	122,003	12/31/2022
912828-XR-6	US GOVERNMENT TREAS BILL NOTES 1.750% 05/31/22		01/29/2019	Various		5,846,453	6,000,000	5,984,141	5,988,777		186		186		5,988,963		(142,510)	(142,510)	17,769	05/31/2022
912828-Y6-1	US GOVERNMENT TREAS BILL NOTES 2.750% 07/31/23		11/25/2019	Various		6,019,527	5,900,000	5,872,242	5,874,371		1,299		1,299		5,875,671		143,856	143,856	130,804	07/31/2023
912834-MT-2	STRIPS STRIPS 0.000% 08/15/43		03/29/2019	Various		26,964,800	55,000,000	25,907,700	26,296,642		193,191		193,191		26,489,833		474,967	474,967		08/15/2043
0599999. Subtotal - Bonds - U.S. Governments						1,363,054,960	1,775,063,980	1,323,043,530	1,327,429,864		2,927,700		2,927,700		1,330,357,560		32,697,399	32,697,399	10,036,223	XXX
13063C-Z8-6	CALIFORNIA ST 5% Due 9/1/2034 MS1 5.000% 09/01/34		06/21/2019	Various		18,690,245	15,545,000	19,136,902	18,391,946		(159,769)		(159,769)		18,232,177		458,068	458,068	623,643	09/01/2034
452152-MR-9	ILLINOIS ST 5% Due 8/1/2025 FA1 5.000% 08/01/25		10/31/2019	LOOP CAPTIAL		3,712,571	3,485,000	3,851,622	3,629,911		(32,351)		(32,351)		3,597,559		115,011	115,011	219,265	08/01/2025
452152-P9-6	ILLINOIS ST GENERAL OBLIGATION 5.000% 11/01/27		10/24/2019	WILLIAMS CAPITAL GROUP		3,416,790	3,000,000	3,304,440	3,274,953		(21,990)		(21,990)		3,252,963		163,827	163,827	148,750	11/01/2027
452152-Q6-1	ILLINOIS ST GENERAL OBLIGATION 5.000% 11/01/26		11/13/2019	LOOP CAPTIAL		7,894,180	7,000,000	7,701,120	7,623,695		(60,924)		(60,924)		7,562,771		331,409	331,409	363,611	11/01/2026
452152-SS-1	ILLINOIS ST 5 1/2% Due 7/1/2025 JJ1 5.500% 07/01/25		10/30/2019	LOOP CAPTIAL		4,406,920	4,000,000	4,316,960	4,164,578		(28,097)		(28,097)		4,136,481		270,439	270,439	293,333	07/01/2025
452152-ST-9	ILLINOIS ST 5 1/2% Due 7/1/2026 JJ1 5.500% 07/01/26		11/06/2019	LOOP CAPTIAL		2,364,463	2,150,000	2,289,105	2,222,537		(12,635)		(12,635)		2,209,902		154,560	154,560	159,966	07/01/2026
452152-SU-6	ILLINOIS ST 5 1/2% Due 7/1/2027 JJ1 5.500% 07/01/27		10/28/2019	LOOP CAPTIAL		7,128,225	6,500,000	7,017,220	6,771,882		(46,385)		(46,385)		6,725,497		402,728	402,728	475,674	07/01/2027
452152-Z7-9	ILLINOIS ST GENERAL OBLIGATION 5.000% 05/01/25		11/26/2019	MERRILL LYNCH - RS TRADES - MU		5,624,650	5,000,000	5,205,850	5,189,290		(24,178)		(24,178)		5,165,112		459,538	459,538	269,444	05/01/2025
452152-Z8-7	ILLINOIS ST GENERAL OBLIGATION 5.000% 05/01/26		11/26/2019	MERRILL LYNCH - RS TRADES - MU		5,699,100	5,000,000	5,210,100	5,195,671		(21,065)		(21,065)		5,174,606		524,494	524,494	269,444	05/01/2026
939720-ZF-8	WASHINGTON ST COPS EDUCATION 5.000% 07/01/41		01/15/2019	JANNEY MONTGOMERY/SCOTT		2,038,324	1,825,000	2,107,510	2,092,326		(1,080)		(1,080)		2,091,246		(52,921)	(52,921)	62,608	07/01/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
939720-ZG-6	WASHINGTON ST COPS EDUCATION 5.000% 07/01/42		01/15/2019	JANNEY MONTGOMERY/SCOTT		2,135,570	1,915,000	2,209,642	2,193,815		(1,126)		(1,126)		2,192,689		(57,119)	(57,119)	65,695	07/01/2042
939720-ZH-4	WASHINGTON ST COPS EDUCATION 5.000% 07/01/43		01/15/2019	JANNEY MONTGOMERY/SCOTT		2,187,988	1,965,000	2,265,488	2,249,356		(1,148)		(1,148)		2,248,208		(60,220)	(60,220)	67,410	07/01/2043
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						65,299,026	57,385,000	64,615,959	62,999,960		(410,748)		(410,748)		62,589,211		2,709,814	2,709,814	3,018,843	XXX
035707-WF-1	ANNA TX INDEP SCH DIST SCHOOL DISTRICT 5.000% 08/15/51		01/16/2019	JANNEY MONTGOMERY/SCOTT		6,201,066	5,530,000	6,218,153	6,181,686		(2,858)		(2,858)		6,178,828		22,238	22,238	117,513	08/15/2051
156753-NX-9	CERES CA UNIF SCH DIST SCHOOL DISTRICT 5.000% 08/01/51		07/10/2019	LOOP CAPTIAL		2,349,860	2,000,000	2,325,760	2,295,821		(16,151)		(16,151)		2,279,669		70,191	70,191	94,722	08/01/2051
167486-ZW-2	CHICAGO IL 5.750% 01/01/33		10/24/2019	GOLDMAN SACHS		9,399,910	8,000,000	7,732,640	7,752,605		9,502		9,502		7,762,108		1,637,802	1,637,802	607,104	01/01/2033
167510-AA-4	CHICAGO IL BRD OF EDU DEDICATE 6.000% 04/01/46		01/16/2019	ROBERT W. BAIRD & CO.		1,704,915	1,500,000	1,498,125	1,497,914		8		8		1,497,922		206,993	206,993	26,750	04/01/2046
213185-DY-4	COOK CNTY IL 5 1/4% Due 11/15/2033 MN15 5.250% 11/15/33		03/21/2019	ROBERT W. BAIRD & CO.		6,793,895	6,525,000	6,757,812	6,581,588		(6,789)		(6,789)		6,574,798		219,097	219,097	123,703	11/15/2033
213185-FM-8	COOK CNTY IL 5 1/4% Due 11/15/2028 MN15 5.250% 11/15/28		03/21/2019	LOOP CAPTIAL		9,379,569	8,785,000	9,013,343	8,881,246		(7,356)		(7,356)		8,873,890		505,679	505,679	166,549	11/15/2028
64966L-8J-3	NEW YORK NY UNREFUNDED-SUBSER I-1 5.375% 04/01/36		04/18/2019	Call 100.0000		225,000	225,000	227,373	225,209		(209)		(209)		225,000				6,618	04/01/2036
686053-CT-4	OREGON SCH BRDS ASSN 5.68% Due 6/30/2028 JD31 5.680% 06/30/28		06/10/2019	RBC CAPITAL MARKETS		26,775,000	22,500,000	22,500,000	22,500,000						22,500,000		4,275,000	4,275,000	570,367	06/30/2028
686053-GG-8	OREGON SCH BRDS ASSN 4.759% Due 6/30/2028 JD31 4.759% 06/30/28		05/31/2019	BARCLAYS		20,105,728	18,350,000	18,350,000	18,350,000						18,350,000		1,755,728	1,755,728	373,568	06/30/2028
736688-FN-7	PORTLAND ORE COLLEGE DIST 4.81% Due 6/1/2027 JD1 4.810% 06/01/27		06/03/2019	Call 100.0000		670,000	670,000	670,000	670,000						670,000				16,114	06/01/2027
764734-CG-2	RICHMOND HEIGHTS OH LOCAL SCH SCHOOL DISTRICT 5.000% 12/01/43		01/15/2019	MERRILL LYNCH - RS TRADES - MU		669,246	600,000	683,178	679,155		(300)		(300)		678,855		(9,609)	(9,609)	3,833	12/01/2043
764734-CH-0	RICHMOND HEIGHTS OH LOCAL SCH SCHOOL DISTRICT 5.000% 12/01/54		01/16/2019	Various		7,043,285	6,415,000	7,210,704	7,172,544		(3,029)		(3,029)		7,169,516		(126,231)	(126,231)	41,876	12/01/2054
845080-KC-3	S W OH LOCAL SCH DIST HAMILTON SCHOOL DISTRICT 4.000% 01/15/55		01/11/2019	MERRILL LYNCH - RS TRADES - MU		6,356,075	6,380,000	6,400,033	6,398,604		(66)		(66)		6,398,538		(42,463)	(42,463)	127,600	01/15/2055
98816P-BV-3	YSLETA TX INDEP SCH DIST 5.000% 08/15/47		01/30/2019	HILLTOP SECURITIES		5,571,000	5,000,000	5,694,900	5,670,629		(949)		(949)		5,669,680		(98,680)	(98,680)	115,278	08/15/2047
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						103,244,549	92,480,000	95,282,021	94,857,001		(28,197)		(28,197)		94,828,804		8,415,745	8,415,745	2,391,595	XXX
04184R-BS-8	ARLINGTON TX SPL TAX REVENUE GENERAL 4.000% 02/15/44		04/10/2019	RAYMOND JAMES		5,262,400	5,000,000	5,024,200	5,022,471		(579)		(579)		5,021,892		240,508	240,508	131,667	02/15/2044
052405-FF-9	AUSTIN TX CMNTY CLG DIST PUBLI EDUCATION 5.000% 08/01/36		01/11/2019	LOOP CAPTIAL		1,130,430	1,000,000	1,133,310	1,126,190		(482)		(482)		1,125,708		4,723	4,723	30,417	08/01/2036
13032U-MP-0	CALIFORNIA ST HLTH FACS FING A 5.000% 11/01/47		04/23/2019	LOOP CAPTIAL		1,717,832	1,265,000	1,537,709	1,529,522		(1,613)		(1,613)		1,527,909		189,924	189,924	30,571	11/01/2047
13048V-BY-3	CALIFORNIA ST MUNI FIN AUTH RE AIRPORT 5.000% 12/31/43		10/25/2019	CITICORP SECURITIES		5,841,400	5,000,000	5,613,250	5,584,964		(43,644)		(43,644)		5,541,320		300,080	300,080	208,333	12/31/2043
161045-KS-7	CHARLOTTE NC WTR & SWR SYS REV 5% Due 7/1/2033 JJ1 5.000% 07/01/33		02/19/2019	BOSC INC		2,084,160	2,000,000	2,102,160	2,017,526		(1,588)		(1,588)		2,015,939		68,221	68,221	63,889	07/01/2033
16514P-AD-1	CHESAPEAKE BAY VA BRIDGE & TUN 5.000% 07/01/46		04/04/2019	BB&T CAPITAL MARKETS		2,219,820	2,000,000	2,187,400	2,181,009		(1,179)		(1,179)		2,179,830		39,990	39,990	76,944	07/01/2046
187145-FD-4	CLIFTON TX HGR EDU FIN CORP ED 5% Due 8/15/2046 FA15 5.000% 08/15/46		07/24/2019	ROBERT W. BAIRD & CO.		2,314,720	2,000,000	2,428,960	2,338,896		(23,117)		(23,117)		2,315,780		(1,060)	(1,060)	94,722	08/15/2046
20281P-BE-1	COMMONWEALTH FINANCING AUTH PA 5.197% Due 6/1/2026 JD1 5.197% 06/01/26		05/31/2019	BANK OF AMERICA		11,207,800	10,000,000	9,854,800	9,939,018		4,524		4,524		9,943,543		1,264,257	1,264,257	264,181	06/01/2026
249182-LP-9	DENVER CITY & CNTY CO ARPT REV AIRPORT 4.000% 12/01/48		01/30/2019	MERRILL LYNCH - RS TRADES - MU		4,941,900	5,000,000	5,003,900	5,003,556		(25)		(25)		5,003,532		(61,632)	(61,632)	33,333	12/01/2048
31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 7.500% 02/01/32		12/01/2019	Paydown		9,175	9,175	9,606	9,418		(243)		(243)		9,175				290	02/01/2032
31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1 6.500% 04/01/32		12/01/2019	Paydown		4,695	4,695	4,885	4,797		(103)		(103)		4,695				166	04/01/2032
31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2019	Paydown		10,174	10,174	10,658	10,441		(266)		(266)		10,174				424	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31287U-JM-5	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2019	Paydown		4,190	4,190	4,389	4,297		(107)		(107)		4,190				172	06/01/2032
31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32		12/01/2019	Paydown		4,206	4,206	4,406	4,314		(107)		(107)		4,206				173	06/01/2032
31288D-CE-7	FREDDIE MAC 7 1/2% Due 12/1/2032 Mo-1 7.500% 12/01/32		12/01/2019	Paydown		227	227	237	233		(6)		(6)		227				9	12/01/2032
31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1 6.500% 04/01/33		12/01/2019	Paydown		19,881	19,881	20,772	20,454		(573)		(573)		19,881				1,014	04/01/2033
3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1 7.000% 09/01/38		12/01/2019	Paydown		73,628	73,628	76,703	76,318		(2,690)		(2,690)		73,628				3,710	09/01/2038
3128MM-XF-5	FREDDIE MAC POOL G18677 3.000% 02/01/33		11/01/2019	Various		2,438,423	2,378,301	2,359,907	2,360,451		246		246		2,360,697		77,725	77,725	58,834	02/01/2033
3128MM-XF-5	FREDDIE MAC POOL G18677 3.000% 02/01/33		10/01/2019	Paydown		358,613	358,613	355,839	355,922		2,692		2,692		358,613				5,347	02/01/2033
31292G-GS-9	FREDDIE MAC 7 1/2% Due 2/1/2023 Mo-1 7.500% 02/01/23		12/01/2019	Paydown		92	92	97	94		(2)		(2)		92				4	02/01/2023
31292H-PJ-7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1 7.500% 01/01/32		12/01/2019	Paydown		4,309	4,309	4,511	4,453		(145)		(145)		4,309				165	01/01/2032
31292K-6A-0	FREDDIE MAC 4% Due 12/1/2040 Mo-1 4.000% 12/01/40		12/01/2019	Paydown		320,021	320,021	320,796	320,685		(664)		(664)		320,021				8,382	12/01/2040
312943-UG-6	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40		03/07/2019	Various		4,073,933	3,938,546	3,948,085	3,946,339		77		77		3,946,416		127,517	127,517	42,449	11/01/2040
312943-UG-6	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40		03/01/2019	Paydown		119,061	119,061	119,349	119,296		(236)		(236)		119,061				843	11/01/2040
312943-WG-4	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40		12/01/2019	Paydown		66,365	66,365	66,525	66,498		(134)		(134)		66,365				1,656	11/01/2040
312946-L6-1	FREDDIE MAC 4% Due 3/1/2041 Mo-1 4.000% 03/01/41		02/04/2019	Various		5,450,610	5,291,654	5,121,329	5,138,930		(989)		(989)		5,137,941		312,669	312,669	37,630	03/01/2041
312946-L6-1	FREDDIE MAC 4% Due 3/1/2041 Mo-1 4.000% 03/01/41		02/01/2019	Paydown		34,771	34,771	33,652	33,767		1,004		1,004		34,771				179	03/01/2041
31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1 6.500% 12/01/33		12/01/2019	Paydown		6,731	6,731	6,950	6,932		(201)		(201)		6,731				239	12/01/2033
31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1 6.500% 01/01/34		12/01/2019	Paydown		1,725	1,725	1,781	1,757		(32)		(32)		1,725				61	01/01/2034
31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1 7.500% 05/01/31		12/01/2019	Paydown		839	839	878	859		(20)		(20)		839				34	05/01/2031
313626-ZH-9	FANNIE MAE 9 3/4% Due 8/1/2019 Mo-1 9.750% 08/01/19		03/01/2019	Paydown		24	24	24	24						24					08/01/2019
313637-FB-1	FANNIE MAE 6.64% Due 3/1/2028 Mo-1 6.640% 03/01/28		12/01/2019	Paydown		1,085	1,085	1,085	1,085						1,085				39	03/01/2028
313637-FH-8	FANNIE MAE 6.64% Due 7/1/2028 Mo-1 6.640% 07/01/28		12/01/2019	Paydown		14,140	14,140	14,140	14,140						14,140				907	07/01/2028
313637-LM-0	FANNIE MAE 6.24% Due 7/1/2029 Mo-1 6.240% 07/01/29		12/01/2019	Paydown		14,802	14,802	14,802	14,802						14,802				896	07/01/2029
31363C-BZ-1	FANNIE MAE 9 1/2% Due 10/1/2019 Mo-1 9.500% 10/01/19		07/01/2019	Paydown		87	87	87	87						87				3	10/01/2019
3136A0-SE-8	FANNIE MAE SERIES 201180 CLASS HE 3.500% 08/25/26		10/01/2019	MIZUHO SECURITIES		1,036,875	1,000,000	1,018,750	1,016,650		(3,224)		(3,224)		1,013,426		23,449	23,449	26,347	08/25/2026
3136AJ-DU-7	FNA 2014-M2 3.513% Due 12/25/2023 Mo-1 3.513% 12/25/23		03/19/2019	J.P. MORGAN		13,759,365	13,370,776	14,461,641	14,071,480		(33,350)		(33,350)		14,038,130		(278,765)	(278,765)	144,829	12/25/2023
3136AJ-DU-7	FNA 2014-M2 3.513% Due 12/25/2023 Mo-1 3.513% 12/25/23		03/01/2019	Paydown		58,711	58,711	63,501	61,788		(3,077)		(3,077)		58,711				358	12/25/2023
3136AQ-V8-0	FNA 2016-M1 2.939% Due 1/25/2026 Mo-1 2.939% 01/25/26		02/22/2019	CITICORP SECURITIES		15,499,453	15,600,000	15,658,861	15,631,575		(1,270)		(1,270)		15,630,305		(130,851)	(130,851)	109,527	01/25/2026
3136AU-G2-1	FNA 2017-M1 2.416% 10/25/26		02/22/2019	CITICORP SECURITIES		5,723,672	6,000,000	5,763,642	5,804,013		3,338		3,338		5,807,351		(83,679)	(83,679)	34,629	10/25/2026
3136AW-7J-0	FANNIEMAE-ACES SERIES 2017M8 CLASS A2 3.061% 05/25/27		10/01/2019	CITICORP SECURITIES		3,181,055	3,000,000	2,908,359	2,913,573		6,500		6,500		2,920,072		260,983	260,983	77,290	05/25/2027
3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2 3.086% 12/25/27		02/05/2019	Various		21,090,156	21,500,000	20,548,457	20,568,506		8,620		8,620		20,577,127		513,029	513,029	119,489	12/25/2027

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
3136B0-YM-2	FANNIEMAE-ACES SERIES 2018M2 CLASS A2 2.903% 01/25/28		05/06/2019	Various		23,902,457	24,500,000	23,766,036	23,817,233		7,539		7,539		23,824,772		77,685	77,685	145,734	01/25/2028
3136B1-VA-9	FANNIE MAE SERIES 201825 CLASS AG 3.500% 04/25/47		10/01/2019	KEY BANK		814,659	787,585	792,662	792,258		(195)		(195)		792,063		22,596	22,596	20,751	04/25/2047
3136B1-VA-9	FANNIE MAE SERIES 201825 CLASS AG 3.500% 04/25/47		10/01/2019	Paydown		115,819	115,819	116,565	116,506		(687)		(687)		115,819				4,469	04/25/2047
31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1 7.000% 08/01/28		12/01/2019	Paydown		25,348	25,348	26,777	26,209		(861)		(861)		25,348				808	08/01/2028
31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1 7.000% 09/01/28		12/01/2019	Paydown		3,609	3,609	3,812	3,720		(112)		(112)		3,609				142	09/01/2028
31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1 7.000% 10/01/28		12/01/2019	Paydown		35,708	35,708	37,722	36,834		(1,126)		(1,126)		35,708				1,086	10/01/2028
31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28		12/01/2019	Paydown		8,220	8,220	8,683	8,439		(219)		(219)		8,220				328	12/01/2028
31371H-F2-9	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28		12/01/2019	Paydown		1,518	1,518	1,604	1,563		(44)		(44)		1,518				70	12/01/2028
31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1 7.000% 02/01/29		12/01/2019	Paydown		727	727	768	751		(24)		(24)		727				30	02/01/2029
31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1 7.000% 03/01/29		12/01/2019	Paydown		23,617	23,617	24,949	24,214		(597)		(597)		23,617				829	03/01/2029
31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1 7.000% 05/01/29		12/01/2019	Paydown		2,087	2,087	2,205	2,159		(72)		(72)		2,087				72	05/01/2029
31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1 7.500% 10/01/29		12/01/2019	Paydown		2,140	2,140	2,257	2,217		(77)		(77)		2,140				73	10/01/2029
31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1 7.500% 09/01/31		12/01/2019	Paydown		927	927	978	963		(36)		(36)		927				30	09/01/2031
31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 7.500% 04/01/32		12/01/2019	Paydown		6,957	6,957	7,448	7,348		(391)		(391)		6,957				156	04/01/2032
31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1 7.000% 06/01/32		12/01/2019	Paydown		22,917	22,917	23,877	23,679		(762)		(762)		22,917				698	06/01/2032
31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1 7.000% 08/01/32		12/01/2019	Paydown		7,965	7,965	8,313	8,247		(282)		(282)		7,965				353	08/01/2032
3137B1-U7-5	FHMS KS01 2.522% Due 1/25/2023 Mo-1 2.522% 01/25/23		12/01/2019	Paydown		366,369	366,369	377,054	371,905		(5,536)		(5,536)		366,369				8,536	01/25/2023
3137BE-VH-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K040 CLASS A2 3.241% 09/25/24		10/01/2019	BARCLAYS		1,057,500	1,000,000	1,002,422	1,001,982		(518)		(518)		1,001,464		56,036	56,036	27,278	09/25/2024
3137BF-E9-8	FHMS K041 3.171% Due 10/25/2024 Mo-1 3.171% 10/25/24		02/25/2019	STIFEL NICOLAUS		14,937,256	14,750,000	15,319,258	15,131,875		(8,360)		(8,360)		15,123,515		(186,259)	(186,259)	113,033	10/25/2024
3137BG-K2-4	FHMS K043 3.062% Due 12/25/2024 Mo-1 3.062% 12/25/24		10/01/2019	BARCLAYS		1,734,563	1,650,000	1,636,014	1,637,049		1,255		1,255		1,638,305		96,258	96,258	42,524	12/25/2024
3137BL-4A-3	FHMS K048 SERIES 4498 CLASS PD 2.500% 08/15/42		11/01/2019	Various		1,051,288	1,054,533	997,852	1,002,028		1,027		1,027		1,003,055		48,233	48,233	21,730	08/15/2042
3137BL-4A-3	FHMS K048 SERIES 4498 CLASS PD 2.500% 08/15/42		10/01/2019	Paydown		146,528	146,528	138,652	139,233		7,296		7,296		146,528				2,076	08/15/2042
3137BR-QK-4	FHMS K057 SERIES K057 CLASS AM 2.624% 08/25/26		02/07/2019	MORGAN STANLEY		9,628,125	10,000,000	9,864,063	9,881,406		1,381		1,381		9,882,788		(254,663)	(254,663)	51,751	08/25/2026
3137BS-RE-5	FHMS K059 3.120% 09/25/26		02/05/2019	Various		24,299,000	24,342,741	24,624,282	24,556,422		(3,306)		(3,306)		24,553,117		(254,116)	(254,116)	141,350	09/25/2026
3137BT-U3-3	FHMS K061 SERIES K724 CLASS AM 3.134% 11/25/23		01/10/2019	Various		10,062,109	10,000,000	10,089,844	10,074,379		(674)		(674)		10,073,705		(11,595)	(11,595)	38,304	11/25/2023
3137BT-UM-1	FHMS K061 3.347% 11/25/26		04/23/2019	Various		11,259,580	11,050,000	11,323,950	11,272,937		(2,907)		(2,907)		11,270,029		(10,449)	(10,449)	97,737	11/25/2026
3137BV-Z8-2	FHMS K063 3.430% 01/25/27		02/25/2019	CITICORP SECURITIES		10,217,969	10,000,000	10,299,760	10,247,181		(3,092)		(3,092)		10,244,088		(26,120)	(26,120)	82,892	01/25/2027
3137F2-LJ-3	FHLMC MULTIFAMILY STRUCTURED P SERIES K066 CLASS A2 3.117% 06/25/27		02/06/2019	Various		14,906,250	15,000,000	15,449,265	15,388,712		(5,022)		(5,022)		15,383,689		(477,439)	(477,439)	90,913	06/25/2027
3137F4-WZ-1	FHLMC MULTIFAMILY STRUCTURED P SERIES K731 CLASS A2 3.600% 02/25/25		02/05/2019	Various		17,268,203	16,750,000	16,963,301	16,953,039		(3,860)		(3,860)		16,949,179		319,024	319,024	112,225	02/25/2025
3137FA-WS-3	FHLMC MULTIFAMILY STRUCTURED P SERIES K067 CLASS A2 3.194% 07/25/27		02/06/2019	Various		9,992,969	10,000,000	10,229,297	10,202,405		(2,577)		(2,577)		10,199,828		(206,860)	(206,860)	62,106	07/25/2027

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

1	2	3	4	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
3137FB-U7-9	FHLMC MULTIFAMILY STRUCTURED P SERIES K069 CLASS A2 3.187% 09/25/27		10/29/2019	Various		9,909,203	9,800,000	10,093,412	10,061,805		(7,503)		(7,503)		10,054,302		(145,099)	(145,099)	106,765	09/25/2027
3137FE-BP-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K072 CLASS A1 3.252% 12/25/50		10/01/2019	WELLS FARGO SECURITIES LLC		2,002,918	1,895,412	1,933,309	1,931,452		(882)		(882)		1,930,570		72,348	72,348	46,743	12/25/2050
3137FE-BP-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K072 CLASS A1 3.252% 12/25/50		10/01/2019	Paydown		52,332	52,332	53,378	53,327		(995)		(995)		52,332				5,919	12/25/2050
3137FE-TN-0	FHLMC MULTIFAMILY STRUCTURED P SERIES K073 CLASS A2 3.350% 01/25/28		02/06/2019	Various		10,087,109	10,000,000	9,987,400	9,987,400						9,987,400		99,709	99,709	65,139	01/25/2028
3137FJ-EJ-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K081 CLASS AM 3.900% 08/25/28		04/30/2019	Various		6,122,402	5,750,000	5,816,447	5,814,990		(2,287)		(2,287)		5,812,702		309,700	309,700	94,683	08/25/2028
3137FJ-KE-8	FHLMC MULTIFAMILY STRUCTURED P SERIES K082 CLASS A2 3.920% 09/25/28		02/05/2019	CITICORP SECURITIES		19,461,133	18,500,000	18,719,503	18,718,570		(1,931)		(1,931)		18,716,639		744,494	744,494	134,968	09/25/2028
31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1 8.000% 05/01/31		12/01/2019	Paydown		6,238	6,238	6,241	6,238						6,238				300	05/01/2031
31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 7.500% 11/01/31		12/01/2019	Paydown		288	288	304	299		(11)		(11)		288				12	11/01/2031
31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31		12/01/2019	Paydown		2,813	2,813	2,814	2,813						2,813				125	09/01/2031
31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1 8.000% 08/01/31		12/01/2019	Paydown		15,482	15,482	15,490	15,482						15,482				679	08/01/2031
31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31		12/01/2019	Paydown		2,597	2,597	2,599	2,597						2,597				114	09/01/2031
31388Q-VX-4	FANNIE MAE 7% Due 7/1/2029 Mo-1 7.000% 07/01/29		12/01/2019	Paydown		2,296	2,296	2,426	2,361		(64)		(64)		2,296				89	07/01/2029
3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1 4.000% 12/01/40		12/01/2019	Paydown		120,230	120,230	128,186	127,325		(7,095)		(7,095)		120,230				2,944	12/01/2040
3138E6-VW-3	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1 3.500% 02/01/42		12/01/2019	Paydown		129,983	129,983	131,994	131,824		(1,840)		(1,840)		129,983				3,123	02/01/2042
3138E9-D9-8	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2019	Paydown		204,175	204,175	207,333	206,788		(2,613)		(2,613)		204,175				6,598	07/01/2042
3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 3.500% 08/01/42		12/01/2019	Paydown		121,416	121,416	123,294	123,157		(1,741)		(1,741)		121,416				2,801	08/01/2042
3138EP-AM-6	FANNIE MAE 4 1/2% Due 11/1/2044 Mo-1 4.500% 11/01/44		12/01/2019	Paydown		708,878	708,878	764,400	762,553		(53,676)		(53,676)		708,878				18,302	11/01/2044
3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2019	Paydown		12,705	12,705	12,901	12,888		(183)		(183)		12,705				242	07/01/2042
3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42		12/01/2019	Paydown		27,556	27,556	27,982	27,951		(394)		(394)		27,556				457	07/01/2042
3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1 4.000% 08/01/42		12/01/2019	Paydown		143,684	143,684	153,192	151,570		(7,886)		(7,886)		143,684				4,208	08/01/2042
3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		12/01/2019	Paydown		214,927	214,927	218,251	217,680		(2,753)		(2,753)		214,927				4,331	11/01/2042
3138MJ-7G-8	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42		12/01/2019	Paydown		40,648	40,648	41,277	41,176		(528)		(528)		40,648				775	11/01/2042
3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1 3.500% 12/01/42		12/01/2019	Paydown		63,684	63,684	64,669	64,587		(903)		(903)		63,684				1,393	12/01/2042
3138W6-GB-6	FANNIE MAE 3% Due 5/1/2043 Mo-1 3.000% 05/01/43		12/01/2019	Paydown		431,501	431,501	420,256	420,988		10,512		10,512		431,501				7,542	05/01/2043
3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43		12/01/2019	Paydown		109,415	109,415	106,579	106,721		2,694		2,694		109,415				1,895	04/01/2043
3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43		12/01/2019	Paydown		78,796	78,796	80,015	79,954		(1,158)		(1,158)		78,796				1,831	06/01/2043
3138W9-2G-4	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		12/01/2019	Paydown		317,121	317,121	308,901	309,336		7,786		7,786		317,121				5,362	10/01/2043
3138W9-KP-4	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		403,514	403,514	392,999	393,682		9,833		9,833		403,514				7,089	08/01/2043
3138W9-KT-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		339,620	339,620	330,769	331,295		8,325		8,325		339,620				5,358	08/01/2043

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
3138W9-PA-2	FANNIE MAE 4% Due 9/1/2043 Mo-1 4.000% 09/01/43		02/20/2019	Various		27,896,003	27,034,285	28,754,553	28,681,207		4,350		4,350		28,685,557		(789,554)	(789,554)	240,305	09/01/2043
3138W9-PA-2	FANNIE MAE 4% Due 9/1/2043 Mo-1 4.000% 09/01/43		02/01/2019	Paydown		156,115	156,115	166,049	165,626		(9,511)		(9,511)		156,115				834	09/01/2043
3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43		12/01/2019	Paydown		154,103	154,103	156,487	156,381		(2,278)		(2,278)		154,103				2,653	12/01/2043
3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1 3.500% 06/01/44		12/01/2019	Paydown		113,137	113,137	115,064	114,889		(1,752)		(1,752)		113,137				2,975	06/01/2044
3138WD-5T-4	FANNIE MAE 3 1/2% Due 2/1/2045 Mo-1 3.500% 02/01/45		02/22/2019	Various		30,918,658	30,675,411	32,178,027	32,124,179		2,839		2,839		32,127,018		(1,208,360)	(1,208,360)	250,516	02/01/2045
3138WD-5T-4	FANNIE MAE 3 1/2% Due 2/1/2045 Mo-1 3.500% 02/01/45		02/01/2019	Paydown		606,073	606,073	635,761	634,697		(28,624)		(28,624)		606,073				1,950	02/01/2045
3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1 4.000% 10/01/44		12/01/2019	Paydown		186,855	186,855	198,833	198,276		(11,421)		(11,421)		186,855				3,984	10/01/2044
3138WD-LV-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		12/01/2019	Paydown		900,878	900,878	919,877	918,716		(17,838)		(17,838)		900,878				19,333	12/01/2044
3138WD-LW-9	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		12/01/2019	Paydown		846,023	846,023	863,866	862,909		(16,886)		(16,886)		846,023				19,168	12/01/2044
3138WD-LZ-2	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		02/22/2019	Various		10,435,516	10,349,005	10,567,262	10,557,123		392		392		10,557,515		(121,999)	(121,999)	84,517	12/01/2044
3138WD-LZ-2	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		02/01/2019	Paydown		102,754	102,754	104,921	104,820		(2,066)		(2,066)		102,754				372	12/01/2044
3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2019	Paydown		100,591	100,591	98,216	98,326		2,265		2,265		100,591				1,798	01/01/2045
3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2019	Paydown		111,005	111,005	108,384	108,499		2,505		2,505		111,005				2,128	01/01/2045
3138WE-JX-8	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1 3.500% 04/01/45		12/01/2019	Paydown		1,076,518	1,076,518	1,132,530	1,130,777		(54,259)		(54,259)		1,076,518				23,856	04/01/2045
3138WE-KS-7	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1 3.500% 04/01/45		02/20/2019	Various		18,787,640	18,647,782	19,561,232	19,530,550		4,495		4,495		19,535,045		(747,405)	(747,405)	145,038	04/01/2045
3138WE-KS-7	FANNIE MAE 3 1/2% Due 4/1/2045 Mo-1 3.500% 04/01/45		02/01/2019	Paydown		719,756	719,756	755,013	753,828		(34,073)		(34,073)		719,756				2,600	04/01/2045
3138WE-Q3-6	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45		12/01/2019	Paydown		36,848	36,848	35,893	35,940		908		908		36,848				638	05/01/2045
3138WF-D8-6	FANNIE MAE 3 1/2% Due 7/1/2045 Mo-1 3.500% 07/01/45		02/08/2019	Various		13,400,991	13,315,171	13,967,406	13,940,043		3,957		3,957		13,944,000		(543,009)	(543,009)	90,617	07/01/2045
3138WF-D8-6	FANNIE MAE 3 1/2% Due 7/1/2045 Mo-1 3.500% 07/01/45		02/01/2019	Paydown		312,070	312,070	327,356	326,715		(14,645)		(14,645)		312,070				1,280	07/01/2045
3138WF-KF-2	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		12/01/2019	Paydown		188,793	188,793	183,908	184,185		4,609		4,609		188,793				3,640	08/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		01/18/2019	Various		11,076,060	11,087,320	11,592,600	11,568,954		894		894		11,569,847		(493,788)	(493,788)	56,053	09/01/2045
3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		12/01/2019	Paydown		1,222,235	1,222,235	1,273,041	1,270,740		(48,506)		(48,506)		1,222,235				25,674	09/01/2045
3138WF-XF-8	FANNIE MAE 3 1/2% Due 10/1/2045 Mo-1 3.500% 10/01/45		12/01/2019	Paydown		1,101,713	1,101,713	1,159,037	1,157,171		(55,458)		(55,458)		1,101,713				23,448	10/01/2045
3138WG-A6-1	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		12/01/2019	Paydown		639,555	639,555	672,832	671,725		(32,170)		(32,170)		639,555				13,751	12/01/2045
3138WH-YE-6	FANNIE MAE 3% Due 9/1/2046 Mo-1 3.000% 09/01/46		03/15/2019	Various		39,442,160	40,111,538	39,189,180	39,219,465		(2,085)		(2,085)		39,217,379		224,781	224,781	167,248	09/01/2046
3138WH-YE-6	FANNIE MAE 3% Due 9/1/2046 Mo-1 3.000% 09/01/46		12/01/2019	Paydown		5,838,667	5,838,667	5,704,408	5,708,816		129,851		129,851		5,838,667				121,470	09/01/2046
3138WM-SR-3	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		250,547	250,547	244,018	244,511		6,036		6,036		250,547				3,019	08/01/2043
3138WP-LH-5	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43		12/01/2019	Paydown		328,086	328,086	319,536	320,042		8,044		8,044		328,086				5,584	04/01/2043
3138WV-BK-6	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		270,762	270,762	263,706	264,068		6,694		6,694		270,762				5,931	08/01/2043

SCHEDULE D - PART 4

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1	2	3	4	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
3138X0-3Q-9	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		549,577	549,577	535,255	536,237		13,340		13,340		549,577				10,713	08/01/2043
3138X0-Y9-3	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43		12/01/2019	Paydown		258,274	258,274	260,655	260,456		(2,182)		(2,182)		258,274				5,453	07/01/2043
3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43		12/01/2019	Paydown		52,990	52,990	53,809	53,750		(760)		(760)		52,990				1,099	07/01/2043
3138X1-AR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		468,601	468,601	456,389	456,997		11,604		11,604		468,601				7,912	08/01/2043
3138X1-FH-4	FANNIE MAE 3% Due 7/1/2043 Mo-1 3.000% 07/01/43		12/01/2019	Paydown		372,519	372,519	362,811	363,292		9,227		9,227		372,519				6,786	07/01/2043
3138X2-RR-7	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		449,348	449,348	437,638	438,382		10,966		10,966		449,348				8,013	08/01/2043
3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1 3.500% 08/01/43		12/01/2019	Paydown		55,755	55,755	56,705	56,629		(874)		(874)		55,755				854	08/01/2043
3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		27,339	27,339	26,631	26,663		676		676		27,339				509	08/01/2043
3138X3-L7-5	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		426,403	426,403	415,291	415,907		10,496		10,496		426,403				8,702	08/01/2043
3138X3-YK-2	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43		12/01/2019	Paydown		245,727	245,727	239,323	239,796		5,931		5,931		245,727				3,879	08/01/2043
3138X5-JZ-1	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		12/01/2019	Paydown		225,416	225,416	219,541	219,951		5,465		5,465		225,416				3,582	09/01/2043
3138X5-SG-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		12/01/2019	Paydown		280,251	280,251	272,948	273,415		6,837		6,837		280,251				5,542	09/01/2043
3138X6-PV-1	FANNIE MAE 3% Due 10/1/2043 Mo-1 3.000% 10/01/43		12/01/2019	Paydown		261,748	261,748	254,927	255,282		6,467		6,467		261,748				4,203	10/01/2043
3138X7-W3-3	FANNIE MAE 3% Due 9/1/2043 Mo-1 3.000% 09/01/43		12/01/2019	Paydown		334,241	334,241	325,531	326,073		8,169		8,169		334,241				8,133	09/01/2043
3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43		12/01/2019	Paydown		276,744	276,744	281,025	280,763		(4,019)		(4,019)		276,744				6,545	12/01/2043
3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1 3.000% 11/01/44		12/01/2019	Paydown		8,614	8,614	8,410	8,422		191		191		8,614				155	11/01/2044
3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1 3.000% 02/01/45		12/01/2019	Paydown		91,452	91,452	89,293	89,386		2,066		2,066		91,452				1,739	02/01/2045
3138Y6-NT-7	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		01/31/2019	Various		28,166,216	27,890,579	28,478,783	28,447,999		(597)		(597)		28,447,402		(281,186)	(281,186)	81,348	12/01/2044
3138Y6-NT-7	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		02/01/2019	Paydown		496,364	496,364	506,832	506,284		(9,920)		(9,920)		496,364				83,475	12/01/2044
3138Y8-HE-3	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		12/01/2019	Paydown		1,482,613	1,482,613	1,513,881	1,512,549		(29,936)		(29,936)		1,482,613				32,910	12/01/2044
3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1 3.000% 09/01/44		12/01/2019	Paydown		173,382	173,382	169,290	169,454		3,928		3,928		173,382				3,446	09/01/2044
3138YB-Q5-5	FANNIE MAE 4% Due 1/1/2045 Mo-1 4.000% 01/01/45		03/11/2019	Various		2,508,644	2,441,874	2,598,402	2,582,119		(738)		(738)		2,581,381		(72,737)	(72,737)	27,403	01/01/2045
3138YB-Q5-5	FANNIE MAE 4% Due 1/1/2045 Mo-1 4.000% 01/01/45		03/01/2019	Paydown		13,451	13,451	14,313	14,223		(773)		(773)		13,451				90	01/01/2045
3138YD-DQ-9	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2019	Paydown		117,513	117,513	114,739	114,973		2,541		2,541		117,513				1,775	01/01/2045
3138YD-F4-6	FANNIE MAE 3% Due 12/1/2044 Mo-1 3.000% 12/01/44		12/01/2019	Paydown		13,149	13,149	12,839	12,848		301		301		13,149				214	12/01/2044
3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45		12/01/2019	Paydown		81,860	81,860	79,928	80,008		1,852		1,852		81,860				1,354	01/01/2045
3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1 4.000% 02/01/45		12/01/2019	Paydown		238,981	238,981	254,300	253,472		(14,491)		(14,491)		238,981				7,227	02/01/2045
3138YJ-MR-4	FANNIE MAE 3% Due 6/1/2045 Mo-1 3.000% 06/01/45		12/01/2019	Paydown		197,557	197,557	192,445	192,658		4,899		4,899		197,557				3,871	06/01/2045
3138YN-PE-1	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45		12/01/2019	Paydown		94,979	94,979	92,737	92,838		2,141		2,141		94,979				1,710	07/01/2045

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1	2	3	4	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
3138YP-AY-8	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45		12/01/2019	Paydown		89,452	89,452	87,138	87,240		2,212		2,212		89,452				1,620	05/01/2045
3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45		12/01/2019	Paydown		128,428	128,428	125,105	125,325		3,103		3,103		128,428				2,918	08/01/2045
3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		127,114	127,114	123,825	123,930		3,184		3,184		127,114				2,800	09/01/2045
3138YU-HS-3	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		01/31/2019	Various		13,354,070	13,243,877	13,788,118	13,762,916		3,983		3,983		13,766,899		(412,828)	(412,828)	42,491	09/01/2045
3138YU-HS-3	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45		02/01/2019	Paydown		206,719	206,719	215,214	214,820		(8,101)		(8,101)		206,719				39,550	09/01/2045
3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45		12/01/2019	Paydown		57,689	57,689	56,196	56,275		1,413		1,413		57,689				1,280	07/01/2045
3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		158,677	158,677	154,572	154,682		3,996		3,996		158,677				3,442	09/01/2045
3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		224,325	224,325	218,521	218,792		5,533		5,533		224,325				4,388	09/01/2045
3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		158,459	158,459	154,359	154,542		3,917		3,917		158,459				4,202	09/01/2045
31390A-G4-6	FANNIE MAE 7% Due 2/1/2032 Mo-1 7.000% 02/01/32		12/01/2019	Paydown		2,077	2,077	2,194	2,137		(61)		(61)		2,077				80	02/01/2032
31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1 5.500% 12/25/32		12/01/2019	Paydown		246,503	246,503	277,580	265,416		(18,913)		(18,913)		246,503				7,561	12/25/2032
31397F-Y3-0	FHR 3291 5 1/2% Due 3/15/2037 Mo-1 5.500% 03/15/37		10/07/2019	Various		7,815,288	6,883,821	6,608,737	6,756,054		591		591		6,756,645		1,058,643	1,058,643	324,974	03/15/2037
31397F-Y3-0	FHR 3291 5 1/2% Due 3/15/2037 Mo-1 5.500% 03/15/37		10/01/2019	Paydown		1,193,473	1,193,473	1,145,780	1,171,321		22,151		22,151		1,193,473				31,144	03/15/2037
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B 3.000% 05/25/26		10/01/2019	MIZUHO SECURITIES		840,388	824,668	824,539	824,539						824,539		15,849	15,849	18,624	05/25/2026
31397S-G2-4	FANNIE MAE SERIES 201146 CLASS B 3.000% 05/25/26		12/01/2019	Paydown		594,755	594,755	594,662	594,662		93		93		594,755				9,548	05/25/2026
31402C-UJ-9	FANNIE MAE 5% Due 2/1/2019 Mo-1 5.000% 02/01/19		01/01/2019	Paydown		734	734	744	734						734				3	02/01/2019
31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 6.500% 09/01/36		12/01/2019	Paydown		71,220	71,220	79,399	78,614		(7,394)		(7,394)		71,220				2,912	09/01/2036
31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 5.500% 11/01/35		12/01/2019	Paydown		9,589	9,589	9,390	9,432		157		157		9,589				337	11/01/2035
31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1 6.000% 01/01/36		12/01/2019	Paydown		3,716	3,716	3,756	3,737		(21)		(21)		3,716				122	01/01/2036
3140E1-4J-9	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		835,889	835,889	814,261	816,108		19,781		19,781		835,889				22,617	09/01/2045
3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		12/01/2019	Paydown		116,881	116,881	113,856	113,939		2,942		2,942		116,881				2,619	09/01/2045
3140E1-SF-1	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		03/05/2019	Various		6,400,760	6,545,738	6,376,371	6,386,975		21		21		6,386,996		13,764	13,764	51,820	09/01/2045
3140E1-SF-1	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45		03/01/2019	Paydown		238,417	238,417	232,249	232,635		5,783		5,783		238,417				1,198	09/01/2045
3140EU-LG-2	FANNIE MAE 3 1/2% Due 12/1/2045 Mo-1 3.500% 12/01/45		12/01/2019	Paydown		1,230,359	1,230,359	1,294,376	1,292,005		(61,646)		(61,646)		1,230,359				27,124	12/01/2045
3140EY-R2-9	FANNIE MAE 3 1/2% Due 2/1/2046 Mo-1 3.500% 02/01/46		12/01/2019	Paydown		2,099,091	2,099,091	2,208,309	2,204,609		(105,518)		(105,518)		2,099,091				49,001	02/01/2046
3140FP-A3-3	FANNIE MAE POOL BE3625 3.500% 05/01/47		03/05/2019	Various		32,167,865	32,234,885	33,146,528	33,126,891		841		841		33,127,732		(959,867)	(959,867)	198,275	05/01/2047
3140FP-A3-3	FANNIE MAE POOL BE3625 3.500% 05/01/47		03/01/2019	Paydown		239,725	239,725	246,505	246,359		(6,634)		(6,634)		239,725				1,262	05/01/2047
3140GQ-4H-6	FANNIE MAE POOL BH2623 4.000% 08/01/47		02/04/2019	Various		9,852,321	9,645,471	9,815,021	9,813,227		1,369		1,369		9,814,596		37,725	37,725	68,590	08/01/2047
3140GQ-4H-6	FANNIE MAE POOL BH2623 4.000% 08/01/47		02/01/2019	Paydown		102,640	102,640	104,444	104,425		(1,785)		(1,785)		102,640				481	08/01/2047
3140GS-RV-6	FANNIE MAE POOL BH4099 3.500% 10/01/47		02/21/2019	MORGAN STANLEY		7,113,090	7,072,064	7,127,038	7,126,089		(49)		(49)		7,126,041		(12,951)	(12,951)	55,873	10/01/2047
3140GS-RV-6	FANNIE MAE POOL BH4099 3.500% 10/01/47		02/01/2019	Paydown		47,274	47,274	47,641	47,635		(361)		(361)		47,274				174	10/01/2047
3140GW-PL-1	FANNIE MAE POOL BH7626 4.000% 08/01/47		02/04/2019	Various		5,976,540	5,853,749	5,956,647	5,955,620		294		294		5,955,914		20,626	20,626	41,627	08/01/2047
3140GW-PL-1	FANNIE MAE POOL BH7626 4.000% 08/01/47		02/01/2019	Paydown		114,994	114,994	117,015	116,995		(2,001)		(2,001)		114,994				591	08/01/2047

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
3140GY-GZ-6	FANNIE MAE POOL BH9215 3.500% 01/01/48		12/01/2019	Paydown		343	343	335	335		8		8		343				8	01/01/2048
3140H2-Z4-3	FANNIE MAE POOL BJ1662 3.500% 12/01/47		10/01/2019	CREDIT SUISSE FIRST BOSTON		1,998,401	1,930,225	1,919,971	1,920,135		(32)		(32)		1,920,102		78,299	78,299	50,942	12/01/2047
3140H2-Z4-3	FANNIE MAE POOL BJ1662 3.500% 12/01/47		09/01/2019	Paydown		211,190	211,190	210,068	210,086		1,104		1,104		211,190				3,735	12/01/2047
3140H3-7E-0	FANNIE MAE POOL BJ2692 3.500% 04/01/48		10/01/2019	Various		7,377,249	7,185,888	7,146,600	7,146,782		154		154		7,146,936		230,313	230,313	143,824	04/01/2048
3140H3-7E-0	FANNIE MAE POOL BJ2692 3.500% 04/01/48		09/01/2019	Paydown		314,671	314,671	312,932	312,940		1,730		1,730		314,671				5,031	04/01/2048
3140H7-2D-8	FANNIE MAE POOL BJ6171 3.500% 02/01/48		10/01/2019	BANK OF AMERICA		2,692,726	2,610,337	2,549,158	2,549,422		(61)		(61)		2,549,361		143,365	143,365	76,389	02/01/2048
3140H7-2D-8	FANNIE MAE POOL BJ6171 3.500% 02/01/48		10/01/2019	Paydown		380,121	380,121	371,212	371,250		8,871		8,871		380,121				7,593	02/01/2048
3140H7-Z9-1	FANNIE MAE POOL BJ6167 3.500% 02/01/48		12/01/2019	Paydown		541,083	541,083	545,289	545,192		(4,109)		(4,109)		541,083				14,074	02/01/2048
3140HB-GA-0	FANNIE MAE POOL BJ9192 3.500% 05/01/33		12/01/2019	Paydown		192,092	192,092	193,593	193,543		(1,451)		(1,451)		192,092				4,077	05/01/2033
3140HB-H5-0	FANNIE MAE POOL BJ9251 3.500% 06/01/48		10/02/2019	Various		7,264,589	7,152,871	7,121,019	7,121,201		86		86		7,121,287		143,301	143,301	92,841	06/01/2048
3140HB-H5-0	FANNIE MAE POOL BJ9251 3.500% 06/01/48		09/01/2019	Paydown		173,025	173,025	172,255	172,259		766		766		173,025				2,274	06/01/2048
3140HE-AR-3	FANNIE MAE POOL BK0915 4.000% 07/01/48		03/22/2019	CITICORP SECURITIES		4,948,817	4,811,611	4,897,882	4,896,784		(585)		(585)		4,896,199		52,618	52,618	60,947	07/01/2048
3140HE-AR-3	FANNIE MAE POOL BK0915 4.000% 07/01/48		12/01/2019	Paydown		1,786,124	1,786,124	1,817,421	1,817,022		(30,898)		(30,898)		1,786,124				47,498	07/01/2048
3140HF-HG-7	FANNIE MAE POOL BK2030 4.000% 05/01/48		02/05/2019	Various		5,859,437	5,732,252	5,832,567	5,831,277		(136)		(136)		5,831,141		28,296	28,296	41,400	05/01/2048
3140HF-HG-7	FANNIE MAE POOL BK2030 4.000% 05/01/48		02/01/2019	Paydown		133,031	133,031	135,359	135,330		(2,298)		(2,298)		133,031				715	05/01/2048
3140HJ-2Q-3	FANNIE MAE POOL BK5282 4.000% 06/01/48		02/05/2019	Various		14,552,746	14,254,297	14,503,747	14,500,552		(335)		(335)		14,500,217		52,530	52,530	102,948	06/01/2048
3140HJ-2Q-3	FANNIE MAE POOL BK5282 4.000% 06/01/48		02/01/2019	Paydown		418,015	418,015	425,330	425,237		(7,222)		(7,222)		418,015				2,365	06/01/2048
3140HJ-3N-9	FANNIE MAE POOL BK5304 4.000% 06/01/48		02/21/2019	Various		9,777,754	9,583,098	9,750,802	9,748,653		(640)		(640)		9,748,013		29,741	29,741	86,248	06/01/2048
3140HJ-3N-9	FANNIE MAE POOL BK5304 4.000% 06/01/48		02/01/2019	Paydown		147,731	147,731	150,316	150,283		(2,552)		(2,552)		147,731				923	06/01/2048
3140HM-GJ-7	FANNIE MAE POOL BK7400 3.500% 07/01/48		02/04/2019	Various		9,428,455	9,429,560	9,368,047	9,368,372		109		109		9,368,481		59,974	59,974	58,673	07/01/2048
3140HM-GJ-7	FANNIE MAE POOL BK7400 3.500% 07/01/48		02/01/2019	Paydown		325,773	325,773	323,648	323,659		2,114		2,114		325,773				1,431	07/01/2048
3140HN-4W-9	FANNIE MAE POOL BK8936 4.000% 09/01/48		12/01/2019	Paydown		1,029,872	1,029,872	1,047,975	1,047,791		(17,919)		(17,919)		1,029,872				31,046	09/01/2048
3140J6-GQ-4	FANNIE MAE POOL BM2006 4.000% 01/01/48		03/13/2019	Various		5,820,119	5,672,544	5,772,256	5,771,210		(522)		(522)		5,770,689		49,430	49,430	64,919	01/01/2048
3140J6-GQ-4	FANNIE MAE POOL BM2006 4.000% 01/01/48		03/01/2019	Paydown		154,801	154,801	157,522	157,494		(2,693)		(2,693)		154,801				1,056	01/01/2048
3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48		10/02/2019	CREDIT SUISSE FIRST BOSTON		1,881,992	1,778,873	1,851,696	1,850,864		833		833		1,851,696		30,296	30,296	60,482	05/01/2048
3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48		12/01/2019	Paydown		1,833,890	1,833,890	1,908,965	1,908,106		(74,217)		(74,217)		1,833,890				49,109	05/01/2048
3140Q9-DR-1	FANNIE MAE POOL CA1911 4.500% 06/01/48		10/02/2019	CREDIT SUISSE FIRST BOSTON		3,112,919	2,951,071	3,030,381	3,029,982		400		400		3,030,381		82,538	82,538	100,336	06/01/2048
3140Q9-DR-1	FANNIE MAE POOL CA1911 4.500% 06/01/48		09/01/2019	Paydown		747,187	747,187	767,268	767,166		(19,979)		(19,979)		747,187				15,405	06/01/2048
31410X-VS-2	FANNIE MAE 6% Due 8/1/2021 Mo-1 6.000% 08/01/21		12/01/2019	Paydown		56,501	56,501	56,992	56,501						56,501				1,726	08/01/2021
31411G-JU-7	FANNIE MAE Flt % Due 12/1/2036 Mo-1 3.610% 12/01/36		12/01/2019	Paydown		10,725	10,725	10,790	10,777		(53)		(53)		10,725				272	12/01/2036
31412S-RC-1	FANNIE MAE 6 1/2% Due 3/1/2038 Mo-1 6.500% 03/01/38		12/01/2019	Paydown		10,309	10,309	11,492	11,218		(910)		(910)		10,309				392	03/01/2038
31412X-4V-3	FANNIE MAE 5 1/2% Due 7/1/2022 Mo-1 5.500% 07/01/22		12/01/2019	Paydown		37,671	37,671	38,495	38,026		(355)		(355)		37,671				1,153	07/01/2022
31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1 6.500% 08/01/37		12/01/2019	Paydown		14,513	14,513	16,179	16,083		(1,570)		(1,570)		14,513				516	08/01/2037
31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1 6.000% 08/01/37		12/01/2019	Paydown		21,221	21,221	23,413	23,200		(1,979)		(1,979)		21,221				928	08/01/2037
31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 6.500% 11/01/37		12/01/2019	Paydown		54,598	54,598	60,868	60,446		(5,848)		(5,848)		54,598				1,886	11/01/2037
31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 6.500% 02/01/38		12/01/2019	Paydown		9,595	9,595	10,697	10,547		(951)		(951)		9,595				342	02/01/2038
31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1 5.000% 03/01/38		12/01/2019	Paydown		368,683	368,683	402,297	399,038		(30,355)		(30,355)		368,683				11,037	03/01/2038
31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1 5.000% 04/01/38		12/01/2019	Paydown		145,718	145,718	159,003	157,716		(11,998)		(11,998)		145,718				4,653	04/01/2038
31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1 6.500% 11/01/38		12/01/2019	Paydown		14,077	14,077	15,694	15,334		(1,257)		(1,257)		14,077				501	11/01/2038
31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 3.500% 04/01/42		12/01/2019	Paydown		13,216	13,216	13,420	13,399		(183)		(183)		13,216				252	04/01/2042
31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		12/01/2019	Paydown		71,188	71,188	69,343	69,445		1,743		1,743		71,188				1,250	01/01/2043

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
31417E-MU-2	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43		12/01/2019	Paydown		248,079	248,079	241,649	242,004		6,076		6,076		248,079				4,511	01/01/2043
31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1 3.000% 02/01/43		12/01/2019	Paydown		18,182	18,182	17,710	17,738		443		443		18,182				295	02/01/2043
31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43		12/01/2019	Paydown		48,457	48,457	49,207	49,138		(681)		(681)		48,457				1,027	06/01/2043
31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1 4.500% 09/01/43		12/01/2019	Paydown		580,675	580,675	626,156	624,352		(43,677)		(43,677)		580,675				14,690	09/01/2043
31418B-LF-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		02/01/2019	Various		13,936,305	13,868,587	14,161,071	14,144,847		2,989		2,989		14,147,836		(211,531)	(211,531)	84,945	12/01/2044
31418B-LF-1	FANNIE MAE 3 1/2% Due 12/1/2044 Mo-1 3.500% 12/01/44		02/01/2019	Paydown		200,606	200,606	204,836	204,602		(3,996)		(3,996)		200,606				883	12/01/2044
31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1 3.000% 10/01/45		12/01/2019	Paydown		73,920	73,920	72,007	72,085		1,834		1,834		73,920				1,259	10/01/2045
31418B-WF-9	FANNIE MAE 3 1/2% Due 11/1/2045 Mo-1 3.500% 11/01/45		12/01/2019	Paydown		1,375,483	1,375,483	1,442,646	1,439,851		(64,368)		(64,368)		1,375,483				29,261	11/01/2045
31418C-HT-4	FANNIE MAE POOL MA2941 3.500% 03/01/32		12/01/2019	Paydown		398,208	398,208	401,319	401,231		(3,023)		(3,023)		398,208				7,898	03/01/2032
31418C-RC-0	FANNIE MAE POOL MA3182 3.500% 11/01/47		12/01/2019	Paydown		1,106,661	1,106,661	1,115,264	1,115,118		(8,456)		(8,456)		1,106,661				25,888	11/01/2047
31418C-RJ-5	FANNIE MAE POOL MA3188 3.000% 11/01/32		10/02/2019	MIZUHO SECURITIES		4,115,492	4,017,870	4,005,785	4,006,181		176		176		4,006,357		109,134	109,134	91,072	11/01/2032
31418C-RJ-5	FANNIE MAE POOL MA3188 3.000% 11/01/32		09/01/2019	Paydown		587,335	587,335	585,569	585,627		1,709		1,709		587,335				7,839	11/01/2032
31418C-S4-7	FANNIE MAE POOL MA3238 3.500% 01/01/48		10/02/2019	MIZUHO SECURITIES		1,870,670	1,807,410	1,764,767	1,764,919		67		67		1,764,986		105,683	105,683	47,796	01/01/2048
31418C-S4-7	FANNIE MAE POOL MA3238 3.500% 01/01/48		09/01/2019	Paydown		159,198	159,198	155,442	155,455		3,743		3,743		159,198				2,743	01/01/2048
31418C-U7-7	FANNIE MAE POOL MA3305 3.500% 03/01/48		10/02/2019	Various		6,615,171	6,458,366	6,451,050	6,451,206		(1)		(1)		6,451,204		163,967	163,967	116,935	03/01/2048
31418C-U7-7	FANNIE MAE POOL MA3305 3.500% 03/01/48		12/01/2019	Paydown		1,522,239	1,522,239	1,520,514	1,520,551		1,688		1,688		1,522,239				33,315	03/01/2048
31418C-U8-5	FANNIE MAE POOL MA3306 4.000% 03/01/48		08/14/2019	Various		24,653,521	23,968,615	24,395,894	24,390,375		(766)		(766)		24,389,609		263,912	263,912	328,708	03/01/2048
31418C-U8-5	FANNIE MAE POOL MA3306 4.000% 03/01/48		12/01/2019	Paydown		4,387,202	4,387,202	4,466,617	4,465,593		(78,391)		(78,391)		4,387,202				104,802	03/01/2048
31418C-W2-6	FANNIE MAE POOL MA3364 3.500% 05/01/33		12/01/2019	Paydown		429,104	429,104	432,456	432,345		(3,241)		(3,241)		429,104				9,503	05/01/2033
31418C-XN-9	FANNIE MAE POOL MA3384 4.000% 06/01/48		12/01/2019	Paydown		980,921	980,921	998,163	997,986		(17,065)		(17,065)		980,921				27,216	06/01/2048
31418C-YM-0	FANNIE MAE POOL MA3415 4.000% 07/01/48		10/02/2019	MORGAN STANLEY		2,532,525	2,427,371	2,437,422	2,437,345		77		77		2,437,422		95,104	95,104	81,452	07/01/2048
31418C-YM-0	FANNIE MAE POOL MA3415 4.000% 07/01/48		10/01/2019	Paydown		575,613	575,613	577,996	577,978		(2,365)		(2,365)		575,613				13,827	07/01/2048
348815-PN-5	FORT SMITH AR WTR & SWR REVENU WATER 5.000% 10/01/35		01/30/2019	BOSC INC		2,417,803	2,105,000	2,414,751	2,406,868		(2,180)		(2,180)		2,404,688		13,115	13,115	40,346	10/01/2035
36005G-AX-1	FULTON CNTY GA DEV AUTH HOSP MEDICAL 5.000% 04/01/47		02/14/2019	BB&T CAPITAL MARKETS		1,090,120	1,000,000	1,114,200	1,099,813		(1,388)		(1,388)		1,098,425		(8,305)	(8,305)	19,167	04/01/2047
40934T-AT-0	HAMPTON ROADS VA TRANSPRTN ACC TRANSPORTATION 5.500% 07/01/57		01/31/2019	BB&T CAPITAL MARKETS		5,927,700	5,000,000	5,916,200	5,845,883		(7,466)		(7,466)		5,838,417		89,283	89,283	162,708	07/01/2057
42668C-AR-9	HENRY CNTY VA INDL DEV AUTH PU GENERAL 4.000% 11/01/45		02/13/2019	Various		2,513,392	2,500,000	2,435,475	2,435,638		148		148		2,435,785		77,607	77,607	24,911	11/01/2045
485428-ZX-7	KANSAS ST DEV FIN AUTH REV 5.371% Due 5/1/2026 MN1 5.371% 05/01/26		05/01/2019	Call 100.0000		620,000	620,000	637,298	625,262		(359)		(359)		624,903		(4,903)	(4,903)	16,650	05/01/2026
574296-BW-8	MARYLAND ST STADIUM AUTH REVEN EDUCATION 5.000% 05/01/47		04/03/2019	MERRILL LYNCH - RS TRADES - MU		1,151,640	1,000,000	1,099,470	1,097,662		(2,293)		(2,293)		1,095,369		56,271	56,271	21,389	05/01/2047
59261A-HL-4	MET TRANSPRTN AUTH NY REVENUE 5% Due 11/15/2056 MN15 5.000% 11/15/56		07/26/2019	Various		9,236,620	8,030,000	9,608,457	9,275,859		(82,917)		(82,917)		9,192,941		43,678	43,678	284,392	11/15/2056
61204K-LQ-2	MONTANA ST FAC FIN AUTH REVENU MEDICAL 5.000% 08/15/48		10/18/2019	WILLIAMS CAPITAL GROUP		119,352	100,000	111,541	111,293		(809)		(809)		110,484		868	868	5,292	08/15/2048
61212L-QW-2	MONTANA ST BRD OF RGTS HGR EDU HOUSING 5.000% 11/15/43		04/05/2019	WELLS FARGO SECURITIES LLC		2,315,580	2,000,000	2,330,920	2,304,313		(8,177)		(8,177)		2,296,136		19,444	19,444	40,000	11/15/2043
61336P-EV-9	MONTGOMERY CNTY MD REVENUE 5% Due 12/1/2045 JD1 5.000% 12/01/45		06/19/2019	JANNEY MONTGOMERY/SCOTT		5,008,360	4,340,000	5,253,527	5,041,610		(40,783)		(40,783)		5,000,827		7,533	7,533	120,556	12/01/2045
613603-YW-3	MONTGOMERY CNTY PA HGR EDU & H MEDICAL 4.000% 09/01/43		01/03/2019	Various		3,035,518	3,050,000	3,050,000	3,050,000						3,050,000		(14,483)	(14,483)	42,467	09/01/2043
613603-YZ-6	MONTGOMERY CNTY PA HGR EDU & H MEDICAL 4.000% 09/01/49		01/18/2019	MERRILL LYNCH - RS TRADES - MU		1,788,150	1,820,000	1,813,575	1,813,614		7		7		1,813,621		(25,471)	(25,471)	28,716	09/01/2049
64542Y-AK-2	NEW HOPE CULTURAL EDU FACS FIN HOUSING 4.000% 07/01/43		01/11/2019	KEY BANK		1,163,552	1,185,000	1,185,000	1,185,000						1,185,000		(21,449)	(21,449)	25,521	07/01/2043
64577B-5F-7	NEW JERSEY ST ECON DEV AUTH RE GENERAL 5.000% 06/15/43		10/30/2019	MERRILL LYNCH - RS TRADES - MU		11,329,300	10,000,000	10,253,900	10,251,866		(16,478)		(16,478)		10,235,388		1,093,912	1,093,912	462,500	06/15/2043

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
64577B-TR-5	NEW JERSEY ST ECON DEV AUTH RE 5 1/2% Due 6/15/2031 JD15 5.500% 06/15/31		11/14/2019	LOOP CAPTIAL		8,282,050	7,000,000	7,329,280	7,273,917		(25,401)		(25,401)		7,248,516		1,033,534	1,033,534	356,125	06/15/2031
64578E-KA-4	NEW JERSEY ST ECON DEV AUTH GENERAL 5.000% 06/15/42		11/26/2019	LOOP CAPTIAL		2,810,625	2,500,000	2,720,350	2,702,118		(17,503)		(17,503)		2,684,615		126,010	126,010	119,444	06/15/2042
646080-TU-5	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 5.000% 12/01/27		01/08/2019	RAMIREZ & CO INC		575,835	500,000	571,025	567,242		(164)		(164)		567,079		8,756	8,756	2,708	12/01/2027
646080-TV-3	NEW JERSEY ST HIGHER ED ASSIST STUDENT LOAN 5.000% 12/01/28		01/08/2019	RAMIREZ & CO INC		576,435	500,000	570,070	566,570		(151)		(151)		566,419		10,016	10,016	2,708	12/01/2028
646136-4G-3	NEW JERSEY ST TURNPIKE AUTH GENERAL 5.000% 12/15/35		10/30/2019	MERRILL LYNCH - RS TRADES - MU		5,786,450	5,000,000	5,340,600	5,334,798		(22,373)		(22,373)		5,312,425		474,025	474,025	259,722	12/15/2035
646136-4H-1	NEW JERSEY ST TURNPIKE AUTH GENERAL 5.000% 12/15/36		10/30/2019	MERRILL LYNCH - RS TRADES - MU		2,884,600	2,500,000	2,663,900	2,661,107		(10,735)		(10,735)		2,650,373		234,227	234,227	129,861	12/15/2036
646136-A5-0	NEW JERSEY ST TURNPIKE AUTH N SYS-SER A 5.250% 06/15/30		11/14/2019	RAMIREZ & CO INC		525,760	500,000	545,670	513,306		(4,622)		(4,622)		508,684		17,076	17,076	24,281	06/15/2030
646136-A7-6	NEW JERSEY ST TURNPIKE AUTH TRANSN SYS-SER A 5.500% 06/15/41		11/05/2019	JANNEY MONTGOMERY/SCOTT		10,496,300	10,000,000	11,645,100	10,534,099		(180,256)		(180,256)		10,353,843		142,457	142,457	491,944	06/15/2041
646136-E2-3	NEW JERSEY ST TURNPIKE AUTH FUND AUTH TRANSN-SER B 5.250% 06/15/36		10/23/2019	WILLIAMS CAPITAL GROUP		5,238,150	5,000,000	5,217,750	5,078,120		(25,051)		(25,051)		5,053,069		185,081	185,081	226,042	06/15/2036
646136-J4-4	NEW JERSEY ST TURNPIKE AUTH TRANSPRTN PROGRAM-SER AA 5.000% 06/15/29		11/05/2019	OPPENHEIMER		8,574,720	8,000,000	9,601,120	8,627,814		(149,314)		(149,314)		8,478,500		96,220	96,220	357,778	06/15/2029
64971G-KK-0	NEW YORK CITY NY MUNI WTR FINA 5% Due 6/15/2036 JD15 5.000% 06/15/36		03/13/2019	LOOP CAPTIAL		4,516,520	4,000,000	4,546,960	4,332,804		(11,525)		(11,525)		4,321,279		195,242	195,242	50,000	06/15/2036
64971W-XP-0	NEW YORK CITY NY TRANSITIONALF 5% Due 11/1/2037 MN1 5.000% 11/01/37		03/21/2019	HILLTOP SECURITIES		6,209,784	5,400,000	6,185,646	5,964,360		(17,257)		(17,257)		5,947,103		262,681	262,681	108,000	11/01/2037
64971X-HN-1	NEW YORK CITY NY TRANSITIONAL GENERAL 5.250% 08/01/37		01/10/2019	JEFFERIES & COMPANY INC.		1,772,880	1,500,000	1,771,875	1,765,493		(864)		(864)		1,764,629		8,251	8,251	23,844	08/01/2037
64971X-HR-2	NEW YORK CITY NY TRANSITIONAL GENERAL 4.000% 08/01/39		02/06/2019	JANNEY MONTGOMERY/SCOTT		6,258,840	6,000,000	6,197,280	6,192,631		(1,785)		(1,785)		6,190,846		67,994	67,994	88,667	08/01/2039
649902-H4-8	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL 5.427% 03/15/39		10/09/2019	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				868,320	03/15/2039
649902-ZQ-9	NEW YORK DORM AUTH PER INC TAX REV BUILD AMERICA BONDS-TAXABL 5.628% 03/15/39		10/15/2019	Various		28,888,447	28,500,000	29,067,970	28,905,587		(17,141)		(17,141)		28,888,447				1,737,645	03/15/2039
64990C-5B-3	NEW YORK ST DORM AUTH REVENUES MEDICAL 4.000% 07/01/47		01/30/2019	MERRILL LYNCH - RS TRADES - MU		2,553,750	2,500,000	2,617,050	2,606,164		(906)		(906)		2,605,258		(51,508)	(51,508)	58,333	07/01/2047
64990C-6P-1	NEW YORK ST DORM AUTH REVENUES HIGHER EDUCATION 5.000% 10/01/48		01/03/2019	WELLS FARGO SECURITIES LLC		4,013,730	3,000,000	3,897,840	3,887,010		(288)		(288)		3,886,722		127,008	127,008	40,000	10/01/2048
650010-BE-0	NEW YORK ST THRUWAY AUTH GEN R TRANSPORTATION 4.000% 01/01/51		01/30/2019	MERRILL LYNCH - RS TRADES - MU		3,980,505	3,945,000	3,937,702	3,937,923		9		9		3,937,932		42,573	42,573	92,050	01/01/2051
66285W-XM-3	NORTH TEXAS TOLLWAY AUTHORITY TRANSPORTATION 5.000% 01/01/43		02/21/2019	RAYMOND JAMES		1,116,680	1,000,000	1,136,870	1,121,580		(2,014)		(2,014)		1,119,566		(2,886)	(2,886)	32,500	01/01/2043
709224-AW-9	PENNSYLVANIA ST TURNPIKE COMMI 5 1/2% Due 12/1/2032 JD1 5.500% 12/01/32		01/31/2019	LOOP CAPTIAL		2,905,812	2,600,000	2,741,310	2,677,825		(1,299)		(1,299)		2,676,527		229,285	229,285	25,025	12/01/2032
709224-FS-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2039 JD1 5.000% 12/01/39		06/12/2019	JEFFERIES & COMPANY INC.		9,099,440	8,000,000	9,042,115	8,661,485		(46,009)		(46,009)		8,615,477		483,963	483,963	214,444	12/01/2039
709224-GN-3	PENNSYLVANIA ST TURNPIKE COMMI 5% Due 12/1/2038 JD1 5.000% 12/01/38		02/22/2019	KEY BANK		1,091,835	1,000,000	1,116,740	1,081,229		(1,574)		(1,574)		1,079,655		12,180	12,180	11,736	12/01/2038
73358W-A2-0	PORT AUTH NEW YORK NEW JERSEY 5% Due 10/1/2035 A01 5.000% 10/01/35		07/08/2019	MERRILL LYNCH - RS TRADES - MU		5,887,450	5,000,000	6,034,350	5,798,998		(49,044)		(49,044)		5,749,955		137,496	137,496	193,750	10/01/2035
74265L-A5-7	PRIVATE CLGS EMORY 5% Due 10/1/2043 A01 5.000% 10/01/43		02/15/2019	MERRILL LYNCH - RS TRADES - MU		215,228	195,000	215,933	206,470		(296)		(296)		206,174		9,054	9,054	3,741	10/01/2043
91412G-R7-2	UNIV OF CALIFORNIA CA REVENUES 5% Due 5/15/2037 MN15 5.000% 05/15/37		12/10/2019	OPPENHEIMER		3,932,818	3,280,000	4,051,718	3,872,331		(70,577)		(70,577)		3,801,754		131,065	131,065	176,300	05/15/2037
91754T-NX-7	UTAH ST CHRT SCH FIN AUTH CHRT 5% Due 10/15/2035 A015 5.000% 10/15/35		04/29/2019	BOSC INC		2,820,200	2,500,000	2,811,650	2,726,219		(9,891)		(9,891)		2,716,327		103,873	103,873	68,056	10/15/2035
938782-FT-1	WASHINGTON DC MET AREA TRANSIT TRANSPORTATION 5.000% 07/01/42		06/21/2019	MERRILL LYNCH - RS TRADES - MU		8,575,083	7,250,000	8,727,043	8,580,123		(68,123)		(68,123)		8,512,000		63,082	63,082	356,458	07/01/2042

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
944514-TA-6	WAYNE CNTY MICH ARPT 5% Due 12/1/2038 JD1 5.000% 12/01/38		03/19/2019	BB&T CAPITAL MARKETS		4,067,174	3,655,000	3,863,079	3,806,734		(4,223)		(4,223)		3,802,511		264,664	264,664	55,840	12/01/2038
3199999. Subtotal - Bonds - U.S. Special Revenues						966,866,869	938,460,518	968,428,288	962,469,438		(1,724,333)		(1,724,333)		960,745,106		6,121,764	6,121,764	15,533,292	XXX
00037B-AF-9	ABB FINANCE USA INC BASIC 3.800% 04/03/28		06/11/2019	BARCLAYS		10,601,200	10,000,000	10,042,815	10,040,086		(1,683)		(1,683)		10,038,403		562,797	562,797	263,889	04/03/2028
000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1 5.500% 10/25/33		12/01/2019	Paydown		100,782	100,782	106,671	105,932		(5,150)		(5,150)		100,782				2,294	10/25/2033
00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES 4.460% 12/31/31		11/10/2019	Redemption 100.0000		1,013,683	1,013,683	1,013,683	1,013,683						1,013,683				28,438	12/31/2031
00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL 4.095% 06/30/39		12/31/2019	Redemption 100.0000		101,774	101,774	101,774	101,774						101,774				2,450	06/30/2039
00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL 4.095% 08/31/39		12/31/2019	Redemption 100.0000		164,335	164,335	164,335	164,335						164,335				5,074	08/31/2039
00191@-AA-5	AMAZON OKC CTL AMAZON OKC CTL 4.233% 09/30/39		12/31/2019	Redemption 100.0000		41,247	41,247	41,247	41,247						41,247				1,674	09/30/2039
00192M-AB-5	ARIFL 2017-A 1.910% 04/15/26		12/15/2019	Paydown		1,663,059	1,663,059	1,662,863	1,663,059						1,663,059				15,170	04/15/2026
00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL 4.233% 09/30/39		12/31/2019	Redemption 100.0000		27,724	27,724	27,724	27,724						27,724				1,141	09/30/2039
00206R-BH-4	AT&T INC 4.3% Due 12/15/2042 JD15 4.300% 12/15/42		12/05/2019	CREDIT SUISSE FIRST BOSTON		743,435	700,000	657,895	660,196		869		869		661,064		82,371	82,371	29,598	12/15/2042
00226@-AB-2	ATC HOLDING LLC ATC HOLDING LLC 4.370% 12/20/28		04/01/2019	No Broker		19,999,667	20,000,000	19,999,667	19,999,671		(5)		(5)		19,999,667				14,900	12/20/2028
00234P-AK-8	AV HOMES INC 6.625% 05/15/22		08/19/2019	Call 103.3130		2,582,825	2,500,000	2,500,000	2,500,000						2,500,000				207,964	05/15/2022
00282@-BD-1	ABBOTT LABORATORIES 2.9% Due 11/30/2021 MN30 2.900% 11/30/21		12/19/2019	Call 101.9720		2,243,384	2,200,000	2,173,534	2,173,846		8,416		8,416		2,182,262		17,738	17,738	110,551	11/30/2021
00282@-BH-2	ABBOTT LABORATORIES 4.9% Due 11/30/2046 MN30 4.900% 11/30/46		06/13/2019	JANE STREET		593,670	500,000	536,340	536,316		(308)		(308)		536,009		57,662	57,662	13,407	11/30/2046
00287Y-AM-1	ABBVIE INC 4.4% Due 11/6/2042 MN6 4.400% 11/06/42		07/18/2019	Various		14,244,565	15,100,000	15,871,396	15,828,017		(7,725)		(7,725)		15,820,292		(1,575,727)	(1,575,727)	373,707	11/06/2042
00287Y-AR-0	ABBVIE INC 4 1/2% Due 5/14/2035 MN14 4.500% 05/14/35		03/12/2019	Various		12,613,006	13,415,000	14,498,395	14,448,160		(9,428)		(9,428)		14,438,733		(1,825,727)	(1,825,727)	198,350	05/14/2035
00287Y-AS-8	ABBVIE INC 4.7% Due 5/14/2045 MN14 4.700% 05/14/45		04/02/2019	PARIBAS SECURITIES		5,352,312	5,600,000	6,188,784	6,175,426		(3,286)		(3,286)		6,172,140		(819,828)	(819,828)	102,356	05/14/2045
00287Y-AW-9	ABBVIE INC 4.45% Due 5/14/2046 MN14 4.450% 05/14/46		08/21/2019	CREDIT SUISSE FIRST BOSTON		9,807,222	9,300,000	9,237,504	9,240,311		731		731		9,241,042		566,180	566,180	320,734	05/14/2046
00287Y-AY-5	ABBVIE INC 3.2% Due 5/14/2026 MN14 3.200% 05/14/26		02/12/2019	BARCLAYS		10,301,481	10,900,000	10,870,062	10,876,722		336		336		10,877,058		(575,577)	(575,577)	87,200	05/14/2026
00287Y-BF-5	ABBVIE INC BASIC 4.250% 11/14/28		08/21/2019	MORGAN STANLEY		7,075,315	6,500,000	6,444,425	6,445,589		3,533		3,533		6,449,122		626,193	626,193	257,066	11/14/2028
00437S-EX-5	Accredited Mortgage Loan Trust SERIES 20061 CLASS M1 2.135% 04/25/36		07/29/2019	MORGAN STANLEY		2,211,828	2,414,000	2,025,497	2,058,409		15,628		15,628		2,074,036		137,791	137,791	37,395	04/25/2036
00440E-AR-8	ACE INA HOLDINGS 3.35% Due 5/15/2024 MN15 3.350% 05/15/24		12/04/2019	UBS WARBURG CONVERTIBLES		8,437,920	8,000,000	7,908,640	7,915,069		13,577		13,577		7,928,646		509,274	509,274	283,633	05/15/2024
00440E-AV-9	ACE INA HOLDINGS 3.35% Due 5/3/2026 MN3 3.350% 05/03/26		01/11/2019	GOLDMAN SACHS		9,134,553	9,300,000	9,178,356	9,189,062		517		517		9,189,579		(55,026)	(55,026)	62,310	05/03/2026
00440E-AW-7	ACE INA HOLDINGS 4.35% Due 11/3/2045 MN3 4.350% 11/03/45		12/04/2019	GOLDMAN SACHS		8,583,820	7,000,000	6,924,680	6,928,851		1,324		1,324		6,930,175		1,653,645	1,653,645	332,413	11/03/2045
004421-JM-6	ACE 2004-HE4 3.442% 12/25/34		09/02/2019	DIRECT - 1																12/25/2034
004421-NF-6	ACE 2004-HE4 SERIES 2005HE3 CLASS M4 2.750% 05/25/35		05/08/2019	Brownstone		8,673,750	9,000,000	8,606,250	8,622,849		7,860		7,860		8,630,709		43,041	43,041	97,938	05/25/2035
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 2.495% 11/25/35		12/25/2019	Paydown		5,478	343,389	214,672	221,852		3,373		3,373		225,226		(219,748)	(219,748)	2,045	11/25/2035
00750*-AA-0	ADVANTAGE CAPITAL ALABAMA PART GUARANTEED NOTES 0.001% 05/15/23		05/15/2019	Redemption 100.0000		57,752	57,752	109,645	75,520		(17,768)		(17,768)		57,752					05/15/2023
00752*-AA-8	ADVANTAGE CAPITAL PARTNERS PYMT SCH CHNGED 3/27 B.C. 0.001% 12/15/19		12/15/2019	Redemption 100.0000		36,198	36,198	72,289	40,446		(4,248)		(4,248)		36,198					12/15/2019
00752*-AB-6	ADVANTAGE CAPITAL PARTNERS GTD. NOTES 8.94% YIELD 0.001% 12/15/20		12/15/2019	Redemption 100.0000		34,719	34,719	61,264	37,376		(2,656)		(2,656)		34,719					12/15/2020

