

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2018 OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

Odd 0435 Odd NAIC Company Code 93432 Employer's ID Number

NAIC	Group Code 0435	0435	NAIC Company Code	93432 Employer's ID	Number <u>06-1041383</u>
Organized under the Laws of	(Current) Cor	(Prior) nnecticut	, Sta	ate of Domicile or Port of Ent	уСТ
Country of Domicile			United States of	America	
Incorporated/Organized	04/25/198	0		Commenced Business	05/12/1981
Statutory Home Office	100 Bright Mead	low Boulev	vard , _		Enfield, CT, US 06082
	(Street and	Number)	_	(City or	Γown, State, Country and Zip Code)
Main Administrative Office			1295 State S		
	Springfield, MA, US 01111		(Street and Nu	imber)	413-788-8411
(City o	r Town, State, Country and Zi			(Are	ea Code) (Telephone Number)
Mail Address	1295 State Str	eet			Springfield, MA, US 01111
	(Street and Number or)		Fown, State, Country and Zip Code)
Primary Location of Books an	d Records		1295 State \$	Street	
•	0 ' "		(Street and Nu	imber)	440 700 0444
(City o	Springfield, MA, US 01111 r Town, State, Country and Zi	p Code)	,	(Are	413-788-8411 ea Code) (Telephone Number)
Internet Website Address		,		,	,, ,
internet Website Address			www.massmut	Jai.com	
Statutory Statement Contact		Yiji S. Sta (Name)		,	617-695-4651 (Area Code) (Telephone Number)
	ystarr02@massmutual.com	,	' 		413-226-4086
	(E-mail Address)				(FAX Number)
D			OFFICE	RS	
President and Chief Executive Officer	Roger Willi	am Cranda	all	Treasurer	Todd Garett Picken
Secretary	Pia Denis	e Flanagar	n	Appointed Actuary	Douglas Wright Taylor
			OTHER	1	
	Executive Vice President and nncial Officer	Mic	hael Robert Fanning, Ex	ecutive Vice President	Melvin Timothy Corbett, Executive Vice President
			DIRECTORS OR	TRUSTEES	
	randall - Chairman mes O'Connor		Michael Robert	Fanning	Elizabeth Ward Chicares
WICHAEL GAI	nes o donno				_
State of	Massachusetts				
County of	Hampden		SS:		
all of the herein described as statement, together with relat condition and affairs of the sa in accordance with the NAIC rules or regulations require respectively. Furthermore, the	seets were the absolute proped exhibits, schedules and exid reporting entity as of the re Annual Statement Instruction differences in reporting not le scope of this attestation by	erty of the planations porting pe is and Accordated to the description.	said reporting entity, fro therein contained, anne priod stated above, and o counting Practices and P o accounting practices ribed officers also includ	the and clear from any liens ked or referred to, is a full and its income and deductions to rocedures manual except to and procedures, according the related corresponding the related corresponding	rting entity, and that on the reporting period stated above, or claims thereon, except as herein stated, and that this d true statement of all the assets and liabilities and of the herefrom for the period ended, and have been completed the extent that: (1) state law may differ; or, (2) that state to the best of their information, knowledge and belief, electronic filing with the NAIC, when required, that is an per requested by various regulators in lieu of or in addition
Roger William (President and Chief Ex			Pia Denise Fla Secretar	-	Todd Garett Picken Treasurer
Subscribed and sworn to before day of				a. Is this an original filing' b. If no, 1. State the amendme 2. Date filed	nt number

ASSETS

		OLIO	Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
1.	Bonds (Schedule D)	4,068,296,877		4,068,296,877	4,122,319,659
2.	Stocks (Schedule D):				
	2.1 Preferred stocks			26,431,077	
_	2.2 Common stocks	323,415,457		323,415,457	317,923,074
	Mortgage loans on real estate (Schedule B):	001 070 054		001 070 054	007 400 060
	3.1 First liens			921,272,354	
4.	3.2 Other than first liens				
	4.1 Properties occupied by the company (less \$				
	encumbrances)				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$69,979,806 , Schedule E - Part 1), cash equivalents				
	(\$258,600,632 , Schedule E - Part 2) and short-term				
	investments (\$62,424,277 , Schedule DA)				304,328,282
	Contract loans (including \$ premium notes)				148,004,355
	Derivatives (Schedule DB)				396, 157, 119
	Other invested assets (Schedule BA)				
	Receivables for securities			· · ·	
	Securities lending reinvested collateral assets (Schedule DL)				
	Subtotals, cash and invested assets (Lines 1 to 11)			6 594 224 759	6 657 191 335
	Title plants less \$ charged off (for Title insurers				
	only)				
	Investment income due and accrued				
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	528,095	367	527,728	80,804
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	(36,787,510)		(36,787,510)	(28,604,680)
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			18,498,916	16,334,540
	16.2 Funds held by or deposited with reinsured companies			8,486,324	6 227 415
	Amounts receivable relating to uninsured plans				0,227,413
	Current federal and foreign income tax recoverable and interest thereon			11,243,030	
	Net deferred tax asset			23,744,121	25,679,840
	Guaranty funds receivable or on deposit				946,678
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
	Net adjustment in assets and liabilities due to foreign exchange rates				
	Receivables from parent, subsidiaries and affiliates			268,402	
	Health care (\$) and other amounts receivable				
	Aggregate write-ins for other than invested assets	3,497,854	3,707,817	(209,963)	739,020
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6.794.547.095	78.848.199	6.715.698.896	6.779.429.362
27.	From Separate Accounts, Segregated Accounts and Protected Cell	, , , , , , , , , , , , , , , , , , , ,	, , ,	, , , , ,	, , , ,
	Accounts	1,596,971,717		1,596,971,717	
28.	Total (Lines 26 and 27)	8,391,518,812	78,848,199	8,312,670,613	8,657,284,084
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198. 1199.	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) Disallowed IMR	3 704 873	3 704 873		
	Miscellaneous other assets				
2503.	missorialisado etilor assers			(200,000)	
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,497,854		(209,963)	
	,	-,,	.,,	,===,=30/	, , , , , , , , , , , , , , , ,

LIABILITIES, SURPLUS AND OTHER FUNDS

Agropping reserve for the contracts			1	2
2. Approprie reserve to auction and health commons (including \$ Modes Reserve). \$10,244,255 \$10,75,355 \$1,104,054 \$1,104	1.	Aggregate reserve for life contracts \$3,976,890,479 (Exh. 5, Line 9999999) less \$	Current Year	Prior Year
3. Lichibity for decopath-year contracts (Politicity Turn 41, Oct 11 (Including 5 Modes Received 91, 244, 266 B) 37, 758, 753 4. Accident and releasing (Politicity 5 Modes) (Pol	2	included in Line 6.3 (including \$ Modco Reserve) Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	3,976,890,479	4,000,636,650
4.1 In (Enchante R, Part 1, Iman 4.4 Co.1 1 loses aren Color 5, 10 and 11). 5. Policytothers' devisions S Part 1, Iman 4.4 co.1 1 loses aren colores 6 due and unpaid (Enhant 4. 5. Policytothers' devisions S Part 1, Iman 4.4 co. 1 for 10 loses 1 l	3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	90,264,206	83,075,326
4.2 Acoders and health (Chitchis E. Pert 1, Line 4.4, aum of Cote 9.1 Band 11) Professor browless 5 and coursons 5 4. Provision for policyhedden dividends and susprose paysible in following celeratry year - estimated amounts: 6. Dividends programmed (including 6 Motors) 6. Dividends programmed (including 6 Motors) 6. Dividends for only an approximatel (including 6 Motors) 6. Dividends programmed (including 6 Motors) 6. Premiums and annulty considerations for tille and acoders and health annulty considerations (including 6 Motors) 6. Carrioral labelities are including 8 accident and health annulty control of the second of t	4.		17.795.753	13.448.404
Line 10) Provision for policyhodder dividends and coupons polyable in following calendary year - estimated amounts: 2 Divisionals not yet approximate (including 5 Motos) 2 Divisionals not yet approximate (including 5 Motos) 3 Canona and milliar benefits (including 5 Motos) 3 Canona and milliar benefits (including 5 Motos) 4 Perturbation and milliar benefits (including 5 Motos) 5 Coupons and milliar benefits (including 6 Motos) 8 Perturbation and milliar benefits (including 6 Motos) 9 Perturbation (including 6 Motos) 9 Pe		4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
6. Provision for profupe-folder disclared and course populate in following perioder of pages from from pages from from pages from from the page of the	5.			
6.2 Dicksords not yet apportioned (including \$ 100 bitsor) 6.1 Dicksords and similar bereifs (including \$ 100 bitsor) 7. Preforum and amounty consideration for this publisher set involved and advanced less \$ 3 condent and health contracts accessed in advanced less \$ 3 condent and health contracts and amounty contracts for this publisher in the publisher including \$ 2 contract including \$ 3 condent and health premiums (Emitted) \$ 3,100 \$ 5,100 \$ 2.00 \$ 2	6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
Announce provision by their ordering deliverance places not included in Line 2 Amount provisionship has be developed deliverance and health concernment and the second in substance less ground to the second of th		6.1 Dividends apportioned for payment (including \$ Modco) 6.2 Dividends not yet apportioned (including \$ Modco)		
6. Premiums and annully considerations for the and societies and health contracts received in solutions (E-hibit 1, 3,12) 8. Turn and finestic including 5 accident and health premiums (E-hibit 1, 3,12) 9. Turn and the societies and 14) 9. Provision for apportion or approximation (minds) 19. Provision for apportion or retire affect contracts 19. Provision for apportion or retire affect contracts 19. Provision for apportion or retire affect contracts 19. Provision for apportion or retire affect contract the second of the se		6.3 Coupons and similar benefits (including \$ Modco)		
\$ discount, including \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, parm of lines A and 14). 9. Contract liabilities not included withorhers. 9. Provision for experience rating refunds of which \$ is for medical loss adio reckate part the Public Health separetece rating refunds of which \$ is for medical loss adio reckate part the Public Health separetece rating refunds of which \$ is for medical loss adio reckate part the Public Health Service AC 19.3 Other encounts pulpable on neintraurous, including \$ assumed and \$ 172, [14] 172, 104 2.14, 105 9. A Interest medicance receiver (MRT, Line 6) 2.14, 105 9. A Interest medicance and suppose deposed type contract thres \$ accident and health \$ 5,712,78 9. An interest medicance and suppose adiops type contract thres \$ accident and health \$ 5,712,78 1. Commissions to agents cau or accurate file of highlights and annually contracts \$ accident and health \$ 5,712,78 1. Translates to Separate Accountate device in carcular file of highlights and annually contracts \$ accident and health \$ 5,712,78 1. Translates to Separate Accountate of accident file of highlights and accident and health \$ 5,712,78 1. Translates to Separate Accountate device on accident file of highlights and accident and health \$ 5,712,78 1. Translates to Separate Accountate of accident file of highlights and accident and health \$ 5,712,78 1. Translates to Separate Accountate device accident device accident gains (bessels) \$ 1,702,819 1. Translates to Separate Accountate device accident device accident gains (bessels) \$ 1,702,819 1. Translates to Separate Accountate accident gains (bessels) \$ 1,702,819 1. Translates to Separate Accountate accident accident gains (bessels) \$ 1,702,819 1. Translates to Separate Accountate for accident file of high separate accident gains (bessels) \$ 1,702,819 1. Translates to Separate Accountate series income tasks (Exhibit 3 Line 9 Col. 5) \$ 1,703,819 1. Translates to Separate Accountate accident accident gains (bessels) \$ 1,702,819 1. Translates				
9. Contract liabilities not included elsewhere: 9. 1 Summord values on cancellor or which is in for medical loss ratio rebuts por the Public Health Service Act. 9. Softer amounts payable on reinsurance, including \$ assumed and \$ 172,104		\$discount; including \$accident and health premiums (Exhibit 1,		
9 Surrender values on canceled contracts 9.0 Provision for experience rating refunds, including the liability of \$ 9.0 Provision for experience rating refunds of which \$ 10 Service Act. 172, 104 214, 015 20did	a		3, 129	6, 122
superineror rating refunds of which \$ is for medical loss ratio rebatls per the Public Health Service Act Service		9.1 Surrender values on canceled contracts		
Service Act				
Code		Service Act		
S. 4. Interest maintenance reserve (IMR). Line 6)		9.3 Other amounts payable on reinsurance, including \$ assumed and \$172,104	170 104	014 015
\$ and deposit-type contract tunds \$ 9 1.022.216 1. Commissions and expense allowance pagable or incrinarance assumed 1. General expenses during or accrued (Exhibit 2, Line 12 Col. 6) 1. Transfers to Separate Accounts due or accrued (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate Accounts due or accrued (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate Accounts due or accrued (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate Accounts (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate Accounts (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate (Probuding \$ (4,447,331) 1. Transfers to Separate (Probuding \$ (4,444,331) accrued for expense (4,447,337) 1. Transfers to Separate (Probuding \$ (4,447,331) 1. Transfers to Separate (Probuding \$ (4,447,431) 1. Transfers		9.4 Interest maintenance reserve (IMR, Line 6)	172, 104	56,712,748
1.1. Commissions and expense allowances payable on reinsurance assumed 99 1,028,216	10.			
12 General expenses due or accrued (Emithi 2 Line 12, Col. 6) 99 1,085,266	11.			
allowances recognized in reserves, net of reinsured allowances)		General expenses due or accrued (Exhibit 2, Line 12, Col. 6)	99	1,028,216
1. Taxes, licenses and fees due or accrued, excluding federal income taxes (schibls 3, Line 9, Cot. 5) 1,059, 146 1,239, 518 15. Current federal and freigin income taxes, including \$ on realized capital gains (losses) 8,499, 783 15. Net deferred tax liability 8,499, 783 15. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 16. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 17. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company as agent or hustee 547, 406 (482, 165) 18. Amounts withheld or relatined by company and interest thereon \$ 547, 406 (482, 165) 18. Authority of the company and interest thereon \$ 100, 849, 117 96, 331, 973 18. Authority of the company and interest thereon \$ 100, 849, 117 96, 331, 973 18. Authority of the company and affiliates 52, 695, 547 35, 97, 141 18. Authority of the control of the cont	13.	I ransfers to Separate Accounts due or accrued (net) (including \$(4,444,931) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(4 447 597)	(5 805 549)
15.2 Net deferred tax liability		Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 5)	1,058,146	1,329,518
16. Unearmed investment income	15.1 15.2	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		8,498,793
18. Amounts held for agents' account, including \$ agents' credit balances 35,113,832 48,496,383 20. Net adjustment in assets and liabilities due to foreign exchange rates 1. Liability for benefits for employees and agents if not included above 2. Borrowed money \$ and interest thereon \$ 2. Dividends to stockholders declared and unpaid 2. Septimization of the control of the		Unearned investment income		
		Amounts withheld or retained by company as agent or trustee	547,406	(462, 165)
Lability for benefits for employees and agents if not included above		Remittances and items not allocated	35,113,832	48,496,393
Borrowed money \$ and interest thereon \$		Net adjustment in assets and liabilities due to foreign exchange rates		
Dividents to stockholders declared and unpaid		Borrowed money \$ and interest thereon \$		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7). 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers. 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers. 24.04 Devapable to parent, subsidiaries and affiliates. 24.05 Drafts outstanding. 24.06 Drafts outstanding. 24.06 Drafts outstanding. 24.07 Funds held under coinsurance. 24.09 Payable for securities. 24.09 Payable for securities. 24.10 Payable for securities funding. 24.10 Payable for securities funding. 24.11 Payable for securities funding. 24.11 Payable for securities funding. 24.12 Funds held under coinsurance. 25. Aggregate writeries for liabilities. 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25). 27. From Separate Accounts Statement. 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25). 29. Total liabilities (Lines 26 and 27). 29. Total coinsurance. 29. Total liabilities (Lines 26 and 27). 29. Total solutions (Statement). 29. Total liabilities (Lines 26 and 27). 29. Total solutions (Statement). 29. Total so		Dividends to stockholders declared and unpaid		
24.02 Reinsurance in unauthorized and certified (\$) companies	24.		100.849.117	96.331.973
24.04 Payable to parent, subsidiaries and affiliates		24.02 Reinsurance in unauthorized and certified (\$) companies	L	1,005,500
24.05 Drafts outstanding. 24.07 Funds held under uninsured plans. 24.07 Funds held under coinsurance. 24.08 Payable for securities. 24.09 Payable for securities. 24.10 Payable for securities iending. 24.10 Payable for securities iending. 24.10 Payable for securities lending. 24.10 Payable for securities lending. 24.10 Payable for securities lending. 24.10 Payable for securities iending. 24.10 Payable for securities lending. 25.00 Payable for securities lending. 26.07 Payable for securities lending. 27.07 Payable for securities lending. 28.07 Payable for securities lending. 29.09 Payable for securities lending. 29.09 Payable for securities lending. 20.09 Payable for secu				
24.07 Funds held under coinsurance 24.08 Payable for securities 24.09 Payable for securities 24.10 Payable for securities 24.10 Payable for securities 24.10 Loghtal notes \$ and interest thereon \$ 24.10 Loghtal notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) . 5.078, 381, 357 5.206, 289, 472 27. From Separate Accounts Statement . 1,596, 971, 716 1,877, 854, 722 28. Total liabilities (Lines 26 and 27) . 6,573, 333, 074 7,084, 124, 194 29. Common capital stock . 2,500,000 30. Preferred capital stock . 2,500,000 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes . 3 32. Surplus notes . 3 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) . 450, 276, 208 . 450, 276, 208 34. Aggregate write-ins for special surplus funds . 3 35. Unassigned funds (surplus)		24.05 Drafts outstanding	<u> </u>	
24.08 Derivatives 383,689,710 464,558,468 24.10 Payable for securities 1,4,989,971 24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 400,787,455 402,097,919 25. Aggregate write-ins for liabilities excluding Separate Accounts business (Lines 1 to 25) 5,078,381,357 5,206,589,472 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 5,078,381,357 7,506,598,972 27. From Separate Accounts Statement 1,1,599,971,716 1,877,854,722 28. Total liabilities (Lines 26 and 27) 6,673,353,074 7,084,124,194 29. Common capital stock 2,500,000 2,500,000 30. Preferred capital stock 2,500,000 2,500,000 31. Aggregate write-ins for other than special surplus funds 32. Surplus notes 33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1) 450,276,208 450				
24.10 Payable for securities lending		24.08 Derivatives	383,689,710	464,558,468
24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities \$ 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) \$ 27. From Separate Accounts Statement \$ 28. Total liabilities (Lines 26 and 27) \$ 28. Total liabilities (Lines 26 and 27) \$ 29. Total liabilities (Lines 26 and 27) \$ 29. Common capital stock \$ 20. 500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 2,500,000 \$ 31. Aggregate write-ins for other than special surplus funds \$ 32. Surplus notes \$ 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 \$ 34. Aggregate write-ins for special surplus funds \$ 35. Less treasury stock, at cost: \$ 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 37. Surplus (Total Lines 31-32-433-34-455-36) (including \$ 38. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) \$ 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) \$ 30. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) \$ 31. Repurchase agreements \$ 32. 4,404,238 \$ 32. 821,861,946 \$ 32. 98. 576,620 \$ 37. 311,647 \$ 39. 376,620		24.09 Payable for securities	14,998,971	
Total liabilities excluding Separate Accounts business (Lines 1 to 25) 5,078,381,357 5,206,269,472 7. From Separate Accounts Statement 1,596,971,716 1,877,854,722 7. Total liabilities (Lines 26 and 27) 6,675,383,074 7,084, 124, 194 29. Common capital stock 2,500,000 2,5		24.11 Capital notes \$ and interest thereon \$		
27. From Separate Accounts Statement 1,596,971,716 1,877,854,722 28. Total liabilities (Lines 26 and 27) 6,675,353,074 7,084,124,194 29. Common capital stock 2,500,000 2,500,000 30. Preferred capital stock 2,500,000 2,500,000 31. Aggregate write-ins for other than special surplus funds 450,276,208 450,276,208 32. Surplus notes 450,276,208 450,276,208 34. Aggregate write-ins for special surplus funds 1,184,541,331 1,120,383,682 36. Less treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 3) 36.2 shares preferred (value included in Line 30 \$) 1,184,541,331 1,120,383,682 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 1,634,817,539 1,570,659,890 38. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 6,312,670,613 8,657,284,084 2501. DETAILS OF WRITE-INS 8 234,404,238 232,861,946 2502. Der ivat ive accrued interest 98,576,620 97,311,647 <t< td=""><td></td><td>00 0</td><td></td><td></td></t<>		00 0		
Total liabilities (Lines 26 and 27). 7,084, 124, 194 Common capital stock 2,500,000 2,			1,596,971,716	1,877,854,722
30. Preferred capital stock		Total liabilities (Lines 26 and 27)	6,675,353,074	7,084,124,194
Aggregate write-ins for other than special surplus funds Surplus notes Surplus notes Surplus notes Aggregate write-ins for special surplus funds Aggregate write-ins for special surplus funds Unassigned funds (surplus) 1,184,541,331 1,120,383,682 Unassigned funds (surplus) 1,184,541,331 1,120,383,682 Unassigned funds (surplus) 36.1 shares common (value included in Line 29 \$ 36.1 shares preferred (value included in Line 30 \$) 36.2 shares preferred (value included in Line 30 \$) 36.2 shares preferred (value included in Line 30 \$) 37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 1,634,817,539 1,570,659,890 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 1,637,317,539 1,573,159,890 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 8,312,670,613 8,657,284,084 Derivative accrued interest 234,404,238 232,861,946 2502. Derivative accrued interest 234,404,238 232,861,946 2598, Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 3,475,		Preferred capital stock Preferred capital stock	2,500,000	2,500,000
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)		Aggregate write-ins for other than special surplus funds	L	
34. Aggregate write-ins for special surplus funds 35. Unassigned funds (surplus) 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 \$ 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 39. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 30. Expression of Lines 28 and 38 (Page 2, Line 28, Col. 3) 31. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 32. DeTAILS OF WRITE-INS 33. Derivative accrued interest 34. 404, 238 35. Derivative collateral 36. Less accrued interest 37. Aggregate write-ins for Line 25 from overflow page 38. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 39. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 39. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 39. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 39. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		Surplus notes	450.276.208	450.276.208
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) 1,634,817,539 1,570,659,890 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 1,637,317,539 1,573,159,890 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 8,312,670,613 8,657,284,084 DETAILS OF WRITE-INS 2501. Repur chase agreements 244,404,238 232,861,946 2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 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)	34.	Aggregate write-ins for special surplus funds		
36.1 shares common (value included in Line 29 \$) , 36.2 shares preferred (value included in Line 30 \$)		Unassigned funds (surplus)	1, 184,541,331	1, 120, 383, 682
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 1,634,817,539 1,570,659,890 38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 1,573, 159,890 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 8,312,670,613 8,657,284,084 DETAILS OF WRITE-INS 2501. Repurchase agreements 224,404,238 232,861,946 2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,3765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 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. 3401. 3401. 3401. 3403.	50.	36.1 shares common (value included in Line 29 \$)		
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55) 1,637,317,539 1,573,159,890 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 8,312,670,613 8,657,284,084 DETAILS OF WRITE-INS 2501. Repurchase agreements 234,404,238 232,861,946 2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 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. 3402. 3403.	27			
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 8,312,670,613 8,657,284,084 DETAILS OF WRITE-INS 2501. Repurchase agreements 234,404,238 232,861,946 2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 3101. 3102. 3103. 3104. 3105. 3106. 3107. 3108. 3109.				, , ,
2501. Repurchase agreements 234,404,238 232,861,946 2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 3101. 3102. 3103. <td< td=""><td>39.</td><td></td><td></td><td></td></td<>	39.			
2502. Derivative accrued interest 98,576,620 97,311,647 2503. Derivative collateral 72,041,219 68,449,159 2598. Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 3101. 3102. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 3198. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403.	2501		234 404 238	232 861 946
2598. Summary of remaining write-ins for Line 25 from overflow page 3,765,378 3,475,167 2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3104. 3104. 3104. 3105. 3105. 3106.	2502.	Derivative accrued interest	98,576,620	97,311,647
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 408,787,455 402,097,919 3101. 3102. 3103. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above) 3401. 3402. 3403				
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page				
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page	3101.			
3198. Summary of remaining write-ins for Line 31 from overflow page	3102. 3103.			
3401. 3402. 3403.	3198.	Summary of remaining write-ins for Line 31 from overflow page		
3402				
	3402.			
3498. Summary of remaining write-ins for Line 34 from overflow page				
	3499.		<u> </u>	