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

1	2	3	4	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
00783@-AA-9	ADVANTAGE CAPITAL PARTNERS 0.001% Due 4/1/2019 MJSD25 0.001% 04/01/19		04/01/2019	Redemption 100.0000		57,664	57,664	116,959	59,359		(1,694)		(1,694)		57,664					04/01/2019
00785#-AA-5	ADVANTAGE CAPITAL DC PT 1 LLC 0.001% Due 12/1/2019 Ann-12/1 0.001% 12/01/19		11/12/2019	DIRECT - 1		83,536	29,608	35,297	36,712						36,712		46,825	46,825		12/01/2019
00785#-AA-5	ADVANTAGE CAPITAL DC PT 1 LLC 0.001% Due 12/1/2019 Ann-12/1 0.001% 12/01/19		04/01/2019	Redemption 100.0000		(14,804)	(14,804)	(17,648)	(18,355)						(18,355)		3,552	3,552		12/01/2019
00785#-AB-3	ADVANTAGE CAPITAL DC PT 1 LLC 0.001% Due 12/1/2019 Ann-12/1 0.001% 12/01/19		11/12/2019	DIRECT - 1		110,501	442,002	456,725	497,918						497,918		(387,417)	(387,417)	(4)	12/01/2019
00785#-AB-3	ADVANTAGE CAPITAL DC PT 1 LLC 0.001% Due 12/1/2019 Ann-12/1 0.001% 12/01/19		04/01/2019	Redemption 100.0000		(221,003)	(221,003)	(228,365)	(248,961)						(248,961)		27,958	27,958		12/01/2019
00796#-AA-2	ADVANTAGE CAPITAL COMMUNITY ADVANTAGE CAPITAL COMMUNITY 0.001% 03/01/25		07/16/2019	Redemption 100.0000		797,050	797,050	2,104,093	2,022,743		(1,225,693)		(1,225,693)		797,050					03/01/2025
00800*-AA-0	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES 0.001% 03/01/28		12/01/2019	Redemption 100.0000		5,471,501	5,471,501	3,977,670	4,338,121		1,133,380		1,133,380		5,471,501					03/01/2028
008117-AN-3	AETNA INC BASIC 4.125% 06/01/21		08/15/2019	TENDER		1,344,681	1,300,000	1,315,171	1,314,932		(4,148)		(4,148)		1,310,785		33,896	33,896	37,835	06/01/2021
00817Y-AZ-1	AETNA INC-NEW BASIC 3.875% 08/15/47		03/15/2019	PARIBAS SECURITIES		4,196,750	5,000,000	4,984,100	4,984,528		64		64		4,984,592		(787,842)	(787,842)	115,174	08/15/2047
00909B-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/15/39		12/10/2019	Redemption 100.0000		11,971	11,971	11,971	11,971						11,971				527	11/15/2039
00912X-A#-1	AIR LEASE CORP 4.49% Due 1/15/2019 JJ15 4.490% 01/15/19		01/15/2019	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				404,100	01/15/2019
00AC09-28-5	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.980% 09/30/28		01/01/2019	Tax Free Exchange		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				141,515	09/30/2028
00AC12-17-2	ALTORFER INC. ALTORFER INC. 4.820% 12/17/30		01/02/2019	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				2,678	12/17/2030
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33		12/31/2019	Redemption 100.0000		1,431,699	1,431,699	1,431,699	1,431,699						1,431,699				78,949	06/30/2033
015271-AF-6	ALEXANDRIA REAL EST EQUITIES 2 3/4% Due 1/15/2020 JJ15 2.750% 01/15/20		07/17/2019	TENDER		6,768,791	6,754,000	6,757,756	6,756,441		(1,486)		(1,486)		6,754,955		13,836	13,836	186,767	01/15/2020
02005A-GG-7	AMOT 2012-1 SERIES 20173 CLASS A1 2.170% 06/15/22		10/01/2019	BARCLAYS		4,756,162	4,750,000	4,764,287	4,762,756		(1,789)		(1,789)		4,760,967		(4,805)	(4,805)	75,789	06/15/2022
02007E-AF-5	Ally Auto Receivables Trust SERIES 20173 CLASS A4 2.010% 03/15/22		06/13/2019	BARCLAYS		2,041,031	2,050,000	2,010,201	2,016,840		33,160		33,160		2,050,000		(8,969)	(8,969)	20,831	03/15/2022
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35		12/30/2019	Redemption 100.0000		2,105,674	2,105,674	2,242,012	2,239,454		(133,780)		(133,780)		2,105,674				73,699	06/30/2035
02209S-AJ-2	ALTRIA GROUP INC 9 1/4% Due 8/6/2019 FA6 9.250% 08/06/19		08/06/2019	Various		5,003,000	5,003,000	6,244,519	5,105,388		(102,388)		(102,388)		5,003,000				462,778	08/06/2019
02209S-AQ-6	ALTRIA GROUP INC 4 1/2% Due 5/2/2043 MN2 4.500% 05/02/43		08/21/2019	Various		11,926,486	11,998,000	12,088,516	12,083,150		(1,902)		(1,902)		12,081,248		(154,762)	(154,762)	388,673	05/02/2043
02209S-AR-4	ALTRIA GROUP INC 5 3/8% Due 1/31/2044 JJ31 5.375% 01/31/44		01/23/2019	JEFFERIES & COMPANY INC.		4,339,651	4,700,000	4,679,978	4,682,687		22		22		4,682,709		(343,058)	(343,058)	122,804	01/31/2044
02209S-AS-2	ALTRIA GROUP INC BASIC 4.000% 01/31/24		01/24/2019	GOLDMAN SACHS		4,996,400	5,000,000	5,093,650	5,082,552		(1,104)		(1,104)		5,081,448		(85,048)	(85,048)	98,889	01/31/2024
02209S-AV-5	ALTRIA GROUP INC 3 7/8% Due 9/16/2046 MS16 3.875% 09/16/46		10/07/2019	GOLDMAN SACHS		10,591,730	11,500,000	11,699,655	11,691,148		(3,192)		(3,192)		11,687,956		(1,096,226)	(1,096,226)	474,095	09/16/2046
02376*-AA-0	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.140% 06/15/27		12/15/2019	Redemption 100.0000		946,070	946,070	946,070	946,070						946,070				29,769	06/15/2027
02377#-AA-5	AMERICAN AIRLINES INC. AMERICAN AIRLINES INC 4.700% 12/15/24		12/15/2019	Redemption 100.0000		1,254,107	1,254,107	1,254,107	1,254,107						1,254,107				42,734	12/15/2024
02378*-AA-8	AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 10/15/23		10/15/2019	Redemption 100.0000		809,091	809,091	809,091	809,091						809,091				31,433	10/15/2023
02378L-AA-1	AMERICAN AIRLINES INC AMERICAN AIRLINES 5.180% 08/15/23		08/15/2019	Redemption 100.0000		731,852	731,852	731,852	731,852						731,852				28,432	08/15/2023
02406P-AR-1	AMERICAN AXLE & MFG INC 6.250% 04/01/25		11/05/2019	MORGAN STANLEY		5,506,875	5,500,000	5,685,805	5,659,284		(29,135)		(29,135)		5,630,149		(123,274)	(123,274)	378,125	04/01/2025
0258M0-EB-1	AMERICAN EXPRESS CREDIT 2 1/4% Due 5/5/2021 MN5 2.250% 05/05/21		04/15/2019	Various		3,962,675	4,000,000	3,902,623	3,916,676		9,654		9,654		3,926,330		36,345	36,345	39,281	05/05/2021
02665W-BG-5	AMERICAN HONDA FINANCE BASIC 1.700% 09/09/21		02/14/2019	TD SECURITIES		1,354,192	1,400,000	1,337,434	1,338,232		2,947		2,947		1,341,179		13,013	13,013	10,578	09/09/2021
029912-BC-5	AMERICAN TOWER CORP - CL A 5.05% Due 9/1/2020 MS1 5.050% 09/01/20		04/22/2019	Call 103.0050		3,811,185	3,700,000	3,695,560	3,699,122		157		157		3,699,279		721	721	231,080	09/01/2020

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1	2	3	4	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
03040W-AM-7	AMERICAN WATER CAP CORP 4.3% Due 9/1/2045 MS1 4.300% 09/01/45		07/31/2019	WELLS FARGO SECURITIES LLC		16,519,350	15,000,000	14,851,250	14,860,399		1,653		1,653		14,862,052		1,657,298	1,657,298	593,042	09/01/2045
03040W-AP-0	AMERICAN WATER CAP CORP 4% Due 12/1/2046 JD1 4.000% 12/01/46		10/24/2019	GOLDMAN SACHS		6,611,100	6,000,000	5,968,100	5,969,399		492		492		5,969,891		641,209	641,209	218,000	12/01/2046
03040W-AR-6	AMERICAN WATER CAP CORP BASIC 3.750% 09/01/47		06/28/2019	Various		28,605,449	29,700,000	29,581,581	29,585,307		887		887		29,586,194		(980,745)	(980,745)	779,760	09/01/2047
03065G-AD-2	AmeriCredit Automobile Receiva SERIES 20172 CLASS A3 1.980% 12/20/21		10/01/2019	TD SECURITIES		343,960	344,229	341,540	341,794		604		604		342,398		1,561	1,561	5,396	12/20/2021
03065G-AD-2	AmeriCredit Automobile Receiva SERIES 20172 CLASS A3 1.980% 12/20/21		09/18/2019	Paydown		405,771	405,771	402,601	402,901		2,870		2,870		405,771				4,028	12/20/2021
03065H-AD-0	AmeriCredit Automobile Receiva SERIES 20173 CLASS A3 1.900% 03/18/22		06/13/2019	MIZUHO SECURITIES		3,987,188	4,000,000	3,939,219	3,980,651		19,349		19,349		4,000,000		(12,813)	(12,813)	37,789	03/18/2022
03065H-AD-0	AmeriCredit Automobile Receiva SERIES 20173 CLASS A3 1.900% 03/18/22		12/18/2019	Paydown		530,733	530,733	522,669	528,166		2,567		2,567		530,733				7,596	03/18/2022
03072S-FY-6	AMSI 2003-5 A3 AMSI 2003-5 A6 4.200% 04/25/33		06/25/2019	Various		349,605	349,605	354,029	351,236		(94)		(94)		351,143		(1,538)	(1,538)	7,557	04/25/2033
03072S-FY-6	AMSI 2003-5 A3 AMSI 2003-5 A6 4.200% 04/25/33		05/01/2019	Paydown		137,320	137,320	139,058	137,961		(641)		(641)		137,320				1,449	04/25/2033
031100-E*-7	AMETEK INC SENIOR NOTES 3.730% 09/30/24		11/06/2019	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				410,300	09/30/2024
031100-E@-5	AMETEK INC SENIOR NOTES 3.830% 09/30/26		11/06/2019	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				168,520	09/30/2026
031162-BZ-2	AMGEN INC 4.4% Due 5/1/2045 MN1 4.400% 05/01/45		03/07/2019	PARIBAS SECURITIES		17,423,922	18,600,000	20,051,412	20,001,286		(6,137)		(6,137)		19,995,150		(2,571,228)	(2,571,228)	295,533	05/01/2045
031162-CJ-7	AMGEN INC BASIC 2.600% 08/19/26		02/08/2019	BANK OF AMERICA		5,584,080	6,000,000	5,773,020	5,797,093		2,676		2,676		5,799,770		(215,690)	(215,690)	74,967	08/19/2026
031162-CQ-1	AMGEN INC BASIC 3.200% 11/02/27		03/05/2019	BARCLAYS		5,536,564	5,800,000	5,792,576	5,793,367		119		119		5,793,487		(256,923)	(256,923)	64,444	11/02/2027
032511-AY-3	ANADARKO PETROLEUM CORP CALL @ MAKE WHOLE +30BP 6.450% 09/15/36		09/18/2019	Tax Free Exchange		15,359,972	12,600,000	15,778,344	15,435,615		(75,643)		(75,643)		15,359,972				832,073	09/15/2036
032511-BF-3	ANADARKO PETROLEUM CORP 6.95% Due 6/15/2019 JD15 6.950% 06/15/19		03/29/2019	Call 100.8490		5,042,450	5,000,000	5,589,600	5,038,291		(20,547)		(20,547)		5,017,745		(17,745)	(17,745)	142,850	06/15/2019
032511-BN-6	ANADARKO PETROLEUM CORP BASIC 5.550% 03/15/26		09/18/2019	Tax Free Exchange		13,482,647	12,900,000	13,551,058	13,538,108		(55,461)		(55,461)		13,482,647				734,816	03/15/2026
032654-AJ-4	ANALOG DEVICES INC 3.9% Due 12/15/2025 JD15 3.900% 12/15/25		02/12/2019	MORGAN STANLEY		4,003,880	4,000,000	4,202,800	4,148,777		(2,385)		(2,385)		4,146,392		(142,512)	(142,512)	25,567	12/15/2025
032654-AM-7	ANALOG DEVICES INC 3 1/8% Due 12/5/2023 JD5 3.125% 12/05/23		02/19/2019	WELLS FARGO SECURITIES LLC		3,907,160	4,000,000	3,985,560	3,989,508		275		275		3,989,783		(82,623)	(82,623)	26,389	12/05/2023
03350W-AC-3	ANDEAVOR LOGIS LP/CORP BASIC 4.250% 12/01/27		09/23/2019	Tax Free Exchange		4,692,920	4,700,000	4,691,634	4,692,401		519		519		4,692,920				166,719	12/01/2027
034164-D*-1	ANDERSONS, INC SENIOR GUARANTEED NOTES 4.550% 01/29/23		11/07/2019	ALLISON-WILLIAMS COMPANY		6,168,000	6,000,000	6,000,000	6,000,000						6,000,000		168,000	168,000	347,317	01/29/2023
034164-D@-9	ANDERSONS, INC SENIOR GUARANTEED NOTES 4.850% 01/29/26		11/07/2019	ALLISON-WILLIAMS COMPANY		6,352,800	6,000,000	6,000,000	6,000,000						6,000,000		352,800	352,800	370,217	01/29/2026
03522A-AD-2	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1 3.650% 02/01/26		03/05/2019	GOLDMAN SACHS		991,420	1,000,000	1,024,952	1,024,504		(577)		(577)		1,023,927		(32,507)	(32,507)	21,900	02/01/2026
03522A-AD-2	ANHEUSER-BUSCH INBEV FIN 3.65% Due 2/1/2026 FA1 3.650% 02/01/26		05/15/2019	Tax Free Exchange		16,136,551	16,000,000	16,146,257	16,143,744		(7,193)		(7,193)		16,136,551				460,711	02/01/2026
03522A-AE-0	ANHEUSER-BUSCH INBEV FIN 4.7% Due 2/1/2036 FA1 4.700% 02/01/36		05/15/2019	Various		37,007,059	35,500,000	37,040,094	37,031,598		(24,538)		(24,538)		37,007,059				1,316,261	02/01/2036
03522A-AF-7	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 4.900% 02/01/46		05/15/2019	Various		50,227,987	46,000,000	50,273,257	50,261,390		(33,404)		(33,404)		50,227,987				1,778,156	02/01/2046
035240-AJ-9	ANHEUSER-BUSCH INBEV WOR BASIC 3.500% 01/12/24		04/02/2019	Various		8,130,402	8,000,000	7,988,880	7,989,758		484		484		7,990,242		140,160	140,160	202,874	01/12/2024
035240-AN-0	ANHEUSER-BUSCH INBEV WOR BASIC 4.600% 04/15/48		06/13/2019	BARCLAYS		607,494	600,000	558,810	558,837		325		325		559,161		48,333	48,333	18,553	04/15/2048
035242-AJ-5	ANHEUSER-BUSCH INBEV FIN 2.65% Due 2/1/2021 FA1 2.650% 02/01/21		10/29/2019	Call 100.9840		25,590,355	25,341,000	26,019,538	25,640,339		(122,385)		(122,385)		25,517,954		(176,954)	(176,954)	1,085,045	02/01/2021
035242-AL-0	ANHEUSER-BUSCH INBEV FIN BASIC 3.300% 02/01/23		04/25/2019	Call 102.3160		1,035,438	1,012,000	1,002,285	1,003,753		599		599		1,004,352		7,648	7,648	47,928	02/01/2023
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN 4 5/8% Due 2/1/2044 FA1 4.625% 02/01/44		10/29/2019	Various		26,891,503	24,100,000	24,281,477	24,278,977		(3,211)		(3,211)		24,275,766		2,615,737	2,615,737	1,393,281	02/01/2044

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

1	2	3	4	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
03674P-AL-7	ANTERO RESOURCES FINANCE 5 3/8% Due 11/1/2021 MN1 5.375% 11/01/21		07/25/2019	RBC CAPITAL MARKETS		1,970,000	2,000,000	2,035,000	2,010,013		(6,914)		(6,914)		2,003,099		(33,099)	(33,099)	80,028	11/01/2021
037411-AR-6	APACHE CORP. 6% Due 1/15/2037 JJ15 6.000% 01/15/37		06/21/2019	TENDER		6,748,833	5,900,000	5,789,493	5,810,009		1,320		1,320		5,811,329		937,504	937,504	330,400	01/15/2037
037833-DK-3	APPLE COMPUTER INC BASIC 3.000% 11/13/27		02/14/2019	WELLS FARGO SECURITIES LLC		974,100	1,000,000	972,700	974,924		326		326		975,250		(1,150)	(1,150)	8,000	11/13/2027
03836W-D#-7	AQUA AMERICA INC. SENIOR NOTES 3.590% 05/20/30		05/18/2019	Redemption 100.0000		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				1,350,744	05/20/2030
04317@-AG-3	ARTHUR J GALLAGHER 4.73% Due 2/27/2026 FA27 4.730% 02/27/26		12/03/2019	STONECASTLE SECURITIES LLC		3,121,770	3,000,000	3,000,000	3,000,000						3,000,000		121,770	121,770	179,740	02/27/2026
04317@-AV-0	ARTHUR J GALLAGHER Arthur J Gallagher &Co Sr Unsc 4.090% 06/27/27		11/19/2019	STONECASTLE SECURITIES LLC		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				274,371	06/27/2027
04317@-AW-8	ARTHUR J GALLAGHER ARTHUR J GALLAGHER & CO 4.090% 08/02/27		11/19/2019	STONECASTLE SECURITIES LLC		7,496,250	7,500,000	7,500,000	7,500,000						7,500,000		(3,750)	(3,750)	397,923	08/02/2027
04542B-FA-5	Asset Backed Funding Certifica SERIES 20040PT1 CLASS M1 2.855% 08/25/33		09/02/2019	Various		3,768,902	3,771,259	3,733,111	3,735,524		877		877		3,736,401		32,501	32,501	51,254	08/25/2033
04542B-FA-5	Asset Backed Funding Certifica SERIES 20040PT1 CLASS M1 2.855% 08/25/33		04/25/2019	Paydown		378,418	378,418	374,590	374,832		3,586		3,586		378,418				2,375	08/25/2033
04544R-AC-9	ABSHE 2007-HE1 Flt % Due 12/25/2036 Mo-25 1.932% 12/25/36		05/07/2019	BANK OF AMERICA		7,558,647	7,873,591	7,573,410	7,581,013		7,384		7,384		7,588,397		(29,750)	(29,750)	77,248	12/25/2036
04544R-AC-9	ABSHE 2007-HE1 Flt % Due 12/25/2036 Mo-25 1.932% 12/25/36		04/25/2019	Paydown		320,220	320,220	308,011	308,321		11,899		11,899		320,220				1,588	12/25/2036
04544R-AD-7	ABSHE 2007-HE1 SERIES 2007HE1 CLASS A5 2.025% 12/25/36		05/15/2019	Various		14,489,063	16,500,000	13,713,750	13,936,151		58,344		58,344		13,994,496		494,567	494,567	176,683	12/25/2036
04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42		09/01/2019	Redemption 100.0000		157,046	157,046	157,046	157,046						157,046				4,241	09/01/2042
04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42		09/01/2019	Redemption 100.0000		104,697	104,697	104,697	104,697						104,697				2,827	09/01/2042
05279@-AA-9	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL 4.101% 08/15/34		12/15/2019	Redemption 100.0000		322,950	322,950	322,950	322,950						322,950				8,309	08/15/2034
05348E-AQ-2	AVALONBAY COMMUNITIES 2.95% Due 9/15/2022 MS15 2.950% 09/15/22		01/16/2019	US BANCORP INC		2,455,200	2,500,000	2,498,875	2,499,564		5		5		2,499,570		(44,370)	(44,370)	25,198	09/15/2022
05357H-AA-8	AVMT 2013-AVM 3.74267% Due 12/5/2032 Mo-1 3.867% 12/05/32		10/01/2019	BANK OF AMERICA		3,285,293	3,250,000	3,277,988	3,277,351		(11,042)		(11,042)		3,266,309		18,984	18,984	103,414	12/05/2032
05377R-BN-3	AESOP 2012-1A 2.46% Due 7/20/2020 Mo-20 2.460% 07/20/20		03/01/2019	BANK OF AMERICA		4,162,760	4,166,667	4,164,772	4,166,532		52		52		4,166,584		(3,823)	(3,823)	21,354	07/20/2020
05377R-BN-3	AESOP 2012-1A 2.46% Due 7/20/2020 Mo-20 2.460% 07/20/20		02/20/2019	Paydown		833,333	833,333	832,954	833,306		27		27		833,333				3,417	07/20/2020
05377R-CD-4	AESOP 2012-1A 2.99% Due 6/20/2022 Mo-20 2.990% 06/20/22		06/13/2019	MIZUHO SECURITIES		3,526,250	3,500,000	3,544,980	3,525,115		(4,994)		(4,994)		3,520,121		6,129	6,129	51,453	06/20/2022
054561-AG-0	AXA EQUITABLE HOLDINGS I BASIC 4.350% 04/20/28		01/23/2019	Various		9,383,683	9,400,000	9,382,610	9,383,596		88		88		9,383,683				105,633	04/20/2028
054561-AK-1	AXA EQUITABLE HOLDINGS I BASIC 5.000% 04/20/48		01/23/2019	Various		16,987,372	17,300,000	16,984,011	16,987,093		279		279		16,987,372				223,458	04/20/2048
05491L-AC-2	BBCMS 2016-ETC 3.189% Due 8/14/2036 Mo-5 3.189% 08/14/36		03/04/2019	Various		2,877,422	3,000,000	3,089,876	3,070,393		(1,544)		(1,544)		3,068,849		(191,428)	(191,428)	16,211	08/14/2036
05522R-CX-4	BACCT 2017-A1 SERIES 2017A2 CLASS A2 1.840% 01/17/23		05/09/2019	MITSUBISHI SECURITIES		1,983,906	2,000,000	1,955,313	1,959,646		3,502		3,502		1,963,149		20,758	20,758	15,129	01/17/2023
05523G-AA-9	BAMLL 2016-ISQ 2.848% Due 8/14/2034 Mo-1 2.848% 08/14/34		12/10/2019	Various		14,858,008	15,000,000	15,448,770	15,348,792		(28,570)		(28,570)		15,320,222		(462,214)	(462,214)	313,676	08/14/2034
05524U-AA-7	BAMLL 2012-PARK 2.959% Due 12/10/2030 Mo-1 2.959% 12/10/30		02/05/2019	Various		14,013,672	14,000,000	14,006,047	13,988,121		7		7		13,988,128		25,544	25,544	75,948	12/10/2030
05524V-AA-5	BANC OF AMERICA MERRILL LYNCH SERIES 2011FSHN CLASS A 4.420% 07/11/33		09/13/2019	Various		7,337,466	7,140,000	7,552,412	7,468,512		(55,065)		(55,065)		7,413,446		(75,981)	(75,981)	250,717	07/11/2033
05526D-AV-7	BAT CAPITAL CORP BASIC 2.764% 08/15/22		02/01/2019	CITICORP SECURITIES		3,199,746	3,300,000	3,300,000	3,300,000						3,300,000		(100,254)	(100,254)	43,072	08/15/2022
05526D-BB-0	BAT CAPITAL CORP BASIC 3.557% 08/15/27		03/12/2019	Various		10,449,427	11,400,000	11,346,028	11,346,789		1,137		1,137		11,347,926		(898,499)	(898,499)	228,290	08/15/2027
05526Q-AA-4	BAMLL 2015-200P SERIES 2015200P CLASS A 3.218% 04/14/33		12/11/2019	Various		5,999,309	5,900,000	5,738,902	5,745,445		4,272		4,272		5,749,717		249,591	249,591	70,599	04/14/2033

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1	2	3	4	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
05526W-AA-1	BAMLL 2015-HAUL 3.418% Due 7/5/2043 Mo-1 3.418% 07/05/43		03/04/2019	BANK OF AMERICA		3,357,003	3,326,853	3,426,609	3,390,087		(1,287)		(1,287)		3,388,801		(31,798)	(31,798)	30,007	07/05/2043
05526W-AA-1	BAMLL 2015-HAUL 3.418% Due 7/5/2043 Mo-1 3.418% 07/05/43		03/01/2019	Paydown		128,654	128,654	132,512	131,100		(2,445)		(2,445)		128,654				749	07/05/2043
05531F-AS-2	BB&T CORPORATION 2.45% Due 1/15/2020 JJ15 2.450% 01/15/20		12/15/2019	Call 100.0000		4,700,000	4,700,000	4,696,334	4,699,235		704		704		4,699,938		62	62	163,129	01/15/2020
05577@-AG-5	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2019	Redemption 100.0000		185,816	185,816	185,816	185,816						185,816				9,128	02/26/2021
05577@-AH-3	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2019	Redemption 100.0000		178,837	178,837	178,837	178,837						178,837				8,785	02/26/2021
05577@-AJ-9	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2019	Redemption 100.0000		57,150	57,150	57,150	57,150						57,150				2,765	02/26/2021
05577@-AK-6	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2019	Redemption 100.0000		55,855	55,855	55,855	55,855						55,855				2,744	02/26/2021
05577@-AM-2	BNSF RAILWAY COMPANY (LESSEE) 6.55% Due 2/26/2021 FA26 6.550% 02/26/21		08/26/2019	Redemption 100.0000		24,237	24,237	24,237	24,237						24,237				1,156	02/26/2021
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32		12/15/2019	Redemption 100.0000		652,410	652,410	652,410	652,410						652,410				11,359	11/15/2032
05607B-AA-9	BXGNT 2017-A 2.950% 10/04/32		12/02/2019	Paydown		453,735	453,735	453,724	453,735						453,735				7,201	10/04/2032
05946X-R6-2	BAFC 2005-7 2.332% 11/25/35		09/02/2019	Various		1,587,319	1,740,720	1,580,792	1,585,883		4,390		4,390		1,590,272		(2,953)	(2,953)	30,440	11/25/2035
05946X-R6-2	BAFC 2005-7 2.332% 11/25/35		06/25/2019	Paydown		154,239	154,239	140,068	140,520		13,720		13,720		154,239				1,305	11/25/2035
05948K-PW-3	BOAA 2004-4 4 3/4% Due 5/25/2034 Mo-1 4.750% 05/25/34		11/01/2019	ADJUSTMENT																05/25/2034
05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 4.056% 11/25/33		12/01/2019	Paydown		580,373	580,373	557,710	560,337		20,036		20,036		580,373				13,622	11/25/2033
05950D-AD-2	Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1 4.255% 06/20/36		12/01/2019	Paydown		174,707	205,885	195,591	185,105		19,449		19,449		204,554		(29,847)	(29,847)	6,070	06/20/2036
05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1 5.834% 10/25/36		12/01/2019	Paydown		338,755	429,967	353,984	359,383		55,680		55,680		415,063		(76,308)	(76,308)	12,158	10/25/2036
06051G-DM-8	BAFC 2004-2 Adj % Due 5/25/2035 Mo-1 4.741% 05/25/35		12/01/2019	Paydown		243,320	243,320	244,613	244,466		(1,146)		(1,146)		243,320				6,760	05/25/2035
06051G-FN-4	BAFC 2004-2 BASIC 2.250% 04/21/20		02/14/2019	WELLS FARGO SECURITIES LLC		1,389,934	1,400,000	1,383,620	1,384,056		1,610		1,610		1,385,666		4,268	4,268	10,325	04/21/2020
06051G-GF-0	BAFC 2004-2 3.824% 01/20/28		12/11/2019	Various		1,458,872	1,400,000	1,357,566	1,357,721		2,313		2,313		1,360,035		98,837	98,837	55,283	01/20/2028
06051G-GR-4	BAFC 2004-2 BASIC 3.593% 07/21/28		02/11/2019	BANK OF AMERICA		11,839,971	12,100,000	12,350,228	12,326,188		(2,674)		(2,674)		12,323,514		(483,543)	(483,543)	243,945	07/21/2028
06051G-HC-6	BAFC 2004-2 BANK OF AMERICA CORP 3.004% 12/20/23		05/15/2019	MITSUBISHI SECURITIES		1,987,480	2,000,000	2,000,331	2,000,315		(21)		(21)		2,000,294		(12,814)	(12,814)	18,775	12/20/2023
06051G-HD-4	BAFC 2004-2 BANK OF AMERICA CORP 3.419% 12/20/28		10/21/2019	Various		28,259,917	28,394,000	28,202,980	28,212,647		6,375		6,375		28,219,022		40,895	40,895	430,573	12/20/2028
06406G-AA-9	BANK OF NY MELLON CORP 3% Due 10/30/2028 A031 3.000% 10/30/28		02/22/2019	US BANCORP INC		4,738,450	5,000,000	4,994,500	4,995,354		62		62		4,995,417		(256,967)	(256,967)	48,333	10/30/2028
06406Y-AA-0	BANK OF NY MELLON CORP BASIC 3.300% 08/23/29		04/10/2019	CITICORP SECURITIES		10,337,652	10,400,000	10,352,648	10,355,107		950		950		10,356,056		(18,404)	(18,404)	217,598	08/23/2029
06742L-AM-5	DROCK 2014-3 1.52% Due 5/16/2022 Mo-15 1.520% 05/16/22		02/21/2019	Various		9,457,324	9,500,000	9,493,895	9,496,087		1,083		1,083		9,497,170		(39,846)	(39,846)	28,078	05/16/2022
07123#-AA-1	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY 4.320% 12/15/37		12/15/2019	Redemption 100.0000		402,352	402,352	402,352	402,352						402,352				9,474	12/15/2037
07274N-AA-1	BAYER US FINANCE II LLC BASIC 3.500% 06/25/21		03/20/2019	BARCLAYS		4,003,240	4,000,000	4,016,520	4,013,978		(1,261)		(1,261)		4,012,716		(9,476)	(9,476)	33,833	06/25/2021
07274N-AY-9	BAYER US FINANCE II LLC 5 1/2% Due 8/15/2025 FA15 5.500% 08/15/25		03/21/2019	STIFEL NICOLAUS		10,319,463	9,900,000	9,600,870	9,617,639		8,176		8,176		9,625,815		693,648	693,648	332,750	08/15/2025
07386H-CT-6	BALTA 2003-3 Adj % Due 10/25/2033 Mo-1 4.355% 10/25/33		12/01/2019	Paydown		613,779	613,779	618,497	618,049		(4,271)		(4,271)		613,779				15,504	10/25/2033
07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1 2.660% 04/25/34		12/26/2019	Paydown		85,815	85,815	84,514	84,538		1,276		1,276		85,815				1,313	04/25/2034
07386H-JU-6	BALTA 2003-3 Flt % Due 7/25/2034 Mo-25 2.432% 07/25/34		12/25/2019	Paydown		815,480	815,480	775,934	793,550		21,930		21,930		815,480				14,166	07/25/2034

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1 2.519% 08/25/35		11/25/2019	Paydown			5,830	5,317	5,337		43		43		5,380		(5,380)	(5,380)	144	08/25/2035
07387#-AA-2	BEAR SWAMP FINANCE SENIOR SECURED NOTES 4.890% 09/30/25		09/30/2019	Redemption 100.0000		2,881,963	2,881,963	2,881,963	2,881,963						2,881,963				33,436	09/30/2025
073879-CV-8	Bear Stearns Asset Backed Secu SERIES 2004HE6 CLASS M2 3.674% 08/25/34		12/25/2019	Paydown		473,416	473,416	473,268	473,277		138		138		473,416				10,541	08/25/2034
075887-BT-5	BECTON DICKINSON & CO 2.894% 06/06/22		02/01/2019	BANK OF AMERICA		4,902,900	5,000,000	5,009,400	5,006,591		(174)		(174)		5,006,417		(103,517)	(103,517)	23,715	06/06/2022
09247X-AE-1	BLACKROCK INC 5% Due 12/10/2019 JD10 5.000% 12/10/19		06/11/2019	Various		8,098,480	8,000,000	7,999,840	8,000,001						8,000,000		98,480	98,480	203,333	12/10/2019
09247X-AE-1	BLACKROCK INC 5% Due 12/10/2019 JD10 5.000% 12/10/19		12/10/2019	Maturity		2,000,000	2,000,000	1,999,960	2,000,000						2,000,000				100,000	12/10/2019
09247X-AJ-0	BLACKROCK INC 3 3/8% Due 6/1/2022 JD1 3.375% 06/01/22		01/11/2019	MORGAN STANLEY		1,312,766	1,300,000	1,306,266	1,306,205		(66)		(66)		1,306,139		6,627	6,627	5,363	06/01/2022
09247X-AN-1	BLACKROCK INC 3.200% 03/15/27		05/13/2019	Various		8,935,992	9,100,000	8,962,495	8,967,541		1,335		1,335		8,968,876		(32,884)	(32,884)	118,400	03/15/2027
097023-BA-2	BOEING CORP. 5 7/8% Due 2/15/2040 FA15 5.875% 02/15/40		08/22/2019	Various		12,030,497	9,000,000	9,151,720	9,130,963		(2,507)		(2,507)		9,128,456		2,902,041	2,902,041	524,833	02/15/2040
097023-BS-3	BOEING CORP. 3 3/8% Due 6/15/2046 JD15 3.375% 06/15/46		07/22/2019	GOLDMAN SACHS		4,757,350	5,000,000	4,577,150	4,594,057		4,771		4,771		4,598,827		158,523	158,523	102,656	06/15/2046
10117@-AA-5	BOSTONIA WAG TRUST 2009-1 6.942% Due 11/25/2018 Mo-25 6.942% 11/25/18		04/01/2019	Maturity															(21)	11/25/2018
103304-BK-6	BOYD GAMING CORP 6 7/8% Due 5/15/2023 MN15 6.875% 05/15/23		12/03/2019	Call 103.4380		2,068,760	2,000,000	2,135,000	2,081,705		(31,663)		(31,663)		2,050,042		(50,042)	(50,042)	213,135	05/15/2023
10373Q-AW-0	BP CAP MARKETS AMERICA 3.216% 11/28/23		05/15/2019	Various		4,011,420	4,000,000	3,991,749	3,991,824		(332)		(332)		3,991,491		19,929	19,929	38,592	11/28/2023
10373Q-AZ-3	BP CAP MARKETS AMERICA 3.588% 04/14/27		02/22/2019	MILLENIUM ADVISORS		777,909	776,000	824,824	824,571		(820)		(820)		823,751		(45,842)	(45,842)	10,209	04/14/2027
10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES 3.770% 09/30/41		09/30/2019	Redemption 100.0000		408,457	408,457	408,457	408,457						408,457				11,585	09/30/2041
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SER.2009A SENIOR SECURED NOTE 6.540% 06/30/24		12/30/2019	Redemption 100.0000		521,617	521,617	521,617	521,617						521,617				25,692	06/30/2024
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27		10/18/2019	Various		18,896,392	19,400,000	18,807,184	18,843,376		36,318		36,318		18,879,693		16,698	16,698	516,582	06/22/2027
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN BASIC 4.700% 06/22/47		11/04/2019	Various		19,014,020	21,500,000	21,658,642	21,657,954		(2,180)		(2,180)		21,655,775		(2,641,755)	(2,641,755)	759,833	06/22/2047
11133T-AC-7	BROADRIGE FINANCIAL SOLUTION 3.4% Due 6/27/2026 JD27 3.400% 06/27/26		03/05/2019	CITICORP SECURITIES		856,539	900,000	896,301	897,115		62		62		897,177		40,638	40,638	5,950	06/27/2026
11134L-AF-6	BROADCOM CRP / CAYMN FI 3.625% 01/15/24		06/14/2019	Various		4,971,950	5,000,000	5,018,229	5,015,818		(1,399)		(1,399)		5,014,419		(42,469)	(42,469)	167,656	01/15/2024
11134L-AM-1	BROADCOM CRP / CAYMN FI BASIC 2.650% 01/15/23		02/04/2019	BARCLAYS		2,847,840	3,000,000	2,999,711	2,999,964		1		1		2,999,965		(152,125)	(152,125)	44,388	01/15/2023
12189T-BC-7	BURLINGTON NORTHERN RAILROAD 4.7% Due 10/1/2019 A01 4.700% 10/01/19		10/01/2019	Maturity		4,700,000	4,700,000	4,740,890	4,703,798		(3,798)		(3,798)		4,700,000				220,900	10/01/2019
12479R-AD-9	CAUTO 2017-1A 3.870% 04/15/47		12/15/2019	Paydown		309,236	309,236	309,181	309,229		7		7		309,236				6,636	04/15/2047
124857-AP-8	CBS CORP 3 1/2% Due 1/15/2025 JJ15 3.500% 01/15/25		02/25/2019	J.P. MORGAN		3,814,161	3,900,000	3,957,408	3,936,605		(894)		(894)		3,935,710		(121,549)	(121,549)	84,175	01/15/2025
124857-AV-5	CBS CORP BASIC 3.700% 06/01/28		08/01/2019	Tax Free Exchange		147,876	150,000	147,554	147,760		117		117		147,876				3,700	06/01/2028
1248EP-BE-2	CCO HLDGS LLC/ CAP CORP BASIC 5.750% 01/15/24		10/23/2019	WELLS FARGO SECURITIES LLC		1,412,073	1,381,000	1,432,788	1,414,951		(10,501)		(10,501)		1,404,450		7,623	7,623	101,465	01/15/2024
1248EP-BE-2	CCO HLDGS LLC/ CAP CORP BASIC 5.750% 01/15/24		10/18/2019	Call 101.9170		8,274,641	8,119,000	8,423,463	8,318,599		(60,243)		(60,243)		8,258,356		(139,356)	(139,356)	743,085	01/15/2024
12514M-BC-8	CD 2016-CD1 2.724% Due 8/10/2049 Mo-1 2.724% 08/10/49		03/19/2019	KEY BANK		7,005,313	7,250,000	7,467,464	7,419,393		(4,687)		(4,687)		7,414,706		(409,394)	(409,394)	60,344	08/10/2049
12523@-AA-9	CHENIERE TUG SERVICES LLC CHENIERE TUG SERVICES LLC 6.400% 09/30/30		12/31/2019	Redemption 100.0000		500,686	500,686	500,686	500,686						500,686				19,385	09/30/2030
12527D-AR-1	CFCRE 2011-C2 3.8343% Due 12/15/2047 Mo-1 3.834% 12/15/47		12/01/2019	Paydown		727,754	727,754	746,913	733,677		(5,923)		(5,923)		727,754				22,335	12/15/2047
12527G-AG-8	CF INDUSTRIES INC 3.4% Due 12/1/2021 JD1 3.400% 12/01/21		12/13/2019	Call 102.7780		1,508,781	1,468,000	1,465,842	1,466,711		406		406		1,467,117		883	883	92,357	12/01/2021
125354-AE-0	CGRBS 2013-VN05 3.703% 03/13/35		10/01/2019	BARCLAYS		734,125	700,000	717,773	712,882		(2,337)		(2,337)		710,545		23,580	23,580	21,329	03/13/2035
125509-BW-8	CIGNA CORP BASIC 3.875% 10/15/47		05/30/2019	J.P. MORGAN		12,079,970	14,000,000	13,136,200	13,150,569		6,400		6,400		13,156,969		(1,076,999)	(1,076,999)	341,323	10/15/2047
125509-BW-8	CIGNA CORP BASIC 3.875% 10/15/47		10/11/2019	Various		12,016,198	13,000,000	11,986,200	12,002,372		13,826		13,826		12,016,198				511,153	10/15/2047

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

1	2	3	4	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
12559Q-AH-5	CIT MORTGAGE LOAN TRUST SERIES 20071 CLASS 1M2 3.555% 10/25/37		11/07/2019	Various		17,981,250	21,000,000	16,978,750	17,132,790		124,906		124,906		17,257,696		723,554	723,554	766,127	10/25/2037
12572Q-AF-2	CHICAGO MERCANTILE EXCHANGE 5.3% Due 9/15/2043 MS15 5.300% 09/15/43		07/03/2019	Various		27,057,740	21,400,000	21,481,818	21,480,174		(986)		(986)		21,479,188		5,578,552	5,578,552	840,668	09/15/2043
12572Q-AJ-4	CHICAGO MERCANTILE EXCHANGE BASIC 3.750% 06/15/28		05/07/2019	BARCLAYS		947,619	900,000	903,789	903,777		(121)		(121)		903,656		43,963	43,963	13,500	06/15/2028
12592T-AA-3	COMM 2015-3BP 3.178% 02/10/35		04/30/2019	Various		10,105,832	10,005,000	10,018,272	10,013,594		(812)		(812)		10,012,782		93,050	93,050	133,366	02/10/2035
12593G-AF-9	COMM 2015-PC1 3.902% Due 7/10/2050 Mo-1 3.902% 07/10/50		10/02/2019	Various		4,201,035	4,000,000	4,209,473	4,154,375		(8,209)		(8,209)		4,146,166		54,869	54,869	74,734	07/10/2050
12611Y-AT-7	CNA FINANCIAL 4 1/2% Due 3/1/2026 MS1 4.500% 03/01/26		04/03/2019	Various		5,129,102	5,000,000	5,420,710	5,357,458		(8,686)		(8,686)		5,348,772		(219,670)	(219,670)	117,475	03/01/2026
12625E-AC-3	COMM 2013-SFS 3.08636% Due 4/12/2035 Mo-1 3.086% 04/12/35		04/23/2019	Various		3,265,094	3,260,000	3,240,019	3,248,398		592		592		3,248,990		16,104	16,104	39,220	04/12/2035
12635Y-AD-5	CNH 2016-C 1.44% Due 12/15/2021 Mo-17 1.440% 12/15/21		02/21/2019	BANK OF AMERICA		3,099,933	3,126,434	3,125,805	3,126,255		14		14		3,126,270		(26,337)	(26,337)	8,754	12/15/2021
12635Y-AD-5	CNH 2016-C 1.44% Due 12/15/2021 Mo-17 1.440% 12/15/21		02/15/2019	Paydown		347,766	347,766	347,696	347,746		20		20		347,766				617	12/15/2021
12636Y-AC-6	CRH AMERICA FINANCE INC BASIC 3.950% 04/04/28		12/11/2019	Various		1,611,870	1,500,000	1,490,565	1,491,144		713		713		1,491,857		120,013	120,013	66,821	04/04/2028
12638G-AB-5	CSMC 2006-OF3 Flt % Due 10/25/2036 Mo-25 2.692% 10/25/36		05/06/2019	MORGAN STANLEY		12,363,091	12,486,000	10,886,231	11,811,702		59,568		59,568		11,871,270		491,821	491,821	137,922	10/25/2036
12640B-GK-3	CSX CORP BASIC 6.150% 05/01/37		03/12/2019	US BANCORP INC		3,333,484	2,800,000	3,641,456	3,609,340		(6,159)		(6,159)		3,603,181		(269,697)	(269,697)	63,618	05/01/2037
12640B-HF-3	CSX CORP 3.8% Due 11/1/2046 MN1 3.800% 11/01/46		06/04/2019	Various		29,244,798	30,700,000	28,531,602	28,605,398		16,464		16,464		28,621,862		622,936	622,936	678,353	11/01/2046
12640B-HK-2	CSX CORP BASIC 4.300% 03/01/48		08/21/2019	Various		18,337,620	16,800,000	16,743,552	16,744,609		561		561		16,745,170		1,592,450	1,592,450	660,062	03/01/2048
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		07/31/2019	Various		7,241,457	6,925,740	7,153,485	7,056,885		(20,269)		(20,269)		7,036,616		204,840	204,840	147,728	11/15/2034
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		10/01/2019	Call 100.0000		6,925,740	6,925,740	7,418,929	7,230,353		(58,632)		(58,632)		7,171,721		(245,981)	(245,981)	764,181	11/15/2034
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		08/01/2019	Paydown		148,520	148,520	156,250	153,192		(4,672)		(4,672)		148,520				26,812	11/15/2034
12650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10 6.036% 12/10/28		12/10/2019	Various		1,011,521	1,011,521	1,035,761	1,023,971		(12,449)		(12,449)		1,011,521				33,600	12/10/2028
12650-CL-2	CVS CAREMARK CORP 3.875% 07/20/25		02/14/2019	DAIWA CAPITAL MARKETS		2,510,650	2,500,000	2,637,525	2,612,854		(2,170)		(2,170)		2,610,684		(100,034)	(100,034)	56,241	07/20/2025
12650-CX-6	CVS CAREMARK CORP BASIC 4.300% 03/25/28		10/02/2019	Various		12,920,753	12,250,000	12,094,773	12,105,011		6,903		6,903		12,111,915		808,838	808,838	427,044	03/25/2028
12671-2J-4	Countrywide Asset-Backed Certi SERIES 2004SD1 CLASS M1 2.825% 10/25/32		07/26/2019	Various		2,604,427	2,640,737	2,554,913	2,561,258		4,642		4,642		2,565,900		38,527	38,527	55,259	10/25/2032
12667G-F3-2	CWALT 2005-14 1A1 Flt % Due 7/25/2035 Mo-25 2.492% 07/25/35		12/25/2019	Paydown		240,435	892,030	635,572	641,639		71,090		71,090		712,729		(472,293)	(472,293)	5,013	07/25/2035
12668A-HE-8	CWALT 2005-56 Flt % Due 11/25/2035 Mo-25 2.112% 11/25/35		05/25/2019	Paydown																11/25/2035
12668A-VL-6	CWALT 2005-56 Flt % Due 12/25/2035 Mo-25 2.312% 12/25/35		12/25/2019	Paydown		166,957	166,957	147,026	148,561		18,395		18,395		166,957				2,771	12/25/2035
12668B-RC-9	CWALT 2006-OC2 1.992% 02/25/36		12/25/2019	Paydown		942,166	896,942	746,704	404,134		499,981		499,981		904,115		38,051	38,051	11,066	02/25/2036
12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 3.911% 01/19/34		12/01/2019	Paydown		228,762	228,762	225,617	225,827		2,935		2,935		228,762				5,312	01/19/2034
12669F-WD-1	CWHL 2004-5 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34		11/01/2019	Paydown		125,979	125,979	129,009	128,524		(2,544)		(2,544)		125,979				3,731	05/25/2034
12686C-BA-6	CABLEVISION SYSTEMS NY GRP A 8% Due 4/15/2020 A015 8.000% 04/15/20		11/01/2019	Call 102.6892		1,026,892	1,000,000	972,500	990,183		6,222		6,222		996,404		3,596	3,596	110,448	04/15/2020
12695*-AA-3	CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES 3.416% 10/10/38		12/10/2019	Redemption 100.0000		601,552	601,552	601,552	601,552						601,552				11,189	10/10/2038
12696#-AA-8	HSS PROPERTIES CERTIFICATES 4.210% 09/01/47		12/01/2019	Redemption 100.0000		75,366	75,366	76,107	76,079		(713)		(713)		75,366				1,730	09/01/2047
12702*-AA-4	CVS HEALTH CORPORATION CVS HEALTH CORPORATION 3.901% 10/10/39		12/10/2019	Redemption 100.0000		487,346	487,346	487,346	487,346						487,346				10,045	10/10/2039

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

1	2	3	4	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
12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE 4.008% 12/27/26		12/27/2019	Redemption 100.0000		813,985	813,985	813,985	813,985						813,985				20,427	12/27/2026
12770Q-AA-3	CAESARS PALACE LAS VEGAS TRUST SERIES 2017VICI CLASS A 3.531% 10/15/34		12/17/2019	Various		7,700,000	7,700,000	7,930,977	7,902,599		(25,968)		(25,968)		7,876,630		(176,630)	(176,630)	657,307	10/15/2034
12AG20-81-7	ATC HOLDING LLC ATC HOLDING LLC 4.370% 12/20/28		04/01/2019	Tax Free Exchange																12/20/2028
130789-X#-2	CALIFORNIA WATER SERVICE CO CALIFORNIA WATER SERVICE CO 2.600% 09/13/20		06/13/2019	Call 100.0000		24,000,000	24,000,000	24,000,000	24,000,000						24,000,000				413,676	09/13/2020
14040H-BK-0	CAPITAL ONE FINANCIAL CORP 3 3/4% Due 7/28/2026 JJ28 3.750% 07/28/26		07/30/2019	KEY BANK		5,107,650	5,000,000	4,982,250	4,985,964		944		944		4,986,908		120,742	120,742	189,063	07/28/2026
14149Y-BF-4	CARDINAL HEALTH INC BASIC 2.616% 06/15/22		02/14/2019	MILLENIUM ADVISORS		1,449,435	1,500,000	1,500,000	1,500,000						1,500,000		(50,565)	(50,565)	6,976	06/15/2022
14149Y-BJ-6	CARDINAL HEALTH INC BASIC 3.410% 06/15/27		10/22/2019	BARCLAYS		6,442,048	6,400,000	6,400,000	6,400,000						6,400,000		42,048	42,048	187,323	06/15/2027
14312Q-AC-0	CARMX 2016-4 1.4% Due 8/15/2021 Mo-15 1.400% 08/15/21		02/21/2019	CITICORP SECURITIES		3,848,848	3,882,822	3,881,868	3,882,570		24		24		3,882,594		(33,746)	(33,746)	10,570	08/15/2021
14312Q-AC-0	CARMX 2016-4 1.4% Due 8/15/2021 Mo-15 1.400% 08/15/21		02/15/2019	Paydown		560,353	560,353	560,215	560,316		36		36		560,353				987	08/15/2021
14312Q-AD-8	CARMX 2016-4 1.6% Due 6/15/2022 Mo-15 1.600% 06/15/22		02/21/2019	TD SECURITIES		4,647,578	4,750,000	4,749,886	4,749,946		4		4		4,749,951		(102,373)	(102,373)	14,778	06/15/2022
144539-AC-7	CARR 2006-NC5 1.942% 01/25/37		04/16/2019	Various		18,401,610	22,788,372	15,800,776	16,508,964		129,914		129,914		16,638,878		1,762,732	1,762,732	189,494	01/25/2037
144539-AE-3	CARR 2006-NC5 SERIES 2006NC5 CLASS A5 1.865% 01/25/37		12/26/2019	Paydown		2,785,044	2,785,044	2,627,888	2,635,490		149,554		149,554		2,785,044				37,676	01/25/2037
14575H-AA-6	CAUTO 2016-1A 4.550% 02/15/46		12/15/2019	Paydown		58,856	58,856	61,270	58,856						58,856				1,439	02/15/2046
151020-AH-7	CELGENE CORP 3 1/4% Due 8/15/2022 FA15 3.250% 08/15/22		11/22/2019	Tax Free Exchange		1,865,490	1,900,000	1,854,495	1,854,928		10,561		10,561		1,865,490				80,288	08/15/2022
151020-AL-8	CELGENE CORP 5 1/4% Due 8/15/2043 FA15 5.250% 08/15/43		11/22/2019	Various		47,764,118	46,300,000	47,860,236	47,795,239		(31,121)		(31,121)		47,764,118				3,132,002	08/15/2043
151020-AP-9	CELGENE CORP 3 5/8% Due 5/15/2024 MN15 3.625% 05/15/24		11/22/2019	Tax Free Exchange		18,281,785	18,200,000	18,365,188	18,297,686		(15,901)		(15,901)		18,281,785				690,778	05/15/2024
151020-AR-5	CELGENE CORP 3.55% Due 8/15/2022 FA15 3.550% 08/15/22		11/22/2019	Various		5,052,584	4,957,000	5,132,338	5,082,429		(29,845)		(29,845)		5,052,584				228,346	08/15/2022
151020-AS-3	CELGENE CORP 3 7/8% Due 8/15/2025 FA15 3.875% 08/15/25		11/22/2019	Tax Free Exchange		8,753,950	8,800,000	8,727,488	8,747,670		6,280		6,280		8,753,950				441,681	08/15/2025
151020-AU-8	CELGENE CORP 5% Due 8/15/2045 FA15 5.000% 08/15/45		01/03/2019	J.P. MORGAN		969,480	1,000,000	1,049,970	1,048,420		(16)		(16)		1,048,404		(78,924)	(78,924)	19,722	08/15/2045
151020-AW-4	CELGENE CORP BASIC 4.350% 11/15/47		11/22/2019	Tax Free Exchange		602,224	700,000	600,803	600,859		1,365		1,365		602,224				31,742	11/15/2047
151020-AZ-7	CELGENE CORP BASIC 4.550% 02/20/48		11/22/2019	Tax Free Exchange		9,949,586	10,000,000	9,948,100	9,948,817		769		769		9,949,586				581,278	02/20/2048
151020-BA-1	CELGENE CORP BASIC 3.250% 02/20/23		11/22/2019	Tax Free Exchange		880,069	900,000	874,782	874,990		5,079		5,079		880,069				37,625	02/20/2023
152314-HD-5	CXHE 2003-B Flt % Due 6/25/2033 Mo-25 2.492% 06/25/33		09/02/2019	DIRECT - 1																06/25/2033
152314-JW-1	CXHE 2003-B SERIES 2004B CLASS M2 2.555% 03/25/34		12/26/2019	Paydown		250,737	250,737	246,271	246,550		4,187		4,187		250,737				3,760	03/25/2034
152314-JY-7	CXHE 2003-B SERIES 2004B CLASS M4 3.192% 03/25/34		11/25/2019	Paydown		125,369	125,369	125,275	125,281		87		87		125,369				2,304	03/25/2034
15231A-AE-6	CXHE 2006-A Flt % Due 6/25/2036 Mo-25 2.092% 06/25/36		04/23/2019	MORGAN STANLEY		11,856,094	12,000,000	9,266,250	10,266,700		121,120		121,120		10,387,820		1,468,274	1,468,274	111,922	06/25/2036
15911N-AA-3	CHANGE HEALTH / FIN INC 5.750% 03/01/25		05/16/2019	CREDIT SUISSE FIRST BOSTON		5,362,500	5,500,000	5,379,563	5,382,766		5,607		5,607		5,388,373		(25,873)	(25,873)	227,524	03/01/2025
161175-BJ-2	CHARTER COMM OPT LLC/CAP BASIC 3.750% 02/15/28		08/15/2019	Various		2,575,646	2,600,000	2,467,857	2,475,511		5,422		5,422		2,480,933		94,713	94,713	79,833	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC/CAP BASIC 4.200% 03/15/28		09/23/2019	Various		35,230,896	33,250,000	32,696,758	32,716,722		32,465		32,465		32,749,187		2,481,709	2,481,709	1,346,135	03/15/2028
161546-FX-9	CFAB 2003-4 5.159% Due 11/25/2032 Mo-1 5.159% 11/25/32		06/01/2019	Paydown		324,837	324,837	312,249	316,013		8,824		8,824		324,837				700	11/25/2032
161571-FK-5	CHAIT 2016-A4 SERIES 2012A4 CLASS A4 1.580% 08/15/21		05/09/2019	MITSUBISHI SECURITIES		2,473,703	2,480,000	2,454,767	2,456,813		3,440		3,440		2,460,253		13,450	13,450	16,109	08/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
161571-FK-5	CHAIT 2016-A4 SERIES 2012A4 CLASS A4 1.580% 08/15/21		08/15/2019	Call 100.0000		600,000	600,000	593,859	594,357		1,385		1,385		595,743		4,257	4,257	6,320	08/15/2021
161571-HE-7	CHAIT 2016-A4 1.49% Due 7/15/2022 Mo-15 1.490% 07/15/22		02/21/2019	TD SECURITIES		21,622,734	22,000,000	21,997,365	21,998,954		101		101		21,999,055		(376,321)	(376,321)	63,739	07/15/2022
161571-HN-7	CHAIT 2016-A4 SERIES 2018A1 CLASS A1 1.940% 04/17/23		10/02/2019	Various		6,522,895	6,510,000	6,509,940	6,509,947		12		12		6,509,959		12,937	12,937	76,403	04/17/2023
161630-AE-8	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 4.599% 02/25/37		12/16/2019	Various		455,443	450,994	442,732	443,330		(70)		(70)		443,260		12,183	12,183	22,183	02/25/2037
161630-AE-8	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 4.599% 02/25/37		12/01/2019	Paydown		186,460	186,460	183,045	183,292		3,169		3,169		186,460				4,753	02/25/2037
161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 4.691% 02/25/37		12/01/2019	Paydown		901,105	901,105	900,415	900,239		866		866		901,105				15,968	02/25/2037
161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 4.526% 02/25/37		12/01/2019	Paydown		119,648	119,648	116,139	116,356		3,292		3,292		119,648				4,102	02/25/2037
161630-AY-4	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 4.788% 02/25/37		12/01/2019	Paydown		1,221,252	1,221,252	1,211,455	1,211,977		9,275		9,275		1,221,252				28,771	02/25/2037
16165M-AF-5	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1 4.816% 09/25/36		12/01/2019	Paydown		1,027,811	1,208,153	1,107,726	1,113,168		80,991		80,991		1,194,159		(166,348)	(166,348)	18,920	09/25/2036
165167-CK-1	CHESAPEAKE ENERGY BASIC 5.375% 06/15/21		10/16/2019	GOLDMAN SACHS		3,705,000	4,000,000	3,920,000	3,942,317		17,843		17,843		3,960,160		(255,160)	(255,160)	180,958	06/15/2021
165183-AL-8	CFII 2017-2A 1.990% 05/15/29		02/21/2019	TD SECURITIES		6,397,997	6,462,623	6,462,281	6,462,623						6,462,623		(64,626)	(64,626)	25,007	05/15/2029
165183-AL-8	CFII 2017-2A 1.990% 05/15/29		02/15/2019	Paydown		585,897	585,897	585,866	585,897						585,897				1,490	05/15/2029
165183-BG-8	CFII 2017-2A SERIES 20181A CLASS A1 3.040% 04/15/30		12/17/2019	Paydown		4,732,360	4,732,360	4,731,416	4,731,493		867		867		4,732,360				76,964	04/15/2030
16678R-AV-9	CCMFC 2004-1A 2.561% 01/25/35		12/01/2019	Paydown		228,125	228,125	212,830	213,153		14,971		14,971		228,125				1,548	01/25/2035
172967-LS-8	CITIGROUP INC BASIC 3.520% 10/27/28		04/02/2019	Various		16,536,450	17,000,000	16,930,945	16,934,175		1,255		1,255		16,935,429		(398,979)	(398,979)	219,120	10/27/2028
172967-LW-9	CITIGROUP INC BASIC 4.075% 04/23/29		10/02/2019	Various		3,151,940	3,000,000	2,945,460	2,947,309		1,832		1,832		2,949,141		202,799	202,799	77,538	04/23/2029
172967-MD-0	CITIGROUP INC BASIC 4.650% 07/23/48		01/10/2019	CITICORP SECURITIES		10,296,510	10,500,000	10,494,960	10,494,995		3		3		10,494,997		(198,487)	(198,487)	231,919	07/23/2048
172973-5E-5	CMSI 2006-1 5 1/2% Due 2/25/2036 Mo-1 5.500% 02/25/36		12/01/2019	Paydown		72,580	72,580	63,914	63,918						63,918		8,662	8,662	2,611	02/25/2036
17305E-GK-5	CCCIT 2016-A1 SERIES 2018A1 CLASS A1 2.490% 01/20/23		05/09/2019	PARIBAS SECURITIES		1,750,273	1,750,000	1,728,877	1,730,669		1,644		1,644		1,732,313		17,961	17,961	35,465	01/20/2023
17307G-MC-9	Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA 2.135% 12/25/34		12/25/2019	Paydown		358,121	358,121	346,930	347,009		11,112		11,112		358,121				5,805	12/25/2034
17309P-AB-2	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B 1.965% 09/25/36		12/25/2019	Paydown		587,549	587,549	536,139	536,591		50,958		50,958		587,549				8,670	09/25/2036
17309P-AS-5	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A1 1.950% 09/25/36		09/10/2019	Various		605,484	626,632	607,833	608,799		734		734		609,533		(4,049)	(4,049)	11,635	09/25/2036
17309P-AS-5	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A1 1.950% 09/25/36		08/25/2019	Paydown		49,088	49,088	47,615	47,691		1,397		1,397		49,088				542	09/25/2036
17309Q-AH-7	Citigroup Mortgage Loan Trust SERIES 2006WFH3 CLASS M4 2.169% 10/25/36		04/04/2019	NOMURA SECURITIES INTERNATIONA		12,638,693	14,161,000	12,331,317	12,347,324		25,360		25,360		12,372,684		266,009	266,009	116,287	10/25/2036
17323Y-AD-1	CGCMT 2015-GC31 3.762% Due 6/10/2048 Mo-1 3.762% 06/10/48		12/04/2019	Various		10,738,672	10,000,000	10,299,177	10,202,034		(27,953)		(27,953)		10,174,081		564,591	564,591	381,425	06/10/2048
17325F-AE-8	CITIBANK NA BASIC 2.100% 06/12/20		10/02/2019	MORGAN STANLEY		2,001,700	2,000,000	1,961,060	1,970,241		15,440		15,440		1,985,682		16,018	16,018	34,067	06/12/2020
17325G-AD-8	CGCMT 2016-C3 3.154% Due 11/15/2049 Mo-1 3.154% 11/15/49		12/04/2019	Various		8,361,250	8,000,000	8,168,443	8,135,850		(15,749)		(15,749)		8,120,101		241,149	241,149	255,824	11/15/2049
184691-A#-0	CLEARBRIDGE ENERGY MIDSTREAM 4.51% Due 10/15/2023 A015 4.510% 10/15/23		10/08/2019	Tax Free Exchange		6,754,987	6,754,987	6,754,987	6,754,987						6,754,987				298,726	10/15/2023
184691-B*-3	CLEARBRIDGE ENERGY MIDSTREAM 4.66% Due 10/15/2025 A015 4.660% 10/15/25		10/08/2019	Tax Free Exchange		4,528,696	4,528,696	4,528,696	4,528,696						4,528,696				206,934	10/15/2025
191219-AU-8	COCA-COLA REFRESH USA 6 3/4% Due 9/15/2023 MS15 6.750% 09/15/23		03/01/2019	Redemption 100.0000		(1,500)	(1,500)	(1,499)	(1,500)						(1,500)					09/15/2023
193046-AA-7	COLD 2017-ICE3 2.740% 04/15/24		05/15/2019	Various		16,000,000	16,000,000	16,003,125	16,000,759		(759)		(759)		16,000,000				233,681	04/15/2024
196500-AA-0	COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15 4.150% 08/15/26		08/21/2019	Various		11,715,815	11,500,000	11,472,055	11,477,679		695		695		11,478,374		237,441	237,441	312,518	08/15/2026
20030N-BQ-3	COMCAST CORP. 4.6% Due 8/15/2045 FA15 4.600% 08/15/45		10/25/2019	BARCLAYS		9,592,240	8,000,000	8,563,540	8,546,642		(9,908)		(9,908)		8,536,733		1,055,507	1,055,507	443,644	08/15/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20030N-BU-4	COMCAST CORP. 3.4% Due 7/15/2046 JJ15 3.400% 07/15/46		10/24/2019	BARCLAYS		8,115,360	8,000,000	7,659,840	7,674,625		5,790		5,790		7,680,416		434,944	434,944	349,822	07/15/2046
20030N-CC-3	COMCAST CORP. BASIC 3.969% 11/01/47		10/30/2019	Various		12,334,588	11,400,000	11,471,021	11,470,449		(1,150)		(1,150)		11,469,299		865,289	865,289	452,003	11/01/2047
20030N-CE-9	COMCAST CORP. BASIC 3.999% 11/01/49		10/24/2019	BANK OF AMERICA		11,064,600	10,000,000	10,162,900	10,160,262		(2,324)		(2,324)		10,157,939		906,661	906,661	396,568	11/01/2049
20030N-CG-4	COMCAST CORP. BASIC 4.049% 11/01/52		10/30/2019	CITICORP SECURITIES		2,513,233	2,300,000	2,317,411	2,317,287		(211)		(211)		2,317,076		196,157	196,157	93,127	11/01/2052
20030N-CT-6	COMCAST CORP. BASIC 4.150% 10/15/28		10/02/2019	CITICORP SECURITIES		2,245,340	2,000,000	1,999,000	1,999,028		77		77		1,999,105		246,235	246,235	82,769	10/15/2028
20048E-AY-7	COMM 2013-LC6 2.941% Due 1/10/2046 Mo-1 2.941% 01/10/46		03/21/2019	Various		5,014,844	5,000,000	4,584,375	4,803,173		10,726		10,726		4,813,898		200,945	200,945	46,566	01/10/2046
20268M-AA-4	COMMONBOND STUDENT LOAN TRUST SERIES 2018BGS CLASS A1 3.560% 09/25/45		12/02/2019	Paydown		3,391,972	3,391,972	3,391,791	3,391,822		150		150		3,391,972				67,047	09/25/2045
209111-EL-3	CONSOLIDATED EDISON INC 5.85% Due 3/15/2036 MS15 5.850% 03/15/36		02/19/2019	SUSQUEHANNA		856,769	725,000	907,381	897,359		(975)		(975)		896,383		(39,615)	(39,615)	18,379	03/15/2036
209115-A*-5	CONSOLIDATED EDISON INC. LTD PRTNRSHP W/ CON EDISON 8.710% 06/30/22		12/30/2019	Redemption 100.0000		74,785	74,785	74,785	74,785						74,785				4,976	06/30/2022
21036P-AQ-1	CONSTELLATION BRANDS INC 3.7% Due 12/6/2026 JD6 3.700% 12/06/26		03/06/2019	PARIBAS SECURITIES		1,360,198	1,400,000	1,398,726	1,398,953		21		21		1,398,974		(38,776)	(38,776)	13,238	12/06/2026
21079N-AA-9	CONTL AIRLINES 2007-1 5.983% Due 4/19/2022 A019 5.983% 04/19/22		10/19/2019	Redemption 100.0000		3,263	3,263	3,263	3,263						3,263				149	04/19/2022
212015-AH-4	CONTINENTAL RESOURCES BASIC 5.000% 09/15/22		10/08/2019	Various		8,324,793	8,276,000	8,449,210	8,375,020		(9,751)		(9,751)		8,365,269		(40,476)	(40,476)	173,565	09/15/2022
212015-AH-4	CONTINENTAL RESOURCES BASIC 5.000% 09/15/22		09/12/2019	Call 100.8330		473,915	470,000	478,930	475,173		(2,960)		(2,960)		472,214		(2,214)	(2,214)	27,219	09/15/2022
212168-AA-6	CONTINENTAL WIND LLC 6% Due 2/28/2033 FA31 6.000% 02/28/33		08/28/2019	Redemption 100.0000		938,024	938,024	938,024	938,024						938,024				28,141	02/28/2033
221644-AA-5	COTT HOLDINGS INC 5.500% 04/01/25		10/16/2019	BARCLAYS		8,710,000	8,375,000	8,558,750	8,524,605		(25,774)		(25,774)		8,498,831		211,169	211,169	482,377	04/01/2025
222862-AJ-3	COVENTRY HEALTH CARE INC BASIC 5.450% 06/15/21		08/15/2019	TENDER		1,158,421	1,100,000	1,136,146	1,135,585		(9,724)		(9,724)		1,125,861		32,560	32,560	39,967	06/15/2021
22541S-AX-6	CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1 5.922% 02/25/34		05/01/2019	Paydown		71,040	71,040	65,268	65,650		5,391		5,391		71,040				966	02/25/2034
22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34		12/01/2019	Paydown		220,484	220,484	232,817	230,963		(10,479)		(10,479)		220,484				5,161	06/25/2034
22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34		12/01/2019	Paydown		185,073	185,073	191,782	190,790		(5,716)		(5,716)		185,073				4,332	06/25/2034
225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25 2.492% 11/25/35		12/25/2019	Paydown		571,206	571,316	435,629	447,347		123,949		123,949		571,296		(90)	(90)	9,081	11/25/2035
22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC 5.371% 09/30/38		12/31/2019	Redemption 100.0000		581,315	581,315	581,279	581,171		144		144		581,315				21,088	09/30/2038
22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC 3.850% 03/31/41		12/31/2019	Redemption 100.0000		1,202,734	1,202,734	1,202,734	1,202,734						1,202,734				28,963	03/31/2041
22966R-AD-8	CUBESMART LP 3 1/8% Due 9/1/2026 MS1 3.125% 09/01/26		04/10/2019	MITSUBISHI SECURITIES		7,051,756	7,400,000	7,363,296	7,371,036		940		940		7,371,976		(320,220)	(320,220)	141,962	09/01/2026
233046-AD-3	DNKN 2015-1A 3.98% Due 2/20/2045 FMAN20 3.980% 02/20/45		05/03/2019	Various		9,600,000	9,600,000	9,600,000	9,600,000						9,600,000				172,997	02/20/2045
233046-AD-3	DNKN 2015-1A 3.98% Due 2/20/2045 FMAN20 3.980% 02/20/45		02/20/2019	Paydown		25,000	25,000	25,000	25,000						25,000				249	02/20/2045
23307D-BC-6	DBGS MORTGAGE TRUST SERIES 2018C1 CLASS AM 4.764% 10/15/51		10/02/2019	DEUTSCHE BANK		578,887	500,000	514,983	514,957		(156)		(156)		514,801		64,086	64,086	19,197	10/15/2051
23355L-AA-4	DXC TECHNOLOGY COMPANY 4.45% Due 9/30/2022 MS15 4.450% 09/30/22		11/12/2019	Various		9,869,035	9,500,000	9,864,370	9,772,227		(52,961)		(52,961)		9,719,267		149,768	149,768	424,048	09/30/2022
233851-AF-1	DAIMLER FINANCE NA LLC 3 7/8% Due 9/15/2021 MS15 3.875% 09/15/21		02/14/2019	DEUTSCHE BANK		909,963	900,000	896,967	899,061		44		44		899,105		10,858	10,858	14,919	09/15/2021
233851-CU-6	DAIMLER FINANCE NA LLC BASIC 3.450% 01/06/27		02/14/2019	BANK OF AMERICA		607,087	650,000	667,251	665,526		(229)		(229)		665,297		(58,210)	(58,210)	13,891	01/06/2027
235851-AR-3	DANAHER CORP 4 3/8% Due 9/15/2045 MS15 4.375% 09/15/45		10/29/2019	Various		34,462,840	32,000,000	34,155,730	34,091,208		(20,573)		(20,573)		34,070,635		392,205	392,205	1,194,618	09/15/2045
24422E-UM-9	JOHN DEERE CAPITAL CORP BASIC 3.650% 10/12/23		10/02/2019	MORGAN STANLEY		5,146,315	5,050,000	5,062,266	5,061,867		(68)		(68)		5,061,799		84,516	84,516	67,312	10/12/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
24617#-AA-9	DELAWARE NORTH COMPANIES, INC SENIOR SECURED NOTES 3.820% 11/06/34		11/06/2019	Redemption 100.0000		615,808	615,808	615,808	615,808						615,808				17,699	11/06/2034
24703F-AC-0	DEFT 2017-1 2.140% 04/22/22		02/22/2019	BANK OF AMERICA		2,955,936	2,962,184	2,962,042	2,962,150		5		5		2,962,155		(6,220)	(6,220)	11,269	04/22/2022
24703F-AC-0	DEFT 2017-1 2.140% 04/22/22		02/22/2019	Paydown		1,026,060	1,026,060	1,026,011	1,026,048		12		12		1,026,060				2,888	04/22/2022
247158-AD-6	DELOITTE LLP GUARANTEED SENIOR NOTES 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
25150U-AA-6	DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1 3.009% 04/25/47		12/01/2019	Paydown		666,094	666,094	586,342	590,769		75,325		75,325		666,094				13,853	04/25/2047
25150V-BA-3	DBALT 2007-AR3 Flt % Due 6/25/2037 Mo-25 2.032% 06/25/37		04/12/2019	PIPELINE TRADING SYSTEMS		4,572,744	4,666,065	3,956,566	4,407,581		13,766		13,766		4,421,347		151,397	151,397	39,407	06/25/2037
25150V-BA-3	DBALT 2007-AR3 Flt % Due 6/25/2037 Mo-25 2.032% 06/25/37		03/25/2019	Paydown		912,152	958,549	812,797	905,449		50,636		50,636		956,085		(43,933)	(43,933)	4,393	06/25/2037
25271C-AN-2	DIAMOND OFFSHORE DRILLING 4 7/8% Due 11/1/2043 MN1 4.875% 11/01/43		08/08/2019	Various		5,340,045	9,200,000	5,137,676	5,137,676						5,137,676		202,369	202,369	300,178	11/01/2043
254010-AB-7	DIGNITY HEALTH 4 1/2% Due 11/1/2042 MN1 4.500% 11/01/42		08/21/2019	MORGAN STANLEY		8,648,560	8,000,000	8,354,050	8,325,380		(5,200)		(5,200)		8,320,180		328,380	328,380	292,000	11/01/2042
25466A-AP-6	DISCOVER BANK BASIC 4.650% 09/13/28		04/04/2019	MORGAN STANLEY		7,080,538	6,800,000	6,789,800	6,790,044		220		220		6,790,264		290,274	290,274	180,058	09/13/2028
254683-BY-0	DCENT 2016-A4 SERIES 2017A3 CLASS A3 1.970% 10/17/22		05/09/2019	Various		8,809,295	8,800,000	8,808,508	8,807,650		(605)		(605)		8,807,045		2,250	2,250	86,812	10/17/2022
25468P-DM-5	WALT DISNEY COMPANY/THE 1.85% Due 7/30/2026 JJ30 1.850% 07/30/26		02/20/2019	GOLDMAN SACHS		9,127,500	10,000,000	9,789,700	9,837,437		2,809		2,809		9,840,246		(712,746)	(712,746)	103,806	07/30/2026
25470D-AA-7	DISCOVERY COMMUNICATIONS 5 5/8% Due 8/15/2019 FA15 5.625% 08/15/19		03/21/2019	Call 101.1218		2,476,473	2,449,000	2,521,001	2,454,688		(2,013)		(2,013)		2,452,675		(3,675)	(3,675)	110,127	08/15/2019
25470D-AL-3	DISCOVERY COMMUNICATIONS 4.9% Due 3/11/2026 MS11 4.900% 03/11/26		05/20/2019	BARCLAYS		2,445,935	2,300,000	2,415,874	2,395,357		(4,670)		(4,670)		2,390,687		55,248	55,248	78,577	03/11/2026
25470D-AQ-2	DISCOVERY COMMUNICATIONS BASIC 2.950% 03/20/23		01/29/2019	BARCLAYS		2,410,200	2,500,000	2,496,850	2,497,537		46		46		2,497,582		(87,382)	(87,382)	26,837	03/20/2023
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28		08/12/2019	BARCLAYS		12,141,140	11,600,000	11,184,775	11,211,384		21,353		21,353		11,232,737		908,403	908,403	412,380	03/20/2028
256677-AC-9	DOLLAR GENERAL 3 1/4% Due 4/15/2023 A015 3.250% 04/15/23		02/04/2019	MILLENIUM ADVISORS		2,558,920	2,600,000	2,710,032	2,671,196		(1,629)		(1,629)		2,669,567		(110,647)	(110,647)	26,054	04/15/2023
260543-CG-6	DOW CHEMICAL 4 3/8% Due 11/15/2042 MN15 4.375% 11/15/42		02/21/2019	BANK OF AMERICA		11,730,550	13,000,000	13,466,650	13,453,198		(1,744)		(1,744)		13,451,454		(1,720,904)	(1,720,904)	157,986	11/15/2042
260543-CH-4	DOW CHEMICAL 3% Due 11/15/2022 MN15 3.000% 11/15/22		02/20/2019	PARIBAS SECURITIES		10,131,354	10,200,000	9,695,284	9,961,375		8,125		8,125		9,969,500		161,854	161,854	82,450	11/15/2022
26078J-AF-7	DowDuPont Inc BASIC 5.419% 11/15/48		10/10/2019	Various		12,484,450	10,000,000	10,000,000	10,000,000						10,000,000		2,484,450	2,484,450	457,604	11/15/2048
26441C-AX-3	DUKE POWER BASIC 3.150% 08/15/27		02/14/2019	Various		10,363,788	10,800,000	10,213,578	10,248,477		7,223		7,223		10,255,699		108,089	108,089	173,880	08/15/2027
26442L-A*-5	DUKE ENERGY KENTUCKY, INC DEBENTURES 3.420% 01/15/26		08/07/2019	SEAPORT GROUP		20,091,800	20,000,000	20,000,000	20,000,000						20,000,000		91,800	91,800	725,800	01/15/2026
26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES 4.170% 12/31/41		12/31/2019	Redemption 100.0000		242,746	242,746	242,746	242,746						242,746				9,202	12/31/2041
26884U-A*-0	EPR PROPERTIES SERIES A SENIOR NOTES 4.350% 08/22/24		05/09/2019	ALLISON-WILLIAMS COMPANY		12,027,600	12,000,000	12,000,000	12,000,000						12,000,000		27,600	27,600	372,650	08/22/2024
269246-BS-2	E Trade Group Inc BASIC 4.500% 06/20/28		10/02/2019	CREDIT SUISSE FIRST BOSTON		481,343	450,000	449,604	449,621		25		25		449,646		31,697	31,697	15,975	06/20/2028
26986*-AA-1	EAGLE SOLAR, LLC EAGLE SOLAR, LLC 4.820% 12/31/42		12/31/2019	Redemption 100.0000		838,844	838,844	838,844	838,844						838,844				41,730	12/31/2042
28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.670% 11/30/35		10/18/2019	Redemption 100.0000		4,263,999	4,263,999	4,263,999	4,263,999						4,263,999				499,691	11/30/2035
28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.670% 11/30/35		10/30/2019	Tax Free Exchange		3,760,501	3,760,501	3,760,501	3,760,501						3,760,501				249,658	11/30/2035
283677-AW-2	EL PASO ELECTRIC COMPANY CALL @ MAKE WHOLE + 25BP 6.000% 05/15/35		07/02/2019	MILLENIUM ADVISORS		373,637	309,000	310,098	309,818		(15)		(15)		309,803		63,834	63,834	11,845	05/15/2035
28370T-AE-9	EL PASO PIPELINE PART OP 5% Due 10/1/2021 A01 5.000% 10/01/21		05/15/2019	MORGAN STANLEY		2,085,020	2,000,000	2,198,395	2,109,238		(16,021)		(16,021)		2,093,217		(8,197)	(8,197)	62,778	10/01/2021
288547-AD-4	ELAT 2007-2 Flt % Due 5/25/2037 Mo-25 2.892% 05/25/37		04/15/2019	MORGAN STANLEY		10,012,500	10,000,000	8,675,000	9,474,108		50,511		50,511		9,524,619		487,881	487,881	112,148	05/25/2037

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

1	2	3	4	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
29103D-AM-8	EMERA US FINANCE LP BASIC 4.750% 06/15/46		05/20/2019	JEFFERIES & COMPANY INC.		9,025,544	8,800,000	9,630,896	9,614,082		(6,495)		(6,495)		9,607,587		(582,043)	(582,043)	182,294	06/15/2046
292480-AK-6	ENABLE MIDSTREAM PARTNER 4.400% 03/15/27		08/01/2019	Various		29,774,706	30,100,000	30,513,225	30,470,300		(16,148)		(16,148)		30,454,152		(679,446)	(679,446)	909,321	03/15/2027
292480-AL-4	ENABLE MIDSTREAM PARTNER BASIC 4.950% 05/15/28		08/06/2019	Various		19,028,479	18,450,000	18,312,373	18,319,222		4,348		4,348		18,323,569		704,909	704,909	520,895	05/15/2028
29252B-AA-7	ENBRIDGE PIPELINES (SOUTHERN L SENIOR NOTES 3.980% 06/30/40		03/27/2019	STONECASTLE SECURITIES LLC		15,401,147	15,610,800	15,610,800	15,610,800						15,610,800		(209,653)	(209,653)	150,150	06/30/2040
29256P-AJ-3	ECR 2005-3 2.752% 10/25/35		09/02/2019	Various		7,042,984	7,336,442	6,289,853	6,490,061		39,991		39,991		6,530,052		512,933	512,933	79,651	10/25/2035
29273R-AN-9	ENERGY TRANSFER PARTNERS LP 4.65% Due 6/1/2021 JD1 4.650% 06/01/21		03/12/2019	Various		3,382,750	3,300,000	3,558,027	3,377,554		(5,559)		(5,559)		3,371,994		10,756	10,756	37,445	06/01/2021
29273R-BG-3	ENERGY TRANSFER PARTNERS LP BASIC 4.750% 01/15/26		02/14/2019	UBS WARBURG CONVERTIBLES		1,260,663	1,250,000	1,302,975	1,296,958		(804)		(804)		1,296,153		(35,491)	(35,491)	35,295	01/15/2026
29278N-AE-3	ENERGY TRANSFER PARTNERS BASIC 6.000% 06/15/48		10/17/2019	Various		10,384,288	9,750,000	9,642,750	9,643,653		545		545		9,644,199		740,089	740,089	262,250	06/15/2048
29278N-AF-0	ENERGY TRANSFER PARTNERS BASIC 4.950% 06/15/28		10/17/2019	Various		6,286,540	5,750,000	5,843,724	5,840,936		(6,474)		(6,474)		5,834,462		452,078	452,078	240,178	06/15/2028
29336U-AC-1	ENLINK MIDSTREAM PARTNER 5.6% Due 4/1/2044 A01 5.600% 04/01/44		08/12/2019	BANK OF AMERICA		4,250,000	5,000,000	5,571,650	5,527,039		(6,967)		(6,967)		5,520,073		(1,270,073)	(1,270,073)	243,444	04/01/2044
29364D-AR-1	ENTERGY ARKANSAS INC BASIC 3.050% 06/01/23		05/15/2019	DEUTSCHE BANK		2,018,400	2,000,000	2,054,200	2,041,314		(3,565)		(3,565)		2,037,750		(19,350)	(19,350)	28,128	06/01/2023
29364G-AJ-2	ENTERGY CORP 2.95% Due 9/1/2026 MS1 2.950% 09/01/26		01/24/2019	MORGAN STANLEY		1,019,051	1,100,000	1,097,525	1,098,051		17		17		1,098,068		(79,017)	(79,017)	13,250	09/01/2026
29372E-BV-9	EFF 2016-2 2.130% 07/20/22		09/02/2019	Various		3,473,560	3,487,019	3,479,845	3,481,546		1,806		1,806		3,483,353		(9,793)	(9,793)	21,346	07/20/2022
29372E-BV-9	EFF 2016-2 2.130% 07/20/22		05/20/2019	Paydown		965,205	965,205	961,634	962,464		2,741		2,741		965,205				4,194	07/20/2022
29373F-AB-0	Enterprise Fleet Financing LLC SERIES 20182 CLASS A2 3.140% 02/20/24		10/02/2019	Various		2,889,886	2,870,036	2,863,310	2,863,522		632		632		2,864,154		25,732	25,732	51,028	02/20/2024
29373F-AB-0	Enterprise Fleet Financing LLC SERIES 20182 CLASS A2 3.140% 02/20/24		09/20/2019	Paydown		129,964	129,964	129,659	129,669		295		295		129,964				2,575	02/20/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER 5.1% Due 2/15/2045 FA15 5.100% 02/15/45		08/09/2019	CREDIT SUISSE FIRST BOSTON		583,455	500,000	531,135	529,919		(380)		(380)		529,540		53,915	53,915	25,358	02/15/2045
29379V-BQ-5	ENTERPRISE PRODUCTS OPER BASIC 4.250% 02/15/48		07/18/2019	BARCLAYS		5,680,080	5,600,000	5,592,440	5,592,552		73		73		5,592,626		87,454	87,454	222,794	02/15/2048
29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 2.902% 07/10/49		12/04/2019	Various		4,129,987	4,010,000	4,084,091	4,068,195		(6,946)		(6,946)		4,061,249		68,737	68,737	117,987	07/10/2049
29717P-AN-7	ESSEX PORTFOLIO LP 3 7/8% Due 5/1/2024 MN1 3.875% 05/01/24		01/24/2019	SUNTRUST EQUITABLE		1,400,658	1,400,000	1,476,412	1,455,050		(753)		(753)		1,454,297		(53,639)	(53,639)	13,110	05/01/2024
30161M-AR-4	EXELON GENERATION CO BASIC 3.400% 03/15/22		02/01/2019	KEY BANK		5,456,550	5,500,000	5,609,175	5,583,410		(2,407)		(2,407)		5,581,004		(124,454)	(124,454)	72,722	03/15/2022
30161N-AV-3	PECO ENERGY 4.45% Due 4/15/2046 A015 4.450% 04/15/46		08/12/2019	BARCLAYS		5,374,168	4,700,000	4,741,610	4,741,338		(521)		(521)		4,740,817		633,351	633,351	173,711	04/15/2046
30219G-AP-3	EXPRESS SCRIPTS HOLDING CO. 4.8% Due 7/15/2046 JJ15 4.800% 07/15/46		10/11/2019	Tax Free Exchange		12,814,292	12,100,000	12,848,979	12,825,406		(11,114)		(11,114)		12,814,292				731,647	07/15/2046
30231G-AN-2	EXXON MOBIL CORP BASIC 3.567% 03/06/45		09/19/2019	JANE STREET		536,830	500,000	465,080	465,111		579		579		465,690		71,140	71,140	18,677	03/06/2045
30231G-AR-3	EXXON MOBIL CORP BASIC 2.726% 03/01/23		01/11/2019	MORGAN STANLEY		1,379,406	1,400,000	1,368,346	1,368,607		281		281		1,368,888		10,518	10,518	14,205	03/01/2023
30246Q-CQ-4	FBRSI 2005-5 Flt % Due 11/25/2035 Mo-25 2.497% 11/25/35		04/30/2019	MORGAN STANLEY		13,697,865	14,158,000	9,830,819	11,065,857		148,951		148,951		11,214,808		2,483,057	2,483,057	159,921	11/25/2035
302491-AQ-8	FMC CORP. 5.2% Due 12/15/2019 JD15 5.200% 12/15/19		02/14/2019	MILLENIUM ADVISORS		2,828,868	2,800,000	2,790,573	2,798,888		153		153		2,799,041		29,827	29,827	25,884	12/15/2019
302491-AQ-8	FMC CORP. 5.2% Due 12/15/2019 JD15 5.200% 12/15/19		11/08/2019	Call 100.3392		6,020,352	6,000,000	6,188,825	6,022,980		(20,483)		(20,483)		6,002,498		(2,498)	(2,498)	300,286	12/15/2019
30261K-AN-6	FREMF 2012-K711 3.562% 08/25/45		03/21/2019	Various		4,996,289	5,000,000	5,129,102	5,020,893		(13,437)		(13,437)		5,007,456		(11,167)	(11,167)	55,674	08/25/2045
302635-AA-5	FS INVESTMENT CORP 4% Due 7/15/2019 JJ15 4.000% 07/15/19		07/15/2019	Maturity		9,300,000	9,300,000	9,253,314	9,294,507		5,493		5,493		9,300,000				372,000	07/15/2019
30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES 4.540% 03/31/38		09/30/2019	Redemption 100.0000		402,500	402,500	402,500	402,500						402,500				18,274	03/31/2038
30291E-AE-4	FREMF 2013-K712 3.473% 05/25/45		03/21/2019	Various		9,997,266	10,000,000	10,230,457	10,071,987		(23,367)		(23,367)		10,048,620		(51,354)	(51,354)	106,339	05/25/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30291U-AN-8	FREMF 2014-K714 3.84885% Due 1/25/2047 Mo-1 3.981% 01/25/47		07/19/2019	PIERPONT SECURITIES		945,185	930,000	972,213	948,713		(6,431)		(6,431)		942,282		2,903	2,903	23,380	01/25/2047
30571#-AA-0	FAIRVIEW HEALTH SERVICES SERIES 2015 4.160% 11/15/43		11/15/2019	Redemption 100.0000		447,523	447,523	447,523	447,523						447,523				18,617	11/15/2043
31620M-AK-2	FIDELITY NATIONAL INFO SVCS 3 1/2% Due 4/15/2023 A015 3.500% 04/15/23		02/27/2019	US BANCORP INC		10,650,566	10,700,000	10,066,933	10,315,939		13,592		13,592		10,329,531		321,035	321,035	141,478	04/15/2023
31620M-AM-8	FIDELITY NATIONAL INFO SVCS BASIC 3.875% 06/05/24		02/08/2019	US BANCORP INC		3,714,874	3,700,000	3,877,711	3,850,496		(3,074)		(3,074)		3,847,422		(132,548)	(132,548)	26,684	06/05/2024
31620M-AR-7	FIDELITY NATIONAL INFO SVCS 5% Due 10/15/2025 A015 5.000% 10/15/25		12/09/2019	Various		17,275,009	15,850,000	15,963,448	15,933,874		446		446		15,934,320		1,340,689	1,340,689	511,403	10/15/2025
31620M-AT-3	FIDELITY NATIONAL INFO SVCS BASIC 3.000% 08/15/26		03/05/2019	Various		9,617,944	10,400,000	10,041,568	10,081,717		3,411		3,411		10,085,128		(467,184)	(467,184)	147,067	08/15/2026
31677A-AB-0	FIFTH THIRD BANK 3.85% Due 3/15/2026 MS15 3.850% 03/15/26		02/28/2019	US BANCORP INC		1,695,427	1,700,000	1,758,412	1,750,869		(1,105)		(1,105)		1,749,765		(54,338)	(54,338)	30,725	03/15/2026
31953*-AJ-1	UNION PACIFIC RAILROAD COMPANY SERIES A EQUIPTMENT NOTES 5.470% 05/31/22		07/02/2019	Redemption 100.0000		552,381	552,381	552,381	552,381						552,381				22,661	05/31/2022
31953*-AK-8	UNION PACIFIC RAILROAD COMPANY SERIES B EQUIPTMENT NOTES 5.470% 09/27/22		07/02/2019	Redemption 100.0000		514,285	514,285	514,285	514,285						514,285				21,099	09/27/2022
31953*-AL-6	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU 5.960% 10/15/27		11/15/2019	Redemption 100.0000		223,632	223,632	223,632	223,632						223,632				9,996	10/15/2027
31953*-AM-4	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU 5.960% 10/15/27		11/15/2019	Redemption 100.0000		23,702	23,702	23,702	23,702						23,702				1,080	10/15/2027
31953*-AN-2	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU 5.960% 10/15/27		11/15/2019	Redemption 100.0000		141,734	141,734	141,734	141,734						141,734				6,358	10/15/2027
31953*-AP-7	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU 5.960% 10/15/27		11/15/2019	Redemption 100.0000		56,986	56,986	56,986	56,986						56,986				2,547	10/15/2027
31953*-AQ-5	UNION PACIFIC RAILROAD COMPANY FIRST CHICAGO LEASING CORP EQU 5.960% 10/15/27		11/15/2019	Redemption 100.0000		75,832	75,832	75,832	75,832						75,832				3,390	10/15/2027
31953*-AR-3	UNION PACIFIC RAILROAD COMPANY 5.96% Due 12/13/2027 MN15 5.960% 12/13/27		11/15/2019	Redemption 100.0000		67,801	67,801	67,801	67,801						67,801				3,008	12/13/2027
319963-BN-3	FIRST DATA CORP 5 3/8% Due 8/15/2023 FA15 5.375% 08/15/23		08/03/2019	Call 102.6880		5,134,400	5,000,000	5,067,500	5,024,084		(8,522)		(8,522)		5,015,562		(15,562)	(15,562)	394,192	08/15/2023
32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 2.525% 08/25/34		12/27/2019	Paydown		48,891	48,891	48,070	48,112		779		779		48,891				896	08/25/2034
32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5 2.165% 11/25/35		12/27/2019	Paydown		109,717	109,717	104,506	104,614		5,103		5,103		109,717				2,081	11/25/2035
34417M-AA-5	FOCUS 2017-1A 3.857% 04/30/47		10/30/2019	Paydown		90,000	90,000	90,114	90,065		(65)		(65)		90,000				2,199	04/30/2047
344868-AA-2	FOOTBALL TRUST V 5.35% Due 10/5/2020 Ann-10/5 5.350% 10/05/20		10/05/2019	Redemption 100.0000		3,576,647	3,576,647	3,576,647	3,576,647						3,576,647				311,878	10/05/2020
34528F-AC-2	Ford Credit Auto Owner Trust SERIES 2018A CLASS A2B 1.837% 02/15/21		12/16/2019	Call 100.0000		382,992	382,992	382,992	382,992						382,992				9,244	02/15/2021
34528F-AC-2	Ford Credit Auto Owner Trust SERIES 2018A CLASS A2B 1.837% 02/15/21		11/22/2019	Paydown		11,616,108	11,616,108	11,616,108	11,616,108						11,616,108				141,272	02/15/2021
34528Q-EU-4	FORDF 2014-1 1.55% Due 7/15/2021 Mo-15 1.550% 07/15/21		02/21/2019	BARCLAYS		9,951,563	10,000,000	9,998,277	9,999,679		89		89		9,999,768		(48,205)	(48,205)	30,139	07/15/2021
34530U-AA-9	FORDR 2016-1 2.310% 08/15/27		02/22/2019	TD SECURITIES		4,934,570	5,000,000	5,003,516	5,001,871		(132)		(132)		5,001,740		(67,169)	(67,169)	22,779	08/15/2027
34530Y-AE-3	FORDO 2015-C 1.74% Due 2/15/2021 Mo-15 1.740% 02/15/21		07/15/2019	Various		472,312	472,312	472,367	472,321		(7)		(7)		472,314		(2)	(2)	4,794	02/15/2021
34530Y-AE-3	FORDO 2015-C 1.74% Due 2/15/2021 Mo-15 1.740% 02/15/21		06/15/2019	Paydown		876,888	876,888	876,990	876,904		(17)		(17)		876,888				4,297	02/15/2021
34531B-AA-0	FORDR 2016-2 2.030% 12/15/27		10/01/2019	Various		11,506,563	11,750,000	11,587,188	11,655,914		8,155		8,155		11,664,069		(157,507)	(157,507)	61,802	12/15/2027
34531D-AD-0	Ford Credit Auto Lease Trust SERIES 2017B CLASS A3 2.030% 12/15/20		02/21/2019	LLOYDS		3,981,406	4,000,000	3,999,826	3,999,922		10		10		3,999,932		(18,526)	(18,526)	9,022	12/15/2020
34531L-AD-2	Ford Credit Auto Lease Trust SERIES 2018B CLASS A3 3.190% 12/15/21		06/13/2019	WELLS FARGO SECURITIES LLC		2,017,813	2,000,000	1,999,831	1,999,853		41		41		1,999,894		17,918	17,918	32,255	12/15/2021
345397-VU-4	FORD MOTOR CREDIT CO 5 7/8% Due 8/2/2021 FA2 5.875% 08/02/21		07/08/2019	Various		19,652,120	19,000,000	21,285,200	19,754,484		(70,103)		(70,103)		19,684,381		(32,261)	(32,261)	741,719	08/02/2021

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

1	2	3	4	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
345397-WK-5	FORD MOTOR CREDIT CO 4 3/8% Due 8/6/2023 FA6 4.375% 08/06/23		04/04/2019	Various		13,491,330	14,000,000	14,088,900	14,079,353		(3,147)		(3,147)		14,076,206		(584,876)	(584,876)	369,201	08/06/2023
345397-YL-1	FORD MOTOR CREDIT CO 3.339% 03/28/22		01/28/2019	GOLDMAN SACHS		14,031,450	15,000,000	15,092,300	15,062,525		(1,510)		(1,510)		15,061,016		(1,029,566)	(1,029,566)	169,733	03/28/2022
350910-AN-5	FOUR TIMES SQUARE TRUST 5.401% Due 12/13/2028 Mo-11 5.401% 12/13/28		12/11/2019	Paydown		228,920	228,920	230,243	229,168		(248)		(248)		228,920				6,738	12/13/2028
35877#-AA-0	FRISCO HQ OPERATIONS LLC FRISCO HQ OPERATIONS LLC 4.130% 12/15/37		12/15/2019	Redemption 100.0000		710,659	710,659	710,659	710,659						710,659				22,088	12/15/2037
35906A-AL-2	FRONTIER COMMUNICATIONS 9 1/4% Due 7/1/2021 JJ1 9.250% 07/01/21		05/01/2019	MARKET AXESS		346,752	400,000	412,000	406,447		(803)		(803)		405,645		(58,893)	(58,893)	31,039	07/01/2021
36192H-AA-2	GSMS 2012-ALOH 3.551% Due 4/10/2034 Mo-1 3.551% 04/10/34		10/02/2019	BANK OF AMERICA		1,236,844	1,200,000	1,205,344	1,204,857		(1,311)		(1,311)		1,203,545		33,298	33,298	35,865	04/10/2034
36192K-AT-4	GSMS 2012-GCJ7 3.377% Due 5/10/2045 Mo-1 3.377% 05/10/45		09/02/2019	Various		4,251,628	4,229,983	4,314,531	4,246,268		(686)		(686)		4,245,581		6,047	6,047	26,189	05/10/2045
36192K-AT-4	GSMS 2012-GCJ7 3.377% Due 5/10/2045 Mo-1 3.377% 05/10/45		02/01/2019	Paydown		353,143	353,143	360,202	354,502		(1,360)		(1,360)		353,143				1,988	05/10/2045
36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1 4.257% 10/25/33		12/01/2019	Paydown		91,109	91,109	92,720	92,537		(1,428)		(1,428)		91,109				1,882	10/25/2033
36242D-2B-8	GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25 2.767% 04/25/35		12/26/2019	Paydown		238,339	238,339	192,012	212,365		25,974		25,974		238,339				7,207	04/25/2035
36242D-5W-9	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1 5.500% 06/25/35		12/01/2019	Paydown		117,637	117,637	117,343	117,343		294		294		117,637				3,983	06/25/2035
36242D-7X-5	GSAMP 2005-AHL 5.73548% Due 6/25/2035 Mo-1 5.745% 06/25/35		12/01/2019	Paydown		158,559	158,559	153,152	153,415		5,144		5,144		158,559				5,301	06/25/2035
36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 5.000% 05/25/43		11/01/2019	Paydown		26,609	26,609	27,303	26,661		(51)		(51)		26,609				365	05/25/2043
36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1 5.000% 09/25/34		12/01/2019	Paydown		71,605	71,605	74,050	73,711		(2,106)		(2,106)		71,605				1,772	09/25/2034
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34		09/01/2019	JANNEY MONTGOMERY/SCOTT		2,118,242	2,160,353	2,118,242	2,128,727		(10,485)		(10,485)		2,118,242				350	09/25/2034
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34		09/01/2019	Paydown		(478,682)	(478,682)	(469,352)	(478,682)						(478,682)					09/25/2034
36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 5.000% 12/25/34		12/01/2019	Paydown		39,086	39,086	38,573	38,626		460		460		39,086				1,171	12/25/2034
36242D-RF-2	GSAMP 2005-AHL 5 1/2% Due 1/25/2020 Mo-1 5.500% 01/25/20		05/01/2019	Paydown		69,166	69,166	70,954	69,392		(226)		(226)		69,166				59,590	01/25/2020
36248G-AD-2	GSMS 2013-GC16 4.271% Due 11/10/2046 Mo-1 4.271% 11/10/46		02/01/2019	Various		10,461,719	10,000,000	11,028,711	10,593,963		(11,254)		(11,254)		10,582,710		(120,991)	(120,991)	75,929	11/10/2046
36253W-AE-7	GMALT 2017-1 2.260% 08/20/20		02/22/2019	WELLS FARGO SECURITIES LLC		3,984,531	4,000,000	3,999,568	3,999,867		27		27		3,999,894		(15,363)	(15,363)	16,573	08/20/2020
36254M-AC-2	GM Financial Securitized Term SERIES 20173A CLASS A2B 1.875% 09/16/20		07/16/2019	Call 100.0000		292,464	292,464	292,510	292,496		(10)		(10)		292,486		(22)	(22)	4,411	09/16/2020
36254M-AC-2	GM Financial Securitized Term SERIES 20173A CLASS A2B 1.875% 09/16/20		06/16/2019	Paydown		5,998,077	5,998,077	5,999,014	5,998,738		(661)		(661)		5,998,077				45,657	09/16/2020
36804*-AA-0	GATX CORP 2009-1 PASS THROUGH 8% Due 1/2/2024 JJ2 8.000% 01/02/24		07/02/2019	Redemption 100.0000		764,185	764,185	764,185	764,185						764,185				49,221	01/02/2024
369550-AU-2	GENERAL DYNAMICS CORP 2 1/4% Due 11/15/2022 MN15 2.250% 11/15/22		01/11/2019	SUSQUEHANNA		1,257,763	1,300,000	1,254,253	1,254,654		432		432		1,255,086		2,677	2,677	4,875	11/15/2022
369550-BE-7	GENERAL DYNAMICS CORP BASIC 3.000% 05/11/21		02/14/2019	WELLS FARGO SECURITIES LLC		1,303,861	1,300,000	1,298,726	1,298,746		75		75		1,298,822		5,039	5,039	10,617	05/11/2021
369604-BH-5	GENERAL ELECTRIC 4 1/2% Due 3/11/2044 MS11 4.500% 03/11/44		02/25/2019	Various		24,822,794	28,500,000	28,207,010	28,207,313		425		425		28,207,738		(3,384,944)	(3,384,944)	551,688	03/11/2044
36962G-3P-7	GENERAL ELECTRIC CO 5 7/8% Due 1/14/2038 JJ14 5.875% 01/14/38		02/15/2019	Various		507,908	500,000	652,590	642,053		(586)		(586)		641,467		(133,560)	(133,560)	16,972	01/14/2038
36962G-4Y-7	GENERAL ELECTRIC CO 4 5/8% Due 1/7/2021 JJ7 4.625% 01/07/21		08/16/2019	Various		4,065,834	4,000,000	4,174,280	4,043,107		(7,878)		(7,878)		4,035,229		30,605	30,605	159,498	01/07/2021
36962G-6S-8	GENERAL ELECTRIC CO 3.1% Due 1/9/2023 JJ9 3.100% 01/09/23		12/04/2019	Various		19,903,869	19,700,000	19,029,240	19,270,655		76,978		76,978		19,347,633		556,236	556,236	801,979	01/09/2023
36962G-7K-4	GENERAL ELECTRIC CO 3.45% Due 5/15/2024 MN15 3.450% 05/15/24		02/27/2019	Various		24,421,050	25,000,000	25,005,250	25,003,588		(86)		(86)		25,003,502		(582,452)	(582,452)	231,917	05/15/2024

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1	2	3	4	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
370334-CF-9	GENERAL MILLS INC BASIC 4.000% 04/17/25		01/24/2019	Various		8,009,200	8,000,000	8,037,000	8,033,644		(362)		(362)		8,033,282		(24,082)	(24,082)	89,778	04/17/2025
370334-CG-7	GENERAL MILLS INC BASIC 4.200% 04/17/28		08/12/2019	US BANCORP INC		1,110,050	1,000,000	1,010,330	1,009,713		(555)		(555)		1,009,158		100,892	100,892	34,650	04/17/2028
370334-CJ-1	GENERAL MILLS INC BASIC 4.700% 04/17/48		11/18/2019	J.P. MORGAN		8,942,008	7,600,000	7,745,540	7,743,851		(2,193)		(2,193)		7,741,658		1,200,350	1,200,350	389,943	04/17/2048
37045X-BG-0	GENERAL MOTORS FINL CO 5 1/4% Due 3/1/2026 MS1 5.250% 03/01/26		03/29/2019	Various		14,337,870	14,000,000	15,440,520	15,127,148		(31,757)		(31,757)		15,095,391		(757,521)	(757,521)	408,990	03/01/2026
373334-JW-2	GEORGIA POWER CO 4.3% Due 3/15/2042 MS15 4.300% 03/15/42		03/12/2019	MITSUBISHI SECURITIES		10,254,666	10,700,000	11,207,785	11,174,450		(2,523)		(2,523)		11,171,928		(917,262)	(917,262)	228,772	03/15/2042
375558-BB-8	GILEAD SCIENCES INC 2.55% Due 9/1/2020 MS1 2.550% 09/01/20		10/02/2019	BANK OF AMERICA		2,007,560	2,000,000	1,977,440	1,982,174		7,999		7,999		1,990,173		17,387	17,387	55,675	09/01/2020
38013B-AD-2	GM Financial Automobile Leasin SERIES 20173 CLASS A3 2.010% 11/20/20		02/22/2019	CITICORP SECURITIES		8,962,031	9,000,000	8,999,553	8,999,834		35		35		8,999,869		(37,838)	(37,838)	33,165	11/20/2020
38013B-AD-2	GM Financial Automobile Leasin SERIES 20173 CLASS A3 2.010% 11/20/20		12/20/2019	Call 100.0000		34,173	34,173	33,881	33,934		225		225		34,159		14	14	687	11/20/2020
38013B-AD-2	GM Financial Automobile Leasin SERIES 20173 CLASS A3 2.010% 11/20/20		12/20/2019	Paydown		465,827	465,827	461,842	462,572		3,255		3,255		465,827				6,346	11/20/2020
38141G-WB-6	GOLDMAN SACHS GROUP INC 3.850% 01/26/27		11/13/2019	Various		8,224,459	7,850,000	7,907,325	7,898,736		(4,501)		(4,501)		7,894,235		330,224	330,224	338,442	01/26/2027
38141G-WC-4	GOLDMAN SACHS GROUP INC BASIC 3.000% 04/26/22		10/01/2019	SMBC NIKKO SECURITIES		758,813	750,000	746,378	747,138		626		626		747,763		11,049	11,049	21,063	04/26/2022
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		08/01/2019	CITICORP SECURITIES		32,649,435	31,500,000	31,280,090	31,270,182		11,636		11,636		31,281,818		1,367,617	1,367,617	775,110	06/05/2028
38141G-WV-2	GOLDMAN SACHS GROUP INC BASIC 3.814% 04/23/29		10/02/2019	Various		2,097,190	2,000,000	2,008,500	2,008,097		(468)		(468)		2,007,629		89,561	89,561	62,878	04/23/2029
38143U-8H-7	GOLDMAN SACHS GROUP INC 3 3/4% Due 2/25/2026 FA25 3.750% 02/25/26		11/13/2019	Various		15,819,450	15,000,000	15,768,873	15,598,808		(68,826)		(68,826)		15,529,982		289,468	289,468	687,500	02/25/2026
38406H-AA-0	GRCE 2014-GRCE 3.3687% Due 6/10/2028 Mo-1 3.369% 06/10/28		08/06/2019	Various		8,150,625	8,000,000	8,275,000	8,104,444		(26,745)		(26,745)		8,077,699		72,926	72,926	184,904	06/10/2028
38406H-AE-2	GRCE 2014-GRCE 3.52% Due 6/10/2028 Mo-1 3.520% 06/10/28		09/27/2019	Various		7,102,813	7,000,000	7,207,806	7,074,195		(24,055)		(24,055)		7,050,140		52,673	52,673	205,333	06/10/2028
387328-A#-4	GRANITE CONSTRUCTION INC. SENIOR SECURED NOTE 6.110% 12/12/19		07/29/2019	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				205,696	12/12/2019
39121J-A*-1	GREAT RIVER ENERGY FIRST MORTGAGE BONDS SERIES 20 5.810% 07/01/21		07/01/2019	Redemption 100.0000		2,511,628	2,511,628	2,511,628	2,511,628						2,511,628				145,926	07/01/2021
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 BASIC 4.047% 05/17/28		03/05/2019	Various		2,259,356	2,200,000	2,200,000	2,200,000						2,200,000		59,356	59,356	27,205	05/17/2028
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 BASIC 4.047% 05/17/28		05/17/2019	Redemption 100.0000																05/17/2028
39839#-AC-5	GRIFFITH FOODS SENIOR NOTES 5.550% 12/20/20		12/20/2019	Redemption 100.0000		266,667	266,667	266,667	266,667						266,667				14,800	12/20/2020
40430H-AJ-7	HASC 2006-OPT1 SERIES 2005NC1 CLASS M3 2.759% 07/25/35		05/14/2019	Various		6,114,240	6,336,000	5,995,440	6,012,685		5,845		5,845		6,018,529		95,711	95,711	85,736	07/25/2035
40430H-EC-8	HASC 2006-OPT1 SERIES 20060PT2 CLASS M3 2.215% 01/25/36		09/04/2019	Various		1,062,825	1,110,000	1,057,275	1,060,337		2,437		2,437		1,062,774		51	51	22,261	01/25/2036
40430H-FN-3	HASC 2006-OPT1 SERIES 20060PT3 CLASS M1 2.135% 02/25/36		09/02/2019	Various		4,342,329	4,535,069	4,274,303	4,291,999		6,472		6,472		4,298,471		43,857	43,857	45,594	02/25/2036
40430H-FN-3	HASC 2006-OPT1 SERIES 20060PT3 CLASS M1 2.135% 02/25/36		03/26/2019	Paydown		51,765	51,765	48,788	48,990		2,774		2,774		51,765				274	02/25/2036
40430K-AH-4	HSI Asset Securitization Corpo SERIES 20060PT4 CLASS M1 2.115% 03/25/36		09/06/2019	BANK OF AMERICA		1,330,768	1,500,000	1,203,750	1,216,867		11,964		11,964		1,228,831		101,937	101,937	27,183	03/25/2036
406216-BA-8	HALLIBURTON CO 4 1/2% Due 11/15/2041 MN15 4.500% 11/15/41		10/16/2019	GOLDMAN SACHS		4,362,330	4,200,000	4,180,554	4,182,159		363		363		4,182,522		179,808	179,808	174,825	11/15/2041
406216-BG-5	HALLIBURTON CO 3.8% Due 11/15/2025 MN15 3.800% 11/15/25		03/12/2019	BARCLAYS		5,361,162	5,300,000	5,411,300	5,383,074		(2,264)		(2,264)		5,380,810		(19,648)	(19,648)	66,574	11/15/2025
406216-BK-6	HALLIBURTON CO 5% Due 11/15/2045 MN15 5.000% 11/15/45		04/30/2019	CITICORP SECURITIES		11,197,036	10,485,000	12,095,706	12,065,920		(11,373)		(11,373)		12,054,547		(857,511)	(857,511)	243,194	11/15/2045
410345-AJ-1	HANES BRANDS INC 4 5/8% Due 5/15/2024 MN15 4.625% 05/15/24		03/20/2019	BANK OF AMERICA		5,483,125	5,500,000	5,490,625	5,491,646		291		291		5,491,938		(8,813)	(8,813)	89,352	05/15/2024
41161P-SM-6	HarborView Mortgage Loan Trust SERIES 20059 CLASS 2A1C 2.230% 06/20/35		09/10/2019	CITICORP SECURITIES		557,831	563,465	559,239	559,468		107		107		559,574		(1,744)	(1,744)	12,783	06/20/2035

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
41161P-SM-6	HarborView Mortgage Loan Trust SERIES 20059 CLASS 2A1C 2.230% 06/20/35		08/22/2019	Paydown		48,978	48,978	48,611	48,631		348		348		48,978				690	06/20/2035
412822-AE-8	HARLEY DAVIDSON 4 5/8% Due 7/28/2045 JJ28 4.625% 07/28/45		10/29/2019	UBS WARBURG CONVERTIBLES		3,044,220	3,000,000	3,166,470	3,159,713		(2,845)		(2,845)		3,156,868		(112,648)	(112,648)	174,594	07/28/2045
413875-AR-6	HARRIS CORP 3.832% Due 4/27/2025 A027 3.832% 04/27/25		02/14/2019	Various		2,655,988	2,650,000	2,761,512	2,740,799		(1,707)		(1,707)		2,739,092		(83,105)	(83,105)	30,826	04/27/2025
41781#-AA-3	HARVEY STONE, LLC SENIOR SECURED NOTES 4.910% 04/15/26		12/30/2019	Redemption 100.0000		1,297,046	1,297,046	1,297,046	1,297,046						1,297,046				48,166	04/15/2026
418056-AV-9	HASBRO INC BASIC 3.500% 09/15/27		08/27/2019	BARCLAYS		3,759,977	3,700,000	3,695,338	3,695,862		272		272		3,696,134		63,843	63,843	123,744	09/15/2027
42280#-AE-9	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22		12/21/2019	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				56,875	12/21/2022
427866-AU-2	HERSHEY FOODS CORP 3.2% Due 8/21/2025 FA21 3.200% 08/21/25		05/07/2019	WELLS FARGO SECURITIES LLC		12,858,930	12,600,000	12,562,578	12,573,845		1,265		1,265		12,575,110		283,820	283,820	288,960	08/21/2025
427866-AX-6	HERSHEY FOODS CORP BASIC 2.300% 08/15/26		03/21/2019	MARKET AXESS		661,479	700,000	640,171	640,421		1,611		1,611		642,032		19,447	19,447	9,839	08/15/2026
428040-CT-4	HERTZ CORP BASIC 7.625% 06/01/22		01/30/2019	Various		5,234,215	5,300,000	5,512,000	5,452,501		(4,214)		(4,214)		5,448,287		(214,072)	(214,072)	62,488	06/01/2022
437076-BK-7	HOME DEPOT INC 3.35% Due 9/15/2025 MS15 3.350% 09/15/25		02/14/2019	DAIWA CAPITAL MARKETS		3,045,210	3,000,000	2,995,710	2,996,969		54		54		2,997,023		48,187	48,187	42,992	09/15/2025
437076-BS-0	HOME DEPOT INC BASIC 3.900% 06/15/47		02/14/2019	JEFFERIES & COMPANY INC.		588,066	600,000	634,230	633,523		(94)		(94)		633,429		(45,363)	(45,363)	4,160	06/15/2047
437084-LQ-7	HEAT 2005-4 Flt % Due 10/25/2035 Mo-25 2.767% 10/25/35		04/23/2019	PIPELINE TRADING SYSTEMS		6,020,625	6,000,000	5,242,500	5,788,461		37,946		37,946		5,826,407		194,218	194,218	62,961	10/25/2035
43710X-AC-2	HELT 2007-FRE1 1.952% 04/25/37		11/25/2019	Various		63,144	63,144	59,671	60,940		632		632		61,572		1,572	1,572	1,454	04/25/2037
43710X-AC-2	HELT 2007-FRE1 1.952% 04/25/37		10/26/2019	Paydown		7,113,571	7,113,571	6,722,325	6,865,303		248,268		248,268		7,113,571				100,773	04/25/2037
43739E-BL-0	HMBT 2005-3 Flt % Due 7/25/2035 Mo-25 2.232% 07/25/35		04/23/2019	CITICORP SECURITIES		16,114,066	16,264,000	12,910,978	14,181,180		140,175		140,175		14,321,355		1,792,712	1,792,712	171,208	07/25/2035
44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31 4.410% 05/23/33		12/02/2019	Redemption 100.0000		719,947	719,947	715,849	715,931		4,016		4,016		719,947				20,403	05/23/2033
44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		11/30/2019	Redemption 100.0000		34,805	34,805	34,805	34,805						34,805				966	11/30/2032
44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		12/01/2019	Redemption 100.0000		26,562	26,562	26,562	26,562						26,562				737	11/30/2032
44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32		12/01/2019	Redemption 100.0000		152,348	152,348	152,348	152,348						152,348				4,228	11/30/2032
444859-BE-1	HUMANA INC 4.950% 10/01/44		10/29/2019	GOLDMAN SACHS		10,569,543	9,300,000	9,830,139	9,813,756		(9,347)		(9,347)		9,804,409		765,134	765,134	498,713	10/01/2044
446150-AM-6	HUNTINGTON BANCSHARES INC BASIC 4.000% 05/15/25		04/11/2019	Various		1,033,190	1,000,000	996,860	997,107		98		98		997,206		35,984	35,984	14,944	05/15/2025
44701Q-AZ-5	HUNTSMAN INTERNATIONAL 4 7/8% Due 11/15/2020 MN15 4.875% 11/15/20		03/27/2019	Call 103.2775		1,032,775	1,000,000	980,100	991,408		1,050		1,050		992,458		7,542	7,542	50,650	11/15/2020
44891M-AD-3	Hyundai Auto Lease Securitizat SERIES 2016A CLASS A3 1.600% 07/15/19		07/01/2019	DIRECT - 1																07/15/2019
44919*-AC-2	I 595 EXPRESS, LLC NOTES 3.310% 12/31/31		09/30/2019	Redemption 100.0000		664,962	664,962	664,963	664,963						664,962				11,002	12/31/2031
45071K-BM-5	IXIS 2005-HE2 Flt % Due 9/25/2035 Mo-25 2.722% 09/25/35		12/25/2019	Paydown		480,823	480,823	451,823	480,823						480,823				8,334	09/25/2035
45254N-KF-3	IMM 2004-7 Flt % Due 11/25/2034 Mo-25 2.532% 11/25/34		12/25/2019	Paydown		773,228	773,228	737,471	744,274		28,954		28,954		773,228				14,461	11/25/2034
45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2 2.005% 11/25/36		12/27/2019	Paydown		159,311	193,290	160,430	153,270		34,514		34,514		187,784		(28,473)	(28,473)	2,648	11/25/2036
456606-HV-7	INABS 2005-C Flt % Due 10/25/2035 Mo-25 2.292% 10/25/35		04/16/2019	MORGAN STANLEY		21,512,671	21,937,714	17,615,811	20,006,799		213,783		213,783		20,220,582		1,292,089	1,292,089	206,499	10/25/2035
45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34		12/01/2019	Paydown		96,870	96,870	53,279	57,544		39,326		39,326		96,870				2,879	05/25/2034
45660N-VH-5	RAST 2004-A2 5 3/4% Due 11/25/2033 Mo-1 5.750% 11/25/33		12/01/2019	Paydown		89,797	89,797	91,817	91,293		(1,496)		(1,496)		89,797				2,831	11/25/2033
460146-CP-6	INTERNATIONAL PAPER CO. BASIC 3.000% 02/15/27		05/21/2019	Various		6,703,140	7,000,000	6,427,260	6,469,001		21,493		21,493		6,490,494		212,646	212,646	160,417	02/15/2027
460146-CS-0	INTERNATIONAL PAPER CO. BASIC 4.350% 08/15/48		05/14/2019	BARCLAYS		11,869,663	13,000,000	13,423,640	13,416,350		(2,803)		(2,803)		13,413,547		(1,543,884)	(1,543,884)	425,696	08/15/2048

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
46247@-AA-2	IOWA INTERSTATE RAILROAD, LTDS SENIOR SECURED NOTES 4.530% 01/28/28		01/28/2019	Redemption 100.0000		1,667,000	1,667,000	1,667,000	1,667,000						1,667,000				37,758	01/28/2028
46361T-AC-6	ICOT 2013-IRV SERIES 2013IRV CLASS A2 3.279% 05/15/48		03/21/2019	Various		6,080,156	6,000,000	6,175,781	6,133,131		(6,636)		(6,636)		6,126,495		(46,339)	(46,339)	55,753	05/15/2048
466247-HE-6	JPMMT 2005-S2 2A15 Adj % Due 12/25/2034 Mo-1 3.828% 12/25/34		12/01/2019	Paydown		116,757	116,757	103,622	105,200		11,557		11,557		116,757				2,343	12/25/2034
466247-HP-1	JPMMT 2005-S2 2A15 4 3/4% Due 11/25/2019 Mo-1 4.750% 02/25/20		10/01/2019	Paydown		60,859	60,859	61,782	60,921		(62)		(62)		60,859				888	02/25/2020
466247-K7-7	JPMMT 2005-S2 2A15 Adj % Due 11/25/2033 Mo-1 4.094% 11/25/33		12/01/2019	Paydown		313,959	313,959	313,347	313,349		609		609		313,959				7,259	11/25/2033
466247-LZ-4	JPMMT 2005-S2 2A15 Adj % Due 2/25/2035 Mo-1 4.645% 02/25/35		12/01/2019	Paydown		131,974	131,974	130,502	130,458		1,516		1,516		131,974				3,148	02/25/2035
466247-QA-4	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1 4.048% 06/25/35		12/01/2019	Paydown		926,541	926,541	923,067	923,219		3,322		3,322		926,541				20,533	06/25/2035
466247-QY-2	JPMMT 2005-S2 2A15 Adj % Due 6/25/2035 Mo-1 4.245% 06/25/35		12/01/2019	Paydown		410,736	410,736	406,197	408,007		2,729		2,729		410,736				12,237	06/25/2035
46625H-JH-4	JP MORGAN CHASE & CO 3.2% Due 1/25/2023 JJ25 3.200% 01/25/23		05/31/2019	J.P. MORGAN		18,785,640	18,500,000	17,637,715	18,081,321		40,859		40,859		18,122,179		663,461	663,461	508,133	01/25/2023
46625H-KC-3	JP MORGAN CHASE & CO 3 1/8% Due 1/23/2025 JJ23 3.125% 01/23/25		04/12/2019	US BANCORP INC		3,694,080	3,700,000	3,691,786	3,694,719		232		232		3,694,951		(871)	(871)	84,470	01/23/2025
46625H-QW-3	JP MORGAN CHASE & CO 3.3% Due 4/1/2026 AO1 3.300% 04/01/26		04/11/2019	HSBC SECURITIES INC.		1,508,925	1,500,000	1,539,240	1,530,542		(1,135)		(1,135)		1,529,407		(20,482)	(20,482)	26,675	04/01/2026
46625H-RV-4	JP MORGAN CHASE & CO 2.95% Due 10/1/2026 AO1 2.950% 10/01/26		02/22/2019	NOMURA SECURITIES INTERNATIONA		25,776,090	27,000,000	26,977,240	26,981,547		324		324		26,981,871		(1,205,781)	(1,205,781)	320,813	10/01/2026
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		04/11/2019	HSBC SECURITIES INC.		508,945	500,000	510,645	509,251		(288)		(288)		508,963		(18)	(18)	13,342	02/01/2028
46627S-AA-2	JPALT 2007-S1 Flt % Due 4/25/2047 Mo-25 2.072% 04/25/47		04/29/2019	CITICORP SECURITIES		4,767,465	4,886,575	4,410,134	4,454,114		7,185		7,185		4,461,300		306,165	306,165	47,874	04/25/2047
46627S-AA-2	JPALT 2007-S1 Flt % Due 4/25/2047 Mo-25 2.072% 04/25/47		04/25/2019	Paydown		219,093	219,093	197,732	199,704		19,390		19,390		219,093				1,377	04/25/2047
46630G-AS-4	JPMMT 2007-A1 Adj % Due 7/25/2035 Mo-1 4.405% 07/25/35		12/01/2019	Paydown		638,414	638,414	641,121	640,345		(1,931)		(1,931)		638,414				14,004	07/25/2035
46634S-AC-9	JPMCC 2012-C6 3.5074% Due 5/15/2045 Mo-1 3.507% 05/15/45		02/05/2019	Various		13,994,353	13,847,227	14,350,389	14,064,652		(2,729)		(2,729)		14,061,923		(67,570)	(67,570)	114,852	05/15/2045
46634S-AC-9	JPMCC 2012-C6 3.5074% Due 5/15/2045 Mo-1 3.507% 05/15/45		01/10/2019	Paydown		1,304,329	1,304,329	1,351,724	1,324,809		(20,480)		(20,480)		1,304,329				6,244	05/15/2045
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1 4.171% 08/15/46		12/01/2019	Paydown		6,913,504	6,913,504	7,200,020	6,962,669		(49,165)		(49,165)		6,913,504				314,139	08/15/2046
46637T-AA-8	JPMCC 2012-WLDN 3.9054% Due 5/5/2030 Mo-1 3.905% 05/05/30		09/02/2019	Various		10,866,875	10,718,655	11,384,384	11,088,062		(15,044)		(15,044)		11,073,017		(206,142)	(206,142)	97,727	05/05/2030
46637T-AA-8	JPMCC 2012-WLDN 3.9054% Due 5/5/2030 Mo-1 3.905% 05/05/30		02/01/2019	Paydown		41,172	41,172	43,729	42,591		(1,419)		(1,419)		41,172				201	05/05/2030
46637Y-AA-7	JPMCC 2012-HSBC 3.0934% Due 7/5/2032 Mo-1 3.093% 07/05/32		12/01/2019	Paydown		260,281	260,281	257,186	259,157		1,125		1,125		260,281				4,379	07/05/2032
46639N-AQ-4	JPMBB 2013-C12 3.6637% Due 7/15/2045 Mo-1 3.664% 07/15/45		02/04/2019	Various		9,162,070	9,000,000	9,269,964	9,123,582		(2,801)		(2,801)		9,120,781		41,289	41,289	59,535	07/15/2045
46646G-AA-5	JPMCC 2016-NINE 2.8541% Due 10/6/2038 Mo-1 2.854% 10/06/38		03/04/2019	BANK OF AMERICA		11,537,813	12,000,000	12,246,096	12,194,741		(4,400)		(4,400)		12,190,341		(652,528)	(652,528)	90,538	10/06/2038
46647P-AF-3	JPMORGAN CHASE & CO BASIC 3.540% 05/01/28		04/11/2019	J.P. MORGAN		12,203,294	12,200,000	12,410,450	12,389,581		(5,727)		(5,727)		12,383,854		(180,560)	(180,560)	196,745	05/01/2028
46647P-AJ-5	JPMORGAN CHASE & CO BASIC 3.882% 07/24/38		11/13/2019	J.P. MORGAN		1,083,230	1,000,000	1,007,080	1,006,732		(222)		(222)		1,006,511		76,719	76,719	50,790	07/24/2038
46647P-AN-6	JPMORGAN CHASE & CO BASIC 3.897% 01/23/49		01/23/2019	J.P. MORGAN		21,607,072	23,900,000	21,928,546	21,941,168		1,360		1,360		21,942,528		(335,456)	(335,456)	448,133	01/23/2049
46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED 3.440% 04/13/27		12/13/2019	Redemption 100.0000		1,451,213	1,451,213	1,451,213	1,451,213						1,451,213				27,183	04/13/2027
47760Q-AA-1	SERIES 20171A CLASS A2I 3.610% 07/30/47		10/07/2019	Paydown		50,000	50,000	50,000	50,000						50,000				1,135	07/30/2047
48121@-AB-7	JRD HOLDINGS LLC SENIOR NOTES 4.650% 04/30/27		04/30/2019	Redemption 100.0000		2,454,545	2,454,545	2,454,545	2,454,545						2,454,545				57,068	04/30/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48121E-AD-3	JRD HOLDINGS LLC 4.13% Due 3/27/2024 MS27 4.130% 03/27/24		03/27/2019	Redemption 100.0000		1,001,000	1,001,000	1,001,000	1,001,000						1,001,000				20,671	03/27/2024
48248N-AA-8	KKR GROUP FINANCE CO 6 3/8% Due 9/29/2020 MS29 6.375% 09/29/20		07/31/2019	Call 104.4214		10,442,143	10,000,000	10,106,300	10,023,499		(7,586)		(7,586)		10,015,914		(15,914)	(15,914)	976,935	09/29/2020
49238#-AA-5	KERR-MCGEE BOOMVANG PLATFORM WILMINGTON TRUST II 2002-2 7.370% 01/30/19		01/30/2019	Redemption 100.0000		16,772	16,772	16,772	16,772						16,772				618	01/30/2019
49238#-AB-3	KERR-MCGEE BOOMVANG PLATFORM WILMINGTON TRUST IV TRUST 2002 7.370% 01/30/19		01/30/2019	Redemption 100.0000		13,239	13,239	13,239	13,239						13,239				488	01/30/2019
492386-AT-4	KERR-MCGEE CORP BASIC 7.875% 09/15/31		09/18/2019	Tax Free Exchange		483,217	400,000	486,788	486,624		(3,407)		(3,407)		483,217				32,163	09/15/2031
492386-AU-1	KERR-MCGEE CORP BASIC 6.950% 07/01/24		09/18/2019	Tax Free Exchange		440,033	400,000	445,556	445,305		(5,272)		(5,272)		440,033				34,146	07/01/2024
49239@-AA-6	KERR-MCGEE/GUNNISON 6.72% Due 1/30/2020 JJ30 6.720% 01/30/20		01/30/2019	Redemption 100.0000		992,709	992,709	992,709	992,709						992,709				33,355	01/30/2020
49427R-AJ-1	KILROY REALTY LP 3.8% Due 1/15/2023 JJ15 3.800% 01/15/23		03/06/2019	Various		2,717,688	2,700,000	2,792,667	2,740,585		(1,786)		(1,786)		2,738,799		(21,111)	(21,111)	65,518	01/15/2023
49427R-AK-8	KILROY REALTY LP 4 1/4% Due 8/15/2029 FA15 4.250% 08/15/29		10/24/2019	US BANCORP INC		981,693	900,000	889,938	892,256		483		483		892,739		88,954	88,954	46,006	08/15/2029
49446R-AU-3	KIMCO REALTY BASIC 3.300% 02/01/25		02/25/2019	US BANCORP INC		4,873,250	5,000,000	4,992,150	4,993,443		152		152		4,993,595		(120,345)	(120,345)	94,417	02/01/2025
497276-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING 4.410% 03/15/42		12/15/2019	Redemption 100.0000		111,220	111,220	111,220	111,220						111,220				2,670	03/15/2042
500255-AR-5	KOHLS CORP 4% Due 11/1/2021 MN1 4.000% 11/01/21		01/24/2019	Call 102.6293		10,262,932	10,000,000	10,455,900	10,232,323		(5,530)		(5,530)		10,226,793		(226,793)	(226,793)	355,154	11/01/2021
500255-AU-8	KOHLS CORP 4.250% 07/17/25		11/20/2019	MORGAN STANLEY		11,225,167	10,700,000	10,551,364	10,582,646		13,432		13,432		10,596,078		629,089	629,089	612,649	07/17/2025
50077L-AK-2	KRAFT HEINZ FOODS CO 3.95% Due 7/15/2025 JJ15 3.950% 07/15/25		08/12/2019	Various		12,908,852	12,550,000	12,626,109	12,603,318		(4,200)		(4,200)		12,599,118		309,733	309,733	523,457	07/15/2025
50077L-AM-8	KRAFT HEINZ FOODS CO 5.2% Due 7/15/2045 JJ15 5.200% 07/15/45		05/01/2019	Various		10,190,596	10,450,000	10,936,807	10,913,767		(2,350)		(2,350)		10,911,417		(720,821)	(720,821)	407,998	07/15/2045
50077L-AT-3	KRAFT HEINZ FOODS CO BASIC 4.625% 01/30/29		08/12/2019	Various		15,008,070	14,000,000	14,000,080	14,001,148		443		443		14,001,591		1,006,479	1,006,479	752,976	01/30/2029
501044-DC-2	KROGER CO. 3 1/2% Due 2/1/2026 FA1 3.500% 02/01/26		03/06/2019	Various		5,416,886	5,600,000	5,586,728	5,590,230		224		224		5,590,454		(173,568)	(173,568)	117,658	02/01/2026
501044-DE-8	KROGER CO. 2.65% Due 10/15/2026 AO15 2.650% 10/15/26		02/08/2019	CITICORP SECURITIES		3,164,700	3,500,000	3,488,660	3,490,958		119		119		3,491,077		(326,377)	(326,377)	30,144	10/15/2026
501044-DG-3	KROGER CO. 4.450% 02/01/47		10/16/2019	CITICORP SECURITIES		7,545,410	7,400,000	7,274,688	7,277,791		1,759		1,759		7,279,550		265,860	265,860	399,734	02/01/2047
501673-AA-5	LA-ARENA FUNDING INT PAY DIFF DUE TO PUR. FCTR 7.656% 12/15/26		12/15/2019	Paydown		512,635	512,635	512,635	512,635						512,635				39,247	12/15/2026
501708-AA-5	LAFC STADIUM CO LAFC STADIUM CO 5.410% 12/01/43		12/01/2019	Redemption 100.0000		229,560	229,560	229,560	229,560						229,560				15,559	12/01/2043
502413-BA-4	L-3 COMMUNICATIONS HLDGS INC. 4.95% Due 2/15/2021 FA15 4.950% 02/15/21		07/02/2019	Tax Free Exchange		18,349,769	18,112,000	19,037,197	18,433,615		(83,846)		(83,846)		18,349,769				807,569	02/15/2021
502413-BE-6	L-3 COMMUNICATIONS HLDGS INC. 3.85% Due 12/15/2026 JD15 3.850% 12/15/26		07/02/2019	Tax Free Exchange		13,596,354	13,500,000	13,609,766	13,602,301		(5,947)		(5,947)		13,596,354				297,919	12/15/2026
502413-BF-3	L-3 COMMUNICATIONS HLDGS INC. BASIC 3.850% 06/15/23		07/02/2019	Tax Free Exchange		501,009	500,000	501,135	501,127		(118)		(118)		501,009				11,034	06/15/2023
502413-BG-1	L-3 COMMUNICATIONS HLDGS INC. BASIC 4.400% 06/15/28		07/02/2019	Tax Free Exchange		499,153	500,000	499,110	499,113		40		40		499,153				12,539	06/15/2028
50540R-AS-1	LABORATORY CORP OF AMERICA 4.7% Due 2/1/2045 FA1 4.700% 02/01/45		11/25/2019	JEFFERIES & COMPANY INC.		8,987,040	8,000,000	7,993,060	7,993,425		83		83		7,993,508		993,532	993,532	493,892	02/01/2045
521865-AV-7	LEAR CORP BASIC 5.375% 03/15/24		05/29/2019	Various		3,183,328	3,100,000	3,175,249	3,174,181		(8,786)		(8,786)		3,165,395		(65,395)	(65,395)	200,891	03/15/2024
521865-AY-1	LEAR CORP BASIC 3.800% 09/15/27		09/13/2019	Various		4,466,755	4,500,000	4,225,005	4,235,106		16,600		16,600		4,251,706		215,049	215,049	163,242	09/15/2027
52520M-BY-8	LMT 2005-2 Flt % Due 12/25/2035 Mo-25 2.542% 12/25/35		12/25/2019	Paydown		378,183	402,710	287,938	140,304		254,915		254,915		395,219		(17,036)	(17,036)	9,423	12/25/2035
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1 4.850% 08/01/44		09/27/2019	EXCHANGE		21,756,606	18,600,000	18,604,750	18,605,217		(135)		(135)		18,605,083		3,151,523	3,151,523	1,042,427	08/01/2044
53117C-AR-3	LIBERTY PROPERTY LP 3 3/4% Due 4/1/2025 AO1 3.750% 04/01/25		03/06/2019	WELLS FARGO SECURITIES LLC		497,790	500,000	498,220	498,815		31		31		498,846		(1,056)	(1,056)	8,177	04/01/2025
53154*-AB-9	LIBERTY UTILITIES FINANCE GP1 SENIOR NOTES 4.490% 08/01/22		10/17/2019	SEAPORT GROUP		14,628,140	14,000,000	14,000,000	14,000,000						14,000,000		628,140	628,140	746,088	08/01/2022

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
53154*-AK-9	LIBERTY UTILITIES FINANCE GP1 SR UNSEC NOTES 3.300% 04/30/22		09/05/2019	SEAPORT GROUP		7,080,430	7,000,000	7,000,000	7,000,000						7,000,000		80,430	80,430	204,692	04/30/2022
53154*-AM-5	LIBERTY UTILITIES FINANCE GP1 SR UNSEC NOTES 3.940% 04/30/27		05/21/2019	SEAPORT GROUP		3,022,350	3,000,000	3,000,000	3,000,000						3,000,000		22,350	22,350	65,995	04/30/2027
532457-BG-2	LILLY (ELI) & CO 4.65% Due 6/15/2044 JD15 4.650% 06/15/44		11/08/2019	Various		42,002,240	34,000,000	34,869,510	34,803,342		(15,239)		(15,239)		34,788,102		7,214,138	7,214,138	1,418,508	06/15/2044
532457-BQ-0	LILLY (ELI) & CO BASIC 2.350% 05/15/22		01/11/2019	BARCLAYS		1,368,402	1,400,000	1,371,342	1,371,634		314		314		1,371,948		(3,546)	(3,546)	5,483	05/15/2022
534187-AR-0	LINCOLN NATIONAL CORP CALL @ MAKE WHOLE +20BP 6.150% 04/07/36		08/27/2019	TENDER		19,926,144	14,400,000	16,654,032	16,473,676		(51,116)		(51,116)		16,422,560		3,503,584	3,503,584	787,200	04/07/2036
534187-BF-5	LINCOLN NATIONAL CORP 3 5/8% Due 12/12/2026 MS12 3.625% 12/12/26		09/19/2019	Various		2,563,821	2,500,000	2,543,700	2,537,500		(2,382)		(2,382)		2,535,118		28,703	28,703	77,605	12/12/2026
53621@-AD-8	LION INDUSTRIAL PROPERTIES LP 3.69% Due 3/31/2023 MS31 3.690% 03/31/23		10/08/2019	STONECASTLE SECURITIES LLC		3,070,230	3,000,000	3,000,000	3,000,000						3,000,000		70,230	70,230	113,160	03/31/2023
53621@-AE-6	LION INDUSTRIAL PROPERTIES LP 3.99% Due 3/31/2026 MS31 3.990% 03/31/26		10/08/2019	STONECASTLE SECURITIES LLC		7,356,580	7,000,000	7,000,000	7,000,000						7,000,000		356,580	356,580	285,507	03/31/2026
53621@-AF-3	LION INDUSTRIAL PROPERTIES LP 3.99% Due 5/16/2026 MN16 3.990% 05/16/26		10/08/2019	STONECASTLE SECURITIES LLC		3,155,010	3,000,000	3,000,000	3,000,000						3,000,000		155,010	155,010	107,065	05/16/2026
539830-BB-4	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15 4.070% 12/15/42		12/11/2019	JANE STREET		1,159,790	1,000,000	1,044,930	1,042,215		(1,050)		(1,050)		1,041,166		118,624	118,624	40,474	12/15/2042
539830-BE-8	LOCKHEED MARTIN CORP BASIC 2.900% 03/01/25		02/14/2019	CREDIT SUISSE FIRST BOSTON		1,080,420	1,100,000	1,052,656	1,052,909		933		933		1,053,841		26,579	26,579	14,887	03/01/2025
539830-BL-2	LOCKHEED MARTIN CORP 4.7% Due 5/15/2046 MN15 4.700% 05/15/46		04/30/2019	WELLS FARGO SECURITIES LLC		599,553	535,000	590,699	588,932		(375)		(375)		588,556		10,997	10,997	11,664	05/15/2046
548661-CJ-4	LOWE'S COMPANIES 5 1/2% Due 10/15/2035 AO15 5.500% 10/15/35		10/16/2019	PARIBAS SECURITIES		2,951,613	2,450,000	2,842,928	2,767,260		(10,389)		(10,389)		2,756,871		194,742	194,742	135,873	10/15/2035
548661-CX-3	LOWE'S COMPANIES 4.65% Due 4/15/2042 AO15 4.650% 04/15/42		11/18/2019	Various		30,734,985	27,243,000	27,825,745	27,750,634		(11,248)		(11,248)		27,739,386		2,995,599	2,995,599	1,334,280	04/15/2042
548661-DE-4	LOWE'S COMPANIES 4 1/4% Due 9/15/2044 MS15 4.250% 09/15/44		03/06/2019	BANK OF AMERICA		5,508,240	6,000,000	6,526,620	6,501,751		(2,238)		(2,238)		6,499,513		(991,273)	(991,273)	122,542	09/15/2044
548661-DJ-3	LOWE'S COMPANIES 4.375% 09/15/45		03/15/2019	BARCLAYS		4,717,650	5,000,000	5,337,050	5,327,129		(1,545)		(1,545)		5,325,584		(607,934)	(607,934)	111,806	09/15/2045
548661-DP-9	LOWE'S COMPANIES BASIC 3.100% 05/03/27		01/23/2019	SEAPORT GROUP		2,600,276	2,800,000	2,794,540	2,795,111		34		34		2,795,146		(194,870)	(194,870)	19,771	05/03/2027
548661-DQ-7	LOWE'S COMPANIES 4.050% 05/03/47		03/15/2019	Various		16,061,500	18,000,000	18,464,450	18,455,005		(1,357)		(1,357)		18,453,648		(2,392,148)	(2,392,148)	236,025	05/03/2047
55280M-AA-4	MAS GEORGIA LFG, LLC SENIOR SECURED NOTES 5.000% 12/01/35		12/01/2019	Redemption 100.0000		486,838	486,838	486,838	486,838						486,838				18,695	12/01/2035
55282M-AE-4	MADISON AVENUE TRUST SERIES 2017330M CLASS B 3.478% 08/15/34		07/15/2019	Various		5,106,641	5,000,000	5,074,975	5,060,333		(5,977)		(5,977)		5,054,355		52,285	52,285	106,836	08/15/2034
55291K-AB-3	MASTR Asset Backed Securities SERIES 2006WMC3 CLASS A2 1.855% 08/25/36		12/30/2019	BANK OF AMERICA		3,898,598	8,597,872	4,503,136	4,608,725		163,188		163,188		4,771,913		(873,315)	(873,315)	144,342	08/25/2036
55291K-AB-3	MASTR Asset Backed Securities SERIES 2006WMC3 CLASS A2 1.855% 08/25/36		12/26/2019	Paydown		289,436	289,436	151,592	155,147		134,289		134,289		289,436				2,366	08/25/2036
552953-CA-7	MGM MIRAGE MGM INC 6 5/8% Due 12/15/2021 JD15 6.625% 12/15/21		12/18/2019	Call 108.8226		9,957,269	9,150,000	9,780,040	9,562,233		(129,019)		(129,019)		9,433,214		(283,214)	(283,214)	1,418,508	12/15/2021
55336V-AL-4	MPLX LP 5.200% 03/01/47		06/13/2019	CREDIT SUISSE FIRST BOSTON		614,352	600,000	637,554	636,823		(300)		(300)		636,523		(22,171)	(22,171)	24,787	03/01/2047
55336V-AR-1	MPLX LP BASIC 4.000% 03/15/28		11/06/2019	GOLDMAN SACHS		13,394,030	13,000,000	12,872,400	12,881,936		9,158		9,158		12,891,094		502,936	502,936	596,556	03/15/2028
55336V-AS-9	MPLX LP BASIC 4.800% 02/15/29		09/18/2019	MORGAN STANLEY		1,378,288	1,250,000	1,242,900	1,242,924		356		356		1,243,281		135,007	135,007	50,833	02/15/2029
55336V-AT-7	MPLX LP BASIC 5.500% 02/15/49		10/17/2019	Various		6,268,482	5,600,000	5,489,736	5,489,736		775		775		5,490,511		777,971	777,971	276,100	02/15/2049
559080-AE-6	MAGELLAN MIDSTREAM PRTNRS 6.55% Due 7/15/2019 JJ15 6.550% 07/15/19		02/11/2019	Call 101.5037		1,421,051	1,400,000	1,415,008	1,401,073		(219)		(219)		1,400,853		(853)	(853)	73,524	07/15/2019
559080-AL-0	MAGELLAN MIDSTREAM PRTNRS 4 1/4% Due 9/15/2046 MS15 4.250% 09/15/46		06/25/2019	BARCLAYS		6,324,784	6,285,000	6,178,218	6,181,364		960		960		6,182,324		142,460	142,460	209,238	09/15/2046
559080-AM-8	MAGELLAN MIDSTREAM PRTNRS BASIC 4.200% 10/03/47		07/10/2019	Various		9,419,736	9,400,000	9,338,054	9,339,373		547		547		9,339,919		79,817	79,817	293,020	10/03/2047
56540#-AA-3	MAPLELEAF MIDSTREAMINVESTMENT MAPLELEAF MIDSTREAM INVESTMENT 4.560% 09/30/25		07/05/2019	Redemption 100.0000		429,568	429,568	429,568	429,568						429,568				12,155	09/30/2025
56585A-AD-4	MARATHON PETROLEM 5 1/8% Due 3/1/2021 MS1 5.125% 03/01/21		01/25/2019	WELLS FARGO SECURITIES LLC		2,792,448	2,700,000	3,043,467	2,822,221		(4,241)		(4,241)		2,817,981		(25,533)	(25,533)	56,888	03/01/2021

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1	2	3	4	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
56585A-AJ-1	MARATHON PETROLEM 5% Due 9/15/2054 MS15 5.000% 09/15/54		10/02/2019	MORGAN STANLEY		535,205	500,000	525,570	525,339		(219)		(219)		525,119		10,086	10,086	26,319	09/15/2054
56585A-AR-3	MARATHON PETROLEM 5 1/8% Due 12/15/2026 JD15 5.125% 12/15/26		05/23/2019	Tax Free Exchange		3,956,953	3,700,000	3,975,908	3,968,797		(11,844)		(11,844)		3,956,953				83,224	12/15/2026
56585A-AS-1	MARATHON PETROLEM 3 4/5% Due 4/1/2028 A01 3.800% 04/01/28		05/23/2019	Tax Free Exchange		2,301,194	2,300,000	2,301,264	2,301,237		(43)		(43)		2,301,194				56,324	04/01/2028
56585A-AT-9	MARATHON PETROLEM 4.5% Due 4/1/2048 A01 4.500% 04/01/48		05/23/2019	Various		10,179,135	10,300,000	10,177,840	10,178,338		797		797		10,179,135				298,700	04/01/2048
56633#-AK-9	THE MARCUS CORPORATION 6.55% Due 4/17/2020 A017 6.550% 04/17/20		04/17/2019	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,500	04/17/2020
571903-AK-9	MARRIOT INTERNATIONAL 3 1/4% Due 9/15/2022 MS15 3.250% 09/15/22		02/25/2019	US BANCORP INC		6,642,045	6,700,000	6,652,966	6,680,772		758		758		6,681,529		(39,484)	(39,484)	97,988	09/15/2022
576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1 4.598% 04/21/34		12/01/2019	Paydown		737,771	737,771	732,559	732,905		4,866		4,866		737,771				16,765	04/21/2034
576433-UF-1	MARM 2004-13 Adj % Due 11/21/2034 Mo-1 4.700% 11/21/34		09/02/2019	DIRECT - 1																11/21/2034
576433-UF-1	MARM 2004-13 Adj % Due 11/21/2034 Mo-1 4.700% 11/21/34		07/01/2019	Paydown																11/21/2034
576436-CW-7	MASD 2006-1 Flt % Due 1/25/2036 Mo-25 2.442% 01/25/36		12/26/2019	Paydown		251,454	251,454	207,449	226,636		24,818		24,818		251,454				6,364	01/25/2036
57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1 5.500% 05/25/35		12/01/2019	Paydown		203,202	203,202	204,250	204,094		(892)		(892)		203,202				7,211	05/25/2035
57644U-AE-5	MASTR Asset Backed Securities SERIES 2006HE2 CLASS A3 1.955% 06/25/36		09/02/2019	Various		4,775,640	8,387,513	4,948,589	5,046,608		61,173		61,173		5,107,781		(332,141)	(332,141)	111,463	06/25/2036
57644U-AE-5	MASTR Asset Backed Securities SERIES 2006HE2 CLASS A3 1.955% 06/25/36		05/26/2019	Paydown		280,219	280,219	165,327	168,602		111,616		111,616		280,219				2,450	06/25/2036
585055-BU-9	MEDTRONIC INC 4 5/8% Due 3/15/2045 MS15 4.625% 03/15/45		03/11/2019	Various		34,896,604	31,062,000	33,588,143	33,408,160		(9,841)		(9,841)		33,398,318		1,498,286	1,498,286	702,346	03/15/2045
58768U-AH-6	MERCEDES-BENZ MASTER OWNER TRU SERIES 2017BA CLASS A 2.165% 05/16/22		10/01/2019	BARCLAYS		1,501,582	1,500,000	1,504,922	1,504,346		(944)		(944)		1,503,402		(1,820)	(1,820)	33,996	05/16/2022
58933Y-AF-2	MERCK & COMPANY, INC. 2.8% Due 5/18/2023 MN18 2.800% 05/18/23		02/22/2019	WELLS FARGO SECURITIES LLC		1,294,826	1,300,000	1,298,869	1,299,465		18		18		1,299,482		(4,656)	(4,656)	9,909	05/18/2023
59020U-SH-9	MLMI 2005-A2 Adj % Due 2/25/2035 Mo-1 4.462% 02/25/35		04/23/2019	KEY BANK		4,982,166	4,935,892	4,883,721	4,886,490		(157)		(157)		4,886,333		95,833	95,833	87,180	02/25/2035
59020U-SH-9	MLMI 2005-A2 Adj % Due 2/25/2035 Mo-1 4.462% 02/25/35		04/01/2019	Paydown		541,947	541,947	536,219	536,523		5,424		5,424		541,947				3,960	02/25/2035
59023V-AA-8	BANK OF AMERICA CORP BASIC 7.750% 05/14/38		02/14/2019	BANK OF AMERICA		817,548	600,000	777,042	776,854		(694)		(694)		776,160		41,388	41,388	12,271	05/14/2038
590488-AA-6	MESA AIRLINES INC CERTIFICATES 4.750% 01/15/28		07/15/2019	Redemption 100.0000		1,063,318	1,063,318	1,063,318	1,063,318						1,063,318				38,175	01/15/2028
594918-BQ-6	MICROSOFT CORP BASIC 2.000% 08/08/23		01/11/2019	MITSUBISHI SECURITIES		3,944,323	4,100,000	3,902,954	3,904,400		1,557		1,557		3,905,956		38,367	38,367	35,761	08/08/2023
594918-BY-9	MICROSOFT CORP 3.300% 02/06/27		02/22/2019	Various		11,868,773	11,900,000	12,190,234	12,147,442		(1,331)		(1,331)		12,146,111		(277,338)	(277,338)	176,073	02/06/2027
59523U-AP-2	MID-AMERICA APARTMENTS BASIC 4.200% 06/15/28		10/24/2019	Various		1,994,160	1,800,000	1,789,254	1,789,875		699		699		1,790,574		203,586	203,586	62,930	06/15/2028
60040#-AA-0	MILLENNIUM PIPELINE COMPANY, L SENIOR SECURED NOTES 5.330% 06/30/27		12/30/2019	Redemption 100.0000		848,536	848,536	848,536	848,536						848,536				33,920	06/30/2027
607120-EZ-1	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9 3.810% 11/09/32		11/09/2019	Redemption 109.2606		879,404	804,869	804,869	873,557		5,847		5,847		879,404				20,608	11/09/2032
61691B-AA-9	MSCBB 2016-MART 2.2004% Due 9/13/2031 Mo-1 2.200% 09/13/31		02/01/2019	Various		12,865,939	13,150,000	13,134,006	13,134,622		502		502		13,135,124		(269,185)	(269,185)	51,440	09/13/2031
61691C-AA-7	MSCCG 2016-SNR 3.348% Due 11/15/2034 Mo-1 3.348% 11/15/34		11/01/2019	Paydown		5,025,262	5,025,262	5,025,144	5,025,144		118		118		5,025,262				281,485	11/15/2034
617446-7X-1	MORGAN STANLEY 5% Due 11/24/2025 MN24 5.000% 11/24/25		03/27/2019	Various		2,140,735	2,000,000	2,226,320	2,178,447		(5,477)		(5,477)		2,172,970		(32,235)	(32,235)	34,097	11/24/2025
61744C-DH-6	MSHEL 2005-2 SERIES 2004HE3 CLASS M1 2.654% 03/25/34		09/02/2019	Various		11,624,044	11,653,177	11,573,061	11,578,097		1,544		1,544		11,579,641		44,403	44,403	136,717	03/25/2034
61744C-DH-6	MSHEL 2005-2 SERIES 2004HE3 CLASS M1 2.654% 03/25/34		04/25/2019	Paydown		535,250	535,250	531,570	531,802		3,449		3,449		535,250				3,053	03/25/2034

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1	2	3	4	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
61744C-DH-6	MSHEL 2005-2 SERIES 2004HE3 CLASS M1 2.654% 03/25/34		05/01/2019	Various		23	23	23	23						23					03/25/2034
61744C-MQ-6	MSHEL 2005-2 SERIES 2005NC1 CLASS M6 2.960% 01/25/35		07/22/2019	BANK OF AMERICA		1,431,286	1,504,637	1,282,703	1,346,896		27,642		27,642		1,374,538		56,749	56,749	31,844	01/25/2035
61744C-QN-9	MSHEL 2005-2 Flt % Due 5/25/2035 Mo-25 2.737% 05/25/35		04/25/2019	MORGAN STANLEY		4,912,418	4,906,285	4,519,915	4,862,947		18,868		18,868		4,881,815		30,603	30,603	43,680	05/25/2035
61744C-QN-9	MSHEL 2005-2 Flt % Due 5/25/2035 Mo-25 2.737% 05/25/35		04/25/2019	Paydown		826,139	826,139	761,080	818,841		7,298		7,298		826,139				20,966	05/25/2035
61744C-VY-9	MSHEL 2005-2 Flt % Due 11/25/2035 Mo-25 2.212% 11/25/35		04/10/2019	MORGAN STANLEY		19,781,250	20,000,000	16,531,250	18,612,873		173,086		173,086		18,785,959		995,291	995,291	183,935	11/25/2035
61744C-WM-4	MSHEL 2005-2 SERIES 2005HE7 CLASS M2 2.245% 11/25/35		04/30/2019	Various		4,515,130	4,688,000	4,468,250	4,484,607		5,489		5,489		4,490,095		25,035	25,035	52,209	11/25/2035
61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C 2.115% 12/25/35		12/25/2019	Paydown		86,658	86,658	85,141	85,216		1,442		1,442		86,658				1,386	12/25/2035
61744Y-AN-8	MORGAN STANLEY BASIC 3.125% 01/23/23		10/01/2019	JANE STREET		771,263	750,000	747,465	747,905		370		370		748,275		22,988	22,988	27,995	01/23/2023
61746B-EF-9	MORGAN STANLEY 3.625% 01/20/27		04/11/2019	US BANCORP INC		2,519,625	2,500,000	2,519,475	2,517,049		(534)		(534)		2,516,516		3,109	3,109	66,710	01/20/2027
61748H-CE-9	MSM 2004-7AR Adj % Due 9/25/2034 Mo-1 4.416% 09/25/34		12/01/2019	Paydown		510,410	510,410	508,177	508,227		2,183		2,183		510,410				12,657	09/25/2034
61748H-LL-3	MSM 2004-7AR Flt % Due 9/25/2035 Mo-25 2.422% 09/25/35		04/26/2019	CITICORP SECURITIES		4,565,286	4,571,000	3,722,508	4,059,092		47,644		47,644		4,106,736		458,551	458,551	54,631	09/25/2035
61749B-AD-5	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B 1.915% 10/25/36		12/26/2019	Paydown		45,323	45,323	29,226	29,706		15,617		15,617		45,323				609	10/25/2036
61763B-AR-5	MSBAM 2013-C13 2.936% Due 11/15/2046 Mo-1 2.936% 11/15/46		12/01/2019	Paydown		499,151	499,151	514,106	499,151						499,151				19,797	11/15/2046
61764J-AA-4	MSC 2014-MP 3.469% 08/11/33		10/01/2019	Various		12,051,824	11,900,000	12,379,719	12,190,745		(16,242)		(16,242)		12,174,503		(122,679)	(122,679)	59,628	08/11/2033
61766E-BE-4	MSBAM 2016-C29 3.325% Due 5/15/2049 Mo-1 3.325% 05/15/49		02/14/2019	Various		4,979,492	5,000,000	5,149,732	5,111,658		(1,989)		(1,989)		5,109,670		(130,177)	(130,177)	36,021	05/15/2049
61767F-BA-8	MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1 2.782% 08/15/49		03/01/2019	WELLS FARGO SECURITIES LLC		12,394,688	13,000,000	13,393,979	13,306,527		(6,801)		(6,801)		13,299,726		(905,038)	(905,038)	94,433	08/15/2049
61913P-AA-0	MHL 2004-1 Flt % Due 11/25/2034 Mo-25 2.572% 11/25/34		12/25/2019	Paydown		1,900,649	1,900,649	1,813,041	1,828,221		72,428		72,428		1,900,649				29,925	11/25/2034
61913P-AB-8	MHL 2004-1 2.617% 11/25/34		12/25/2019	Paydown		170,181	170,181	159,864	160,688		9,494		9,494		170,181				2,717	11/25/2034
61915R-AU-0	MHL 2005-5 Flt % Due 12/25/2035 Mo-25 2.052% 12/25/35		04/23/2019	BANK OF AMERICA		8,363,738	8,413,364	7,800,150	7,985,705		22,607		22,607		8,008,312		355,426	355,426	84,640	12/25/2035
61915R-AU-0	MHL 2005-5 Flt % Due 12/25/2035 Mo-25 2.052% 12/25/35		04/22/2019	Paydown		397,160	397,160	368,212	376,972		20,188		20,188		397,160				2,534	12/25/2035
61945C-AF-0	MOSAIC CO/THE BASIC 3.250% 11/15/22		02/14/2019	WELLS FARGO SECURITIES LLC		986,650	1,000,000	999,910	999,930		2		2		999,933		(13,283)	(13,283)	8,486	11/15/2022
61945C-AG-8	MOSAIC CO/THE BASIC 4.050% 11/15/27		02/20/2019	Various		16,707,940	17,125,000	17,065,925	17,069,646		717		717		17,070,363		(362,423)	(362,423)	185,583	11/15/2027
62425*-AA-5	MOUNTAIN PRAIRIE WIND LLC SENIOR SECURED NOTES 6.560% 03/25/30		12/18/2019	Redemption 100.0000		11,748,874	11,748,874	11,748,874	11,748,874						11,748,874				3,350,023	03/25/2030
62853D-AV-9	MYLAN LABORATORIES 3 1/8% Due 1/15/2023 JJ15 3.125% 01/15/23		06/24/2019	Various		10,248,323	10,700,000	10,630,110	10,636,521		4,366		4,366		10,640,888		(392,565)	(392,565)	253,793	01/15/2023
62853D-BC-0	MYLAN LABORATORIES 5.4% Due 11/29/2043 MN29 5.400% 11/29/43		07/29/2019	Various		33,499,328	32,900,000	35,562,602	35,443,553		(32,496)		(32,496)		35,411,057		(1,911,729)	(1,911,729)	1,189,487	11/29/2043
62853D-BG-1	MYLAN LABORATORIES BASIC 4.550% 04/15/28		01/10/2019	Various		9,777,247	9,800,000	9,775,696	9,777,198		49		49		9,777,247				105,282	04/15/2028
62963#-AA-9	NRP (OPERATING) LLC NRP OPERATING LLC 5.550% 06/19/23		06/19/2019	Redemption 100.0000		759,900	759,900	752,301	752,463		7,437		7,437		759,900				37,371	06/19/2023
62963#-AD-3	NRP (OPERATING) LLC NRP OPERATING LLC 5.050% 07/19/20		07/19/2019	Redemption 100.0000		840,477	840,477	832,072	832,725		7,753		7,753		840,477				42,444	07/19/2020
62963#-AE-1	NRP (OPERATING) LLC 5.82% Due 3/28/2024 MS28 5.820% 03/28/24		03/28/2019	Redemption 100.0000		1,925,948	1,925,948	1,940,921	1,927,219		(1,271)		(1,271)		1,925,948				56,045	03/28/2024
62963#-AF-8	NRP (OPERATING) LLC 8.38% Due 3/25/2019 MS25 8.380% 03/25/19		03/25/2019	Maturity		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				59,857	03/25/2019
62963#-AG-6	NRP (OPERATING) LLC 8.92% Due 3/25/2024 MS25 8.920% 03/25/24		03/25/2019	Redemption 100.0000		909,091	909,091	909,091	909,091						909,091				40,545	03/25/2024