SUMMARY OF OPERATIONS

		1	2
<u>. </u>		Current Year	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)	330 683 668	283,429,782
2.	Considerations for supplementary contracts with life contingencies		1,564,711
3.	Net investment income (Exhibit of Net Investment Income, Line 17)		295.776.401
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)		
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)	89.736.253	34.907.488
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
0.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
	Accounts	37,495,020	38,055,414
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income		2,215,448
9.	Total (Lines 1 to 8.3)	758,017,033	667, 173, 641
10.	Death benefits	, ,	, -,
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)		
13.	Disability benefits and benefits under accident and health contracts	562 526	541 625
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	438 495 510	387 539 809
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	5 075 304	
18.	Payments on supplementary contracts with life contingencies	1 301 510	1 109 945
19.	Increase in aggregate reserves for life and accident and health contracts	(32,446,171)	(29,082,651)
20.	Totals (Lines 10 to 19)	617 722 605	
20.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part		010, 116, 016
۷۱.	2, Line 31, Col. 1)	60 290 D26	34 084 530
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23.	General insurance expenses (Exhibit 2, Line 10, Cols. 1, 2, 3 and 4)		
23. 24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)	12 100 100	10 227 842
24. 25.	Insurance taxes, licenses and lees, excluding lederal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3)		
25. 26.	Net transfers to or (from) Separate Accounts net of reinsurance.		
26. 27.	Aggregate write-ins for deductions		(6,353,960)
l l	99 9	. , , ,	556,250,577
28.	Totals (Lines 20 to 27)		110,923,064
29.		93, 130,773	1 10,923,004
30.	Dividends to policyholders	00 400 770	440 000 004
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)		110,923,064
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,752,986	32,332,523
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or	06 077 707	70 500 541
0.4	(losses) (Line 31 minus Line 32)	00,377,787	78,590,541
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of	C7F 74C	(44 504 474)
0.5	\$(408,846) transferred to the IMR)	675,716	(11,534,171)
35.	Net income (Line 33 plus Line 34)	87,053,503	67,056,370
	CAPITAL AND SURPLUS ACCOUNT	. === .== .==	
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)		1,546,673,795
37.	Net income (Line 35)		67,056,370
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$	26, 123, 215	(42,703,169)
39.	Change in net unrealized foreign exchange capital gain (loss)	(24,330,875)	36,645,245
40.	Change in net deferred income tax	(1,962,993)	(51,526,173)
41.	Change in nonadmitted assets	(2,979,259)	42,806,136
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	(8,700,000)	
44.	Change in asset valuation reserve		
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		
49.	Cumulative effect of changes in accounting principles		
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	(7,534,298)	(9,678,934)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	64, 157, 649	26,486,095
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,637,317,539	1,573,159,890
	DETAILS OF WRITE-INS	, , , ,	,,,
08 301	Revenue sharing	2 275 276	2 206 530
	Miscellaneous		
	miscerialieous	· ·	
	Summary of remaining write-ins for Line 8.3 from overflow page		
	T (' 00 004 00 000 00 000 (' 0 0)	2,296,928	2,215,448
	Reinsurance ceded adjustment		
2701.		1 010 000	
2701. 2702.	Miscellaneous charges to operations		
2701. 2702. 2703.	Miscellaneous charges to operations		
2701. 2702. 2703. 2798.	Miscellaneous charges to operations		
2701. 2702. 2703. 2798. 2799.	Miscellaneous charges to operations	(6,522,072)	(6,353,960)
2701. 2702. 2703. 2798. 2799. 5301.	Miscel laneous charges to operations	(6,522,072) (7,534,298)	(6,353,960)
2701. 2702. 2703. 2798. 2799. 5301. 5302.	Miscellaneous charges to operations	(6,522,072) (7,534,298)	(6,353,960) (7,669,084) (2,009,850)
2701. 2702. 2703. 2798. 2799. 5301. 5302. 5303.	Miscellaneous charges to operations	(6,522,072) (7,534,298)	(6,353,960) (7,669,084) (2,009,850)
2701. 2702. 2703. 2798. 2799. 5301. 5302. 5303. 5398.	Miscellaneous charges to operations	(6,522,072) (7,534,298)	(6,353,960) (7,669,084) (2,009,850)

		1	2
		Current Year	Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	339,484,396	292,148,09
2.	Net investment income	294,309,782	289,336,52
3.	Miscellaneous income	130,120,565	61,053,40
4.	Total (Lines 1 through 3)	763,914,743	642,538,02
5.	Benefit and loss related payments	645,347,415	597,589,84
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(135,915,913)	(119,558,2
7.	Commissions, expenses paid and aggregate write-ins for deductions	179, 198, 656	106,946,23
	Dividends paid to policyholders		
9.	Federal and foreign income taxes paid (recovered) net of \$4,745,158 tax on capital gains (losses)	31,434,914	26,812,35
10.	Total (Lines 5 through 9)	720,065,072	611,790,2
	Net cash from operations (Line 4 minus Line 10)		30,747,8
	Oach from boundmants		
12.	Cash from Investments Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	764,131,226	1, 155, 256, 3
	12.2 Stocks		5.609.16
	12.3 Mortgage loans		131,266,63
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds		32,770,6
	12.8 Total investment proceeds (Lines 12.1 to 12.7)		1,384,985,2
	Cost of investments acquired (long-term only):	320,049,000	1,004,303,2
	13.1 Bonds	740,037,314	1, 154, 754, 8
	13.2 Stocks		3,220,4
	13.3 Mortgage loans		96,999,6
	13.4 Real estate		04 000 E
	13.5 Other invested assets		34,888,52
	13.6 Miscellaneous applications		568,2
	13.7 Total investments acquired (Lines 13.1 to 13.6)		1,290,431,80
	Net increase (decrease) in contract loans and premium notes	, ,	4,176,04
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	80,688,511	90,377,44
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	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	3,261,248	1,721,0
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(41, 122, 997)	20,183,0
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(37,861,749)	21,904,1
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	86,676,433	143,029,3
18	Cash, cash equivalents and short-term investments:	00,070,100	110,020,0
	Cash, cash equivalents and short-term investments.	304,328,282	161,298,9
18. 19.	10.1 Reginning of year		, ,
	19.1 Beginning of year	391,004,715	304,328,20
19.	19.2 End of year (Line 18 plus Line 19.1)	391,004,715	304,328,2
19. te: Su			
19. te: Su 0.0001 0.0002	19.2 End of year (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: Bond conversions and refinancing Bank loan rollovers	24,538,265 10,083,261	36,780,44
te: Su 0.0001 0.0002 0.0003	19.2 End of year (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: Bond conversions and refinancing		36,780,4
19. ote: Su 0.0001 0.0002 0.0003 0.0004 0.0005	19.2 End of year (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: Bond conversions and refinancing Bank loan rollovers Stock conversions Net investment income payment in-kind bonds Dividend reinvestment	24,538,265	
19. ote: Su 0.0001 0.0002 0.0003 0.0004 0.0005 0.0006 0.0007	19.2 End of year (Line 18 plus Line 19.1) pplemental disclosures of cash flow information for non-cash transactions: Bond conversions and refinancing Bank loan rollovers Stock conversions Net investment income payment in-kind bonds	24,538,265 10,083,261 13,07,260 749,549 329,480 11,774	304,328,28 36,780,44 220,00 203,83 589,86

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS

			2		Ordinary		^	Gro			Accident and Health		12
		1	2	3	Ordinary 4	5	В	7	<u>up</u> 8	9	10	11	Aggregate of All
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (a)	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business
1	Premiums and annuity considerations for life and accident and health	. ota.	madotha. Eno	Life insurance	marviduai Amaties	Contracts	and marriadal)	(α)	Ailliailes	Group	individual)	Other	Duomicoo
l ''	contracts	330,683,668		60,953,706	269 , 137 , 588			592.374					
2.	Considerations for supplementary contracts with life contingencies	1,391,827				1,391,827		, , , ,					
3.	Net investment income	289,809,577		104,621,864	171.852.949	6,447,003		6,887,761					
4.	Amortization of Interest Maintenance Reserve (IMR)	6,603,760		2,335,136	4,001,608	150,559		116,457					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses				.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								
6.	Commissions and expense allowances on reinsurance ceded	89,736,253		17,315,098	72,421,155								
7.	Reserve adjustments on reinsurance ceded	03,700,200		17,010,000	12,421,100								
7. 8.	Miscellaneous Income:												
0.	8.1 Fees associated with income from investment management,												
	administration and contract guarantees from Separate Accounts	37,495,020		21, 187, 674	16.285.319			22.027					
	8.2 Charges and fees for deposit-type contracts			21, 107, 074	10,200,010								
	8.3 Aggregate write-ins for miscellaneous income	2.296.928		960.134	1.336.737	6		51					
9.	Totals (Lines 1 to 8.3)	758,017,033		207,373,612		7,989,395		7,618,670					
-	Death benefits	96, 123, 759		93.845.388	333,033,330	1,305,383		2.278.371					+
10.		90, 123, /59		93,845,388				2,2/8,3/1					
11.	Matured endowments (excluding guaranteed annual pure endowments)	400,000,047			400,000,047								
12.	Annuity benefits	108,620,247		F00 F00	108,620,247								
13.	Disability benefits and benefits under accident and health contracts	562,526		562,526									
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	438,495,510		37,603,190	400,892,320								
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	5,075,304		854,737	279,471	3,927,631		13,465					
18.	Payments on supplementary contracts with life contingencies	1,301,510				1,301,510							
19.	Increase in aggregate reserves for life and accident and health contracts	(32,446,171)		10, 180, 830	(43, 131, 916)	445,624		59,291					
20.	Totals (Lines 10 to 19)	617,732,685		143,046,671	466,660,122	5,674,765		2,351,127					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	60,290,026		7,433,206	52,853,413			3,407					
22.	Commissions and expense allowances on reinsurance assumed												
23.	General insurance expenses	116,989,200		53,357,332	63,245,944	319,823		66, 101					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	12, 100, 190		7,389,053	4,696,871	8,328		5,938			L L		
25.	Increase in loading on deferred and uncollected premiums	(1, 145, 809)		(1, 171, 159))			25,350					
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(134,557,960)		(9, 155, 123)	(125,403,606)			769					
27.	Aggregate write-ins for deductions	(6,522,072)		(6,586,961)	65.221	(187)		(145)					
28.	Totals (Lines 20 to 27)	664,886,260		194.313.019	462, 117, 965	6,002,729		2,452,547					
29.	Net gain from operations before dividends to policyholders and federal	55.,555,250		15.,5.5,616	.52,,000	0,002,720		2, .02,011					1
23.	income taxes (Line 9 minus Line 28)	93, 130, 773		13.060.593	72.917.391	1.986.666		5, 166, 123					
30.	Dividends to policyholders							,,,					
31.	Net gain from operations after dividends to policyholders and before federal												
01.	income taxes (Line 29 minus Line 30)	93 . 130 . 773		13.060.593	72.917.391	1.986.666		5, 166, 123					
32.	Federal income taxes incurred (excluding tax on capital gains)	6,752,986		(3,924,613)	9,363,062	385.511		929.026					
33	Net gain from operations after dividends to policyholders and federal income	-,, 500		(2,221,010)		222,011		,					1
00.	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	86,377,787		16,985,206	63,554,329	1,601,155		4,237,097					
	DETAILS OF WRITE-INS			1									
08,301	Revenue Sharing	2,275,276		926,413	1,348,806	6		51					
	Miscellaneous	21,652		33,721	(12,069)								
08.303.		, , , , , , , , , , , , , , , , , , , ,			, , ,								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.		2.296.928		960.134	1.336.737	6		51					
2701.	Reinsurance ceded adjustment	(7,534,298)		(7,534,298)	, , .			U1					1
2701. 2702.	Miscellaneous charges to operations	1,012,226		947,337		(187)		(145)					
2702. 2703.	יייים יייים אומי שלייים אומי שלייים אומיים שלייים אומיים א	1,012,220				(107)		(143)					
2703. 2798.	Summary of remaining write-ins for Line 27 from overflow page												
2798. 2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(6.522.072)		(6,586,961)	65.221	(187)		(145)					
1 4/99.	(a) Includes the following amounts for FEGLI/SGLI: Line 1	(6,522,072)		(0,000,961)	00,221	(187)	l	(140)		l			

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE C.M. Life Insurance Company

ANALYSIS OF	INCREASE	IN RESE	RVES DU	IRING THE	YEAR			
	1	2		Ordinary		6	Group	0
			3	4	5 Supplementary	Credit Life (Group and	7	8
	Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	Individual)	Life Insurance	Annuities
Involving Life or Disability Contingencies (Reserves)								
(Net of Reinsurance Ceded)								
Reserve December 31, prior year	4,000,636,650		877,260,782	3,045,817,966	9,173,740		68,384,162	
Tabular net premiums or considerations			56,432,875	268,464,115	1,391,827		583,928	
Present value of disability claims incurred					XXX			
4. Tabular interest	115,380,010		31,013,303	81,204,836	442,002		2,719,869	
Tabular less actual reserve released	(5,075,797)			(4,989,102)	(86,695)			
Increase in reserve on account of change in valuation basis	8,700,000		8,700,000					
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX		xxx	XXX	xxx	xxx	XXX
7. Other increases (net)	11,193,253		17,734,847	(6,559,767)			18,173	
8. Totals (Lines 1 to 7)	4,457,706,861		991,141,807	3,383,938,048	10,920,874		71,706,132	
9. Tabular cost	74,297,994		72,901,583		xxx		1,396,411	
10. Reserves released by death	13,100,354		11,231,860	xxx	xxx		1,868,494	XXX
11. Reserves released by other terminations (net)	435,446,738		34,818,529	400,628,209				
12. Annuity, supplementary contract and disability payments involving life contingencies	109,123,968		562,526	107,259,932	1,301,510			
13. Net transfers to or (from) Separate Accounts	(151, 152, 672)		(24,514,303)	(126,636,143)			(2,226)	
14. Total Deductions (Lines 9 to 13)	480,816,382		95,000,195	381,251,998	1,301,510		3,262,679	
15. Reserve December 31, current year	3,976,890,479		896,141,612	3,002,686,050	9,619,364		68,443,453	

EXHIBIT OF NET INVESTMENT INCOME

		1	2
			Earned During Year
1.	U.S. Government bonds	(a)9,240,417	9,514,770
1.1	Bonds exempt from U.S. tax	· ·	
1.2	Other bonds (unaffiliated)	(a)175,245,741	180,264,119
1.3	Bonds of affiliates	(a)6,287,640	6,392,079
2.1	Preferred stocks (unaffiliated)	(b)1,283,608	1,519,313
2.11	Preferred stocks of affiliates		
2.2	Common stocks (unaffiliated)		317,919
2.21	Common stocks of affiliates	98,082	98,082
3.	Mortgage loans	(c)40,059,152	40,578,972
4.	Real estate		
5	Contract loans	6,787,016	7,033,891
6	Cash, cash equivalents and short-term investments	(e)4,493,977	4,493,977
7	Derivative instruments		
8.	Other invested assets		32,973,272
9.	Aggregate write-ins for investment income		3,225,954
10.	Total gross investment income	304,161,928	307,724,917
11.	Investment expenses		(g)12,668,745
12.	Investment taxes, licenses and fees, excluding federal income taxes		(a)58.677
13.	Interest expense		
14.	Depreciation on real estate and other invested assets		· ·
15.	Aggregate write-ins for deductions from investment income		* * * * * * * * * * * * * * * * * * * *
16.	Total deductions (Lines 11 through 15)		
17.	Net investment income (Line 10 minus Line 16)		289,809,577
	DETAILS OF WRITE-INS		, ,
0901.	Miscellaneous Income	3.225.954	3.225.954
0902.		, , , , , ,	, , , , , , , , , , , , , , , , , , , ,
0903.			
0998.			
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	3,225,954	3.225.954
1501.			
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)		-
1000.	Tatalo (Emilio 1001 tina 1000 plus 1000) (Elite 10, above)		
(a) Inclu	ides \$5,365,453 accrual of discount less \$2,677,184 amortization of premium and less \$780,7	/91 paid for accrued in	terest on purchases.
(b) Inclu	ides \$ accrual of discount less \$ amortization of premium and less \$	paid for accrued di	vidends on purchases.
(c) Inclu	des \$	643 paid for accrued in	terest on purchases.
(d) Inclu	ides \$ for company's occupancy of its own buildings; and excludes \$ interest on er	ncumbrances.	
(e) Inclu			

EXHIBIT OF CAPITAL GAINS (LOSSES)

.. investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to

(f) Includes \$ accrual of discount less \$ amortization of premium.