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1	2	3	4	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	NATIONAL FOOTBALL LEAGUE SENIOR NOTES 5.600% 02/27/24		10/15/2019	Redemption 100.0000		1,308,796	1,308,796	1,308,796	1,308,796						1,308,796				55,222	02/27/2024
637071-AJ-0	NATIONAL-OILWELL VARCO INC 2.6% Due 12/1/2022 JD1 2.600% 12/01/22		02/25/2019	JEFFERIES & COMPANY INC.		5,904,800	6,100,000	6,078,040	6,090,747		351		351		6,091,097		(186,297)	(186,297)	37,888	12/01/2022
637432-MQ-5	NATIONAL RURAL UTILITIES 3.05% Due 2/15/2022 FA15 3.050% 02/15/22		06/20/2019	GOLDMAN SACHS		3,382,500	3,300,000	3,288,648	3,296,098		577		577		3,296,675		85,825	85,825	86,391	02/15/2022
63946B-AD-2	NBCUNIVERSAL MEDIA LLC 5.15% Due 4/30/2020 A031 5.150% 04/30/20		09/03/2019	Various		10,199,600	10,000,000	9,984,500	9,997,457		1,265		1,265		9,998,721		1,279	1,279	633,058	04/30/2020
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT 6.210% 06/30/27		12/31/2019	Redemption 100.0000		919,888	919,888	919,888	919,888						919,888				35,703	06/30/2027
64082#-AA-1	NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC 4.430% 09/30/41		09/30/2019	Redemption 100.0000		24,465	24,465	24,465	24,465						24,465				1,084	09/30/2041
64352V-HV-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20043 CLASS M1 2.735% 11/25/34		10/02/2019	MORGAN STANLEY		284,047	285,116	284,546	284,592		26		26		284,618		(571)	(571)	7,435	11/25/2034
64352V-HV-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20043 CLASS M1 2.735% 11/25/34		09/27/2019	Paydown		30,575	30,575	30,514	30,519		56		56		30,575				482	11/25/2034
64352V-JK-8	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 2/25/2035 Mo-25 2.587% 02/25/35		12/26/2019	Paydown		210,880	210,880	182,044	192,925		17,955		17,955		210,880				3,553	02/25/2035
64352V-KW-0	NEW CENTURY HOME EQ LOAN TRUST 2.737% 06/25/35		06/10/2019	Various		3,168,341	3,241,270	2,698,357	2,799,195		29,693		29,693		2,828,888		339,453	339,453	51,923	06/25/2035
64352V-MW-8	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 9/25/2035 Mo-25 2.342% 09/25/35		05/02/2019	Various		10,222,750	10,300,000	9,451,875	9,798,072		64,005		64,005		9,862,077		360,673	360,673	123,616	09/25/2035
647608-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL 4.270% 08/15/32		12/16/2019	Redemption 100.0000		632,598	632,598	632,598	632,598						632,598				16,102	08/15/2032
65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25 2.242% 03/25/36		07/23/2019	Various		12,528,750	13,000,000	10,128,750	10,901,335		218,218		218,218		11,119,553		1,409,197	1,409,197	198,877	03/25/2036
651229-AQ-9	NEWELL RUBBERMAID INC. 4% Due 12/1/2024 JD1 4.000% 12/01/24		04/03/2019	Various		2,887,140	3,000,000	3,185,580	3,134,329		(3,014)		(3,014)		3,131,315		(244,175)	(244,175)	26,611	12/01/2024
651229-AW-6	NEWELL RUBBERMAID INC. 4.2% Due 4/1/2026 AO1 4.200% 04/01/26		04/03/2019	Various		7,471,748	7,900,000	8,231,495	8,167,227		(7,848)		(7,848)		8,159,379		(687,631)	(687,631)	165,678	04/01/2026
651639-AE-6	NEWMONT CORPORATION CALL @MAKE WHOLE +25BP 5.875% 04/01/35		08/28/2019	Tax Free Exchange		445,904	400,000	447,228	447,162		(1,258)		(1,258)		445,904				34,678	04/01/2035
65473Q-BA-0	NISOURCE FINANCE CORP 3.85% Due 2/15/2023 FA15 3.850% 02/15/23		01/24/2019	US BANCORP INC		1,816,200	1,800,000	1,906,344	1,844,984		(815)		(815)		1,844,169		(27,969)	(27,969)	31,378	02/15/2023
65474V-AL-5	NMOTR 2016-A 1.54% Due 6/15/2021 Mo-15 1.540% 06/15/21		02/21/2019	SMBC NIKKO SECURITIES		13,447,793	13,500,000	13,498,078	13,499,690		101		101		13,499,791		(51,998)	(51,998)	40,425	06/15/2021
65475W-AE-8	Nissan Auto Receivables Owner SERIES 2015B CLASS A4 1.790% 01/17/22		10/01/2019	TD SECURITIES		255,138	255,327	253,283	253,474		449		449		253,923		1,215	1,215	3,656	01/17/2022
65475W-AE-8	Nissan Auto Receivables Owner SERIES 2015B CLASS A4 1.790% 01/17/22		09/15/2019	Paydown		519,673	519,673	515,511	515,900		3,772		3,772		519,673				4,538	01/17/2022
655044-AF-2	NOBLE ENERGY INC 4.15% Due 12/15/2021 JD15 4.150% 12/15/21		10/31/2019	Call 104.5540		7,736,996	7,400,000	7,395,116	7,398,366		441		441		7,398,807		1,193	1,193	606,562	12/15/2021
655663-E@-7	NORDSON CORP 2.89% Due 7/28/2025 JJ28 2.890% 07/28/25		07/28/2019	Redemption 100.0000		2,571,429	2,571,429	2,571,429	2,571,429						2,571,429				74,314	07/28/2025
655844-AW-8	NORFOLK SOUTHERN CORP CALL @> PAR OR MAKE WHOLE +205 5.590% 05/17/25		06/12/2019	BARCLAYS		10,884,652	9,617,000	9,617,000	9,617,000						9,617,000		1,267,652	1,267,652	305,020	05/17/2025
655844-BQ-0	NORFOLK SOUTHERN CORP 4.45% Due 6/15/2045 JD15 4.450% 06/15/45		03/12/2019	US BANCORP INC		20,196,700	20,000,000	22,187,104	22,133,804		(9,711)		(9,711)		22,124,093		(1,927,393)	(1,927,393)	216,319	06/15/2045
665859-AT-1	NORTHERN TRUST CORP BASIC 3.650% 08/03/28		01/11/2019	Various		9,382,125	9,300,000	9,288,375	9,288,775		38		38		9,288,813		93,312	93,312	152,753	08/03/2028
666807-BP-6	NORTHROP GRUMMAN CORP BASIC 4.030% 10/15/47		03/07/2019	GOLDMAN SACHS		13,178,760	14,000,000	14,368,330	14,360,482		(1,375)		(1,375)		14,359,106		(1,180,346)	(1,180,346)	228,814	10/15/2047
674599-CL-7	OCCIDENTAL PETROLEUM 4.1% Due 2/15/2047 FA15 4.100% 02/15/47		09/23/2019	Fifth Third Securities		4,950,250	5,000,000	4,988,800	4,990,046		141		141		4,990,186		(39,936)	(39,936)	227,778	02/15/2047
67773#-AJ-9	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A016 6.710% 02/15/26		10/16/2019	Redemption 100.0000		1,027,472	1,027,472	1,060,709	1,054,130		(26,658)		(26,658)		1,027,472				50,947	02/15/2026
67773#-AK-6	OHIO VALLEY ELECTRIC CORPORATI 6.71% Due 2/15/2026 A015 6.710% 02/15/26		10/15/2019	Redemption 100.0000		1,534,951	1,534,951	1,608,271	1,585,108		(50,157)		(50,157)		1,534,951				76,671	02/15/2026

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
68268N-AM-5	ONEOK PARTNERS BASIC 6.200% 09/15/43		06/13/2019	BARCLAYS		398,423	350,000	417,057	415,647		(668)		(668)		414,979		(16,557)	(16,557)	16,396	09/15/2043
68383N-CZ-4	OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25 2.122% 12/25/35		12/25/2019	Paydown		1,031,237	1,031,237	965,532	973,532		57,705		57,705		1,031,237				16,436	12/25/2035
68389X-AE-5	ORACLE SYSTEMS CORP BASIC 6.500% 04/15/38		07/16/2019	MORGAN STANLEY		1,532,751	1,100,000	1,401,378	1,401,025		(5,461)		(5,461)		1,395,564		137,187	137,187	54,221	04/15/2038
68389X-AM-7	ORACLE SYSTEMS CORP 5 3/8% Due 7/15/2040 JJ15 5.375% 07/15/40		07/16/2019	Various		19,690,838	15,800,000	16,744,248	16,647,855		(12,843)		(12,843)		16,635,012		3,055,826	3,055,826	856,327	07/15/2040
68389X-BG-9	ORACLE SYSTEMS CORP 4 3/8% Due 5/15/2055 MN15 4.375% 05/15/55		07/16/2019	Various		23,430,852	21,300,000	21,193,721	21,197,689		663		663		21,198,352		2,232,500	2,232,500	629,016	05/15/2055
68389X-BL-8	ORACLE SYSTEMS CORP BASIC 2.400% 09/15/23		01/11/2019	US BANCORP INC		2,114,398	2,200,000	2,099,526	2,100,242		771		771		2,101,013		13,385	13,385	17,600	09/15/2023
68389X-BN-4	ORACLE SYSTEMS CORP BASIC 3.250% 11/15/27		08/09/2019	Various		1,033,220	1,000,000	990,520	991,316		369		369		991,685		41,535	41,535	18,281	11/15/2027
68389X-BQ-7	ORACLE SYSTEMS CORP BASIC 4.000% 11/15/47		07/16/2019	JANE STREET		8,391,600	8,000,000	8,129,980	8,128,103		(1,373)		(1,373)		8,126,730		264,870	264,870	216,000	11/15/2047
68715#-AA-7	LANDSBERG ORORA SERIES A GUARANTEED SENIOR NOT 3.260% 07/16/23		07/18/2019	Tax Free Exchange		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				262,249	07/16/2023
69352P-AM-5	PPL CAPITAL FUNDING INC BASIC 4.000% 09/15/47		06/13/2019	Various		1,021,852	1,100,000	973,060	973,146		634		634		973,779		48,073	48,073	25,022	09/15/2047
69353R-FG-8	PNC BANK NA BASIC 3.100% 10/25/27		01/14/2019	MORGAN STANLEY		8,890,893	9,300,000	9,296,838	9,297,154		12		12		9,297,166		(406,273)	(406,273)	64,868	10/25/2027
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1 3.094% 02/01/26		06/13/2019	WELLS FARGO SECURITIES LLC		3,357,709	3,305,035	3,304,962	3,305,035						3,305,035		52,674	52,674	113,336	02/01/2026
69363P-AA-8	Public Service New Hampshire F SERIES 20181 CLASS A1 3.094% 02/01/26		08/08/2019	Paydown		983,011	983,011	982,989	983,011						983,011				25,336	02/01/2026
694308-GQ-4	PACIFIC GAS & ELECTRIC CO 6 1/4% Due 3/1/2039 MS1 6.250% 03/01/39		01/15/2019	Various		6,252,400	8,120,000	6,252,400	8,172,086						6,252,400					03/01/2039
694308-HH-3	PACIFIC GAS & ELECTRIC CO 4 3/4% Due 2/15/2044 FA15 4.750% 02/15/44		01/14/2019	Various		9,779,000	12,700,000	9,779,000	14,834,111						9,779,000					02/15/2044
694308-HM-2	PACIFIC GAS & ELECTRIC CO 3.500% 06/15/25		01/15/2019	Various		2,268,750	3,000,000	2,268,750	3,060,209						2,268,750					06/15/2025
694308-HN-0	PACIFIC GAS & ELECTRIC CO 4 1/4% Due 3/15/2046 MS15 4.250% 03/15/46		01/16/2019	Various		3,746,875	5,000,000	3,746,875	4,642,754						3,746,875					03/15/2046
694308-HP-5	PACIFIC GAS & ELECTRIC CO 2.95% Due 3/1/2026 MS1 2.950% 03/01/26		01/15/2019	RBC CAPITAL MARKETS		4,806,500	6,300,000	4,806,500	6,287,499						4,806,500					03/01/2026
694308-HW-0	PACIFIC GAS & ELECTRIC CO BASIC 3.300% 12/01/27		01/14/2019	Various		7,750,000	10,000,000	7,750,000	9,196,612						7,750,000					12/01/2027
695156-AT-6	Packaging Corp of America BASIC 3.400% 12/15/27		03/05/2019	MIZUHO SECURITIES		2,840,490	3,000,000	2,990,160	2,991,047		158		158		2,991,205		(150,715)	(150,715)	23,233	12/15/2027
69640G-AA-3	PCT 2016-PLSD 2.71298% Due 4/13/2033 Mo-9 2.713% 04/13/33		03/04/2019	BANK OF AMERICA		9,867,578	10,000,000	10,000,000	10,000,000						10,000,000		(132,422)	(132,422)	65,564	04/13/2033
698525-AA-0	PANOCHE ENERGY CENTER LLC 6.885% Due 7/31/2029 FA31 6.885% 07/31/29		03/19/2019	SEARS ACCEPTANCE		10,689,803	11,747,037	12,402,473	12,219,947		725		725		12,220,672		(1,530,869)	(1,530,869)	447,078	07/31/2029
698525-AA-0	PANOCHE ENERGY CENTER LLC 6.885% Due 7/31/2029 FA31 6.885% 07/31/29		02/28/2019	Redemption 100.0000		383,114	383,114	404,490	398,538		(15,423)		(15,423)		383,114				13,189	07/31/2029
703481-A*-2	PATTERSON-UTI ENERGY INC 4.97% Due 10/5/2020 A05 4.970% 10/05/20		09/25/2019	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,127,862	10/05/2020
713448-DY-1	PEPSI CO INC BASIC 3.000% 10/15/27		01/15/2019	GOLDMAN SACHS		8,911,260	9,300,000	8,947,319	8,972,548		1,420		1,420		8,973,968		(62,708)	(62,708)	71,300	10/15/2027
716768-AC-0	PETSMART INC 5.875% 06/01/25		04/15/2019	BARCLAYS		4,798,750	5,500,000	4,821,875	4,893,942		21,336		21,336		4,915,278		(116,528)	(116,528)	122,069	06/01/2025
717081-DH-3	PFIZER, INC. 3% Due 6/15/2023 JD15 3.000% 06/15/23		01/11/2019	SUSQUEHANNA		3,486,315	3,500,000	3,488,835	3,494,637		44		44		3,494,681		(8,366)	(8,366)	8,750	06/15/2023
717081-EA-7	PFIZER, INC. BASIC 3.000% 12/15/26		01/14/2019	BARCLAYS		8,995,239	9,300,000	8,988,543	9,013,500		1,315		1,315		9,014,815		(19,576)	(19,576)	24,025	12/15/2026
718549-AD-0	PHILLIPS 66 PARTNERS LP BASIC 3.550% 10/01/26		03/12/2019	Various		8,967,092	9,300,000	9,185,796	9,202,411		2,188		2,188		9,204,599		(237,507)	(237,507)	148,893	10/01/2026
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC 4.500% 12/15/26		12/10/2019	J.P. MORGAN		2,591,561	2,450,000	2,501,240	2,495,695		(4,847)		(4,847)		2,490,848		100,713	100,713	109,331	12/15/2026
73107G-AA-1	POLARIS INTERMEDIATE BASIC 8.500% 12/01/22		09/09/2019	Various		2,500,000	3,000,000	3,032,500	3,022,279		(6,962)		(6,962)		3,015,317		(515,317)	(515,317)	196,917	12/01/2022
737446-AL-8	POST HOLDINGS INC 5.500% 03/01/25		12/11/2019	BARCLAYS		5,250,000	5,000,000	5,212,500	5,186,169		(25,268)		(25,268)		5,160,901		89,099	89,099	352,917	03/01/2025

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

1	2	3	4	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
74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1 5.500% 01/25/34		12/01/2019	Paydown		390,619	390,619	411,859	410,142		(19,523)		(19,523)		390,619				10,703	01/25/2034
74275R-AA-9	PRISA II LHC SENIOR NOTES 4.350% 02/17/25		04/05/2019	SEARS ACCEPTANCE		6,105,480	6,000,000	6,000,000	6,000,000						6,000,000		105,480	105,480	165,300	02/17/2025
74275R-AB-7	PRISA II LHC SENIOR NOTES 4.420% 02/17/26		04/05/2019	SEARS ACCEPTANCE		12,227,280	12,000,000	12,000,000	12,000,000						12,000,000		227,280	227,280	335,920	02/17/2026
74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL 4.034% 11/15/39		12/15/2019	Redemption 100.0000		24,523	24,523	24,523	24,523						24,523				987	11/15/2039
744320-BA-9	PRUDENTIAL FINANCIAL INC. BASIC 3.935% 12/07/49		09/19/2019	JANE STREET		743,204	700,000	626,115	626,156		819		819		626,974		116,230	116,230	21,883	12/07/2049
747525-AU-7	QUALCOMM INC 3.250% 05/20/27		02/14/2019	STIFEL NICOLAUS		710,715	750,000	713,873	716,505		454		454		716,959		(6,244)	(6,244)	6,026	05/20/2027
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		05/20/2019	MORGAN STANLEY		3,697,595	3,700,000	3,699,408	3,699,408						3,699,408		(1,813)	(1,813)	80,434	05/20/2047
74922N-AA-7	Residential Accredit Loans, In SERIES 2006QA10 CLASS A1 1.990% 12/25/36		04/16/2019	Brownstone		9,578,638	10,399,880	9,470,391	9,513,976		17,141		17,141		9,531,117		47,522	47,522	88,352	12/25/2036
74922N-AA-7	Residential Accredit Loans, In SERIES 2006QA10 CLASS A1 1.990% 12/25/36		03/25/2019	Paydown		201,288	201,288	183,298	184,142		17,147		17,147		201,288				618	12/25/2036
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		04/16/2019	BANK OF AMERICA		7,003,594	7,565,295	6,757,937	6,775,324		8,561		8,561		6,783,885		219,709	219,709	68,081	08/25/2046
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		11/25/2019	Paydown			(69,234)	(61,845)	(62,004)		44		44		(61,960)		61,960	61,960	(143)	08/25/2046
74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4 2.045% 08/25/36		11/25/2019	Paydown			4,434	3,725	3,758		39		39		3,797		(3,797)	(3,797)	114	08/25/2036
74979U-AA-3	RS 2018 PRIVATE, LLC RS 2018 PRIVATE, LLC 4.040% 06/20/26		12/20/2019	Redemption 100.0000		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				39,138	06/20/2026
75156T-AD-2	RAMP 2006-NC2 Flt % Due 2/25/2036 Mo-25 2.152% 02/25/36		05/13/2019	BANK OF AMERICA		10,405,518	11,158,732	8,700,953	9,397,057		129,727		129,727		9,526,784		878,733	878,733	123,892	02/25/2036
75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4 2.055% 11/25/36		11/25/2019	Paydown		46	48,054	41,297	41,537		263		263		41,800		(41,755)	(41,755)	924	11/25/2036
75625#-AA-1	RECORDATI RARE DISEASES, INC SENIOR NOTES 4.550% 06/13/23		02/13/2019	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				113,750	06/13/2023
75915Q-AC-2	REGIONALCARE HOSPITAL PR 8 1/4% Due 5/1/2023 MN1 8.250% 05/01/23		05/01/2019	BARCLAYS		5,318,750	5,000,000	5,312,500	5,235,333		(21,551)		(21,551)		5,213,782		104,968	104,968	208,542	05/01/2023
760759-AS-9	REPUBLIC SERVICES BASIC 3.375% 11/15/27		03/05/2019	US BANCORP INC		980,080	1,000,000	998,320	998,481		27		27		998,509		(18,429)	(18,429)	10,500	11/15/2027
761118-KU-1	RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 2.192% 10/25/45		12/25/2019	Paydown		1,352,637	1,352,637	1,061,820	1,074,004		278,633		278,633		1,352,637				23,183	10/25/2045
761713-BA-3	REYNOLDS AMERICAN INC 5.700% 08/15/35		08/21/2019	WELLS FARGO SECURITIES LLC		9,327,231	8,100,000	9,352,908	9,261,151		(32,312)		(32,312)		9,228,839		98,392	98,392	471,960	08/15/2035
761713-BG-0	REYNOLDS AMERICAN INC 4.45% Due 6/12/2025 JD12 4.450% 06/12/25		04/05/2019	Various		13,311,575	13,100,000	14,263,787	13,963,894		(28,816)		(28,816)		13,935,077		(623,502)	(623,502)	154,230	06/12/2025
761735-AD-1	REYNOLDS GRP ISS/REYNOLD 6 7/8% Due 2/15/2021 FA15 6.875% 02/15/21		11/15/2019	Call 100.0000		346,537	346,537	359,966	347,029		(492)		(492)		346,537				29,781	02/15/2021
761735-AT-6	REYNOLDS GRP ISS/REYNOLD 5 1/8% Due 7/15/2023 JJ15 5.125% 07/15/23		05/01/2019	CREDIT SUISSE FIRST BOSTON		3,361,500	3,320,000	3,320,000	3,320,000						3,320,000		41,500	41,500	136,120	07/15/2023
774341-AL-5	ROCKWELL INTL CORP (NEW) 4.350% 04/15/47		07/18/2019	JEFFERIES & COMPANY INC.		8,082,428	7,400,000	7,504,692	7,501,776		(1,088)		(1,088)		7,500,688		581,740	581,740	247,684	04/15/2047
78403D-AG-5	SBA TOWER TRUST 2.898% Due 10/15/2019 Mo-15 2.898% 10/15/19		09/13/2019	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				107,065	10/15/2019
78488@-AE-5	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES		12/10/2019	SEAPORT GROUP		3,146,400	3,000,000	3,000,000	3,000,000						3,000,000		146,400	146,400	116,700	04/01/2028
78488@-AF-2	SVF HOLDING REAL ESTATE INVEST SENIOR UNSECURED NOTES		12/10/2019	SEAPORT GROUP		5,244,000	5,000,000	5,000,000	5,000,000						5,000,000		244,000	244,000	97,250	06/07/2028
78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES 4.120% 05/31/29		12/31/2019	Redemption 100.0000		1,416,577	1,416,577	1,416,577	1,416,577						1,416,577				31,947	05/31/2029
78514R-AE-5	CARR 2005-NC4 Flt % Due 9/25/2035 Mo-25 2.292% 09/25/35		12/26/2019	Paydown		1,083,158	1,083,158	928,470	1,047,306		35,853		35,853		1,083,158				16,557	09/25/2035
78532*-AD-5	THE SABINE MINING COMPANY SENIOR SECURED NOTES 4.580% 02/21/32		08/21/2019	Redemption 100.0000		625,000	625,000	625,000	625,000						625,000				21,469	02/21/2032

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
78532*-AE-3	THE SABINE MINING COMPANY THE SABINE MINING COMPANY 4.680% 10/15/35		10/15/2019	Redemption 100.0000		941,178	941,178	941,178	941,178						941,178				32,783	10/15/2035
785592-A*-7	SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES 5.000% 09/15/37		12/27/2019	SEAPORT GROUP		10,682,800	10,000,000	10,000,000	10,000,000						10,000,000		682,800	682,800	641,667	09/15/2037
785592-AU-0	SABINE PASS LIQUEFACTION BASIC 4.200% 03/15/28		11/06/2019	Various		6,047,975	5,750,000	5,681,524	5,689,559		4,659		4,659		5,694,218		353,757	353,757	274,079	03/15/2028
78572X-AE-1	SABRA HEALTH/CAPTL CORP 5 1/2% Due 2/1/2021 FA1 5.500% 02/01/21		07/01/2019	Call 101.3750		1,013,750	1,000,000	1,008,750	1,002,696		(1,227)		(1,227)		1,001,469		(1,469)	(1,469)	63,861	02/01/2021
79466L-AE-4	SALESFORCE.COM INC BASIC 3.250% 04/11/23		06/10/2019	MARKET AXESS		205,794	200,000	199,502	199,507		53		53		199,560		6,234	6,234	4,351	04/11/2023
79466L-AF-1	SALESFORCE.COM INC BASIC 3.700% 04/11/28		06/10/2019	WELLS FARGO SECURITIES LLC		425,780	400,000	399,756	399,759		23		23		399,782		25,998	25,998	9,908	04/11/2028
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C 2.460% 03/15/22		06/13/2019	GOLDMAN SACHS		2,054,092	2,055,617	2,041,324	2,044,943		2,152		2,152		2,047,095		6,997	6,997	21,351	03/15/2022
80284R-AF-6	Santander Drive Auto Receivabl SERIES 20163 CLASS C 2.460% 03/15/22		12/15/2019	Paydown		441,996	441,996	438,923	439,701		2,295		2,295		441,996				11,472	03/15/2022
805564-DV-0	SAST 2004-2 SERIES 19992 CLASS BF1 8.410% 05/25/29		12/01/2019	Paydown		139,603	139,603	138,556	138,575		1,028		1,028		139,603				3,546	05/25/2029
805564-QL-8	SAST 2004-2 Flt % Due 8/25/2035 Mo-25 3.592% 08/25/35		12/26/2019	Paydown		254,391	254,391	243,103	244,618		9,773		9,773		254,391				5,783	08/25/2035
805564-SD-4	SAST 2004-2 Flt % Due 10/25/2035 Mo-25 2.452% 10/25/35		12/26/2019	Paydown		1,811,118	1,811,118	1,572,776	1,611,478		199,641		199,641		1,811,118				26,530	10/25/2035
805564-ST-9	SAST 2004-2 Flt % Due 11/25/2035 Mo-25 2.272% 11/25/35		09/02/2019	Various		13,990,202	13,990,202	12,025,527	13,254,483		115,052		115,052		13,369,535		620,666	620,666	175,816	11/25/2035
805564-ST-9	SAST 2004-2 Flt % Due 11/25/2035 Mo-25 2.272% 11/25/35		05/28/2019	Paydown		2,025,403	2,025,403	1,740,971	1,918,891		106,512		106,512		2,025,403				12,232	11/25/2035
808513-AD-7	SCHWAB, CHARLES CORP 4.45% Due 7/22/2020 JJ22 4.450% 07/22/20		06/11/2019	MARKET AXESS		8,989,200	8,800,000	8,895,436	8,817,680		(4,994)		(4,994)		8,812,686		176,514	176,514	349,177	07/22/2020
808513-AL-9	SCHWAB, CHARLES CORP 3% Due 3/10/2025 MS10 3.000% 03/10/25		05/13/2019	Various		9,337,479	9,300,000	9,260,940	9,274,444		1,405		1,405		9,275,849		61,630	61,630	189,875	03/10/2025
80874Y-AU-4	SCIENTIFIC GAMES INTERNA BASIC 10.000% 12/01/22		03/07/2019	J.P. MORGAN		5,005,313	4,750,000	5,236,875	4,978,128		(21,869)		(21,869)		4,956,259		49,054	49,054	131,944	12/01/2022
81373P-AA-1	SECURIAN FINANCIAL GROUP BASIC 4.800% 04/15/48		10/02/2019	KEY BANK		1,183,370	1,000,000	996,830	996,882		38		38		996,920		186,450	186,450	46,533	04/15/2048
81375W-CU-8	Securitized Asset Backed Recei SERIES 2005OP1 CLASS M3 2.825% 01/25/35		12/26/2019	Paydown		85,393	85,393	82,191	82,322		3,070		3,070		85,393				1,498	01/25/2035
81744L-AZ-7	SEMT 2007-2 Flt % Due 6/20/2036 Mo-20 1.955% 06/20/36		09/02/2019	Various		2,190,311	2,235,012	2,028,772	2,062,638		(822)		(822)		2,061,815		128,496	128,496	22,591	06/20/2036
81744L-AZ-7	SEMT 2007-2 Flt % Due 6/20/2036 Mo-20 1.955% 06/20/36		07/20/2019	Paydown		272,079	272,079	246,973	251,095		20,984		20,984		272,079				1,480	06/20/2036
81744M-AA-0	SEMT 2007-3 Flt % Due 7/20/2036 Mo-20 1.965% 07/20/36		05/01/2019	KEY BANK		3,637,569	3,794,075	3,500,265	3,521,186		88		88		3,521,274		116,295	116,295	37,634	07/20/2036
81744M-AA-0	SEMT 2007-3 Flt % Due 7/20/2036 Mo-20 1.965% 07/20/36		04/20/2019	Paydown		208,400	208,400	192,261	193,410		14,989		14,989		208,400				1,018	07/20/2036
82011@-AC-7	SHARYLAND DISTRIBUTION & TRANS SERVICES SENIOR NOTES 3.860% 12/03/25		05/28/2019	Tax Free Exchange		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				300,222	12/03/2025
82011@-AD-5	SHARYLAND DISTRIBUTION & TRANS SERVICES LLC SENIOR NOTES 3.860% 01/14/26		05/28/2019	Tax Free Exchange		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				303,010	01/14/2026
824368-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC 4.500% 06/15/38		12/15/2019	Redemption 100.0000		372,396	372,396	372,396	372,396						372,396				9,139	06/15/2038
828807-CF-2	SIMON PROPERTY GROUP 4 3/8% Due 3/1/2021 MS1 4.375% 03/01/21		10/07/2019	Various		10,339,844	10,000,000	10,229,750	10,055,536		(21,491)		(21,491)		10,034,044		(34,044)	(34,044)	821,094	03/01/2021
828807-CG-0	SIMON PROPERTY GROUP 4 1/8% Due 12/1/2021 JD1 4.125% 12/01/21		10/07/2019	Call 104.7603		18,333,052	17,500,000	17,445,575	17,481,926		4,546		4,546		17,486,472		13,528	13,528	1,446,645	12/01/2021
828807-CK-1	SIMON PROPERTY GROUP 3 3/8% Due 3/15/2022 MS15 3.375% 03/15/22		10/07/2019	Various		17,454,545	16,800,000	16,916,394	16,891,092		(23,317)		(23,317)		16,867,774		(67,774)	(67,774)	1,256,195	03/15/2022
828807-DE-4	SIMON PROPERTY GROUP BASIC 3.375% 12/01/27		10/02/2019	Various		2,571,810	2,500,000	2,457,175	2,460,611		1,728		1,728		2,462,339		109,471	109,471	45,422	12/01/2027

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

1	2	3	4	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
829259-AR-1	SINCLAIR TELEVISION GROU 5 5/8% Due 8/1/2024 FA1 5.625% 08/01/24		12/11/2019	J.P. MORGAN		5,098,500	4,950,000	4,941,188	4,943,747		748		748		4,944,495		154,005	154,005	380,531	08/01/2024
832248-AZ-1	SMITHFIELD FOODS INC 4.250% 02/01/27		03/28/2019	STIFEL NICOLAUS		4,470,922	4,700,000	4,694,313	4,695,226		125		125		4,695,351		(224,429)	(224,429)	133,167	02/01/2027
83401A-AA-6	Social Professional Loan Progr SERIES 2018D CLASS A1FX 3.120% 02/25/48		06/13/2019	PARIBAS SECURITIES		3,447,929	3,424,386	3,424,180	3,424,386						3,424,386		23,543	23,543	51,046	02/25/2048
83401A-AA-6	Social Professional Loan Progr SERIES 2018D CLASS A1FX 3.120% 02/25/48		12/21/2019	Paydown		1,255,700	1,255,700	1,255,624	1,255,700						1,255,700				15,652	02/25/2048
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX 2.640% 08/26/47		12/16/2019	Paydown		4,411,579	4,411,579	4,402,321	4,410,775		803		803		4,411,579				66,771	08/26/2047
83406E-AB-1	Social Professional Loan Progr SERIES 2018A CLASS A2A 2.390% 02/25/42		12/24/2019	Paydown		790,627	790,627	790,589	790,627						790,627				10,417	02/25/2042
83611P-BX-8	SVHE 2000-1 A1F Flt % Due 11/25/2035 Mo-25 2.412% 11/25/35		04/11/2019	MORGAN STANLEY		4,777,500	4,800,000	3,711,000	4,043,489		39,485		39,485		4,082,974		694,526	694,526	49,427	11/25/2035
837004-CK-4	SOUTH CAROLINA ELECTRIC & GAS BASIC 4.100% 06/15/46		02/26/2019	TENDER		24,404,117	24,130,000	23,562,409	23,560,543		1,423		1,423		23,561,965		842,151	842,151	195,118	06/15/2046
837004-CM-0	SOUTH CAROLINA ELECTRIC & GAS BASIC 4.250% 08/15/28		09/13/2019	TENDER		7,449,650	6,500,000	6,483,750	6,484,230		939		939		6,485,169		964,481	964,481	296,201	08/15/2028
842400-EB-5	SOUTHERN CALIFORNIA EDISON 6.65% Due 4/1/2029 A01 6.650% 04/01/29		02/07/2019	Various		12,089,483	11,625,000	13,153,525	12,647,549						12,647,549		(558,066)	(558,066)	275,595	04/01/2029
842400-FT-5	SOUTHERN CALIFORNIA EDISON 3.9% Due 12/1/2041 JD1 3.900% 12/01/41		10/24/2019	MORGAN STANLEY		4,957,400	5,000,000	5,328,150	5,308,897		(7,624)		(7,624)		5,301,273		(343,873)	(343,873)	177,125	12/01/2041
842400-GG-2	SOUTHERN CALIFORNIA EDISON BASIC 4.000% 04/01/47		04/12/2019	BARCLAYS		3,915,828	4,200,000	4,528,902	4,521,783		(1,996)		(1,996)		4,519,786		(603,958)	(603,958)	91,000	04/01/2047
842587-CU-9	SOUTHERN COMPANY 2.95% Due 7/1/2023 JJ1 2.950% 07/01/23		01/29/2019	GOLDMAN SACHS		2,442,025	2,500,000	2,497,875	2,498,646		24		24		2,498,670		(56,645)	(56,645)	43,021	07/01/2023
84334#-AA-5	SOUTHERN MARYLAND ELECTRIC SOUTHERN MARYLAND ELETRIC COOP 4.000% 10/16/48		10/16/2019	Redemption 100.0000		54,197	54,197	54,197	54,197						54,197				1,631	10/16/2048
84610W-AB-1	LIFESTORAGE LP 3 1/2% Due 7/1/2026 JJ1 3.500% 07/01/26		02/28/2019	SUNTRUST EQUITABLE		3,685,578	3,900,000	3,944,538	3,935,495		(761)		(761)		3,934,734		(249,156)	(249,156)	92,138	07/01/2026
84611#-AF-8	LIFE STORAGE SENIOR GUARANTEED NOTES SERIES 3.670% 07/21/28		12/10/2019	STONECASTLE SECURITIES LLC		20,178,000	20,000,000	20,000,000	20,000,000						20,000,000		178,000	178,000	1,017,406	07/21/2028
84611W-AB-0	SURGERY CENTER HOLDINGS BASIC 6.750% 07/01/25		05/09/2019	JEFFERIES & COMPANY INC.		5,104,715	5,500,000	5,249,750	5,256,136		10,682		10,682		5,266,819		(162,104)	(162,104)	319,168	07/01/2025
84751P-KW-8	Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1 2.092% 12/25/36		12/26/2019	Paydown		1,288,267	1,288,267	1,252,437	1,253,434		34,834		34,834		1,288,267				19,273	12/25/2036
84756N-AF-6	SPECTRA ENERGY PARTNERS LP BASIC 3.500% 03/15/25		09/04/2019	TD SECURITIES		1,046,280	1,000,000	951,040	955,315		4,335		4,335		959,650		86,630	86,630	35,125	03/15/2025
84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES 3.850% 03/31/33		12/31/2019	Redemption 100.0000		401,371	401,371	401,371	401,371						401,371				10,742	03/31/2033
848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES 5.300% 06/30/36		12/31/2019	Redemption 100.0000		369,753	369,753	369,753	369,753						369,753				14,426	06/30/2036
84929#-AA-6	SPOWER FINANCE, LLC SPOWER FINANCE, LLC 4.550% 12/31/36		12/31/2019	Redemption 100.0000		830,140	830,140	830,140	830,140						830,140				33,884	12/31/2036
84929*-AA-0	SPOWER FINANCE 2, LLC SPOWER FINANCE 2, LLC 4.960% 12/31/41		12/31/2019	Redemption 100.0000		606,109	606,109	606,109	606,109						606,109				21,573	12/31/2041
852061-AQ-3	SPRINT CORP 7% Due 3/1/2020 MS1 7.000% 03/01/20		06/13/2019	Tax Free Exchange		1,002,196	1,000,000	1,010,800	1,003,527		(1,331)		(1,331)		1,002,196				54,833	03/01/2020
852061-AS-9	SPRINT CORP 6.000% 11/15/22		03/01/2019	Redemption 100.0000		(10,945)	(10,945)	(11,436)	(10,945)						(10,945)					11/15/2022
85207U-AH-8	SPRINT CORP 7 1/8% Due 6/15/2024 JD15 7.125% 06/15/24		01/14/2019	Various		5,051,500	5,000,000	5,043,750	5,039,154		(250)		(250)		5,038,903		12,597	12,597	30,677	06/15/2024
85208N-AA-8	SPRINT SPECTRUM / SPEC I 3.36% Due 9/20/2021 MJSD20 3.360% 09/20/21		09/02/2019	Various		3,991,711	4,021,875	4,021,808	4,021,814		(16)		(16)		4,021,797		(30,086)	(30,086)	13,138	09/20/2021
85234#-AB-1	STADIUM FUNDING TRUST 5% Due 4/1/2039 A01 5.000% 04/01/39		04/01/2019	Redemption 100.0000		289,193	289,193	289,193	289,193						289,193				7,230	04/01/2039
858271-A*-0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS 3.820% 06/30/47		12/31/2019	Redemption 100.0000		771,766	771,766	771,766	771,766						771,766				18,742	06/30/2047

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

1	2	3	4	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
858586-H#-0	STEPAN COMPANY 3.86% Due 6/27/2025 JD27 3.860% 06/27/25		06/27/2019	Redemption 100.0000		2,285,714	2,285,714	2,285,714	2,285,714						2,285,714				44,114	06/27/2025
85915#-AG-6	STERICYCLE, INC SENIOR NOTES 3.260% 12/12/22		06/14/2019	Redemption 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				461,423	12/12/2022
85915#-AH-4	STERICYCLE, INC SENIOR NOTES 2.720% 07/01/22		06/14/2019	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				654,844	07/01/2022
85917N-AA-0	STERIGENICS NORDION TOPC 8 1/8% Due 11/1/2021 MN1 8.125% 11/01/21		03/11/2019	J.P. MORGAN		4,900,000	5,000,000	4,993,750	4,993,674		(492)		(492)		4,993,182		(93,182)	(93,182)	148,958	11/01/2021
860630-AD-4	STIFEL FINANCIAL CORP 4 1/4% Due 7/18/2024 JJ18 4.250% 07/18/24		07/03/2019	Various		10,497,300	10,000,000	10,003,590	10,008,620		(749)		(749)		10,007,870		489,430	489,430	413,194	07/18/2024
863576-EH-3	SASC 2005-6 Flt % Due 11/25/2035 Mo-25 2.592% 11/25/35		04/23/2019	CREDIT SUISSE FIRST BOSTON		13,074,207	13,035,000	11,417,845	12,087,405		62,506		62,506		12,149,911		924,296	924,296	143,300	11/25/2035
863576-EM-2	SASC 2005-6 Flt % Due 12/25/2035 Mo-25 1.982% 12/25/35		09/02/2019	Various		7,297,859	7,465,841	6,695,926	7,216,952		89,119		89,119		7,306,070		(8,211)	(8,211)	78,140	12/25/2035
863576-EM-2	SASC 2005-6 Flt % Due 12/25/2035 Mo-25 1.982% 12/25/35		04/25/2019	Paydown		597,694	597,694	536,057	577,769		19,925		19,925		597,694				3,297	12/25/2035
863579-BC-1	SARM 2004-12 2.342% 09/25/34		12/25/2019	Paydown		411,516	411,516	341,043	343,129		68,386		68,386		411,516				6,738	09/25/2034
86358E-MA-1	SAIL 2004-8 Flt % Due 9/25/2034 Mo-25 2.722% 09/25/34		12/26/2019	Paydown		115,300	115,300	103,230	106,102		9,198		9,198		115,300				2,233	09/25/2034
86358E-MR-4	SAIL 2004-8 Flt % Due 10/25/2034 Mo-25 2.767% 10/25/34		05/02/2019	NOMURA SECURITIES INTERNATIONA		7,269,287	7,278,385	6,345,842	6,920,356		59,478		59,478		6,979,835		289,453	289,453	92,004	10/25/2034
86358R-6A-0	Amortizing Residential Collate SERIES 2002BC6 CLASS M1 2.930% 08/25/32		08/25/2019	Paydown		720,739	720,739	711,003	711,477		9,262		9,262		720,739				10,118	08/25/2032
86359A-3E-1	SASC 2003-31A Adj % Due 10/25/2033 Mo-1 4.054% 10/25/33		12/01/2019	Paydown		340,028	340,028	338,540	338,593		1,435		1,435		340,028				8,966	10/25/2033
86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 4.023% 11/25/33		12/01/2019	Paydown		953,658	953,658	959,320	958,862		(5,204)		(5,204)		953,658				28,138	11/25/2033
86359A-5M-1	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 4.132% 11/25/33		12/01/2019	Paydown		379,105	379,105	380,542	380,391		(1,285)		(1,285)		379,105				8,298	11/25/2033
86359A-FD-0	SASC 2003-31A Flt % Due 12/25/2032 Mo-25 3.442% 12/25/32		12/26/2019	Paydown		236,626	236,626	209,710	222,859		13,767		13,767		236,626				3,900	12/25/2032
86359A-ZE-6	SASC 2003-31A 4.480% 06/25/33		12/01/2019	Paydown		58,454	58,454	54,910	55,487		2,967		2,967		58,454				1,620	06/25/2033
86359B-ZH-7	SASC 2004-20 5.40194% Due 9/25/2034 Mo-1 5.389% 09/25/34		06/26/2019	Call 100.0000		2,674,150	2,674,150	2,373,308	2,449,186		14,835		14,835		2,464,020		210,130	210,130	67,719	09/25/2034
86359D-CR-6	SASC 2005-NC2 Flt % Due 5/25/2035 Mo-25 2.412% 05/25/35		04/12/2019	PIPELINE TRADING SYSTEMS		4,968,750	5,000,000	4,050,000	4,653,550		55,751		55,751		4,709,301		259,449	259,449	51,913	05/25/2035
86359L-DX-4	SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19 2.424% 10/19/34		12/19/2019	Paydown		402,674	402,674	383,421	384,567		18,107		18,107		402,674				6,906	10/19/2034
86359L-FN-4	SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19 2.464% 04/19/35		12/19/2019	Paydown		132,444	132,444	127,304	127,535		4,910		4,910		132,444				2,597	04/19/2035
86359R-AD-8	SASC 2006-BC4 Flt % Due 12/25/2036 Mo-25 1.962% 12/25/36		05/08/2019	Various		18,745,945	19,514,322	17,901,374	18,841,632		167,582		167,582		19,009,214		(263,268)	(263,268)	216,180	12/25/2036
86359R-AD-8	SASC 2006-BC4 Flt % Due 12/25/2036 Mo-25 1.962% 12/25/36		04/25/2019	Paydown		568,237	568,237	521,269	548,649		19,588		19,588		568,237				3,806	12/25/2036
86765B-AV-1	SUNOCO LOGISTICS PARTNER BASIC 5.400% 10/01/47		06/13/2019	BARCLAYS		1,014,520	1,000,000	1,012,700	1,012,507		(90)		(90)		1,012,417		2,103	2,103	38,400	10/01/2047
87053*-AA-1	SWEETWATER INVETSORS II, LLC SENIOR SECURED NOTES 4.740% 03/01/26		09/01/2019	Redemption 100.0000		2,782,366	2,782,366	2,782,366	2,782,366						2,782,366				102,973	03/01/2026
87165B-AD-5	SYNCHRONY FINANCIAL 4 1/4% Due 8/15/2024 FA15 4.250% 08/15/24		01/15/2019	MORGAN STANLEY		5,891,634	6,300,000	6,287,778	6,292,528		52		52		6,292,580		(400,946)	(400,946)	113,050	08/15/2024
87165L-BU-4	SYNCT 2016-3 SERIES 20172 CLASS A 2.620% 10/15/25		10/01/2019	Various		4,995,828	5,000,000	4,999,383	4,999,504		32		32		4,999,536		(3,708)	(3,708)	57,931	10/15/2025
87236Y-AD-0	TD AMERITRADE HOLDING CORP BASIC 3.625% 04/01/25		05/13/2019	JEFFERIES & COMPANY INC.		2,582,325	2,500,000	2,436,625	2,437,460		3,372		3,372		2,440,831		141,494	141,494	56,389	04/01/2025
87236Y-AF-5	TD AMERITRADE HOLDING CORP 3.300% 04/01/27		04/25/2019	Various		10,248,000	10,500,000	10,464,175	10,465,555		804		804		10,466,359		(218,359)	(218,359)	133,467	04/01/2027
87244B-AA-6	TGIF FUNDING LLC 6.202% 04/30/47		07/24/2019	Various		2,325,000	2,400,000	2,400,000	2,400,000						2,400,000		(75,000)	(75,000)	109,982	04/30/2047
87244B-AA-6	TGIF FUNDING LLC 6.202% 04/30/47		04/30/2019	Paydown		25,000	25,000	25,000	25,000						25,000				581	04/30/2047

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										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
872540-AP-4	TJX COMPANIES, INC 2 1/2% Due 5/15/2023 MN15 2.500% 05/15/23		01/16/2019	MITSUBISHI SECURITIES		1,164,636	1,200,000	1,198,932	1,199,505		5		5		1,199,510		(34,874)	(34,874)	5,250	05/15/2023
87342R-AD-6	BELL 2016-1A SERIES 20181 CLASS A2I 4.300% 11/25/48		11/28/2019	Paydown		170,000	170,000	170,000	170,000						170,000				4,527	11/25/2048
877280-AA-5	TAYLOR ST BELLSO LSE OB BD SE 98A 6.460% 03/01/19		03/01/2019	Maturity		170,000	170,000	173,435	170,000						170,000				5,491	03/01/2019
88033G-CA-6	TENET HEALTHCARE CORP 4 3/8% Due 10/1/2021 JJ1 4.375% 10/01/21		09/11/2019	Various		2,093,000	2,000,000	2,005,000	2,003,513		(824)		(824)		2,002,690		(2,690)	(2,690)	197,514	10/01/2021
880451-AS-8	TENNESSEE GAS PIPELINE 7% Due 3/15/2027 MS15 7.000% 03/15/27		06/06/2019	BARCLAYS		6,202,820	5,200,000	5,179,064	5,189,653		420		420		5,190,073		1,012,747	1,012,747	267,944	03/15/2027
881561-PB-4	TMTS 2005-8HE 3.305% 12/25/34		07/19/2019	Various		2,844,365	2,847,925	2,639,671	2,686,436		18,850		18,850		2,705,286		139,079	139,079	64,581	12/25/2034
88213#-AA-2	TEXAS ACP I L.P. TOT ISSUE CHNGD 3/27/6 B.C. 0.001% 05/15/20		05/15/2019	Redemption 100.0000		67,316	67,316	161,585	76,363		(9,048)		(9,048)		67,316					05/15/2020
88213@-AA-4	TEXAS ACP II, L.P. GUARANTEED NOTES 0.001% 01/30/23		01/30/2019	Redemption 100.0000		83,120	83,120	185,623	103,420		(20,301)		(20,301)		83,120					01/30/2023
88307*-AA-3	TEXOMA WIND LLC SENIOR SECURED 4.120% 06/30/34		12/31/2019	Redemption 100.0000		1,509,308	1,509,308	1,509,308	1,509,308						1,509,308				45,332	06/30/2034
883556-AZ-5	THERMO ELECTRON CORP 3.6% Due 8/15/2021 FA15 3.600% 08/15/21		10/15/2019	Call 103.3700		3,411,210	3,300,000	3,519,945	3,365,444		(21,274)		(21,274)		3,344,170		(44,170)	(44,170)	249,810	08/15/2021
88522Y-AB-5	TMST 2007-4 Adj % Due 9/25/2037 Mo-1 3.962% 09/25/37		04/15/2019	KEY BANK		9,183,761	9,132,392	8,963,032	8,971,721		17		17		8,971,738		212,024	212,024	145,158	09/25/2037
88522Y-AB-5	TMST 2007-4 Adj % Due 9/25/2037 Mo-1 3.962% 09/25/37		04/01/2019	Paydown		604,324	604,324	593,117	593,692		10,632		10,632		604,324				3,293	09/25/2037
887315-BN-8	TIME WARNER/TURNER BROADCAST 6 5/8% Due 5/15/2029 MN15 6.625% 05/15/29		06/05/2019	Tax Free Exchange		137,391	150,000	128,847	137,036		354		354		137,391				5,671	05/15/2029
887317-AD-7	TIME WARNER INC. COM 6 1/2% Due 11/15/2036 MN15 6.500% 11/15/36		06/05/2019	Various		33,781,800	35,000,000	33,568,677	33,769,591		12,208		12,208		33,781,800				1,298,889	11/15/2036
887317-AH-8	TIME WARNER INC. COM 6.1% Due 7/15/2040 JJ15 6.100% 07/15/40		06/05/2019	Tax Free Exchange		5,856,423	5,500,000	5,899,575	5,860,209		(3,786)		(3,786)		5,856,423				303,722	07/15/2040
887317-AK-1	TIME WARNER INC. COM 4 3/4% Due 3/29/2021 MS29 4.750% 03/29/21		03/27/2019	Call 103.9762		2,339,464	2,250,000	2,499,165	2,367,100		(12,141)		(12,141)		2,354,959		(104,959)	(104,959)	142,308	03/29/2021
887317-AU-9	TIME WARNER INC. COM 4.65% Due 6/1/2044 JD1 4.650% 06/01/44		06/05/2019	Tax Free Exchange		9,823,042	10,000,000	9,806,300	9,821,474		1,569		1,569		9,823,042				247,667	06/01/2044
887317-AX-3	TIME WARNER INC. COM 4.85% Due 7/15/2045 JJ15 4.850% 07/15/45		06/05/2019	Various		4,802,239	4,700,000	4,805,092	4,803,120		(881)		(881)		4,802,239				207,322	07/15/2045
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP BASIC 2.800% 07/13/22		01/11/2019	US BANCORP INC		1,379,896	1,400,000	1,373,834	1,374,094		278		278		1,374,372		5,524	5,524	19,818	07/13/2022
89238B-AB-8	Toyota Auto Receivables Owner SERIES 2018A CLASS A2A 2.100% 10/15/20		10/01/2019	BANK OF AMERICA		74,012	74,050	73,827	73,861		79		79		73,940		73	73	1,244	10/15/2020
89238B-AB-8	Toyota Auto Receivables Owner SERIES 2018A CLASS A2A 2.100% 10/15/20		09/15/2019	Paydown		356,348	356,348	355,276	355,437		910		910		356,348				3,062	10/15/2020
89238T-AC-7	Toyota Auto Receivables Owner SERIES 2018B CLASS A2B 2.087% 03/15/21		12/16/2019	Paydown		3,972,979	3,972,979	3,972,979	3,972,979						3,972,979				52,996	03/15/2021
896818-AH-4	TRIUMPH GROUP 4.875% 04/01/21		10/24/2019	Call 100.0000		5,500,000	5,500,000	5,356,250	5,413,502		29,997		29,997		5,443,499		56,501	56,501	285,255	04/01/2021
90131H-AB-1	21ST CENTURY FOX AMERICA 5.4% Due 10/1/2043 A01 5.400% 10/01/43		03/20/2019	Various		13,075,790	13,000,000	13,082,890	13,076,117		(327)		(327)		13,075,790				342,550	10/01/2043
90131H-AE-5	21ST CENTURY FOX AMERICA BASIC 3.700% 09/15/24		03/20/2019	Various		9,864,854	9,745,000	9,885,718	9,869,391		(4,537)		(4,537)		9,864,854				195,535	09/15/2024
90131H-AQ-8	21ST CENTURY FOX AMERICA 4 1/2% Due 2/15/2021 FA15 4.500% 02/15/21		03/20/2019	Various		5,175,404	5,000,000	5,439,950	5,195,082		(19,678)		(19,678)		5,175,404				139,375	02/15/2021
90131H-AZ-8	21ST CENTURY FOX AMERICA 7 1/8% Due 4/8/2028 A08 7.125% 04/08/28		03/20/2019	Tax Free Exchange		5,170,627	5,000,000	5,218,850	5,173,625		(2,998)		(2,998)		5,170,627				165,313	04/08/2028
90131H-BF-1	21ST CENTURY FOX AMERICA 6.2% Due 12/15/2034 JD15 6.200% 12/15/34		03/20/2019	Tax Free Exchange		36,275,539	37,500,000	36,114,445	36,265,678		9,861		9,861		36,275,539				651,042	12/15/2034
90131H-BG-9	21ST CENTURY FOX AMERICA 6.4% Due 12/15/2035 JD15 6.400% 12/15/35		03/20/2019	Various		32,796,762	33,000,000	32,769,980	32,795,315		1,447		1,447		32,796,762				590,333	12/15/2035
90131H-BZ-7	21ST CENTURY FOX AMERICA BASIC 4.950% 10/15/45		03/20/2019	Tax Free Exchange		7,459,448	6,500,000	7,485,010	7,464,007		(4,559)		(4,559)		7,459,448				145,531	10/15/2045

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										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
90131H-CB-9	21ST CENTURY FOX AMERICA BASIC 3.375% 11/15/26		03/20/2019	Tax Free Exchange		9,188,058	9,300,000	9,175,008	9,185,271		2,787		2,787		9,188,058				118,984	11/15/2026
90214G-AA-5	2014 ESA PROJECT COMPANY LLC SENIOR SECURED NOTES 6.070% 03/30/30		12/30/2019	Redemption 100.0000		449,841	449,841	449,841	449,841						449,841				17,906	03/30/2030
90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES 3.850% 05/31/29		12/31/2019	Redemption 100.0000		1,139,794	1,139,794	1,139,794	1,139,680		114		114		1,139,794				22,688	05/31/2029
90290M-AB-7	US FOODS INC 5 7/8% Due 6/15/2024 JD15 5.875% 06/15/24		02/13/2019	BARCLAYS		5,589,375	5,500,000	5,646,250	5,604,657		(4,974)		(4,974)		5,599,684		(10,309)	(10,309)	53,446	06/15/2024
902917-AH-6	USA WASTE SERVICES 7% Due 7/15/2028 JJ15 7.000% 07/15/28		06/03/2019	MORGAN STANLEY		6,433,950	5,000,000	5,428,250	5,244,823		(8,170)		(8,170)		5,236,653		1,197,297	1,197,297	311,111	07/15/2028
90331H-NJ-8	US BANK NA CINCINNATI BASIC 2.350% 01/23/20		12/23/2019	Call 100.0000		1,000,000	1,000,000	994,350	994,538		5,030		5,030		999,568		432	432	33,292	01/23/2020
90363@-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8 4.080% 09/08/39		07/08/2019	Redemption 100.0000		380,912	380,912	380,912	380,912						380,912				11,804	09/08/2039
904764-AH-0	UNILEVER CAPITAL CORP 5.9% Due 11/15/2032 MN15 5.900% 11/15/32		02/14/2019	PIERPONT SECURITIES		614,140	500,000	606,740	606,531		(772)		(772)		605,758		8,382	8,382	7,703	11/15/2032
904764-AU-1	UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28 2.000% 07/28/26		02/14/2019	BANK OF AMERICA		1,277,458	1,400,000	1,247,596	1,248,232		2,350		2,350		1,250,582		26,876	26,876	15,633	07/28/2026
904764-AY-3	UNILEVER CAPITAL CORP BASIC 2.900% 05/05/27		01/11/2019	JEFFERIES & COMPANY INC.		11,446,200	12,000,000	11,270,520	11,277,361		2,902		2,902		11,280,263		165,937	165,937	67,667	05/05/2027
907818-DT-2	UNION PACIFIC CORP 4.821% Due 2/1/2044 FA1 4.821% 02/01/44		10/21/2019	CITICORP SECURITIES		760,438	625,000	616,788	617,494		127		127		617,621		142,817	142,817	36,994	02/01/2044
907818-EY-0	UNION PACIFIC CORP BASIC 3.950% 09/10/28		08/07/2019	Various		14,578,280	14,000,000	13,965,140	13,967,635		1,196		1,196		13,968,831		609,449	609,449	437,133	09/10/2028
91159H-HR-4	US BANCORP 3.150% 04/27/27		06/04/2019	JANE STREET		20,425,000	20,000,000	19,107,700	19,169,218		36,843		36,843		19,206,061		1,218,939	1,218,939	382,375	04/27/2027
913017-CX-5	UNITED TECH CORP BASIC 4.625% 11/16/48		04/04/2019	BARCLAYS		5,244,250	5,000,000	4,984,150	4,984,150						4,984,150		260,100	260,100	91,215	11/16/2048
913017-CY-3	UNITED TECH CORP BASIC 4.125% 11/16/28		03/06/2019	RBC CAPITAL MARKETS		1,066,338	1,050,000	1,049,622	1,049,622						1,049,622		16,716	16,716	13,475	11/16/2028
91324P-BM-3	UNITED HEALTHCARE 3 7/8% Due 10/15/2020 A015 3.875% 10/15/20		04/10/2019	WELLS FARGO SECURITIES LLC		2,029,660	2,000,000	2,031,700	2,024,653		(4,385)		(4,385)		2,020,267		9,393	9,393	38,104	10/15/2020
91324P-CP-5	UNITED HEALTHCARE 3 3/4% Due 7/15/2025 JJ15 3.750% 07/15/25		02/14/2019	BANK OF AMERICA		3,090,600	3,000,000	2,991,870	2,994,321		103		103		2,994,424		96,176	96,176	66,875	07/15/2025
91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 3.810% 05/15/35		12/15/2019	Redemption 100.0000		579,939	579,939	579,939	579,939						579,939				12,162	05/15/2035
91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15 3.620% 08/15/36		12/15/2019	Redemption 100.0000		711,433	711,433	711,433	711,433						711,433				14,155	08/15/2036
92211M-AC-7	VANTAGE DATA CENTERS ISSUER, L SERIES 20181A CLASS A2 4.072% 02/16/43		12/16/2019	Paydown		85,000	85,000	85,037	85,036		(36)		(36)		85,000				1,875	02/16/2043
92240@-AJ-4	VECTREN CAPITAL CORP GUARANTEED SENIOR NOTES 7.300% 03/11/19		03/11/2019	Maturity		18,000,000	18,000,000	18,976,900	18,044,967		(44,967)		(44,967)		18,000,000				657,000	03/11/2019
92240@-AM-7	VECTREN CAPITAL CORP GUARANTEED SENIOR NOTES SERIES 3.330% 12/15/22		02/01/2019	Redemption 100.0000		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				117,383	12/15/2022
92343V-CH-5	VERIZON COMMUNICATIONS 2 5/8% Due 2/21/2020 FA21 2.625% 02/21/20		05/06/2019	Call 100.0370		4,748,756	4,747,000	4,757,301	4,749,253		(681)		(681)		4,748,572		(1,572)	(1,572)	90,021	02/21/2020
92343V-DD-3	VERIZON COMMUNICATIONS 2 5/8% Due 8/15/2026 FA15 2.625% 08/15/26		02/12/2019	MORGAN STANLEY		2,983,200	3,200,000	3,063,178	3,077,776		1,673		1,673		3,079,449		(96,249)	(96,249)	41,767	08/15/2026
92348R-AA-6	Verizon Owner Trust SERIES 20173A CLASS A1A 2.060% 04/20/22		08/07/2019	Various		24,658,698	24,870,000	24,562,503	24,642,543		18,404		18,404		24,660,947		(2,248)	(2,248)	112,580	04/20/2022
92348R-AC-2	Verizon Owner Trust SERIES 20173A CLASS B 2.380% 04/20/22		12/19/2019	Various		3,981,066	4,010,000	3,980,602	3,986,187		1,626		1,626		3,987,813		(6,747)	(6,747)	39,520	04/20/2022
927804-FL-3	VIRGINIA ELECTRIC POWER 4% Due 1/15/2043 JJ15 4.000% 01/15/43		10/07/2019	PARIBAS SECURITIES		2,248,900	2,000,000	2,150,240	2,141,781		(3,031)		(3,031)		2,138,750		110,150	110,150	98,667	01/15/2043
927804-FX-7	VIRGINIA ELECTRIC POWER BASIC 3.500% 03/15/27		01/15/2019	J.P. MORGAN		9,132,972	9,300,000	9,253,035	9,256,630		202		202		9,256,832		(123,860)	(123,860)	110,308	03/15/2027
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30 3.930% 06/30/30		12/30/2019	Redemption 100.0000		176,640	176,640	176,640	176,640						176,640				4,590	06/30/2030
92826C-AD-4	Visa Lnd Dev(Visa Int) 3.15% Due 12/14/2025 JD14 3.150% 12/14/25		05/07/2019	WELLS FARGO SECURITIES LLC		22,625,134	22,300,000	22,178,682	22,211,606		4,063		4,063		22,215,669		409,465	409,465	282,931	12/14/2025
92856J-AA-8	VIZIENT INC 10.375% 03/01/24		05/06/2019	Call 107.7810		5,927,955	5,500,000	6,258,750	5,964,186		(61,521)		(61,521)		5,902,664		(402,664)	(402,664)	816,297	03/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92887K-AD-2	VOLVO FINANCIAL EQUIPMENT LLC 2.210% 11/15/21		02/21/2019	BARCLAYS		2,106,287	2,130,000	2,129,947	2,129,975		3		3		2,129,977		(23,690)	(23,690)	9,153	11/15/2021
92925C-BH-4	WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25 2.292% 12/25/45		12/25/2019	Paydown		384,619	384,619	348,081	350,409		34,210		34,210		384,619				7,768	12/25/2045
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		12/01/2019	Paydown		357,389	357,389	387,198	364,321		(6,932)		(6,932)		357,389				9,496	02/15/2044
92937F-AF-8	WFRBS 2013-C12 3.56% Due 3/15/2048 Mo-1 3.560% 03/15/48		03/07/2019	Various		6,510,469	6,450,000	6,728,837	6,610,698		(7,392)		(7,392)		6,603,306		(92,837)	(92,837)	63,783	03/15/2048
92940P-AC-8	WESTROCK CO BASIC 4.900% 03/15/29		02/20/2019	Tax Free Exchange		3,578,037	3,500,000	3,579,380	3,578,991		(954)		(954)		3,578,037				36,682	03/15/2029
931427-AQ-1	WALGREEN CO 3.45% Due 6/1/2026 JD1 3.450% 06/01/26		12/04/2019	Various		31,295,878	30,900,000	31,064,374	30,994,542		(11,311)		(11,311)		30,983,231		312,647	312,647	1,043,251	06/01/2026
94106L-AN-9	WASTE MANAGEMENT INC CALL @ MAKE WHOLE + 35 BP 7.750% 05/15/32		05/23/2019	Various		8,628,900	6,000,000	6,969,290	6,667,743		(12,726)		(12,726)		6,655,017		1,973,883	1,973,883	242,833	05/15/2032
949746-SH-5	WELLS FARGO & CO 3.000% 10/23/26		04/11/2019	Various		6,773,165	7,000,000	6,770,400	6,804,759		5,018		5,018		6,809,777		(36,612)	(36,612)	88,125	10/23/2026
94974B-GL-8	WELLS FARGO & COMPANY 4.300% 07/22/27		04/05/2019	WELLS FARGO SECURITIES LLC		15,572,400	15,000,000	15,297,300	15,251,546		(6,757)		(6,757)		15,244,788		327,612	327,612	460,458	07/22/2027
94974B-GU-8	WELLS FARGO & COMPANY 4 3/4% Due 12/7/2046 JD7 4.750% 12/07/46		03/13/2019	WELLS FARGO SECURITIES LLC		10,185,700	10,000,000	10,393,657	10,385,469		(1,464)		(1,464)		10,384,005		(198,305)	(198,305)	129,306	12/07/2046
949757-AD-0	WFMBS 2004-6 5 1/2% Due 6/25/2034 Mo-1 5.500% 06/25/34		11/25/2019	Call 100.0000		2,158,613	2,158,613	2,299,260	2,278,112		(7,797)		(7,797)		2,270,315		(111,702)	(111,702)	108,776	06/25/2034
949757-AD-0	WFMBS 2004-6 5 1/2% Due 6/25/2034 Mo-1 5.500% 06/25/34		10/01/2019	Paydown		326,191	326,191	347,445	344,249		(18,058)		(18,058)		326,191				9,591	06/25/2034
949769-AA-1	WFMBS 2003-L Adj % Due 11/25/2033 Mo-1 4.507% 11/25/33		10/01/2019	Call 100.0000		603,096	603,096	608,122	607,502		(496)		(496)		607,007		(3,911)	(3,911)	23,707	11/25/2033
949769-AA-1	WFMBS 2003-L Adj % Due 11/25/2033 Mo-1 4.507% 11/25/33		09/01/2019	Paydown		76,627	76,627	77,265	77,186		(560)		(560)		76,627				1,875	11/25/2033
949779-AB-8	WFMBS 2004-EE Adj % Due 12/25/2034 Mo-1 4.895% 12/25/34		11/25/2019	Various		1,218,484	1,218,484	1,224,897	1,224,293		(261)		(261)		1,224,032		(5,549)	(5,549)	53,427	12/25/2034
949779-AB-8	WFMBS 2004-EE Adj % Due 12/25/2034 Mo-1 4.895% 12/25/34		10/01/2019	Paydown		433,399	433,399	435,680	435,465		(2,066)		(2,066)		433,399				10,838	12/25/2034
94978#-BE-6	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1 6.250% 02/01/28		12/01/2019	Redemption 100.0000		619,726	619,726	622,530	621,295		(1,569)		(1,569)		619,726				21,180	02/01/2028
949808-AP-4	WFMBS 2003-J Adj % Due 10/25/2033 Mo-1 4.322% 10/25/33		10/01/2019	Call 100.0000		1,025,213	1,025,213	1,037,419	1,035,747		(283)		(283)		1,035,464		(10,251)	(10,251)	38,699	10/25/2033
949808-AP-4	WFMBS 2003-J Adj % Due 10/25/2033 Mo-1 4.322% 10/25/33		09/01/2019	Paydown		239,472	239,472	242,321	241,931		(2,459)		(2,459)		239,472				5,195	10/25/2033
949808-AP-4	WFMBS 2003-J Adj % Due 10/25/2033 Mo-1 4.322% 10/25/33		10/01/2019	Redemption 100.0000		647	647	646	646		1		1		647				24	10/25/2033
94980Q-AH-2	WFMBS 2004-W Adj % Due 11/25/2034 Mo-1 4.507% 11/25/34		11/25/2019	Various		462,776	462,776	468,705	468,235		(90)		(90)		468,145		(5,369)	(5,369)	20,349	11/25/2034
94980Q-AH-2	WFMBS 2004-W Adj % Due 11/25/2034 Mo-1 4.507% 11/25/34		10/01/2019	Paydown		128,994	128,994	130,646	130,515		(1,522)		(1,522)		128,994				2,745	11/25/2034
94980Q-AJ-8	WFMBS 2004-W Adj % Due 11/25/2034 Mo-1 4.507% 11/25/34		11/25/2019	Various		1,843,584	1,843,584	1,800,490	1,803,123		324		324		1,803,448		40,136	40,136	81,064	11/25/2034
94980Q-AJ-8	WFMBS 2004-W Adj % Due 11/25/2034 Mo-1 4.507% 11/25/34		10/01/2019	Paydown		513,878	513,878	501,866	502,600		11,278		11,278		513,878				10,937	11/25/2034
94980R-AD-9	WFMBS 2004-Z Adj % Due 12/25/2034 Mo-1 4.914% 12/25/34		10/01/2019	Call 100.0000		846,160	846,160	828,972	837,666		1,791		1,791		839,457		6,702	6,702	34,674	12/25/2034
94980R-AD-9	WFMBS 2004-Z Adj % Due 12/25/2034 Mo-1 4.914% 12/25/34		09/01/2019	Paydown		290,305	290,305	284,408	287,391		2,914		2,914		290,305				6,343	12/25/2034
94981G-AF-7	WFMBS 2004-R Adj % Due 9/25/2034 Mo-1 4.746% 09/25/34		11/25/2019	Call 100.0000		820,769	820,769	817,189	817,300		90		90		817,390		3,379	3,379	35,684	09/25/2034
94981G-AF-7	WFMBS 2004-R Adj % Due 9/25/2034 Mo-1 4.746% 09/25/34		10/01/2019	Paydown		119,621	119,621	119,099	119,115		506		506		119,621				2,619	09/25/2034
94981Q-AF-5	WFMBS 2005-AR16 3.03912% Due 3/25/2035 Mo-1 4.872% 03/25/35		11/25/2019	Call 100.0000		3,354,504	3,354,504	3,383,718	3,373,958		(407)		(407)		3,373,551		(19,047)	(19,047)	150,645	03/25/2035
94981Q-AF-5	WFMBS 2005-AR16 3.03912% Due 3/25/2035 Mo-1 4.872% 03/25/35		10/01/2019	Paydown		1,278,715	1,278,715	1,289,852	1,286,131		(7,416)		(7,416)		1,278,715				30,790	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
94981R-AC-0	WFMBS 2005-AR3 Adj % Due 3/25/2035 Mo-1 4.839% 03/25/35		11/25/2019	Various		984,422	984,422	958,023	959,771		161		161		959,931		24,491	24,491	42,805	03/25/2035
94981R-AC-0	WFMBS 2005-AR3 Adj % Due 3/25/2035 Mo-1 4.839% 03/25/35		10/01/2019	Paydown		343,143	343,143	333,941	334,550		8,593		8,593		343,143				8,233	03/25/2035
94982A-AH-5	WFMBS 2004-Y Adj % Due 11/25/2034 Mo-1 4.690% 11/25/34		10/01/2019	Various		2,552,305	2,552,305	2,570,053	2,568,015		221		221		2,568,236		(15,931)	(15,931)	103,889	11/25/2034
94982A-AH-5	WFMBS 2004-Y Adj % Due 11/25/2034 Mo-1 4.690% 11/25/34		09/01/2019	Paydown		1,049,323	1,049,323	1,056,620	1,055,782		(6,459)		(6,459)		1,049,323				21,434	11/25/2034
94982F-AQ-4	WFMBS 2005-2 4 3/4% Due 4/25/2020 Mo-1 4.750% 04/25/20		10/01/2019	Call 100.0000		13,125	13,125	13,182	13,109		(10)		(10)		13,099		26	26	518	04/25/2020
94982F-AQ-4	WFMBS 2005-2 4 3/4% Due 4/25/2020 Mo-1 4.750% 04/25/20		09/01/2019	Paydown		60,924	60,924	61,188	60,848		77		77		60,924				1,154	04/25/2020
94982J-AD-5	WFMBS 2005-6 5 1/2% Due 8/25/2035 Mo-1 5.500% 08/25/35		10/01/2019	Call 100.0000		572,026	572,026	586,684	585,283		(396)		(396)		584,887		(12,861)	(12,861)	26,218	08/25/2035
94982J-AD-5	WFMBS 2005-6 5 1/2% Due 8/25/2035 Mo-1 5.500% 08/25/35		09/01/2019	Paydown		147,691	147,691	151,475	151,114		(3,423)		(3,423)		147,691				3,382	08/25/2035
94983C-AJ-6	WFMBS 2005-AR10 Adj % Due 6/25/2035 Mo-1 4.871% 06/25/35		11/25/2019	Various		1,470,330	1,470,330	1,458,843	1,459,314		(3)		(3)		1,459,311		11,020	11,020	65,692	06/25/2035
94983C-AJ-6	WFMBS 2005-AR10 Adj % Due 6/25/2035 Mo-1 4.871% 06/25/35		10/01/2019	Paydown		528,451	528,451	524,323	524,492		3,959		3,959		528,451				11,503	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 Adj % Due 6/25/2035 Mo-1 4.871% 06/25/35		11/25/2019	Call 100.0000		3,550,100	3,550,100	3,603,351	3,599,612		(517)		(517)		3,599,095		(48,995)	(48,995)	158,614	06/25/2035
94983C-AV-9	WFMBS 2005-AR10 Adj % Due 6/25/2035 Mo-1 4.871% 06/25/35		10/01/2019	Paydown		1,275,940	1,275,940	1,295,080	1,293,736		(17,795)		(17,795)		1,275,940				27,774	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 Adj % Due 6/25/2035 Mo-1 4.908% 06/25/35		11/25/2019	Call 100.0000		1,308,191	1,308,191	1,255,977	1,259,334		629		629		1,259,963		48,228	48,228	59,028	06/25/2035
94983E-AH-6	WFMBS 2005-AR12 Adj % Due 6/25/2035 Mo-1 4.908% 06/25/35		10/01/2019	Paydown		350,572	350,572	336,580	337,479		13,093		13,093		350,572				7,906	06/25/2035
94985T-BC-1	WFMBS 2007-3 5 1/2% Due 4/25/2022 Mo-1 5.500% 04/25/22		09/01/2019	Call 100.0000		66,076	66,076	68,384	66,973		(174)		(174)		66,798		(722)	(722)	2,723	04/25/2022
94985T-BC-1	WFMBS 2007-3 5 1/2% Due 4/25/2022 Mo-1 5.500% 04/25/22		08/01/2019	Paydown		37,239	37,239	38,540	37,745		(505)		(505)		37,239				713	04/25/2022
95000F-AT-3	WFCM 2016-C35 2.931% Due 7/15/2048 Mo-1 2.931% 07/15/48		03/01/2019	Various		7,228,418	7,500,000	7,724,940	7,673,002		(3,923)		(3,923)		7,669,079		(440,661)	(440,661)	57,399	07/15/2048
95000G-AY-0	WFCM 2016-BNK1 2.652% Due 8/15/2049 Mo-1 2.652% 08/15/49		03/19/2019	J.P. MORGAN		6,719,180	7,000,000	7,209,790	7,162,072		(4,609)		(4,609)		7,157,463		(438,284)	(438,284)	56,723	08/15/2049
95000M-BR-1	WFCM 2016-C36 3.419% Due 11/15/2059 Mo-1 3.419% 11/15/59		10/15/2019	Various		3,138,281	3,000,000	3,089,937	3,071,880		(6,938)		(6,938)		3,064,942		73,339	73,339	90,034	11/15/2059
95000U-2A-0	WELLS FARGO & COMPANY 3.584% 05/22/28		04/02/2019	Various		6,942,580	7,000,000	6,837,140	6,847,086		2,057		2,057		6,849,143		93,437	93,437	69,639	05/22/2028
95001Q-AU-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C46 CLASS A4 4.152% 08/15/51		09/12/2019	Various		11,234,375	10,000,000	10,299,830	10,296,989		(6,239)		(6,239)		10,290,751		943,624	943,624	328,700	08/15/2051
95058X-AB-4	WEN 2015-1A 4.08% Due 6/15/2045 MJSD15 4.080% 06/15/45		06/26/2019	Various		9,625,000	9,625,000	9,625,000	9,625,000						9,625,000				208,349	06/15/2045
95058X-AB-4	WEN 2015-1A 4.08% Due 6/15/2045 MJSD15 4.080% 06/15/45		06/15/2019	Paydown		50,000	50,000	50,000	50,000						50,000				765	06/15/2045
95058X-AD-0	WEN 2015-1A SERIES 20181A CLASS A2I 3.573% 03/15/48		01/24/2019	GUGGENHEIM CAPITAL		955,505	990,000	990,000	990,000						990,000		(34,495)	(34,495)	4,225	03/15/2048
95058X-AD-0	WEN 2015-1A SERIES 20181A CLASS A2I 3.573% 03/15/48		12/17/2019	Paydown		20,000	20,000	20,000	20,000						20,000				447	03/15/2048
957576-AA-9	WESTERN & SOUTHERN FIN 5 3/4% Due 7/15/2033 JJ15 5.750% 07/15/33		04/05/2019	MORGAN STANLEY		12,786,450	10,700,000	10,310,865	10,425,877		3,204		3,204		10,429,082		2,357,368	2,357,368	447,190	07/15/2033
958254-AE-4	WESTERN GAS PARTNERS LP 3.95% Due 6/1/2025 JD1 3.950% 06/01/25		07/18/2019	Various		10,623,947	10,700,000	10,518,130	10,555,495		10,344		10,344		10,565,839		58,108	58,108	260,777	06/01/2025
958254-AK-0	WESTERN GAS PARTNERS LP BASIC 4.750% 08/15/28		06/26/2019	Various		9,454,845	9,300,000	9,290,124	9,290,498		414		414		9,290,911		163,934	163,934	391,440	08/15/2028
960413-AU-6	WESTLAKE CHEMICAL CORP BASIC 4.375% 11/15/47		08/12/2019	BANK OF AMERICA		7,672,338	7,900,000	7,868,445	7,868,952		290		290		7,869,242		(196,904)	(196,904)	258,259	11/15/2047
96145D-AE-5	WESTROCK CO BASIC 3.750% 03/15/25		02/20/2019	Various		16,224,389	16,300,000	16,218,235	16,222,863		1,527		1,527		16,224,389				263,177	03/15/2025

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

1	2	3	4	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
96188#-AA-6	WETT HOLDINGS LLC SENIOR SECURED NOTES 4.310% 12/18/24		12/31/2019	Redemption 100.0000		177,778	177,778	177,778	177,778						177,778				4,789	12/18/2024
96328D-AT-1	WHLS 2016-1A 1.59% Due 5/20/2025 Mo-20 1.590% 05/20/25		09/02/2019	DIRECT - 1																05/20/2025
96811X-AA-2	WILDFLOWER ENERGY LP IP PAID ON 3/30, CK DATES FOR 6.090% 09/30/21		12/30/2019	Redemption 100.0000		1,002,640	1,002,640	1,004,077	1,003,044		(404)		(404)		1,002,640				42,323	09/30/2021
96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER 6.130% 01/15/32		12/15/2019	Redemption 100.0000		270,409	270,409	270,409	270,409						270,409				9,063	01/15/2032
96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES 4.470% 01/15/35		12/15/2019	Redemption 100.0000		738,753	738,753	761,592	758,808		(20,056)		(20,056)		738,753				18,052	01/15/2035
96930*-AA-1	FIRST ENERGY - WILLIAM BLAIR C LEASED - BACKED CERTIFICATES 3.720% 06/15/25		12/15/2019	Redemption 100.0000		1,341,406	1,341,406	1,343,069	1,342,493		(1,087)		(1,087)		1,341,406				27,769	06/15/2025
96949L-AD-7	WILLIAMS PARTNERS LP 3.750% 06/15/27		04/01/2019	J.P. MORGAN		14,265,936	14,400,000	14,112,796	14,133,528		6,757		6,757		14,140,285		125,651	125,651	162,000	06/15/2027
96950F-AD-6	WILLIAMS PARTNERS LP 5 1/4% Due 3/15/2020 MS15 5.250% 03/15/20		05/15/2019	J.P. MORGAN		3,057,450	3,000,000	3,087,000	3,014,534		(4,484)		(4,484)		3,010,050		47,400	47,400	105,875	03/15/2020
96950F-AL-8	WILLIAMS PARTNERS LP 4 1/2% Due 11/15/2023 MN15 4.500% 11/15/23		06/03/2019	BARCLAYS		23,442,429	22,300,000	21,645,234	21,840,653		35,721		35,721		21,876,374		1,566,055	1,566,055	557,500	11/15/2023
97181#-KV-4	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 11/30/28		01/02/2019	Redemption 100.0000		351,854	351,854	351,854	351,854						351,854				9,430	11/30/2028
97181#-KY-8	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 12/29/28		01/02/2019	Redemption 100.0000		214,993	214,993	214,993	214,993						214,993				5,762	12/29/2028
97181#-KZ-5	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.360% 07/02/28		01/02/2019	Redemption 100.0000		168,521	168,521	168,521	168,521						168,521				4,516	07/02/2028
97181#-LA-9	UNION PACIFIC RAILROAD 1/6/05 BNK COMBINES INT FOR KV 5.380% 07/02/28		07/02/2019	Redemption 100.0000		148,899	148,899	148,899	148,899						148,899				5,378	07/02/2028
97381L-AF-5	WINDSTREAM CORP WINDSTREAM SRVC 9.000% 06/30/25		04/16/2019	BANK OF AMERICA		1,561,035	2,106,000	1,453,793	1,475,473		15,992		15,992		1,491,464		69,571	69,571	(15,795)	06/30/2025
97786#-AJ-1	WOLSELEY CAPITAL INC SERIES I GUARANTEED SENIOR NOT 3.430% 09/01/22		12/17/2019	JANNEY MONTGOMERY/SCOTT		19,369,930	19,000,000	19,000,000	19,000,000						19,000,000		369,930	369,930	848,339	09/01/2022
AG1220-18-9	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.370% 12/20/48		01/14/2019	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				14,567	12/20/2048
AG1220-81-7	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.020% 12/20/28		01/14/2019	Tax Free Exchange		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				8,040	12/20/2028
AG1820-18-6	ELIZABETHTOWN GAS ELIZABETHTOWN GAS 4.290% 12/20/38		01/14/2019	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				11,440	12/20/2038
BK1009-14-5	TORTOISE ENERGY INFRASTRUCTURE PREFERRED SHARES 4.010% 12/17/21		10/02/2019	Tax Free Exchange		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				379,750	12/17/2021
BK1191-15-8	ROCKWOOD NORTH CAROLINA NOTE I SENIOR NOTES 0.001% 10/15/19		10/15/2019	Maturity		278,000	278,000	4,577,703	497,101		(219,101)		(219,101)		278,000					10/15/2019
BS1217-18-8	CTL 2018-12 TRUST CHARTER COMM CTL 2018-12 TRUST CHARTER COMM 5.550% 07/15/35		02/13/2019	Tax Free Exchange		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				6,475	07/15/2035
C4111#-AG-6	GRAYMONT WESTERN CANADA INC 4.7% Due 6/21/2027 JD21 4.700% 06/21/27		06/21/2019	Redemption 100.0000		314,286	314,286	314,286	314,286						314,286				7,386	06/21/2027
C4335*-AB-1	HEICO COMPANIES L.L.C.& HL 6 1/2% Due 12/21/2022 JD21 6.500% 12/21/22		12/21/2019	Redemption 100.0000		1,625,000	1,625,000	1,625,000	1,625,000						1,625,000				105,625	12/21/2022
G03690-AK-2	ANGLIAN WATER SERVICES FINANCI CLASS B SECURED BONDS 5.180% 12/05/21		04/29/2019	STONECASTLE SECURITIES LLC		20,040,800	20,000,000	20,000,000	20,000,000						20,000,000		40,800	40,800	414,400	12/05/2021
G0566*-AA-7	ARQIVA PP FINANCING PLC 4.42% Due 6/30/2025 JD30 4.420% 06/30/25		07/01/2019	Redemption 100.0000		1,120,000	1,120,000	1,120,000	1,120,000						1,120,000				12,376	06/30/2025
G0566*-AD-1	ARQIVA PP FINANCING PLC GUARANTEED SECURED FLOATING RA 3.547% 12/31/29		12/31/2019	Redemption 100.0000		1,820,183	1,820,183	1,679,177	1,751,122					(71,945)	1,820,183	141,007		141,007	55,953	12/31/2029
G7333#-AD-4	RPC GROUP PLC SENIOR NOTES 4.810% 12/15/21		08/02/2019	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				876,787	12/15/2021
G8967#-AR-4	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 3.230% 03/31/22		04/01/2019	Redemption 100.0000		800,000	800,000	800,000	800,000						800,000				12,920	03/31/2022
G8967#-AS-2	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 3.610% 03/31/25		04/01/2019	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				10,314	03/31/2025

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
G9027*-AA-1	TRANSOCEAN CONQUEROR LIMITED SENIOR SECURED NOTES 5.520% 05/31/22		12/31/2019	Redemption 100.0000		4,552,765	4,552,765	4,552,765	4,552,765						4,552,765				159,356	05/31/2022
K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31 4.110% 08/01/30		12/31/2019	Redemption 100.0000		364,035	364,035	364,035	364,035						364,035				9,461	08/01/2030
R62368-AA-0	NORSPAN LNG III AS NORSPAN LNG III AS 4.870% 07/27/29		09/03/2019	Redemption 100.0000		1,470,492	1,470,492	1,470,492	1,470,492						1,470,492				52,914	07/27/2029
TP1029-14-3	KAYNE ANDERSON MLP INVESTMENT MANDATORY REDEEMABLE PREFERRED 3.860% 10/29/22		08/27/2019	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				143,142	10/29/2022
008474-B*-8	AGNICO EAGLE MINES LIMITED 4.87% Due 7/24/2022 JJ24 4.870% 07/24/22	A	03/06/2019	ALLISON-WILLIAMS COMPANY		20,596,000	20,000,000	20,000,000	20,000,000						20,000,000		596,000	596,000	600,633	07/24/2022
013716-AU-9	ALCAN ALUMINIUM CALL @MAKE WHOLE +25BP 6.125% 12/15/33	A	09/27/2019	SUSQUEHANNA		675,940	500,000	597,085	596,917		(3,522)		(3,522)		593,395		82,545	82,545	24,330	12/15/2033
136375-BD-3	CANADIAN NATIONAL RAILWAY 6.9% Due 7/15/2028 JJ15 6.900% 07/15/28	A	06/04/2019	Various		21,419,579	16,510,000	18,672,134	17,735,836		(42,171)		(42,171)		17,693,664		3,725,915	3,725,915	1,015,778	07/15/2028
15135U-AM-1	CENOVUS ENERGY INC BASIC 4.250% 04/15/27	A	10/02/2019	Various		509,863	500,000	494,635	495,112		262		262		495,374		14,489	14,489	15,701	04/15/2027
349553-AM-9	FORTIS INC BASIC 3.055% 10/04/26	A	04/18/2019	Various		13,859,253	14,400,000	14,334,724	14,343,851		1,589		1,589		14,345,440		(486,187)	(486,187)	230,008	10/04/2026
380881-CP-5	GCCT 2015-2A 2.02% Due 4/15/2022 Mo-15 2.020% 04/15/22	A	05/09/2019	Various		24,286,836	24,500,000	24,696,582	24,548,769		1,849		1,849		24,550,619		(263,783)	(263,783)	113,064	04/15/2022
380881-DN-9	GCCT 2015-2A 1.6% Due 9/15/2021 Mo-15 1.600% 09/15/21	A	02/21/2019	TD SECURITIES		16,389,141	16,500,000	16,495,365	16,498,886		235		235		16,499,122		(109,981)	(109,981)	51,333	09/15/2021
380881-EL-2	GCCT 2015-2A SERIES 20183A CLASS A 2.060% 05/15/23	A	10/01/2019	RBC CAPITAL MARKETS		499,531	500,000	500,000	500,000						500,000		(469)	(469)	10,930	05/15/2023
559222-AR-5	MAGNA INTERNATIONAL INC -CLA 4.15% Due 10/1/2025 A01 4.150% 10/01/25	A	02/14/2019	PIERPONT SECURITIES		514,005	500,000	503,825	503,810		(57)		(57)		503,753		10,252	10,252	7,954	10/01/2025
78012K-C6-2	ROYAL BANK OF CANADA BASIC 2.125% 03/02/20	A	02/14/2019	MORGAN STANLEY		1,092,014	1,100,000	1,088,956	1,089,285		1,215		1,215		1,090,500		1,514	1,514	10,843	03/02/2020
820439-A#-4	SHAWCOR LTD SENIOR NOTES 3.820% 03/31/25	A	03/07/2019	Redemption 100.0000		1,987,235	1,987,235	1,987,235	1,987,235						1,987,235				112,639	03/31/2025
820439-A@-6	SHAWCOR LTD SENIOR NOTES 3.670% 03/31/23	A	03/07/2019	Redemption 100.0000		3,477,662	3,477,662	3,477,662	3,477,662						3,477,662				138,600	03/31/2023
87952V-AL-0	TELESAT CANADA/ TELESAT L 8 7/8% Due 11/15/2024 MN15 8.875% 11/15/24	A	08/02/2019	J.P. MORGAN		5,931,638	5,505,000	6,188,125	6,011,764		(95,593)		(95,593)		5,916,171		15,466	15,466	354,212	11/15/2024
89114Q-AV-0	TORONTO-DOMINION BANK 2 1/4% Due 11/5/2019 MN5 2.250% 11/05/19	A	11/05/2019	Maturity		20,000,000	20,000,000	20,100,700	20,018,215		(18,215)		(18,215)		20,000,000				450,000	11/05/2019
91831A-AB-7	VALEANT PHARMACEUTICALS BASIC 5.875% 05/15/23	A	01/23/2019	GOLDMAN SACHS		4,800,000	5,000,000	4,237,000	4,390,132		7,632		7,632		4,397,764		402,236	402,236	57,118	05/15/2023
C3322#-AE-8	ENERMARK INC. 7.97% Due 6/18/2021 JD18 7.970% 06/18/21	A	06/18/2019	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				39,850	06/18/2021
001688-AH-9	ALS TESTING SERVICES GROUP INC SENIOR NOTES 4.170% 07/19/22	D	04/22/2019	Tax Free Exchange		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				189,735	07/19/2022
00507U-AS-0	ACTAVIS FUNDING SCS 3.8% Due 3/15/2025 MS15 3.800% 03/15/25	D	03/06/2019	BARCLAYS		643,273	650,000	671,041	663,788		(388)		(388)		663,400		(20,128)	(20,128)	11,870	03/15/2025
01609W-AT-9	ALIBABA GROUP HOLDING BASIC 3.400% 12/06/27	D	04/02/2019	CITICORP SECURITIES		2,449,250	2,500,000	2,451,095	2,455,021		1,106		1,106		2,456,128		(6,878)	(6,878)	27,861	12/06/2027
01609W-AW-2	ALIBABA GROUP HOLDING BASIC 4.400% 12/06/57	D	02/14/2019	HSBC SECURITIES INC.		191,354	200,000	178,300	178,307		25		25		178,332		13,022	13,022	1,784	12/06/2057
02364W-AP-0	AMERICAN MOVIL SA DE CV 6 1/8% Due 11/15/2037 MN15 6.125% 11/15/37	D	04/15/2019	BANK OF AMERICA		8,128,373	6,700,000	6,871,224	6,842,590		(1,287)		(1,287)		6,841,303		1,287,070	1,287,070	173,269	11/15/2037
02364W-AV-7	AMERICAN MOVIL SA DE CV 5% Due 3/30/2020 MS31 5.000% 03/30/20	D	05/15/2019	Various		10,133,243	9,926,000	11,249,722	10,192,723		(78,635)		(78,635)		10,114,087		(188,087)	(188,087)	517,430	03/30/2020
02364W-AW-5	AMERICAN MOVIL SA DE CV 6 1/8% Due 3/30/2040 MS31 6.125% 03/30/40	D	04/15/2019	BANK OF AMERICA		4,058,901	3,300,000	3,684,054	3,634,075		(2,527)		(2,527)		3,631,548		427,353	427,353	110,607	03/30/2040
02364W-BE-4	AMERICAN MOVIL SA DE CV 4 3/8% Due 7/16/2042 JJ16 4.375% 07/16/42	D	02/14/2019	CITICORP SECURITIES		499,305	500,000	473,800	473,830		91		91		473,921		25,384	25,384	12,943	07/16/2042
03328W-AE-8	ANCHC 2016-9A Flt % Due 1/15/2029 JAJ015 4.801% 01/15/29	D	07/15/2019	Various		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				153,719	01/15/2029
03938L-AP-9	ARCELORMITTAL BASIC 7.000% 10/15/39	D	03/05/2019	SUMRIDGE PARTNERS		221,964	200,000	214,206	214,197		(47)		(47)		214,149		7,815	7,815	5,522	10/15/2039

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

1	2	3	4	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
03938L-AS-3	ARCELORMITTAL 7 1/4% Due 3/1/2041 MS1 7.250% 03/01/41	D	11/07/2019	Various		13,190,216	11,600,000	12,957,487	12,946,217		(16,393)		(16,393)		12,929,825		260,391	260,391	707,738	03/01/2041
03938L-AU-8	ARCELORMITTAL BASIC 5.500% 03/01/21	D	10/02/2019	Various		2,289,937	2,200,000	2,301,750	2,283,314		(17,331)		(17,331)		2,265,984		23,953	23,953	96,510	03/01/2021
03938L-AU-8	ARCELORMITTAL BASIC 5.500% 03/01/21	D	12/27/2019	Call 102.2775		3,375,156	3,300,000	3,452,625	3,424,971		(55,849)		(55,849)		3,369,123		(69,123)	(69,123)	315,139	03/01/2021
03938L-AX-2	ARCELORMITTAL BASIC 6.250% 02/25/22	D	12/09/2019	MILLENIUM ADVISORS		1,395,009	1,300,000	1,374,633	1,373,859		(12,064)		(12,064)		1,361,794		33,215	33,215	72,604	02/25/2022
03938L-AZ-7	ARCELORMITTAL BASIC 6.125% 06/01/25	D	03/11/2019	GOLDMAN SACHS		328,011	300,000	316,512	316,434		(434)		(434)		316,000		12,011	12,011	5,206	06/01/2025
03969A-AH-3	ARDAGH PKG FIN/HLDGS USA 4 5/8% Due 5/15/2023 MN15 4.625% 05/15/23	D	03/29/2019	CITICORP SECURITIES		4,779,688	4,750,000	4,845,000	4,819,244		(7,076)		(7,076)		4,812,168		(32,481)	(32,481)	83,603	05/15/2023
04015W-AE-4	ARES 2016-39A Adj % Due 7/18/2028 JAJ018 4.003% 07/18/28	D	04/18/2019	Various		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				198,127	07/18/2028
04015W-AJ-3	ARES 2016-39A Adj % Due 7/18/2028 JAJ018 4.753% 07/18/28	D	04/18/2019	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				189,705	07/18/2028
046353-AL-2	ASTRAZENECA 3 3/8% Due 11/16/2025 MN16 3.375% 11/16/25	D	10/02/2019	JANE STREET		2,054,665	1,946,000	1,999,969	1,988,503		(4,270)		(4,270)		1,984,233		70,432	70,432	58,015	11/16/2025
052528-AH-9	AUST & NZ BK 4 1/2% Due 3/19/2024 MS19 4.500% 03/19/24	D	04/05/2019	CREDIT SUISSE FIRST BOSTON		5,148,550	5,000,000	4,993,200	4,996,077		182		182		4,996,260		152,290	152,290	125,000	03/19/2024
05253J-AL-5	AUST & NZ BANKING GRP NY BASIC 3.700% 11/16/25	D	02/14/2019	CREDIT SUISSE FIRST BOSTON		808,208	800,000	792,256	792,293		138		138		792,431		15,777	15,777	7,647	11/16/2025
05253J-AQ-4	AUST & NZ BANKING GRP NY BASIC 2.550% 11/23/21	D	04/11/2019	J.P. MORGAN		11,895,720	12,000,000	11,654,520	11,664,667		31,979		31,979		11,696,646		199,074	199,074	120,700	11/23/2021
05464H-AB-6	AXIS SPECIALTY FINAN PLC 5.15% Due 4/1/2045 A01 5.150% 04/01/45	D	04/03/2019	Various		9,833,100	10,000,000	9,947,400	9,951,487		211		211		9,951,697		(118,597)	(118,597)	252,493	04/01/2045
05530H-A#-7	BBA AVIATION PLC 5.91% Due 5/18/2023 MN18 5.910% 05/18/23	D	09/18/2019	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				1,249,766	05/18/2023
05530H-A@-9	BBA AVIATION PLC 5.81% Due 5/18/2021 MN18 5.810% 05/18/21	D	09/18/2019	Redemption 100.0000		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,902,485	05/18/2021
05530H-B#-6	BBA AVIATION PLC SERIES C SENIOR NOTES 4.170% 12/17/26	D	09/18/2019	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				1,244,767	12/17/2026
055451-AR-9	BHP BILLITON FIN USA BASIC 4.125% 02/24/42	D	10/23/2019	GOLDMAN SACHS		400,215	350,000	336,917	336,932		287		287		337,220		62,995	62,995	16,884	02/24/2042
055451-AV-0	BHP BILLITON FIN USA 5% Due 9/30/2043 MS31 5.000% 09/30/43	D	10/23/2019	BARCLAYS		11,572,020	9,000,000	9,514,410	9,480,685		(8,688)		(8,688)		9,471,997		2,100,023	2,100,023	481,250	09/30/2043
05964H-AE-5	BANCO SANTANDER CHILE BASIC 3.125% 02/23/23	D	10/02/2019	HSBC SECURITIES INC.		1,528,275	1,500,000	1,432,425	1,440,036		10,217		10,217		1,450,254		78,021	78,021	52,214	02/23/2023
067316-AE-9	BACARDI LTD BASIC 4.450% 05/15/25	D	10/16/2019	Various		11,022,567	10,300,000	10,273,323	10,275,726		2,661		2,661		10,278,387		744,180	744,180	422,243	05/15/2025
06738E-AN-5	BARCLAYS PLC 4 3/8% Due 1/12/2026 JJ12 4.375% 01/12/26	D	02/27/2019	BARCLAYS		14,791,230	14,900,000	14,906,128	14,905,840		(124)		(124)		14,905,717		(114,487)	(114,487)	414,665	01/12/2026
06738E-AU-9	BARCLAYS PLC BASIC 4.337% 01/10/28	D	02/27/2019	BARCLAYS		13,943,952	14,400,000	14,389,344	14,390,684		142		142		14,390,825		(446,873)	(446,873)	400,739	01/10/2028
06738E-AV-7	BARCLAYS PLC BASIC 4.950% 01/10/47	D	02/27/2019	BARCLAYS		669,298	700,000	617,078	617,137		212		212		617,349		51,949	51,949	22,234	01/10/2047
06739F-JJ-1	BARCLAYS BANK PLC BASIC 2.650% 01/11/21	D	02/14/2019	BARCLAYS		494,650	500,000	488,230	488,432		741		741		489,173		5,477	5,477	8,024	01/11/2021
06739G-AR-0	BARCLAYS BANK PLC BASIC 5.125% 01/08/20	D	04/11/2019	WELLS FARGO SECURITIES LLC		1,317,966	1,300,000	1,325,688	1,324,839		(6,974)		(6,974)		1,317,865		101	101	51,264	01/08/2020
06759Y-AE-5	BABSN 2016-3A Flt % Due 1/15/2028 JAJ015 4.501% 01/15/28	D	04/03/2019	Various		8,208,750	8,208,750	8,208,750	8,208,750						8,208,750				197,592	01/15/2028
09628W-AC-6	BLUEM 2016-2A Flt % Due 8/20/2028 FMAN21 3.899% 08/20/28	D	09/04/2019	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				292,982	08/20/2028
09628W-AE-2	BLUEM 2016-2A Flt % Due 8/20/2028 FMAN21 4.599% 08/20/28	D	09/04/2019	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				337,782	08/20/2028
21684A-AB-2	COOPERATIEVE RABOBANK UA 5 3/4% Due 12/1/2043 JD1 5.750% 12/01/43	D	04/10/2019	HSBC SECURITIES INC.		11,878,400	10,000,000	9,832,900	9,845,185		782		782		9,845,967		2,032,433	2,032,433	208,438	12/01/2043
21684A-AF-3	COOPERATIEVE RABOBANK UA 3.750% 07/21/26	D	03/27/2019	HSBC SECURITIES INC.		8,684,368	8,800,000	8,467,888	8,493,367		8,483		8,483		8,501,849		182,519	182,519	227,333	07/21/2026
21685W-CJ-4	COOPERATIEVE RABOBANK UA BASIC 5.250% 05/24/41	D	03/29/2019	HSBC SECURITIES INC.		604,490	500,000	551,435	551,388		(331)		(331)		551,057		53,433	53,433	9,333	05/24/2041
21685W-DF-1	COOPERATIEVE RABOBANK UA 3.95% Due 11/9/2022 MN9 3.950% 11/09/22	D	04/09/2019	Various		4,570,290	4,500,000	4,655,620	4,595,351		(6,011)		(6,011)		4,589,340		(19,050)	(19,050)	72,746	11/09/2022
21688A-AD-4	RABOBANK NEDERLAND NY BASIC 2.250% 01/14/20	D	04/11/2019	WELLS FARGO SECURITIES LLC		1,394,918	1,400,000	1,388,646	1,389,030		3,040		3,040		1,392,069		2,849	2,849	23,713	01/14/2020

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1	2	3	4	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
223030-AH-3	COVIDIEN LTD 6.55% Due 10/15/2037 A015 6.550% 10/15/37	D	03/11/2019	TENDER		14,687,596	11,114,000	11,382,702	11,338,473		(1,225)		(1,225)		11,337,247		3,350,348	3,350,348	295,231	10/15/2037
225401-AC-2	CREDIT SUISSE GROUP 4.282% 01/09/28	D	06/06/2019	Various		13,557,583	13,100,000	12,676,940	12,679,276		16,800		16,800		12,696,076		861,507	861,507	515,755	01/09/2028
225401-AF-5	CREDIT SUISSE GROUP BASIC 3.869% 01/12/29	D	10/02/2019	HSBC SECURITIES INC.		2,108,560	2,000,000	1,994,650	1,995,045		312		312		1,995,357		113,203	113,203	95,005	01/12/2029
225433-AH-4	CRED SUIS GP FUN LTD BASIC 3.800% 09/15/22	D	01/24/2019	BANK OF AMERICA		6,984,250	7,000,000	6,951,630	6,952,361		987		987		6,953,349		30,901	30,901	98,272	09/15/2022
225433-AT-8	CRED SUIS GP FUN LTD 3.8% Due 6/9/2023 JD10 3.800% 06/09/23	D	02/14/2019	CREDIT SUISSE FIRST BOSTON		3,485,405	3,500,000	3,519,180	3,516,787		(468)		(468)		3,516,320		(30,915)	(30,915)	25,492	06/09/2023
256853-AA-0	DOLPHIN ENERGY LTD 5.888% Due 6/15/2019 JD15 5.888% 06/15/19	D	06/15/2019	Redemption 100.0000		980,988	980,988	980,988	980,988						980,988				28,892	06/15/2019
26249K-AM-3	DRSLF 2014-36A Flt % Due 1/15/2028 JAJO15 4.801% 01/15/28	D	04/15/2019	Paydown		10,000,000	10,000,000	10,039,368	10,032,354		(32,354)		(32,354)		10,000,000				273,500	01/15/2028
36164Q-NA-2	GE CAPITAL INTL FUNDING 4.418% Due 11/15/2035 MN15 4.418% 11/15/35	D	02/20/2019	Various		13,756,644	15,550,000	16,461,859	16,409,036		(4,424)		(4,424)		16,404,612		(2,647,968)	(2,647,968)	171,952	11/15/2035
377373-AD-7	GLAXOSMITHKLINE CAPITAL BASIC 2.850% 05/08/22	D	01/16/2019	Various		2,371,785	2,400,000	2,359,440	2,359,855		503		503		2,360,358		11,428	11,428	13,063	05/08/2022
404280-BM-0	HSBC HOLDINGS PLC BASIC 3.033% 11/22/23	D	04/15/2019	GOLDMAN SACHS		2,985,870	3,000,000	2,931,900	2,940,148		3,324		3,324		2,943,472		42,398	42,398	36,649	11/22/2023
456837-AH-6	ING GROEP 3.950% 03/29/27	D	04/11/2019	Various		7,255,728	7,200,000	7,157,584	7,158,976		1,229		1,229		7,160,205		95,523	95,523	154,840	03/29/2027
456837-AM-5	ING GROEP BASIC 4.550% 10/02/28	D	04/11/2019	HSBC SECURITIES INC.		11,790,596	11,200,000	11,161,696	11,162,453		813		813		11,163,265		627,331	627,331	261,069	10/02/2028
46137N-AB-4	INVERSIONES LATIN AMERICA INVERSIONES LATIN AMERICA 5.350% 03/31/33	D	09/30/2019	Redemption 100.0000		384,726	384,726	384,726	384,726						384,726				17,654	03/31/2033
46359C-AA-1	ENGENIUM CAPITAL EQUIPTMENT DOLLAR TRUST ASSET BACKED NOTE 3.670% 12/21/26	D	12/20/2019	Redemption 100.0000		7,810,504	7,810,504	7,809,187	7,809,442		1,062		1,062		7,810,504				154,400	12/21/2026
47048J-AC-7	JTWN 2016-9A Flt % Due 10/20/2028 JAJO20 3.966% 10/20/28	D	08/02/2019	Various		13,600,000	13,600,000	13,600,000	13,600,000						13,600,000				492,818	10/20/2028
47048J-AE-3	JTWN 2016-9A Flt % Due 10/20/2028 JAJO20 4.666% 10/20/28	D	08/02/2019	Various		5,200,000	5,200,000	5,200,000	5,200,000						5,200,000				217,146	10/20/2028
478375-AR-9	JOHNSON CONTROLS 3.9% Due 2/14/2026 FA14 3.900% 02/14/26	D	05/17/2019	TENDER		5,564,092	5,339,000	5,485,716	5,456,576		(5,751)		(5,751)		5,450,825		113,267	113,267	157,901	02/14/2026
50247V-AB-5	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15 5.250% 07/15/43	D	08/13/2019	Various		29,919,250	27,880,000	28,190,054	28,174,097		(3,898)		(3,898)		28,170,200		1,749,051	1,749,051	1,369,258	07/15/2043
50247W-AB-3	LYB INTERNATIONAL FINANC 3.500% 03/02/27	D	08/02/2019	Various		10,621,924	11,000,000	10,344,206	10,362,452		20,335		20,335		10,382,788		239,136	239,136	242,015	03/02/2027
53944Y-AD-5	LLOYDS BANKING GROUP PLC 3.750% 01/11/27	D	04/11/2019	HSBC SECURITIES INC.		14,236,272	14,400,000	14,269,380	14,290,155		3,405		3,405		14,293,560		(57,288)	(57,288)	411,000	01/11/2027
552081-AG-6	LYONDELLBASELL IND NV 5% Due 4/15/2019 A015 5.000% 04/15/19	D	02/09/2019	Call 100.0000		3,300,000	3,300,000	3,652,872	3,302,731		(2,731)		(2,731)		3,300,000				52,250	04/15/2019
606822-AT-1	MITSUBISHI UFJ FIN GRP BASIC 3.455% 03/02/23	D	01/11/2019	SMBC NIKKO SECURITIES		2,984,160	3,000,000	2,995,770	2,996,420		31		31		2,996,451		(12,291)	(12,291)	38,293	03/02/2023
62854A-AN-4	MYLAN NV BASIC 3.950% 06/15/26	D	05/29/2019	JANE STREET		2,097,765	2,250,000	2,253,543	2,253,091		(162)		(162)		2,252,929		(155,164)	(155,164)	40,981	06/15/2026
62947Q-AZ-1	NXP BV BASIC 4.875% 03/01/24	D	11/01/2019	Various		1,412,203	1,300,000	1,299,623	1,299,623		2		2		1,299,625		112,578	112,578	55,819	03/01/2024
63254A-AP-3	NATIONAL AUSTRALIA BK/NY BASIC 3.375% 01/14/26	D	04/16/2019	BARCLAYS		14,978,850	15,000,000	14,362,800	14,370,236		23,376		23,376		14,393,612		585,238	585,238	385,313	01/14/2026
63254A-AT-5	NATIONAL AUSTRALIA BK/NY BASIC 2.250% 01/10/20	D	04/15/2019	CITICORP SECURITIES		1,195,656	1,200,000	1,190,052	1,190,392		2,742		2,742		1,193,133		2,523	2,523	20,775	01/10/2020
65557F-AA-4	NORDEA BANK AB 4 7/8% Due 5/13/2021 MN13 4.875% 05/13/21	D	03/07/2019	MARKET AXESS		2,040,800	2,000,000	1,974,460	1,992,681		570		570		1,993,251		47,549	47,549	31,958	05/13/2021
714264-AA-6	PERNOD-RICAR 5 3/4% Due 4/7/2021 A07 5.750% 04/07/21	D	02/14/2019	DEUTSCHE BANK		2,098,360	2,000,000	2,023,705	2,006,569		(363)		(363)		2,006,206		92,154	92,154	42,167	04/07/2021
71429M-AA-3	PERRIGO FINANCE UNLIMITE 3 1/2% Due 3/15/2021 MS15 3.500% 03/15/21	D	03/12/2019	J.P. MORGAN		1,079,793	1,100,000	1,098,988	1,099,535		41		41		1,099,576		(19,783)	(19,783)	19,143	03/15/2021
71654Q-BB-7	PETROLEOS MEXICANOS 4 7/8% Due 1/24/2022 JJ24 4.875% 01/24/22	D	03/07/2019	Various		8,345,615	8,400,000	8,926,672	8,629,664		(13,769)		(13,769)		8,615,894		(270,279)	(270,279)	257,752	01/24/2022
71654Q-BG-6	PETROLEOS MEXICANOS 3 1/2% Due 1/30/2023 JJ30 3.500% 01/30/23	D	03/11/2019	Various		7,859,550	8,400,000	8,331,192	8,365,995		1,350		1,350		8,367,345		(507,795)	(507,795)	174,388	01/30/2023
71654Q-CG-5	PETROLEOS MEXICANOS 6 1/2% Due 3/13/2027 MS13 6.500% 03/13/27	D	02/05/2019	MORGAN STANLEY		248,345	250,000	247,915	248,058		18		18		248,076		269	269	6,500	03/13/2027

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

1	2	3	4	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
75405T-AA-7	RAS LAFFAN LNG II 5.298% Due 9/30/2020 MS31 5.298% 09/30/20	D	09/30/2019	Redemption 100.0000		542,500	542,500	542,500	542,500						542,500				20,416	09/30/2020
767201-AS-5	RIO TINTO FIN USA LTD 3 3/4% Due 6/15/2025 JD15 3.750% 06/15/25	D	06/05/2019	Various		23,067,100	21,700,000	19,760,220	20,268,202		82,258		82,258		20,350,459		2,716,641	2,716,641	388,792	06/15/2025
76720A-AD-8	RIO TINTO FIN USA PLC 4 3/4% Due 3/22/2042 MS22 4.750% 03/22/42	D	10/03/2019	JEFFERIES & COMPANY INC.		8,732,360	7,000,000	6,678,650	6,709,327		5,173		5,173		6,714,499		2,017,861	2,017,861	346,354	03/22/2042
80007R-AC-9	SANDS CHINA LTD BASIC 5.125% 08/08/25	D	01/29/2019	Tax Free Exchange		790,920	800,000	790,744	790,800		120		120		790,920				19,361	08/08/2025
822582-BP-6	SHELL INTERNATIONAL FIN 2 1/4% Due 11/10/2020 MN10 2.250% 11/10/20	D	02/14/2019	US BANCORP INC		3,469,550	3,500,000	3,432,800	3,472,407		1,937		1,937		3,474,344		(4,794)	(4,794)	21,656	11/10/2020
85572N-AA-6	STARS GRP HLDS/STARS GRP BASIC 7.000% 07/15/26	D	10/23/2019	WELLS FARGO SECURITIES LLC		5,676,563	5,250,000	5,343,750	5,337,139		(13,947)		(13,947)		5,323,192		353,371	353,371	474,688	07/15/2026
865622-BR-4	SUMITOMO MITSUI BANKING BASIC 2.450% 01/16/20	D	04/15/2019	TD SECURITIES		798,152	800,000	794,600	794,782		1,466		1,466		796,249		1,903	1,903	14,754	01/16/2020
86562M-AV-2	SUMITOMO MITSUI FINL GRP BASIC 3.352% 10/18/27	D	04/11/2019	MITSUBISHI SECURITIES		13,989,640	14,000,000	14,000,000	14,000,000						14,000,000		(10,360)	(10,360)	230,729	10/18/2027
86562M-AY-6	SUMITOMO MITSUI FINL GRP BASIC 3.544% 01/17/28	D	04/24/2019	J.P. MORGAN		10,653,405	10,500,000	10,246,091	10,263,412		7,061		7,061		10,270,473		382,932	382,932	288,393	01/17/2028
86562M-BC-3	SUMITOMO MITSUI FINL GRP BASIC 3.944% 07/19/28	D	04/24/2019	MORGAN STANLEY		522,425	500,000	496,130	496,148		115		115		496,263		26,162	26,162	15,173	07/19/2028
86960B-AE-2	SVENSKA HANDELSBANKEN AB 2 1/2% Due 1/25/2019 JJ25 2.500% 01/25/19	D	01/25/2019	Maturity		15,000,000	15,000,000	15,113,000	15,001,584		(1,584)		(1,584)		15,000,000				187,500	01/25/2019
87938W-AW-3	TELEFONICA EMISIONES SAU BASIC 4.895% 03/06/48	D	06/13/2019	CREDIT SUISSE FIRST BOSTON		401,692	400,000	400,000	400,000						400,000		1,692	1,692	15,283	03/06/2048
89421U-AA-5	TRAVELPORT CORP FIN BASIC 6.000% 03/15/26	D	05/28/2019	CITICORP SECURITIES		2,684,375	2,500,000	2,500,000	2,500,000						2,500,000		184,375	184,375	105,833	03/15/2026
89675*-AN-7	TRITON CONTAINER INTERNATIONAL 6.07% Due 4/30/2020 A030 6.070% 04/30/20	D	04/30/2019	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				17,343	04/30/2020
89675*-AP-2	TRITON CONTAINER INTERNATIONAL 6.6% Due 4/30/2022 A030 6.600% 04/30/22	D	04/30/2019	Redemption 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				46,200	04/30/2022
89675*-AQ-0	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 6.120% 04/30/20	D	04/30/2019	Redemption 100.0000		142,857	142,857	142,857	142,857						142,857				4,371	04/30/2020
89675*-AR-8	TRITON CONTAINER INTERNATIONAL SR SECURED NOTES 6.650% 04/30/22	D	04/30/2019	Redemption 100.0000		600,000	600,000	600,000	600,000						600,000				19,950	04/30/2022
90352J-AC-7	UBS GROUP FUNDING SWITZE 4.253% 03/23/28	D	09/25/2019	Various		54,972,465	52,000,000	52,328,690	52,286,215		(15,420)		(15,420)		52,270,795		2,701,670	2,701,670	1,633,122	03/23/2028
91911T-AH-6	VALE OVERSEAS LIMITED 6 7/8% Due 11/21/2036 MN21 6.875% 11/21/36	D	01/28/2019	Various		12,885,155	11,996,000	13,248,772	13,213,169		(3,613)		(3,613)		13,209,556		(324,401)	(324,401)	158,072	11/21/2036
91911T-AM-5	VALE OVERSEAS LIMITED 4 3/8% Due 1/11/2022 JJ11 4.375% 01/11/22	D	02/01/2019	Various		14,936,200	15,280,000	14,566,957	14,871,180		9,860		9,860		14,881,040		55,160	55,160	352,957	01/11/2022
92857W-BK-5	VODAFONE GRP BASIC 4.375% 05/30/28	D	10/02/2019	CREDIT SUISSE FIRST BOSTON		1,109,010	1,000,000	987,010	987,622		816		816		988,438		120,572	120,572	36,944	05/30/2028
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	10/02/2019	Various		1,308,692	1,200,000	1,208,124	1,208,092		(70)		(70)		1,208,022		100,670	100,670	42,277	05/30/2048
98313R-AD-8	WYNN MACAU LTD BASIC 5.500% 10/01/27	D	11/13/2019	Various		9,315,000	9,000,000	8,927,438	8,931,614		5,101		5,101		8,936,715		378,285	378,285	555,500	10/01/2027
98372P-AK-4	XL CAPITAL LTD 6 1/4% Due 5/15/2027 MN15 6.250% 05/15/27	D	06/14/2019	Various		32,370,480	25,230,000	25,027,275	25,138,789		2,870		2,870		25,141,658		88,342	88,342	8,055,944	05/15/2027
D3141#-AC-0	HAUS CREAMER SENIOR NOTES 4.380% 05/08/23	D	07/23/2019	STONECASTLE SECURITIES LLC		9,960,000	10,000,000	10,000,000	10,000,000						10,000,000		(40,000)	(40,000)	310,250	05/08/2023
EB1213-18-1	HOMESERVE PLC HOMESERVE PLC 4.830% 12/13/25	D	01/03/2019	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				40,250	12/13/2025
F0933*-AA-4	BELLON S.A. 5.2% Due 2/15/2022 FA15 5.200% 02/15/22	D	02/15/2019	Redemption 100.0000		1,562,316	1,562,316	1,562,316	1,562,316						1,562,316				40,620	02/15/2022
F1068#-AD-9	BONDUELLE S.A. 5.04% Due 8/2/2022 FA2 5.040% 08/02/22	D	08/02/2019	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,200	08/02/2022
G0646#-AD-1	ASSOCIATED BRITISH FOODS PLC SERIES D SENIOR NOTES 7.730% 03/05/19	D	03/05/2019	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				386,500	03/05/2019
G1591#-AK-8	BRITVIC PLC 5.24% Due 12/17/2019 JD17 5.240% 12/17/19	D	12/17/2019	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				314,400	12/17/2019
G2083#-AD-7	CHEMRING GROUP PLC SERIES B SENIOR SECURED NOTES 5.680% 11/19/19	C	11/19/2019	Maturity		8,913,299	8,913,299	9,188,149	8,975,096		(61,797)		(61,797)		8,913,299				506,275	11/19/2019

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1	2	3	4	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
G2083#-AE-5	CHEMRING GROUP PLC SENIOR NOTES 5.680% 11/19/19	C	11/19/2019	Maturity		2,103,058	2,103,058	2,103,058	2,103,058						2,103,058				119,454	11/19/2019
G2956@-AK-7	ABP AQUISITIONS UK LIMITED SECURED GTD NOTES 4.110% 07/17/24	D	10/28/2019	SEAPORT GROUP		10,368,600	10,000,000	10,000,000	10,000,000						10,000,000		368,600	368,600	526,308	07/17/2024
G2978#-AN-3	ELECTRICITY SUPPLY BOARD SENIOR UNSECURED NOTES SERIES 7.530% 06/15/19	D	06/15/2019	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				564,750	06/15/2019
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS A 5.580% 06/30/31		12/31/2019	Redemption 100.0000		303,143	303,143	303,143	303,143						303,143				8,620	06/30/2031
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SEREIS B 5.580% 06/30/31		12/31/2019	Redemption 100.0000		303,143	303,143	303,143	303,143						303,143				8,620	06/30/2031
G8038#-AG-3	SERCO GROUP PLC SENIOR NOTES 4.480% 10/20/19	D	10/20/2019	Maturity		1,994,621	1,994,621	1,994,621	1,994,621						1,994,621				89,359	10/20/2019
G8781#-AD-9	THAMES WATER UTILITIES CAYMAN GUARANTEED SECURED SENIOR CLAS 4.690% 02/27/19	D	02/27/2019	Maturity		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				586,250	02/27/2019
H4777*-AA-3	SBM DEEP PANUKE S.A. SENIOR SECURED NOTES 3.500% 12/31/21	D	12/15/2019	Redemption 100.0000		3,045,000	3,045,000	3,045,000	3,045,000						3,045,000				80,442	12/31/2021
L8038*-AA-4	SBM BALEIA AZUL SARL 5 1/2% Due 9/15/2027 MJSD15 5.500% 09/15/27	D	12/15/2019	Redemption 100.0000		1,274,000	1,274,000	1,274,000	1,274,000						1,274,000				44,440	09/15/2027
N4345#-AD-9	IBERDROLA INTERNATIONAL B.V. GUARANTEED SERIES D 5.920% 08/19/19	D	08/19/2019	Maturity		10,000,000	10,000,000	10,181,300	10,013,470		(13,470)		(13,470)		10,000,000				592,000	08/19/2019
N6510*-AF-2	NUTRECO HOLDING N.V. SERIES C NOTES 8.220% 04/08/19	D	04/08/2019	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				616,500	04/08/2019
N6777#-AG-4	OVERSEAS ASSISTANCE FINANC B.V SERIES G SENIOR UNSECURED NOTE 5.000% 03/30/24	D	10/04/2019	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				39,375	03/30/2024
N9146#-AB-3	VAN OORD FINANCE B.V. SERIES F GUARANTEED SENIOR UNS 5.410% 04/20/21	D	04/01/2019	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				732,969	04/20/2021
P7906#-AA-7	PORT OF SPAIN WATERFRONT DEVEL SECURE NOTES 6.090% 01/01/23	D	08/22/2019	Redemption 100.0000		4,324,534	4,324,534	4,305,773	4,310,521		14,012		14,012		4,324,534				188,676	01/01/2023
Q0102#-AA-3	ADANI ABBOT POINT TERMINAL PTY 5.43% Due 9/22/2021 MS22 5.430% 09/22/21	D	08/20/2019	IMPERIAL CAPITAL		17,730,000	18,000,000	18,000,000	18,000,000						18,000,000		(270,000)	(270,000)	890,520	09/22/2021
Q2308#-AA-1	CHARTER HALL INVESTMENT MANAGE SENIOR GUARANTEED NOTES 3.940% 05/23/27	D	08/14/2019	SEAPORT GROUP		4,151,920	4,000,000	4,000,000	4,000,000						4,000,000		151,920	151,920	114,260	05/23/2027
Q2308#-AC-7	CHARTER HALL INVESTMENT MANAGE SENIOR GUARANTEED NOTES 4.040% 05/23/29	D	08/14/2019	SEAPORT GROUP		6,240,780	6,000,000	6,000,000	6,000,000						6,000,000		240,780	240,780	175,740	05/23/2029
Q2464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR SECURED NOTES 3.400% 09/01/32	D	12/01/2019	Redemption 100.0000		531,816	531,816	531,816	531,816						531,816				13,308	09/01/2032
Q3261#-AL-0	DOWNER GROUP 6 1/2% Due 9/1/2019 MS1 6.500% 09/01/19	D	09/01/2019	Maturity		7,000,000	7,000,000	7,790,160	7,095,376		(95,376)		(95,376)		7,000,000				458,500	09/01/2019
Q3629#-AE-3	ETSA UTILITIES FINANCE PTY LTD 6.31% Due 9/16/2019 MS16 6.310% 09/16/19	D	09/16/2019	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				315,500	09/16/2019
Q3946*-AC-7	FOXTEL MGMT. PTY LTD. SENIOR SECURED NOTES 6.200% 09/24/19	D	09/24/2019	Maturity		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				868,000	09/24/2019
Q4352#-AA-2	GROWTHPOINT PROPERTIES GROWTHPOINT PROPERTIES AUSTRAL 4.230% 06/15/27	D	04/04/2019	BARCLAYS		10,011,000	10,000,000	10,000,000	10,000,000						10,000,000		11,000	11,000	128,075	06/15/2027
Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES 3.780% 06/27/27	D	09/27/2019	Redemption 100.0000		305,455	305,455	305,455	305,455						305,455				5,778	06/27/2027
Q4557*-AB-7	HEALTHSCOPE FINANCE PTY LTD SENIOR GUARANTEED NOTES 4.050% 05/23/26	D	06/06/2019	Redemption 100.0000		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				2,043,824	05/23/2026
Q7397#-AP-9	PRATT FINANCE PTY. LTD. GUARANTEED SENIOR NOTES 6.250% 11/04/26	D	11/04/2019	Redemption 100.0000		1,111,111	1,111,111	1,111,111	1,111,111						1,111,111				69,444	11/04/2026
Q7450@-AE-0	PERTH AIRPORT PTY LTD SERIES E SENIOR NOTES 3.500% 07/09/25	D	08/27/2019	ALLISON-WILLIAMS COMPANY		6,202,620	6,000,000	6,000,000	6,000,000						6,000,000		202,620	202,620	238,000	07/09/2025
Q7450@-AF-7	PERTH AIRPORT PTY LTD SERIES F SENIOR NOTES 3.600% 07/09/27	D	08/27/2019	ALLISON-WILLIAMS COMPANY		8,373,920	8,000,000	8,000,000	8,000,000						8,000,000		373,920	373,920	326,400	07/09/2027
Q8815#-AE-6	TABCORP INVESTMENTS NO. 4 PTY GUARANTEED SENIOR NOTES 4.580% 04/27/19	D	04/27/2019	Maturity		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				503,800	04/27/2019
W2469*-AC-9	ELEKTA AB SENIOR NOTES 5.110% 05/04/21	D	01/11/2019	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				128,139	05/04/2021

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1	2	3	4	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
W7468#-AD-3	SANDVIK TREASURY AB SENIOR NOTES 6.100% 06/28/19	D	06/28/2019	Maturity		35,000,000	35,000,000	35,646,450	35,071,582		(71,582)		(71,582)		35,000,000				1,067,500	06/28/2019
Y8564*-AB-0	TEEKAY SHUTTLE TANKER FINANCIA SERIES B SECURED NOTES 4.960% 11/15/23	D	12/31/2019	Redemption 100.0000		879,012	879,012	879,012	879,012						879,012				32,976	11/15/2023
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,302,527,867	6,233,790,815	6,207,480,593	6,217,962,963		3,404,126		3,404,126	(71,945)	6,209,846,393	141,007	79,477,060	79,618,067	193,373,140	XXX
24272#-AA-5	DEASIL LAND PARTNERS LLC LOAN TO J.V. 8.000% 01/15/30		01/04/2019	Redemption 100.0000		2,947,999	2,947,999	2,947,999	2,947,999						2,947,999				1,938	01/15/2030
58940*-AA-9	MERCURY LAND PARTNERS 8% Due 9/4/2030 Mo-1 8.000% 09/04/30		03/15/2019	Redemption 100.0000		5,425,117	5,425,117	5,425,117	5,425,117						5,425,117				55,776	09/04/2030
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						8,373,116	8,373,116	8,373,116	8,373,116						8,373,116				57,714	XXX
LX1292-65-0	AMC ENTERTAINMENT AMC TLB 2022 +225 12/15/22		04/15/2019	Redemption 100.0000		6,410	6,410	6,458	6,440		(30)		(30)		6,410				62	12/15/2022
LX1292-65-0	AMC ENTERTAINMENT AMC TLB 2022 +225 12/15/22		04/22/2019	Tax Free Exchange		1,240,714	1,237,179	1,246,458	1,242,933		(2,219)		(2,219)		1,240,714				20,898	12/15/2022
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		12/20/2019	Redemption 100.0000		12,833,760	12,833,760	12,833,760	12,833,760						12,833,760				757,109	01/15/2024
LX1450-44-9	STANDARD AERO STANDARD AERO TL +375 07/07/22		04/04/2019	Various		5,819,549	5,819,549	5,805,914	5,803,501		16,048		16,048		5,819,549				95,010	07/07/2022
LX1453-15-3	TI GROUP AUTO TI GROUP AUTO TLB +250 06/30/22		06/19/2019	Various		11,295,203	11,444,750	11,453,359	11,385,274		4,314		4,314		11,389,588		(94,385)	(94,385)	157,592	06/30/2022
LX1453-15-3	TI GROUP AUTO TI GROUP AUTO TLB +250 06/30/22		03/11/2019	Various		579,006	579,006	579,629	576,125		2,881		2,881		579,006				5,140	06/30/2022
LX1453-76-5	TRIBUNE TRIBUNE MEDIA TLB 2020 +300 12/27/20		09/19/2019	Redemption 100.0000		490,039	490,039	489,153	488,245		1,793		1,793		490,039				19,332	12/27/2020
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		01/01/2019	BARCLAYS		2,754,215	2,899,174	2,754,215	2,754,215						2,754,215					10/20/2022
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		12/31/2019	Various		130,000	130,000	129,821	128,745		1,255		1,255		130,000				5,618	10/20/2022
LX1527-11-3	MULTIPLAN MULTIPLAN TLB +275 06/07/23		09/09/2019	Various		10,168,357	10,933,718	10,983,329	10,894,709		4,706		4,706		10,899,415		(731,058)	(731,058)	296,305	06/07/2023
LX1527-11-3	MULTIPLAN MULTIPLAN TLB +275 06/07/23		03/29/2019	Various		403,458	403,458	405,289	402,019		1,439		1,439		403,458				5,477	06/07/2023
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250 06/08/23		01/01/2019	DEUTSCHE BANK		2,887,531	2,992,260	2,887,531	2,887,531						2,887,531					06/08/2023
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		11/01/2019	Various		2,176,570	2,185,087	2,184,425	2,179,599		(2,347)		(2,347)		2,177,252		(683)	(683)	55,641	06/30/2023
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		12/31/2019	Redemption 100.0000		114,976	114,976	114,966	114,920		56		56		114,976				3,643	06/30/2023
LX1531-80-0	PCI PHARMA SERVICES PCI PHARMA SERVICES 1L TL +400 08/23/23		12/31/2019	Various		130,000	130,000	128,700	127,429		2,571		2,571		130,000				5,375	08/23/2023
LX1538-16-9	WIRECO WORLDGROUP INC WIRECO 1ST LIEN TL +500 09/30/23		12/31/2019	Redemption 100.0000		40,000	40,000	40,125	39,651		349		349		40,000				1,854	09/30/2023
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		12/31/2019	Various		67,865	67,865	67,937	71,618		(3,753)		(3,753)		67,865				2,284	08/09/2023
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525 08/17/23		05/16/2019	MORGAN STANLEY		825,000	1,000,000	970,000	965,672		2,077		2,077		967,749		(142,749)	(142,749)	23,704	08/17/2023
LX1541-01-5	GULF FINANCE LLC GULF FINANCE LLC TLB +525 08/17/23		12/31/2019	Redemption 100.0000		50,317	50,317	49,845	49,391		926		926		50,317				2,238	08/17/2023
LX1549-92-7	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +300 10/05/23		08/20/2019	WELLS FARGO SECURITIES LLC		945,330	989,874	983,688	981,639		(1,035)		(1,035)		980,604		(35,274)	(35,274)	31,941	10/05/2023
LX1549-92-7	CONSOLIDATED COMMUNICATIONS CONSOLIDATED COMM TLB +300 10/05/23		12/31/2019	Redemption 100.0000		80,340	80,340	80,684	80,087		252		252		80,340				2,649	10/05/2023
LX1552-37-6	ELDORADO RESORTS ELDORADO RESORTS INC TLB +225 04/17/24		01/01/2019	J.P. MORGAN		4,800,000	5,000,000	4,800,000	4,800,000						4,800,000					04/17/2024
LX1555-70-0	PETSMART PETSMART INC TLB-2 +425 03/10/22		06/20/2019	Various		8,811,153	9,144,823	8,170,622	8,287,986		145,909		145,909		8,433,895		377,258	377,258	257,171	03/10/2022

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

1	2	3	4	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
LX1555-70-0	PETSMART PETSMART INC TLB-2 +425 03/10/22		06/21/2019	Redemption 100.0000		1,683,861	1,683,861	1,318,914	1,377,804		306,056		306,056		1,683,861				51,526	03/10/2022
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		12/20/2019	Various		9,899,821	9,989,796	9,889,327	9,730,051		29,533		29,533		9,759,585		140,237	140,237	680,974	09/25/2024
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		12/31/2019	Various		267,586	267,586	264,316	261,007		6,578		6,578		267,586				11,989	09/25/2024
LX1563-14-2	AMC ENTERTAINMENT AMC TLB 2023 +225 12/15/23		04/15/2019	Redemption 100.0000		7,500	7,500	7,481	7,438		63		63		7,500				73	12/15/2023
LX1563-14-2	AMC ENTERTAINMENT AMC TLB 2023 +225 12/15/23		04/22/2019	Tax Free Exchange		1,454,803	1,466,250	1,462,584	1,454,033		771		771		1,454,803				24,767	12/15/2023
LX1577-14-2	RCN GRANDE RCN GRANDE 1ST LIEN TL+300 02/01/24		11/04/2019	CREDIT SUISSE FIRST BOSTON		1,223,428	1,234,848	1,219,413	1,216,094		(15)		(15)		1,216,079		7,349	7,349	32,325	02/01/2024
LX1577-14-2	RCN GRANDE RCN GRANDE 1ST LIEN TL+300 02/01/24		12/31/2019	Redemption 100.0000		201,806	201,806	200,877	199,824		1,982		1,982		201,806				6,756	02/01/2024
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300 12/29/23		11/26/2019	Redemption 100.0000		518,505	518,505	519,154	518,029		476		476		518,505				23,144	12/29/2023
LX1580-94-8	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB1 +225 01/03/24		12/31/2019	Redemption 100.0000		50,761	50,761	50,825	50,729		33		33		50,761				1,478	01/03/2024
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275 02/07/23		11/01/2019	CREDIT SUISSE FIRST BOSTON		1,231,966	1,231,966	1,239,666	1,235,750		(1,473)		(1,473)		1,234,277		(2,311)	(2,311)	30,766	02/07/2023
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275 02/07/23		12/31/2019	Redemption 100.0000		192,826	192,826	190,933	190,311		2,514		2,514		192,826				6,152	02/07/2023
LX1592-14-1	TRIBUNE MEDIA TRIBUNE MEDIA TLC 2024 +300 01/27/24		09/19/2019	Redemption 100.0000		6,107,708	6,107,708	6,088,576	6,036,260		71,448		71,448		6,107,708				240,953	01/27/2024
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		11/01/2019	J.P. MORGAN		1,215,085	1,234,848	1,241,023	1,236,450		(1,401)		(1,401)		1,235,049		(19,964)	(19,964)	29,456	02/03/2024
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		12/31/2019	Redemption 100.0000		142,045	142,045	142,756	142,225		(179)		(179)		142,045				4,315	02/03/2024
LX1594-56-8	TKC HOLDINGS INC TKC HOLDINGS 2ND LIEN TL +800 02/01/24		05/06/2019	Various		7,446,949	7,593,445	7,649,115	7,451,746		(13,479)		(13,479)		7,438,267		8,681	8,681	208,408	02/01/2024
LX1594-56-8	TKC HOLDINGS INC TKC HOLDINGS 2ND LIEN TL +800 02/01/24		04/04/2019	Redemption 100.0000		555	555	552	539		15		15		555				21	02/01/2024
LX1595-95-3	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE TLB +300 02/29/24		11/29/2019	Various		8,881,890	8,881,890	8,829,423	8,794,672		87,217		87,217		8,881,890				272,589	02/29/2024
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250 03/01/24		12/31/2019	Redemption 100.0000		3,154,980	3,154,980	3,151,324	3,139,399		15,581		15,581		3,154,980				94,712	03/01/2024
LX1597-34-8	GREENWAY MEDICAL TECH GREENWAY MED TECH 1L TL +375 02/15/24		12/31/2019	Redemption 100.0000		60,000	60,000	60,100	59,575		425		425		60,000				2,304	02/15/2024
LX1598-37-9	UNITY (CS&L)) UNITI GROUP(CS&L) TLB +500 10/24/22		02/28/2019	BANK OF AMERICA		2,235,152	2,403,852	2,359,909	2,356,706		2,450		2,450		2,359,156		(124,004)	(124,004)	33,818	10/24/2022
LX1598-37-9	UNITY (CS&L)) UNITI GROUP(CS&L) TLB +500 10/24/22		12/31/2019	Redemption 100.0000		32,355	32,355	31,764	31,721		635		635		32,355				1,205	10/24/2022
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250 03/06/25		12/31/2019	Redemption 100.0000		301,627	301,627	301,627	301,627						301,627				3,203	03/06/2025
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		12/11/2019	BANK OF AMERICA		5,682,420	5,661,191	5,661,191	5,661,191						5,661,191		21,229	21,229	292,814	02/02/2022
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		12/31/2019	Redemption 100.0000		34,088	34,088	34,088	34,088						34,088				1,455	02/02/2022
LX1599-80-7	WORLDWIDE EXPRESS WORLDWIDE EXPRESS 1LTL +400 02/02/24		12/31/2019	Redemption 100.0000		127,525	127,525	127,094	126,386		1,139		1,139		127,525				4,621	02/02/2024
LX1602-46-0	WINDSTREAM WINDSTREAM TLB7 +325 02/08/24		02/19/2019	J.P. MORGAN		4,238,844	4,886,275	4,338,412	4,378,367		7,974		7,974		4,386,340		(147,497)	(147,497)	49,825	02/08/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		11/01/2019	DEUTSCHE BANK		1,160,007	1,205,829	1,189,249	1,186,209		160		160		1,186,369		(26,362)	(26,362)	30,152	03/15/2024
LX1611-97-4	UNIVISION COMM UNIVISION COMM TLC-5 +275 03/15/24		02/08/2019	Various		351,052	351,052	350,521	347,755		3,297		3,297		351,052				2,003	03/15/2024
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		10/16/2019	BANK OF AMERICA		4,727,052	4,936,869	4,930,698	4,920,875		(9,696)		(9,696)		4,911,179		(184,127)	(184,127)	220,157	04/03/2024

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1	2	3	4	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
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		12/27/2019	Various		78,283	78,283	78,033	77,877		406		406		78,283				2,081	04/03/2024
LX1616-95-7	SUDDENLINK (ALTICE) CSC HOLDING TLB 2025 +225 07/15/25		10/15/2019	Redemption 100.0000		81,013	81,013	80,987	80,945		68		68		81,013				1,737	07/15/2025
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		12/31/2019	Redemption 100.0000		257,039	257,039	256,192	255,116		1,922		1,922		257,039				8,363	04/06/2024
LX1621-47-8	STERIGENICS-NORDION HOLDINGS STERIGENICS-NORDION TLB +300 05/15/22		03/11/2019	Various		8,462,901	8,660,539	8,620,557	8,848,321		(13,943)		(13,943)		8,834,378		(371,477)	(371,477)	78,225	05/15/2022
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		12/31/2019	Various		72,373	72,373	70,368	70,170		2,203		2,203		72,373				2,474	10/25/2023
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		12/31/2019	Redemption 100.0000		50,633	50,633	49,367	49,347		1,286		1,286		50,633				2,116	04/27/2024
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		11/29/2019	Redemption 100.0000		24,425	24,425	24,289	24,202		222		222		24,425				1,492	05/19/2023
LX1640-77-5	POST HOLDINGS INC POST HOLDING INC TLB +200 05/17/24		10/16/2019	BARCLAYS		468,769	469,144	471,789	470,566		(524)		(524)		470,041		(1,273)	(1,273)	5,834	05/17/2024
LX1640-77-5	POST HOLDINGS INC POST HOLDING INC TLB +200 05/17/24		10/22/2019	Redemption 100.0000		280,513	280,513	282,095	281,363		(850)		(850)		280,513				10,285	05/17/2024
LX1645-97-2	ALBERTSONS ALBERTSON'S LLC TB5 +300 12/22/22		08/15/2019	Redemption 100.0000		7,788,644	7,788,644	7,782,500	7,739,653		48,991		48,991		7,788,644				280,740	12/22/2022
LX1647-15-0	KAR AUCTION KAR AUCTION TLB5 +250 03/09/23		08/08/2019	J.P. MORGAN		601,479	601,479	601,910	598,555		341		341		598,896		2,582	2,582	15,610	03/09/2023
LX1647-15-0	KAR AUCTION KAR AUCTION TLB5 +250 03/09/23		06/28/2019	Redemption 100.0000		1,690,807	1,690,807	1,692,020	1,682,589		8,217		8,217		1,690,807				43,838	03/09/2023
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +550 06/22/24		03/19/2019	SUNTRUST EQUITABLE		1,937,500	2,000,000	1,998,181	1,998,255		891		891		1,999,146		(61,646)	(61,646)	18,884	06/22/2024
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +550 06/22/24		12/31/2019	Redemption 100.0000		63,236	63,236	63,086	63,167		69		69		63,236				2,476	06/22/2024
LX1651-77-2	FIRST DATA CORPORATION FIRST DATA CORP 1L 2022 +200 07/10/22		01/16/2019	CREDIT SUISSE FIRST BOSTON		9,028,671	9,051,768	9,028,372	9,006,610		421		421		9,007,032		21,639	21,639		07/10/2022
LX1651-77-2	FIRST DATA CORPORATION FIRST DATA CORP 1L 2022 +200 07/10/22		01/18/2019	Redemption 100.0000		226,758	226,758	226,060	225,545		1,214		1,214		226,758				575	07/10/2022
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		12/31/2019	Redemption 100.0000		129,225	129,225	127,933	126,738		2,487		2,487		129,225				5,682	06/16/2024
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		10/16/2019	JEFFERIES & COMPANY INC.		4,266,008	4,432,217	4,428,542	4,417,263		(681)		(681)		4,416,581		(150,573)	(150,573)	183,952	08/31/2024
LX1652-94-5	SURGERY CENTER HOLDINGS SURGERY CENTER HLDGS 1L TL+325 08/31/24		09/30/2019	Redemption 100.0000		33,920	33,920	33,892	33,806		114		114		33,920				919	08/31/2024
LX1654-14-9	PENN INTERNATIONAL & MANUF PENN ENGINEERING TLB +275 06/13/24		12/31/2019	Redemption 100.0000		302,122	302,122	301,744	299,482		2,640		2,640		302,122				11,674	06/13/2024
LX1669-37-8	DURAVANT DURAVANT 1ST LIEN TL +300 07/19/24		12/31/2019	Redemption 100.0000		20,000	20,000	19,947	19,789		211		211		20,000				731	07/19/2024
LX1669-39-4	DURAVANT DURAVANT 2ND LIEN TL +725 07/19/25		05/23/2019	JEFFERIES & COMPANY INC.		3,892,596	3,931,915	3,981,196	3,896,445		(20,334)		(20,334)		3,876,111		16,484	16,484	96,623	07/19/2025
LX1678-66-8	NBTY INC NBTY 1ST LIEN TL +350 09/15/24		12/31/2019	Redemption 100.0000		104,000	104,000	103,680	103,164		836		836		104,000				3,841	09/15/2024
LX1679-89-8	USI INC USI INC TLB +300 05/16/24		12/31/2019	Redemption 100.0000		63,844	63,844	63,844	63,844						63,844				2,236	05/16/2024
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275 10/04/23		11/04/2019	JEFFERIES & COMPANY INC.		1,172,184	1,175,122	1,186,873	1,182,318		(3,946)		(3,946)		1,178,373		(6,189)	(6,189)	39,994	10/04/2023
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275 10/04/23		09/30/2019	Redemption 100.0000		5,708	5,708	5,765	5,743		(35)		(35)		5,708				175	10/04/2023
LX1686-03-4	AVANTOR INC AVANTOR INC TLB +300 11/22/24		06/18/2019	Redemption 100.0000		941,503	941,503	927,380	973,481		(31,978)		(31,978)		941,503				26,444	11/22/2024
LX1687-00-8	ANVIL INTERNATIONAL LLC ANVIL INTL TLB +450 08/02/24		05/28/2019	Redemption 100.0000		3,950,000	3,950,000	3,910,500	3,872,140		77,860		77,860		3,950,000				137,869	08/02/2024
LX1687-34-7	NAVICURE INC NAVICURE INC 1ST LIEN TL +375 11/01/24		10/22/2019	Redemption 100.0000		3,960,000	3,960,000	3,940,200	3,907,203		52,797		52,797		3,960,000				198,376	11/01/2024

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1	2	3	4	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
LX1687-84-2	CAESARS RESORT COLLECTION CAESARS RESORT TLB +275 12/22/24		12/31/2019	Redemption 100.0000		75,000	75,000	74,813	74,397		603		603		75,000				2,416	12/22/2024
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275 10/31/24		12/31/2019	Redemption 100.0000		154,297	154,297	153,888	153,236		1,061		1,061		154,297				4,514	10/31/2024
LX1692-32-1	CHASSIX INC CHASSIX INC TLB +550 11/15/23		12/31/2019	Redemption 100.0000		50,000	50,000	49,000	48,446		1,554		1,554		50,000				2,596	11/15/2023
LX1693-43-6	ACRISURE ACRISURE LLC TLB +425 11/22/23		12/31/2019	Redemption 100.0000		50,505	50,505	50,316	50,302		203		203		50,505				2,002	11/22/2023
LX1696-41-3	TORTOISE INVESTMENT TORTOISE 1ST LIEN TL +350 01/31/25		12/31/2019	Redemption 100.0000		70,000	70,000	69,650	69,239		761		761		70,000				2,585	01/31/2025
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		01/01/2019	JEFFERIES & COMPANY INC.		1,963,233	2,072,013	1,963,233	1,963,233						1,963,233					03/31/2024
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		12/31/2019	Redemption 100.0000		74,441	74,441	74,441	74,441						74,441				2,398	03/31/2024
LX1699-98-7	REXNORD REXNORD 1ST LIEN +200 08/21/24		09/23/2019	CREDIT SUISSE FIRST BOSTON		1,295,613	1,287,566	1,287,566	1,287,566						1,287,566		8,047	8,047	38,483	08/21/2024
LX1699-98-7	REXNORD REXNORD 1ST LIEN +200 08/21/24		01/09/2019	Redemption 100.0000		133,196	133,196	133,196	133,196						133,196				151	08/21/2024
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +250 01/15/25		12/31/2019	Redemption 100.0000		60,000	60,000	59,925	59,590		410		410		60,000				1,839	01/15/2025
LX1707-57-4	LIFETIME BRANDS INC LIFETIME BRANDS TLB +350 03/31/25		04/01/2019	J.P. MORGAN		2,416,072	2,478,023	2,465,633	2,453,500		(4,515)		(4,515)		2,448,985		(32,913)	(32,913)	35,166	03/31/2025
LX1707-57-4	LIFETIME BRANDS INC LIFETIME BRANDS TLB +350 03/31/25		03/29/2019	Redemption 100.0000		3,227	3,227	3,211	3,195		32		32		3,227				59	03/31/2025
LX1708-91-1	SUDDENLINK (ALTICE) CABLEVISION TLB 2026 +250 01/12/26		07/01/2019	J.P. MORGAN		1,227,591	1,237,500	1,243,688	1,238,419		(2,383)		(2,383)		1,236,036		(8,445)	(8,445)	24,682	01/12/2026
LX1708-91-1	SUDDENLINK (ALTICE) CABLEVISION TLB 2026 +250 01/12/26		04/15/2019	Redemption 100.0000		6,250	6,250	6,281	6,255		(5)		(5)		6,250				64	01/12/2026
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225 02/28/25		11/01/2019	BARCLAYS		1,107,135	1,118,459	1,119,857	1,115,585		(252)		(252)		1,115,333		(8,198)	(8,198)	23,993	02/28/2025
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225 02/28/25		12/31/2019	Redemption 100.0000		1,001,432	1,001,432	1,000,483	998,692		2,740		2,740		1,001,432				15,961	02/28/2025
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375 08/20/22		12/31/2019	Redemption 100.0000		48,877	48,877	48,877	48,877						48,877				2,428	08/20/2022
LX1711-76-6	CONCENTRA INC CONCENTRA INC TLB-1 +250 06/01/22		01/01/2019	J.P. MORGAN		4,831,250	5,000,000	4,831,250	4,831,250						4,831,250					06/01/2022
LX1711-76-6	CONCENTRA INC CONCENTRA INC TLB-1 +250 06/01/22		12/10/2019	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				228,484	06/01/2022
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375 02/09/25		12/31/2019	Redemption 100.0000		30,000	30,000	29,850	29,694		306		306		30,000				953	02/09/2025
LX1712-04-6	JANUS INTERNATIONAL JANUS INTL 2L +775 02/09/26		08/12/2019	Redemption 100.0000		3,000,000	3,000,000	2,947,500	2,901,063		98,937		98,937		3,000,000				191,417	02/09/2026
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		11/01/2019	BANK OF AMERICA		1,222,963	1,235,000	1,244,263	1,239,891		(5,492)		(5,492)		1,234,399		(11,437)	(11,437)	32,948	08/14/2024
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		12/31/2019	Redemption 100.0000		95,726	95,726	95,706	95,631		95		95		95,726				3,142	08/14/2024
LX1713-34-1	ROBERTSHAW HOLDINGS ROBERTSHAW 1L TL +325 02/15/25		12/31/2019	Redemption 100.0000		40,000	40,000	39,950	39,817		183		183		40,000				1,338	02/15/2025
LX1714-58-8	APEX TOOLS APEX TOOL TLB +375 02/12/22		01/01/2019	BARCLAYS		(155)			8		60		60		67		(223)	(223)		02/12/2022
LX1714-58-8	APEX TOOLS APEX TOOL TLB +375 02/12/22		06/28/2019	Redemption 100.0000		61,463	61,463	60,799	61,140		324		324		61,463				1,437	02/12/2022
LX1714-58-8	APEX TOOLS APEX TOOL TLB +375 02/12/22		08/21/2019	Tax Free Exchange		4,714,744	4,732,681	4,681,495	4,716,989		(2,244)		(2,244)		4,714,744				191,073	02/12/2022
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		12/31/2019	Redemption 100.0000		58,856	58,856	58,254	58,053		802		802		58,856				1,937	11/03/2023
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		12/31/2019	Redemption 100.0000		30,227	30,227	29,735	29,727		500		500		30,227				1,101	04/28/2022

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

1	2	3	4	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
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275 05/31/25		11/05/2019	Various		1,081,209	1,238,125	1,233,482	1,229,373		(1,806)		(1,806)		1,227,567		(146,357)	(146,357)	30,904	05/31/2025
LX1718-75-3	GTT COMMUNICATIONS INC GTT COMMUNICATIONS 1L +275 05/31/25		12/31/2019	Redemption 100.0000		95,625	95,625	95,154	94,826		799		799		95,625				3,021	05/31/2025
LX1720-08-0	AMNEAL HOLDINGS , LLC AMNEAL HOLDINGS TLB +350 05/04/25		12/31/2019	Redemption 100.0000		80,000	80,000	79,600	79,178		822		822		80,000				2,965	05/04/2025
LX1720-16-3	CHG PPC PARENT LLC CHG PPC PARENT LLC 1L +275 03/31/25		12/31/2019	Redemption 100.0000		35,000	35,000	34,913	34,751		249		249		35,000				1,128	03/31/2025
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO (NCI) TLB +375 04/12/25		12/31/2019	Redemption 100.0000		120,301	120,301	120,075	120,006		295		295		120,301				4,297	04/12/2025
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275 04/30/25		08/06/2019	RBC CAPITAL MARKETS		9,126,941	9,182,935	9,168,784	9,168,293		(2,044)		(2,044)		9,166,249		(39,308)	(39,308)	150,661	04/30/2025
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275 04/30/25		12/31/2019	Redemption 100.0000		52,107	52,107	52,003	51,999		108		108		52,107				1,194	04/30/2025
LX1727-02-8	WEST CORP WEST CORP TLB-1 +350 10/10/24		09/11/2019	CREDIT SUISSE FIRST BOSTON		3,494,700	3,960,000	3,945,150	3,935,706		50,203		50,203		3,985,909		(491,209)	(491,209)	201,862	10/10/2024
LX1727-02-8	WEST CORP WEST CORP TLB-1 +350 10/10/24		06/28/2019	Redemption 100.0000		20,000	20,000	19,925	19,877		123		123		20,000				558	10/10/2024
LX1727-75-4	COMPASS DIVERSIFIED HOLDINGS COMPASS DIVERSIFIED TLB +225 04/05/25		11/21/2019	Redemption 100.0000		1,985,000	1,985,000	1,980,038	1,972,174		12,826		12,826		1,985,000				72,402	04/05/2025
LX1729-71-9	PEABODY ENERGY CORP PEABODY ENERGY CORP 1LTL +275 03/31/25		12/31/2019	Redemption 100.0000		24,691	24,691	24,691	24,691						24,691				795	03/31/2025
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		12/31/2019	Redemption 100.0000		50,000	50,000	49,875	49,630		370		370		50,000				2,013	04/24/2025
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 04/19/25		12/31/2019	Redemption 100.0000		55,000	55,000	54,863	54,634		366		366		55,000				1,894	04/19/2025
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		12/31/2019	Redemption 100.0000		50,505	50,505	50,505	50,505						50,505				1,549	10/14/2024
LX1732-88-7	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICE 1L +500 05/10/25		11/04/2019	JEFFERIES & COMPANY INC.		11,008,625	13,825,000	13,625,031	13,531,285		(47,671)		(47,671)		13,483,614		(2,474,989)	(2,474,989)	879,209	05/10/2025
LX1732-88-7	JORDAN HEALTH SERVICES JORDAN HEALTH SERVICE 1L +500 05/10/25		09/30/2019	Redemption 100.0000		105,000	105,000	103,481	102,769		2,231		2,231		105,000				4,068	05/10/2025
LX1733-20-8	SRS DISTRIBUTION INC SRS DISTRIBUTION TLB +325 05/17/25		10/31/2019	Redemption 100.0000		100,000	100,000	99,125	98,843		1,157		1,157		100,000				2,633	05/17/2025
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		11/01/2019	CREDIT SUISSE FIRST BOSTON		1,222,025	1,235,000	1,228,825	1,224,694		(4,265)		(4,265)		1,220,429		1,596	1,596	29,442	05/30/2025
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		12/31/2019	Redemption 100.0000		18,125	18,125	18,035	17,974		151		151		18,125				500	05/30/2025
LX1734-90-9	SPRINGS WINDOW FASHION SPRINGS WINDOW 1LTL +425 06/15/25		12/31/2019	Redemption 100.0000		120,000	120,000	118,800	118,167		1,833		1,833		120,000				5,259	06/15/2025
LX1735-65-8	LIFESCAN GLOBAL CORP LIFESCAN 1ST LIEN TL +600 09/28/24		12/31/2019	Redemption 100.0000		558,040	558,040	544,382	543,284		14,756		14,756		558,040				12,150	09/28/2024
LX1736-56-5	MICHAELS STORES INC. MICHAELS STORES TLB +250 01/28/23		06/06/2019	J.P. MORGAN		2,869,793	2,973,879	2,973,879	2,973,879						2,973,879		(104,086)	(104,086)	62,522	01/28/2023
LX1736-56-5	MICHAELS STORES INC. MICHAELS STORES TLB +250 01/28/23		04/30/2019	Redemption 100.0000		18,603	18,603	18,603	18,603						18,603				187	01/28/2023
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		12/31/2019	Redemption 100.0000		357,902	357,902	357,007	355,437		2,465		2,465		357,902				12,772	05/31/2025
LX1739-43-7	VERTEX AEROSPACE VERTEX AEROSPACE TLB +450 06/29/25		12/31/2019	Redemption 100.0000		45,000	45,000	44,775	44,518		482		482		45,000				1,775	06/29/2025
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		12/31/2019	Redemption 100.0000		160,000	160,000	159,744	159,563		437		437		160,000				5,202	10/01/2025
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375 06/21/25		08/20/2019	J.P. MORGAN		966,408	970,045	960,345	956,458		(2,815)		(2,815)		953,643		12,764	12,764	35,700	06/21/2025
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375 06/21/25		12/31/2019	Redemption 100.0000		63,529	63,529	62,894	62,640		890		890		63,529				2,380	06/21/2025
LX1740-76-5	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 2L +700 06/21/26		07/02/2019	Redemption 100.0000		3,250,000	3,250,000	3,217,500	3,188,621		61,379		61,379		3,250,000				157,788	06/21/2026

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1	2	3	4	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
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		12/31/2019	Redemption 100.0000		63,130	63,130	62,614	62,266		864		864		63,130				2,935	06/21/2025
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		11/07/2019	Redemption 100.0000		975,254	975,254	972,810	968,910		6,344		6,344		975,254				58,516	12/15/2024
LX1743-91-8	ASURION LLC ASURION TLB-7 +300 11/03/24		12/31/2019	Redemption 100.0000		30,000	30,000	29,850	29,760		240		240		30,000				1,014	11/03/2024
LX1748-87-5	NAVISTAR INTERNATIONAL NAVISTAR FINANCIAL TLB +375 07/25/25		05/23/2019	Redemption 100.0000		15,473,750	15,473,750	15,283,881	15,246,777		226,973		226,973		15,473,750				384,513	07/25/2025
LX1752-46-3	Applovin Corp APPLOVIN CORP TLB +350 08/07/25		12/31/2019	Redemption 100.0000		130,000	130,000	129,550	130,777		(777)		(777)		130,000				4,982	08/07/2025
LX1753-32-1	Verscend Holding Corp VERSCEND TLB +450 08/27/25		12/31/2019	Redemption 100.0000		60,000	60,000	60,238	60,007		(7)		(7)		60,000				2,593	08/27/2025
LX1756-32-4	US LUMBER US LUMBER TLB +575 09/25/25		12/31/2019	Redemption 100.0000		71,250	71,250	70,733	70,542		708		708		71,250				4,373	09/25/2025
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		01/01/2019	GOLDMAN SACHS		1,995,000	2,000,000	1,995,000	1,995,000						1,995,000					03/01/2026
LX1763-36-1	HOLLEY PURCHASER HOLLEY PURCHASER 1LTL +500 10/17/25		12/31/2019	Redemption 100.0000		94,000	94,000	93,185	93,038		962		962		94,000				5,233	10/17/2025
LX1764-52-6	WYNN RESORTS WYNN RESORTS TLB +225 10/22/24		09/20/2019	Redemption 100.0000		4,500,000	4,500,000	4,488,750	4,485,825		14,175		14,175		4,500,000				153,352	10/22/2024
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		01/01/2019	BARCLAYS		8,986,250	9,000,000	8,986,250	8,986,250						8,986,250					12/31/2025
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		01/01/2019	J.P. MORGAN		13,860,000	14,000,000	13,860,000	13,860,000						13,860,000					02/01/2026
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275 01/31/25		06/28/2019	Redemption 100.0000		672,797	672,797	672,797	672,797						672,797				12,384	01/31/2025
LX1766-78-6	CONCRETE PUMPING CONCRETE PUMPING 1LTL +600 12/06/25		10/31/2019	Redemption 100.0000		412,500	412,500	400,125	399,687		12,813		12,813		412,500				11,341	12/06/2025
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +450 11/16/25		12/31/2019	Redemption 100.0000		105,000	105,000	103,950	103,849		1,151		1,151		105,000				4,651	11/16/2025
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300 02/02/24		08/06/2019	J.P. MORGAN		991,269	995,000	985,050	984,609		(1,584)		(1,584)		983,025		8,243	8,243	30,071	02/02/2024
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300 02/02/24		12/31/2019	Various		75,000	75,000	74,250	74,217		783		783		75,000				2,466	02/02/2024
LX1592-75-2	TELESAT CANADA TELESAT CANADA TLB +250 11/17/23	A	01/01/2019	J.P. MORGAN		2,842,839	2,992,462	2,842,839	2,843,068		(229)		(229)		2,842,839					11/17/2023
LX1592-75-2	TELESAT CANADA TELESAT CANADA TLB +250 11/17/23	A	12/06/2019	Redemption 100.0000		6,781,083	6,781,083	6,649,099	6,639,259		141,825		141,825		6,781,083				318,430	11/17/2023
LX1611-76-8	TRADER TRADER CORP 1ST LIEN TL +300 09/28/23	A	10/09/2019	J.P. MORGAN		911,936	916,519	909,072	933,450		(6,043)		(6,043)		927,407		(15,471)	(15,471)	37,995	09/28/2023
LX1721-92-2	TITAN ACQUISITION LTD HUSKY (TITAN) TLB +300 03/14/25	A	12/31/2019	Redemption 100.0000		30,000	30,000	29,925	29,800		200		200		30,000				1,014	03/14/2025
LX1694-75-6	INTELSAT JACKSON HOLDINGS INTELSAT JACKSON TLB-3 +375 11/27/23	D	11/01/2019	Various		9,207,500	9,250,000	9,182,500	9,217,773		(44,909)		(44,909)		9,172,865		34,635	34,635	434,562	11/27/2023
LX1732-07-7	LAIRD LAIRD 1ST LIEN TL +450 07/02/25	D	12/31/2019	Redemption 100.0000		66,158	66,158	66,488	66,272		(114)		(114)		66,158				1,157	07/02/2025
LX1740-18-7	STARS GROUP HOLDINGS BV STARS GROUP TLB +350 07/10/25	D	12/31/2019	Redemption 100.0000		135,874	135,874	135,195	134,649		1,225		1,225		135,874				3,617	07/10/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						313,162,806	321,264,582	317,222,617	316,574,439		1,359,822		1,359,822		317,934,262		(4,771,464)	(4,771,464)	9,269,446	XXX
8399997. Total - Bonds - Part 4						9,122,529,193	9,426,818,011	8,984,446,124	8,990,666,781		5,528,370		5,528,370	(71,945)	8,984,674,452	141,007	124,650,318	124,791,325	233,680,253	XXX
8399998. Total - Bonds - Part 5						3,720,151,511	3,676,357,106	3,664,609,208			965,360		965,360		3,665,579,507	4,948	54,136,397	54,141,345	38,384,738	XXX
8399999. Total - Bonds						12,842,680,704	13,103,175,117	12,649,055,332	8,990,666,781		6,493,730		6,493,730	(71,945)	12,650,253,959	145,955	178,786,715	178,932,670	272,064,991	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
001055-10-2	AFLAC INC. COMMON STOCK		12/23/2019	Various	23.000	1,178		669	1,048	(379)			(379)		669		510	510	14	