(h) Includes \$ interest on surplus notes and \$ interest on capital notes.

(i) Includes \$ _____ depreciation on real estate and \$ _____ depreciation on other invested assets.

segregated and Separate Accounts.

		1	2	3	4	5
		·	_	-		-
		5 " 10 " ")	0.1 5 11 1	Total Realized	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Capital Gain (Loss)	Unrealized	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds					
1.1	Bonds exempt from U.S. tax				(404 000)	(07, 400, 074)
1.2	Other bonds (unaffiliated)	3,846,974	(7,230,516)	(3,383,542)	(464,936)	(27, 123, 974)
1.3	Bonds of affiliates		(310,9/8)	(310,9/8)	(900,882)	(857,211)
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)					
2.21	Common stocks of affiliates				13,501,805	
3.	Mortgage loans		(1,091,381)	(1,091,381)		(3,584,527)
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	48	3,348,243	3,348,291		
7.	Derivative instruments	(45,384,300)		(45,384,300)	19,591,407	88,422
8.	Other invested assets	(173,467)	(579, 170)	(752,637)	1,055,507	681,609
9.	Aggregate write-ins for capital gains (losses)		(1,927,127)	(1,927,127)		
10.	Total capital gains (losses)	(40,336,096)	(7,861,948)			
	DETAILS OF WRITE-INS	, , ,	, , , ,	, , ,		, , , ,
0901.	Miscellaneaous capital gain (loss)		(1 927 127)	(1 927 127)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from					
0330.	overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9,					
3000.	above)		(1,927,127)	(1,927,127)		

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ANNUAL STATEMENT FOR THE YEAR 2018 OF THE C.M. Life Insurance Company

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

	EXHIBIT - 1 PART	I - PAEIVII							ND HEALII		13	
		1	2	Ordi		5	Gro	oup _		Accident and Health		11
				3	4 Individual	Credit Life (Group	6	/	8	9	10	Aggregate of All Other Lines of
		Total	Industrial Life	Life Insurance	Individual Annuities	and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Business
	FIRST YEAR (other than single)	I Utai	ilidustilai Lile	Life insurance	Annuilles	and mulvidual)	Life insurance	Annuilles	Group	individual)	Other	Dusiness
1	Uncollected											
	Deferred and accrued											
	Deferred and accrued and uncollected:											
٥.	3.1 Direct											
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded											
	3.4 Net (Line 1 + Line 2)											
4.	Advance											
5.	Line 3.4 - Line 4											
6.	Collected during year:											
	6.1 Direct	5,524,058		2,804,690	2,719,368							
	6.2 Reinsurance assumed											
	6.3 Reinsurance ceded	206,678		206,678								
	6.4 Net	5,317,380		2,598,012	2,719,368							
	Line 5 + Line 6.4	5,317,380		2,598,012	2,719,368							
	Prior year (uncollected + deferred and accrued - advance)											
9.	First year premiums and considerations:											
	9.1 Direct	5,524,058		2,804,690	2,719,368							
	9.2 Reinsurance assumed											
	9.3 Reinsurance ceded	206,678		206,678								
	9.4 Net (Line 7 - Line 8)	5,317,380		2,598,012	2,719,368							
10												
10.	Single premiums and considerations: 10.1 Direct	1,236,202,375			1,236,202,375							
	10.1 Direct	1,230,202,373			1,230,202,373							
	10.3 Reinsurance ceded	1.101.873.577			1.101.873.577							
	10.4 Net	134.328.798			134.328.798							
	RENEWAL	104,020,730										
11	Uncollected	517,015		45,907			471,108					
	Deferred and accrued	(33,273,121)		(14,347,321)	(18,909,501)		(16,299)					
	Deferred, accrued and uncollected:			,,,	(10,000,001)							
	13.1 Direct	8,416,101		7,944,993			471, 108					
	13.2 Reinsurance assumed	, ,		, , , , , , , , , , , , , , , , , , , ,			,					
	13.3 Reinsurance ceded	41, 172, 207		22,246,407	18,909,501		16,299					
	13.4 Net (Line 11 + Line 12)	(32,756,106)		(14,301,414)	(18,909,501)		454,809					
	Advance	3, 129		3, 129								
	Line 13.4 - Line 14	(32,759,235)		(14,304,543)	(18,909,501)		454,809					
16.	Collected during year:											
	16.1 Direct	347,086,517		204,793,829	142, 124, 510		168, 178		ļ	.		
	16.2 Reinsurance assumed											
	16.3 Reinsurance ceded	147,248,301		147,204,341			43,960			-		
	16.4 Net	199,838,216		57,589,488	142, 124, 510		124,218					
1/.	Line 15 + Line 16.4	167,078,981		43,284,945	123,215,009		579,027					
18.	Prior year (uncollected + deferred and accrued - advance)	(23,958,507)		(15,070,748)	(8,874,413)		(13,346)					
19.	Renewal premiums and considerations: 19.1 Direct	346,375,175		203.614.843	142, 124, 510		635,822					
	19.1 Direct			∠∪3,014,843	142, 124,310		030,822		l			
	19.3 Reinsurance ceded	155,337,685		145, 259, 149	10,035,088		43,448					
	19.4 Net (Line 17 - Line 18)	191,037,490		58,355,694	132,089,422		592,374		·			
	TOTAL	131,007,430		00,000,004	102,000,422		332,374					
20	Total premiums and annuity considerations:											
_0.	20.1 Direct	1,588,101,608		206,419,533	1,381,046,253		635,822					
	20.2 Reinsurance assumed				, 551, 510, 200							
	20.3 Reinsurance ceded	1,257,417,940		145,465,827	1,111,908,665		43,448					
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	330,683,668		60,953,706	269, 137, 588		592,374					
		113,000,000		35,555,.00	_55, 15. ,566		552,571		1	t		1

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

	, ,		2		nary	5	Gro			Accident and Health		11
		'	_	3	4	-	6	7 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
	DIVIDENDS AND COUPONS APPLIED	Total	industrial Life	Life insurance	Aimuilles	and marvidual)	Life insurance	Aimuilles	Group	individual)	Other	Dusiness
	(included in Part 1)											
01	To pay renewal premiums											
	All other											
22.	REINSURANCE COMMISSIONS AND											
	EXPENSE ALLOWANCES INCURRED											
23.	First year (other than single):	7 000 044		61.292	7 775 000							
	23.1 Reinsurance ceded	7,836,314			7,775,022							
	23.2 Reinsurance assumed											
	23.3 Net ceded less assumed	7,836,314		61,292	7,775,022							-
24.	Single:											
	24.1 Reinsurance ceded	64,540,566			64,540,566							
	24.2 Reinsurance assumed											-
	24.3 Net ceded less assumed	64,540,566			64,540,566							-
25.	Renewal:											
	25.1 Reinsurance ceded	17,359,373		17,253,806	105,567							-
	25.2 Reinsurance assumed											
	25.3 Net ceded less assumed	17,359,373		17,253,806	105,567							
26.	Totals:											
	26.1 Reinsurance ceded (Page 6, Line 6)	89,736,253		17,315,098	72,421,155							
	26.2 Reinsurance assumed (Page 6, Line 22)											
	26.3 Net ceded less assumed	89,736,253		17,315,098	72,421,155							
	COMMISSIONS INCURRED											
	(direct business only)											
27.	First year (other than single)	9,480,527		2,646,532	6,833,995							
28.	· · · · · · · · · · · · · · · · · · ·	34,476,844		, , , , ,	34,476,844							
29.		16,332,654		4,786,673	11,542,574		3,407					
30.		, ,		, , , , , , , , , , , , , , , , , , , ,	, , , , , ,		, , , , , ,					
	Totals (to agree with Page 6, Line 21)	60.290.026		7,433,205	52,853,414		3,407					

EXHIBIT 2 - GENERAL EXPENSES

	•		Insura			5	6
		1	Accident an		4		
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Total
			Cost Containment	All Other	DUSITIESS		
1.	Rent	5,223,561				54,407	5,277
2.	Salaries and wages	49,705,243				517,713	50,222
		6,700,529				69,790	6,770
	2 Contributions for benefit plans for agents	5,734,799				59,732	5,794
	Payments to employees under non-funded benefit plans						
3.22							
3.3	1 Other employee welfare	458,787				4,779	46
3.32							
4.1	Legal fees and expenses	813,918				8,477	82
4.2	Medical examination fees	930,671				9,694	94
4.3							
4.4		293,944				3,062	29
		206,032				2,146	20
5.1		1,038,880				10.821	1.04
5.2		3,589,020				37,382	3.62
5.3	3					15.992	1.55
		1,080,655				11.256	1, 09
5.4							1,09
5.5						14,914	
5.6		2,836,705				29,546	2,86
5.7	Cost or depreciation of EDP equipment and software	6,090,300				63,435	6, 15
6.1		249,210				2,596	25
6.2	Bureau and association fees	219,954				2,291	22
6.3	Insurance, except on real estate	407 , 425				4,244	41
6.4	Miscellaneous losses	356,603				3,714	36
6.5	Collection and bank service charges	250,466				2,609	25
6.6	Sundry general expenses	310,573				3,235	31
6.7	Group service and administration fees	13,370,202				139, 260	13.50
6.8	·					,	
7.1		12,624,862				131.496	12.75
	Agents' balances charged off (less \$						
1.2	recovered)						
7.3	,					13.257	1.28
						(2.268)	1,20
9.1							
9.2						11,452,490	11,45
9.3		256,828				2,675	25
10.	General expenses incurred	116,989,200					(a)129,65
11.	General expenses unpaid December 31, prior year	30,940,256				5, 185, 101	36, 12
12.	General expenses unpaid December 31, current year	47,512,593				5, 146, 052	52,65
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)	100.416.863				12.707.794	113,12
	DETAILS OF WRITE-INS	, ,===				, ,	,,
301	Miscellaneous	256.828				2,675	25
	miscerialicous	200,020				2,070	20
					-†		
	Summary of remaining write-ins for Line 9.3 from overflow page	000 000				0.075	۰
.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) les management fees of \$	256,828				2,675	25

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

			Insurance		4	5
		1	2	3		
		Life	Assidant and Health	All Other Lines of Business	Investment	Total
	B + · · ·	Lile	Accident and Health	Business	investment	TOTAL
1.	Real estate taxes	045 040				045 040
2.	State insurance department licenses and fees					245,342
3.	State taxes on premiums	3,456,269				3,456,269
4.	Other state taxes, including \$					
	for employee benefits	2,518,958				2,518,958
5.	U.S. Social Security taxes	5,879,621			58,677	5,938,298
6.	All other taxes	-				
7.	Taxes, licenses and fees incurred	12, 100, 190			58,677	12, 158, 867
8.	Taxes, licenses and fees unpaid December 31, prior year	1,323,122			6,396	1,329,518
9.	Taxes, licenses and fees unpaid December 31, current					
	year	1,053,040			5, 106	1,058,146
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	12,370,272			59,967	12,430,239

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	EXHIBIT 4 - DIVIDENDS OR REFUNDS		
		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8		
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contract to be sludged by Li 3		
15.	Amount provisionally held for deferred dividend contract 1, adduct a Li 3 Total Lines 10 through 14 Total flow prior year Total dividends or refunds (Lines 9 x 15 x 16)		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)		
	DETAILS OF WRITE-INS		
0801.			
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)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5 Credit (Group and	6
Valuation Standard	Total	Industrial	Ordinary	Individual)	Group
0100001. 80 CSO 4.00% CALIFORNIA 1983-86	68,451,795				68,451,795
0100002. 80 CSO 4.00% CRVM					
0100003. 80 CSO 4.50% NLP					
0100004. 80 CSO 4.50% CRVM			287,333,361		
0100005. 2001 CSO 3.50% CRVM	20,761,230 2,336,166,706		20,761,230		CO 451 705
0199997. Totals (Gross) 0199998. Reinsurance ceded			2,267,714,911 1,464,992,186		68,451,795 8.342
0199999. Life Insurance: Totals (Net)	1,465,000,528 871,166,178		802,722,725		68.443.453
0200001. 83a - CIF/No FIG		VVV		XXX	
0200002. 1994 MGDB Table - IY/FIG					
0200003. a-2000 4.00%				XXX	
0200004. a-2000 4.25%				XXX	
0200005. a-2000 4.50%	791,363	XXX	791,363	XXX	
0200006. a-2000 5.00%	114,697	XXX	114,697	XXX	
0200007. a-2000 5.25%				XXX	
0200008. a-2000 5.50%				XXX	
0200009. a-2000 6.00%	49,200	XXX		XXX	
0200010. a-2000 IY/FIG	2,4/5,689,556	XXX		XXX	
0200011. a-2000 CIF/No FIG	1 527 077			XXXXXX	
0200012. a=2012 3.30%				XXX	
0200014. a-2012 4.00%	2.146.736	XXX		XXX	
0200015. a-2012 CIF/No FIG	126,058			XXX	
0200016. a-2012 IY/FIG	1,443,166,796	XXX	1,443,166,796		
0299997. Totals (Gross)	4,299,130,849	XXX	4,299,130,849	XXX	
0299998. Reinsurance ceded	1,299,151,615	XXX	1,299,151,615	XXX	
0299999. Annuities: Totals (Net)	2,999,979,234	XXX	2,999,979,234	XXX	
0300001. 83a - 7.00%	19,759		19,759		
0300002. 83a - 11.00%	43,426				
0300003. a-2000 - 4.00%	519,063				
0300004. a-2000 - 4.25%			832,270		
0300005. a-2000 - 4.50%			1,088,439		
0300006. a-2000 - 5.00%	806,837				
0300007. a-2000 - 5.25%					
0300009. a-2000 - 6.00%	322 715		'		
0300010. a-2000 - 6.25%					
0300011. a-2000 - 6.50%					
0300012. a-2000 - 6.75%					
0300013. a-2000 - 7.00%					
0300014. a-2012 - 3.75%					
0300015. a-2012 - 4.00%			1,338,394		
0399997. Totals (Gross)	9,619,364		9,619,364		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	9,619,364		9,619,364		
0499998. Reinsurance ceded 0499999. Accidental Death Benefits: Totals (Net)					
0500001. 120% 52 INTERCO DISA 2.50%	77 570		77 570		
0500001. 120% 52 INTERCO DISA 2.50%	77,572		77,572 295,167		
0500002. 120% 32 INTERCO DISA 3.30%	908.201		908,201		
0500004. 120% 52 INTERCO DISA 4.50%	20,971		20,971		
0599997. Totals (Gross)	1,301,911		1,301,911		
0599998. Reinsurance ceded	927,095		927,095		
0599999. Disability-Active Lives: Totals (Net)	374,816		374,816		
0600001. 52 DISAB TABLE BEN 5 4.00%	13,960,422		13,960,422		
0600002. 52 DISAB TABLE BEN 5 4.50%	4,554,916		4,554,916		
0600003. 52 DISAB TABLE BEN 5 5.00%	161,696		161,696		
0600004. 52 DISAB TABLE BEN 5 5.50%	721,785		721,785		
0699997. Totals (Gross)	19,398,819		19,398,819		
0699998. Reinsurance ceded	7,278,654		7,278,654		
0699999. Disability-Disabled Lives: Totals (Net)	12,120,165		12,120,165		
0700001. AG43 Reserve	2,706,816		2,706,816		
0700002. CASH FLOW TESTING	, ,		286,693,010		
0700003. MIN. DEATH BENEFIT	5,236,910		5,236,910		
0700004. PREMIUM DEFICIENCY	15,611,530		15,611,530		
0799998. Reinsurance ceded	310,248,266 226,617,545		310,248,266 226,617,545		
0799999. Miscellaneous Reserves: Totals (Net)	83,630,721		83,630,721	+	
			0.0 0.00 17 1		

EXHIBIT 5 - INTERROGATORIES

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?		s[X]	No []	
2.1 2.2	Does the reporting entity at present issue both participating and non-participating contracts?	Ye	s[X	.]	No []	
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?		s[X]	No []	
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Ye	s []	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?	. Ye				
	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?					
	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?		s [1	No [X]	
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:	3	٠.	,		
	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?	.,	s []	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

	O O	• · · · • • · · · · · · · · · · · · · ·	
1	Valuation	4	
	2	3	Increase in Actuarial
			Reserve Due to
Description of Valuation Class	Changed From	Changed To	Change
		2001 CSO 3.50% CRVM with a	
Individual Life Insurance	Cash Flow Testing	Provision for Adverse Deviation .	8,700,000
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	8,700,000
9999999 - Total (Column 4, only)			8,700,000

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	2	3	4	Other Individual Contracts					
		Group Accident	Credit Accident and Health	Collectively	5	6 Guaranteed	7 8 Non-Renewable for	9		
	Total	and Health	(Group and Individual)	Renewable	Non-Cancelable	Renewable	Stated Reasons Only Other Accident Only	All Other		
ACTIVE LIFE RESERVE										
Unearned premium reserves										
Additional contract reserves (a)										
Additional actuarial reserves-Asset/Liability analysis										
Reserve for future contingent benefits										
Reserve for rate credits										
Aggregate write-ins for reserves										
7. Totals (Gross)										
8. Reinsurance ceded										
9. Totals (Net)										
CLAIM RESERVE										
10. Present value of amounts not yet due on claims										
11. Additional actuarial reserves-Asset/Liability analysis										
12. Reserve for future contingent benefits										
13. Aggregate write-ins for reserves										
14. Totals (Gross)										
15. Reinsurance ceded										
16. Totals (Net)										
17. TOTAL (Net)										
18. TABULAR FUND INTEREST										
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)	1	1								

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

		10.0				
	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
	00.075.000		45 044 000	07.004.400		
Balance at the beginning of the year before reinsurance	83,075,326		15,241,200	67,834,126		
Deposits received during the year	51,126,082			51,126,082		
Investment earnings credited to the account	3,927,631			3,927,631		
Other net change in reserves			36,072	(36,072)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	47,864,834			47,864,834		
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)	90,264,206		15,277,272	74,986,934		
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)	90,264,206		15,277,272	74,986,934		

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

				3	4	5 Supplementary	Credit Life (Group	/	8	9	10 Credit (Group and	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Contracts	and Individual)	Life Insurance	Annuities	Group	Individual)	Other
Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	44,579,953		43,057,953				1,522,000				
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	29,911,523		29,856,819				54,704				
	2.24 Net	14,668,430		(b)13,201,134	(b)		(b)	(b)1,467,296		(b)	(b)(l	b)
3. Incurred but unreported:												
	3.1 Direct	14,268,671		14, 180, 271				88,400				
	3.2 Reinsurance assumed											
	3.3 Reinsurance ceded	11,141,348		11,141,348								
	3.4 Net	3, 127, 323		(b)3,038,923	(b)		(b)	(b)88,400		(b)	(b) (t	b)
4. TOTALS	4.1 Direct	58,848,624		57,238,224				1,610,400				
	4.2 Reinsurance assumed											
	4.3 Reinsurance ceded	41,052,871		40,998,167				54,704				
	4.4 Net	17,795,753	(a)	(a) 16,240,057				(a) 1,555,696				

(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 a	assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$	756,572	
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	or Group Accident and Health \$	
Credit (Group and Individual) Accident and Health \$, and Other Accident and	Health \$ are include	ed 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

					PARI	2 - Incurred During	tne year						
		1	2		Ordinary		6 Group				Accident and Health		
			Industrial Life	3 Life Insurance	4	5 Supplementary	Credit Life (Group	7 Life Insurance	8	9	10 Credit (Group	11	
		Total	(a)	(b)	Individual Annuities	Contracts	and Individual)	(c)	Annuities	Group	and Individual)	Other	
 Settlement 	ts During the Year:												
1.1 Direct		478,497,917		360,746,628	115,224,307	1,301,510		1,225,472					
1.2 Reinsu	ırance assumed												
1.3 Reinsu	ırance ceded	274, 107, 607		267,503,547	6,604,060								
1.4 Net		(d)204,390,310		93,243,081	108,620,247	1,301,510		1,225,472					
Liability De year from	ecember 31, current Part 1:												
2.1 Direct		58,848,624		57,238,224				1,610,400					
2.2 Reinsu	ırance assumed												
2.3 Reinsu	ırance ceded	41,052,871		40,998,167				54,704					
2.4 Net		17,795,753		16,240,057				1,555,696					
reinsurers	ecoverable from s December 31, current	21,081,629		21,081,629									
•	ecember 31, prior year:	66,075,580		65,572,783				502.797					
	rance assumed												
	rance ceded	52,627,176		52,627,176									
	1141100 00000	13.448.404		12,945,607				502.797					
5. Amounts re	ecoverable from s December 31, prior	18,952,012		18,952,012									
6. Incurred Be	enefits												
6.1 Direct		471,270,961		352,412,069	115,224,307	1,301,510		2,333,075					
6.2 Reinsu	rance assumed												
6.3 Reinsu	ırance ceded	264,662,919		258,004,155	6,604,060			54,704					
6.4 Net		206,608,042		94,407,914	108,620,247	1,301,510		2,278,371					

(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 \$	170,610	in Line 1.1, \$170,610	in Line 1.4.
	\$170,610	in Line 6.1, and \$170,610	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 \$575,807 premiums waived under total and permanent disability bene	efits.		