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

1	2	3	4	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
00287Y-10-9	ABBVIE INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	35.000	2,822		2,217	3,227	(1,009)			(1,009)		2,217		605	605	37	
008252-10-8	AFFILIATED MANAGERS GROUP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	150.000	12,858		27,368	14,616	12,752			12,752		27,368		(14,510)	(14,510)	192	
00846U-10-1	AGILENT TECHNOLOGIES INC. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	9.000	702		327	607	(281)			(281)		327		376	376	4	
018581-10-8	ALLIANCE DATA SYSTEMS CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	13.000	1,681		3,424	1,951	1,473			1,473		3,424		(1,743)	(1,743)	25	
020002-10-1	ALLSTATE CORP COMMON STOCK		12/23/2019	Various	35.000	3,563		2,047	2,892	(845)			(845)		2,047		1,517	1,517	49	
02079K-10-7	ALPHABET INC-CL-C COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	12.000	15,267		5,702	12,427	(6,725)			(6,725)		5,702		9,565	9,565		
02376R-10-2	AMERICAN AIRLINES EXIT TL COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	230		272	225	47			47		272		(41)	(41)	1	
025816-10-9	AMERICAN EXPRESS COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	23.000	2,813		1,764	2,192	(428)			(428)		1,764		1,049	1,049	33	
03073E-10-5	AMERISOURCEBERGEN CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	7.000	587		709	521	188			188		709		(122)	(122)	8	
03076C-10-6	AMERIPRISE FINANCIAL INC COMMON STOCK		12/23/2019	Various	29.000	4,268		3,321	3,027	294			294		3,321		947	947	69	
031162-10-0	AMGEN INC COMMON STOCK		09/23/2019	Various	77.000	14,610		11,960	14,990	(3,030)			(3,030)		11,960		2,650	2,650	200	
032511-10-7	ANADARKO PETROLEUM CORP COMMON STOCK		08/09/2019	MERGER	1,450.000	105,600		83,992	63,568	20,424			20,424		83,992		21,608	21,608	870	
03748R-10-1	APARTMENT INVT & MGMT CO - A COMMON STOCK		02/21/2019	Tax Free Exchange	432.000	18,645		18,645	19,547	(902)			(902)		18,645					
03748R-10-1	APARTMENT INVT & MGMT CO - A COMMON STOCK		02/21/2019	Cash Adjustment	1.000	26		23	23						23		3	3		
03748R-10-1	APARTMENT INVT & MGMT CO - A COMMON STOCK		02/21/2019	No Broker	13.000															
037833-10-0	APPLE COMPUTER INC FORMERLY APPLE COMPUTER INC.		12/23/2019	Various	746.000	166,720		83,718	117,674	(33,956)			(33,956)		83,718		83,002	83,002	1,497	
038222-10-5	APPLIED MATERIALS INC COMMON STOCK		09/23/2019	Various	93.000	4,238		1,462	3,045	(1,582)			(1,582)		1,462		2,776	2,776	34	
03965L-10-0	ALCOA INC COMMON STOCK		09/23/2019	Various	110.000	2,673		2,381	1,855	526			526		2,381		292	292	9	
053332-10-2	AUTOZONE INC COMMON STOCK		12/23/2019	Various	4.000	4,141		2,922	3,353	(432)			(432)		2,922		1,219	1,219		
054937-10-7	BB&T CORPORATION COMMON STOCK		12/10/2019	Tax Free Exchange	2,193.000	99,102		99,102	95,001	4,102			4,102		99,102				3,750	
058498-10-6	BALL CORP. 5% DIVIDEND DISCOUNT		12/23/2019	Various	21.000	1,296		804	966	(162)			(162)		804		492	492	7	
060505-10-4	BANK OF AMERICA CORP. COMMON STOCK		12/23/2019	Various	2,569.000	79,757		41,964	63,300	(21,336)			(21,336)		41,964		37,793	37,793	1,178	
064058-10-0	BANK OF NEW YORK MELLON CORP COMMON STOCK		12/23/2019	Various	166.000	8,414		6,703	7,814	(1,111)			(1,111)		6,703		1,711	1,711	115	
071813-10-9	BAXTER INTERNATIONAL INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	32.000	2,462		1,226	2,106	(880)			(880)		1,226		1,236	1,236	12	
086516-10-1	BEST BUY COMPANY INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	10.000	702		361	530	(169)			(169)		361		342	342		
09062X-10-3	BIOGEN IDEC INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	36.000	9,131		10,123	10,833	(710)			(710)		10,123		(992)	(992)		
09247X-10-1	BLACKROCK INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	6.000	2,677		1,881	2,357	(476)			(476)		1,881		797	797	59	
093671-10-5	BLOCK H & R INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	16.000	374		544	406	138			138		544		(170)	(170)	16	
09857L-10-8	BOOKING HOLDINGS INC COMMON STOCK		12/23/2019	Various	10.000	18,757		12,455	17,224	(4,769)			(4,769)		12,455		6,302	6,302		
101121-10-1	BOSTON PROPERTIES INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	29.000	3,777		3,358	3,264	94			94		3,358		419	419	83	
10922N-10-3	BRIGHTHOUSE FINANCIAL IN COMMON		07/22/2019	WEEDEN & CO LP	340.000	13,070		17,986	10,363	7,623			7,623		17,986		(4,916)	(4,916)		
11135F-10-1	BROADCOM INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	79.000	23,212		10,039	20,088	(10,049)			(10,049)		10,039		13,173	13,173		
124857-20-2	CBS CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	67.000	2,811		3,039	2,929	109			109		3,039		(227)	(227)	48	
124857-20-2	CBS CORP COMMON STOCK		12/06/2019	Tax Free Exchange	889.000	47,058		47,058	38,867	8,191			8,191		47,058				640	
125269-10-0	CF INDUSTRIES HOLDINGS INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	21.000	892		1,194	914	281			281		1,194		(303)	(303)	6	
126408-10-3	CSX CORP COMMON STOCK		12/23/2019	Various	121.000	8,885		3,311	7,518	(4,206)			(4,206)		3,311		5,574	5,574	61	
127097-10-3	CABOT OIL & GAS CORP CL A COMMON STOCK		12/23/2019	Various	58.000	1,250		1,310	1,296	14			14		1,310		(61)	(61)	12	
134429-10-9	CAMPBELL SOUP CO COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	67.000	3,125		3,203	2,210	993			993		3,203		(78)	(78)	70	
14149Y-10-8	CARDINAL HEALTH INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	15.000	749		1,266	669	597			597		1,266		(517)	(517)	7	
143130-10-2	CARMAX INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	15.000	1,271		893	941	(48)			(48)		893		378	378		
149123-10-1	CATERPILLAR INC. COMMON STOCK		12/23/2019	Various	61.000	8,345		4,606	7,751	(3,146)			(3,146)		4,606		3,739	3,739	144	
151020-10-4	CELGENE CORP COMMON STOCK		11/21/2019	MERGER	1,992.000	217,327		214,164	127,667	86,496			86,496		214,164		3,163	3,163		
156782-10-4	CERNER CORP. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	16.000	1,097		992	839	153			153		992		105	105	3	

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1	2	3	4	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
				PIPELINE TRADING																
16119P-10-8	CHARTER COMMUNICATIONS COMMON STOCK		12/23/2019	SYSTEMS	41.000	17,992		10,935	11,684	(749)			(749)		10,935		7,057	7,057		
17275R-10-2	CISCO SYSTEMS INC COMMON STOCK		09/23/2019	Various	577.000	31,812		14,915	25,001	(10,086)			(10,086)		14,915		16,897	16,897	417	
172967-42-4	CITIGROUP INC (TRAVELERS/CITICORP MERGE)		12/23/2019	Various	724.000	50,876		38,493	37,691	802			802		38,493		12,383	12,383	747	
174610-10-5	CITIZENS FINANCIAL GROUP COMMON STOCK		12/23/2019	Various	72.000	2,719		1,377	2,141	(764)			(764)		1,377		1,343	1,343	70	
				PIPELINE TRADING																
192446-10-2	COGNIZANT TECH SOLUTIONS COMMON STOCK		09/23/2019	SYSTEMS	41.000	2,493		2,593	2,603	(10)			(10)		2,593		(100)	(100)	25	
200340-10-7	COMERICA INC COMMON STOCK		12/23/2019	Various	34.000	2,354		1,487	2,335	(849)			(849)		1,487		867	867	83	
20825C-10-4	PHILLIPS PETROLEUM COMMON STOCK		12/23/2019	Various	80.000	5,034		3,668	4,988	(1,320)			(1,320)		3,668		1,366	1,366	69	
219350-10-5	CORNING, INC. COMMON STOCK		12/23/2019	Various	44.000	1,417		743	1,329	(586)			(586)		743		674	674	20	
222070-20-3	COTY COMMON STOCK		09/23/2019	Various	438.000	5,957		8,164	2,873	5,291			5,291		8,164		(2,207)	(2,207)	111	
231021-10-6	CUMMINS ENGINE CO COMMON STOCK		12/23/2019	Various	20.000	3,399		2,460	2,673	(212)			(212)		2,460		938	938	57	
23355L-10-6	DXC TECHNOLOGY COMPANY COMMON STOCK		12/23/2019	Various	46.000	2,192		1,447	2,446	(999)			(999)		1,447		745	745	25	
				PIPELINE TRADING																
23918K-10-8	DAVITA INC COMMON STOCK		12/23/2019	SYSTEMS	102.000	6,335		7,756	5,249	2,507			2,507		7,756		(1,420)	(1,420)		
247361-70-2	DELTA AIR LINES INC. COMMON STOCK		09/23/2019	Various	90.000	5,374		3,910	4,491	(581)			(581)		3,910		1,464	1,464	80	
				PIPELINE TRADING																
24906P-10-9	DENTSPLY SIRONA INC COMMON STOCK		09/23/2019	SYSTEMS	20.000	1,045		1,215	744	470			470		1,215		(169)	(169)	5	
25179M-10-3	DEVON ENERGY CORP. COMMON STOCK		12/23/2019	Various	195.000	5,365		6,423	4,395	2,028			2,028		6,423		(1,058)	(1,058)	26	
254687-10-6	DISNEY WALT PRODUCTIONS COMMON STOCK		06/13/2019	Various	760.000	107,696		77,660	83,345	(5,685)			(5,685)		77,660		30,036	30,036	669	
254709-10-8	DISCOVER FINANCIAL SERVICES COMMON STOCK		12/23/2019	Various	46.000	3,636		2,493	2,713	(221)			(221)		2,493		1,143	1,143	42	
				PIPELINE TRADING																
25470F-30-2	DISCOVERY COMMUNICATIONS COMMON STOCK		12/23/2019	SYSTEMS	62.000	1,695		1,332	1,431	(99)			(99)		1,332		363	363		
25470M-10-9	DISH NETWORK CORP COMMON STOCK		11/25/2019	Spin Off	0.000	132		132	64	68			68		132					
25746U-10-9	DOMINION RESOURCES INC COMMON STOCK		01/02/2019	MERGER	1.000	43		43	43						43					
26078J-10-0	DowDuPont Inc COMMON		03/18/2019	WEEDEN & CO LP	32.000	1,766		1,392	1,711	(320)			(320)		1,392		375	375	12	
26078J-10-0	DowDuPont Inc COMMON		06/01/2019	Spin Off	0.000	214,043		214,043	182,839	31,203			31,203		214,043					
26078J-10-0	DowDuPont Inc COMMON		06/03/2019	Tax Free Exchange	2,167.000	193,039		193,039	164,890	28,149			28,149		193,039				1,127	
26078J-10-0	DowDuPont Inc COMMON		06/03/2019	Cash Adjustment	1.000	49		51	51						51		(2)	(2)		
26078J-10-0	DowDuPont Inc COMMON		06/03/2019	No Broker	4,335.000														2,254	
269246-40-1	E Trade Group Inc COMMON STOCK		12/23/2019	Various	70.000	3,289		1,852	3,072	(1,219)			(1,219)		1,852		1,436	1,436	27	
278642-10-3	EBAY INC COMMON STOCK		12/23/2019	Various	381.000	14,538		10,276	10,695	(419)			(419)		10,276		4,263	4,263	112	
29444U-70-0	EQUINIX INC COMMON STOCK		10/01/2019	ADJUSTMENT	1.000			153	296	(143)			(143)		153		(153)	(153)	(2)	
				PIPELINE TRADING																
29476L-10-7	EQUITY RESIDENTIAL PROP TRUST COMMON STOCK		09/23/2019	SYSTEMS	58.000	4,943		4,204	3,829	375			375		4,204		739	739	97	
30034W-10-6	Evergy Inc COMMON		12/23/2019	Various	98.000	5,987		5,336	5,563	(227)			(227)		5,336		651	651	105	
302491-30-3	FMC CORP. COMMON STOCK		03/04/2019	Spin Off	0.000	3,884		3,884	3,759	124			124		3,884					
				PIPELINE TRADING																
313747-20-6	FEDERAL REALTY INVEST TRUST COMMON STOCK		09/23/2019	SYSTEMS	13.000	1,750		1,925	1,535	390			390		1,925		(175)	(175)	53	
316773-10-0	FIFTH THIRD BANCORP COMMON STOCK		12/23/2019	Various	176.000	5,057		3,482	4,141	(659)			(659)		3,482		1,575	1,575	122	
337738-10-8	FISERV, INC. COMMON STOCK		03/18/2019	WEEDEN & CO LP	17.000	1,446		730	1,249	(519)			(519)		730		716	716		
343412-10-2	FLUOR CORP - NEW COMMON STOCK		06/13/2019	WEEDEN & CO LP	399.000	12,125		20,001	12,848	7,153			7,153		20,001		(7,876)	(7,876)	251	
				PIPELINE TRADING																
344849-10-4	FOOT LOCKER INC COMMON STOCK		09/23/2019	SYSTEMS	329.000	13,249		15,585	17,503	(1,918)			(1,918)		15,585		(2,336)	(2,336)	364	
34959J-10-8	FORTIVE CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	21.000	1,751		755	1,421	(666)			(666)		755		996	996	1	
354613-10-1	FRANKLIN RESOURCES INC COMMON STOCK		09/23/2019	Various	37.000	1,122		1,501	1,097	404			404		1,501		(380)	(380)	24	
				PIPELINE TRADING																
369550-10-8	GENERAL DYNAMICS CORP COMMON STOCK		09/23/2019	SYSTEMS	103.000	19,238		14,881	16,193	(1,311)			(1,311)		14,881		4,357	4,357	306	
369604-10-3	GENERAL ELECTRIC COMMON STOCK		02/26/2019	Spin Off	0.000	18,849		18,849	7,221	11,628			11,628		18,849					
				PIPELINE TRADING																
37045V-10-0	GENERAL MOTORS CORP COMMON STOCK		09/23/2019	SYSTEMS	166.000	6,180		4,744	5,553	(808)			(808)		4,744		1,436	1,436	189	
37940X-10-2	GLOBAL PAYMENTS INC. COMMON STOCK		09/18/2019	FRACTIONAL SHARES	0.000	28		13	18	(5)			(5)		13		15	15		
				PIPELINE TRADING																
38141G-10-4	GOLDMAN SACHS GROUP INC COMMON STOCK		12/23/2019	SYSTEMS	55.000	11,880		10,318	9,188	1,131			1,131		10,318		1,562	1,562	171	
382550-10-1	GOODYEAR TIRE & RUBBER CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	671.000	11,930		19,495	13,695	5,800			5,800		19,495		(7,565)	(7,565)	107	
40414L-10-9	NCP COMMON STOCK		11/06/2019	Tax Free Exchange	1,330.000	37,519		37,519	37,147	372			372		37,519				1,968	
40434L-10-5	HEWLETT PACKARD INC. COMMON STOCK		09/23/2019	Various	168.000	3,359		2,098	3,437	(1,339)			(1,339)		2,098		1,260	1,260	79	
412822-10-8	HARLEY DAVIDSON COMMON STOCK		03/18/2019	WEEDEN & CO LP	11.000	397		617	375	242			242		617		(220)	(220)	4	

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

1	2	3	4	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
413875-10-5	HARRIS CORP COMMON STOCK		07/01/2019	Tax Free Exchange	332.000	40,760		40,760	44,704	(3,944)			(3,944)		40,760				455	
42824C-10-9	HEWLETT PACKARD ENTERPRISE COMMON STOCK		12/23/2019	Various	385.000	5,830		2,786	5,086	(2,300)			(2,300)		2,786		3,044	3,044	118	
43300A-20-3	HILTON WORLDWIDE HOLDINGS COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	14.000	1,558		936	1,005	(69)			(69)		936		622	622	8	
436106-10-8	HollyFrontier Corp COMMON		09/23/2019	PIPELINE TRADING SYSTEMS	16.000	851		1,139	818	321			321		1,139		(289)	(289)	16	
437076-10-2	HOME DEPOT INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	63.000	13,309		7,408	10,825	(3,417)			(3,417)		7,408		5,901	5,901	171	
438516-10-6	HONEYWELL INC COMMON STOCK		09/23/2019	Various	22.000	3,450		1,110	2,907	(1,796)			(1,796)		1,110		2,339	2,339	34	
44107P-10-4	HOST MARRIOT CORP. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	46.000	827		833	767	66			66		833		(6)	(6)	35	
444859-10-2	HUMANA INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	4.000	1,471		731	1,146	(415)			(415)		731		740	740	9	
446150-10-4	HUNTINGTON BANCSHARES INC COMMON STOCK		09/23/2019	Various	120.000	1,675		1,177	1,430	(253)			(253)		1,177		498	498	37	
452308-10-9	ILLINOIS TOOL WORKS COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	11.000	1,697		929	1,394	(465)			(465)		929		768	768	33	
458140-10-0	INTEL CORP. COMMON STOCK		12/23/2019	Various	327.000	18,218		9,008	15,346	(6,338)			(6,338)		9,008		9,210	9,210	300	
459200-10-1	INTL BUSINESS MACH COMMON STOCK		03/18/2019	WEEDEN & CO LP	18.000	2,524		2,662	2,046	616			616		2,662		(138)	(138)	28	
460146-10-3	INTERNATIONAL PAPER CO. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	328		344	323	21			21		344		(15)	(15)	12	
46625H-10-0	JP MORGAN CHASE & CO COMMON STOCK		12/23/2019	Various	324.000	39,687		20,765	31,629	(10,864)			(10,864)		20,765		18,922	18,922	763	
47233W-10-9	JEFFRIES FINANCIAL GROUP INC. COMMON STOCK		12/23/2019	Various	821.000	17,240		18,384	13,431	4,954			4,954		18,384		(1,145)	(1,145)	382	
47233W-10-9	JEFFRIES FINANCIAL GROUP INC. COMMON STOCK		09/27/2019	Spin Off	0.000	1,138		1,138	822	316			316		1,138					
478160-10-4	JOHNSON & JOHNSON COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	12.000	1,581		1,150	1,549	(399)			(399)		1,150		431	431	34	
48203R-10-4	JUNIPER NETWORKS INC COMMON STOCK		12/23/2019	Various	35.000	877		911	942	(31)			(31)		911		(34)	(34)	23	
482480-10-0	KLA CORPORATION COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	9.000	1,418		443	805	(362)			(362)		443		975	975	20	
493267-10-8	KEYCORP COMMON STOCK		12/23/2019	Various	107.000	1,989		1,309	1,581	(273)			(273)		1,309		680	680	38	
500255-10-4	KOHLS CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	10.000	508		515	663	(148)			(148)		515		(8)	(8)	27	
501044-10-1	KROGER CO. COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	12.000	309		429	330	99			99		429		(120)	(120)	5	
501889-20-8	LKQ CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	9.000	287		299	214	85			85		299		(12)	(12)		
502413-10-7	L-3 COMMUNICATIONS HLDGS INC. COMMON STOCK		07/01/2019	MERGER	222.000	51,414		37,156	38,553	(1,397)			(1,397)		37,156		14,258	14,258	377	
512807-10-8	LAM RESEARCH CORP. COMMON STOCK		09/23/2019	Various	25.000	5,583		1,820	3,404	(1,584)			(1,584)		1,820		3,763	3,763	55	
532457-10-8	LILLY (ELI) & CO COMMON STOCK		09/23/2019	Various	228.000	26,223		18,906	26,384	(7,478)			(7,478)		18,906		7,317	7,317	283	
534187-10-9	LINCOLN NATIONAL CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	21.000	1,328		1,063	1,078	(15)			(15)		1,063		265	265	8	
540424-10-8	LOEWS CORP COMMON STOCK		12/23/2019	Various	44.000	2,306		1,598	2,003	(405)			(405)		1,598		708	708	8	
548661-10-7	LOWE'S COMPANIES COMMON STOCK		09/23/2019	Various	60.000	6,334		4,140	5,542	(1,401)			(1,401)		4,140		2,193	2,193	70	
55261F-10-4	M&T BANK CORPORATION (FORMERLY FIRST EMPIRE)		09/23/2019	PIPELINE TRADING SYSTEMS	12.000	1,874		1,443	1,718	(274)			(274)		1,443		430	430	36	
552953-10-1	MGM MIRAGE MGM INC COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	9.000	301		288	218	70			70		288		13	13	5	
554382-10-1	MACERICH CO/THE COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	299.000	7,780		20,217	12,941	7,276			7,276		20,217		(12,437)	(12,437)	897	
565849-10-6	MARATHON OIL COMMON STOCK		09/23/2019	Various	87.000	1,388		1,248	1,248	1			1		1,248		139	139	7	
56585A-10-2	MARATHON PETROLEM COMMON STOCK		12/23/2019	Various	29.000	1,704		1,349	1,711	(362)			(362)		1,349		355	355	51	
571748-10-2	MARSH & MCLENNAN COS COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	809		434	638	(204)			(204)		434		375	375	10	
571903-20-2	MARRIOT INTERNATIONAL COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	952		479	760	(281)			(281)		479		473	473	6	
574599-10-6	MASCO COMMON STOCK		12/23/2019	Various	36.000	1,522		940	1,053	(113)			(113)		940		582	582	9	
577081-10-2	MATTEL INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	977.000	11,450		18,543	9,760	8,782			8,782		18,543		(7,092)	(7,092)		
580135-10-1	MCDONALD'S CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	1,373		676	1,243	(567)			(567)		676		698	698	33	
581550-10-3	MCKESSON HBOC INC. MANJAL PROJ SHARE OK,CMRA RONG		12/23/2019	Various	34.000	4,563		6,774	3,756	3,018			3,018		6,774		(2,211)	(2,211)	45	
58933Y-10-5	MERCK & COMPANY, INC. COMMON STOCK		09/23/2019	Various	98.000	7,998		5,393	7,488	(2,095)			(2,095)		5,393		2,605	2,605	118	

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										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
59156R-10-8	METLIFE INC. COMMON STOCK		12/23/2019	Various	526.000	25,074		23,458	21,598	1,860			1,860		23,458		1,616	1,616	646	
595112-10-3	MICRON TECHNOLOGY COMMON STOCK		07/22/2019	WEEDEN & CO LP	70.000	2,924		1,069	2,221	(1,153)			(1,153)		1,069		1,855	1,855		
61174X-10-9	HANSEN NATURAL CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	15.000	921		707	738	(32)			(32)		707		214	214		
617446-44-8	MORGAN STANLEY COMMON STOCK		12/23/2019	Various	132.000	6,162		4,473	5,234	(761)			(761)		4,473		1,689	1,689	134	
61945C-10-3	MOSAIC CO/THE COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	9.000	194		363	263	100			100		363		(169)	(169)	2	
629377-50-8	NRG ENERGY, INC. COMMON STOCK		09/23/2019	Various	120.000	4,703		2,401	4,752	(2,351)			(2,351)		2,401		2,302	2,302	7	
640268-10-8	Nektar Therapeutics COMMON		12/23/2019	PIPELINE TRADING SYSTEMS	490.000	10,701		39,950	16,106	23,844			23,844		39,950		(29,249)	(29,249)		
64110D-10-4	NETAPP INC COMMON STOCK		12/23/2019	Various	64.000	3,911		1,993	3,819	(1,826)			(1,826)		1,993		1,917	1,917	78	
651229-10-6	NEWELL RUBBERMAID INC. COMMON STOCK		09/23/2019	Various	127.000	2,063		5,635	2,361	3,274			3,274		5,635		(3,572)	(3,572)	37	
651290-10-8	NEWFIELD EXPLORATION COMPANY COMMON STOCK		02/15/2019	MERGER	566.000	13,142		17,543	8,298	9,246			9,246		17,543		(4,401)	(4,401)		
65249B-20-8	NEW CORP-CLASS A COMMON STOCK		07/22/2019	WEEDEN & CO LP	15.000	204		192	173	19			19		192		11	11	2	
655664-10-0	NORDSTROM INC COMMON STOCK		06/13/2019	WEEDEN & CO LP	14.000	457		1,033	653	381			381		1,033		(576)	(576)	10	
655844-10-8	NORFOLK SOUTHERN CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	20.000	3,650		1,538	2,991	(1,453)			(1,453)		1,538		2,112	2,112	17	
665859-10-4	NORTHERN TRUST CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	7.000	745		489	585	(96)			(96)		489		256	256	17	
666807-10-2	NORTHROP GRUMMAN CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	30.000	11,073		4,996	7,347	(2,351)			(2,351)		4,996		6,078	6,078	115	
670346-10-5	NUCOR CORP. COMMON STOCK		03/18/2019	WEEDEN & CO LP	13.000	766		557	674	(117)			(117)		557		209	209	5	
67103H-10-7	O'REILLY AUTOMOTIVE INC COMMON STOCK		09/23/2019	Various	7.000	2,697		1,697	2,410	(713)			(713)		1,697		1,000	1,000		
674599-10-5	OCCIDENTAL PETROLEUM COMMON STOCK		08/09/2019	FRACTIONAL SHARES	0.000	11		17	15	2			2		17		(5)	(5)	1	
681919-10-6	OMNICOM GROUP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	622		545	586	(41)			(41)		545		76	76	20	
68389X-10-5	ORACLE SYSTEMS CORP COMMON STOCK		12/23/2019	Various	1,655.000	90,097		60,874	74,723	(13,849)			(13,849)		60,874		29,222	29,222	809	
69331C-10-8	PG&E CORPORATION COMMON STOCK		03/18/2019	WEEDEN & CO LP	1,464.000	28,431		75,710	34,770	40,940			40,940		75,710		(47,280)	(47,280)		
693475-10-5	PNC BANK CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	24.000	3,627		2,177	2,806	(629)			(629)		2,177		1,450	1,450	88	
717081-10-3	PFIZER, INC. COMMON STOCK		03/18/2019	WEEDEN & CO LP	594.000	24,829		19,767	25,928	(6,161)			(6,161)		19,767		5,061	5,061	214	
74736K-10-1	QORVO INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	510		383	425	(42)			(42)		383		126	126		
747525-10-3	QUALCOMM INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	194.000	17,157		11,044	11,041	4			4		11,044		6,113	6,113	481	
74762E-10-2	Quanta Serv COMMON STOCK		03/18/2019	WEEDEN & CO LP	14.000	524		328	421	(93)			(93)		328		196	196	1	
751212-10-1	POLO RALPH LAUREN CORP. COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	9.000	1,060		982	931	50			50		982		78	78	24	
754730-10-9	RAYMOND JAMES FINANCIAL COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	8.000	674		600	595	4			4		600		75	75	8	
755111-50-7	RAYTHEON CO COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	1,083		630	920	(290)			(290)		630		453	453	17	
756577-10-2	RED HAT INC. COMMON STOCK		07/10/2019	MERGER	500.000	95,000		57,633	87,820	(30,187)			(30,187)		57,633		37,367	37,367		
7591EP-10-0	REGIONS FINANCIAL CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	108.000	1,821		1,026	1,445	(419)			(419)		1,026		795	795	62	
773903-10-9	ROCKWELL INTL CORP (NEW) COMMON STOCK		07/22/2019	WEEDEN & CO LP	7.000	1,115		774	1,053	(280)			(280)		774		341	341	14	
775711-10-4	Rollins Inc COMMON		09/23/2019	PIPELINE TRADING SYSTEMS	14.000	477		534	505	29			29		534		(57)	(57)	4	
80589M-10-2	SCANA CORP. COMMON STOCK		01/02/2019	MERGER	403.000	19,190		19,180	19,255	(76)			(76)		19,180		10	10	50	
806407-10-2	HENRY SCHEIN INC COMMON STOCK		02/08/2019	Spin Off	0.000	6,623		6,623	7,313	(690)			(690)		6,623					
808513-10-5	SCHWAB, CHARLES CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	94.000	4,228		2,864	3,904	(1,040)			(1,040)		2,864		1,365	1,365	54	
844741-10-8	SOUTHWEST AIRLINES COMMON STOCK		12/23/2019	Various	66.000	3,505		2,464	3,068	(604)			(604)		2,464		1,041	1,041	34	
855244-10-9	STARBUCKS CORP. COMMON STOCK		12/23/2019	Various	121.000	10,930		6,729	7,792	(1,063)			(1,063)		6,729		4,200	4,200	116	
857477-10-3	STATE STREET CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	21.000	1,668		1,526	1,324	201			201		1,526		143	143	41	
867914-10-3	SUNTRUST BANK COMMON STOCK		12/09/2019	Various	1,305.000	92,309		71,187	65,824	5,363			5,363		71,187		21,122	21,122	2,724	
871503-10-8	SYMANTEC CORP COMMON STOCK		09/23/2019	Various	178.000	4,184		3,715	3,363	352			352		3,715		469	469	37	
871503-10-8	SYMANTEC CORP COMMON STOCK		11/06/2019	Tax Free Exchange	1,583.000	42,296		42,296	29,911	12,385			12,385		42,296				356	
87165B-10-3	SYNCHRONY FINANCIAL COMMON STOCK		12/23/2019	Various	180.000	6,221		5,733	4,223	1,510			1,510		5,733		488	488	95	
872540-10-9	TJX COMPANIES, INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	47.000	2,547		1,673	2,103	(429)			(429)		1,673		873	873	20	

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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 Contractual Maturity Date
876030-10-7	TAPESTRY INC TAPESTRY INC		12/23/2019	PIPELINE TRADING SYSTEMS	32.000	867		959	1,080	(121)			(121)		959		(93)	(93)	43	
87612E-10-6	TARGET CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	10.000	872		775	661	114			114		775		97	97	13	
882508-10-4	TEXAS INSTRUMENTS IN COMMON STOCK		03/18/2019	WEEDEN & CO LP	46.000	5,051		2,154	4,347	(2,193)			(2,193)		2,154		2,897	2,897	35	
883203-10-1	TEXTRON COMMON STOCK		03/18/2019	WEEDEN & CO LP	24.000	1,260		934	1,104	(169)			(169)		934		326	326	1	
891027-10-4	TORCHMARK CORP COMMON STOCK		08/12/2019	Tax Free Exchange	292.000	22,557		22,557	21,763	794			794		22,557				147	
891906-10-9	TOTAL SYSTEM SERVICES COMMON STOCK		09/18/2019	MERGER	473.000	62,974		32,417	38,450	(6,033)			(6,033)		32,417		30,557	30,557	246	
896945-20-1	TRIPADVISOR INC COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	290.000	8,665		12,845	15,643	(2,797)			(2,797)		12,845		(4,180)	(4,180)	1,018	
90130A-10-1	NEWS AMERICA CORP COMMON STOCK		03/19/2019	MERGER	2,985.000	151,840		94,276	143,638	(49,363)			(49,363)		94,276		57,564	57,564		
90130A-20-0	NEWS AMERICA CORP COMMON STOCK		03/19/2019	MERGER	1,378.000	69,496		44,542	65,841	(21,299)			(21,299)		44,542		24,954	24,954		
902973-30-4	U.S. BANCORP(SUPER REGIONAL) COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	170.000	9,507		7,189	7,769	(580)			(580)		7,189		2,318	2,318	193	
907818-10-8	UNION PACIFIC CORP COMMON STOCK		12/23/2019	Various	49.000	8,544		4,155	6,773	(2,619)			(2,619)		4,155		4,389	4,389	113	
910047-10-9	UNITED AIRLINES HOLDINGS, INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	6.000	563		318	502	(184)			(184)		318		245	245		
911363-10-9	UNITED RENTALS INC COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	7.000	899		475	718	(243)			(243)		475		424	424		
91324P-10-2	UNITED HEALTHCARE COMMON STOCK		07/22/2019	WEEDEN & CO LP	8.000	2,042		931	1,993	(1,062)			(1,062)		931		1,111	1,111	16	
91529Y-10-6	UNUM GROUP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	7.000	207		234	206	28			28		234		(27)	(27)	6	
918204-10-8	VF CORP COMMON STOCK		05/23/2019	Spin Off	0.000	3,897		3,897	3,844	53			53		3,897					
92214X-10-6	VAREX IMAGING CORP COMMON STOCK		10/01/2019	WEEDEN & CO LP	1.000			11	14	(3)			(3)		11		(11)	(11)		
92553P-20-1	VIACOM INC COMMON STOCK		12/05/2019	MERGER	1,001.000	24,387		31,014	25,726	5,288			5,288		31,014		(6,626)	(6,626)	801	
92826C-83-9	Visa Lnd Dev(Visa Int) COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	28.000	5,055		2,014	3,694	(1,680)			(1,680)		2,014		3,041	3,041	25	
929042-10-9	VORNADO REALTY COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	36.000	2,262		2,618	2,233	385			385		2,618		(356)	(356)	71	
931142-10-3	WAL-MART STORES COMMON STOCK		07/22/2019	WEEDEN & CO LP	47.000	5,302		3,102	4,378	(1,276)			(1,276)		3,102		2,200	2,200	74	
931427-10-8	WALGREEN CO COMMON STOCK		12/23/2019	Various	180.000	10,474		15,762	12,299	3,463			3,463		15,762		(5,288)	(5,288)	156	
941848-10-3	WATERS CORPORATION COMMON STOCK		09/23/2019	Various	21.000	4,958		2,633	3,962	(1,328)			(1,328)		2,633		2,325	2,325		
949746-10-1	WELLS FARGO & CO COMMON STOCK		12/23/2019	Various	990.000	51,533		52,933	45,619	7,313			7,313		52,933		(1,400)	(1,400)	1,114	
959802-10-9	WESTERN UNION COMMON STOCK		09/23/2019	Various	33.000	694		612	563	49			49		612		83	83	16	
984121-60-8	XEROX CORP. XEROX CORP		07/22/2019	WEEDEN & CO LP	18.000	590		480	356	124			124		480		110	110	8	
984121-60-8	XEROX CORP. XEROX CORP		08/01/2019	Tax Free Exchange	570.000	16,313		16,313	11,263	5,050			5,050		16,313				428	
988498-10-1	YUM! BRANDS, INC. COMMON STOCK		03/18/2019	WEEDEN & CO LP	14.000	1,403		826	1,287	(461)			(461)		826		577	577	6	
989701-10-7	ZION BANCORPORATION, N.A.		12/23/2019	Various	50.000	2,412		1,430	2,037	(607)			(607)		1,430		982	982	42	
G0408V-10-2	AON CORP COMMON STOCK		09/23/2019	PIPELINE TRADING SYSTEMS	9.000	1,735		842	1,308	(467)			(467)		842		893	893	12	
G29183-10-3	EATON CORP COMMON STOCK		12/23/2019	PIPELINE TRADING SYSTEMS	15.000	1,427		842	1,030	(188)			(188)		842		585	585	43	
G491BT-10-8	INVESCO PLC COMMON STOCK		12/23/2019	Various	84.000	1,509		2,890	1,406	1,483			1,483		2,890		(1,380)	(1,380)	78	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL COMMON STOCK		12/23/2019	Various	381.000	15,629		16,673	11,297	5,377			5,377		16,673		(1,045)	(1,045)	312	
G7945M-10-7	SEAGATE TECHNOLOGY COMMON STOCK		12/23/2019	Various	60.000	3,223		2,984	2,315	669			669		2,984		239	239	121	
N53745-10-0	LYONDELLBASELL INDU-CL A COMMON STOCK		09/23/2019	Various	147.000	12,635		12,461	12,225	236			236		12,461		174	174	322	
G5494J-10-3	LINDE PLC LINDE PLC	D	07/22/2019	WEEDEN & CO LP	7.000	1,425		1,158	1,092	66			66		1,158		267	267	12	
G60754-10-1	MICHAEL KORS HOLDINGS LTD COMMON STOCK	D	01/03/2019	Tax Free Exchange	419.000	23,010		23,010	15,888	7,121			7,121		23,010					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						3,140,924	XXX	2,676,501	2,606,078	70,420			70,420		2,676,501		464,422	464,422	35,448	XXX
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		05/06/2019	DIRECT - 1	16,650.000	1,665,000		1,665,000	1,665,000						1,665,000					
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,665,000	XXX	1,665,000	1,665,000						1,665,000					XXX
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY		12/31/2019	Return of Capital	0.000	13,000,000		13,000,000	13,000,000						13,000,000					
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						13,000,000	XXX	13,000,000	13,000,000						13,000,000					XXX
46138B-10-3	Invesco DB Commodity Index Tra INVESCO DB COMMODITY INDEX TRA		11/13/2019	WALLACHBETH CAPITAL	2,036,634.000	31,660,397		31,400,097	29,510,827	1,889,270			1,889,270		31,400,097		260,300	260,300		
46140H-10-6	INVESCO DB AGRICULTURE FUND		11/13/2019	WALLACHBETH CAPITAL	1,223,041.000	19,874,931		24,285,590	20,718,315	3,567,276			3,567,276		24,285,590		(4,410,659)	(4,410,659)		
46140H-30-4	INVESCO DB ENERGY FUND		11/13/2019	WALLACHBETH CAPITAL	538,165.000	7,605,189		7,408,598	6,694,773	713,825			713,825		7,408,598		196,591	196,591		
46140H-40-3	INVESCO DB OIL FUND		11/13/2019	WALLACHBETH CAPITAL	2,496,889.000	25,146,623		23,937,969	21,148,650	2,789,319			2,789,319		23,937,969		1,208,654	1,208,654		

SCHEDULE D - PART 4

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

1	2	3	4	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
46140H-70-0	INVESCO DB BASE METAL FUND		11/13/2019	WALLACHBETH CAPITAL	339,714.000	5,143,402		5,587,340	5,228,198	359,141			359,141		5,587,340		(443,938)	(443,938)		
464285-10-5	iShares Gold Trust		11/13/2019	WALLACHBETH CAPITAL	2,658,912.000	36,997,911		33,808,598	32,678,028	1,130,569			1,130,569		33,808,598		3,189,313	3,189,313		
464287-46-5	IShares Russel 1000 Growth COMMON STOCK		06/11/2019	WALLACHBETH CAPITAL	11,952.000	789,533		835,680	702,539	133,141			133,141		835,680		(46,147)	(46,147)		
464287-47-3	IShares Russel 1000 Growth COMMON STOCK		03/12/2019	WALLACHBETH CAPITAL	7,621.000	659,463		502,676	581,863	(79,187)			(79,187)		502,676		156,787	156,787		
464287-49-9	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	31,773.000	1,809,861		1,352,577	1,476,809	(124,232)			(124,232)		1,352,577		457,284	457,284	15,897	
464287-59-8	IShares Russel 1000 Growth COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	504,742.000	66,788,958		56,182,664	56,051,599	131,065			131,065		56,182,664		10,606,294	10,606,294	1,059,291	
464287-65-5	IShares Russel 1000 Growth COMMON STOCK		06/11/2019	WALLACHBETH CAPITAL	4,820.000	729,203		537,141	645,398	(108,257)			(108,257)		537,141		192,062	192,062	1,986	
464280-10-9	ISHARES SILVER TRUST COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	875,278.000	13,846,380		14,356,362	12,709,037	1,647,326			1,647,326		14,356,362		(509,982)	(509,982)		
78462F-10-3	SPDR TRUST SERIES 1 COMMON STOCK		06/11/2019	WALLACHBETH CAPITAL	213,743.000	58,742,966		56,549,898	53,418,651	3,131,247			3,131,247		56,549,898		2,193,068	2,193,068	308,502	
78463V-10-7	SPDR GOLD TRUST COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	447,972.000	61,373,658		53,050,521	54,316,605	(1,266,084)			(1,266,084)		53,050,521		8,323,137	8,323,137		
91167Q-10-0	UNITED STATES BRENT OIL FUND CLOSED END FUND		11/13/2019	WALLACHBETH CAPITAL	87,988.000	1,684,814		1,447,998	1,348,856	99,142			99,142		1,447,998		236,816	236,816		
912318-30-0	US NATURAL GAS FUND LP US NATURAL GAS FUND LP		11/13/2019	WALLACHBETH CAPITAL	33,281.000	678,194		792,195	822,374	(30,178)			(30,178)		792,195		(114,002)	(114,002)		
91232N-10-8	United States Oil Fund LP CLOSED END FUND		11/13/2019	WALLACHBETH CAPITAL	215,615.000	2,575,418		2,348,452	2,082,841	265,611			265,611		2,348,452		226,966	226,966		
91288V-10-3	UNITED STATES 12 MONTH OIL COMMON STOCK		11/13/2019	WALLACHBETH CAPITAL	44,665.000	962,177		897,262	802,183	95,079			95,079		897,262		64,915	64,915		
92647Q-76-9	VICTORY CAPITAL MUTUAL FUNDS VICTORY RS GLOBAL FUND A		10/01/2019	DIRECT - 1	0.000															
98149E-20-4	SPDR Gold MiniShares Trust		11/13/2019	WALLACHBETH CAPITAL	87,530.000	1,231,472		1,100,633	1,122,135	(21,502)			(21,502)		1,100,633		130,839	130,839		
9499999. Subtotal - Common Stocks - Mutual Funds						338,300,550	XXX	316,382,251	302,059,681	14,322,571			14,322,571		316,382,251		21,918,298	21,918,298	1,385,676	XXX
9799997. Total - Common Stocks - Part 4						356,106,474	XXX	333,723,752	319,330,759	14,392,991			14,392,991		333,723,752		22,382,720	22,382,720	1,421,124	XXX
9799998. Total - Common Stocks - Part 5						274,918,426	XXX	261,048,523							261,048,523		13,869,905	13,869,905	5,433,495	XXX
9799999. Total - Common Stocks						631,024,900	XXX	594,772,275	319,330,759	14,392,991			14,392,991		594,772,275		36,252,625	36,252,625	6,854,619	XXX
9899999. Total - Preferred and Common Stocks						631,024,900	XXX	594,772,275	319,330,759	14,392,991			14,392,991		594,772,275		36,252,625	36,252,625	6,854,619	XXX
9999999 - Totals						13,473,705,604	XXX	13,243,827,607	9,309,997,540	14,392,991	6,493,730		20,886,721	(71,945)	13,245,026,234	145,955	215,039,340	215,185,295	278,919,610	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
912803-FE-8	STRIP PRINC STRIPS 0.000% 08/15/48		04/12/2019	J.P. MORGAN	07/03/2019	GOLDMAN SACHS	48,500,000	20,106,645	23,133,530	20,241,216		134,571		134,571			2,892,314	2,892,314		
912810-SD-1	US TREASURY N/B BONDS 3.000% 08/15/48		02/04/2019	Various	03/06/2019	Various	20,050,000	19,977,928	19,776,065	19,978,302		374		374			(202,236)	(202,236)	316,770	259,374
912810-SE-9	US TREASURY N/B BONDS 3.375% 11/15/48		03/06/2019	Various	10/01/2019	Various	96,620,000	102,537,577	105,157,815	102,530,433		(7,144)		(7,144)			2,627,382	2,627,382	1,155,089	938,268
912810-SF-6	US TREASURY N/B BONDS 3.000% 02/15/49		05/31/2019	Various	10/01/2019	Various	11,950,000	12,672,098	13,032,219	12,671,007		(1,091)		(1,091)			361,212	361,212	128,361	92,635
912810-SH-2	US TREASURY N/B BONDS 2.875% 05/15/49		08/16/2019	Various	11/04/2019	Various	27,780,000	29,852,307	31,922,509	29,844,033		(8,274)		(8,274)			2,078,476	2,078,476	316,577	170,677
912810-SJ-8	US TREASURY N/B BONDS 2.250% 08/15/49		11/07/2019	GOLDMAN SACHS	12/06/2019	Various	8,850,000	8,570,064	8,805,389	8,570,679		614		614			234,710	234,710	60,988	42,683
912810-SK-5	US TREASURY N/B BONDS 2.375% 11/15/49		12/05/2019	BANK OF AMERICA	12/06/2019	BARCLAYS	2,300,000	2,360,105	2,345,641	2,360,090		(15)		(15)			(14,449)	(14,449)	3,752	3,151
912828-2U-3	US GOVERNMENT TREAS BILL NOTES 1.875% 08/31/24		08/14/2019	GOLDMAN SACHS	10/01/2019	GOLDMAN SACHS	8,200,000	8,347,023	8,339,977	8,343,393		(3,631)		(3,631)			(3,416)	(3,416)	90,391	70,608
912828-4Y-3	US GOVERNMENT TREAS BILL NOTES 2.625% 08/31/20		01/02/2019	BANK OF NY	01/17/2019	Various	50,000,000	50,076,172	50,016,602	50,074,950		(1,222)		(1,222)			(58,349)	(58,349)	507,597	453,211
912828-5M-8	US GOVERNMENT TREAS BILL NOTES 3.125% 11/15/28		01/31/2019	Various	02/14/2019	Various	3,200,000	3,322,930	3,322,000	3,322,298		(632)		(632)			(298)	(298)	24,551	18,318
912828-5P-1	US GOVERNMENT TREAS BILL NOTES 2.875% 11/30/23		11/07/2019	BARCLAYS	11/07/2019	GOLDMAN SACHS	1,200,000	1,254,750	1,254,844	1,254,750							94	94	15,082	15,082
912828-5S-5	US GOVERNMENT TREAS BILL NOTES 2.500% 12/31/20		01/02/2019	HSBC SECURITIES INC.	01/17/2019	CITICORP SECURITIES	40,000,000	40,000,000	39,943,750	40,000,000							(56,250)	(56,250)	49,724	8,287
912828-5U-0	US GOVERNMENT TREAS BILL NOTES 2.625% 12/31/23		01/28/2019	Various	11/26/2019	Various	35,200,000	35,284,391	35,447,172	35,281,914		(2,476)		(2,476)			165,258	165,258	143,340	70,773
912828-5V-8	US GOVERNMENT TREAS BILL NOTES 2.500% 01/15/22		02/05/2019	Various	03/29/2019	Various	39,000,000	38,986,680	39,011,260	38,986,885		206		206			24,375	24,375	100,052	59,738
912828-5X-4	US GOVERNMENT TREAS BILL NOTES 2.500% 01/31/21		02/08/2019	Various	10/01/2019	GOLDMAN SACHS	2,500,000	2,501,309	2,524,762	2,500,957		(352)		(352)			23,805	23,805	31,448	1,692
912828-5Z-9	US GOVERNMENT TREAS BILL NOTES 2.500% 01/31/24		02/14/2019	Various	10/01/2019	GOLDMAN SACHS	8,400,000	8,407,836	8,560,277	8,407,580		(256)		(256)			152,697	152,697	71,346	6,146
912828-6A-3	US GOVERNMENT TREAS BILL NOTES 2.625% 01/31/26		02/07/2019	Various	02/21/2019	Various	113,700,000	113,900,602	113,979,375	113,899,564		(1,037)		(1,037)			79,811	79,811	187,912	65,959
912828-6B-1	US GOVERNMENT TREAS BILL NOTES 2.625% 02/15/29		03/29/2019	Various	07/25/2019	Various	74,505,000	74,625,902	74,670,541	74,621,492		(4,410)		(4,410)			49,049	49,049	195,324	90,946
912828-6C-9	US GOVERNMENT TREAS BILL NOTES 2.500% 02/15/22		03/07/2019	HSBC SECURITIES INC.	07/31/2019	GOLDMAN SACHS	7,700,000	7,706,918	7,833,246	7,706,069		(849)		(849)			127,177	127,177	88,805	12,762
912828-6D-7	US GOVERNMENT TREAS BILL NOTES 2.500% 02/28/21		03/11/2019	BARCLAYS	10/01/2019	BARCLAYS	700,000	700,246	707,984	700,180		(66)		(66)			7,804	7,804	10,288	571
912828-6R-6	US GOVERNMENT TREAS BILL NOTES 2.250% 04/30/24		05/15/2019	Various	11/07/2019	GOLDMAN SACHS	55,650,000	55,837,645	56,834,736	55,820,667		(16,978)		(16,978)			1,014,070	1,014,070	653,582	48,106
912828-6T-2	US GOVERNMENT TREAS BILL NOTES 2.375% 05/15/29		06/28/2019	Various	11/25/2019	Various	3,480,000	3,588,353	3,679,527	3,584,821		(3,532)		(3,532)			94,706	94,706	39,269	9,833
912828-6X-3	US GOVERNMENT TREAS BILL NOTES 2.125% 05/31/26		06/05/2019	GOLDMAN SACHS	10/01/2019	GOLDMAN SACHS	1,300,000	1,311,070	1,344,586	1,310,658		(413)		(413)			33,928	33,928	9,359	453
912828-7F-1	US GOVERNMENT TREAS BILL NOTES 1.750% 07/31/21		08/16/2019	Various	12/09/2019	GOLDMAN SACHS	11,200,000	11,234,484	11,223,281	11,230,609		(3,875)		(3,875)			(7,328)	(7,328)	46,870	8,251
912828-C5-7	US GOVERNMENT TREAS BILL NOTES 2.250% 03/31/21		04/04/2019	Various	10/01/2019	Various	20,300,000	20,267,160	20,428,445	20,273,368		6,208		6,208			155,077	155,077	157,943	9,252
912828-L3-2	US GOVERNMENT TREAS BILL NOTES 1.375% 08/31/20		08/29/2019	CITICORP SECURITIES	12/19/2019	Various	45,000,000	44,827,734	44,919,844	44,866,499		38,765		38,765			53,345	53,345	448,084	307,694
912828-W7-1	US GOVERNMENT TREAS BILL NOTES 2.125% 03/31/24		04/04/2019	J.P. MORGAN	05/01/2019	MITSUBISHI SECURITIES	7,400,000	7,334,094	7,343,922	7,335,011		917		917			8,911	8,911	13,749	3,437
912828-X8-8	US GOVERNMENT TREAS BILL 2.375% 05/15/27		02/06/2019	Various	03/11/2019	Various	44,000,000	43,147,656	43,151,948	43,154,779		7,123		7,123			(2,832)	(2,832)	313,924	241,174
912828-YB-0	US GOVERNMENT TREAS BILL NOTES 1.625% 08/15/29		10/02/2019	Various	11/07/2019	Various	81,645,000	81,501,844	80,776,351	81,505,374		3,531		3,531			(729,023)	(729,023)	209,375	89,980

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
912828-YE-4	US GOVERNMENT TREAS BILL NOTES 1.250% 08/31/24		09/18/2019	Various	10/01/2019	Various	2,300,000	2,256,672	2,268,256	2,256,867		195		195			11,390	11,390	2,132	1,518
912828-YJ-3	US GOVERNMENT TREAS BILL NOTES 1.500% 09/30/21		10/21/2019	Various	12/19/2019	Various	18,000,000	17,957,832	17,953,398	17,960,978		3,145		3,145			(7,579)	(7,579)	53,914	13,975
912828-YS-3	US GOVERNMENT TREAS BILL NOTES 1.750% 11/15/29		11/21/2019	PARIBAS SECURITIES	11/21/2019	WELLS FARGO SECURITIES LLC	6,200,000	6,192,250	6,181,594	6,192,250							(10,656)	(10,656)	2,981	2,981
912828-YT-1	US GOVERNMENT TREAS BILL NOTES 1.500% 11/30/21		12/03/2019	GOLDMAN SACHS	12/19/2019	J.P. MORGAN	30,000,000	29,982,422	29,929,688	29,982,808		386		386			(53,121)	(53,121)	24,590	4,918
0599999. Subtotal - Bonds - U.S. Governments							926,830,000	906,630,699	915,820,534	906,770,481		139,782		139,782			9,050,054	9,050,054	5,473,169	3,122,453
045142-DK-9	ASHWAUBENON WI CMNTY DEV AUTHL GENERAL 3.000% 06/01/44		06/06/2019	ROBERT W. BAIRD & CO.	12/16/2019	Various	2,175,000	2,100,593	2,184,816	2,101,213		620		620			83,603	83,603	21,033	
392276-AW-1	GREATER OUACHITA WTR CO INC LA WATER 3.000% 09/01/49		09/05/2019	CREWS & ASSOCIATES	09/17/2019	WILLIAMS CAPITAL GROUP	1,210,000	1,193,471	1,166,299	1,193,471							(27,172)	(27,172)		
494759-PX-5	KING CNTY WA HSG AUTH MULTIFAMILY HSG 3.000% 11/01/39		10/23/2019	KEY BANK	10/23/2019	KEY BANK	2,000,000	1,970,360	1,985,000	1,970,360							14,640	14,640		
494759-QQ-9	KING CNTY WA HSG AUTH MULTIFAMILY HSG 3.000% 11/01/39		10/23/2019	KEY BANK	10/30/2019	KEY BANK	2,000,000	1,955,740	1,987,300	1,955,740							31,560	31,560		
646136-4Y-4	NEW JERSEY ST TURNPIKE AUTH TRANSPORTATION 5.000% 06/15/46		01/10/2019	WELLS FARGO SECURITIES LLC	10/30/2019	MERRILL LYNCH - RS TRADES - MU	5,000,000	5,202,000	5,652,050	5,188,733		(13,267)		(13,267)			463,317	463,317	197,917	
882667-AN-8	TEXAS PVT ACTIVITY SURFACE TRN TRANSPORTATION 5.000% 06/30/58		07/31/2019	BANK OF AMERICA	10/25/2019	MERRILL LYNCH - RS TRADES - MU	10,000,000	11,470,200	11,564,500	11,441,645		(28,555)		(28,555)			122,855	122,855	111,806	
3199999. Subtotal - Bonds - U.S. Special Revenues							22,385,000	23,892,364	24,539,965	23,851,162		(41,202)		(41,202)			688,803	688,803	330,756	
00192M-AB-5	ARIFL 2017-A 1.910% 04/15/26		05/01/2019	Various	12/15/2019	Various	340,728	339,328	340,728	340,728		1,400		1,400					2,294	325
00206R-CN-0	AT&T INC 3.4% Due 5/15/2025 MN15 3.400% 05/15/25		08/12/2019	BARCLAYS	10/02/2019	GOLDMAN SACHS	335,000	348,222	350,805	347,916		(306)		(306)			2,889	2,889	4,398	2,816
00206R-DJ-8	AT&T INC 4 1/2% Due 3/9/2048 MS9 4.500% 03/09/48		05/14/2019	Various	06/13/2019	MITSUBISHI SECURITIES	4,250,000	4,062,455	4,169,080	4,062,817		362		362			106,263	106,263	52,063	34,281
00206R-HJ-4	AT&T INC BASIC 4.350% 03/01/29		05/08/2019	CREDIT SUISSE FIRST BOSTON	08/12/2019	CREDIT SUISSE FIRST BOSTON	1,000,000	1,030,750	1,098,360	1,030,110		(640)		(640)			68,250	68,250	21,146	9,788
00287Y-BD-0	ABBVIE INC BASIC 4.875% 11/14/48		01/11/2019	CREDIT SUISSE FIRST BOSTON	06/13/2019	Various	2,500,000	2,343,625	2,440,875	2,344,408		783		783			96,467	96,467	67,099	39,609
004421-UD-3	ACE 2004-HE4 SERIES 2005HE7 CLASS M2 2.495% 11/25/35		04/25/2019	Interest Capitalization	12/25/2019	Paydown	5	5		5							(4)	(4)		
009098-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/15/39		01/02/2019	MESIROW	12/10/2019	Redemption 100.0000	6,446	6,446	6,446	6,446									167	
00AC06-18-2	AMERICAN AIRLINES INC AMERICAN AIRLINES 2019-1B 3.930% 12/15/25		06/04/2019	BANK OF AMERICA	06/28/2019	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000									2,183	
00AC06-19-0	ABERDEEN ASIA -PACIFIC INC FD ABERDEEN ASIA-PACIFIC INC FD 3.730% 06/19/34		05/24/2019	BANK OF AMERICA	06/25/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									3,730	
00AC06-28-1	RETAIL PROPERTIES OF AMERICA RETAIL PROPERTIES OF AMERICA 4.820% 06/28/29		03/22/2019	DEUTSCHE BANK	07/05/2019	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									6,561	
00AC06-81-0	AMERICAN AIRLINES INC AMERICAN AIRLINES 2019-1A 3.530% 12/15/27		06/04/2019	BANK OF AMERICA	06/28/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									11,767	
00AC07-19-8	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC 5.150% 07/17/29		07/01/2019	PARETO SECURITIES INC	07/26/2019	Tax Free Exchange	21,000,000	21,000,000	21,000,000	21,000,000									27,038	
00AC08-21-2	COSTCO WHOLESALE JAPAN, LTD COSTCO WHOLESALE JPAN, LTD 0.280% 08/22/29		08/01/2019	MUFG SECURITIES AMERICAS INC	11/01/2019	Tax Free Exchange	25,366,500	25,366,500	25,366,500	25,366,500									13,413	
00AC12-18-0	UNITIL CORPORATION UNITIL CORPORATION 3.430% 12/18/29		10/22/2019	TD SECURITIES	12/23/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									5,717	
00AC12-23-0	CHESAPEAKE UTILITIES CORP CHESAPEAKE UTILITIES CORP 2.980% 12/20/34		10/03/2019	BB&T CAPITAL MARKETS	12/27/2019	Tax Free Exchange	25,000,000	25,000,000	25,000,000	25,000,000									14,486	
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33		01/02/2019	PAYMENT-IN-KIND	12/31/2019	Redemption 100.0000	18,926	18,926	18,926	18,926									446	
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		08/30/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	128,694	128,694	128,694	128,694									1,685	117
015271-AR-0	ALEXANDRIA REAL EST EQUITIES BASIC 3.375% 08/15/31		07/08/2019	GOLDMAN SACHS	10/02/2019	BANK OF AMERICA	250,000	249,648	262,335	249,653		6		6			12,682	12,682	1,852	

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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
02004V-AC-7	Ally Auto Receivables Trust SERIES 20182 CLASS A3 2.920% 11/15/22		08/22/2019	J.P. MORGAN	10/01/2019	DEUTSCHE BANK	350,000	352,912	352,734	351,551		(1,361)		(1,361)			1,183	1,183	1,363	312
02005A-GM-4	AMOT 2012-1 SERIES 20173 CLASS A2 2.040% 06/15/22		05/02/2019	BREAN CAPITAL LLC	10/02/2019	BARCLAYS	400,000	396,750	399,781	397,371		621		621			2,410	2,410	3,831	476
021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35		01/30/2019	SEAPORT GROUP	12/30/2019	Redemption 100.0000	370,467	400,394	370,467	370,467		(29,926)		(29,926)					12,966	2,233
02209S-BD-4	ALTRIA GROUP INC BASIC 4.800% 02/14/29		11/20/2019	Various	11/25/2019	Various	57,500,000	59,561,605	63,501,350	59,484,499		(77,106)		(77,106)			4,016,851	4,016,851	1,776,933	461,067
02209S-BF-9	ALTRIA GROUP INC BASIC 5.950% 02/14/49		09/25/2019	Various	12/12/2019	Various	49,850,000	53,308,667	56,824,116	53,287,930		(20,737)		(20,737)			3,536,186	3,536,186	1,357,757	337,167
02379#-AA-3	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.930% 12/15/25		06/28/2019	Tax Free Exchange	12/15/2019	Redemption 100.0000	150,000	150,000	150,000	150,000									2,898	164
02379*-AA-7	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 3.530% 12/15/27		06/28/2019	Tax Free Exchange	12/15/2019	Redemption 100.0000	450,000	450,000	450,000	450,000									7,810	441
02582J-HE-3	AMXCA 2013-2 SERIES 20173 CLASS A 1.770% 11/15/22		08/28/2019	J.P. MORGAN	12/19/2019	PARIBAS SECURITIES	1,095,000	1,093,503	1,094,701	1,093,637		134		134			1,064	1,064	6,891	808
026874-DL-8	AIG BASIC 4.750% 04/01/48		07/23/2019	MORGAN STANLEY	08/16/2019	MITSUBISHI SECURITIES	1,000,000	1,104,230	1,168,950	1,104,114		(116)		(116)			64,836	64,836	18,340	15,042
03072S-V5-1	AMSI 2003-5 A3 SERIES 2005R11 CLASS M5 2.485% 01/25/36		09/12/2019	BANK OF AMERICA	12/20/2019	BANK OF AMERICA	5,000,000	4,662,500	4,650,000	4,668,139		5,639		5,639			(18,139)	(18,139)	43,409	8,240
032511-BN-6	ANADARKO PETROLEUM CORP BASIC 5.550% 03/15/26		03/22/2019	MITSUBISHI SECURITIES	04/16/2019	MORGAN STANLEY	750,000	814,988	852,788	814,470		(518)		(518)			38,318	38,318	3,816	1,272
032511-BN-6	ANADARKO PETROLEUM CORP BASIC 5.550% 03/15/26		03/22/2019	MITSUBISHI SECURITIES	09/18/2019	Tax Free Exchange	750,000	814,988	810,938	810,938		(4,050)		(4,050)					21,909	1,272
03350W-AB-5	ANDEAVOR LOGIS LP/CORP BASIC 5.200% 12/01/47		01/16/2019	HSBC SECURITIES INC.	06/13/2019	HSBC SECURITIES INC.	1,500,000	1,405,755	1,519,710	1,406,411		656		656			113,299	113,299	42,467	10,183
03350W-AC-3	ANDEAVOR LOGIS LP/CORP BASIC 4.250% 12/01/27		06/13/2019	BARCLAYS	09/23/2019	Tax Free Exchange	3,000,000	3,117,630	3,114,355	3,114,355		(3,275)		(3,275)					42,667	5,667
03522A-AF-7	ANHEUSER-BUSCH INBEV FIN 4.9% Due 2/1/2046 FA1 4.900% 02/01/46		04/30/2019	BARCLAYS	05/15/2019	Tax Free Exchange	10,000,000	10,150,600	10,150,600	10,150,600									141,556	123,861
035240-AN-0	ANHEUSER-BUSCH INBEV WOR BASIC 4.600% 04/15/48		01/11/2019	BARCLAYS	06/13/2019	BARCLAYS	2,000,000	1,779,860	2,024,980	1,781,363		1,503		1,503			243,617	243,617	61,844	23,000
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR BASIC 4.750% 01/23/29		06/12/2019	Various	10/02/2019	Various	1,500,000	1,632,300	1,747,615	1,629,306		(2,994)		(2,994)			118,309	118,309	44,003	24,212
038522-AQ-1	ARAMARK BASIC 5.000% 02/01/28		10/04/2019	UBS WARBURG CONVERTIBLES	12/03/2019	DEUTSCHE BANK	1,500,000	1,560,000	1,567,500	1,558,723		(1,277)		(1,277)			8,777	8,777	25,833	13,958
03939C-AB-9	ARCH CAPITAL FINANCE LLC 5.031% Due 12/15/2046 JD15 5.031% 12/15/46		01/16/2019	BARCLAYS	06/13/2019	Various	2,000,000	2,085,560	2,258,100	2,085,141		(419)		(419)			172,959	172,959	40,807	9,224
05348E-AU-3	AVALONBAY COMMUNITIES BASIC 3.500% 11/15/24		08/09/2019	BANK OF AMERICA	10/02/2019	WELLS FARGO SECURITIES LLC	1,000,000	1,064,570	1,067,280	1,062,846		(1,724)		(1,724)			4,434	4,434	13,514	8,556
05351W-AB-9	AVANGRID INC BASIC 3.800% 06/01/29		05/15/2019	MITSUBISHI SECURITIES	10/02/2019	CITICORP SECURITIES	2,000,000	2,002,740	2,156,500	2,002,667		(73)		(73)			153,833	153,833	29,133	106
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO 5.000% 04/20/48		03/18/2019	MORGAN STANLEY	08/19/2019	BARCLAYS	5,000,000	4,782,150	5,276,950	4,783,732		1,582		1,582			493,218	493,218	209,028	104,167
054561-AM-7	AXA EQUITABLE HOLDINGS I 5% Due 4/20/2048 AO 5.000% 04/20/48		01/23/2019	Tax Free Exchange	08/19/2019	BARCLAYS	900,000	897,393	949,851	897,485		92		92			52,366	52,366	37,625	11,625
05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32		03/07/2019	MESIROW	12/15/2019	Redemption 100.0000	252,563	248,648	252,563	252,563		3,915		3,915					3,022	174
06051G-GF-0	BAFC 2004-2 3.824% 01/20/28		04/24/2019	GOLDMAN SACHS	12/11/2019	JANE STREET	500,000	509,480	538,640	508,818		(662)		(662)			29,822	29,822	17,155	5,099
06051G-HD-4	BAFC 2004-2 BANK OF AMERICA CORP 3.419% 12/20/28		02/25/2019	BANK OF AMERICA	10/15/2019	BANK OF AMERICA	10,000,000	9,649,500	10,398,000	9,668,937		19,437		19,437			729,063	729,063	282,068	63,631
06051G-HV-4	BAFC 2004-2 BASIC 3.194% 07/23/30		08/01/2019	J.P. MORGAN	10/15/2019	Various	5,200,000	5,236,244	5,346,319	5,235,666		(578)		(578)			110,653	110,653	37,024	5,536
065405-AE-2	BANK SERIES 2019BN16 CLASS A4 4.005% 02/15/52		02/01/2019	WELLS FARGO SECURITIES LLC	04/02/2019	BANK OF AMERICA	5,000,000	5,149,670	5,292,188	5,149,457		(213)		(213)			142,731	142,731	35,044	11,125
06540A-AG-6	BANK SERIES 2019BN20 CLASS AS 3.243% 09/15/61		09/13/2019	MORGAN STANLEY	10/15/2019	GOLDMAN SACHS	14,000,000	14,419,199	14,524,453	14,417,707		(1,492)		(1,492)			106,746	106,746	58,014	31,529
07389M-AF-4	Bear Stearns Asset Backed Secu SERIES 2006HE9 CLASS M1 2.095% 11/25/36		10/24/2019	BANK OF AMERICA	10/24/2019	STIFEL NICOLAUS	5,789,478	5,167,109	5,246,714	5,167,109							79,605	79,605	1,019	1,019
075887-BV-0	BECTON DICKINSON & CO 3.363% 06/06/24		03/20/2019	BARCLAYS	10/02/2019	MORGAN STANLEY	1,037,000	1,030,062	1,083,655	1,030,751		689		689			52,903	52,903	28,868	10,269

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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-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
096630-AG-3	BOARDWALK PIPELINES LP BASIC 4.800% 05/03/29		04/30/2019	J.P. MORGAN	04/30/2019	STIFEL NICOLAUS	2,000,000	1,998,260	2,008,280	1,998,260							10,020	10,020		
097023-CB-9	BOEING CORP. BASIC 3.850% 11/01/48		03/18/2019	Various	08/01/2019	BARCLAYS	20,000,000	19,277,500	20,625,400	19,282,895				5,395			1,342,505	1,342,505	576,965	294,632
097023-CD-5	BOEING CORP. BASIC 3.200% 03/01/29		02/22/2019	Various	08/19/2019	Various	15,000,000	14,797,750	15,725,250	14,806,513				8,763			918,737	918,737	248,000	9,778
097023-CF-0	BOEING CORP. BASIC 3.825% 03/01/59		02/20/2019	Various	08/01/2019	SUSQUEHANNA	25,000,000	23,976,490	24,660,950	23,981,760				5,270			679,190	679,190	451,563	4,250
101137-AU-1	BOSTON SCIENTIFIC CORP BASIC 4.700% 03/01/49		02/21/2019	BANK OF AMERICA	12/05/2019	CANTOR FITZGERALD & CO INC	9,500,000	9,434,830	11,166,310	9,435,529		699		699			1,730,781	1,730,781	278,083	
103304-BM-2	BOYD GAMING CORP 6.375% 04/01/26		10/17/2019	Various	12/02/2019	ROBERT W. BAIRD & CO.	1,500,000	1,592,000	1,601,250	1,588,138		(3,862)		(3,862)			13,112	13,112	16,734	4,073
10922N-AC-7	BRIGHTHOUSE FINANCIAL IN BASIC 3.700% 06/22/27		06/13/2019	Various	10/18/2019	Various	7,300,000	6,686,118	7,122,579	6,711,547		25,429		25,429			411,031	411,031	195,607	91,984
10922N-AF-0	BRIGHTHOUSE FINANCIAL IN BASIC 4.700% 06/22/47		05/14/2019	Various	11/12/2019	Various	8,000,000	6,461,390	6,979,630	6,475,177		13,787		13,787			504,453	504,453	316,075	79,117
110122-BH-0	BRISTOL-MYERS SQUIBB CO 3.55% Due 8/15/2022 FA15 3.550% 08/15/22		11/22/2019	Tax Free Exchange	12/11/2019	MORGAN STANLEY	4,957,000	5,052,584	5,151,116	5,050,640		(1,943)		(1,943)			100,476	100,476	57,680	47,415
110122-CD-8	BRISTOL-MYERS SQUIBB CO BASIC 4.250% 10/26/49		05/14/2019	BARCLAYS	11/13/2019	JEFFERIES & COMPANY INC.	1,000,000	1,016,210	1,155,100	1,016,051		(159)		(159)			139,049	139,049	21,132	
11120V-AH-6	BRIXMOR OPERATING PART BASIC 4.125% 05/15/29		05/15/2019	WELLS FARGO SECURITIES LLC	10/02/2019	CITICORP SECURITIES	1,000,000	1,008,420	1,071,740	1,008,160		(260)		(260)			63,580	63,580	16,500	802
11135F-AB-7	BROADCOM INC BASIC 4.750% 04/15/29		04/11/2019	BANK OF AMERICA	06/14/2019	Various	9,500,000	9,445,185	9,316,318	9,445,872		687		687			(129,554)	(129,554)	75,835	12,535
124857-AY-9	CBS CORP BASIC 2.900% 06/01/23		08/12/2019	CREDIT SUISSE FIRST BOSTON	10/02/2019	BARCLAYS	295,000	299,640	300,826	299,477		(164)		(164)			1,349	1,349	2,923	1,735
124857-AZ-6	CBS CORP BASIC 4.200% 06/01/29		05/02/2019	CITICORP SECURITIES	08/12/2019	JANE STREET	890,000	897,565	963,087	897,457		(108)		(108)			65,630	65,630	16,510	6,334
1248EP-BX-0	CCO HLDGS LLC/ CAP CORP BASIC 5.000% 02/01/28		10/07/2019	Various	12/03/2019	BANK OF AMERICA	1,500,000	1,546,500	1,567,500	1,545,432		(1,068)		(1,068)			22,068	22,068	25,833	14,028
12595V-AD-9	COMM MORTGAGE TRUST SERIES 2018COR3 CLASS A3 4.228% 05/10/51		02/27/2019	Various	10/15/2019	DEUTSCHE BANK	24,882,000	26,101,420	27,879,503	26,089,459		(11,961)		(11,961)			1,790,044	1,790,044	660,429	
12596J-AB-9	CNH Equipment Trust SERIES 2019A CLASS A2 2.960% 05/16/22		01/30/2019	BANK OF AMERICA	10/01/2019	TD SECURITIES	1,200,000	1,199,902	1,205,531	1,199,921		19		19			5,611	5,611	23,384	
126108-AA-3	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38		10/28/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	197,696	197,696	197,696	197,696									1,552	
126408-HQ-9	CSX CORP BASIC 2.400% 02/15/30		09/04/2019	PIERPONT SECURITIES	10/02/2019	MORGAN STANLEY	1,000,000	1,000,100	984,800	1,000,098		(2)		(2)			(15,298)	(15,298)	1,467	
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		01/17/2019	BANK OF AMERICA	07/31/2019	BANK OF AMERICA	494,696	500,937	517,247	500,029		(909)		(909)			17,218	17,218	9,052	1,050
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		01/17/2019	BANK OF AMERICA	10/01/2019	Call 100.0000	4,452,262	4,508,437	4,452,262	4,497,670		(10,766)		(10,766)			(45,409)	(45,409)	166,483	9,452
12650Y-AA-1	CSMC 2015-GLPB 3.6393% Due 11/15/2034 Mo-1 3.639% 11/15/34		01/17/2019	BANK OF AMERICA	09/01/2019	Paydown	53,043	53,712	53,043	53,043		(669)		(669)					1,184	113
126650-CX-6	CVS CAREMARK CORP BASIC 4.300% 03/25/28		06/13/2019	RAYMOND JAMES	07/08/2019	US BANCORP INC	500,000	520,230	526,105	520,106		(124)		(124)			5,999	5,999	6,271	4,897
126650-CZ-1	CVS CAREMARK CORP BASIC 5.050% 03/25/48		01/14/2019	Various	11/13/2019	Various	2,500,000	2,458,040	2,682,823	2,458,494		454		454			224,329	224,329	100,228	37,665
126650-DG-2	CVS CAREMARK CORP BASIC 3.250% 08/15/29		08/08/2019	BARCLAYS	10/02/2019	MORGAN STANLEY	1,000,000	990,970	1,008,150	991,074		104		104			17,076	17,076	4,424	
126671-2J-4	Countrywide Asset-Backed Certi SERIES 2004SD1 CLASS M1 2.825% 10/25/32		02/26/2019	Interest Capitalization	07/26/2019	BANK OF AMERICA														
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2 2.645% 08/25/47		07/26/2019	BANK OF AMERICA	10/24/2019	BANK OF AMERICA	7,094,699	6,988,279	7,006,016	6,989,141		862		862			16,875	16,875	38,811	3,061
126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2 2.645% 08/25/47		07/26/2019	BANK OF AMERICA	12/25/2019	Paydown	651,134	641,367	651,134	651,134		9,767		9,767					5,353	281
12669W-AB-2	Countrywide Asset-Backed Certi SERIES 20078 CLASS 1A2 2.095% 11/25/37		07/10/2019	BANK OF AMERICA	11/15/2019	STIFEL NICOLAUS	11,038,608	10,459,081	10,472,879	10,470,617		11,536		11,536			2,262	2,262	109,694	14,045
12669W-AB-2	Countrywide Asset-Backed Certi SERIES 20078 CLASS 1A2 2.095% 11/25/37		07/10/2019	BANK OF AMERICA	10/25/2019	Paydown	501,751	475,409	501,751	501,751		26,342		26,342					3,316	638
12686C-BB-4	CABLEVISION SYSTEMS NY GRP A 5.875% 09/15/22		10/16/2019	CITICORP SECURITIES	12/02/2019	MORGAN STANLEY	1,500,000	1,620,000	1,618,125	1,614,934		(5,066)		(5,066)			3,191	3,191	19,339	8,078
127700-AA-3	CAESARS PALACE LAS VEGAS TRUST SERIES 2017VICI CLASS A 3.531% 10/15/34		02/13/2019	J.P. MORGAN	12/17/2019	Call 100.0000	9,500,000	9,593,125	9,500,000	9,581,717		(11,408)		(11,408)			(81,717)	(81,717)	755,056	13,045

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
	Carrington Mortgage Loan Trust SERIES																			
144538-AC-9	2006FRE1 CLASS A3 1.955% 04/25/36		08/29/2019	BANK OF AMERICA	12/26/2019	Paydown	483,978	461,594	483,978	483,978		22,384		22,384					1,972	247
151020-AW-4	CELGENE CORP BASIC 4.350% 11/15/47		01/18/2019	J.P. MORGAN	11/22/2019	Tax Free Exchange	6,600,000	5,985,738	5,994,371	5,994,371		8,633		8,633					299,283	54,230
151020-AZ-7	CELGENE CORP BASIC 4.550% 02/20/48		03/29/2019	Various	04/26/2019	BANK OF AMERICA	7,000,000	6,612,450	7,154,840	6,614,329		1,879		1,879			540,511	540,511	209,806	129,296
151020-AZ-7	CELGENE CORP BASIC 4.550% 02/20/48		03/29/2019	Various	11/22/2019	Tax Free Exchange	15,100,000	15,147,668	15,148,016	15,148,016		348		348					613,829	131,470
151020-BA-1	CELGENE CORP BASIC 3.250% 02/20/23		08/07/2019	BANK OF AMERICA	11/22/2019	Tax Free Exchange	5,000,000	5,182,000	5,167,393	5,167,393		(14,607)		(14,607)					122,778	76,285
151020-BB-9	CELGENE CORP BASIC 3.900% 02/20/28		03/29/2019	Various	11/22/2019	Various	4,000,000	4,093,440	4,087,580	4,087,580		(5,860)		(5,860)					121,867	18,200
	CHARTER COMM OPT LLC/CAP 4.908% Due																			
161175-AY-0	7/23/2025 JJ23 4.908% 07/23/25		01/30/2019	SUNTRUST EQUITABLE	10/02/2019	MORGAN STANLEY	500,000	511,185	549,965	510,168		(1,017)		(1,017)			39,797	39,797	17,110	545
	CHARTER COMM OPT LLC/CAP BASIC 3.750%					JEFFERIES & COMPANY INC.														
161175-BJ-2	02/15/28		06/13/2019	CREDIT SUISSE FIRST BOSTON	08/15/2019		2,000,000	1,985,600	2,045,220	1,985,919		319		319			59,301	59,301	38,333	25,417
	CHARTER COMM OPT LLC/CAP BASIC 4.200%																			
161175-BK-9	03/15/28		07/24/2019	Various	10/29/2019	Various	30,200,000	30,481,266	31,821,095	30,474,219		(7,047)		(7,047)			1,346,876	1,346,876	736,925	200,492
	CHARTER COMM OPT LLC/CAP BASIC 5.750%																			
161175-BN-3	04/01/48		06/05/2019	Various	09/25/2019	Various	13,500,000	13,125,090	15,301,735	13,130,240		5,150		5,150			2,171,495	2,171,495	678,181	212,590
	CCCIT 2016-A1 SERIES 2016A3 CLASS A3																			
17305E-FY-6	2.208% 12/07/23		11/26/2019	PARIBAS SECURITIES	12/19/2019	BARCLAYS	5,200,000	5,225,188	5,227,422	5,224,894		(294)		(294)			2,528	2,528	14,895	7,181
	CCCIT 2016-A1 SERIES 2017A3 CLASS A3																			
17305E-GB-5	1.920% 04/07/22		08/27/2019	BARCLAYS	12/19/2019	BANK OF AMERICA	2,000,000	1,998,750	2,001,250	1,998,803		53		53			2,447	2,447	27,307	15,147
	Citigroup Mortgage Loan Trust SERIES																			
17309Q-AH-7	2006WFH3 CLASS M4 2.169% 10/25/36		04/04/2019	BANK OF AMERICA	08/27/2019	MORGAN STANLEY	13,500,000	11,880,000	12,090,938	11,916,663		36,663		36,663			174,275	174,275	163,490	14,991
	CGCMT 2016-C3 3.154% Due 11/15/2049 Mo-1																			
17325G-AD-8	3.154% 11/15/49		05/17/2019	CITICORP SECURITIES	12/04/2019	BANK OF AMERICA	421,542	426,087	440,577	425,754		(333)		(333)			14,824	14,824	7,940	739
20030N-CM-1	COMCAST CORP. BASIC 4.700% 10/15/48		06/25/2019	BARCLAYS	10/02/2019	CITICORP SECURITIES	500,000	582,510	610,400	582,100		(410)		(410)			28,300	28,300	11,032	4,700
20030N-CT-6	COMCAST CORP. BASIC 4.150% 10/15/28		08/19/2019	PARIBAS SECURITIES	10/01/2019	JANE STREET	1,000,000	1,130,160	1,125,380	1,128,654		(1,506)		(1,506)			(3,274)	(3,274)	19,367	14,525
	CONAGRA FOODS INC BASIC 3.200%																			
205887-BR-2	01/25/23		08/12/2019	SUSQUEHANNA	12/11/2019	Various	1,000,000	1,025,420	1,030,835	1,023,619		(1,801)		(1,801)			7,216	7,216	9,200	1,689
	CONAGRA FOODS INC BASIC 4.850%																			
205887-CC-4	11/01/28		06/13/2019	Various	08/12/2019	Various	16,000,000	17,019,375	17,940,910	16,994,694		(24,681)		(24,681)			946,216	946,216	536,262	316,732
	CONAGRA FOODS INC BASIC 5.400%																			
205887-CE-0	11/01/48		07/24/2019	Various	08/16/2019	Various	11,750,000	11,813,587	13,248,153	11,814,875		1,289		1,289			1,433,277	1,433,277	446,543	252,323
	CONSTELLATION BRANDS INC BASIC 4.100%																			
21036P-AZ-1	02/15/48		05/14/2019	BANK OF AMERICA	10/02/2019	BANK OF AMERICA	1,000,000	923,200	1,071,140	923,761		561		561			147,379	147,379	26,081	10,364
	CONSTELLATION BRANDS INC BASIC 5.250%					WELLS FARGO SECURITIES														
21036P-BD-9	11/15/48		01/18/2019	GOLDMAN SACHS	06/13/2019	LLC	500,000	498,820	558,550	498,885		65		65			59,665	59,665	16,625	6,125
221644-AA-5	COTT HOLDINGS INC 5.500% 04/01/25		10/17/2019	BARCLAYS	12/02/2019	BARCLAYS	1,500,000	1,561,875	1,567,500	1,559,389		(2,486)		(2,486)			8,111	8,111	14,438	4,583
	CSFB 2005-10 SERIES 20060MA CLASS B2																			
225470-XD-0	5.538% 05/15/23		10/21/2019	BANK OF AMERICA	11/18/2019	Call 100.0000	800,000	799,750	800,000	799,753		3		3			247	247	3,692	2,707
	DNKN 2015-1A SERIES 20191A CLASS A2I																			
233046-AJ-0	3.787% 05/20/49		03/20/2019	GUGGENHEIM CAPITAL	11/20/2019	Paydown	90,000	90,000	90,000	90,000									1,467	
	DELL INT LLC / EMC CORP BASIC 5.300%					UBS WARBURG CONVERTIBLES														
24703D-BA-8	10/01/29		04/16/2019	CITICORP SECURITIES	08/12/2019		500,000	507,990	528,750	507,818		(172)		(172)			20,932	20,932	10,600	2,061
	DBALT 2007-OA2 Flt % Due 4/25/2047 Mo-1																			
25150U-AA-6	3.009% 04/25/47		06/25/2019	MORGAN STANLEY	12/01/2019	Paydown	142,836	136,587	142,836	142,836		6,249		6,249					1,737	338
	DIAMOND SPORTS GR/DIAMON BASIC 5.375%																			
25277L-AA-4	08/15/26		07/18/2019	J.P. MORGAN	10/02/2019	J.P. MORGAN	3,000,000	3,000,000	3,097,500	3,000,000							97,500	97,500	27,771	
	DCENT 2016-A4 SERIES 2015A2 CLASS A																			
254683-BP-9	1.900% 10/17/22		08/28/2019	WELLS FARGO SECURITIES LLC	12/19/2019	PARIBAS SECURITIES	2,000,000	1,999,063	2,000,234	1,999,147		84		84			1,088	1,088	13,511	1,583
	DCENT 2016-A4 SERIES 2017A1 CLASS A1																			
254683-BW-4	2.227% 07/15/24		11/26/2019	CITICORP SECURITIES	12/19/2019	BARCLAYS	4,500,000	4,523,027	4,523,203	4,522,796		(231)		(231)			407	407	10,691	3,947
	DISNEY WALT PRODUCTIONS 4 1/2% Due																			
254687-CJ-3	2/15/2021 FA15 4.500% 02/15/21		03/20/2019	Tax Free Exchange	11/27/2019	Tax Free Exchange	5,000,000	5,175,404	5,112,962	5,112,962		(62,442)		(62,442)					154,475	
	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24																			
254687-CY-0	MS 3.700% 09/15/24		03/20/2019	Tax Free Exchange	04/10/2019	CITICORP SECURITIES	1,000,000	1,012,299	1,041,190	1,012,167		(132)		(132)			29,023	29,023	2,261	
	DISNEY WALT PRODUCTIONS 3.7% Due 9/15/24																			
254687-CY-0	MS 3.700% 09/15/24		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	8,745,000	8,852,555	8,839,574	8,839,574		(12,980)		(12,980)					221,103	
	DISNEY WALT PRODUCTIONS 3.375%																			
254687-DJ-2	11/15/2026 MN 15 3.375% 11/15/26		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	9,300,000	9,188,058	9,196,606	9,196,606		8,548		8,548					214,481	

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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
254687-DL-7	DISNEY WALT PRODUCTIONS 7 1/8% Due 4/8/2028 A08 7.125% 04/08/28		03/20/2019	Tax Free Exchange	06/03/2019	J.P. MORGAN	5,000,000	5,170,627	6,500,200	5,167,444		(3,183)		(3,183)			1,332,756	1,332,756	74,219	
254687-DY-9	DISNEY WALT PRODUCTIONS 6.2% Due 12/15/2034 JD15 6.200% 12/15/34		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	37,500,000	36,275,539	36,302,516	36,302,516		26,978		26,978					1,588,750	
254687-EA-0	DISNEY WALT PRODUCTIONS 6.4% Due 12/15/2035 JD15 6.400% 12/15/35		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	33,000,000	32,796,762	32,797,393	32,797,393		630		630					1,443,200	
254687-ES-1	DISNEY WALT PRODUCTIONS 5.4% Due 10/1/2043 A01 5.400% 10/01/43		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	13,000,000	13,075,790	13,074,478	13,074,478		(1,312)		(1,312)					479,700	
254687-EW-2	DISNEY WALT PRODUCTIONS 4.95% 10/15/2045 A0 15 4.950% 10/15/45		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	6,500,000	7,459,448	7,444,748	7,444,748		(14,700)		(14,700)					219,863	
25470D-AQ-2	DISCOVERY COMMUNICATIONS BASIC 2.950% 03/20/23		08/12/2019	CREDIT SUISSE FIRST BOSTON	09/04/2019	BARCLAYS	2,800,000	2,847,376	2,864,176	2,846,611		(765)		(765)			17,565	17,565	38,088	33,040
25470D-AR-0	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28		04/16/2019	Various	10/02/2019	Various	14,050,000	13,870,873	14,628,580	13,876,936		6,064		6,064			751,643	751,643	284,806	56,809
26078J-AB-6	DowDuPont Inc BASIC 4.205% 11/15/23		03/20/2019	BARCLAYS	10/02/2019	Various	2,500,000	2,594,900	2,672,380	2,585,192		(9,709)		(9,709)			87,189	87,189	86,086	33,290
26078J-AD-2	DowDuPont Inc BASIC 4.725% 11/15/28		06/13/2019	GOLDMAN SACHS	09/18/2019	SUNTRUST EQUITABLE	5,000,000	5,342,388	5,690,400	5,327,942		(14,445)		(14,445)			362,458	362,458	164,227	36,258
26078J-AF-7	DowDuPont Inc BASIC 5.419% 11/15/48		01/11/2019	CITICORP SECURITIES	11/01/2019	Various	12,500,000	13,323,000	15,345,725	13,314,430		(8,570)		(8,570)			2,031,295	2,031,295	571,629	88,435
281020-AN-7	EDISON INTERNATIONAL, INC. BASIC 5.750% 06/15/27		07/10/2019	CREDIT SUISSE FIRST BOSTON	09/04/2019	JANE STREET	135,000	147,656	153,158	147,449		(207)		(207)			5,708	5,708	1,617	453
29248O-AK-6	ENABLE MIDSTREAM PARTNER 4.400% 03/15/27		04/12/2019	Various	08/01/2019	Various	8,180,000	8,031,288	8,194,755	8,035,375		4,087		4,087			159,381	159,381	120,714	30,993
29379V-BT-9	ENTERPRISE PRODUCTS OPER BASIC 4.150% 10/16/28		05/15/2019	BARCLAYS	08/09/2019	SMBC NIKKO SECURITIES	2,000,000	2,109,700	2,192,860	2,107,277		(2,423)		(2,423)			85,583	85,583	26,975	7,147
29379V-BU-6	ENTERPRISE PRODUCTS OPER BASIC 4.800% 02/01/49		05/14/2019	CITICORP SECURITIES	08/09/2019	SUSQUEHANNA	1,000,000	1,051,950	1,138,540	1,051,803		(147)		(147)			86,737	86,737	25,600	14,000
29379V-BV-4	ENTERPRISE PRODUCTS OPER BASIC 3.125% 07/31/29		09/18/2019	MORGAN STANLEY	10/02/2019	MORGAN STANLEY	1,200,000	1,229,484	1,238,640	1,229,388		(96)		(96)			9,252	9,252	9,063	7,604
29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 2.902% 07/10/49		11/21/2019	Various	12/04/2019	BANK OF AMERICA	5,795,814	6,004,000	5,969,236	6,001,731		(2,269)		(2,269)			(32,495)	(32,495)	21,950	9,347
302491-AU-9	FMC CORP. BASIC 3.450% 10/01/29		09/17/2019	CITICORP SECURITIES	09/17/2019	J.P. MORGAN	5,000,000	4,999,950	5,017,850	4,999,950							17,900	17,900		
302491-AV-7	FMC CORP. BASIC 4.500% 10/01/49		09/17/2019	CITICORP SECURITIES	09/17/2019	Various	7,000,000	6,996,430	7,046,760	6,996,430							50,330	50,330		
33767B-AC-3	FIRSTENERGY TRANSMISSION BASIC 4.550% 04/01/49		03/25/2019	J.P. MORGAN	06/13/2019	WELLS FARGO SECURITIES LLC	500,000	499,105	524,790	499,109		4		4			25,681	25,681	4,992	
337738-AQ-1	FISERV, INC. BASIC 3.800% 10/01/23		08/12/2019	BANK OF AMERICA	10/02/2019	WELLS FARGO SECURITIES LLC	500,000	529,400	530,910	528,445		(955)		(955)			2,465	2,465	9,658	7,019
337738-AU-2	FISERV, INC. BASIC 3.500% 07/01/29		06/10/2019	J.P. MORGAN	08/12/2019	J.P. MORGAN	1,500,000	1,497,480	1,569,615	1,497,508		28		28			72,107	72,107	7,292	
35137L-AE-5	FOX CORP BASIC 5.576% 01/25/49		01/15/2019	GOLDMAN SACHS	06/13/2019	GOLDMAN SACHS	1,000,000	1,000,000	1,171,410	1,000,000							171,410	171,410	21,994	
36198F-AE-2	GSMS 2013-GC14 4.243% Due 8/10/2046 Mo-1 4.243% 08/10/46		05/16/2019	SOCIETE GENERALE	10/02/2019	DEUTSCHE BANK	500,000	528,477	537,871	526,002		(2,474)		(2,474)			11,869	11,869	9,016	1,120
36242D-FG-3	GSAMP 2005-AHL 5.897% 09/25/34		01/02/2019	JANNEY MONTGOMERY/SCOTT	12/01/2019	Paydown	630,708	620,841	630,708	630,708		9,867		9,867					4,463	2,480
36256X-AB-8	GM Financial Securitized Term SERIES 20191 CLASS A2A 3.290% 03/16/22		01/08/2019	RBC CAPITAL MARKETS	12/16/2019	Paydown	9,100,615	9,099,812	9,100,615	9,100,615		804		804					163,754	
370334-CJ-1	GENERAL MILLS INC BASIC 4.700% 04/17/48		01/14/2019	GOLDMAN SACHS	06/13/2019	Various	1,000,000	903,400	995,325	903,811		411		411			91,514	91,514	23,631	11,619
37045V-AT-7	GENERAL MOTORS CORP BASIC 5.950% 04/01/49		01/11/2019	BARCLAYS	08/16/2019	Various	5,000,000	4,731,250	5,208,630	4,733,148		1,898		1,898			475,482	475,482	230,232	103,299
37940X-AB-8	GLOBAL PAYMENTS INC. BASIC 3.200% 08/15/29		08/07/2019	BANK OF AMERICA	08/15/2019	GOLDMAN SACHS	10,000,000	9,968,600	10,126,600	9,968,630		30		30			157,970	157,970	4,444	
39813#-AA-9	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC 5.210% 12/31/30		10/03/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	205,263	205,263	205,263	205,263									2,822	208
404119-BR-9	HCA-THE HEALTHCARE CO. BASIC 5.375% 02/01/25		10/16/2019	CITICORP SECURITIES	12/03/2019	BARCLAYS	1,500,000	1,648,125	1,653,750	1,644,795		(3,330)		(3,330)			8,955	8,955	27,771	17,245
42809H-AG-2	HESS CORP 4.3% Due 4/1/2027 A01 4.300% 04/01/27		03/27/2019	Various	10/02/2019	Various	2,500,000	2,440,850	2,525,360	2,442,250		1,400		1,400			83,110	83,110	75,429	47,300
437076-BW-1	HOME DEPOT INC BASIC 3.900% 12/06/28		02/19/2019	SMBC NIKKO SECURITIES	10/02/2019	BARCLAYS	1,000,000	1,048,590	1,129,260	1,045,910		(2,680)		(2,680)			83,350	83,350	32,283	8,125
43815H-AC-1	Honda Auto Receivables Owner T SERIES 20183 CLASS A3 2.950% 08/22/22		08/21/2019	BANK OF AMERICA	10/01/2019	WELLS FARGO SECURITIES LLC	300,000	304,148	303,504	302,927		(1,222)		(1,222)			577	577	1,033	49

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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
460146-CS-0	INTERNATIONAL PAPER CO. BASIC 4.350% 08/15/48		08/01/2019	Various	10/02/2019	Various	5,600,000	5,448,382	5,819,631	5,448,985		603		603			370,646	370,646	125,715	92,679
46625H-RY-8	JP MORGAN CHASE & CO 3.782% 02/01/28		02/19/2019	BANK OF AMERICA	10/02/2019	JANE STREET	750,000	751,883	805,080	751,767		(116)		(116)			53,313	53,313	19,146	1,576
46636V-AC-0	JPMCC 2011-C5 4.1712% Due 8/15/2046 Mo-1 4.171% 08/15/46		03/01/2019	Interest Capitalization	09/01/2019	Paydown														
46645F-AJ-9	JPMCC 2015-UES SERIES 2015UES CLASS C 3.621% 09/05/32		02/11/2019	J.P. MORGAN	09/12/2019	SOCIETE GENERALE	400,000	400,219	402,031	400,211		(8)		(8)			1,820	1,820	9,234	483
47233J-AG-3	JEFFERIES GRP LLC / CAP BASIC 4.850% 01/15/27		04/02/2019	JEFFERIES & COMPANY INC.	10/02/2019	JEFFERIES & COMPANY INC.	1,500,000	1,502,490	1,594,950	1,502,441		(49)		(49)			92,509	92,509	52,340	15,965
49456B-AH-4	KINDER MORGAN INC 5.55% Due 6/1/2045 JD1 5.550% 06/01/45		05/15/2019	DEUTSCHE BANK	08/22/2019	BARCLAYS	2,000,000	2,157,920	2,382,100	2,157,111		(809)		(809)			224,989	224,989	81,708	51,183
501044-DL-2	KROGER CO. BASIC 4.500% 01/15/29		06/14/2019	Various	12/06/2019	Various	13,500,000	13,751,265	15,172,900	13,740,600		(10,665)		(10,665)			1,432,300	1,432,300	546,000	113,563
512807-AU-2	LAM RESEARCH CORP. BASIC 4.000% 03/15/29		02/25/2019	GOLDMAN SACHS	03/13/2019	MORGAN STANLEY	7,000,000	6,987,330	6,993,000	6,987,330							5,670	5,670	8,556	
53079E-BF-0	LIBERTY MUTUAL 4.85% Due 8/1/2044 FA1 4.850% 08/01/44		01/16/2019	BARCLAYS	08/16/2019	KEY BANK	1,700,000	1,642,965	1,985,430	1,643,657		692		692			341,773	341,773	86,802	38,248
534187-BF-5	LINCOLN NATIONAL CORP 3 5/8% Due 12/12/2026 MS12 3.625% 12/12/26		04/03/2019	MITSUBISHI SECURITIES	09/19/2019	RBC CAPITAL MARKETS	500,000	500,945	523,465	500,901		(44)		(44)			22,564	22,564	9,616	1,158
534187-BH-1	LINCOLN NATIONAL CORP BASIC 3.800% 03/01/28		04/02/2019	WELLS FARGO SECURITIES LLC	11/19/2019	Various	1,500,000	1,516,555	1,592,315	1,515,641		(914)		(914)			76,674	76,674	52,936	19,475
539830-BB-4	LOCKHEED MARTIN CORP 4.07% Due 12/15/2042 JD15 4.070% 12/15/42		06/12/2019	Various	08/21/2019	CITICORP SECURITIES	15,150,000	16,034,346	17,666,870	16,029,739		(4,607)		(4,607)			1,637,131	1,637,131	424,772	305,459
548661-DS-3	LOWE'S COMPANIES BASIC 4.550% 04/05/49		04/03/2019	GOLDMAN SACHS	04/03/2019	PIERPONT SECURITIES	7,000,000	6,970,460	7,014,700	6,970,460							44,240	44,240		
552953-CF-6	MGM MIRAGE MGM INC BASIC 5.500% 04/15/27		10/16/2019	BANK OF AMERICA	12/03/2019	CITICORP SECURITIES	1,500,000	1,648,125	1,644,375	1,645,793		(2,332)		(2,332)			(1,418)	(1,418)	11,458	688
55336V-AR-1	MPLX LP BASIC 4.000% 03/15/28		06/13/2019	BARCLAYS	11/06/2019	GOLDMAN SACHS	2,500,000	2,537,425	2,584,545	2,536,135		(1,290)		(1,290)			48,410	48,410	62,833	25,556
55336V-AS-9	MPLX LP BASIC 4.800% 02/15/29		07/29/2019	BARCLAYS	09/18/2019	MORGAN STANLEY	15,000,000	16,460,450	16,539,450	16,441,845		(18,605)		(18,605)			97,605	97,605	430,000	325,333
559080-AN-6	MAGELLAN MIDSTREAM PRTNRS BASIC 4.850% 02/01/49		01/11/2019	Various	06/19/2019	Various	12,500,000	12,426,450	13,635,255	12,427,120		670		670			1,208,135	1,208,135	256,309	
565849-AP-1	MARATHON OIL BASIC 4.400% 07/15/27		03/06/2019	Various	06/20/2019	Various	11,450,000	11,496,082	12,030,116	11,495,229		(852)		(852)			534,886	534,886	215,239	47,343
56585A-AT-9	MARATHON PETROLEM 4.5% Due 4/1/2048 A01 4.500% 04/01/48		02/19/2019	GOLDMAN SACHS	05/23/2019	Tax Free Exchange	1,250,000	1,151,388	1,151,838	1,151,838		451		451					36,250	21,875
56585A-BD-3	MARATHON PETROLEM 3 4/5% Due 4/1/2028 A01 3.800% 04/01/28		11/12/2019	HSBC SECURITIES INC.	12/11/2019	BANK OF AMERICA	500,000	521,035	524,365	520,854		(181)		(181)			3,511	3,511	3,800	2,269
56585A-BE-1	MARATHON PETROLEM 4.5% Due 4/1/2048 A01 4.500% 04/01/48		05/23/2019	Tax Free Exchange	12/11/2019	Various	9,550,000	9,391,233	9,685,372	9,392,929		1,696		1,696			292,443	292,443	240,325	62,075
571676-AF-2	MARS INC BASIC 3.950% 04/01/49		03/26/2019	BANK OF AMERICA	04/04/2019	PARIBAS SECURITIES	5,000,000	4,970,400	4,935,850	4,970,411		11		11			(34,561)	(34,561)	4,938	
57878#-AA-3	MAYZURE, LLC MAYZURE, LLC 5.160% 06/28/28		03/25/2019	Tax Free Exchange	12/28/2019	Redemption 100.0000	2,440,718	2,440,718	2,440,718	2,440,718									52,535	
58013M-FH-2	MCDONALD'S CORP BASIC 4.450% 09/01/48		05/14/2019	WELLS FARGO SECURITIES LLC	12/05/2019	Various	3,750,000	3,815,363	4,084,065	3,815,248		(114)		(114)			268,817	268,817	67,677	34,766
58013M-FJ-8	MCDONALD'S CORP BASIC 2.625% 09/01/29		09/03/2019	MITSUBISHI SECURITIES	10/02/2019	WELLS FARGO SECURITIES LLC	1,000,000	1,015,170	1,002,960	1,015,061		(109)		(109)			(12,101)	(12,101)	3,792	1,677
58768U-AH-6	MERCEDES-BENZ MASTER OWNER TRU SERIES 2017BA CLASS A 2.165% 05/16/22		01/30/2019	CITICORP SECURITIES	10/01/2019	BARCLAYS	600,000	600,539	600,633	600,433		(106)		(106)			200	200	12,209	830
594918-BX-1	MICROSOFT CORP BASIC 2.875% 02/06/24		08/06/2019	JANE STREET	10/02/2019	J.P. MORGAN	825,000	857,340	863,099	856,220		(1,120)		(1,120)			6,878	6,878	3,821	132
594918-BY-9	MICROSOFT CORP 3.300% 02/06/27		08/19/2019	WELLS FARGO SECURITIES LLC	10/01/2019	US BANCORP INC	1,000,000	1,086,310	1,081,490	1,085,007		(1,303)		(1,303)			(3,517)	(3,517)	5,225	1,375
59833C-AC-6	MIDWEST CONNECTOR CAPITAL CO MIDWEST CONNECTOR CAPITAL CO 4.625% 04/01/29		03/07/2019	MIZUHO SECURITIES	04/03/2019	MIZUHO	8,000,000	7,988,240	8,241,040	7,988,248		8		8			252,792	252,792	22,611	
61744C-MQ-6	MSHEL 2005-2 SERIES 2005NC1 CLASS M6 2.960% 01/25/35		06/24/2019	Brownstone	07/22/2019	BANK OF AMERICA	162,113	146,915	154,210	147,676		761		761			6,534	6,534	465	16
61744Y-AK-4	MORGAN STANLEY BASIC 3.591% 07/22/28		06/25/2019	DEUTSCHE BANK	10/02/2019	JANE STREET	1,000,000	1,041,410	1,057,210	1,040,194		(1,216)		(1,216)			17,016	17,016	25,137	15,461

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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-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
628530-BK-2	MYLAN LABORATORIES 4.55% Due 4/15/2028 A015 4.550% 04/15/28		05/16/2019	Various	07/29/2019	Various	12,000,000	11,478,250	11,962,600	11,489,742		11,492		11,492			472,858	472,858	332,908	191,479
628530-BK-2	MYLAN LABORATORIES 4.55% Due 4/15/2028 A015 4.550% 04/15/28		01/10/2019	Tax Free Exchange	07/29/2019	RBC CAPITAL MARKETS	9,800,000	9,777,247	10,397,800	9,778,966		1,719		1,719			618,834	618,834	354,243	105,282
62954H-AB-4	NXP BV/NXP FDG/NXP USA BASIC 4.300% 06/18/29		07/30/2019	Various	11/01/2019	BANK OF AMERICA	12,500,000	12,550,465	13,329,000	12,549,666		(799)		(799)			779,334	779,334	204,549	12,721
64352V-KW-0	NEW CENTURY HOME EQ LOAN TRUST 2.737% 06/25/35		03/15/2019	MORGAN STANLEY	06/10/2019	MORGAN STANLEY	3,067,429	2,971,572	2,998,412	2,974,846		3,274		3,274			23,566	23,566	31,190	6,439
651229-AW-6	NEWELL RUBBERMAID INC. 4.2% Due 4/1/2026 A01 4.200% 04/01/26		08/02/2019	BARCLAYS	11/07/2019	Various	2,250,000	2,287,665	2,332,095	2,286,492		(1,173)		(1,173)			45,603	45,603	55,796	32,813
651229-AY-2	NEWELL RUBBERMAID INC. 5 1/2% Due 4/1/2046 A01 5.500% 04/01/46		08/02/2019	MORGAN STANLEY	11/22/2019	CREDIT SUISSE FIRST BOSTON	5,000,000	5,117,350	5,143,600	5,117,043		(307)		(307)			26,557	26,557	179,514	95,486
651290-AR-9	NEWFIELD EXPLORATION COMPANY BASIC 5.375% 01/01/26		06/20/2019	MORGAN STANLEY	10/02/2019	MORGAN STANLEY	375,000	407,625	408,161	406,336		(1,289)		(1,289)			1,826	1,826	15,285	9,686
651639-AX-4	NEWMONT CORPORATION BASIC 2.800% 10/01/29		09/05/2019	GOLDMAN SACHS	09/05/2019	SEAPORT GROUP	1,000,000	991,760	997,650	991,760							5,890	5,890		
65409Q-BB-7	NIELSEN FINANCE LLC/CO BASIC 5.000% 04/15/22		10/15/2019	SUNTRUST EQUITABLE	12/02/2019	BANK OF AMERICA	1,500,000	1,513,125	1,507,500	1,509,659		(3,466)		(3,466)			(2,159)	(2,159)	10,208	417
65478B-AC-5	Nissan Auto Lease Trust SERIES 2018A CLASS A2B 1.895% 02/16/21		12/11/2019	BANK OF AMERICA	12/15/2019	Paydown	106,278	106,258	106,278	106,278		21		21					175	158
655044-AN-5	NOBLE ENERGY INC BASIC 4.950% 08/15/47		01/14/2019	Various	08/16/2019	BARCLAYS	5,000,000	4,562,650	5,450,350	4,566,708		4,058		4,058			883,643	883,643	250,938	103,469
655044-AP-0	NOBLE ENERGY INC BASIC 3.850% 01/15/28		03/06/2019	BARCLAYS	10/02/2019	Various	2,125,000	2,022,408	2,127,571	2,025,090		2,682		2,682			102,482	102,482	33,781	11,296
655663-D@-8	NORDSON CORP NORDSON 2.620% 07/26/21		05/30/2019	RENAISSANCE CAPITAL	07/26/2019	Redemption 100.0000	2,000,000	1,980,760	2,000,000	2,000,000		19,240		19,240					26,200	19,941
666807-BN-1	NORTHROP GRUMMAN CORP BASIC 3.250% 01/15/28		09/04/2019	Various	10/02/2019	JANE STREET	1,500,000	1,575,420	1,577,700	1,574,417		(1,003)		(1,003)			3,283	3,283	10,698	4,378
674599-CL-7	OCCIDENTAL PETROLEUM 4.1% Due 2/15/2047 FA15 4.100% 02/15/47		02/05/2019	CANTOR FITZGERALD & CO INC	09/23/2019	Fifth Third Securities	4,000,000	3,958,520	3,960,200	3,959,061		541		541			1,139	1,139	182,222	78,356
674599-CN-3	OCCIDENTAL PETROLEUM BASIC 4.200% 03/15/48		01/23/2019	CREDIT SUISSE FIRST BOSTON	09/23/2019	WELLS FARGO SECURITIES LLC	10,000,000	9,842,500	10,078,900	9,844,791		2,291		2,291			234,109	234,109	431,667	151,667
674599-CS-2	OCCIDENTAL PETROLEUM BASIC 3.500% 08/15/29		08/06/2019	BANK OF AMERICA	10/02/2019	US BANCORP INC	175,000	174,136	177,660	174,146		11		11			3,514	3,514	953	
68217F-AA-0	OMNICOM GROUP INC BASIC 3.600% 04/15/26		05/07/2019	CREDIT SUISSE FIRST BOSTON	10/02/2019	CITICORP SECURITIES	315,000	315,507	332,980	315,486		(22)		(22)			17,495	17,495	5,324	756
68233J-BN-3	ONCOR ELECTRIC DELIVERY BASIC 3.800% 06/01/49		10/17/2019	Various	11/21/2019	Tax Free Exchange	45,300,000	48,727,182	48,716,864	48,716,864		(10,318)		(10,318)					851,137	361,296
68233J-BQ-6	ONCOR ELECTRIC DELIVERY BASIC 3.100% 09/15/49		10/10/2019	J.P. MORGAN	11/21/2019	Tax Free Exchange	18,500,000	18,617,475	18,617,313	18,617,313		(162)		(162)					109,921	52,571
69352P-AM-5	PPL CAPITAL FUNDING INC BASIC 4.000% 09/15/47		01/11/2019	MORGAN STANLEY	06/13/2019	PIERPONT SECURITIES	1,000,000	885,160	942,420	886,026		866		866			56,394	56,394	30,222	13,333
701094-AP-9	PARKER HANNIFIN CORP BASIC 4.000% 06/14/49		08/01/2019	Various	10/02/2019	Various	600,000	596,943	611,387	596,932		(11)		(11)			14,455	14,455	1,389	567
70213B-AB-7	PARTNERRE FINANCE B LLC BASIC 3.700% 07/02/29		06/20/2019	STIFEL NICOLAUS	10/02/2019	MILLENIUM ADVISORS	350,000	354,627	366,093	354,518		(109)		(109)			11,575	11,575	3,777	180
716828-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27		03/12/2019	Tax Free Exchange	07/31/2019	Redemption 100.0000	112,545	112,545	112,545	112,545									4,050	857
718172-BL-2	PHILIP MORRIS 4 1/4% Due 11/10/2044 MN10 4.250% 11/10/44		05/14/2019	BANK OF AMERICA	10/02/2019	Various	2,000,000	1,984,900	2,178,080	1,985,033		133		133			193,047	193,047	32,701	1,417
718172-CJ-6	PHILIP MORRIS BASIC 3.375% 08/15/29		05/07/2019	J.P. MORGAN	09/19/2019	JANE STREET	500,000	495,685	516,875	495,802		117		117			21,073	21,073	6,656	375
72650R-BH-4	PLAINS ALL AMER PIPELINE 4.900% 02/15/45		01/11/2019	GOLDMAN SACHS	06/13/2019	Various	2,500,000	2,233,125	2,351,040	2,234,575		1,450		1,450			116,465	116,465	86,703	51,042
72650R-BL-5	PLAINS ALL AMER PIPELINE BASIC 4.500% 12/15/26		06/13/2019	HSBC SECURITIES INC.	12/10/2019	Various	4,000,000	4,156,400	4,238,980	4,147,634		(8,766)		(8,766)			91,346	91,346	102,500	19,750
72650R-BM-3	PLAINS ALL AMER PIPELINE BASIC 3.550% 12/15/29		11/06/2019	Various	12/17/2019	J.P. MORGAN	22,200,000	21,957,492	21,784,384	21,961,073		3,581		3,581			(176,689)	(176,689)	198,041	9,546

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-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
737446-AK-0	POST HOLDINGS INC 5% Due 8/15/2026 FA15 5.000% 08/15/26		10/23/2019	BARCLAYS	12/02/2019	RBC CAPITAL MARKETS	1,500,000	1,569,375	1,569,375	1,567,538		(1,837)		(1,837)			1,837	1,837	22,708	14,583
737446-AL-8	POST HOLDINGS INC 5.500% 03/01/25		02/20/2019	MARKET AXESS	12/11/2019	BARCLAYS	497,000	498,491	521,850	498,326		(165)		(165)			23,524	23,524	35,080	12,832
747525-AV-5	QUALCOMM INC 4.300% 05/20/47		04/17/2019	Various	05/20/2019	MORGAN STANLEY	5,750,000	5,808,503	5,746,263	5,808,497		(5)		(5)			(62,235)	(62,235)	124,999	104,394
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		03/14/2019	BANK OF AMERICA	04/16/2019	BANK OF AMERICA	748,824	681,430	692,662	681,645		215		215			11,017	11,017	3,080	1,245
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		03/14/2019	BANK OF AMERICA	12/25/2019	Paydown	(4,150)	(3,776)		(3,787)		(10)		(10)			3,787	3,787	75	(7)
749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 2.165% 08/25/46		03/25/2019	Interest Capitalization	04/16/2019	BANK OF AMERICA	1	1	1	1										
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S 2.185% 04/25/37		02/07/2019	CITICORP SECURITIES	12/25/2019	Paydown	3,617	2,532		2,326		(206)		(206)			(2,326)	(2,326)	1,910	5
74924Y-AF-0	Residential Asset Securities C SERIES 2007KS3 CLASS M1S 2.185% 04/25/37		10/25/2019	Interest Capitalization	12/25/2019	Paydown														
75156T-AD-2	RAMP 2006-NC2 Flt % Due 2/25/2036 Mo-25 2.152% 02/25/36		03/01/2019	CITICORP SECURITIES	05/13/2019	BANK OF AMERICA	2,400,000	2,217,000	2,238,000	2,224,729		7,729		7,729			13,271	13,271	14,983	1,520
755111-BZ-3	RAYTHEON CO 4.2% Due 12/15/2044 JD15 4.200% 12/15/44		10/04/2019	MORGAN STANLEY	10/04/2019	MORGAN STANLEY	1,000,000	1,198,030	1,200,360	1,198,030							2,330	2,330	13,183	13,183
80874Y-AU-4	SCIENTIFIC GAMES INTERNA BASIC 10.000% 12/01/22		02/15/2019	MARKET AXESS	03/07/2019	J.P. MORGAN	660,000	693,990	695,475	692,956		(1,034)		(1,034)			2,519	2,519	18,333	14,483
80874Y-AU-4	SCIENTIFIC GAMES INTERNA BASIC 10.000% 12/01/22		03/12/2019	J.P. MORGAN	04/04/2019	Call 105.0000	2,459,000	2,593,016	2,581,950	2,588,991		(4,025)		(4,025)			(129,991)	(129,991)	206,966	70,355
81744M-AA-0	SEMT 2007-3 Flt % Due 7/20/2036 Mo-20 1.965% 07/20/36		02/20/2019	KEY BANK	09/02/2019	Various	924,555	886,562	886,417	886,954		392		392			(537)	(537)	5,033	138
81744M-AA-0	SEMT 2007-3 Flt % Due 7/20/2036 Mo-20 1.965% 07/20/36		02/20/2019	KEY BANK	08/20/2019	Paydown	19,510	18,709	19,510	19,510		802		802					59	3
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 2019-1A CLASS A2 3.882% 10/25/49		09/17/2019	BARCLAYS	09/18/2019	BARCLAYS	4,000,000	4,000,000	4,020,938	4,000,000							20,938	20,938		
828807-CF-2	SIMON PROPERTY GROUP 4 3/8% Due 3/1/2021 MS1 4.375% 03/01/21		07/15/2019	WELLS FARGO SECURITIES LLC	10/07/2019	Call 103.3984	9,200,000	9,450,332	9,512,656	9,386,421		(63,911)		(63,911)			(186,421)	(186,421)	663,531	173,323
829259-AR-1	SINCLAIR TELEVISION GROU 5 5/8% Due 8/1/2024 FA1 5.625% 08/01/24		02/14/2019	MARKET AXESS	12/11/2019	J.P. MORGAN	500,000	498,000	515,000	498,278		278		278			16,722	16,722	24,375	1,406
83404R-AA-6	Social Professional Loan Progr SERIES 2018B CLASS A1FX 2.640% 08/26/47		08/27/2019	GOLDMAN SACHS	12/25/2019	Paydown	499,859	502,124	499,859	499,859		(2,265)		(2,265)					2,736	147
83406E-AB-1	Social Professional Loan Progr SERIES 2018A CLASS A2A 2.390% 02/25/42		06/04/2019	GUGGENHEIM CAPITAL	12/24/2019	Paydown	753,352	753,234	753,352	753,352		118		118					6,210	550
83612K-AE-1	Soundview Home Equity Loan Tru SERIES 2007OPT3 CLASS 2A4 2.055% 08/25/37		03/20/2019	BANK OF AMERICA	07/24/2019	MORGAN STANLEY	3,828,000	3,426,060	3,598,320	3,432,429		6,369		6,369			165,891	165,891	43,474	7,284
855244-AT-6	STARBUCKS CORP. BASIC 3.550% 08/15/29		08/22/2019	Various	09/03/2019	MITSUBISHI SECURITIES	8,000,000	8,440,210	8,763,280	8,437,147		(3,064)		(3,064)			326,134	326,134	79,283	55,617
87264A-AV-7	T-MOBILE USA INC BASIC 4.750% 02/01/28		10/08/2019	Various	12/03/2019	GOLDMAN SACHS	1,500,000	1,570,925	1,573,125	1,569,367		(1,558)		(1,558)			3,758	3,758	24,542	13,340
88033G-CN-8	TENET HEALTHCARE CORP BASIC 6.750% 06/15/23		10/10/2019	BANK OF AMERICA	12/02/2019	HSBC SECURITIES INC.	1,000,000	1,043,750	1,085,000	1,042,352		(1,398)		(1,398)			42,648	42,648	31,688	22,500
896818-AQ-4	TRIUMPH GROUP BASIC 6.250% 09/15/24		10/21/2019	J.P. MORGAN	12/03/2019	CREDIT SUISSE FIRST BOSTON	1,500,000	1,582,500	1,573,125	1,577,899		(4,601)		(4,601)			(4,774)	(4,774)	18,750	7,813
911365-BK-9	UNITED RENTALS INC BASIC 6.500% 12/15/26		10/18/2019	J.P. MORGAN	12/02/2019	BARCLAYS	1,500,000	1,638,750	1,640,625	1,634,090		(4,660)		(4,660)			6,535	6,535	45,771	34,396
913017-CJ-6	UNITED TECH CORP 3.750% 11/01/46		06/10/2019	J.P. MORGAN	10/02/2019	GOLDMAN SACHS	500,000	491,570	548,965	491,637		67		67			57,328	57,328	7,969	2,135
913017-CX-5	UNITED TECH CORP BASIC 4.625% 11/16/48		01/11/2019	GOLDMAN SACHS	03/29/2019	Various	1,500,000	1,483,155	1,557,535	1,483,226		71		71			74,309	74,309	20,684	11,370
913017-CY-3	UNITED TECH CORP BASIC 4.125% 11/16/28		06/20/2019	Various	10/23/2019	JANE STREET	1,350,000	1,427,562	1,530,644	1,424,616		(2,946)		(2,946)			106,028	106,028	44,378	18,826
913017-DD-8	UNITED TECH CORP BASIC 3.950% 08/16/25		08/06/2019	JANE STREET	10/02/2019	JANE STREET	1,000,000	1,086,730	1,099,800	1,084,574		(2,156)		(2,156)			15,226	15,226	25,017	18,872
91324P-DP-4	UNITED HEALTHCARE BASIC 3.875% 12/15/28		08/06/2019	JANE STREET	10/02/2019	MILLENIUM ADVISORS	750,000	825,585	828,660	824,480		(1,105)		(1,105)			4,180	4,180	8,799	4,279

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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
92343V-BR-4	VERIZON COMMUNICATIONS 5.15% Due 9/15/2023 MS15 5.150% 09/15/23		08/12/2019	DAIWA CAPITAL MARKETS	10/02/2019	US BANCORP INC	1,500,000	1,672,605	1,683,615	1,667,005		(5,600)		(5,600)			16,610	16,610	42,702	31,973
92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28		08/15/2019	Various	10/02/2019	Various	5,250,000	5,786,912	5,917,050	5,779,556		(7,356)		(7,356)			137,493	137,493	98,996	57,155
92347Y-AA-2	Verizon Owner Trust SERIES 2019A CLASS A1A 2.930% 09/20/23		03/05/2019	CITICORP SECURITIES	10/01/2019	MITSUBISHI SECURITIES	1,000,000	999,800	1,018,828	1,000,000		200		200			18,828	18,828	16,278	
92349F-AB-9	Verizon Owner Trust SERIES 20181A CLASS A1B 2.040% 09/20/22		11/25/2019	Various	12/19/2019	BARCLAYS	6,000,000	6,001,094	6,002,930	6,001,052		(42)		(42)			1,878	1,878	21,930	4,074
92935J-BC-8	WFRBS 2011-C2 4.869% Due 2/15/2044 Mo-1 4.869% 02/15/44		01/28/2019	Various	12/01/2019	Various	36,130	37,106	36,130	36,130		(977)		(977)					880	142
92940P-AC-8	WESTROCK CO BASIC 4.900% 03/15/29		01/29/2019	J.P. MORGAN	02/20/2019	Tax Free Exchange	5,000,000	5,171,600	5,171,112	5,171,112		(488)		(488)					52,403	39,472
92940P-AD-6	WESTROCK CO 4.9% Due 03/15/2029 MS 4.900% 03/15/29		05/29/2019	MORGAN STANLEY	10/02/2019	GOLDMAN SACHS	1,250,000	1,346,075	1,422,338	1,343,424		(2,651)		(2,651)			78,913	78,913	33,858	12,931
931142-EN-9	WAL-MART STORES BASIC 3.250% 07/08/29		08/22/2019	CREDIT SUISSE FIRST BOSTON	10/02/2019	Various	2,000,000	2,178,880	2,171,750	2,177,029		(1,851)		(1,851)			(5,279)	(5,279)	15,438	8,215
94106L-BF-5	WASTE MANAGEMENT INC BASIC 2.950% 06/15/24		08/12/2019	WELLS FARGO SECURITIES LLC	10/02/2019	WELLS FARGO SECURITIES LLC	1,250,000	1,293,150	1,297,925	1,291,964		(1,186)		(1,186)			5,961	5,961	13,521	8,399
94106L-BK-4	WASTE MANAGEMENT INC BASIC 4.150% 07/15/49		07/03/2019	BARCLAYS	10/07/2019	JANE STREET	400,000	444,420	469,288	444,220		(200)		(200)			25,068	25,068	6,317	2,121
96145D-AF-2	WESTROCK CO 3.75% Due 03/15/2025 MS 3.750% 03/15/25		02/20/2019	Tax Free Exchange	03/12/2019	GOLDMAN SACHS	1,000,000	997,582	991,990	997,626		44		44			(5,636)	(5,636)	18,646	16,146
96949L-AC-9	WILLIAMS PARTNERS LP BASIC 5.100% 09/15/45		05/15/2019	DEUTSCHE BANK	10/02/2019	Various	3,000,000	3,064,110	3,237,840	3,063,976		(134)		(134)			173,864	173,864	57,092	26,350
96949L-AE-5	WILLIAMS PARTNERS LP BASIC 4.850% 03/01/48		05/14/2019	Various	06/13/2019	JEFFERIES & COMPANY INC.	3,850,000	3,807,904	3,878,105	3,808,046		142		142			70,059	70,059	54,980	38,355
98162X-AB-1	World Omni Automobile Lease Se SERIES 2019A CLASS A2A 2.930% 11/15/21		03/05/2019	MITSUBISHI SECURITIES	12/13/2019	Paydown	203,004	202,995	203,004	203,004		8		8					3,746	
983133-AA-7	WYNN RESORTS LTD BASIC 5.125% 10/01/29		10/10/2019	BANK OF AMERICA	11/13/2019	CREDIT SUISSE FIRST BOSTON	1,500,000	1,561,875	1,569,375	1,561,475		(400)		(400)			7,900	7,900	11,745	5,339
983793-AG-5	XPO LOGISTICS INC BASIC 6.750% 08/15/24		10/30/2019	MARKET AXESS	12/03/2019	BARCLAYS	850,000	925,225	920,125	922,847		(2,378)		(2,378)			(2,722)	(2,722)	17,531	12,113
AG0115-19-0	PRISA LHC, LLC PRISA LHC, LLC 4.230% 01/15/29		01/02/2019	J.P. MORGAN	01/23/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									4,700	
AG0418-19-8	PROLOGIS U.S. LOGISTICS FUND, PROLOGIS U.S. LOGISTICS FUND, 3.710% 07/10/29		04/04/2019	WELLS FARGO SECURITIES LLC	04/23/2019	Tax Free Exchange	13,000,000	13,000,000	13,000,000	13,000,000									6,699	
AG0418-91-7	EAST KENTUCKY POWER CORP EAST KENTUCKY POWER CORP 4.450% 04/19/49		01/18/2019	US BANCORP INC	04/29/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									13,597	
AG0514-19-4	AMERICAN TRANSMISSION CO. LLC AMERICAN TRANSMISSIOIN CO. LLC 3.530% 05/14/31		04/30/2019	CITICORP SECURITIES	05/16/2019	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									1,373	
AG0828-19-8	UPPER MICHIGAN ENERGY RESOURCE UPPER MICHIGAN ENERGY RESOURCE 3.260% 08/28/29		08/02/2019	MIZUHO SECURITIES	09/05/2019	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									12,678	
AG0830-19-4	NSA OP, LP NSA OP, LP 3.980% 08/30/29		06/27/2019	WELLS FARGO SECURITIES LLC	09/06/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									5,307	
AG0912-19-0	WATERS CORPORATION WATERS CORPORATION 3.530% 09/12/29		06/12/2019	J.P. MORGAN	09/19/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									8,237	
AG1008-19-6	SJW GROUP SJW GROUP 3.050% 11/01/29		09/20/2019	J.P. MORGAN	10/15/2019	Tax Free Exchange	16,000,000	16,000,000	16,000,000	16,000,000									9,489	
AG1211-19-6	BRUKER CORPORATION BRUKER CORPORATION 1.010% 12/11/29		11/25/2019	WELLS FARGO SECURITIES LLC	12/23/2019	Tax Free Exchange	12,182,736	12,182,736	12,182,736	12,182,736									4,111	
BK0130-19-9	GRIFFITH FOODS INTERNATIONAL GRIFFITH FOODS INTERNATIONAL 4.520% 01/30/34		01/02/2019	GLAUCON	02/05/2019	Tax Free Exchange	14,000,000	14,000,000	14,000,000	14,000,000									8,789	
BK0821-19-3	GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34		08/06/2019	HSBC SECURITIES INC.	08/27/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									4,747	
BK1017-19-7	AGREE REALTY LIMITED AGREE REALTY LIMITED 4.470% 10/30/31		05/02/2019	WELLS FARGO SECURITIES LLC	10/23/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									5,960	

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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
BK1220-19-7	SPIRE STL PIPELINE LLC SPIRE STL PIPELINE LLC 2.950% 12/31/34		10/03/2019	TD SECURITIES	12/27/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									2,622	
BS0313-19-4	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC 4.250% 03/13/29		01/02/2019	J.P. MORGAN	03/27/2019	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									6,611	
BS0313-91-3	PAYCHEX OF NEW YORK, LLC PAYCHEX OF NEW YORK, LLC 4.070% 03/13/26		01/02/2019	J.P. MORGAN	03/27/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									9,497	
BS0507-19-1	AMERICOLD REALTY OPERATING PAR AMERICOLD REALTY OPERATING PAR 4.100% 01/08/30		04/26/2019	BANK OF AMERICA	05/10/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									2,050	
BS0521-19-2	FLNG LIQUEFACTION 2, LLC FLNG LIQUEFACTION 2, LLC 4.390% 12/31/38		05/08/2019	CREDIT AGRICOLE SECURITIES	06/03/2019	Tax Free Exchange	8,500,000	8,500,000	8,500,000	8,500,000									12,438	
BS0607-19-9	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 3.780% 06/07/29		01/16/2019	J.P. MORGAN	06/12/2019	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000									1,050	
BS0607-91-8	HARDWOOD FUNDING, LLC HARDWOOD FUNDING, LLC 4.210% 06/07/39		01/16/2019	J.P. MORGAN	06/12/2019	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000									585	
BS0627-19-7	RXR REALTY LLC RXR REALTY LLC 4.220% 06/25/24		06/14/2019	GOLDMAN SACHS	07/08/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									10,316	
BS0807-19-5	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC 4.360% 06/30/39		07/24/2019	SOCIETE GENERALE	08/14/2019	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									47,960	
EB0117-91-2	ENGINE LEASE FINANCE CORP ENGINE LEASE FINANCE CORP 4.630% 01/17/29		01/02/2019	BANK OF AMERICA	01/23/2019	Tax Free Exchange	16,000,000	16,000,000	16,000,000	16,000,000									12,347	
EB0301-19-3	ALLETE, INC. ALLETE, INC. 4.470% 03/01/49		01/02/2019	WELLS FARGO SECURITIES LLC	03/08/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									2,608	
EB0301-91-2	ALLETE, INC. ALLETE, INC. 4.080% 03/01/29		01/02/2019	WELLS FARGO SECURITIES LLC	03/08/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									3,967	
EB0823-19-6	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		08/12/2019	PARETO SECURITIES INC	08/30/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									2,724	
GF0501-19-7	J.R. SIMPLOT J.R. SIMPLOT 4.730% 05/01/31		02/01/2019	BANK OF AMERICA	05/07/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									2,365	
GF0520-19-7	REALTY INCOME CORPORATION REALTY INCOME CORPORATION 2.730% 05/20/34		05/08/2019	WELLS FARGO SECURITIES LLC	05/28/2019	Tax Free Exchange	29,269,800	29,269,800	29,269,800	29,269,800									17,655	
GF0815-19-1	NEW JERSEY RESOURCES CORP NEW JERSEY RESOURCES CORP 3.290% 07/17/29		06/27/2019	WELLS FARGO SECURITIES LLC	08/26/2019	Tax Free Exchange	16,000,000	16,000,000	16,000,000	16,000,000									16,084	
GF1030-19-6	GI MANAGER LP GI MANAGER LP 3.940% 10/30/24		10/02/2019	DEUTSCHE BANK	11/06/2019	Tax Free Exchange	25,000,000	25,000,000	25,000,000	25,000,000									16,417	
GF1216-19-1	BOWIE ACQUISITIONS LLC BOWIE ACQUISITIONS LLC 3.920% 09/30/38		11/22/2019	SMBC NIKKO SECURITIES	12/23/2019	Tax Free Exchange	23,000,000	23,000,000	23,000,000	23,000,000									17,531	
JK0123-19-6	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27		01/09/2019	PETROS PARTNERS	03/12/2019	Tax Free Exchange	2,582,989	2,582,989	2,582,989	2,582,989									19,673	
JK0329-19-9	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY 3.790% 03/29/34		02/20/2019	CITICORP SECURITIES	04/04/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									1,579	
JK0624-19-3	GENUINE PARTS COMPANY GENUINE PARTS COMPANY 3.100% 06/30/24		05/15/2019	BANK OF AMERICA	07/03/2019	Tax Free Exchange	24,370,500	24,370,500	24,370,500	24,370,500									18,971	
JK0701-19-9	TEXAS NEW MEXICO POWER COMPANY TEXAS NEW MEXICO POWER COMPANY 3.600% 07/01/29		02/20/2019	CITICORP SECURITIES	07/05/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									2,000	
JK0926-19-2	GRIDFLEX GENERATION, LLC GRIDFLEX GENERATION, LLC 5.210% 12/31/30		07/18/2019	CREDIT AGRICOLE SECURITIES	10/03/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									12,157	
JK1017-19-9	CED CALIFORNIA HOLDINGS 4 LLC CED CALIFORNIA HOLDINGS 4 LLC 3.820% 12/31/38		09/27/2019	KEY BANK	10/28/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000										
JK1114-19-4	MONONGAHELA POWER COMPANY MONOGAHELA POWER COMPANY 3.230% 11/15/29		08/13/2019	MIZUHO SECURITIES	12/02/2019	Tax Free Exchange	16,000,000	16,000,000	16,000,000	16,000,000									25,840	
TN0114-19-8	GT USA WILMINGTON LLC GT WILMINGTON LLC 5.440% 12/31/38		01/02/2019	PARETO SECURITIES INC	01/16/2019	Tax Free Exchange	18,000,000	18,000,000	18,000,000	18,000,000									5,440	

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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
TN0115-91-4	THE BERKSHIRE GAS COMPANY THE BERKSHIRE GAS COMPANY 4.070% 01/15/29		01/02/2019	CIBC WORLD MARKETS	01/18/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									2,713	
TN0307-19-8	PUBLIC SERVICE COMPANY OF OKLA PUBLIC SERVICE COMPANY OF OKLA 3.910% 03/15/29		02/22/2019	KEY BANK	03/15/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									10,427	
TN0313-19-6	BOYD WATTERSON GSA REIT BOYD WATTERSON GSA REIT 4.640% 03/12/27		02/27/2019	KEY BANK	03/18/2019	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									4,511	
TN0513-19-1	MAUI ELECTRIC CO. LTD. HAWAIIAN ELECTRIC COMPANY INC 4.210% 05/13/34		04/03/2019	WELLS FARGO SECURITIES LLC	05/16/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									1,754	
TN0523-19-0	PUBLIC SERVICE CO OF OKLAHOMA PUBLIC SERVICE CO OF OKLAHOMA 4.500% 06/01/49		02/22/2019	KEY BANK	06/03/2019	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									11,250	
TN0619-19-6	COUSINS PROPERTIES INCORPORATE COUSINS PROPERTIES INCORPORATE 3.860% 07/06/28		05/30/2019	WELLS FARGO SECURITIES LLC	06/26/2019	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									6,755	
TN1003-19-2	CA & NY PROPERTY SALE REIT 2 CA & NY PROPERTY SALE REIT 2 2.930% 10/03/29		08/06/2019	BANK OF AMERICA	10/09/2019	Tax Free Exchange	12,000,000	12,000,000	12,000,000	12,000,000									5,860	
TN1120-19-4	CARRIX, INC CARRIX, INC 4.190% 07/31/34		10/23/2019	BANK OF AMERICA	11/26/2019	Tax Free Exchange	1,500,000	1,500,000	1,500,000	1,500,000									1,048	
TN1120-91-3	CARRIX, INC CARRIX, INC 4.090% 07/31/32		10/23/2019	BANK OF AMERICA	11/26/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									2,045	
TN1901-15-5	THE UNITED ILLUMINATING COMPAN THE UNITED ILLUMINATING COMPAN 4.520% 01/15/49		01/02/2019	CIBC WORLD MARKETS	01/22/2019	Tax Free Exchange	2,000,000	2,000,000	2,000,000	2,000,000									1,758	
TN1901-19-7	ERNST & YONG US LLP ERNST & YOUNG US LLP 3.010% 10/15/29		10/09/2019	ERNST & YOUNG	10/22/2019	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									11,706	
TN5013-19-7	MAUI ELECTRIC CO. LTD. HAWAII ELECTRIC LIGHT CO INC 4.210% 05/13/34		04/03/2019	WELLS FARGO SECURITIES LLC	05/16/2019	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									1,403	
TN5110-19-1	ERNST & YONG US LLP ERNST & YOUNG US LLP 2.860% 10/15/26		10/09/2019	ERNST & YOUNG	10/22/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									2,781	
TN5110-91-0	ERNST & YONG US LLP ERNST & YOUNG US LLP 3.110% 10/15/31		10/09/2019	ERNST & YOUNG	10/22/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									1,814	
TP0103-19-6	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC 4.930% 01/03/31		01/02/2019	WELLS FARGO	01/08/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									3,424	
TP0103-91-5	DAIRY FARMERS OF AMERICA, INC DAIRY FARMERS OF AMERICA, INC 5.030% 01/03/34		01/02/2019	WELLS FARGO	01/08/2019	Tax Free Exchange	1,000,000	1,000,000	1,000,000	1,000,000									699	
TP0318-19-0	DELAWARE NORTH COMPANIES, INC DELAWARE NORTH COMPANIES, INC 4.640% 03/18/29		02/21/2019	J.P. MORGAN	03/29/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									7,089	
TP0320-19-6	MAYZURE, LLC MAYZURE, LLC 5.160% 06/28/28		02/05/2019	BARCLAYS CAPITAL	03/25/2019	Tax Free Exchange	25,000,000	25,000,000	25,000,000	25,000,000										
TP0417-19-0	CORESITE, LP CORESITE, LP 4.110% 04/17/26		04/03/2019	CITICORP SECURITIES	04/23/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									4,110	
TP0417-91-9	CORESITE, LP CORESITE, LP 4.310% 04/17/29		04/03/2019	CITICORP SECURITIES	04/23/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									2,155	
TP0801-19-5	EVERCORE, INC EVERCORE, INC 4.340% 08/01/29		07/17/2019	J.P. MORGAN	08/12/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									10,609	
TP0927-19-8	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, 3.520% 10/15/39		09/17/2019	STIFEL NICOLAUS	10/04/2019	Tax Free Exchange	20,541,000	20,541,000	20,541,000	20,541,000									14,059	
TP1008-91-5	NATIONAL FOOTBALL LEAGUE TR X NATIONAL FOOTBALL LEAGUE TR X 3.230% 10/05/29		06/26/2019	BANK OF AMERICA	10/22/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000										
TP1080-19-5	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST 4.270% 10/08/26		10/02/2019	GOLDMAN SACHS	10/22/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									8,303	

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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
TP1080-91-4	NETRALITY PROPERTY SUB TRUST NETRALITY PROPERTY SUB TRUST 4.080% 10/08/24		10/02/2019	GOLDMAN SACHS	10/22/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									4,760	
TP1203-19-3	HEARST COMMUNICATIONS, INC. HEARST COMMUNICATIONS, INC. 2.770% 12/03/29		09/19/2019	BANK OF AMERICA	12/10/2019	Tax Free Exchange	13,000,000	13,000,000	13,000,000	13,000,000									7,002	
00AC03-19-7	CAE INC. CAE INC. 4.450% 03/05/31		01/02/2019	TD SECURITIES	03/19/2019	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									6,675	
380881-EX-6	GCCT 2015-2A SERIES 20191A CLASS A 2.195% 12/15/22	A	11/25/2019	TD SECURITIES	12/19/2019	SOCIETE GENERALE	4,000,000	4,008,125	4,007,500	4,007,973		(152)		(152)			(473)	(473)	9,334	2,954
67077M-AL-2	NUTRIEN LTD BASIC 3.375% 03/15/25	A	08/12/2019	MILLENIUM ADVISORS	10/02/2019	US BANCORP INC	200,000	208,194	207,858	207,997		(197)		(197)			(139)	(139)	3,731	2,794
67077M-AT-5	NUTRIEN LTD BASIC 4.200% 04/01/29	A	04/29/2019	BARCLAYS	08/12/2019	Various	1,625,000	1,686,284	1,791,171	1,684,708		(1,576)		(1,576)			106,463	106,463	24,631	4,054
91831A-AC-5	VALEANT PHARMACEUTICALS BASIC 6.125% 04/15/25	A	10/08/2019	BANK OF AMERICA	12/03/2019	BANK OF AMERICA	1,500,000	1,530,000	1,554,375	1,528,816		(1,184)		(1,184)			25,559	25,559	58,698	44,661
00173*-AE-1	ALS TESTING SERVICES GROUP INC SENIOR NOTES 4.170% 07/19/22	D	04/22/2019	Tax Free Exchange	05/22/2019	BARCLAYS	6,000,000	6,000,000	6,097,410	6,000,000							97,410	97,410	85,485	64,635
00AC08-14-7	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26	D	07/19/2019	BNP PARIBAS - RS ONLY OR INACT	09/16/2019	Tax Free Exchange	19,000,000	19,000,000	19,000,000	19,000,000									69,076	
03938L-BA-1	ARCELORMITTAL BASIC 4.550% 03/11/26	D	05/15/2019	JEFFERIES & COMPANY INC.	10/02/2019	JANE STREET	2,000,000	2,065,080	2,095,480	2,061,986		(3,094)		(3,094)			33,494	33,494	51,314	16,683
03969A-AL-4	ARDAGH PKG FIN/HLDGS USA 6.000% 02/15/25	D	10/07/2019	Various	12/02/2019	CREDIT SUISSE FIRST BOSTON	1,500,000	1,571,430	1,576,875	1,568,352		(3,078)		(3,078)			8,523	8,523	27,250	13,250
05565Q-CS-5	BP CAPITAL MARKETS PLC BASIC 3.535% 11/04/24	D	08/09/2019	SUNTRUST EQUITABLE	10/02/2019	J.P. MORGAN	1,500,000	1,594,860	1,597,800	1,592,451		(2,409)		(2,409)			5,349	5,349	22,094	14,582
062519-AC-7	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA 5.180% 06/14/29	D	05/23/2019	CITICORP SECURITIES	09/05/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									100,722	
062591-AC-6	CORPORACION INMOBILIARIA VESTA CORPORACION INMOBILIARIA VESTA 5.280% 06/14/31	D	05/23/2019	CITICORP SECURITIES	09/05/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									30,800	
50247V-AB-5	LYB INTL FINANCE BV 5 1/4% Due 7/15/2043 JJ15 5.250% 07/15/43	D	01/15/2019	STIFEL NICOLAUS	06/13/2019	UBS WARBURG CONVERTIBLES	1,000,000	966,580	1,064,970	966,859		279		279			98,111	98,111	22,167	292
50247W-AB-3	LYB INTERNATIONAL FINANC 3.500% 03/02/27	D	06/13/2019	Various	07/30/2019	WELLS FARGO SECURITIES LLC	7,000,000	6,851,280	7,076,510	6,854,701		3,421		3,421			221,809	221,809	101,403	58,333
62947Q-AX-6	NXP BV BASIC 5.350% 03/01/26	D	01/30/2019	GOLDMAN SACHS	10/02/2019	JANE STREET	1,000,000	1,050,160	1,123,490	1,045,906		(4,254)		(4,254)			77,584	77,584	44,286	8,174
68784Y-AB-0	OSCAR US Funding Trust SERIES 20191A CLASS A2 3.100% 04/11/22	C	03/12/2019	MIZUHO SECURITIES	12/26/2019	Paydown	189,508	189,488	189,508	189,508		19		19					3,416	
70017W-AG-8	Park Avenue Institutional Advi SERIES 20191A CLASS B 4.853% 05/15/32	D	04/23/2019	J.P. MORGAN	05/29/2019	J.P. MORGAN	6,000,000	6,000,000	6,003,750	6,000,000							3,750	3,750	20,219	
85572N-AA-6	STARS GRP HLDS/STARS GRP BASIC 7.000% 07/15/26	D	02/15/2019	MARKET AXESS	10/23/2019	WELLS FARGO SECURITIES LLC	250,000	255,000	270,313	254,332		(668)		(668)			15,980	15,980	13,611	1,701
90352J-AC-7	UBS GROUP FUNDING SWITZE 4.253% 03/23/28	D	05/29/2019	RBC CAPITAL MARKETS	09/06/2019	UBS WARBURG CONVERTIBLES	500,000	519,420	550,115	518,839		(581)		(581)			31,276	31,276	9,865	3,958
92857W-BM-1	VODAFONE GRP BASIC 5.250% 05/30/48	D	01/18/2019	Various	06/13/2019	CITICORP SECURITIES	2,500,000	2,418,610	2,606,775	2,419,256		646		646			187,519	187,519	71,823	17,573
BK0108-19-5	DIONYSUS AVIATION DIONYSUS AVIATION 4.640% 01/08/24	D	01/02/2019	J.P. MORGAN	01/14/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									7,733	
BK0326-19-3	INTEMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC 5.350% 03/26/29	D	02/26/2019	CITICORP SECURITIES	04/02/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									4,458	
BK0424-19-6	INTERMEDIATE CAPITAL GROUP PLC INTERMEDIATE CAPITAL GROUP PLC 4.760% 04/24/24	D	02/26/2019	CITICORP SECURITIES	04/30/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									6,347	
BK0502-19-9	BONDUELLE SA BONDUELLE SA 1.860% 05/02/29	B	04/05/2019	NATEXIS US FINANCE	05/14/2019	Tax Free Exchange	16,758,000	16,758,000	16,758,000	16,758,000									10,420	
BS0131-19-0	DERWENT LONDON PLC DERWENT LONDON PLC 2.870% 01/31/29	B	01/02/2019	BARCLAYS	02/07/2019	Tax Free Exchange	13,109,000	13,109,000	13,109,000	13,109,000									7,228	
BS0515-19-4	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED 4.490% 05/15/29	C	02/21/2019	J.P. MORGAN	05/29/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									8,731	

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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-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
BS0515-91-3	CHRISTIE MASON & WOODS LIMITED CHRISTIE MASON & WOODS LIMITED 4.340% 05/15/26	C	02/21/2019	J.P. MORGAN	05/29/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									8,439	
BS1015-19-4	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED 4.320% 10/16/29	D	10/04/2019	NATWEST MARKETS	11/06/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									20,160	
BS1015-91-3	COLOMBO BIDCO LIMITED COLOMBO BIDCO LIMITED 4.140% 10/16/26	D	10/04/2019	NATWEST MARKETS	11/06/2019	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									48,300	
BS1029-19-5	ALPHA TRAINS FINANCE S.A. ALPHA TRAINS FINANCE S.A. 1.380% 09/30/31	B	10/02/2019	CREDIT AGRICOLE SECURITIES	12/04/2019	Tax Free Exchange	10,000,800	10,000,800	10,000,800	10,000,800									13,382	
BS1204-19-4	AUSTRALIA PACIFIC AIRPORTS PTY AUSTRALIA PACIFIC AIRPORT PTY 3.140% 12/04/31	C	07/31/2019	BANK OF AMERICA	12/10/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									1,570	
BS1210-19-1	ELECTROCOMPONENTS PLC ELECTROCOMPONENTS PLC 3.370% 12/10/26	D	06/26/2019	BARCLAYS	12/13/2019	Tax Free Exchange	11,000,000	11,000,000	11,000,000	11,000,000									3,089	
BS1211-19-9	BOREALIS AG BOREALIS AG 3.900% 12/11/31	D	11/07/2019	J.P. MORGAN	12/20/2019	Tax Free Exchange	9,000,000	9,000,000	9,000,000	9,000,000									8,775	
EB0124-19-9	TENNET HOLDING B.V. TENNET HOLDING B.V. 1.610% 01/24/29	B	01/02/2019	BARCLAYS	01/28/2019	Tax Free Exchange	16,956,000	16,956,000	16,956,000	16,956,000									3,067	
EB0228-19-8	TRITAX BIG BOX REIT PLC TRITAX BIG BOX REIT PLC 2.860% 02/28/28	B	01/02/2019	NATWEST MARKETS	03/06/2019	Tax Free Exchange	39,789,000	39,789,000	39,789,000	39,789,000									18,833	
EB0314-19-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 5.830% 03/14/26	D	02/27/2019	CITICORP SECURITIES	03/20/2019	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									6,802	
EB0319-19-5	CADENT FINANCE PLC CADENT FINANCE PLC 4.070% 03/19/31	D	02/15/2019	BANK OF AMERICA	03/27/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									9,044	
EB0319-91-4	CADENT FINANCE PLC CADENT FINANCE PLC 2.790% 03/19/31	B	02/15/2019	BANK OF AMERICA	03/28/2019	Tax Free Exchange	23,882,400	23,882,400	23,882,400	23,882,400									16,377	
EB0702-19-2	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC 4.610% 07/02/26	C	05/15/2019	CITICORP SECURITIES	07/17/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									19,208	
EB0723-19-8	IPSEN SA IPSEN SA 3.630% 07/23/26	D	06/21/2019	BANK OF AMERICA	07/26/2019	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									6,050	
EB0904-19-4	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.750% 09/05/34	B	07/22/2019	CREDIT AGRICOLE SECURITIES	10/02/2019	Tax Free Exchange	33,105,000	33,105,000	33,105,000	33,105,000									44,643	
EB1029-19-9	SAFESTORE HOLDINGS PLC SAFESTORE HOLDINGS PLC 1.260% 10/29/26	B	10/16/2019	NATWEST MARKETS	11/06/2019	Tax Free Exchange	20,001,600	20,001,600	20,001,600	20,001,600									4,884	
EB1030-19-7	INCITEC PIVOT LTD. INCITEC PIVOT LTD. 4.130% 10/30/30	D	07/25/2019	RBC CAPITAL MARKETS	11/19/2019	Tax Free Exchange	5,000,000	5,000,000	5,000,000	5,000,000									10,899	
EB1030-91-6	INCITEC PIVOT LTD. INCITEC PIVOT LTD. 4.030% 10/30/28	D	07/25/2019	RBC CAPITAL MARKETS	11/19/2019	Tax Free Exchange	7,000,000	7,000,000	7,000,000	7,000,000									14,889	
EB1031-19-5	TERMINAL INVESTMENT LTD HLDG TERMINAL INVESTMENT LTD HLDG 4.470% 05/02/29	D	05/02/2019	CITICORP SECURITIES	11/25/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									18,625	
F1000#-AA-6	AKIEM HOLDINGS SAS AKIEM HOLDINGS SAS 1.750% 09/05/34	B	10/02/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	382,644	376,569	382,644	382,644						6,074		6,074	2,176	508
G7178*-AF-1	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD 2.770% 04/16/28	B	04/22/2019	Tax Free Exchange	10/16/2019	Redemption 100.0000	449,120	456,680	449,120	449,120						(7,560)		(7,560)	6,220	210
GF0115-19-6	ORIGIN ENERGY FINANCE LIMITED ORIGIN ENERGY FINANCE LIMITED 5.160% 01/15/29	D	01/02/2019	BANK OF AMERICA	01/18/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									3,440	
GF0327-19-7	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY 4.850% 09/30/30	D	02/07/2019	J.P. MORGAN	04/09/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									12,933	
GF0404-19-4	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 4.550% 04/04/26	D	01/02/2019	J.P. MORGAN	04/12/2019	Tax Free Exchange	2,500,000	2,500,000	2,500,000	2,500,000									2,528	
GF0404-91-3	DCC TREASURY 2014 LIMITED DCC TREASURY 2014 LIMITED 4.670% 04/04/29	D	01/02/2019	J.P. MORGAN	04/12/2019	Tax Free Exchange	5,500,000	5,500,000	5,500,000	5,500,000									5,708	
GF0618-19-9	MIRVAC GROUP FINANCE LIMITED MIRVAC GROUP FINANCE LIMITED 4.080% 09/18/30	D	03/12/2019	RBC CAPITAL MARKETS	06/26/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									5,440	
GF0620-19-5	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.220% 06/20/26	D	05/24/2019	SOCIETE GENERALE	07/05/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									17,583	

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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
GF0620-91-4	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.420% 06/20/29	D	05/24/2019	SOCIETE GENERALE	07/05/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									18,417	
GF0807-19-8	QIC FINANCE PROPERTY FUND LTD QIC FINANCE PROPERTY FUND LTD 3.670% 08/07/29	D	06/27/2019	J.P. MORGAN	08/14/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									5,709	
GF0916-19-7	SOUTH EAST WATER LIMITED SOUTH EAST WATER LIMITED 2.940% 09/16/31	B	02/26/2019	NATWEST MARKETS	09/26/2019	Tax Free Exchange	12,431,000	12,431,000	12,431,000	12,431,000									10,088	
GF1210-19-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.770% 12/11/34	D	11/18/2019	DC ADVISORY	12/23/2019	Tax Free Exchange	3,000,000	3,000,000	3,000,000	3,000,000									4,084	
GF1210-91-3	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.600% 12/11/31	D	11/18/2019	DC ADVISORY	12/23/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									13,000	
GF1219-10-4	ERMEWA HOLDING SAS ERMEWA HOLDING SAS 3.410% 12/11/29	D	11/18/2019	DC ADVISORY	12/23/2019	Tax Free Exchange	25,000,000	25,000,000	25,000,000	25,000,000									30,785	
GF2006-19-5	ARTS ET TECHNIQUES DU PROGRES ARTS ET TECHNIQUES DU PROGRES 4.520% 06/20/31	D	05/24/2019	SOCIETE GENERALE	07/05/2019	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000									11,300	
JK0416-19-4	PORTERBROOK RAIL FINANCE LTD PORTERBROOK RAIL FINANCE LTD 2.770% 04/16/28	B	01/02/2019	NATWEST MARKETS	04/22/2019	Tax Free Exchange	9,133,600	9,133,600	9,133,600	9,133,600									4,195	
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26	D	09/16/2019	Tax Free Exchange	12/19/2019	Redemption 100.0000	1,218,585	1,218,585	1,218,585	1,218,585									16,752	4,430
Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	B	05/31/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	2,024,136	2,017,702	2,024,136	2,024,136						6,434		6,434	23,709	2,390
TN0115-19-5	NETWORK HOMES LIMITED NETWORK HOMES LIMITED 2.940% 01/15/31	B	01/02/2019	MUFG SECURITIES AMERICAS INC	01/17/2019	Tax Free Exchange	24,435,900	24,435,900	24,435,900	24,435,900									4,030	
TN0211-19-2	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED 4.350% 06/13/26	D	01/18/2019	BANK OF AMERICA	02/25/2019	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									6,767	
TN0424-19-1	ELIS SA ELIS SA 4.990% 04/24/29	C	03/28/2019	CANEYAN FINANCE	05/02/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									8,871	
TN0424-91-0	ELIS SA ELIS SA 2.700% 04/24/29		03/28/2019	CANEYAN FINANCE	05/02/2019	Tax Free Exchange	39,042,500	39,042,500	39,042,500	39,042,500									23,461	
TN0430-19-8	STOCKLAND TRUST MANAGEMENT LTD STOCKLAND TRUST MANAGEMENT LTD 3.810% 04/30/29	D	04/03/2019	NATIONAL AUSTRALIA BANK	05/07/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									7,408	
TN0821-19-8	ISPT FINANCE PTY LTD. ISPT FINANCE PTY LTD. 3.380% 08/28/29	B	05/30/2019	COMMONWEALTH BANK OF AUSTRALIA	09/09/2019	Tax Free Exchange	19,528,600	19,528,600	19,528,600	19,528,600									20,504	
TN1015-19-6	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO 4.870% 10/15/29	D	06/26/2019	WHITEHALL & COMPANY	10/22/2019	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									3,788	
TN1015-91-5	FRITZ DRAXLMAIER GMBH & CO KG FRITZ DRAXLMAIER GMBH & CO 4.680% 10/15/27	D	06/26/2019	WHITEHALL & COMPANY	10/22/2019	Tax Free Exchange	4,000,000	4,000,000	4,000,000	4,000,000									3,640	
TN1024-19-8	AWOF I FINANCE COMPANY PTY LTD AWOF I FINANCE COMPANY PTY LTD 3.330% 10/24/29	D	07/25/2019	NATIONAL AUSTRALIA BANK	11/01/2019	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									12,950	
TN1112-19-1	RRPF ENGINE LEASING LIMITED RRPF ENGINE LEASING LIMITED 4.610% 06/13/28	D	01/18/2019	BANK OF AMERICA	11/25/2019	Tax Free Exchange	14,000,000	14,000,000	14,000,000	14,000,000									23,306	
TP0108-19-5	AKELIUS RESIDENTIAL PRPTY AV AKELIUS RESIDENTIAL PROPERTY A 5.110% 01/08/26	D	01/02/2019	BARCLAYS	01/14/2019	Tax Free Exchange	18,000,000	18,000,000	18,000,000	18,000,000									15,330	
TP0409-19-7	LENDLEASE INTERNATIONAL LENDLEASE INTERNATIONAL TOWERS 4.300% 04/09/29	D	02/13/2019	COMMONWEALTH BANK OF AUSTRALIA	04/17/2019	Tax Free Exchange	8,000,000	8,000,000	8,000,000	8,000,000									7,644	
TP0521-19-9	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	B	04/23/2019	BARCLAYS	05/31/2019	Tax Free Exchange	57,817,200	57,817,200	57,817,200	57,817,200									68,478	
TP0828-19-8	CARIBBEAN UTILITIES COMPANY LT CARIBBEAN UTILITIES COMPANY LT 3.830% 08/28/39	D	05/08/2019	RBC CAPITAL MARKETS	09/09/2019	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									11,703	

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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
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,615,888,855	2,624,812,451	2,669,126,720	2,624,577,232		(240,159)		(240,159)		4,948	44,113,881	44,118,829	29,799,081	7,704,748
LX1292-65-0	AMC ENTERTAINMENT AMC TLB 2022 +225 12/15/22		01/17/2019	CITICORP SECURITIES	04/15/2019	Redemption 100.0000	10,336	10,181	10,336	10,336		155		155					103	
LX1292-65-0	AMC ENTERTAINMENT AMC TLB 2022 +225 12/15/22		01/17/2019	CITICORP SECURITIES	04/22/2019	Tax Free Exchange	3,989,664	3,929,819	3,928,169	3,928,169		(1,650)		(1,650)					44,885	
LX1447-10-6	CALPINE CORP CALPINE CORP TLB5 +225 01/15/24		02/04/2019	Various	12/20/2019	Redemption 100.0000	5,000,000	4,927,500	5,000,000	5,000,000		72,500		72,500					236,558	
LX1520-78-7	NTHRIVE INC NTHRIVE INC TLB-2 +450 10/20/22		01/02/2019	BARCLAYS	12/31/2019	Redemption 100.0000	29,735	28,245	29,735	29,735		1,491		1,491					1,221	
LX1527-11-3	MULTIPLAN MULTIPLAN TLB +275 06/07/23		01/17/2019	BARCLAYS	07/30/2019	BARCLAYS	964,413	937,891	934,275	938,963		1,071		1,071			(4,688)	(4,688)	20,780	
LX1527-11-3	MULTIPLAN MULTIPLAN TLB +275 06/07/23		01/17/2019	BARCLAYS	03/29/2019	Redemption 100.0000	35,587	34,609	35,587	35,587		979		979					285	
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250 06/08/23		02/20/2019	Various	11/01/2019	Various	1,987,067	1,972,164	1,990,794	1,970,478		(1,686)		(1,686)			20,316	20,316	47,711	
LX1528-16-0	STATION CASINOS STATION CASINOS TLB +250 06/08/23		10/17/2019	Various	12/31/2019	Redemption 100.0000	98,232	96,668	98,232	98,232		1,565		1,565					2,275	
LX1530-03-4	HERTZ CORPORATION HERTZ CORP TLB +275 06/30/23		10/09/2019	Various	12/31/2019	Redemption 100.0000	61,550	60,142	61,550	61,550		1,408		1,408					752	
LX1540-98-3	LESLIES POOLMRT LESLIES POOLMART TLB +350 08/09/23		02/14/2019	NOMURA SECURITIES INTERNATIONA	12/31/2019	Redemption 100.0000	60,606	59,053	60,606	60,606		1,553		1,553					1,569	
LX1552-37-6	ELDORADO RESORTS ELDORADO RESORTS INC TLB +225 04/17/24		01/02/2019	J.P. MORGAN	12/06/2019	Redemption 100.0000	2,393,520	2,297,779	2,393,520	2,393,520		95,741		95,741					83,491	
LX1555-70-0	PETSMART PETSMART INC TLB-2 +425 03/10/22		04/15/2019	BARCLAYS	06/20/2019	GOLDMAN SACHS	4,595,473	4,313,268	4,436,388	4,321,543		8,275		8,275			114,845	114,845		
LX1555-70-0	PETSMART PETSMART INC TLB-2 +425 03/10/22		04/15/2019	BARCLAYS	06/21/2019	Redemption 100.0000	890,241	835,572	890,241	890,241		54,669		54,669					1,155	
LX1561-96-3	BASS PRO GROUP BASS PRO GROUP TLB +500 09/25/24		10/08/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	2,551	2,446	2,551	2,551		105		105					37	
LX1563-77-9	TEAM HEALTH HOLDINGS INC TEAM HEALTH HOLDINGS TLB +275 02/06/24		10/03/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	43,485	36,300	43,485	43,485		7,185		7,185					429	
LX1577-14-2	RCN GRANDE RCN GRANDE 1ST LIEN TL+300 02/01/24		10/03/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	2,564	2,551	2,564	2,564		13		13					25	
LX1579-24-7	NOVOLEX NOVOLEX 1ST LIEN TL +300 12/29/23		02/05/2019	Various	11/26/2019	Redemption 100.0000	381,316	372,641	381,316	381,316		8,675		8,675					13,355	
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275 02/07/23		02/14/2019	DEUTSCHE BANK	08/20/2019	CREDIT SUISSE FIRST BOSTON	994,898	982,462	992,411	982,084		(378)		(378)			10,327	10,327	19,433	
LX1592-02-6	REYNOLDS GROUP HOLDINGS REYNOLDS GROUP HLDGS 1L TL+275 02/07/23		10/15/2019	Various	12/31/2019	Redemption 100.0000	52,167	51,606	52,167	52,167		561		561					1,257	
LX1592-57-0	SPRINT COMMUNICATIONS INC SPRINT COMMUNICATIONS TLB +250 02/03/24		10/08/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	2,564	2,545	2,564	2,564		19		19					19	
LX1595-95-3	BUILDERS FIRSTSOURCE BUILDERS FIRSTSOURCE TLB +300 02/29/24		01/17/2019	DEUTSCHE BANK	11/29/2019	Redemption 100.0000	2,379,232	2,301,907	2,379,232	2,379,232		77,325		77,325					58,062	
LX1596-21-7	GRAY TELEVISION GRAY TELEVISION TLB-2 +225 02/28/24		02/14/2019	WELLS FARGO SECURITIES LLC	07/23/2019	CITICORP SECURITIES	1,000,000	987,500	1,000,000	986,782		(718)		(718)			13,218	13,218	16,655	
LX1596-95-1	CHANGE HEALTHCARE CHANGE HEALTHCARE TLB +250 03/01/24		01/31/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	651,184	638,160	651,184	651,184		13,024		13,024					15,168	
LX1599-55-9	SELECT MEDICAL HOLDINGS SELECT MEDICAL TLB +250 03/06/25		12/05/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	2,598	2,598	2,598	2,598									3	
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		01/22/2019	BANK OF AMERICA	12/11/2019	BANK OF AMERICA	4,970,073	4,945,223	4,988,711	4,941,882		(3,341)		(3,341)			46,829	46,829	225,083	
LX1599-59-1	INFOR/LAWSON INFOR US INC TLB-6 +275 02/02/22		01/22/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	29,927	29,777	29,927	29,927		150		150					1,085	
LX1606-14-9	ARCH COAL ARCH COAL TLB +275 03/07/24		01/31/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	53,435	53,168	53,435	53,435		268		268					1,412	