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	D ASSETS	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		Nonaumilled Assets	(COI. 2 - COI. 1)
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
0.	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
4.	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			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities	, in the second		, , ,
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)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			(0.0,000)
10.	15.1 Uncollected premiums and agents' balances in the course of collection	367		(367)
	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:			
10.	16.1 Amounts recoverable from reinsurers	2 582 713	2 617 472	3/1 750
	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			
	Current federal and foreign income tax recoverable and interest thereon			(226, 174)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable		1 700 505	
25.	Aggregate write-ins for other than invested assets	۱۱۵, ۱۷۲, هـ	1,700,565	(2,007,232)
26. 27.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
		78,848,199	75,868,940	
28.	Total (Lines 26 and 27)	70,040,199	73,000,940	(2,919,209)
1101	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)	0.704.070		(0.704.075)
2501.	Disallowed IMR			
2502.	Miscellaneous other assets			4 007 044
2503.	Cash advanced to agents			
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	3,707,817	1,700,585	(2,007,232)

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Note 1 - Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Connecticut is shown below:

		F/S	F/S				
	SSAP#	Page	Line #		2018	_	2017
NET INCOME				-	_	_	_
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$	87,053,503	\$	67,056,370
(2) State prescribed practices that increase/(decrease) NAIG SAP:	C N/A	N/A	N/A		-		-
(3) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A			_	<u>-</u> _
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$	87,053,503	\$	67,056,370
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	1,637,317,539	\$	1,573,159,890
(6) State prescribed practices that increase/(decrease) NAIG SAP:	C N/A	N/A	N/A		-		-
(7) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A			_	<u>-</u> _
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$	1,637,317,539	\$	1,573,159,890

b. Use of estimates in the preparation of the financial statements:

The preparation of financial statements requires management to make estimates and assumptions that impact the reported amounts of assets and liabilities, the disclosure of assets and liabilities as of the date of the statutory financial statements and the reported amounts of revenues and expenses during the reporting periods. The most significant estimates include those used in determining the carrying values of investments including the amount of mortgage loan investment valuation reserves, other-than-temporary impairment(s) (OTTI), the liabilities for policyholders' reserves, the determination of admissible deferred tax assets (DTAs), the liability for taxes and litigation contingencies. Future events including, but not limited to, changes in the level of mortality, morbidity, interest rates, persistency, asset valuations and defaults could cause results to differ from the estimates used in the statutory financial statements. Although some variability is inherent in these estimates, management believes the amounts presented are appropriate.

c. Accounting policy:

Life insurance premium revenue is generally recognized annually on the anniversary date of the policy. However, premium for flexible products, primarily universal life and variable universal life contracts, is recognized as revenue when received. Annuity premium is recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including certain acquisition costs, such as commissions, are charged to current operations as incurred. Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Unsecured amounts can occur when subsequent charges are incurred on the underlying policy without the receipt of additional premium. Where applicable, the values of invested assets have been adjusted for impairments considered OTTI.

Investment real estate, which the Company has the intent to hold for the production of income, and real estate occupied by the Company, are carried at depreciated cost, less encumbrances. Depreciation is calculated using the straight-line method over the estimated useful life of the real estate holding, not to exceed 40 years. Depreciation expense is included in net investment income. Real estate held for sale is initially carried at the lower of depreciated cost or fair value less estimated selling costs and is no longer depreciated. Adjustments to carrying value, including for further declines in fair value, are recorded in a valuation reserve, which is included in realized capital losses.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments, which are carried at amortized cost, consist of all highly liquid investments purchased with maturities of greater than three months and less than or equal to 12 months. Investments in short-term bonds are classified as shortterm investments.
- (2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.

The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(3) Unaffiliated common stocks are carried at fair value, which is based on quoted market prices when available. If quoted market prices are not available, values provided by third-party organizations are used. If values from third parties are unavailable, fair values are determined by management using estimates based upon internal models. The Company's internal models include estimates based upon comparable company analysis, review of financial statements, broker quotes and last traded price. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

The Company held unaffiliated common stocks, for which the transfer of ownership was restricted by contractual requirements, with carrying values of \$2,359,292 as of December 31, 2018 and \$2,963,779 as of December 31, 2017.

(4) Preferred stocks in good standing, those that are rated Categories 1 through 3 by the Securities Valuation Office (SVO) of the NAIC, are generally valued at amortized cost. Preferred stocks not in good standing, those that are rated Categories 4 through 6 by the SVO of the NAIC, are valued at the lower of amortized cost or fair value. Fair values are based on quoted market prices, when available. If quoted market prices are not available, values provided by third-party organizations are used. If values provided by third-party organizations are unavailable, fair value is estimated using internal models. These models use inputs not directly observable or correlated with observable market data. Typical inputs integrated into the Company's internal discounted expected earnings models include, but are not limited to, earnings before interest, taxes, depreciation and amortization estimates. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

The Company held preferred stocks for which the transfer of ownership was restricted by contractual requirements with carrying values of \$6,688,300 as of December 31, 2018 and \$6,724,194 as of December 31, 2017.

(5) Mortgage loans are valued at the unpaid principal balance of the loan, net of unamortized premium, discount, mortgage origination fees and valuation allowances. Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. The Company continually monitors mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.

Mortgage loans comprised commercial mortgage loans and residential mortgage loans. The Company holds commercial mortgage loans for which it is a participant or co-lender in a mortgage loan agreement and mezzanine loans that are subordinate to senior secured first liens. The Company's loan agreements with the senior lender contain negotiated provisions that are designed to maximize the Company's influence with the objective of mitigating the Company's risks as the secondary lender for mezzanine loans. Commercial mortgage loans have varying risk characteristics including, among others, the borrower's liquidity, the underlying percentage of completion of a project, the returns generated by the collateral, the refinance risk associated with maturity of the loan and deteriorating collateral value. Residential mortgage loans are primarily seasoned pools of homogeneous residential mortgage loans substantially backed by Federal Housing Administration (FHA) and Veterans Administration (VA) guarantees.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(6) For loan-backed and structured securities, such as asset-backed securities (ABS), mortgage-backed securities (MBS), including RMBS and CMBS, and structured securities, including collateralized debt obligations (CDOs), amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Certain fixed income securities, with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.

All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(7) The Company accounts for the value of its subsidiary and affiliate, primarily its investment in MML Bay State Life Insurance Company (MML Bay State), a wholly owned stock life insurance subsidiary, at its underlying statutory net equity. MML Bay State's operating results, less dividends declared, are reflected as net unrealized capital gains within the Capital and Surplus Account on the Summary of Operations. Dividends are recorded in net investment income when declared and received. The cost basis of common stocks - subsidiary and affiliate is adjusted for impairments deemed to be other than temporary consistent with common stocks - unaffiliated.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

(8) Partnerships and limited liability companies (LLCs), except for partnerships that generate and realize low income housing tax credits (LIHTCs), are accounted for using the equity method with the change in the equity value of the underlying investment recorded in surplus. Distributions received are recognized as net investment income to the extent the distribution does not exceed previously recorded accumulated undistributed earnings.

Investments in partnerships that generate LIHTCs are carried at amortized cost unless considered impaired. Under the amortized cost method, the excess of the carrying value of the investment over its estimated residual value is amortized into income during the period in which tax benefits are recognized.

The equity method is suspended if the carrying value of the investment is reduced to zero due to losses from the investment. Once the equity method is suspended, losses are not recorded until the investment returns to profitability and the equity method is resumed. However, if the Company has guaranteed obligations of the investment or is otherwise committed to provide further financial support for the investment, losses will continue to be reported up to the amount of those guaranteed obligations or commitments.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

- (9) Derivative financial instruments are carried at fair value, which is based primarily upon quotations obtained from counterparties and independent sources. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and independent sources when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based on an internal valuation process using market observable inputs that other market participants would use. Changes in the fair value of these instruments, other than interest rate swaps and credit default swaps associated with replicated assets, are recorded as unrealized capital gains (losses) in surplus. Gains and losses realized on settlement termination, closing or assignment of contracts are recorded as realized capital gains (losses). Amounts receivable and payable are accrued as net investment income.
- (10) The Company does not utilize anticipated investment income as a factor in the premium deficiency calculation in accordance with Statutory Accounting Principles (SSAP) No. 54 "Individual and Group Accident and Health Contracts."
- (11) The Company does not have disability or long-term care contracts therefore it does not have any unpaid claim or claim expense reserves related to these products.
- (12) The Company has not modified its capitalization policy from the prior period.
- (13) The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.
- (14) The book values of investments are written down when declines in values are considered to be other than temporary.

Bonds - general

The Company employs a systematic methodology to evaluate OTTI by conducting a quarterly analysis of bonds. OTTI is evaluated in a manner consistent with market participant assumptions. The Company considers the following factors, where applicable depending on the type of securities, in the evaluation of whether a decline in value is other than temporary: (a) the likelihood that the Company will be able to collect all amounts due according to the contractual terms of the debt security; (b) the present value of the expected future cash flows of the security; (c) the characteristics, quality and value of the underlying collateral or issuer securing the position; (d) collateral structure; (e) the length of time and extent to which the fair value has been below amortized cost; (f) the financial condition and near-term prospects of the issuer; (g) adverse conditions related to the security or industry; (h) the rating of the security; (i) the Company's ability and intent to hold the investment for a period of time sufficient to allow for an anticipated recovery to amortized cost; and (j) other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

In addition, if the Company has the intent to sell, or the inability, or lack of intent to retain the investment for a period sufficient to recover the amortized cost basis, an OTTI is recognized as a realized loss equal to the entire difference between the investment's amortized cost basis and its fair value at the balance sheet date.

When a bond is other-than-temporarily impaired, a new cost basis is established.

Bonds - corporate

For corporate securities, if it is determined that a decline in the fair value of a bond is other than temporary, OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and, generally, its fair value at the balance sheet date.

Bonds - loan-backed and structured securities

For loan-backed and structured securities, if the present value of cash flows expected to be collected is less than the amortized cost basis of the security, an OTTI is recognized as a realized loss equal to the difference between the investment's amortized cost basis and the present value of cash flows expected to be collected. The expected cash flows are discounted at the security's effective interest rate. Internal inputs used in determining the amount of the OTTI on structured securities include collateral performance, prepayment speeds, default rates, and loss severity based on borrower and loan characteristics, as well as deal structure including subordination, over-collateralization and cash flow priority.

ABS and MBS are evaluated for OTTI using scenarios and assumptions based on the specifics of each security including collateral type, loan type, vintage and subordination level in the structure. Cash flow estimates are based on these assumptions and inputs obtained from external industry sources along with internal analysis and actual experience. Where applicable, assumptions include prepayment speeds, default rates and loss severity, weighted average maturity and changes in the underlying collateral values.

The Company has a review process for determining if CDOs are at risk for OTTI. For the senior, mezzanine and junior debt tranches, cash flows are modeled using multiple scenarios based on the current ratings and values of the underlying corporate credit risks and incorporating prepayment and default assumptions that vary according to collateral attributes of each CDO. The prepayment and default assumptions are varied within each model based upon rating (base case), historical expectations (default), rating change improvement (optimistic), rating change downgrade (pessimistic) and fair value (market). The default rates produced by these multiple scenarios are assigned an expectation weight according to current market and economic conditions and fed into a final scenario. OTTI is recorded if this final scenario results in the loss of any principal or interest payments due.

For the most subordinated junior CDO tranches, the present value of the projected cash flows in the final scenario is measured using an effective yield. If the current book value of the security is greater than the present value measured using an effective yield, an OTTI is taken in an amount sufficient to produce its effective yield. Certain CDOs cannot be modeled using all of the scenarios because of limitations on the data needed for all scenarios. The cash flows for these CDOs, including foreign currency denominated CDOs, are projected using a customized scenario management believes is reasonable for the applicable collateral pool.

For loan-backed and structured securities, any difference between the new amortized cost basis and any increased present value of future cash flows expected to be collected is accreted into net investment income over the expected remaining life of the bond.

Common and preferred stock

The cost basis of common and preferred stocks is adjusted for impairments deemed to be other than temporary. The Company considers the following factors in the evaluation of whether a decline in value is other than temporary: (a) the financial condition and near-term prospects of the issuer; (b) the Company's ability and intent to retain the investment for a period sufficient to allow for a near-term recovery in value; and (c) the period and degree to which the value has been below cost. The Company conducts a quarterly analysis of issuers whose common or preferred stock is not-in-good standing or valued below 80% of cost. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value.

Mortgage loans

The Company performs internal reviews at least annually to determine if individual mortgage loans are performing or The fair values of performing mortgage loans are estimated by discounting expected future cash flows using nonperforming. current interest rates for similar loans with similar credit risk. For nonperforming loans, the fair value is the estimated collateral value of the underlying real estate. If foreclosure is probable, the Company will obtain an external appraisal.

Mortgage loans are considered to be impaired when, based upon current available information and events, it is probable that the Company will be unable to collect all amounts of principal and interest due according to the contractual terms of the mortgage loan agreement. A valuation allowance is recorded on a loan-by-loan basis in net unrealized capital losses for the excess of the carrying value of the mortgage loan over the fair value of its underlying collateral. Such information or events could include property performance, capital budgets, future lease roll, a property inspection as well as payment trends. Collectability and estimated decreases in collateral values are also assessed on a loan-by-loan basis considering all events and conditions relevant to the loan. This evaluation is inherently subjective as it requires estimates that are susceptible to significant revisions as more information becomes available, as changes occur in the market or as negotiations with the borrowing entity evolve. If there is a change in the fair value of the underlying collateral or the estimated loss on the loan, the valuation allowance is adjusted accordingly. An OTTI occurs upon the realization of a credit loss, typically through foreclosure or after a decision is made to accept a discounted payoff, and is recognized in realized capital losses. The previously recorded valuation allowance is reversed from unrealized capital losses. When an OTTI is recorded, a new cost basis is established reflecting estimated value of the collateral.

Real estate

For real estate held for the production of income, depreciated cost is adjusted for impairments whenever events or changes in circumstances indicate the carrying amount of the asset may not be recoverable, with the impairment being included in realized capital losses. An impairment is recorded when the property's estimated future net operating cash flows over ten years, undiscounted and without interest charges, is less than book value.

Adjustments to the carrying value of real estate held for sale are recorded in a valuation reserve as realized capital losses when the fair value less estimated selling costs is less than the carrying value.

Partnerships and LLCs

When it is probable that the Company will be unable to recover the outstanding carrying value of an investment based on undiscounted cash flows, or there is evidence indicating an inability of the investee to sustain earnings to justify the carrying value of the investment, OTTI is recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment. The estimated fair values of limited partnership interests are generally based on the Company's share of the net asset value (NAV) as provided in the financial statements of the investees. In certain circumstances, management may adjust the NAV by a premium or discount when it has sufficient evidence to support applying such adjustments.

For determining impairments in partnerships that generate LIHTCs, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk-free rate for future benefits of ten or more years and compares the results to its current book value. Impairments are recognized in realized capital losses reflecting the excess of the carrying value over the estimated fair value of the investment.

Going concern:

There is not substantial doubt regarding the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

a. For the year ended December 31, 2018, corrections of prior years' errors were recorded in surplus, net of tax:

			Incre	ase (Decrease) to	:	
	Pr	rior		Current		Asset
	Ye	ars'		Year		or Liability
	Net Ir	ncome		Surplus		Balances
Partnerships and limited liability companies	\$	-	\$	(1,959,401)	\$	(1,959,401)
Deferred income taxes		-		(15,913,941)		(15,913,941)
Total	\$	-	\$	(17,873,342)	_	

Of the \$17,873,342 decrease to surplus for prior years' errors, \$15,913,941 was recorded as a change in deferred taxes and \$1,959,401 was recorded as a change in unrealized capital (losses) gains, net of tax in the Summary of Operations.

For the year ended December 31, 2017, corrections of prior years' errors were recorded in capital and surplus, net of tax:

		Increa	se (Decrease) to:	
	 Prior		Current	Asset
	Years'		Year	or Liability
	 Net Income		Surplus	Balances
			(In Millions)	
Partnership and limited liability companies	\$ -	\$	(227,387)	\$ (227,387)
Other than invested assets	(1,899,255)		(1,899,255)	(1,899,255)
General expenses due or accrued	(447,929)		(447,929)	447,929
Other Liabilities	 (351,787)		(351,787)	 351,787
Total	\$ (2,698,971)	\$	(2,926,358)	

Of the \$2,926,358 decrease to surplus for prior years' errors, \$2,698,971 was recorded as prior period adjustments and \$227,387 was recorded, net of tax, as a change in nonadmitted assets in the Statutory Statement of Changes in Surplus.

b. Adoption of new accounting standards:

In June 2016, the NAIC adopted substantive revisions to Statements of Statutory Accounting Principles (SSAP) No. 51R, Life Contracts, to incorporate references to the Valuation Manual and to facilitate the implementation of principles-based reserving (PBR), which were effective on January 1, 2017. The adoption of PBR only applies to new life insurance policies issued after January 1, 2017, however the Company plans to adopt these revisions to SSAP No. 51R using the 3-year phased in approach by no later than January 1, 2020. The Company currently uses formulas and assumptions to determine reserves as prescribed by state laws and regulations. Under PBR, the Company will be required to hold the higher of (a) the reserve using prescribed factors and (b) the PBR reserve which considers a wide range of future economic conditions, computed using justified company experience factors, such as mortality, policyholder behavior and expenses. The modifications are not expected to have a material effect on the Company's total life reserves and surplus in the financial statements.

In January 2017, the NAIC adopted modifications to SSAP No. 86, Derivatives, which were effective January 1, 2018. The modifications maintain gross reporting of derivative variation margin as a separate unit of account, rather than characterizing as a legal settlement with mark-to-market changes recorded in surplus. Regarding exchange traded futures, these modifications further clarified that variation margin and mark-to-market changes should be recorded in the same manner as all other derivative instruments. Starting in 2018, the Company records mark-to-market gains and losses from exchange traded futures as unrealized gains or losses instead of realized gains or losses and grosses up the derivatives and collateral line items on its financial statements. These modifications did not impact total surplus and did not have a material impact on the Company's financial statements.

In April 2017, the NAIC adopted modifications to SSAP No. 69, Statement of Cash Flows, to adopt Accounting Standards Update (ASU) No. 2016-15, Classification of Certain Cash Receipts and Cash Payments, in its entirety, effective January 1, 2018 on a retrospective basis. These modifications address the classification and disclosure of certain items within the statements of cash flows. Upon adoption, proceeds from the settlement of the Company's corporate owned life insurance policies were classified as investing activities instead of operating activities. Additionally, the Company elected to apply the nature of distribution approach to subsidiary, controlled or affiliated equity method investments and the cumulative earnings approach to all other equity method investments in determining whether distributions received from equity method investees are returns on investment, recorded as operating activities, or returns of investment, recorded as investing activities. Although the adoption of these modifications required reclassification between investing and operating cash flows, they did not have a material impact on the Company's financial statements.

In November 2017, the NAIC adopted modifications to SSAP No. 100R, Fair Value, allowing NAV per share as a practical expedient to fair value, either when specifically named in a SSAP or when the investee qualifies as an investment company, which were effective January 1, 2018. These modifications adopted, with modification, applicable U.S. GAAP, allowing greater consistency with Financial Accounting Standards Board's allowable use of NAV. These modifications also included the U.S. GAAP requirement to report instruments measured at NAV as a practical expedient outside of the fair value hierarchy disclosure as a separate item, along with a description of the terms and conditions of redemption features, amounts of unfunded commitments, restrictions to sell, and various other items. As a result of these modifications, the NAIC issued SSAP No. 100R, Fair Value. The adoption of these modifications did not have an impact on the Company's financial statements.