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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
LX1612-04-8	BOYD GAMING BOYD GAMING TLB +225 09/15/23		02/01/2019	CITICORP SECURITIES	12/12/2019	Redemption 100.0000	2,158,632	2,134,347	2,158,632	2,158,632		24,285		24,285					65,554	
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		02/28/2019	J.P. MORGAN	04/11/2019	J.P. MORGAN	1,000,000	985,000	980,000	984,934		(66)		(66)			(4,934)	(4,934)		
LX1612-96-4	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB +225 04/06/24		02/04/2019	J.P. MORGAN	07/29/2019	Redemption 100.0000	1,655,314	1,595,557	1,655,314	1,655,314		59,758		59,758					36,938	
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		02/21/2019	UBS WARBURG CONVERTIBLES	11/04/2019	BANK OF AMERICA	992,386	970,057	966,336	969,459		(598)		(598)			(3,123)	(3,123)	34,596	
LX1616-94-0	BWAY HOLDING CO BWAY HOLDING CO TLB +325 04/03/24		02/21/2019	Various	12/27/2019	Redemption 100.0000	101,230	98,057	101,230	101,230		3,174		3,174					1,778	
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		02/28/2019	MORGAN STANLEY	11/05/2019	Various	2,961,039	2,913,028	2,905,471	2,912,033		(995)		(995)			(6,562)	(6,562)	61,327	
LX1619-00-1	DOLE FOOD CO DOLE FOOD CO TLB +275 04/06/24		02/28/2019	Various	12/31/2019	Redemption 100.0000	299,376	292,326	299,376	299,376		7,051		7,051					7,252	
LX1625-21-4	FORTERRA FINANCE FORTERRA FINANCE TLB +300 10/25/23		10/02/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	13,882	13,222	13,882	13,882		659		659					86	
LX1630-26-3	ENDO INTERNATIONAL ENDO INTERNATIONAL TLB +425 04/27/24		01/17/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	40,609	40,355	40,609	40,609		254		254					1,512	
LX1634-16-6	DAYCO PRODUCTS DAYCO PRODUCTS TLB 1L +425 05/19/23		02/08/2019	BANK OF AMERICA	11/29/2019	Redemption 100.0000	14,779	14,446	14,779	14,779		333		333					666	
LX1645-97-2	ALBERTSONS ALBERTSON'S LLC TB5 +300 12/22/22		02/04/2019	Various	08/15/2019	Redemption 100.0000	6,000,000	5,947,500	6,000,000	6,000,000		52,500		52,500					168,726	
LX1650-74-1	AMERICAN RENAL AMERICAN RENAL TLB +550 06/22/24		01/17/2019	SUNTRUST EQUITABLE	12/31/2019	Redemption 100.0000	20,305	19,645	20,305	20,305		660		660					675	
LX1651-77-2	FIRST DATA CORPORATION FIRST DATA CORP 1L 2022 +200 07/10/22		01/04/2019	RBC CAPITAL MARKETS	01/16/2019	CREDIT SUISSE FIRST BOSTON	1,987,416	1,930,501	1,982,344	1,931,075		573		573			51,270	51,270		
LX1651-77-2	FIRST DATA CORPORATION FIRST DATA CORP 1L 2022 +200 07/10/22		01/04/2019	RBC CAPITAL MARKETS	01/18/2019	Redemption 100.0000	141,730	137,671	141,730	141,730		4,059		4,059					416	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		02/20/2019	GOLDMAN SACHS	11/05/2019	DEUTSCHE BANK	992,386	965,095	963,855	963,463		(1,632)		(1,632)			392	392	41,508	
LX1651-83-0	BRAND ENERGY & INFRASTRUCTURE BRAND ENERGY 1ST LIEN +425 06/16/24		02/20/2019	Various	12/31/2019	Redemption 100.0000	21,303	20,696	21,303	21,303		606		606					400	
LX1679-56-7	PHARMERICA CORP PHARMERICA 1ST LIEN TL +350 09/26/24		02/04/2019	GOLDMAN SACHS	03/05/2019	Redemption 100.0000	9,000,000	8,992,500	9,000,000	9,000,000		7,500		7,500					42,962	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275 10/04/23		02/14/2019	UBS WARBURG CONVERTIBLES	08/13/2019	JEFFERIES & COMPANY INC.	994,624	983,434	995,867	982,455		(979)		(979)			13,411	13,411	20,400	
LX1685-92-9	GOLDEN NUGGET GOLDEN NUGGET 1L TL +275 10/04/23		02/14/2019	Various	12/31/2019	Redemption 100.0000	186,668	184,114	186,668	186,668		2,553		2,553					5,435	
LX1686-39-8	AIR MEDICAL AIR MEDICAL TLB +425 03/14/25		06/21/2019	GOLDMAN SACHS	09/30/2019	Redemption 100.0000	12,658	12,278	12,658	12,658		381		381					173	
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275 10/31/24		02/14/2019	BARCLAYS	08/06/2019	BANK OF AMERICA	985,605	968,313	976,981	967,408		(906)		(906)			9,573	9,573	15,660	
LX1687-99-0	RING CONTAINER TECH RING CONTAINER 1ST LIEN +275 10/31/24		02/14/2019	BARCLAYS	06/28/2019	Redemption 100.0000	11,870	11,661	11,870	11,870		208		208					133	
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		02/14/2019	J.P. MORGAN	08/20/2019	J.P. MORGAN	994,950	987,487	989,975	984,882		(2,606)		(2,606)			5,093	5,093	26,932	
LX1692-75-0	NAVISTAR INTERNATIONAL NAVISTAR TLB 2024 +350 11/02/24		02/14/2019	J.P. MORGAN	07/31/2019	Redemption 100.0000	5,051	5,013	5,051	5,051		38		38					86	
LX1695-07-6	UTZ QUALITY FOODS LLC UTZ 1ST LIEN TL +350 11/13/24		06/26/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	106,125	105,695	106,125	106,125		430		430					2,934	
LX1695-10-0	EXCELITAS TECHNOLOGIES EXCELITAS TECH. 1ST LIEN +350 12/01/24		01/31/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	30,303	30,038	30,303	30,303		265		265					912	
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		02/14/2019	CREDIT SUISSE FIRST BOSTON	08/06/2019	CREDIT SUISSE FIRST BOSTON	994,937	983,744	988,718	982,423		(1,320)		(1,320)			6,295	6,295	21,172	
LX1696-89-2	GATES GLOBAL GATES GLOBAL TLB2 +275 03/31/24		02/14/2019	Various	12/31/2019	Redemption 100.0000	117,132	114,619	117,132	117,132		2,513		2,513					3,097	

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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-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
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +250 01/15/25		02/14/2019	CREDIT SUISSE FIRST BOSTON	07/30/2019	CREDIT SUISSE FIRST BOSTON	994,950	977,538	993,706	976,567		(971)		(971)			17,138	17,138	17,481	
LX1702-04-7	CALPINE CORP CALPINE CONSTRUCTION 1L +250 01/15/25		02/14/2019	CREDIT SUISSE FIRST BOSTON	06/28/2019	Redemption 100.0000	5,051	4,962	5,051	5,051		88		88					57	
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225 02/28/25		02/14/2019	BARCLAYS	07/23/2019	BARCLAYS	828,299	814,839	823,122	814,131		(707)		(707)			8,990	8,990	12,172	
LX1710-23-0	CINEWORLD FINANCE US INC CINEWORLD TLB +225 02/28/25		10/10/2019	Various	12/31/2019	Redemption 100.0000	1,058,447	1,037,930	1,058,447	1,058,447		20,517		20,517					9,420	
LX1711-65-9	US LBM US LBM 1ST LIEN TL +375 08/20/22		02/14/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	90,965	88,868	90,965	90,965		2,097		2,097					2,833	
LX1711-76-6	CONCENTRA INC CONCENTRA INC TLB-1 +250 06/01/22		01/02/2019	J.P. MORGAN	12/10/2019	Redemption 100.0000	5,000,000	4,831,250	5,000,000	5,000,000		168,750		168,750					228,895	
LX1712-02-0	JANUS INTERNATIONAL JANUS INTL 1L +375 02/09/25		08/07/2019	UBS WARBURG CONVERTIBLES	12/31/2019	Redemption 100.0000	16,456	16,291	16,456	16,456		165		165					308	
LX1712-69-9	SCIENTIFIC GAMES SCIENTIFIC GAMES TLB-5 +275 08/14/24		02/14/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	50,378	49,106	50,378	50,378		1,272		1,272					1,155	
LX1714-03-4	TRANSDIGM TRANSDIGM TLG +250 08/22/24		01/17/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	30,303	29,621	30,303	30,303		682		682					801	
LX1716-43-5	ASURION LLC ASURION TLB-6 +300 11/03/23		01/31/2019	Various	12/31/2019	Redemption 100.0000	75,464	74,756	75,464	75,464		707		707					1,917	
LX1716-91-4	AIR MEDICAL AIR MEDICAL TLB +325 04/28/22		02/05/2019	DEUTSCHE BANK	12/31/2019	Redemption 100.0000	11,803	11,213	11,803	11,803		590		590					300	
LX1719-37-1	DELEK US HOLDINGS INC DELEK US HOLDINGD TLB +225 03/31/25		10/10/2019	WELLS FARGO SECURITIES LLC	12/31/2019	Redemption 100.0000	12,635	12,482	12,635	12,635		153		153					37	
LX1723-78-7	PLY GEM HOLDINGS PISCES MIDCO (NCI) TLB +375 04/12/25		10/01/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	7,595	7,424	7,595	7,595		171		171					74	
LX1726-54-1	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL TLB +275 04/30/25		01/31/2019	RBC CAPITAL MARKETS	12/31/2019	Redemption 100.0000	35,739	35,337	35,739	35,739		402		402					883	
LX1730-00-6	CONSOLIDATED PRECISION CONSOLIDATED PRECISION 1L+375 04/24/25		02/06/2019	MORGAN STANLEY	12/31/2019	Redemption 100.0000	50,125	49,687	50,125	50,125		439		439					1,111	
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 04/19/25		01/17/2019	MORGAN STANLEY	08/13/2019	MORGAN STANLEY	994,975	966,369	977,563	965,272		(1,097)		(1,097)			12,291	12,291	27,943	
LX1731-50-9	HUB INTERNATIONAL HUB INTERNATIONAL TLB +300 04/19/25		01/31/2019	MORGAN STANLEY	12/31/2019	Redemption 100.0000	65,327	63,260	65,327	65,327		2,067		2,067					1,255	
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		02/14/2019	WELLS FARGO SECURITIES LLC	07/30/2019	WELLS FARGO SECURITIES LLC	994,937	977,525	991,206	976,734		(791)		(791)			14,472	14,472	17,495	
LX1732-59-8	PLASTIPAK HOLDINGS INC PLASTIPAK HOLDING TLB +250 10/14/24		02/14/2019	WELLS FARGO SECURITIES LLC	06/28/2019	Redemption 100.0000	5,063	4,975	5,063	5,063		89		89					57	
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		01/17/2019	CREDIT SUISSE FIRST BOSTON	07/23/2019	CREDIT SUISSE FIRST BOSTON	994,962	972,576	982,525	971,132		(1,444)		(1,444)			11,393	11,393	20,799	
LX1734-56-0	TRANSDIGM TRANSDIGM TLE +250 05/30/25		02/01/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	68,010	66,480	68,010	68,010		1,530		1,530					1,615	
LX1734-57-8	TRANSDIGM TRANSDIGM TLF +250 06/09/23		02/01/2019	CREDIT SUISSE FIRST BOSTON	12/31/2019	Redemption 100.0000	50,378	49,181	50,378	50,378		1,196		1,196					1,177	
LX1736-06-0	VALEANT PHARMA VALEANT PHARMA TLB +300 06/01/25		02/04/2019	Various	12/30/2019	Redemption 100.0000	853,205	846,806	853,205	853,205		6,399		6,399					20,229	
LX1737-21-7	ORTHO-CLINICAL DIAGNOSTICS ORTHO-CLINICAL 1L TL +325 05/31/25		02/04/2019	Various	12/31/2019	Redemption 100.0000	142,132	137,868	142,132	142,132		4,264		4,264					3,761	
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		02/20/2019	J.P. MORGAN	11/04/2019	J.P. MORGAN	992,500	980,094	900,694	977,545		(2,549)		(2,549)			(76,851)	(76,851)	32,943	
LX1740-66-6	TENNECO INC TENNECO 1ST LIEN TL +300 10/01/25		10/10/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	40,019	39,117	40,019	40,019		902		902					888	
LX1740-74-0	KINDRED HEALTHCARE GENTIVA HEALTH SVCS 1L +375 06/21/25		01/31/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	80,201	79,749	80,201	80,201		451		451					2,482	
LX1740-85-6	KINDRED HEALTHCARE KINDRED HEALTHCARE TLB +500 06/21/25		02/08/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	50,125	48,496	50,125	50,125		1,629		1,629					1,879	
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		02/20/2019	GOLDMAN SACHS	11/07/2019	CITICORP SECURITIES	906,091	902,693	858,951	897,551		(5,142)		(5,142)			(38,601)	(38,601)	36,910	

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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
LX1741-66-4	AVAYA INC AVAYA INC TLB +425 12/15/24		02/20/2019	GOLDMAN SACHS	11/07/2019	Redemption 100.0000	676,146	668,845	676,146	676,146		7,301		7,301					32,296	
LX1748-87-5	NAVISTAR INTERNATIONAL NAVISTAR FINANCIAL TLB +375 07/25/25		02/04/2019	J.P. MORGAN	05/23/2019	Redemption 100.0000	4,987,469	4,932,469	4,987,469	4,987,469		55,000		55,000					69,181	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		02/14/2019	UBS WARBURG CONVERTIBLES	08/06/2019	CITICORP SECURITIES	997,500	982,538	992,513	981,096		(1,442)		(1,442)		11,417	11,417	11,417	11,307	
LX1760-02-9	MESSER INDUSTRIES USA INC MESSER INDUSTRIES TL +250 03/01/26		02/14/2019	Various	12/31/2019	Redemption 100.0000	77,926	76,794	77,926	77,926		1,132		1,132					1,778	
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		02/14/2019	BARCLAYS	08/13/2019	BARCLAYS	983,991	972,921	976,611	970,935		(1,986)		(1,986)		5,676	5,676	5,676	18,320	
LX1761-64-7	GOODRX GOODRX TLB +275 10/03/25		02/14/2019	Various	12/31/2019	Redemption 100.0000	163,073	160,871	163,073	163,073		2,202		2,202					2,210	
LX1763-62-7	WELBILT WELBILT TLB +250 10/16/25		02/21/2019	J.P. MORGAN	11/05/2019	J.P. MORGAN	1,000,000	992,500	987,500	990,163		(2,337)		(2,337)		(2,663)	(2,663)	(2,663)	30,979	
LX1764-52-6	WYNN RESORTS WYNN RESORTS TLB +225 10/22/24		02/08/2019	DEUTSCHE BANK	09/20/2019	Redemption 100.0000	3,000,000	2,962,500	3,000,000	3,000,000		37,500		37,500					81,574	
LX1764-53-4	CPM HOLDINGS INC CPM HOLDINGS 1L-TL +375 11/15/25		10/15/2019	JEFFERIES & COMPANY INC.	12/31/2019	Redemption 100.0000	2,519	2,475	2,519	2,519		44		44					22	
LX1764-61-7	DAWN ACQUISITION LLC DAWN ACQUISITION TLB +375 12/31/25		01/02/2019	BARCLAYS	12/31/2019	Redemption 100.0000	90,000	89,863	90,000	90,000		138		138					3,263	
LX1765-21-8	THOR INDUSTRIES INC THOR INDUSTRIES TLB +375 02/01/26		01/02/2019	J.P. MORGAN	12/02/2019	Redemption 100.0000	3,617,195	3,581,023	3,617,195	3,617,195		36,172		36,172					84,564	
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275 01/31/25		02/14/2019	RBC CAPITAL MARKETS	08/13/2019	JEFFERIES & COMPANY INC.	915,805	911,226	918,094	909,243		(1,983)		(1,983)		8,852	8,852	8,852	18,688	
LX1765-84-6	MEREDITH CORP MEREDITH CORP TLB +275 01/31/25		02/14/2019	RBC CAPITAL MARKETS	06/28/2019	Redemption 100.0000	336,781	335,097	336,781	336,781		1,684		1,684					4,966	
LX1767-02-4	LIFEPOINT HEALTH LIFEPOINT HEALTH 1L TL +450 11/16/25		02/04/2019	CITICORP SECURITIES	12/31/2019	Redemption 100.0000	40,000	39,200	40,000	40,000		800		800					1,309	
LX1771-16-6	SPRINT COMMUNICATIONS INC SPRINT COMM TLB FEB 2024 +300 02/02/24		02/22/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	35,000	34,300	35,000	35,000		700		700					827	
LX1777-93-2	DURAVANT DURAVANT LLC 1L TL INCREM +425 07/19/24		01/17/2019	JEFFERIES & COMPANY INC.	12/31/2019	Redemption 100.0000	50,000	49,150	50,000	50,000		850		850					1,796	
LX1781-65-2	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L TL US BOR +400 04/06/26		01/31/2019	Various	12/31/2019	Redemption 100.0000	24,388	24,368	24,388	24,388		20		20					970	
LX1784-18-5	DYNASTY ACQUISITION CO INC DYNASTY ACQ 1L CDN BOR +400 04/06/26		01/31/2019	Various	12/31/2019	Redemption 100.0000	13,112	13,101	13,112	13,112		11		11					522	
LX1784-54-0	COMMSCOPE COMMSCOPE TLB2 +325 04/04/26		02/07/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	20,625	20,419	20,625	20,625		206		206					656	
LX1791-00-8	POWER SOLUTIONS POWER SOL. (PANTHER) TLB +350 04/30/26		03/19/2019	J.P. MORGAN	12/30/2019	Redemption 100.0000	40,000	39,899	40,000	40,000		101		101					1,445	
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 04/22/26		04/22/2019	Tax Free Exchange	11/04/2019	CITICORP SECURITIES	2,229,628	2,217,819	2,231,799	2,213,767		(4,053)		(4,053)		18,033	18,033	18,033	20,802	
LX1791-52-9	AMC ENTERTAINMENT AMC TLB 2026 +300 04/22/26		04/22/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	38,407	37,944	38,407	38,407		463		463					860	
LX1791-82-6	II-VI INC II-VI INC TLB +350 06/28/26		05/08/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	10,000	9,900	10,000	10,000		100		100					136	
LX1803-28-2	ANVIL INTERNATIONAL LLC ANVIL 1L TL +500 05/28/26		05/24/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	20,000	19,500	20,000	20,000		500		500					832	
LX1807-56-4	US RENAL CARE US RENAL CARE TLB +500 06/13/26		06/14/2019	BARCLAYS	12/31/2019	Redemption 100.0000	32,500	31,850	32,500	32,500		650		650					1,121	
LX1807-63-0	ACCENTCARE ACCENTCARE (PLUTO) TLB +500 06/22/26		06/18/2019	J.P. MORGAN	12/31/2019	Redemption 100.0000	40,000	39,600	40,000	40,000		400		400					414	
LX1808-57-0	MULTI-COLOR CORP MULTI-COLOR (LABL) TLB +450 06/28/26		06/24/2019	BANK OF AMERICA	12/31/2019	Redemption 100.0000	18,613	18,550	18,613	18,613		63		63					527	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550 08/19/24		08/19/2019	BARCLAYS	12/31/2019	Redemption 100.0000	62,500	62,188	62,500	62,500		313		313					930	
LX1823-47-0	APEX TOOLS APEX TOOLS TLB +550 08/19/24		08/21/2019	Tax Free Exchange	12/31/2019	Redemption 100.0000	59,159	58,934	59,159	59,159		224		224					1,057	

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
LX1592-75-2	TELESAT CANADA TELESAT CANADA TLB +250 11/17/23	A	02/20/2019	J.P. MORGAN	11/01/2019	J.P. MORGAN	1,987,406	1,962,557	1,982,437	1,961,187		(1,369)		(1,369)			21,250	21,250	45,517	
LX1592-75-2	TELESAT CANADA TELESAT CANADA TLB +250 11/17/23	A	02/20/2019	J.P. MORGAN	12/06/2019	Redemption 100.0000	12,654,645	12,380,626	12,654,645	12,654,645		274,019		274,019					541,848	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							111,253,251	109,273,694	110,664,292	110,380,632		1,106,939		1,106,939			283,659	283,659	2,781,732	
8399998. Total - Bonds							3,676,357,106	3,664,609,208	3,720,151,511	3,665,579,507		965,360		965,360		4,948	54,136,397	54,141,345	38,384,738	10,827,201
8999998. Total - Preferred Stocks																				
032511-10-7	ANADARKO PETROLEUM CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	08/09/2019	MERGER	13.000	957	947	957							(11)	(11)		
03674X-10-6	ANTERO RESOURCES CORP. COMMON STOCK		03/04/2019	DIRECT - 1	03/08/2019	WEEDEN & CO LP	28,950.000	252,241	225,630	252,241							(26,612)	(26,612)		
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO		02/21/2019	Tax Free Exchange	07/22/2019	Various	12.000	439	579	439							140	140	4	
03748R-75-4	APARTMENT INVT & MGMT CO - A APARTMENT INVT & MGMT CO		02/21/2019	Tax Free Exchange	02/21/2019	Spin Off	0.000	186	186	186										
03748R-75-4	APARTMENT INVT & MGMT CO - A CONTRA APRTMT INV & MGMT		02/21/2019	Spin Off	03/25/2019	EXCHANGE	432.000	186	875	186							689	689		
05338G-10-6	AVALARA INC AVALARA INC		05/30/2019	DIRECT - 1	06/06/2019	WEEDEN & CO LP	3,550.000	245,103	252,882	245,103							7,780	7,780		
054937-10-7	BB&T CORPORATION COMMON STOCK		09/23/2019	Various	12/10/2019	Tax Free Exchange	49.000	2,481	2,481	2,481									40	
110122-15-7	BRISTOL-MYERS SQUIBB CO COMMON STOCK		11/21/2019	MERGER	12/12/2019	PIPELINE TRADING SYSTEMS	2,074.000	4,667	5,952	4,667							1,286	1,286		
124857-20-2	CBS CORP COMMON STOCK		07/22/2019	WEEDEN & CO LP	12/06/2019	Tax Free Exchange	69.000	3,342	3,342	3,342									21	
150870-10-3	Celanese Corp CELANESE CORP		03/18/2019	WEEDEN & CO LP	12/23/2019	PIPELINE TRADING SYSTEMS	13.000	1,318	1,602	1,318							284	284	24	
151020-10-4	CELGENE CORP COMMON STOCK		09/23/2019	Various	11/21/2019	MERGER	82.000	7,547	8,946	7,547							1,399	1,399		
22052L-10-4	Corteva Inc COMMON		06/01/2019	Spin Off	06/01/2019	Cash Adjustment	1.000	25	19	25							(6)	(6)		
22304C-10-0	Covetrus Inc COMMON		02/08/2019	Spin Off	03/18/2019	WEEDEN & CO LP	172.000	6,607	5,886	6,607							(722)	(722)		
22304C-10-0	Covetrus Inc COMMON		02/08/2019	Spin Off	02/08/2019	Cash Adjustment	0.000	15		15							(15)	(15)		
22788C-10-5	CROWDSTRIKE HOLDINGS INC - A CROWDSTRIKE HOLDINGS INC - A		12/16/2019	DIRECT - 1	12/20/2019	PIPELINE TRADING SYSTEMS	8,275.000	409,199	406,827	409,199							(2,372)	(2,372)		
25470M-10-9	DISH NETWORK CORP COMMON STOCK		09/23/2019	Various	11/25/2019	Spin Off	0.000	8	8	8										
25470M-11-7	DISH NETWORK CORP DISH NETWORK CORP - RIGHTS		11/25/2019	Spin Off	12/13/2019	DIRECT - 1	38.000	140	8	140							(132)	(132)		
25470M-11-7	DISH NETWORK CORP DISH NETWORK CORP - RIGHTS		11/25/2019	Spin Off	11/25/2019	Cash Adjustment	0.000													
260557-10-3	Dow Inc COMMON		04/02/2019	Spin Off	04/02/2019	Cash Adjustment	1.000	41	40	41							(1)	(1)		
35137L-20-4	FOX CORP FOX CORP		03/18/2019	WEEDEN & CO LP	03/22/2019	FRACTIONAL SHARES	0.000	55	14	55							(41)	(41)		
40414L-10-9	NCP COMMON STOCK		09/23/2019	Various	11/06/2019	Tax Free Exchange	107.000	3,485	3,485	3,485									80	
50050N-10-3	KONTOOR BRANDS INC KONTOOR BRANDS INC		05/23/2019	Spin Off	06/13/2019	WEEDEN & CO LP	133.000	3,971	3,833	3,971							(138)	(138)		
50050N-10-3	KONTOOR BRANDS INC KONTOOR BRANDS INC		05/23/2019	Spin Off	05/23/2019	Cash Adjustment	1.000	17	21	17							4	4		
502431-10-9	L3 HARRIS TECHNOLOGIES INC L3 HARRIS TECHNOLOGIES INC		07/01/2019	Tax Free Exchange	07/03/2019	FRACTIONAL SHARES	1.000	46	113	46							67	67		
53814L-10-8	Livent Corp COMMON		03/04/2019	Spin Off	03/18/2019	Various	356.000	3,884	4,597	3,884							713	713		
554382-10-1	MACERICH CO/THE COMMON STOCK		09/23/2019	Various	12/23/2019	PIPELINE TRADING SYSTEMS	23.000	742	598	742							(144)	(144)	24	
577081-10-2	MATTEL INC COMMON STOCK		03/18/2019	WEEDEN & CO LP	06/13/2019	WEEDEN & CO LP	19.000	279	223	279							(56)	(56)		
640268-10-8	Nektar Therapeutics COMMON		09/23/2019	Various	12/23/2019	PIPELINE TRADING SYSTEMS	22.000	619	480	619							(138)	(138)		
756577-10-2	RED HAT INC. COMMON STOCK		06/13/2019	WEEDEN & CO LP	07/10/2019	MERGER	11.000	2,041	2,090	2,041							49	49		
84790A-10-5	Spectrum Brands Holdings Inc COMMON		09/27/2019	Spin Off	12/23/2019	Various	19.000	1,138	1,172	1,138							34	34	8	
848637-10-4	SPLUNK INC COMMON STOCK		11/18/2019	DIRECT - 1	11/19/2019	PIPELINE TRADING SYSTEMS	10,226.000	1,160,140	1,275,613	1,160,140							115,473	115,473		
867914-10-3	SUNTRUST BANK COMMON STOCK		07/22/2019	WEEDEN & CO LP	12/09/2019	MERGER	14.000	913	992	913							79	79	16	
871503-10-8	SYMANTEC CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	11/06/2019	Tax Free Exchange	82.000	1,893	1,893	1,893									12	
896945-20-1	TRIPADVISOR INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	12/23/2019	PIPELINE TRADING SYSTEMS	11.000	491	329	491							(162)	(162)	39	
898320-10-9	TRUIST FINANCIAL CORP TRUIST FINANCIAL CORP		12/09/2019	MERGER	12/09/2019	FRACTIONAL SHARES	0.000	24	23	24										
918204-10-8	VF CORP COMMON STOCK		03/18/2019	WEEDEN & CO LP	05/23/2019	Spin Off	0.000	91	91	91										

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
92553P-20-1	VIACOM INC COMMON STOCK		07/22/2019	WEEDEN & CO LP	12/05/2019	MERGER	29.000	831	707	831							(124)	(124)	9	
92556H-20-6	VIACOMCBS INC VIACOMCBS INC - CLASS B		12/05/2019	MERGER	12/05/2019	FRACTIONAL SHARES	0.000	6	5	6										
929740-10-8	WABTEC CORP WABTEC CORP		02/26/2019	Spin Off	03/01/2019	FRACTIONAL SHARES	0.000	48	17	48							(32)	(32)		
98421M-10-6	XEROX HOLDINGS CORP XEROX HOLDINGS CORP		08/01/2019	Tax Free Exchange	12/23/2019	PIPELINE TRADING SYSTEMS	22.000	587	724	587							137	137	2	
292505-10-4	ENCANA CORP COMMON	A	02/15/2019	MERGER	03/20/2019	Various	1,512.000	13,142	11,088	13,142							(2,054)	(2,054)	21	
N14506-10-4	ELASTIC NV ESTC	D	10/23/2019	DIRECT - 1	10/28/2019	PIPELINE TRADING SYSTEMS	7,536.000	593,083	560,653	593,083							(32,430)	(32,430)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								2,722,028	2,784,971	2,722,028							62,944	62,944	300	
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock		05/01/2019	DIRECT - 1	05/06/2019	DIRECT - 1	75,151.000	7,515,100	7,515,100	7,515,100										
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								7,515,100	7,515,100	7,515,100										
46138B-10-3	Invesco DB Commodity Index Tra INVESCO DB COMMODITY INDEX TRA		09/18/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	780,973.000	12,032,007	12,113,058	12,032,007							81,051	81,051		
46140H-10-6	INVESCO DB AGRICULTURE FUND		09/18/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	289,176.000	4,754,081	4,686,077	4,754,081							(68,004)	(68,004)		
46140H-40-3	INVESCO DB OIL FUND		06/07/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	380,272.000	3,725,337	3,846,275	3,725,337							120,938	120,938		
46140H-70-0	INVESCO DB BASE METAL FUND		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	26,828.000	447,439	406,183	447,439							(41,256)	(41,256)		
464285-10-5	iShares Gold Trust		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	152,304.000	1,902,277	2,128,530	1,902,277							226,254	226,254		
464287-24-2	IShares Russel 1000 Growth COMMON STOCK		01/25/2019	Various	12/19/2019	Various	1,275,000.000	146,588,646	158,980,613	146,588,646							12,391,967	12,391,967	3,599,772	
464288-51-3	IShares iBoxx High Yield Corpo COMMON STOCK		05/08/2019	Various	08/05/2019	Various	646,600.000	54,716,548	55,330,495	54,716,548							613,947	613,947	1,654,280	
46428Q-10-9	ISHARES SILVER TRUST COMMON STOCK		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	95,085.000	1,379,947	1,501,074	1,379,947							121,126	121,126		
78463V-10-7	SPDR GOLD TRUST COMMON STOCK		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	32,248.000	3,980,975	4,443,509	3,980,975							462,534	462,534		
78464A-41-7	SPDR Bloomberg Barclays High Y CLOSED END FUND		04/23/2019	Various	05/07/2019	Tax Free Exchange	78,333.000	8,498,924	8,498,924	8,498,924									13,378	
78464A-41-7	SPDR Bloomberg Barclays High Y CLOSED END FUND		04/23/2019	GOLDMAN SACHS	05/07/2019	Cash Adjustment	0.000	36	36	36										
78464A-41-7	SPDR Bloomberg Barclays High Y CLOSED END FUND		04/23/2019	Various	05/07/2019	No Broker	156,667.000												26,756	
78468R-62-2	SPDR Bloomberg Barclays High Y SPDR BBG BARC HY BND ETF		05/07/2019	VIRTU FINANCIAL	08/14/2019	GOLDMAN SACHS	14,000.000	1,509,480	1,499,919	1,509,480							(9,561)	(9,561)	21,077	
78468R-62-2	SPDR Bloomberg Barclays High Y SPDR BBG BARC HY BND ETF		05/07/2019	Tax Free Exchange	08/14/2019	GOLDMAN SACHS	78,333.000	8,498,924	8,392,369	8,498,924							(106,555)	(106,555)	117,932	
91167Q-10-0	UNITED STATES BRENT OIL FUND CLOSED END FUND		06/07/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	70,398.000	1,304,033	1,347,996	1,304,033							43,964	43,964		
912318-30-0	US NATURAL GAS FUND LP US NATURAL GAS FUND LP		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	28,237.000	697,454	575,408	697,454							(122,046)	(122,046)		
98149E-20-4	SPDR Gold MiniShares Trust		03/15/2019	WALLACHBETH CAPITAL	11/13/2019	WALLACHBETH CAPITAL	59,523.000	775,287	867,889	775,287							92,602	92,602		
9499999. Subtotal - Common Stocks - Mutual Funds								250,811,395	264,618,355	250,811,395							13,806,961	13,806,961	5,433,195	
9799998. Total - Common Stocks								261,048,523	274,918,426	261,048,523							13,869,905	13,869,905	5,433,495	
9899999. Total - Preferred and Common Stocks								261,048,523	274,918,426	261,048,523							13,869,905	13,869,905	5,433,495	
9999999 - Totals								3,925,657,731	3,995,069,937	3,926,628,030		965,360		965,360		4,948	68,006,302	68,011,250	43,818,233	10,827,201

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
40137*-10-2	GUARDIAN INS & ANNUITY CO		78778		2CIB1 - Investment in US Insurance Company SCA's	NO		515,512,694		20,000.000	100.0
70016#-10-1	PARK AVENUE LIFE INSURANCE COMPANY		80003		2CIB1 - Investment in US Insurance Company SCA's	NO		45,459,053		100,000.000	100.0
70016#-20-0	BERKSHIRE LIFE INSURANCE CO. OF AMERICA		71714		2CIB1 - Investment in US Insurance Company SCA's	NO		219,889,612		100.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								780,861,359		XXX	XXX
401352-29-9	MANAGED DENTALGUARD INC. (TEXAS)		52556		2CIB1 - Investment in US Insurance Company SCA's	NO		3,482,147		100.000	100.0
401352-39-8	MANAGED DENTAL GUARD INC (NJ)		11199		2CIB1 - Investment in US Insurance Company SCA's	NO		977,302		100.000	100.0
1399999. Subtotal - Common Stock - U.S. Health Entity								4,459,449		XXX	XXX
45767@-10-6	INNOVATIVE UNDERWRITERS INC				2CIB1 - Investment in US Insurance Company SCA's			6,702,986	6,702,986	100.000	100.0
319983-10-2	FIRST COMMONWEALTH				2CIB1 - Investment in US Insurance Company SCA's			420,916,544		1,000.000	100.0
56165#-10-9	MANAGED DENTAL CARE OF CALIFORNIA				2CIB1 - Investment in US Insurance Company SCA's			3,426,868		23,120.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates								431,046,398	6,702,986	XXX	XXX
1899999. Total Common Stocks								1,216,367,206	6,702,986	XXX	XXX
1999999 - Totals								1,216,367,206	6,702,986	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	
			Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company		Number of Shares	% of Outstanding
30705#-10-1	FAMILY SERVICE LIFE INSURANCE CO.	PARK AVENUE LIFE INSURANCE CO.		200,000.000	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
US GOVERNMENT TREAS BILL NOTES			09/09/2019	NOMURA SECURITIES INTERNATIONA	01/31/2020	5,796,867		11,593			5,800,000	5,785,273	30,340		1.250	1.906	JJ		8,077
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,796,867		11,593			5,800,000	5,785,273	30,340		XXX	XXX	XXX		8,077
0599999. Total - U.S. Government Bonds						5,796,867		11,593			5,800,000	5,785,273	30,340		XXX	XXX	XXX		8,077
1099999. Total - All Other Government Bonds															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		
MASSACHUSETTS ST HSG FIN AGY H R C			08/27/2019	WILLIAMS CAPITAL GROUP	06/01/2020	550,583		(4,500)			545,000	555,083	2,044		4.500	2.017	JD	12,263	5,995
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						550,583		(4,500)			545,000	555,083	2,044		XXX	XXX	XXX	12,263	5,995
3199999. Total - U.S. Special Revenues Bonds						550,583		(4,500)			545,000	555,083	2,044		XXX	XXX	XXX	12,263	5,995
SPRINT CORP 7% Due 3/1/2020 MS1			06/13/2019	Tax Free Exchange	03/01/2020	1,000,547		(1,649)			1,000,000	1,002,196	23,333		7.000	6.661	MS	35,000	19,833
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,000,547		(1,649)			1,000,000	1,002,196	23,333		XXX	XXX	XXX	35,000	19,833
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,000,547		(1,649)			1,000,000	1,002,196	23,333		XXX	XXX	XXX	35,000	19,833
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
RS Credit Line			12/01/2019	DIRECT	06/01/2020	30,750,000						30,750,000							
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						30,750,000						30,750,000			XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						30,750,000						30,750,000			XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						38,097,997		5,444			7,345,000	38,092,552	55,717		XXX	XXX	XXX	47,263	33,905
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															XXX	XXX	XXX		
8399999. Total Bonds						38,097,997		5,444			7,345,000	38,092,552	55,717		XXX	XXX	XXX	47,263	33,905
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						38,097,997		5,444			XXX	38,092,552	55,717		XXX	XXX	XXX	47,263	33,905

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)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	01/18/2019	01/17/2020	479	1,279,991	2670.71		41,088		107,494		107,494	66,406				1,381	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	02/20/2019	02/20/2020	682	1,900,001	2784.70		57,380		145,052		145,052	87,672				3,551	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	03/20/2019	03/20/2020	620	1,750,006	2824.23		52,500		123,251		123,251	70,751				4,096	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	04/18/2019	04/20/2020	861	2,500,011	2905.03		73,500		155,725		155,725	82,224				6,893	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	05/20/2019	05/20/2020	760	2,159,995	2840.23		68,256		142,620		142,620	74,364				6,713	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	06/20/2019	06/19/2020	609	1,800,011	2954.18		49,680		100,943		100,943	51,263				6,160	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	07/19/2019	07/20/2020	840	2,499,995	2976.61		72,500		135,602		135,602	63,102				9,299	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	08/20/2019	08/20/2020	1,345	3,899,997	2900.51		124,410		234,093		234,093	109,683				15,580	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2019	09/18/2020	969	2,900,004	2992.07		91,350		152,626		152,626	61,276				12,285	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/18/2019	10/20/2020	1,540	4,600,002	2986.20		143,980		245,000		245,000	101,020				20,642	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	11/20/2019	11/20/2020	1,062	3,300,003	3108.46		100,980		138,132		138,132	37,152				15,570	N/A	0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX		Equity/Index.	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	12/20/2019	12/18/2020	993	3,199,992	3221.22		95,360		96,368		96,368	1,008				15,735	N/A	0002
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants											970,984		1,776,906	XXX	1,776,906	805,922				117,905	XXX	XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											970,984		1,776,906	XXX	1,776,906	805,922				117,905	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											970,984		1,776,906	XXX	1,776,906	805,922				117,905	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											970,984		1,776,906	XXX	1,776,906	805,922				117,905	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
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU00019DJT3UXIJIZJI4IIX 0774	08/11/2016	09/21/2023		22,715,000	1.298				(484,750)		(296,938)	(880,250)				219,233	N/a	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)
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/27/2016	11/15/2023		15,670,200	1.1193				(28,000)		16,958	355,600				154,268	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2024		4,003,736	1.4154				24,935		(256,367)	15,868				40,717	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/05/2016	10/27/2024		13,437,600	1.1198				(18,000)		(82,391)	304,800				147,614	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/17/2014	11/12/2024		25,920,000	1.296				3,494,000		3,464,205	508,000				286,038	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/02/2016	11/16/2024		27,737,500	1.1095				(295,000)		(594,614)	635,000				306,439	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2025		4,003,736	1.4154				24,935		(298,862)	15,868				45,384	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/26/2015	04/29/2025		20,026,500	1.5405				2,792,400		2,734,413	(653,900)				231,207	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/24/2015	05/27/2025		22,671,000	1.5114				2,785,500		2,570,918	(754,500)				263,614	N/a	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/11/2015	10/08/2025		20,502,306	0.9755				(188,773)		359,600	(349,340)				246,355	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/20/2015	12/15/2025		15,031,943	1.3305				(364,517)		(64,120)	(730,480)				183,514	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/08/2016	02/18/2026		4,003,736	1.4154				24,935		(338,352)	15,868				49,603	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	04/13/2016	05/04/2026		16,926,000	1.1284				106,500		(261,025)	381,000				213,180	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/19/2016	11/10/2026		11,072,700	1.2303				(858,600)		(1,062,659)	(452,700)				145,067	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/07/2016	12/15/2026		4,966,000	1.2415				(336,800)		(1,211,669)	(201,200)				65,514	N/a	0001
TO BUY USD SELL DKK	DKK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/08/2016	12/15/2026		24,948,025	6.734				(266,927)		(383,119)	585,984				329,126	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/07/2016	01/06/2027		7,449,000	1.2415				(505,200)		(552,399)	(301,800)				98,695	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/24/2016	01/31/2027		17,516,400	1.4597				1,608,000		1,301,992	(603,600)				233,212	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/01/2016	05/18/2027		14,670,000	1.2225				(1,238,400)		(1,639,629)	(603,600)				199,312	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/04/2015	06/25/2027		22,504,000	1.1252				104,000		(750,485)	508,000				307,895	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	02/16/2017	08/16/2027		19,984,000	1.249				(1,227,200)		(682,998)	(804,800)				276,006	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/24/2017	08/17/2027		20,151,000	1.1195				(32,400)		(210,059)	457,200				278,363	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/08/2017	09/13/2027		17,947,200	1.1217				6,400		(114,112)	406,400				249,118	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	06/20/2017	09/20/2027		11,303,693	1.327				(243,652)		133,644	(547,860)				157,097	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	05/25/2016	07/20/2028		22,077,000	1.4718				2,191,500		1,666,339	(754,500)				322,938	N/a	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	09/08/2016	10/26/2028		20,000,000	8.45				1,954,011		1,227,570	1,042,899				297,109	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/21/2016	11/21/2028		18,301,500	1.2201				(1,584,000)		(2,024,729)	(754,500)				272,972	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/18/2016	12/31/2028		21,190,000	1.0595				(1,236,000)		(221,108)	508,000				317,995	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	10/08/2014	12/20/2029		19,270,800	1.6059				3,362,400		3,428,660	(603,600)				304,364	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/01/2016	12/31/2029		14,986,647	1.223				(683,773)		(1,431,965)	(608,825)				237,057	N/a	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)
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	01/23/2018	10/23/2030		20,088,388	1.2445				842,814		1,551,430	(913,100)				330,379	N/a	0001
TO BUY USD SELL CAD	CAD	D PART 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IIX 0774	11/08/2018	02/10/2023		6,863,418	1.3113				(64,989)		64,935	(328,716)				60,568	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		31,995,000	1.0665				(1,644,000)		(1,911,999)	762,000				450,770	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/07/2017	06/27/2027		22,530,000	1.1265				78,000		(171,951)	508,000				308,364	N/a	0001
TO BUY USD SELL NOK	NOK	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/29/2017	07/27/2027		29,157,989	8.4025				1,271,109		2,737,387	466,725				401,263	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/22/2017	08/11/2027		22,644,000	1.32485				1,581,000		266,008	84,000				312,463	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/23/2017	08/23/2027		19,467,000	1.2978				(418,500)		98,729	(754,500)				269,203	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2030		18,577,000	1.429				1,342,900		2,440,188	(653,900)				296,770	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	09/18/2018	11/28/2033		19,746,000	1.3164				(139,500)		948,895	(754,500)				368,364	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/31/2018	01/31/2029		12,767,000	1.2767				(490,000)		220,576	(503,000)				192,493	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	11/15/2018	02/28/2028		38,367,000	1.2789				(1,404,000)		574,527	(1,509,000)				548,230	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	08/22/2017	09/07/2027		12,930,500	1.1755				596,200		539,943	279,400				179,292	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	02/26/2019	09/16/2031		13,164,000	1.3164				(93,000)		320,631	(93,000)				225,310	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		29,890,800	1.2996				(600,300)		26,013	(600,300)				567,138	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/15/2019	07/01/2024		24,237,500	1.4440				(336,000)		(289,842)	(336,000)				257,195	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031		9,850,500	1.0945				(241,200)		(251,385)	(241,200)				168,873	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	JPMorgan Chase Bank 7H6GLXDRUGQFU57RNE97	10/16/2019	10/29/2026		19,882,800	1.1046				(300,600)		(312,040)	(300,600)				259,866	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	06/29/2017	07/19/2024		17,136,000	1.1424				316,500		425,313	381,000				182,830	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	07/13/2017	08/16/2027		19,395,000	1.293				(490,500)		(146,803)	(754,500)				267,871	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	06/22/2017	08/16/2027		33,480,000	1.116				(159,000)		(339,461)	762,000				462,404	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	08/07/2018	04/16/2028		8,607,095	1.2943				(138,985)		25,555	(271,285)				123,974	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	07/27/2017	08/17/2029		45,885,000	1.311				(514,500)		631,926	(1,760,500)				712,165	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	09/13/2017	10/18/2032		25,013,100	1.1911				1,465,800		1,345,803	533,400				447,592	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	01/24/2018	02/26/2033		28,382,000	1.4191				1,868,000		3,859,384	(1,006,000)				514,942	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	10/27/2017	11/15/2032		27,497,400	1.3094				(342,300)		275,343	(1,056,300)				493,518	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	10/24/2018	01/24/2029		17,104,500	1.1403				285,000		1,125,690	381,000				257,620	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	02/15/2019	03/19/2031		23,094,000	1.283				(768,600)		148,170	(768,600)				386,814	N/a	0001
TO BUY USD SELL GBP	GBP	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	11/21/2018	01/15/2031		24,283,900	1.2781				(904,400)		262,754	(955,700)				403,605	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	03/28/2019	04/24/2029		39,270,000	1.122				24,500		755,593	24,500				599,448	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	04/05/2019	05/02/2029		16,836,000	1.1224				16,500		456,829	16,500				257,300	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	04/23/2019	03/31/2042		57,477,618	1.4104				(1,118,746)		898,043	(1,118,746)				1,356,003	N/a	0001
TO BUY USD SELL AUD	AUD	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	05/23/2019	08/28/2029		20,027,400	1.4469				(333,500)		(258,118)	(333,500)				311,324	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	07/23/2019	09/05/2034		33,072,472	1.1151				(527,926)		764,420	(527,926)				633,802	N/a	0001
TO BUY USD SELL JPY	JPY	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	08/01/2019	08/22/2029		24,953,789	108.200				94,889		955,614	94,889				387,574	N/a	0001
TO BUY USD SELL SEK	SEK	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	12/17/2019	01/23/2032		29,834,843	9.385				(63,837)		53,625	(63,837)				518,286	N/a	0001
TO BUY USD SELL CHF	CHF	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	11/25/2019	12/11/2029		12,024,048	1.002				(390,600)		(530,338)	(390,600)				189,674	N/a	0001
TO BUY USD SELL EUR	EUR	D PART 1	Currency	Barclays G5GSEF7VJP5I70UK5573	09/13/2017	10/18/2032		4,764,400	1.1911				279,200		256,343	101,600				85,256	N/a	0001
1039999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Other													7,464,953	XXX	22,244,429	(15,465,264)				20,267,549	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108													7,464,953	XXX	22,244,429	(15,465,264)				20,267,549	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	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)
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other													7,464,953	XXX	22,244,429	(15,465,264)				20,267,549	XXX	XXX
1409999999. Total Swaps													7,464,953	XXX	22,244,429	(15,465,264)				20,267,549	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108											970,984		9,241,859	XXX	24,021,335	(14,659,342)				20,385,454	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other														XXX							XXX	XXX
1719999999. Subtotal - Replication														XXX							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											970,984		9,241,859	XXX	24,021,335	(14,659,342)				20,385,454	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	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
0002	DIVIDEND LIABILITY

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	01/19/2018	01/18/2019	01/18/2019	Maturity	249,670	80,000,080	.2992.71											(10)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	02/20/2018	02/20/2019	02/20/2019	Maturity	211,690	57,500,500	.2824.91											(296)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	04/20/2018	04/18/2019	04/18/2019	Maturity	243,430	64,999,920	.2776.95			31,179								27,432		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	05/18/2018	05/20/2019	05/20/2019	Maturity	460,750	1,250,001,000	.2821.49											(6,664)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	06/20/2018	06/20/2019	06/20/2019	Maturity	245,730	68,001,400	.2878.01			18,717								15,431		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	07/20/2018	07/19/2019	07/19/2019	Maturity	478,260	1,340,003,000	.2913.90			29,992								23,498		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	08/20/2018	08/20/2019	08/20/2019	Maturity	472,520	1,350,013,000	.2971.33											(5,746)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	09/20/2018	09/20/2019	09/20/2019	Maturity	682,420	2,000,002,000	.3047.98											(6,646)		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	10/19/2018	10/18/2019	10/18/2019	Maturity	614,210	1,699,998,000	.2878.49			66,157								50,158		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	11/20/2018	11/20/2019	11/20/2019	Maturity	492,070	1,299,995,000	.2747.57			110,499								86,352		0002
S&P 500 OPTIONS SPREAD	S&P 500 INDEX	LIABILITIES	Equity/Index	GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	12/20/2018	12/20/2019	12/20/2019	Maturity	405,280	99,999,600	.2566.12			84,999								48,980		0002
0019999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Call Options and Warrants														341,543			XXX					232,491		XXX
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														341,543			XXX					232,491		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														341,543			XXX					232,491		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														341,543			XXX					232,491		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
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
HEDGE 02.01.2019 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	02/01/2019	12/20/2023	03/28/2019	Sale		174,700,000	102.0255		11,494,504	10,779,417						(382,194)	(332,894)			0003
HEDGE 03.28.2019 CDXHY	CORP BONDS	SCH D-1	Credit	ICE LCZ7XYGSLJUHFXXNXD90	03/28/2019	06/20/2024	08/05/2019	Sale		283,200,000	111.2694		19,768,455	16,971,807						(1,357,279)	(1,439,369)			0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default													31,262,959	27,751,224			XXX			(1,739,473)	(1,772,262)			XXX
1169999999. Subtotal - Swaps - Hedging Other													31,262,959	27,751,224			XXX			(1,739,473)	(1,772,262)			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							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													31,262,959	27,751,224			XXX			(1,739,473)	(1,772,262)			XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX

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)
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps													31,262,959	27,751,224			XXX			(1,739,473)	(1,772,262)			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														341,543			XXX					232,491		XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other													31,262,959	27,751,224			XXX			(1,739,473)	(1,772,262)			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													31,262,959	28,092,767			XXX			(1,739,473)	(1,772,262)	232,491		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	HEDGE CURRENCY RISK OF PRIVATE PLACEMENT BONDS
0002	DIVIDEND LIABILITY
0003	HEDGE CORPORATE BONDS

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
FAH0	152	31,384,960	MAR 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	2,030.9088	2,064.8000	28,880	28,880	515,145		515,145			1,094,400	98/98	100
RTYH0	402	33,579,060	MAR 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	1,644.9815	1,670.6000	44,220	44,220	514,930		514,930			1,206,000	98/98	50
MFSH0	267	27,187,275	MAR 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	2,041.2000	2,036.5000	136,170	136,170	(62,745)		(62,745)			1,201,500	96/96	50
MESH0	267	14,954,670	MAR 2020 MINI MSCI EMERG MKT FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	1,097.9000	1,120.2000	41,385	41,385	297,705		297,705			694,200	96/96	50
ESH0	791	127,790,005	MAR 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	.LIABILITIES	Equity/Index	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	3,175.2000	3,231.1000	304,535	304,535	2,210,845		2,210,845			4,983,300	98/98	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												555,190	555,190	3,475,880		3,475,880			9,179,400	XXX	XXX
FVH0	1,500	150,000,000	US 5YR NOTE FUTURE MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.1036	118.6093	(35,145)	(35,145)				(741,402)	(741,402)	1,050,000	0002	1,000
UXYH0	30	3,000,000	US 10YR NOTE FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/20/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	142.4687	140.7031	(5,156)	(5,156)				(52,969)	(52,969)	49,500	0002	1,000
USH0	50	5,000,000	US LONG BOND FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/20/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.5231	155.9062	(17,188)	(17,188)				(180,844)	(180,844)	135,000	0002	1,000
UXYH0	20	2,000,000	US 10YR NOTE FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/20/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/19/2019	140.6718	140.7031	(3,437)	(3,437)				625	625	33,000	0002	1,000
FVH0	120	12,000,000	US 5YR NOTE FUTURE MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2109	118.6093	(2,812)	(2,812)				(72,187)	(72,187)	84,000	0002	1,000
TUH0	110	22,000,000	US 2YR NOTE CBT MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	107.9062	107.7500	5,156	5,156				(34,375)	(34,375)	62,700	0002	2,000
USH0	84	8,400,000	US LONG BOND FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/20/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.3707	155.9062	(28,875)	(28,875)				(291,019)	(291,019)	226,800	0002	1,000
1539999999. Subtotal - Long Futures - Hedging Other												(87,456)	(87,456)				(1,372,171)	(1,372,171)	1,641,000	XXX	XXX
1579999999. Subtotal - Long Futures												467,734	467,734	3,475,880		3,475,880	(1,372,171)	(1,372,171)	10,820,400	XXX	XXX
FVH0	167	19,807,766	US 5YR NOTE FUTURE MAR 2020	FUNDING AGREEMENT	SCH D1	Interest Rate	01/06/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2110	118.6093	3,913	3,913				100,481	100,481	116,900	0002	1,000
TYH0	232	29,793,876	MAR 2020 CBT 7-YR NOTE	FUNDING AGREEMENT	SCH D1	Interest Rate	03/20/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	129.8354	128.4218	25,374	25,374				327,953	327,953	266,800	0002	1,000
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												29,287	29,287				428,433	428,433	383,700	XXX	XXX
1649999999. Subtotal - Short Futures												29,287	29,287				428,433	428,433	383,700	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												584,477	584,477	3,475,880		3,475,880	428,433	428,433	9,563,100	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												(87,456)	(87,456)				(1,372,171)	(1,372,171)	1,641,000	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												497,020	497,020	3,475,880		3,475,880	(943,738)	(943,738)	11,204,100	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	1,012,437	335,220	1,347,657
Wells Fargo	11,592,871	(506,910)	11,085,961
Total Net Cash Deposits	12,605,308	(171,690)	12,433,618

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE EQUITY MARKET RISK

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

(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
ESH9	898	116,979,618	MAR 2019 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/15/2019	ICE T330E4AS4QXXS2TT7X50	12/17/2018	2,605.3500	03/07/2019	2,772.1800	Sale	7,488,445		7,488,445		0001	50
ESM9	886	123,086,867	JUN 2019 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/21/2019	ICE T330E4AS4QXXS2TT7X50	03/07/2019	2,778.4500	06/17/2019	2,888.9900	Sale	4,892,476		4,892,476		0001	50
ESU9	877	127,042,890	SEP 2019 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/20/2019	ICE T330E4AS4QXXS2TT7X50	06/17/2019	2,897.1300	09/16/2019	3,005.3000	Sale	4,736,766		4,736,766		0001	50
ESZ9	819	123,338,817	DEC 2019 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/20/2019	ICE T330E4AS4QXXS2TT7X50	09/16/2019	3,011.8900	12/16/2019	3,168.9100	Sale	6,425,426		6,425,426		0001	50
ESH0			MAR 2020 S&P EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	3,175.2000	12/31/2019	3,231.1000	Sale	(2,373)		(2,373)		0001	50
FAH9	152	26,386,502	MAR 2019 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/15/2019	CME LCZ7XYGSLJUHFXXNXD90	12/17/2018	1,735.9600	03/07/2019	1,882.0000	Sale	2,219,442		2,219,442		0001	100
FAM9	162	30,567,023	JUN 2019 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/21/2019	CME LCZ7XYGSLJUHFXXNXD90	03/07/2019	1,886.8400	06/17/2019	1,900.3000	Sale	217,425		217,425		0001	100
FAU9	169	32,174,787	SEP 2019 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/20/2019	CME LCZ7XYGSLJUHFXXNXD90	06/17/2019	1,903.8000	09/16/2019	1,963.0500	Sale	1,000,226		1,000,226		0001	100
FAZ9	148	29,095,561	DEC 2019 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/20/2019	CME LCZ7XYGSLJUHFXXNXD90	09/16/2019	1,965.9000	12/16/2019	2,026.1000	Sale	890,275		890,275		0001	100
FAH0	5	1,014,946	MAR 2020 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	2,028.9500	12/31/2019	2,064.5000	Sale	17,289		17,289		0001	100
RTYH9	375	26,547,032	MAR 2019 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/15/2019	CME LCZ7XYGSLJUHFXXNXD90	12/17/2018	1,415.8500	03/07/2019	1,537.0000	Sale	2,270,593		2,270,593		0001	50
RTYM9	398	30,731,416	JUN 2019 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/21/2019	CME LCZ7XYGSLJUHFXXNXD90	03/07/2019	1,544.2400	06/17/2019	1,524.7000	Sale	(391,039)		(391,039)		0001	50
RTYU9	428	32,793,043	SEP 2019 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/20/2019	CME LCZ7XYGSLJUHFXXNXD90	06/17/2019	1,532.3100	09/16/2019	1,579.9900	Sale	1,017,518		1,017,518		0001	50
RTYZ9	395	31,269,175	DEC 2019 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/20/2019	CME LCZ7XYGSLJUHFXXNXD90	09/16/2019	1,583.2000	12/16/2019	1,640.9000	Sale	1,137,415		1,137,415		0001	50
RTYH0			MAR 2020 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	CME LCZ7XYGSLJUHFXXNXD90	12/16/2019	1,644.4000	12/31/2019	1,670.6000	Sale	(1,206)		(1,206)		0001	50
MFSH9	301	26,210,953	MAR 2019 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/15/2019	ICE T330E4AS4QXXS2TT7X50	12/17/2018	1,741.6000	03/07/2019	1,854.7000	Sale	1,701,379		1,701,379		0001	50
MFSM9	301	27,653,536	JUN 2019 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/21/2019	ICE T330E4AS4QXXS2TT7X50	03/07/2019	1,837.4000	06/17/2019	1,869.0000	Sale	473,783		473,783		0001	50
MFSU9	317	29,692,115	SEP 2019 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/20/2019	ICE T330E4AS4QXXS2TT7X50	06/17/2019	1,873.2300	09/16/2019	1,906.8800	Sale	530,984		530,984		0001	50
MFSZ9	289	27,592,071	DEC 2019 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/20/2019	ICE T330E4AS4QXXS2TT7X50	09/16/2019	1,909.4400	12/16/2019	2,038.5100	Sale	1,863,587		1,863,587		0001	50
MFSH0	15	1,531,746	MAR 2020 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	2,041.2000	12/31/2019	2,025.8600	Sale	(12,391)		(12,391)		0001	50
MESH9	309	14,984,955	MAR 2019 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/15/2019	ICE T330E4AS4QXXS2TT7X50	12/17/2018	969.9000	03/07/2019	1,040.1400	Sale	1,084,377		1,084,377		0001	50
MESM9	310	16,129,467	JUN 2019 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	06/21/2019	ICE T330E4AS4QXXS2TT7X50	03/07/2019	1,040.5600	06/17/2019	1,016.6900	Sale	(371,842)		(371,842)		0001	50
MESU9	300	15,121,888	SEP 2019 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	09/20/2019	ICE T330E4AS4QXXS2TT7X50	06/17/2019	1,008.0500	09/16/2019	1,028.2500	Sale	300,942		300,942		0001	50
MESZ9	287	14,802,672	DEC 2019 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	12/20/2019	ICE T330E4AS4QXXS2TT7X50	09/16/2019	1,031.4900	12/16/2019	1,095.7000	Sale	919,762		919,762		0001	50
MESH0	20	1,098,761	MAR 2020 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	EQUITY/INDEX	LIABLITIES	03/20/2020	ICE T330E4AS4QXXS2TT7X50	12/16/2019	1,097.9000	12/31/2019	1,116.5000	Sale	17,679		17,679		0001	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														38,426,938		38,426,938		XXX	XXX
UXYM9	30	3,975,575	ULTRA 10YR US TREAS NOTE FUT - JUN 2019	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	03/22/2019	132.5166	05/28/2019	133.7343	Sale	36,343	36,343			0002	1,000
UXYU9	35	4,746,223	ULTRA 10YR US TREAS NOTE FUT - SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	135.6026	08/26/2019	143.6300	Sale	280,521	280,521			0002	1,000
UXYZ9	35	5,049,429	ULTRA 10YR US TREAS NOTE FUT - DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	144.2656	10/01/2019	141.8800	Sale	(83,621)	(83,621)			0002	1,000
TUH9	34	7,173,688	MAR 2019 US 2YR T-NOTE	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	105.4954	02/25/2019	106.0488	Sale	37,514	37,514			0002	2,000

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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
TUM9	28	5,953,529	JUN 2019 US 2YR T-NOTE	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	106.3112	05/28/2019	106.6210	Sale	17,147	17,147			0002	2,000
TUU9	28	5,986,199	SEP 2019 US 2YR T-NOTE	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	106.8945	08/26/2019	107.8046	Sale	50,758	50,758			0002	2,000
TUZ9	28	6,052,262	DEC 2019 US 2YR T-NOTE	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	108.0742	10/01/2019	107.7527	Sale	(18,197)	(18,197)			0002	2,000
FVH9	192	21,667,430	MAR 2019 US 5YR T-NOTE	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	112.8511	02/25/2019	114.6681	Sale	348,142	348,142			0002	1,000
FVM9	214	24,622,908	JUN 2019 US 5YR T-NOTE	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	115.0563	05/28/2019	116.0547	Sale	212,042	212,042			0002	1,000
FVU9	190	22,195,233	SEP 2019 US 5YR T-NOTE	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	116.8127	08/26/2019	119.4531	Sale	500,148	500,148			0002	1,000
FVZ9	190	22,784,468	DEC 2019 US 5YR T-NOTE	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.9140	10/01/2019	119.3671	Sale	(105,322)	(105,322)			0002	1,000
UXYH0			US 10YR NOTE FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	12/19/2019	140.6718	12/31/2019	140.7031	Sale	(303)	(303)			0002	1,000
UXYZ9	20	2,784,440	US 10YR NOTE FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/07/2019	139.2187	11/13/2019	139.5937	Sale	7,370	7,370			0002	1,000
FVH9	547	61,677,346	MAR 2019 CBT 5-YR TNOTE	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	112.7556	02/25/2019	114.6811	Sale	1,051,363	1,051,363			0002	1,000
FVM9	247	28,359,701	JUN 2019 CBT 5-YR TNOTE	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	114.8124	05/28/2019	116.1143	Sale	319,655	319,655			0002	1,000
FVU9	180	20,959,409	SEP 2019 CBT 5-YR TNOTE	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	116.4374	08/26/2019	119.4531	Sale	541,478	541,478			0002	1,000
FVZ9	200	23,956,289	DEC 2019 CBT 5-YR TNOTE	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.7777	11/21/2019	118.8837	Sale	(179,046)	(179,046)			0002	1,000
FVH0			MAR 2020 CBT 5-YR TNOTE	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2109	12/31/2019	118.6094	Sale	(810)	(810)			0002	1,000
TUH9	20	4,217,484	US 2YR NOTE	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	105.4371	02/25/2019	106.0585	Sale	24,784	24,784			0002	2,000
TUM9	30	6,378,659	JUN 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	106.3084	05/28/2019	106.6210	Sale	18,493	18,493			0002	2,000
TUU9	55	11,782,421	SEP 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	107.1111	08/26/2019	107.8046	Sale	75,888	75,888			0002	2,000
TUZ9	110	23,737,320	DEC 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	107.8945	11/21/2019	107.6953	Sale	(44,764)	(44,764)			0002	2,000
TUH0			MAR 2020 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	107.9062	12/31/2019	107.7500	Sale	(414)	(414)			0002	2,000
USM9	100	14,571,973	US LONG BOND FUTURES JUN 2019	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	145.7162	05/28/2019	150.3375	Sale	461,426	461,426			0002	1,000
USU9	50	7,516,673	US LONG BOND FUTURES SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	150.3281	08/26/2019	165.5312	Sale	759,701	759,701			0002	1,000
USH0	6	957,704	US LONG BOND FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.5232	12/31/2019	160.2187	Sale	3,589	3,589			0002	1,000
USZ9	74	12,059,387	US LONG BOND FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	162.9594	11/21/2019	160.1233	Sale	(210,536)	(210,536)			0002	1,000
USH9	44	6,123,563	US LONG BOND FUTURES MAR 2019	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	139.1718	02/25/2019	146.4062	Sale	318,147	318,147			0002	1,000
FVH9	111	12,521,460	US 5YR NOTE FUTURES MAR 2019	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	112.8054	02/25/2019	114.6640	Sale	205,834	205,834			0002	1,000
FVM9	111	12,744,598	US 5YR NOTE FUTURES JUN 2019	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	114.8124	05/28/2019	115.8974	Sale	119,633	119,633			0002	1,000
FVU9	50	5,822,078	US 5YR NOTE FUTURES SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	116.4374	08/26/2019	118.0960	Sale	82,559	82,559			0002	1,000
FVZ9	10	1,199,031	US 5YR NOTE FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.8984	10/01/2019	119.4062	Sale	(5,002)	(5,002)			0002	1,000
USM9	5	741,585	US LONG BOND FUTURES JUN 2019	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	04/02/2019	148.3125	04/12/2019	146.9687	Sale	(6,757)	(6,757)			0002	1,000
USU9	20	3,191,628	US LONG BOND FUTURES SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	06/27/2019	159.5781	08/26/2019	165.5312	Sale	118,922	118,922			0002	1,000

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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
USZ9	26	4,284,532	US LONG BOND FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	164.7860	10/01/2019	162.5312	Sale	(58,805)	(58,805)			0002	1,000
TUM9	50	10,630,703	JUN 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	106.3045	05/28/2019	106.6210	Sale	31,218	31,218			0002	2,000
TUU9	50	10,689,648	SEP 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	106.8945	08/26/2019	107.8046	Sale	90,633	90,633			0002	2,000
TUZ9	50	10,806,829	DEC 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	108.0664	10/01/2019	107.8671	Sale	(20,273)	(20,273)			0002	2,000
TUH9	30	6,326,215	MAR 2019 CBT 2-YR TNOTE	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	105.4369	02/25/2019	106.0585	Sale	37,188	37,188			0002	2,000
FVH9	1,350	153,618,653	MAR 2019 5-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	113.7903	02/25/2019	114.6640	Sale	1,172,752	1,172,752			0002	1,000
FVM9	1,400	160,793,283	JUN 2019 5-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	114.8484	05/28/2019	116.2187	Sale	1,907,809	1,907,809			0002	1,000
FVU9	1,200	139,729,784	SEP 2019 5-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	116.4374	08/26/2019	119.4531	Sale	3,296,004	3,296,004			0002	1,000
FVZ9	1,300	155,809,183	DEC 2019 5-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.8491	11/21/2019	118.8828	Sale	(1,266,418)	(1,266,418)			0002	1,000
FVH0			MAR 2020 5-YR TNOTE FUTURES	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2109	12/31/2019	118.6093	Sale	(5,982)	(5,982)			0002	1,000
UXYM9	300	39,696,062	US 10YR NOTE FUTURES JUN 2019	REPLICATION	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	03/22/2019	132.3148	05/28/2019	132.2598	Sale	(19,103)	(19,103)			0002	1,000
UXYU9	65	8,739,022	US 10YR NOTE FUTURES SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	134.4375	07/24/2019	137.5781	Sale	203,344	203,344			0002	1,000
UXYZ9	200	27,931,132	US 10YR NOTE FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/07/2019	139.6503	11/21/2019	141.0937	Sale	286,891	286,891			0002	1,000
UXYH0	170	24,274,560	US 10YR NOTE FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	142.7858	12/31/2019	141.4770	Sale	(224,019)	(224,019)			0002	1,000
TYH9	470	57,048,757	US 10YR NOTE FUTURES MAR 2019	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	121.3803	02/14/2019	121.9065	Sale	245,806	245,806			0002	1,000
USH9	30	4,175,156	US LONG BOND FUTURES MAR 2019	REPLICATION	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	139.1718	01/14/2019	145.8437	Sale	200,058	200,058			0002	1,000
USU9	50	7,723,987	US LONG BOND FUTURES SEP 2019	REPLICATION	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	06/14/2019	154.4687	08/26/2019	165.5312	Sale	552,387	552,387			0002	1,000
USZ9	50	8,238,119	US LONG BOND FUTURES DEC 2019	REPLICATION	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	164.7500	11/21/2019	160.3125	Sale	(222,682)	(222,682)			0002	1,000
USH0			US LONG BOND FUTURES MAR 2020	REPLICATION	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	159.5231	12/31/2019	155.9062	Sale	(426)	(426)			0002	1,000
1539999999. Subtotal - Long Futures - Hedging Other														11,143,068	11,143,068			XXX	XXX
1579999999. Subtotal - Long Futures														49,570,006	11,143,068	38,426,938		XXX	XXX
FVH9	438	49,423,457	MAR 2019 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/26/2018	112.8392	02/26/2019	114.5781	Sale	(763,411)	(763,411)			0001	1,000
FVM9	624	71,608,955	JUN 2019 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	114.7618	04/29/2019	115.4941	Sale	(461,728)	(461,728)			0001	1,000
FVU9	36	4,238,039	SEP 2019 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	06/14/2019	117.7265	08/26/2019	119.4531	Sale	(62,409)	(62,409)			0001	1,000
FVZ9	170	20,360,151	DEC 2019 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	119.7696	11/21/2019	118.9058	Sale	145,521	145,521			0001	1,000
FVH0			MAR 2020 CBT 5-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	119.2110	12/31/2019	118.6093	Sale	(676)	(676)			0001	1,000
TYZ9	161	21,114,238	DEC 2019 US 7YR T-NOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	10/02/2019	131.1481	11/21/2019	129.7969	Sale	216,335	216,335			0001	1,000
TYH0			MAR 2020 US 7YR T-NOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/31/2020	CBT LCZ7XYGSLJUHFXXNXD88	11/21/2019	129.8594	12/31/2019	128.4218	Sale	(909)	(909)			0001	1,000
USH9	36	5,014,201	US TREASURY BOND - CBT	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	139.2839	02/25/2019	146.4774	Sale	(259,121)	(259,121)			0001	1,000
USM9	34	4,956,563	US TREASURY BOND - CBT	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	145.7812	05/28/2019	150.5551	Sale	(162,592)	(162,592)			0001	1,000

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
USU9	28	4,209,000	US TREASURY BOND - CBT	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	150.3281	08/26/2019	164.8526	Sale	(406,977)	(406,977)			0001	1,000
USZ9	20	3,294,925	US TREASURY BOND - CBT	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	164.7500	10/01/2019	162.4687	Sale	45,485	45,485			0001	1,000
UXYH9	33	4,305,268	MAR 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/04/2019	130.4659	02/25/2019	130.3593	Sale	3,284	3,284			0001	1,000
UXYM9	33	4,294,119	JUN 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	130.1285	02/25/2019	132.3906	Sale	(74,879)	(74,879)			0001	1,000
WNH9	5	780,477	MAR 2019 US ULTRA BOND	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	156.1015	02/25/2019	160.6562	Sale	(22,823)	(22,823)			0001	1,000
WNM9	12	1,964,138	JUN 2019 US ULTRA BOND	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	163.6816	05/28/2019	168.8125	Sale	(61,655)	(61,655)			0001	1,000
WNJ9	8	1,363,286	SEP 2019 US ULTRA BOND	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	170.4145	08/26/2019	194.8125	Sale	(195,244)	(195,244)			0001	1,000
WNZ9	8	1,566,532	DEC 2019 US ULTRA BOND	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	195.8203	10/01/2019	192.8125	Sale	29,256	29,256			0001	1,000
TYM9	35	4,286,535	JUN 2019 US 10YR T-NOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	122.4765	03/22/2019	124.0468	Sale	(55,220)	(55,220)			0001	1,000
TYH9	43	5,135,712	MAR 2019 US 10YR T-NOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/28/2018	119.4351	02/25/2019	122.2249	Sale	(120,118)	(120,118)			0001	1,000
TYH9	331	39,386,327	MAR 2019 US 10YR T-NOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	11/27/2018	118.9921	02/14/2019	122.2656	Sale	(1,084,676)	(1,084,676)			0001	1,000
UXYH9	240	31,319,234	MAR 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	03/29/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/14/2019	130.5000	02/25/2019	130.3593	Sale	32,081	32,081			0001	1,000
UXYM9	245	31,884,628	JUN 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	02/25/2019	130.1450	05/28/2019	132.8239	Sale	(658,068)	(658,068)			0001	1,000
UXYU9	75	10,082,427	SEP 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	134.4377	08/26/2019	143.3750	Sale	(670,965)	(670,965)			0001	1,000
UXYZ9	45	6,491,673	DEC 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD84	08/26/2019	144.2656	11/07/2019	142.0437	Sale	99,558	99,558			0001	1,000
UXYM9	55	7,327,712	JUN 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/15/2019	133.2343	05/28/2019	133.4105	Sale	(10,064)	(10,064)			0001	1,000
UXYU9	60	8,198,623	SEP 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD88	05/28/2019	136.6472	08/26/2019	143.6250	Sale	(419,103)	(419,103)			0001	1,000
UXYZ9	60	8,655,712	DEC 2019 CBT 10-YR TNOTE	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD88	08/26/2019	144.2656	10/01/2019	142.7031	Sale	93,329	93,329			0001	1,000
WNM9	25	4,179,606	US ULTRA BOND FUTURES JUN 2019	FUNDING AGREEMENT HEDGE	SCH D2	Interest Rate	06/28/2019	CBT LCZ7XYGSLJUHFXXNXD85	05/16/2019	167.1875	05/28/2019	169.6562	Sale	(61,894)	(61,894)			0001	1,000
WNJ9	25	4,260,270	US ULTRA BOND FUTURES SEP 2019	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	09/30/2019	CBT LCZ7XYGSLJUHFXXNXD86	05/28/2019	170.4145	08/26/2019	194.8125	Sale	(610,137)	(610,137)			0001	1,000
WNZ9	25	4,895,414	US ULTRA BOND FUTURES DEC 2019	FUNDING AGREEMENT HEDGE	SCH D1	Interest Rate	12/31/2019	CBT LCZ7XYGSLJUHFXXNXD86	08/26/2019	195.8203	10/01/2019	192.2500	Sale	89,082	89,082			0001	1,000
1589999999. Subtotal - Short Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(5,408,739)	(5,408,739)			XXX	XXX
ESH9	83	10,224,899	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	03/15/2019	ICE T330E4AS4QXXS2TT7X50	01/03/2019	2,463.8900	03/07/2019	2,735.4100	Sale	(1,127,338)	(1,127,338)			0001	50
ESM9	26	3,609,611	S & P E-MINI FUTURES	HEDGING COMMON STOCK HOLDINGS	SCH D 2-2	Equity/Index	06/21/2019	ICE T330E4AS4QXXS2TT7X50	03/07/2019	2,776.7000	04/23/2019	2,869.5700	Sale	(120,906)	(120,906)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(1,248,245)	(1,248,245)			XXX	XXX
1649999999. Subtotal - Short Futures														(6,656,984)	(6,656,984)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														33,018,199	(5,408,739)	38,426,938		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														9,894,823	9,894,823			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														42,913,022	4,486,084	38,426,938		XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	HEDGE EQUITY MARKET RISK
0002	HEDGE INTEREST RATE RISK

(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
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	12,433,618		12,433,618	12,433,618		12,433,618	11,204,100	11,204,100
BANK OF AMERICA CU00019DJT3UXIJIZJI4IWX0 774	Y	Y	11,760,000	19,322,330	(9,656,981)		5,740,487	(10,847,271)		6,869,954	6,869,953
Barclays G5GSEF7VJP5I70UK5573	Y	Y	16,530,000	4,350,389	(5,752,894)		12,240,405	(1,274,720)		8,592,000	7,189,497
GOLDMAN SACHS LCZ7XYGSLJHFXXNDX90	Y	Y	1,750,000	1,858,093	(807,478)		1,776,906		26,906	117,905	117,905
JPMorgan Chase Bank 7H6GLXDRUG0FU57RNE97	Y	Y	8,880,000	4,869,209	(5,667,100)		8,172,897	(2,937,217)		4,805,595	4,007,703
0299999999. Total NAIC 1 Designation			38,920,000	30,400,021	(21,884,453)		27,930,695	(15,059,208)	26,906	20,385,454	18,185,058
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			38,920,000	42,833,639	(21,884,453)	12,433,618	40,364,313	(15,059,208)	12,460,524	31,589,554	29,389,158
1. Offset per SSAP No. 64				12,433,618							
2. Net after right of offset per SSAP No. 64				30,400,021	(21,884,453)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
GOLDMAN SACHS & CO FOR8UP27PHTHYVLBNG30	Treasury	912828-C5-7	US TREASURY	1,410,664	1,400,000	1,399,593	03/31/2021	I
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Treasury	912828-C5-7	US TREASURY	11,083,789	11,000,000	10,996,801	03/31/2021	I
0199999999 - Total				12,494,453	12,400,000	12,396,394	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999999 - Total						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)
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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 $ .....
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 CUSIP Identification	2 Description	3 Code	4 NAIC Designation and Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase	New York, NY		1.170	218,709		(33,123,689)	XXX
Bank of America	New York, NY					(116,120,826)	XXX
PNC	Pittsburgh, PA					49,626,222	XXX
Wells Fargo	San Francisco, CA					1,215,568	XXX
Bank of NY Mellon	Pittsburgh, PA					(1,070,035)	XXX
Cash other						377,259	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	218,709		(99,095,501)	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	218,709		(99,095,501)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	218,709		(99,095,501)	XXX

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

1. January	(84,416,887)	4. April	(18,432,169)	7. July	(72,759,328)	10. October	(59,441,246)
2. February	(87,827,555)	5. May	(67,957,287)	8. August	(134,978,127)	11. November	(7,694,835)
3. March	(161,829,723)	6. June	(33,512,054)	9. September	(57,252,174)	12. December	(99,095,501)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL T-BILL		12/19/2019	1.490	01/02/2020	27,498,764		15,446
	TREASURY BILL T-BILL		12/27/2019	1.412	01/09/2020	86,470,566		58,221
	TREASURY BILL T-BILL		12/30/2019	1.431	01/07/2020	49,986,374		2,271
	TREASURY BILL T-BILL		12/30/2019	1.447	01/14/2020	286,238,094		129,127
	TREASURY BILL T-BILL		12/30/2019	1.490	01/21/2020	61,946,283		6,311
	US GOVERNMENT TREAS BILL NOTES		12/05/2019	1.250	01/31/2020	99,972,301	523,098	(411,700)
	US GOVERNMENT TREAS BILL NOTES		12/31/2019	1.375	03/31/2020	11,746,823	41,053	(40,576)
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						623,859,205	564,151	(240,900)
0599999. Total - U.S. Government Bonds						623,859,205	564,151	(240,900)
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FHLB DISC CORP AGENCY DEBENTURES		12/31/2019	1.000	01/02/2020	95,496,035		48,708
	FNMA DISCOUNT AGENCY DEBENTURES		12/31/2019	1.050	01/02/2020	119,246,522		3,478
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						214,742,557		52,186
3199999. Total - U.S. Special Revenues Bonds						214,742,557		52,186
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						838,601,762	564,151	(188,714)
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						838,601,762	564,151	(188,714)
8899999 - Total Cash Equivalents						838,601,762	564,151	(188,714)

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	COM OF INS., LITTLE ROCK, AR RSD INS CODE 23-63-206(a)(1)(A)			752,362	750,433
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	COM OF INS, ATLANTA, GA RSD INS CODE 33-3-8, 33-3-9			50,092	50,992
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	MA DEPT OF INS, STATE STREET BANK, RSD I CODE MGL CH 175SEC 185			110,202	112,182
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	SUPER OF INS, ALBUQUERQUE NM RSD INS CODE 59A-5-18, 59A-5-19			208,675	209,689
33. New York NY	B	SUPER OF INS, NEW YORK, NY RSD INS CODE 4206			2,301,178	2,346,459
34. North Carolina NC	B	NC DEPT OF INS, WHITEVILLE, NC INS CODE 58-5-50, RSD INS CODE 58-5-50			399,912	397,592
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC	B	RSD INS DODE 38-9-80,38-9-90			150,423	150,147
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
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			3,972,844	4,017,494
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				