In November 2017, the NAIC adopted modifications to SSAP No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, for Subsidiary and Controlled Affiliate (SCA) loss tracking and filing deadlines, which were effective December 31, 2018. The modifications add a loss-tracking disclosure for inclusion in year-end financial statements, which will track the losses beginning when the SCA's equity value falls below zero and will remain as long as the SCA's equity value remains in a deficit position and through the first year in which the equity position becomes positive. The modifications further clarify the SCA filing deadlines that have extended the Sub-1 filings from a 30-day to a 90-day timeframe and the Sub 2 from a June 30th deadline to an August 31st deadline. For SCA filings that regularly occur after the August 31st deadline, the filing is due one month after the audit date. The Company has adopted these modifications and currently has very few SCA's in a loss position. The adoption of this modification did not materially impact the Company's financial statements.

In February 2018, the NAIC adopted modifications to SSAP No. 9, Subsequent Events, and SSAP No. 101, Income Taxes, to temporarily allow any revised tax calculations resulting from the Tax Cuts and Job Act (the Act) that occurred after statutory filing, to be classified as changes in estimate, thus avoiding classification as Type 1 subsequent events. Under SSAP No. 9, reporting entities are generally required to amend their filed statutory financial statements in their domestic state to ensure that the statutory financial statements and the audited financial statements are consistent if a Type 1 event is identified after the statutory financial statements are filed, but before the audited financial statements are issued. The adoption of this modification did not materially impact the Company's financial statements.

In November 2018, the NAIC adopted modifications to SSAP No. 15, Debt and Holding Company Obligations, and SSAP No. 25, Affiliates and Other Related Parties, to clarify that (1) forgiveness of a reporting entity obligation should be recognized as contributed capital; (2) forgiveness of an amount owed to the reporting entity should be recognized as a dividend; and (3) waivers or modifications to 'amounts charged' in transactions involving services provided between related parties should be reassessed to determine that the fair and reasonable standards requirement continues to be met. These modifications also clarify that if the transaction is with a parent or other stockholder and the charge for services has been fully waived the guidance in SSAP No. 72, Surplus and Quasi-Reorganization, for recognition as contributed capital (forgiveness of a reporting entity obligation) or as a dividend (forgiveness of amount owed to the reporting entity) should be applied. The Company has adopted these modifications.

Note 3 - Business Combinations and Goodwill

- a. The Company did not have any business combinations accounted for using the statutory purchase method.
- b. There were no business combinations taking the form of a statutory merger.

- c. The Company did not enter into any assumption reinsurance agreements.
- d. The Company did not recognize an impairment loss on the transactions described above.

Note 4 - Discontinued Operations

The Company did not have any discontinued operations.

Note 5 - Investments

- a. Mortgage loans, including mezzanine real estate loans:
 - (1) The maximum and minimum lending rates for new mortgage loans during 2018 were: Commercial mortgage loans 8.9% and 4.0% and residential mortgage loans 4.2% and 3.7%. The Company did not originate any new mezzanine real estate loans.

The maximum and minimum lending rates for new mortgage loans during 2017 were: Commercial mortgage loans 9.8% and 3.4% and residential mortgage loans 4.6% and 3.6%. The Company did not originate any new mezzanine real estate loans.

- (2) The maximum percentage of any one commercial mortgage loan to the estimated value of secured collateral at the time the loan was originated, exclusive of mezzanine, insured, guaranteed or purchase money mortgages, was 79.3% as of December 31, 2018 and 2017. The maximum percentage of any one mezzanine loan to the estimated value of secured collateral at the time the loan was originated was 43.4% as of December 31, 2018 and 43.4% as of December 31, 2017.
- (3) As of December 31, 2018 and 2017, the Company did not have any taxes, assessments and amounts advanced and not included in the mortgage loan total.
- (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:

		3 3			Resident	ial	Comn	nercial		
			Fa	rm	Insured	All Other	Insured	All Other	Mezzanine	Total
a.	201	18								
	1.	Recorded investment (all)								
		(a) Current	\$	- \$	107,762,007 \$	1,323,660 \$	- \$	807,237,246 \$	4,949,441 \$	921,272,354
		(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		-	-	-	-	-	-	-
	5.	Participant or co-lender in a								
		mortgage loan agreement	_		_	_	_			
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	807,237,246 \$	4,949,441 \$	812,186,687
b.	201									
	1.	Recorded investment (all)	•	•	400 000 044 0	4 404 740 0	•	000 440 500 0	0.040.070.0	007 400 000
		(a) Current	\$	- \$	130,063,841 \$	1,434,742 \$	- \$	803,140,599 \$	2,848,878 \$	937,488,060
		(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		-	-	-	-	-	-	-
	۷.	days past due								
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	- \$	- \$	
		(b) Interest accrued	Ψ	- ψ	- ψ	- ψ	- ψ	- ψ	- ψ	
	3	Accruing interest 180+		-	_	_	_	_	_	_
	0.	days past due								
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	- \$	- \$	_
		(b) Interest accrued	Ψ	-	_	_	_	_	-	_
	4.	Interest reduced								
	••	(a) Recorded investment	\$	- \$	- \$	- \$	- \$	- \$	- \$	_
		(b) Number of loans	Ψ	-	-	- Ψ	-	-	-	_
		(c) Percent reduced		_	_	_	_	_	-	_
	5.	Participant or co-lender in a								
	٠.	mortgage loan agreement								
		(a) Recorded investment	\$	- \$	- \$	- \$	- \$	803,140,599 \$	2,848,878 \$	805,989,477
		(,	Ψ	Ψ	Ψ	Ψ	Ψ	σσσ, . 10,000 ψ	_,ο.ο,ο.οφ	555,550,111

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or colender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

					Resid	lential		Comr	mercial				
			Far	m _	Insured	All C	Other	Insured	All Other	 Mezzanir	ne -	Total	
a.	20	18											
	1.	With allowance for credit											
		losses	\$	- \$	-	\$	- \$	- \$		- \$	- \$		-
	2.	No allowance for credit											
		losses		-	-		-	-		-	-		-
		Total (1+2)		-	-		-	-		-	-		-
	4.	Subject to a participant or											
		co-lender mortgage loan											
		agreement for which the											
		reporting entity is											
		restricted from unilaterally											
		foreclosing on the											
L	20	mortgage loan		-	-		-	-		-	-		-
D.	20												
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	3			-	-		-	-		-	-		-
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	→.												
		=											
		= -											
		=		_	_		_	_		-	_		_
	 2. 3. 	With allowance for credit losses No allowance for credit losses Total (1+2) Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$	- \$ -	- - -	\$	- \$	- \$ - -		- \$ - -	- \$ -		

(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:

				Res	sidential		Comr	nercial			
			Farm	Insured	All Ot	ther I	nsured	All Other	Mezz	anine	Total
	a. 2	2018									
	1	Average recorded									
		investment	\$ -	\$	- \$	- \$	- \$		- \$	- \$	
	2	2. Interest income									
		recognized	-		-	-	-		-	-	
	3	Recorded investment on									
		nonaccrual status	-		-	-	-		-	-	
	4	I. Amount of interest income									
		recognized using a cash-									
		basis method of accounting	g -		-	-	-		-	-	
	b. 2	2017									
	1	Average recorded									
		investment	\$ -	· \$	- \$	- \$	- \$		- \$	- \$	
	2	2. Interest income									
		recognized	-		-	-	-		-	-	
	3	Recorded investment on									
		nonaccrual status	-		-	-	-		-	-	
	4	Amount of interest income									
		recognized using a cash-									
		basis method of accounting	9 -		-	-	-		-	-	
								Vooro E	adad Da	cember 3	1
								2018	ided Dei	201	
(7)	Allov	vance for credit losses:						2010		201	
(7)							\$			\$ 2	250 000
		Balance at beginning of period Additions charged to operation					Φ		-	Φ 4	250,000
		Direct write-downs charged ag		ho allowano	00				-		-
		Recoveries of amounts previou			65				-	(*	- 250,000)
		Recoveries of amounts previous Balance at end of period	JOIY CI	iai yeu oii			•		<u> </u>	\$	
	C. L	balance at end of penod					<u>Ψ</u>	=		Ψ	

- (8) As of December 31, 2018, the Company did not have any mortgage loans derecognized as a result of foreclosure.
- (9) Interest income earned on impaired loans is accrued on the outstanding principal balance of the loan based on the loan's contractual coupon rate. Interest is not accrued for (a) impaired loans more than 60 days past due, (b) delinquent loans more than 90 days past due, or (c) loans that have interest that is not expected to be collected. The Company continually monitors mortgage loans where the accrual of interest has been discontinued, and will resume the accrual of interest on a mortgage loan when the facts and circumstances of the borrower and property indicate that the payments will continue to be received according to the terms of the original or modified mortgage loan agreement.
- b. Debt restructuring:

As of December 31, 2018 and 2017, the Company did not have any restructured debt.

- c. Reverse mortgages:
 - As of December 31, 2018 and 2017, the Company did not have any reverse mortgages.
- d. Loan-backed securities:
 - (1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.
 - (2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

OTTI Amortized Recognized Cost Basis in Loss		
Cost Basis in Loss Before (2a) (2b)		Fair Value
OTTI Interest Non-interest		1-(2a+2b)
OTTI Interest Not-Interest		1-(2a+2b)
OTTI recognized in the first quarter		
a. Intent to sell \$ - \$ - \$	- \$	_
b. Inability or lack of intent to retain the investment	Ψ	
in the security for a period of time sufficient to		
recover the amortized cost basis 84,116 - 27,5	11	56,605
c. Total first quarter \$ 84,116 \$ - \$ 27,5		
· · · · · · · · · · · · · · · · · · ·	_ ÷	
OTTI recognized in the second quarter		
d. Intent to sell \$ - \$ - \$	- \$	-
e. Inability or lack of intent to retain the investment		
in the security for a period of time sufficient to		
recover the amortized cost basis39,548 38,1	33	1,365
f. Total second quarter \$ 39,548 \$ - \$ 38,1	33 \$	1,365
 		
OTTI recognized in the third quarter		
g. Intent to sell \$ - \$ - \$	- \$	-
h. Inability or lack of intent to retain the investment		
in the security for a period of time sufficient to		
recover the amortized cost basis 496,473 48,7	37	447,736
i. Total third quarter <u>\$ 496,473</u> <u>\$ - </u> <u>\$ 48,7</u>	37 \$	447,736
OTTI recognized in the fourth quarter		
j. Intent to sell \$ - \$ - \$	- \$	-
k. Inability or lack of intent to retain the investment		
in the security for a period of time sufficient to	20	770 047
recover the amortized cost basis 904,746 - 134,3		770,347
I. Total fourth quarter \$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	99 \$	770,347
<u> </u>		
m. Annual aggregate total <u>\$ - \$ 248,8</u>	30	

All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis

(3) The following is a CUSIP detail list of impaired structured securities where the present value of cash flows expected to be collected is less than the amortized cost basis.

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
07386HEN7	\$ 2,548	\$ 136	\$ (2,412)	\$ 136	\$ 94	March 31, 2018
79548KXQ6	81,567	56,468	(25,098)	56,468	56,792	March 31, 2018
76110H4M8	2,014	579	(1,435)	579	504	June 30, 2018
863579DV7	37,534	786	(36,748)	786	3,932	June 30, 2018
05535DCF9	495,404	450,462	(44,942)	450,462	449,510	September 30, 2018
07386HCP4	564	(1,633)	(2,197)	(1,633)	83	September 30, 2018
76110H4M8	504	(1,094)	(1,598)	(1,094)	189	September 30, 2018
65106FAG7	11,179	7	(10,220)	959	1,142	December 31, 2018
22541QQR6	5,700	(1,944)	(7,644)	(1,944)	-	December 31, 2018
57643QAE5	887,867	771,332	(116,535)	771,332	816,823	December 31, 2018
Totals	\$ 1,524,881	\$ 1,275,099	\$ (248,830)	\$ 1,276,051	\$ 1,329,069	

- (4) As of December 31, 2018, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:
 - a. The aggregate amount of unrealized losses:
 - 1. Less than 12 months
 \$ (6,748,369)

 2. 12 months or longer
 \$ (2,836,125)
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months
 \$ 358,540,787

 2. 12 months or longer
 \$ 80,093,059

- (5) No additional information.
- e. Dollar repurchase agreements and/or securities lending transactions:
 - (1) The Company did not have any dollar repurchase agreements and/or securities lending transactions as at December 31, 2018
- f. Repurchase agreements transactions accounted for as secured borrowing:
 - (1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

The Company provides collateral, as dictated by the repurchase agreements, to the counterparty in exchange for a loan. If the fair value of the securities sold becomes less than the loan, the counterparty may require additional collateral.

The carrying value, which is at cost, reported in Liabilities as repurchase agreements, approximates the fair value.

(2) Type of Repo Trades Used

	1	2	3	4
	FIRST	SECOND	THIRD	FOURTH
	QUARTER	QUARTER	QUARTER	QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	NO	NO	NO	NO

(3) Original (Flow) & Residual Maturity

			FIRST C	UΑ	RTER			SECOND QUARTER							
		1	2	3 4			5 6				7		8		
					AVERAGE								AVERAGE		
					DAILY		ENDING						DAILY		ENDING
		MINIMUM	MAXIMUM		BALANCE		BALANCE		MINIMUM		MAXIMUM		BALANCE		BALANCE
a.	Open – No Maturity	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
b.	Overnight	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
c.	2 Days to 1 Week	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
d.	> 1 Week to 1 Month	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
e.	> 1 Month to 3 Months	\$ -	\$ 170,975,000	\$	97,700,000	\$	170,975,000	\$	-	\$	58,195,000	\$	40,288,846	\$	-
f.	> 3 Months to 1 Year	\$ 58,872,500	\$ 232,277,500	\$	132,946,071	\$	58,872,500	\$	175,000,000	\$	233,070,000	\$	192,867,692	\$	233,070,000
g.	> 1 Year	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-

			THIRD C	ARTER		FOURTH QUARTER										
		9		10		11		12		13		14		15		16
						AVERAGE								AVERAGE		
						DAILY		ENDING						DAILY		ENDING
		MINIMUM		MAXIMUM		BALANCE		BALANCE		MINIMUM		MAXIMUM		BALANCE		BALANCE
a.	Open – No Maturity	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
b.	Overnight	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
C.	2 Days to 1 Week	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
d.	> 1 Week to 1 Month	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
e.	> 1 Month to 3 Months	\$ -	\$	58,820,000	\$	18,098,462	\$	58,820,000	\$	-	\$	58,820,000	\$	18,098,462	\$	-
f.	> 3 Months to 1 Year	\$ 174,475,000	\$	233,070,000	\$	214,717,692	\$	174,475,000	\$	174,037,500	\$	232,949,715	\$	214,856,533	\$	232,949,715
g.	> 1 Year	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of December 31, 2018.

(5) Securities "Sold" Under Repo – Secured Borrowing

				FIRST Q	UARTER		SECOND QUARTER						
			1	2	3	4	5	6	7		8		
					AVERAGE				AVERAGE				
					DAILY	ENDING			DAILY		ENDING		
		MIN	NIMUM	MAXIMUM	BALANCE	BALANCE	MINIMUM	MAXIMUM	BALANCE		BALANCE		
a.	BACV	×	XXX	XXX	XXX	\$ 229,847,500	XXX	XXX	XXX	\$	233,070,000		
b.	Nonadmitted - Subset of BACV	×	XXX	XXX	XXX	\$ -	XXX	XXX	XXX	\$	-		
c.	Fair Value	\$ 229	9,847,500	\$ 232,277,500	\$ 230,646,071	\$ 229,847,500	\$ 233,070,000	\$ 233,195,000	\$ 233,156,538	\$	233,070,000		

			THIRD C	UARTER			FOURTH (QUARTER	
		9	10	11	12	13	14	15	16
				AVERAGE				AVERAGE	
				DAILY	ENDING			DAILY	ENDING
		MINIMUM	MAXIMUM	BALANCE	BALANCE	MINIMUM	MAXIMUM	BALANCE	BALANCE
a.	BACV	XXX	XXX	XXX	\$ 233,295,000	XXX	XXX	XXX	\$ 232,949,715
b.	Nonadmitted - Subset of BACV	XXX	XXX	XXX	\$ -	XXX	XXX	XXX	\$ -
C.	Fair Value	\$ 232,545,000	\$ 233,295,000	\$ 232,816,154	\$ 233,295,000	\$ 232,857,500	\$ 233,295,000	\$ 232,954,995	\$ 232,949,715

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

		1	2	3	4	5	6	7	8	
									NON	N-
		NONE	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	ADMIT	TED
a.	Bonds - BACV	\$ -	\$ 232,949,715	\$	\$ -	\$	\$ -	\$ -	\$	-
b.	Bonds - FV	-	232,949,715	-	-	-	-	-		-
c.	LB & SS - BACV	-	-	-	-	-	-	-		-
d.	LB & SS - FV	-	-	-	-	-	-	-		-
e.	Preferred Stock - BACV	-	-	-	-	-	-	-		-
f.	Preferred Stock - FV	-	-	-	-	-	-	-		-
g.	Common Stock	-	-	-	-	-	-	-		-
h.	Mortgage Loans - BACV	-	-	-	-	-	-	-		-
i.	Mortgage Loans - FV	-	-	-	-	-	-	-		-
j.	Real Estate - BACV	-	-	-	-	-	-	-		-
k	Real Estate - FV	-	-	-	-	-	-	-		-
I.	Derivatives - BACV	-	-	-	-	-	-	-		-
m.	Derivatives - FV	-	-	-	-	-	-	-		-
n.	Other Invested Assets - BACV	-	-	-	-	-	-	-		-
ο.	Other Invested Assets - FV	-	-	-	-	-	-	-		-
p.	Total Assets - BACV	\$ -	\$ 232,949,715	\$ -	\$ -	\$ -	\$ -	\$ -	\$	-
q.	Total Assets - FV	\$ -	\$ 232,949,715	\$ -	\$ -	\$ -	\$ -	\$ -	\$	-

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received - Secured Borrowing

			FIRST C	ŲΑ	RTER			SECOND (QUA	ARTER	
		1	2		3	4	5	6		7	8
					AVERAGE					AVERAGE	
					DAILY	ENDING				DAILY	ENDING
		MINIMUM	MAXIMUM		BALANCE	BALANCE	MINIMUM	MAXIMUM		BALANCE	BALANCE
a.	Cash	\$ 39,204	\$ 2,417,949	\$	1,243,625	\$ 2,417,949	\$ 1,507,817	\$ 3,243,378	\$	2,337,512	\$ 2,902,655
b.	Securities (FV)	\$ 173,122,939	\$ 232,310,358	\$	226,856,437	\$ 230,493,641	\$ 233,239,490	\$ 233,972,308	\$	233,676,389	\$ 233,972,308

			THIRD (QUA	RTER			FOURTH (QUA	ARTER	
		9	10		11	12	13	14		15	16
					AVERAGE					AVERAGE	
					DAILY	ENDING				DAILY	ENDING
		MINIMUM	MAXIMUM		BALANCE	BALANCE	MINIMUM	MAXIMUM		BALANCE	BALANCE
a.	Cash	\$ 1,537,655	\$ 2,902,655	\$	1,981,686	\$ 2,350,100	\$ 1,225,100	\$ 2,350,100	\$	1,494,673	\$ 1,488,000
b.	Securities (FV)	\$ 232,753,810	\$ 234,263,262	\$	233,489,635	\$ 234,263,262	\$ 233,067,522	\$ 234,378,625	\$	233,645,441	\$ 234,170,246

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

ENDING BALANCE

		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6		8 DOES NOT QUALIFY AS ADMITTED
a.	Cash	\$ 1,488,000	\$ -	\$ -	\$ -	\$ -	\$ -	\$	- 5	\$ -
b.	Bonds - FV	-	234,186,278	-	-	-	-	-		-
C.	LB & SS - FV	-	-	-	-	-	-	-		-
d.	Preferred Stock - FV	-	-	-	-	-	-	-		-
e.	Common Stock	-	-	-	-	-	-	-		-
f.	Mortgage Loans - FV	-	-	-	-	-	-	-		-
g.	Real Estate - FV	-	-	-	-	-	-	-		-
h.	Derivatives - FV	-	-	-	-	-	-	-		-
i.	Other Invested Assets - FV	-	-	-	-	-	-	-		-
j.	Total Collateral Assets - FV (Sum of a through i)	\$ 1,488,000	\$ 234,186,278	\$ 	\$ -	\$ <u>-</u>	\$ -	\$ =	5	\$ -

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	\$ =
b.	30 Days or Less	\$ 174,037,500
c.	31 to 90 Days	\$ 58,912,215
А	> 90 Days	\$ _

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of December 31, 2018.

(11) Liability to Return Collateral – Secured Borrowing (Total)

			FIRST C	QU/	ARTER			SECOND (QUA	ARTER	
		1	2		3	4	5	6		7	8
					AVERAGE					AVERAGE	
					DAILY	ENDING				DAILY	ENDING
		MINIMUM	MAXIMUM		BALANCE	BALANCE	MINIMUM	MAXIMUM		BALANCE	BALANCE
a.	Cash (Collateral – All)	\$ 39,204	\$ 2,417,949	\$	1,243,625	\$ 2,417,949	\$ 1,507,817	\$ 3,243,378	\$	2,337,512	\$ 2,902,655
b.	Securities Collateral (FV)	173,122,939	232,310,358		226,856,437	230,493,641	\$ 233,239,490	233,972,308		233,676,389	233,972,308

			THIRD C	UΑ	ARTER			FOURTH (QUA	ARTER	
		9	10		11	12	13	14		15	16
					AVERAGE					AVERAGE	
					DAILY	ENDING				DAILY	ENDING
		MINIMUM	MAXIMUM		BALANCE	BALANCE	MINIMUM	MAXIMUM		BALANCE	BALANCE
a.	Cash (Collateral – All)	\$ 1,537,655	\$ 2,902,655	\$	1,981,686	\$ 2,350,100	\$ 1,225,100	\$ 2,350,100	\$	1,494,673	\$ 1,488,000
b.	Securities Collateral (FV)	\$ 232,753,810	\$ 234,263,262	\$	233,489,635	\$ 234,263,262	\$ 233,067,522	\$ 234,378,625	\$	233,645,441	\$ 234,170,246

g. Reverse repurchase agreements transactions accounted for as secured borrowing:

 The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of December 31, 2018.

h. Repurchase agreements transactions accounted for as a sale:

(1) The Company did not have any repurchase agreements transactions accounted for as a sale as of December 31, 2018.

- i. Reverse repurchase agreements transactions accounted for as a sale:
 - (1) The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of December 31, 2018.
- j. Real estate:
 - (1) The Company did not have any investments in real estate for the years ended December 31, 2018 and 2017.
- k. Low income housing tax credit properties:
 - (1) LIHTC investments currently have unexpired tax credits which range from one to thirteen years and have an initial 15-year holding period requirement.
 - (2) There are no LIHTC investments subject to regulatory review for the years ended December 31, 2018 or 2017.
 - (3) Aggregate LIHTC investments did not exceed 10% of total admitted assets for the years ended December 31, 2018 or 2017.
 - (4) LIHTC investments had a carrying value of \$891,873 as of December 31, 2018 and \$1,532,526 as of December 31, 2017.
 - (5) The Company recognized tax benefits from LIHTC of \$54,174 in 2018 and \$244,842 in 2017.
 - (6) For determining impairments in partnerships that generate LIHTC, the Company uses the present value of all future benefits, the majority of which are tax credits, discounted at a risk-free rate ranging from 2.5% for future benefits of two years to 2.7% for future benefits of ten or more years, and compares the result to current carrying value. OTTI for LIHTC investments were \$66,207 for the year ended December 31, 2018 and \$224,652 for the year ended December 31, 2017.
 - (7) There were no write-downs or reclassifications made during the years ended December 31, 2018 or 2017 due to forfeiture, ineligibility of tax credits or similar issues.

I. Restricted assets:

(1) Restricted assets (including pledged):

				Gross (Admit	ted & Nonadmitte	ed) Restricted		
				Current Year			6	7
		1	2	3	4	5		
	Restricted Asset Category	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. b.	Subject to contractual obligation for which liability is not shown Collateral held under security lending	s -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
C.	agreements Subject to repurchase	-	-	-	-	-	-	-
	agreements	234,186,278	-	-	-	234,186,278	232,834,614	1,351,664
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	9,047,591	-	-	-	9,047,591	9,687,972	(640,381)
ļ. 	FHLB capital stock On deposit with states	2,924,077	- -	-	-	2,924,077	2,927,907	(3,830)
k.	On deposit with other regulatory bodies	-	-	_	-	-	-	-
I.	Pledged collateral to FHLB (including assets backing							
m.	funding agreements) Pledged as collateral not captured in other categories	246,958,042	-	_	-	246,958,042	265,548,445	- (18,590,403)
n.	Other restricted assets	-	-	-	-	-	-	-
0.	Total restricted assets	\$ 493,115,988	\$ -	\$ -	\$ -	\$ 493,115,988	\$ 510,998,938	\$ (17,882,950)

- (a) Subset of column 1
- (b) Subset of column 3

			Currer	nt Year	
		8	9	Perce	ntage
			-	10	11
				Gross (Admitted &	Admitted
			Total Admitted	Nonadmitted)	Restricted to
		Total Nonadmitted	Restricted	Restricted to Total	Total Admitted
	Restricted Asset Category	Restricted	(5 minus 8)	Assets (c)	Assets (d)
a.	Subject to contractual				
	obligation for which				
	liability is not shown	\$ -	\$ -	- %	- %
b.	Collateral held under				
	security lending				
	agreements				
C.	Subject to repurchase	†			
	agreements	-	234,186,278	2.791	2.817
d.	Subject to reverse	†			
	repurchase agreements	-	=	-	-
e.	Subject to dollar	1			
	repurchase agreements	-	-	-	-
f.	Subject to dollar reverse	1			
	repurchase agreements	-	-	-	-
g.	Placed under option	1			
	contracts	-	-	-	-
h.	Letter stock or securities	1			
	restricted as to sale -				
	excluding FHLB capital				
	stock	-	9,047,591	0.108	0.109
i.	FHLB capital stock				
j.	On deposit with states	-	2,924,077	0.035	0.035
k.	On deposit with other				
	regulatory bodies	-	-	-	-
i.	Pledged collateral to				
	FHLB (including assets				
	backing funding				
	agreements)	-	-	-	-
m.	Pledged as collateral not	1			
	captured in other categories	-	246,958,042	2.943	2.971
n.	Other restricted assets	-	-	-	-
0.	Total Restricted Assets	\$ -	\$ 493,115,988	5.877 %	5.932 %

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

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	& Nonadr	nitted) Res	tricted		8	Perce	ntage
		Cu	rrent Yea	r		6	7			
	1	2	3	4	5				9	10
			Total Separate Account						Gross (Admitted &	Admitted Restricted Total
		G/A	(S/A)	S/A Assets Supporting			Increase/	Total Current	Nonadmitted)	Total
	Total General	Supporting S/A Activity	Restricted	G/A	Total	Total from	(Decrease)	Year Admitted	Restricted to	Admitted
Description of Assets	Account (G/A)	(a)	Assets	Activity (b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	Total Assets	Assets
Derivatives	\$ 228,426,051	\$ _	\$	\$	\$ 228,426,051	\$ 244,581,203	\$ (16,155,152)	\$ 228,426,051	2.722%	2.748%
Futures	17,043,990	-	-	-	17,043,990	20,232,258	(3,188,268)	17,043,990	0.203%	0.205%
MBS Forwards	-	-	-	-	-	-	-	-	0.000%	0.000%
Repurchase Margin	1,488,000	-	-	-	1,488,000	734,984	753,016	1,488,000	0.018%	0.018%
Total (c)	\$ 246,958,041	\$ -	\$ -	\$ -	\$ 246,958,041	\$ 265,548,445	\$ (18,590,404)	\$ 246,958,041	2.943%	2.971%

⁽a)Subset of column 1

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

⁽b)Subset of column 3
(c)Total Line for Column 1 through 7 should equal 5L (1) in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L (1) 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)

		Gross	(Admitted	& Nonad	mitted) Res	stricted		8	Percei	ntage
		С	urrent Ye	ar		6	7			
	1	2	3	4	5				9	10
			Total Separate Account					Total	Gross (Admitted &	Admitted Restricted Total
		G/A	(S/A)	S/A Assets Supporting			Increase/	Current Year	Nonadmitted)	Total
	Total General Account	S/A Activity		G/A	Total	Total from	(Decrease)	Admitted	Restricted to	Admitted
Description of Assets	(G/A)	(a)	Assets -	Activity (b)	(1 plus 3)	Prior Year	(5 minus 6)	Restricted	Total Assets	Assets
		\$ -	\$ -	-	\$ -		-	-	_	-
	-	-	-	-	-	-	-	-	-	-
*Total (c)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	-	-

- (a) Subset of column 1
- (b) Subset of column 3
- (C) Total Line for Columns 1 through 7 should equal 5L(1) in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1) in Columns 9 through 11 respectively
- (4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

			1	2	3	4
					% of BACV	% of BACV
		В	ook/Adjusted		Total Assets	to Total
		С	arrying Value		(Admitted and	Admitted Assets
	Collateral Assets		(BACV)	Fair Value	Nonadmitted)*	**
a.	Cash, Cash Equivalents and Short-Term Investments	\$	68,449,159	\$ 68,449,159	0.998 %	1.010 %
b.	Schedule D, Part 1		-	-	- %	- %
c.	Schedule D, Part 2, Section 1		-	-	- %	- %
d.	Schedule D, Part 2, Section 2		-	-	- %	- %
e.	Schedule B		-	-	- %	- %
f.	Schedule A		-	-	- %	- %
g.	Schedule BA, Part 1		-	-	- %	- %
h.	Schedule DL, Part 1		-	-	- %	- %
i.	Other		-	-	- %	- %
j.	Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$	68,449,159	\$ 68,449,159	0.998%	1.010%

- * Column 1 divided by Asset Page, Line 26 (Column 1)
- ** Column 1 divided by Asset Page, Line 26 (Column 3)

1 2 % of Liability
Amount to Total Liabilities*

- k. Recognized Obligation to Return Collateral Asset
- Column 1 divided by Liability Page, Line 26 (Column 1)
- m. Working capital finance investments: The Company did not invest in working capital finance investments.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting.
- o. Structured notes

A structured note is a direct debt issuance by a corporation, municipality, or government entity, ranking pari-passu with the issuer's other debt issuance of equal seniority where either: (a) the coupon and/or principal payments are linked, in whole or in part, to prices or payment streams from index or indices, or assets deriving their value from other than the issuer's credit quality, or (b) the coupon and/or principal payments are leveraged by a formula that is different from either a fixed coupon, or a non-leveraged floating rate coupon linked to an interest rate index, including but not limited to the London Interbank Offered Rate (LIBOR) or the prime rate. As structured notes are issuer obligations without a trust, they are within the scope of SSAP No. 26, "Bonds, Excluding Loan-backed and Structured Securities". Structured notes are different than the asset backed structured securities, which are accounted for under SSAP No. 43R, "Revised - Loan-Backed and Structured Securities", as they lack either a trust or assets backing them. The disclosure below allows regulators to assess the volume of activity in structured notes and to determine whether additional accounting or reporting revisions, such as valuation and risk-based capital, are needed. To satisfy this request, the Company is required to separately identify structured notes, on a CUSIP basis and provide information by CUSIP for actual cost, fair value, book/adjusted carrying value, and whether the structured note is a mortgage-referenced security.

The following sets forth the actual cost, fair value and carrying value of structured notes as of December 31, 2018:

CUSIP Identification	Actual Cost	Fair Value	Book / Adjusted Carrying Value	Re S	ortgage- ferenced Security (ES/NO)
391164AF7	444,402	417,089	431,174		NO
Total	\$ 444,402	\$ 417,089	\$ 431,174		XXX

p.5* Securities:

Investment	Number of 5	Aggr	egate	e BACV	Aggregate Fair Value		
	Current Year	Prior Year	Current Ye	ar	Prior Year	Current Year	Prior Year
(1) Bonds - AC	72	21	\$ 78,560,5	16 \$	28,165,693	\$ 77,588,228	\$ 28,490,007
(2) LB&SS - AC	-	-		-	-	-	-
(3) Preferred Stock - AC	4	3	2,345,8	72	2,275,572	3,085,079	2,707,564
(4) Preferred Stock - FV	-	-		-	-	-	-
(5) Total (1+2+3+4)	76	24	\$ 80,906,3	88 \$	30,441,265	\$ 80,673,307	\$ 31,197,571

AC - Amortized Cost FV - Fair Value

- q. Short Sales The Company does not engage in short sale transactions.
- r. Prepayment Penalty and Acceleration Fees:

		Year Ended December 31, 2018				
		General Account	Separate Account			
1. Number of CUSIPS		61	N/A			
2. Aggregate Amount of Investment Income	e \$	3,662,397	N/A			

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

- a. The Company has one individual investment in joint ventures, partnerships or LLCs which exceeds 10% of admitted assets for the years ended December 31, 2018. There were no individual investment in joint ventures, partnerships or LLCs exceeding 10% of admitted assets for the year ended December 31, 2017.
- b. The accumulated unrealized losses are realized when they are not expected to be recovered. The Company recognized \$579,144 in 2018 and \$3,450,599 in 2017 in impairments on its investments in joint ventures, partnerships and LLCs.

Refer to Note 1c. "Accounting policy" (14) for information on the Company's policy for determining OTTI.

Note 7 - Investment Income

- Accrued investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis and dividends are recorded as earned on the ex-dividend date.
- b. The total amount of due and accrued investment income excluded from surplus was \$915,646 for the year ended December 31, 2018 and \$296,658 for the year ended December 31, 2017.

Note 8 - Derivative Instruments

a. The Company's principal derivative exposures to market risk are interest rate risk, which includes inflation and credit risk. Interest rate risk pertains to the change in fair value of the derivative instruments as a result of changes in market interest rates. The Company is exposed to credit-related losses in the event of nonperformance by counterparties to derivative financial instruments. The Company regularly monitors counterparty credit ratings, derivative positions, valuations and the value of collateral posted to ensure counterparties are credit-worthy and the concentration of exposure is minimized, and monitors its derivative credit exposure as part of its overall risk management program.

The Company enters derivative transactions through bilateral derivative agreements with counterparties, or through over the counter cleared derivatives with a counterparty and the use of a clearinghouse. To minimize credit risk for bilateral transactions, the Company and its counterparties generally enter into master netting agreements based on agreed upon requirements that outline the framework for how collateral is to be posted in the amount owed under each transaction, subject to certain minimums. For over the counter cleared derivative transactions between the Company and a counterparty, the parties enter into a series of master netting and other agreements that govern, among other things, clearing and collateral requirements. These transactions are cleared through a clearinghouse and each derivative counterparty is only exposed to the default risk of the clearinghouse. Certain interest rate swaps and credit default swaps are considered cleared transactions. These cleared transactions require initial and daily variation margin collateral postings. These agreements allow for contracts in a positive position, in which amounts are due to the Company, to be offset by contracts in a negative position. This right of offset, combined with collateral obtained from counterparties, reduces the Company's credit exposure.

b. The Company uses derivative financial instruments in the normal course of business to manage risks, primarily to reduce currency, interest rate and duration imbalances determined in asset/liability analyses. The Company also uses a combination of derivatives and fixed income investments to create synthetic investments. These synthetic investments are created when they are economically more attractive than the actual instrument or when similar instruments are unavailable. Synthetic investments are created either to hedge and reduce the Company's credit exposure or to create an investment in a particular asset. The Company held synthetic investments with a notional amount of \$59,950,000 as of December 31, 2018 and \$59,950,000 as of December 31, 2017. Of these amounts, no investments were considered replicated assets as of December 31, 2018 and as of December 31, 2017, as defined under statutory accounting practices as the result of pairing of a long derivative contract with cash instruments.

The Company's derivative strategy employs a variety of derivative financial instruments, including: interest rate, currency, equity, bond, and credit default swaps; options; forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore, as allowed by statutory accounting practices, the Company intentionally has not applied hedge accounting.

Interest rate swaps are primarily used to more closely match the cash flows of assets and liabilities. Interest rate swaps are also used to mitigate changes in the value of assets anticipated to be purchased and other anticipated transactions and commitments. A net realized loss on closed contracts of \$1,282,045 and a net unrealized loss on the market-to-market of open contracts of \$42,678,977 were recorded for the year ended December 31, 2018. A net realized loss on closed contracts of \$871,952 and a net unrealized loss on the market-to-market of open contracts of \$11,778,413 were recorded for the year ended December 31, 2017.

The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities.

The Company does not sell credit default swaps as a participant in the credit insurance market. The Company does, however, use credit default swaps as part of its investment management process. The Company buys credit default swaps as an efficient means to reduce credit exposure to particular issuers or sectors in the Company's investment portfolio. The Company sells credit default swaps in order to create synthetic investment positions that enhance the return on its investment portfolio by providing comparable exposure to fixed income securities that might not be available in the primary market. The company did not incur any realized gains or losses on closed contracts, and a net unrealized gain on the market-to-market of open contracts of \$9,091 was recorded for the year ended December 31, 2018. A net realized loss on closed contracts of \$41,613 and a net unrealized gain on the market-to-market of open contracts of \$79,674 was recorded for the year ended December 31, 2017.

Options grant the purchaser the right to buy or sell a security or enter a derivative transaction at a stated price within a stated period. The Company's option contracts have terms of up to 15 years. A swaption is an option to enter an interest rate swap to either receive or pay a fixed rate at a future date. The Company purchases these options for the purpose of managing interest rate risks in its assets and liabilities.

The Company utilizes certain other agreements including forward contracts and financial futures. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specified future date. Typically, the exchange rate is agreed upon at the time of the contract. In addition, the Company also uses "to be announced" forward contracts (TBAs) to hedge interest rate risk and participate in the mortgage-backed securities market in an efficient and cost effective way. Typically, the price is agreed upon at contract inception and payment is made at a specified future date. The Company usually does not purchase TBAs with settlement by the first possible delivery date and thus accounts for these TBAs as derivatives. TBAs that settle on the first possible delivery date are accounted for as bonds. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including interest rates and currency rates.

Net collateral pledged to the counterparties was \$114,191,058 as of December 31, 2018 and \$119,807,740 as of December 31, 2017. In the event of default, the full market value exposure at risk in a net gain position, net of offsets and collateral, was \$5,435,525 as of December 31, 2018 and \$4,565,486 as of December 31, 2017. The statutory net amount at risk, defined as net collateral pledged and statement values excluding accrued interest, was \$5,621,778 as of December 31, 2018 and \$13,880,877 as of December 31, 2017.

- c. The fair value of these contracts is included in invested assets and other liabilities. Changes in the fair value of these contracts, other than interest rate swaps associated with replicated assets, are recorded as unrealized gains or losses in surplus. Gains and losses realized on the termination, closing, or assignment of contracts are recorded as realized capital gains or losses. Amounts receivable and payable are accrued.
- d. No unrealized gains or losses recognized on derivatives were excluded from the assessment of effectiveness for the years ended December 31, 2018 or 2017, since the Company has decided not to apply hedge accounting. The Company uses portfolio hedging as a risk mitigation factor. The Company assesses the derivatives' effectiveness to hedge the sensitivity of the net asset and liability portfolio to interest and volatility movements in the context of the current market environment.
- e. The Company uses portfolio hedging as a risk mitigation factor, which does not qualify for hedge accounting.
- f. The Company does not account for derivatives as cash flow hedges of a forecasted transaction.

- Note 9 Income Taxes

 A. The Company provides for deferred income taxes based on an admissibility limitation of 15% of surplus and a three year reversal/realization period.
 - 1. The net DTA or net deferred tax liability (DTL) recognized in the Company's assets, liabilities and surplus is as follows:

				Dece	ember 31, 2018	
			Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	96,229,149	\$	30,799,206	\$ 127,028,355
(c)	Adjusted gross DTAs		96,229,149		30,799,206	127,028,355
(d)	DTAs nonadmitted		60,394,476		10,671,176	71,065,652
(e)	Subtotal net admitted DTA		35,834,673		20,128,030	55,962,703
(f)	Total gross DTLs		15,644,590		16,573,991	32,218,581
(g)	Net admitted DTA(L)	\$	20,190,083	\$	3,554,039	\$ 23,744,122
				Dece	ember 31, 2017	
			Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	106,266,778	\$	19,711,846	\$ 125,978,624
(c)	Adjusted gross DTAs		106,266,778		19,711,846	125,978,624
(d)	DTAs nonadmitted		54,755,655		16,073,823	70,829,478
(e)	Subtotal net admitted DTA		51,511,123		3,638,023	55,149,146
(f)	Total gross DTLs		28,502,143		967,163	29,469,306
(g)	Net admitted DTA(L)	\$	23,008,980	\$	2,670,860	\$ 25,679,840
					Change	
			Ordinary		Capital	Total
(a) (b)	Gross DTAs Statutory valuation allowance adjustment	\$	(10,037,629)	\$	11,087,360	\$ 1,049,731
(c)	Adjusted gross DTAs		(10,037,629)		11,087,360	1,049,731
(d)	DTAs nonadmitted		5,638,821		(5,402,647)	236,174
(e)	Subtotal net admitted DTA		(15,676,450)		16,490,007	813,557
(f)	Total gross DTLs	_	(12,857,553)		15,606,828	2,749,275
(g)	Net admitted DTA(L)	\$	(2,818,897)	\$	883,179	\$ (1,935,718)

2. The amount of adjusted gross DTA admitted under each component of the guidance and the resulting change by tax character are as follows:

		December 31, 2018					
		_	Ordinary		Capital		Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	-	\$	3,554,039	\$	3,554,039
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)		20,190,083		_		20,190,083
	Adjusted gross DTAs expected to be realized following the balance sheet date				-		
	Adjusted gross DTAs allowed per limitation threshold		20,190,083		-		20,190,083
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b)		228,007,716		-	•	228,007,716
(d)	above) offset by gross DTLs DTAs admitted as the result of application of SSAP no. 101		15,644,590		16,573,991		32,218,581
	Total $(2(a) + 2(b) + 2(c))$	\$	35,834,673	\$	20,128,030	\$	55,962,703
				Dece	ember 31, 201	7	
(a)	Federal income taxes paid in prior years		Ordinary		Capital		Total
(b)	recoverable through loss carrybacks Adjusted gross DTAs expected to be	\$	-	\$	2,670,860	\$	2,670,860
	realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2 below)		23,008,980		_		23,008,980
	Adjusted gross DTAs expected to be realized following the balance sheet date		23,008,980		-		23,008,980
(c)	Adjusted gross DTAs allowed per limitation threshold Adjusted gross DTAs (excluding the		231,392,852		-	;	231,392,852
	amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs		28,502,143		967,163		29,469,306
(d)	DTAs admitted as the result of application of SSAP no. 101 Total (2(a) + 2(b) + 2(c))	¢	E1 E11 100	c	2 620 022	¢	EE 140 146
		Φ	51,511,123	Ф	3,638,023	Ф	55,149,146
					Change		
		_	Ordinary		Capital		Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be	\$	-	\$	883,179	\$	883,179
(D)	realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1						
	and 2(b)2 below)1. Adjusted gross DTAs expected to be		(2,818,897)		-		(2,818,897)
	realized following the balance sheet date 2. Adjusted gross DTAs allowed per		(2,818,897)		-		(2,818,897)
(c)	limitation threshold Adjusted gross DTAs (excluding the		(3,385,136)		-		(3,385,136)
(d)	amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs DTAs admitted as the result of application		(12,857,553)		15,606,828		2,749,275
(u)	of SSAP no. 101 Total $(2(a) + 2(b) + 2(c))$	\$	(15,676,450)	\$	16,490,007	\$	813,557
		Ψ_	(10,070,400)	Ψ	.0,-00,007	Ψ	010,001

 ${\it 3.} \quad {\it The \ Company's \ total \ realization \ threshold \ limitations \ are \ as \ follows:}$

	Decem	ber 31,
	2018	2017
Ratio percentage used to determine recovery period and threshold limitation amount	1.636%	1.531%
Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	\$ 1 520 051 <i>44</i> 1	\$ 1.542.619.016
	recovery period and threshold limitation amount Amount of adjusted capital and surplus used to determine recovery period and	Ratio percentage used to determine recovery period and threshold limitation amount 1,636% Amount of adjusted capital and surplus used to determine recovery period and

4. The ultimate realization of DTAs depends on the generation of future taxable income during the periods in which the temporary differences are deductible. Management considers the scheduled reversal of DTLs (including the impact of available carryback and carryforward periods), projected taxable income and tax-planning strategies in making this assessment. The impact of tax-planning strategies is as follows:

			Deceml	oer 31	, 2018
			Ordinary		Capital
(a)	net a	ermination of adjusted gross DTAs and admitted DTAs, by tax character as a entage.			
	1.	Adjusted Gross DTAs amount from Note 9A1(c)	\$ 96,229,149	\$	30,799,206
	2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%		-%
	3.	Net admitted DTAs amount from Note 9A1(g)	\$ 20,190,083	\$	3,554,039
	4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	0%		100%
			Deceml	oer 31	, 2017
			Ordinary		Capital
(a)	net a	ermination of adjusted gross DTAs and admitted DTAs, by tax character as a sentage.			
	1.	Adjusted Gross DTAs amount from Note 9A1(c)	\$ 106,266,778	\$	19,711,846
	2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%		-%
	3.	Net admitted DTAs amount from Note 9A1(g)	\$ 23,008,980	\$	2,670,860
	4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	19%		100%
		, , , ,			
			 Ordinary	hange	e Capital
(a)	Data	amaination of adjusted areas DTAs and	 Ordinary		Сарітаі
()	net a	ermination of adjusted gross DTAs and admitted DTAs, by tax character as a entage.			
	1.	Adjusted Gross DTAs amount from Note 9A1(c)	\$ (10,037,629)	\$	11,087,360
	2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	-%		-%
	3.	Net admitted DTAs amount from Note 9A1(g)	\$ (2,818,897)	\$	883,179
	4.	Percentage of net admitted DTAs by tax character attributable to the impact of tax planning strategies	19%		-%
(b)		s the Company's tax planning tegies include the use of reinsurance?	Yes_		NoX

B. The Company does not have any deferred tax liabilities not recognized.

C. The provision for current tax expense on earnings is as follows:

1.

		Yea	ars Er	nded Decembe	er 31,	
	-	 2018		2017		Change
(a)	Federal	\$ 6,637,556	\$	31,895,924	\$	(25,258,368)
(b)	Foreign	115,430		436,599		(321,169)
(c)	Subtotal	6,752,986		32,332,523		(25,579,537)
(d)	Federal income tax on net capital gains	4,940,105		7,147,856		(2,207,751)
(e)	Utilization of capital loss carry-forwards	-		-		-
(f)	Other					
(g)	Federal and foreign income taxes incurred	\$ 11,693,091	\$	39,480,379	\$	(27,787,288)

The tax effects of temporary differences that give rise to significant portions of the DTAs and DTLs are as follows:

2	Dof	erred Tax Assets:	2018	December 31, 2017	Change		
2.	Deli	erred Tax Assets:					
	(a)	Ordinary					
		 Discounting of unpaid losses Unearned premium reserve Policyholder reserves 	\$ - 26,394,370	\$ - 32,036,497	\$ - (5,642,127)		
		(4) Investments(5) Deferred acquisition costs(6) Policyholder dividends accrual	38,900,444 25,133,586	29,981,585 21,571,676	8,918,859 3,561,910 -		
		(7) Fixed assets(8) Compensation and benefits accrual	-	-	-		
		(9) Pension accrual (10) Receivables - nonadmitted	-	-	-		
		(11) Net operating loss carry-forward(12) Tax credit carry-forward(13) Other	- - 5,800,749	- - 22,677,020	- - (16,876,271)		
		(14) Subtotal	96,229,149	106,266,778	(10,037,629)		
	(c)	Statutory valuation allowance adjustment Nonadmitted	60,394,476	54,755,655	5,638,821		
	(d)	Admitted ordinary DTAs (2a14 - 2b - 2c)	35,834,673	51,511,123	(15,676,450)		
	(e)	Capital					
		(1) Investments(2) Net capital loss carry-forward(3) Real estate(4) Other	30,799,206 - -	19,711,846 - -	11,087,360 - -		
		(5) Subtotal	30,799,206	19,711,846	11,087,360		
	(f) (g)	Statutory valuation allowance adjustment Nonadmitted	10,671,176	16,073,823	(5,402,647)		
	(h)	Admitted capital DTAs (2e5 - 2f - 2g)	20,128,030	3,638,023	16,490,007		
•	(i)	Admitted DTAs (2d + 2h)	55,962,703	55,149,146	813,557		
3.	Defe (a)	erred Tax Liabilities: Ordinary					
	()	(1) Investments	2,830,098	16,343,966	(13,513,868)		
		 (2) Fixed Assets (3) Deferred and uncollected premium (4) Policyholder reserves (5) Other (6) Subtotal 	1,686,714 4,562,034 6,565,744 15,644,590	1,836,721 7,830,145 2,491,311 28,502,143	(150,007) (3,268,111) 4,074,433 (12,857,553)		
	(b)	Capital					
		(1) Investments(2) Real estate(3) Other	16,573,991 - -	967,163 - -	15,606,828 - -		
		(4) Subtotal	16,573,991	967,163	15,606,828		
	(c)	Total DTLs (3a6 + 3b4)	32,218,581	29,469,306	2,749,275		
4.	Net	DTA(L) (2i - 3c)	\$ 23,744,122	\$ 25,679,840	\$ (1,935,718)		

The change in net deferred income taxes is comprised of the following:

	Years Ended December 31,				
		2018		2017	
(1) Net DTA(L)	\$	(1,699,545)	\$	(62,707,708)	
Less: Items not recorded in the change in net deferred income taxes:		-		-	
(2) Tax-effect of unrealized gains/(losses)		(263,448)		11,181,536	
(3) Tax-effect of changes from acquisitions/transfers				-	
(4) Change in net deferred income taxes	\$	(1,962,993)	\$	(51,526,172)	

D. The components of federal and foreign income tax on operating items are recorded on the Summary of Operations and Capital and Surplus Account and are different from that which would be obtained by applying the prevailing federal income tax rate to operating income before taxes. The significant items causing this difference are as follows:

		Years Ended December 31,				
		 2018		2017		
(1)	Provision computed at statutory rate	\$ 9,435,874	\$	48,155,844		
(2)	Nonadmitted assets	201,976		(1,257,118)		
(3)	Foreign governmental income taxes	115,430		436,599		
(4)	Expense items	386,729		2,294		
(5)	Investment items	(8,685,523)		(7,956,520)		
(6)	Tax credits	(169,604)		(681,441)		
(7)	Change in reserve valuation basis	(1,827,000)		-		
(8)	Corporate rate reduction	-		51,967,661		
(9)	Other	 14,198,202		339,232		
	Total statutory income tax expense	\$ 13,656,084	\$	91,006,551		
(10)	Federal and foreign income tax expense	\$ 11,693,091	\$	39,480,379		
(11)	Change in net deferred income taxes	 1,962,993		51,526,172		
	Total statutory income tax expense	\$ 13,656,084	\$	91,006,551		

- E. (1) As of December 31, 2018, the Company had no net operating or capital loss carryforwards to include in deferred income taxes. The Company has no total tax credit carryforwards included in deferred taxes.
 - (2) The Company paid federal income taxes of \$31,434,914 in 2018 and \$26,812,351 in 2017.
 - (3) As of December 31, 2018 and 2017, the Company did not recognize any protective deposits as admitted assets.
- F. (1) The Company is included in a consolidated United States (U.S.) federal income tax return with its parent, Massachusetts Mutual Life Insurance Company (MassMutual), a mutual life insurance company domiciled in the Commonwealth of Massachusetts, and MassMutual's eligible U.S. subsidiaries. The Company also files income tax returns in various states and foreign jurisdictions.
 - (2) The Company, MassMutual, and MassMutual's eligible subsidiaries and certain affiliates (the Parties) have executed and are subject to a written tax allocation agreement (the Agreement). The Agreement sets forth the manner in which the total combined federal income tax is allocated among the Parties. The Agreement provides the Company with the enforceable right to recoup federal income taxes paid in prior years in the event of future capital net losses, which it may incur. Further, the Agreement provides the Company with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes.
- G. (1) Companies are generally required to disclose unrecognized tax benefits, which are the tax effect of positions taken on their tax returns that may be challenged by the various taxing authorities, in order to provide users of financial statements more information regarding potential liabilities. The Company recognizes tax benefits and related reserves in accordance with existing SAP for liabilities, contingencies and impairments of assets.
 - (2) On December 22, 2017, the president signed into law H.R. I/Public Law 115-97 commonly known as the Tax Cuts and Jobs Act (the "Act"). The Act contains several key provisions that have significant financial statement effects in both the current and prior reporting periods. Effective January 1, 2018, the Act reduces the corporate tax rate to 21 percent, eliminates the corporate alternative tax, increases the capitalization rates for determining deferred acquisition costs and extends the amortization period, modifies the life company proration rules, reduces the dividends received deduction applicable to corporate shareholders, and modifies the net operating loss deduction applicable to corporate taxpayers. The Act also changed the method for computing deductions for life insurance reserves in 2017.
 - (3) As a result of the reduction of the corporate tax rate to 21 percent, the Company remeasured its net admitted deferred taxes as of the enactment date and recognized a decrease in surplus of \$17,119,894 in 2017. Of the \$17,119,894 net decrease, \$51,967,661 was reflected in the change in other deferred income taxes, \$1,694,112 was reflected in the change in net unrealized foreign exchange capital gains (losses), \$10,677,772 was reflected in the change in net unrealized capital gains (losses), offset by increases of \$47,219,652 reflected in change in non-admitted assets.
 - (4) Effective January 1, 2018, the Act increases the capitalization rates for determining specified policy acquisition expenses. The provision increases the capitalization rate for annuity contracts from 1.75 percent to 2.09 percent, the rate for group life insurance contracts from 2.05 percent to 2.45 percent, and the rate for all other specified contracts from 7.7 percent to 9.2 percent. This provision extends the amortization period for capitalized deferred acquisition costs (DAC) to 180 months from 120 months. A transition rule allows capitalized DAC as of December 31, 2017 to continue to be amortized over 10-years.

- (5) Effective January 1, 2018, the Act modifies the life company proration rules by defining the company's share as 70 percent and the policyholders' share as 30 percent for purposes of the dividends received deduction and tax-exempt interest income.
- (6) Effective January 1, 2018, the Act reduces the dividends received deduction applicable to corporate shareholders for the 70 percent deductions to 50 percent, and for the 80 percent deduction to 65 percent. The 100 percent dividends received deduction remains in effect for dividends from affiliated group members.
- (7) The Act modifies the deduction for NOLs and imposes the general corporate regime on life insurers. Under prior law, NOLs generally had a carry back period of two years (three years in the case of a life insurance company) and a carryforward period of 20 years (15 years in the case of a life insurance company). The Act eliminates the carry back period and makes the carryforward period indefinite. The amount of the NOL deduction allowed is limited to 80 percent of taxable income computed without regard to the NOL deduction. This provision applies to NOLs arising in taxable years beginning after December 31, 2017.
- (8) The Act revised the computation of life insurance tax reserves to be the greater of the net surrender value of a contract and 92.81 percent of statutory reserves. The revised reserve computation is effective for taxable years beginning after December 31, 2017. A transition rule requires life insurers to spread the difference between the prior year end reserves computed on the old basis and those computed on the new basis over eight years as either income or a deduction. For the year ended December 31, 2017, the Company recorded an estimated provision for this change by recognizing a net \$7,560,000 increase in its DTL, offset by a corresponding increase in its DTA that will reverse over the eight year transition period. The Company adjusted this provisional amount for year ended December 31, 2018 by recognizing a \$12,227,032 million increase in its DTA, offset by a corresponding increase in its DTL. The net DTL of \$4,667,032 million will be amortized over eight years. In addition, the Company recognized \$583,379 in income tax expense reported on the Summary of Operations to reflect the first year's amortization of the eight-year transition rule.
- (9) The Internal Revenue Service (IRS) has completed its examination of the tax returns filed for years 2013 and prior. The IRS commenced its exam of years 2014-2016 in September 2017. The adjustments resulting from the examinations are not expected to materially affect the position or liquidity of the Company.
- (10) With respect to the admitted DTAs calculation, effective January 1, 2018, the Act eliminates the ability to carryback net operating losses, therefore the amount of adjusted gross DTA admitted based on recoverable federal taxes is limited only to capital DTAs.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

- a. The Company is a wholly owned subsidiary of MassMutual, a mutual insurance company domiciled in the Commonwealth of Massachusetts.
- b-c. The Company provides revolving credit facilities to MassMutual Asset Finance, LLC (MMAF) and Jefferies Finance LLC. During 2018, MMAF borrowed \$69,749,460 and repaid \$52,162,000 under the MMAF facility. During 2018, Jefferies Finance LLC borrowed \$40,082,500 and repaid \$65,082,500 under the Jefferies Finance LLC facility. Refer to Note 14 "Contingencies, Liabilities and Assessments" for additional information regarding the credit facilities. See also Schedule Y for subsidiaries and controlled affiliates (SCAs) activity.
- d. The Company reported \$268,402 as amounts due from subsidiaries and affiliates as of December 31, 2018 and \$301,243 as of December 31, 2017. The Company reported \$52,658,547 as amounts due to subsidiaries and affiliates as of December 31, 2018 and \$35,097,141 as of December 31, 2017. Terms require settlement of these amounts within 30 to 90 days.
- e. The Company has a stop-loss agreement with MassMutual under which the Company cedes claims which, in aggregate, exceed 1.5% of the covered volume for any year, with maximum coverage of \$25,000,000 above the aggregate limit. The aggregate limit was \$85,609,822 in 2018 and \$83,575,434 in 2017 and was not exceeded in either year.

The Company has coinsurance agreements with MassMutual, where the Company cedes substantially all of the premium on certain universal life policies. In return, MassMutual pays to the Company a stipulated expense allowance and death and surrender benefits. MassMutual holds the assets and related reserves for payment of future benefits on the ceded policies.

The net amounts outstanding and due from MassMutual for the various reinsurance agreements were \$23,634,582 as of December 31, 2018 and \$15,833,069 as of December 31, 2017. These outstanding balances are due and payable with terms ranging from monthly to annually, depending on the agreement in effect.

The following summarizes reinsurance transactions between the Company and MassMutual:

	Years Ended December 31,			
	2018		2017	
Premium income (expense) ceded, related to:				
Stop-loss agreements	\$ (494,	788) \$	(549,026)	
Coinsurance agreements	(43,115,	650)	(45,400,173)	
Expense allowances on reinsurance ceded, included in fees and other income (expense) related to:				
Coinsurance agreements	14,020,	903	13,821,692	
Policyholders' benefits ceded, related to:				
Coinsurance agreements	127,786,	316	116,756,466	
Experience refunds received, related to:				
Stop-loss agreements	123,	697	137,257	

f. Pursuant to a management agreement, MassMutual, for a fee, furnishes to the Company, as requested, operating facilities, human resources, computer software development and managerial services. Investment and administrative services are also provided to the Company pursuant to a management services agreement with MassMutual. While management believes that these fees are calculated on a reasonable basis, these fees may not necessarily be indicative of the costs that would have been incurred on a stand-alone basis.

The following summarizes the transactions between the Company and related parties:

	Years Ended	Decer	mber 31,
	 2018		2017
Fee income:			
Recordkeeping and other services	\$ 1,549,810	\$	1,523,110
Fee expense:			
Management and service contracts and cost-sharing			
arrangements	135,598,508		77,214,806

The Company and its subsidiary, MML Bay State, participate in variable annuity exchange programs with its parent, MassMutual, where certain variable annuity contract holders of either company can make nontaxable exchanges of their contracts for enhanced variable annuity contracts of the other company. The Company did not record premium income or surrender benefits related to these exchange programs in 2018. The Company recorded premium income of \$6,566,063 and surrender benefits of \$275,000 related to these exchange programs in 2017. The Company has an agreement with MassMutual to compensate them or to be compensated for the lost revenue associated with the exchange of contracts that are within the surrender charge period. As a result of these exchanges, the Company did not receive any net commissions for the years ended December 31, 2018 or 2017.

- All outstanding shares of the Company were owned by its parent.
- The Company does not have an investment in its parent.
- As of December 31, 2018, the Company did not have an investment in SCAs exceeding 10% of admitted assets.
- In 2018, the Company did not have impairment write-downs on its investments in affiliated bonds. The Company recognized \$334,222 j. in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2017, the Company recognized \$5,497 in impairment write-downs on its investments in affiliated bonds. The Company recognized \$1,451,990 in impairment write-downs on its investments in affiliated joint ventures, including partnerships and LLCs of SCAs. OTTI were determined based on internally developed models.

In 2018 and 2017, the Company did not have any impairment write-downs on its investments in common stock of affiliates.

- The Company has no foreign insurance subsidiary whose value is calculated by adjusting annuity GAAP account value reserves using k. the Commissioners' Annuity Reserve Valuation Method and the related Actuarial Guidelines.
- ١. The Company does not hold an investment in a downstream noninsurance holding company.
- The Company does not have investments in foreign or noninsurance SCAs.
- n. The Company does not have any insurance SCAs for which the audited statutory equity reflects a departure from NAIC statutory accounting practices.

Note 11 - Debt

g.

The Company did not have any capital notes or liability for borrowed money as of December 31, 2018 or 2017.

The Company did not have any debt that was considered to be extinguished by in-substance defeasance.

The Company did not set aside assets after the effective date of this statement solely for satisfying debt obligations.

The Company is not a member of the Federal Home Loan Bank (FHLB) therefore it has no FHLB funding agreements.

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement **Benefit Plans**

- The Company did not have any defined benefit pension plans for which the reporting entity is directly liable. a.
- The Company did not have any pension plans for which the reporting entity is directly liable. b.
- The Company did not have any pension plans for which the reporting entity is directly liable. C.
- d. The Company did not have any pension plans for which the reporting entity is directly liable.
- The Company did not have any defined contribution plans. e.
- f. The Company did not have multi-employer plans.
 - Consolidated/Holding Company plans: MassMutual charges allocated expenses to the Company based on relative weighted commissions for agents and time studies of its employees. The Company recorded and expense of \$12,564,850 for the year ended December 31, 2018 and \$6,465,187 for the year ended December 31, 2017 for these plans.
- The Company does not accrue for postemployment benefits and compensated absences since it does not have any employees.

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

 (1) The Company had 50,000 shares of common stock authorized and 12,500 shares issued and outstanding as of December 31, 2018. The par value of the common stock is \$200 per share.
 - (2) The Company did not have any preferred stock outstanding.

- (3) Without the prior approval of the Insurance Commissioner of the State of Connecticut (the Commissioner), total dividends paid to the Company's shareholder in a twelve month period are limited to the greater of (i) 10% of the Company's surplus as of December 31 of the preceding year or (ii) the net gain from operations for the twelve month period ending on December 31 of the preceding year; each case is determined using statutory accounting policies. In addition, the prior approval of the Commissioner is required if any dividend or distribution exceeds the Company's earned surplus. Under these regulations, \$163,731,753 of shareholder's equity is available for distribution to the shareholder in 2019 without prior regulatory approval.
- (4) The Company did not pay a dividend to MassMutual in 2018 or 2017. The Company did not receive a dividend from MML Bay State in 2018 or 2017.
- Within the limits of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to the stockholder.
- (6) There are no restrictions on unassigned surplus funds.
- (7) The Company did not make any advances to surplus.
- (8) The Company did not have any stock held for special purposes.
- (9) The Company does not have any special surplus funds.
- (10) The portion of unassigned funds (surplus) represented by net unrealized gains and losses (cumulative, net of deferred tax) was \$94,167,556 as of December 31, 2018 and \$81,765,957 as of December 31, 2017.
- (11) The Company did not have any surplus debentures or similar obligations.
- (12) There were no restatements due to prior quasi-reorganizations.
- (13) There were no quasi-reorganizations in the prior ten years.

Note 14 – Liabilities, Contingencies and Assessments a. Contingent commitments:

The Company approved financing of \$246,125,000 as of December 31, 2018 for MMAF that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. Borrowings under the facility with the Company were \$202,490,797 as of December 31, 2018 and \$184,903,337 as of December 31, 2017. Interest expense for these borrowings was \$4,611,675 as of December 31, 2018 and \$4,243,063 as of December 31, 2017. The unfunded amount of the facility, totaling \$43,634,203 as of December 31, 2018, is included in private placements in the table below. The interest of this facility adjusts monthly based on the 30-day LIBOR.

The Company approved financing of \$25,000,000 as of December 31, 2018, for Jefferies Finance LLC that can be used to finance ongoing asset purchases and refinance existing Company provided lines of credit. The were no outstanding borrowings under the facility as of December 31, 2018 and December 31, 2017 and all outstanding interest has been paid. The total unfunded amount of the facility was \$25,000,000 as of December 31, 2018. The interest of this facility is calculated based on a full pass through of interest accrued on the underlying loans purchased.

In the normal course of business, the Company enters into commitments to purchase certain investments. The majority of these commitments have funding periods that extend between one and five years. The Company is not required to fund commitments once the commitment period expires.

As of December 31, 2018, the Company had the following commitments:

		2019	2020	2021	2022	2023	Thereafter	Total
Private placements	\$	12,543,641 \$	106,491,897 \$	373,755 \$	2,270,841 \$	4,690,129 \$	16,428,735 \$	142,798,998
Mortgage loans		2,616,752	12,851,332	16,506,289	448,598	1,298,232	7,336,423	41,057,626
Partnerships and LLCs		9,342,508	28,915,528	2,485,218	16,518,982	5,000,000	20,866,247	83,128,483
LIHTCs (including equity	y							
contributions)		614	-	-	-	-	-	614
Total	\$	24,503,515 \$	148,258,757 \$	19,365,262 \$	19,238,421 \$	10,988,361 \$	44,631,405 \$	266,985,721

The Company is subject to insurance guaranty fund laws in the states in which it does business. These laws assess insurance companies' amounts to be used to pay benefits to policyholders and policy claimants of insolvent insurance companies. Many states allow these assessments to be credited against future premium taxes. The Company believes such assessments in excess of amounts accrued will not materially impact its financial position, results of operations or liquidity.

C. Gain contingencies:

No material gain contingencies were realized subsequent to December 31, 2018 through the filing date.

- The Company did not have any claims related to extra contractual obligations in 2018. d.
- The Company has no joint and several liabilities.
- All other contingencies:

In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

The Company evaluates the need for accruals of loss contingencies for each matter. When a liability for a matter is probable and can be estimated, the Company accrues an estimate of the loss and any related insurance recoveries, if any. An accrual is subject to

subsequent adjustment as a result of additional information and other developments. The resolution of matters are inherently difficult to predict, especially in the early stages of matter. Even if a loss is probable, due to many complex factors, such as speed of discovery and the timing of court decisions or rulings, a loss or range of loss may not be reasonably estimated until the later stages of the matter. For matters where a loss is material and it is either probable or reasonably possible then it is disclosed. For matters where a loss may be reasonably possible, but not probable, or is probable but not reasonably estimated, no accrual is established, but the matter, if material, is disclosed.

Note 15 - Leases

The Company did not have any lease obligations.

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

The notional amounts of the company's financial instruments with off-balance sheet risk are as follows:

		December 31,										
		2018	2017	2018	2017							
		As	sets	Liab	ilities							
a.	Swaps	\$ 7,201,639,915	\$ 7,945,853,957	\$ 5,411,535,346	\$ 4,899,161,838							
b.	Futures	450,002,000	450,001,850	-	-							
C.	Options	274,165,900	208,775,454	124,584,300	26,267,988							
d.	Total	\$ 7,925,807,815	\$ 8,604,631,261	\$ 5,536,119,646	\$ 4,925,429,826							

See Schedule DB of the Company's Annual Statement for additional detail.

- (2) See Note 8 "Derivative Instruments" for a discussion of the credit and market risk of derivative financial instruments, and the cash requirements and accounting policies related to those instruments.
- (3) See Note 8 "Derivative Instruments" for a discussion of the amount of accounting losses the Company would incur if any party to the financial instrument failed completely to perform according to terms of the contract and the collateral due proved to be of no value to the Company.
- (4) See Note 8 "Derivative Instruments" for a discussion of the Company's policy of requiring collateral to support financial instruments subject to credit risk, information about the Company's access to that collateral and the nature and description of the collateral supporting those financial instruments.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

- During 2018 and 2017, the Company did not transfer any receivables that were reported as sales.
- Transfer and Servicing of Financial Assets:
 - The Company did not participate in securities lending as of December 31, 2018 or 2017.
 - (2)The Company did not have any servicing assets or liabilities in 2018 or 2017.
 - The Company did not have any servicing assets or liabilities in 2018 or 2017. (3)
 - (4)The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2018 or 2017.
 - (5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2018 or 2017.
 - The Company did not have any transfers of receivables with recourse in 2018 or 2017.
 - (7)See Note 5e1 "Repurchase Agreements".
- Wash sales: C.
 - In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days of (1) the sale date to enhance the Company's yield on its investment portfolio.
 - (2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, for the year ended December 31, 2018 or 2017, that were reacquired within 30 days of the sale date.

Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
 The Company did not write any accident and health plans. Therefore, the Company did not have any uninsured accident and health

Note 19 - Direct Premium Written/Produced By Managing General Agents/Third Party Administrators

The Company did not have any premium written through managing general agents or third party administrators.

Note 20 - Fair Value Measurements

- Fair value is defined as the price that would be received from selling an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The authoritative guidance around fair value establishes a measurement framework that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques into three levels. Each level reflects a unique description of the inputs that are significant to the fair value measurements. The levels of the fair value hierarchy are as follows:
 - Level 1 Observable inputs in the form of quoted prices for identical instruments in active markets.
 - Level 2 Observable inputs other than Level 1 prices, such as quoted prices for similar assets or liabilities, quoted prices in markets that are not active or other inputs that are observable or can be derived from observable market data for substantially the full term of the assets or liabilities.
 - Level 3 One or more unobservable inputs that are supported by little or no market activity and are significant to the fair value of the assets or liabilities. Level 3 assets and liabilities include financial instruments whose value is determined using internal models, as well as instruments for which the determination of fair value requires significant management judgment or estimation.

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company's internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness, approval of price source changes, price overrides, methodology changes and classification of fair value hierarchy levels. The valuation policies and guidelines are reviewed and updated as appropriate.

Annually, the Company reviews the primary pricing vendor to validate that the inputs used in that vendor's pricing process are deemed to be market observable as defined above. While the Company was not provided access to proprietary models of the vendor, the reviews have included on-site walk-throughs of the pricing process, methodologies and control procedures for each asset class and level for which prices are provided. The review also included an examination of the underlying inputs and assumptions for a sample of individual securities across asset classes. In addition, the Company and its pricing vendors have an established challenge process in place for all security valuations, which facilitates identification and resolution of prices that fall outside expected ranges. The Company believes that the prices received from the pricing vendors are representative of prices that would be received to sell the assets at the applicable measurement date (exit prices) and are classified appropriately in the hierarchy.

The fair value of individual annuity and supplementary contracts is determined using one of several methods based on the specific contract type. For short-term contracts, generally less than 30 days, the fair value is assumed to be the book value. For investment-type contracts, the fair value is determined by calculating the present value of future cash flows discounted at current market interest rates, the risk-free rate or a current pricing yield curve based on pricing assumptions using assets of a comparable corporate bond quality. Annuities are valued using cash flow projections from the Company's asset-liability management analysis.

(1) The following presents the Company's fair value hierarchy for assets and liabilities that are carried at fair value:

			ece.	mber 31, 201	8		
						Net Asset	
	Level 1	Level 2		Level 3		(NAV)	Total
Financial assets:							
Bonds:							
Special revenue	-	755,723		-		-	755,723
Industrial and miscellaneous	\$ -	\$ 326,177	\$	4,289,616	\$	-	\$ 4,615,793
Parent, subsidiaries and affiliates	-	2,110,729		6,384,097		-	8,494,826
Preferred stocks	362,670	-		31,996		-	394,666
Common stock - subsidiary and							
affiliates	10,868,152	-		-		-	10,868,152
Common stock - unaffiliated	116,099	-		2,499,354		-	2,615,453
Derivatives:							
Interest rate swaps	-	249,516,085		-		-	249,516,085
Options	-	13,957,901		-		-	13,957,901
Currency swaps	-	35,305,329		-		-	35,305,329
Forward contracts	-	3,471,843		-		-	3,471,843
Financial futures	-	32,119,984		-		-	32,119,984
Separate account assets	1,596,964,984	6,732		-		-	1,596,971,716
Total financial assets carried							
at fair value	\$ 1,608,311,905	\$ 337,570,503	\$	13,205,063	\$	-	\$ 1,959,087,471
Financial liabilities:							
Repurchase agreements							
Derivatives:							
Interest rate swaps	\$ -	\$ 374,936,861	\$	-	\$	-	\$ 374,936,861
Options	-	407,364		-		-	407,364
Currency swaps	-	7,762,334		-		-	7,762,334
Forward contracts	-	570,442		-		-	570,442
Credit default swaps		12,710		-		-	12,710
Total financial liabilities carried							
at fair value	\$ -	\$ 383,689,711	\$	-	\$		\$ 383,689,711

For the period ended December 31, 2018, there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that were carried at NAV as a practical expedient.

			December 31, 20	117	
				Net Asset Value	_
	Level 1	Level 2	Level 3	(NAV)	Total
Financial assets:					
Bonds:					
Special revenue	\$ -	\$ 754,875	\$ -	\$ -	\$ 754,875
Industrial and miscellaneous	-	15,815	2,213,347	-	2,229,162
Parent, subsidiaries and affiliates	-	-	6,740,295	-	6,740,295
Preferred stocks	-	-	167,887	-	167,887
Common stock - subsidiary and affiliates	17,616,664	-	-	-	17,616,664
Common stock - unaffiliated	1,725,386	-	3,274,658	-	5,000,044
Derivatives:					
Interest rate swaps	-	356,485,217	-	-	356,485,217
Options	-	20,306,086	-	-	20,306,086
Currency swaps	-	18,864,647	49,359	-	18,914,006
Forward contracts	-	451,810	-	-	451,810
Separate account assets	1,877,851,769	2,953	-	-	1,877,854,722
Total financial assets carried					
at fair value	\$ 1,897,193,819	\$ 396,881,403	\$ 12,445,546	\$ -	\$ 2,306,520,768
Financial liabilities:					
Derivatives:					
Interest rate swaps	\$ -	\$ 439,440,018	\$ -	\$ -	\$ 439,440,018
Options	-	492,606	-	-	492,606
Currency swaps	-	21,116,244	-	-	21,116,244
Forward contracts	-	3,487,799	-	-	3,487,799
Credit default swaps	-	21,801	-	-	21,801
Total financial liabilities carried	-				_
at fair value	\$ -	\$ 464,558,468	\$ -	\$ -	\$ 464,558,468

For the year ended December 31, 2017, there were no significant transfers between Level 1 and Level 2.

(2) The following presents changes in the Company's Level 3 financial instruments that are carried at fair value:

	Balance as of	Trans	sfers	(1)	Gains (Losses) in	Gains (Losses) in					Balance as of
	01/01/2018	In		Out	Net Income	Surplus	Purchases	Issuances	Sales	Settlements	9/30/2018
Financial assets:											
Bonds:											
Industrial and miscellaneous	\$ 2,213,347	\$ 3,546,000	\$	-	\$ (295,001)	\$ (500,164)	\$ 6,289	\$ 152,258	\$ -	\$ (833,115)	\$ 4,289,614
Parent, subsidiaries and affiliates	6,740,295	-		-	-	(356,197)	-	-	-	-	6,384,098
Preferred stocks	167,887	-		(167,887)	-	(28,743)	-	60,739	-	-	31,996
Common stocks - unaffiliated	3,274,658	-		-	647,982	(404,676)	51,618	1,600,312	-	(2,670,540)	2,499,354
Currency Swaps	49,359	-		(49,359)	-	-	-	-	-	-	
Total financial assets	\$ 12,445,546	\$ 3,546,000	\$	(217,246)	\$ 352,981	\$ (1,289,780)	\$ 57,907	\$ 1,813,309	\$ -	\$ (3,503,655)	\$ 13,205,062

⁽¹⁾ Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

		Balance as of		Trans	fers ⁽¹)	(L	Gains osses) in	(L	Gains ₋osses) in											Balance as of
		01/01/2017		In		Out	Ne	et Income		Surplus	Р	urchases	ls	ssuances		Sales		Se	ttlements	1	2/31/2017
Financial assets:																					
Bonds:																					
Industrial and miscellaneous	\$	759,384	\$	2,096,185	\$	-	\$	63,592	\$	(208, 372)	\$	3,157	\$	12,344	\$		-	\$	(512,943)	\$	2,213,347
Parent, subsidiaries and affiliates		5,773,679		-		-		-		966,616		-		-			-		-		6,740,295
Preferred stock		357,219		-		(253, 185)		-		(6,447)		70,300		-			-		-		167,887
Common stock - unaffiliated		2,235,432		-		(8,717)		(66,934)		840,463		266,213		8,201			-		-		3,274,658
Currency Swaps		-		452,576		-		(403,217)		-		-		-			-		-		49,359
	_		_		_	(001000)	_		_				_		_				(= 1 = = 1 =)		
Total financial assets	\$	9,125,714	\$	2,548,761	\$	(261,902)	\$	(406,559)	\$	1,592,260	\$	339,670	\$	20,545	\$		-	\$	(512,943)	\$	12,445,546

⁽¹⁾ Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

(3) The Company reviews the fair value hierarchy classifications at each reporting period. Overall, reclassifications between levels occur when there are changes in the observability of inputs and market activity used in the valuation of a financial asset or liability. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. Given the types of assets classified as Level 1 (primarily equity securities and mutual fund investments), transfers between Level 1 and Level 2 measurement categories are expected to be infrequent. Transfers into and out of Level 3 are summarized in the schedule of changes in Level 3 assets and liabilities.

(4) Valuation Techniques and Inputs

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

Bonds (Industrial and miscellaneous) - These securities are principally valued using the market or the income approaches. Level 2 valuations are based primarily on quoted prices in markets that are not active, broker quotes, matrix pricing or other similar techniques that use standard market observable inputs such as benchmark yields, spreads versus benchmark yields, new issuances, issuer ratings, duration, and trades of identical or comparable securities. Privately placed securities are valued using discounted cash flow models using standard market observable inputs, and inputs derived from, or corroborated by, market observable data including market yield curve, duration, call provisions, observable prices and spreads for similar publicly traded or privately traded issuances that incorporate the credit quality and industry sector of the issuer. This level also includes securities priced by independent pricing services that use observable inputs. Valuations based on matrix pricing or other similar techniques that utilize significant unobservable inputs or inputs that cannot be derived principally from, or corroborated by, observable market data, including adjustments for illiquidity, delta spread adjustments or spreads to reflect industry trends or specific credit—related issues are classified as Level 3. In addition, inputs including quoted prices for identical or similar securities that are less liquid and based on lower levels of trading activity than securities classified in Level 2 are classified as Level 3.

Bonds (U.S. government and agencies) - These securities are principally valued using the market approach. Level 2 valuations are based primarily on quoted prices in markets that are not active, or using matrix pricing or other similar techniques using standard market observable inputs such as the benchmark U.S. Treasury yield curve, the spreads versus the U.S. Treasury yield curve for the identical security and comparable securities that are actively traded.

Derivative assets and liabilities - These financial instruments are primarily valued using the market approach. The estimated fair value of derivatives is based primarily on quotations obtained from counterparties and independent sources, such as quoted market values received from brokers. These quotations are compared to internally derived prices and a price challenge is lodged with the counterparties and an independent source when a significant difference cannot be explained by appropriate adjustments to the internal model. When quoted market values are not reliable or available, the value is based upon an internal valuation process using market observable inputs that other market participants would use. Significant inputs to the valuation of derivative financial instruments include overnight index swaps and LIBOR basis curves, interest rate volatility, swap yield curve, currency spot rates, cross currency basis curves and dividend yields. Due to the observability of the significant inputs to these fair value measurements, they are classified as Level 2.

The use of different assumptions or valuation methodologies may have a material impact on the estimated fair value amounts. For the periods presented, there were no significant changes to the Company's valuation techniques.

(5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.

- b. The Company provides additional fair value information in Note 21. "Other Items".
- c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

			Decen	nber 31, 2018			
						Net	Not
						Asset	Practicable
	Aggregate	Admitted				Value	(Carrying
	Fair Value	Assets	Level 1	Level 2	Level 3	(NAV)	Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 274,697,980	\$ 273,487,919	\$ -	\$ 274,697,980	\$ -	\$ -	\$ -
All other governments	1,371,069	1,361,038	-	1,371,069	-	-	-
States, territories and possessions	31,599,211	29,374,590	-	31,599,211	-	-	-
Political subdivisions	19,316,604	18,242,094	-	19,316,604	-	-	-
Special revenue	127,598,639	117,426,259	-	127,598,639	-	-	-
Industrial and miscellaneous	3,399,664,608	3,382,485,992	-	1,627,276,647	1,772,387,961	-	-
Parent, subsidiaries and affiliates	250,536,677	245,918,985	-	24,628,918	225,907,759	-	-
Preferred stocks	25,135,684	26,431,077	17,237,100	-	7,898,584	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	10,868,152	10,868,152	10,868,152	-	-	-	-
Common stock - unaffiliated	2,615,453	2,615,453	116,099	-	2,499,354	-	-
Mortgage loans - commercial	828,977,237	812,186,686	-	-	828,977,237	-	-
Mortgage loans - residential	102,878,134	109,085,667	-	-	102,878,134	-	-
Cash, cash equivalents and							
short-term investments	391,004,715	391,004,715	69,979,806	321,024,909	-	-	-
Derivatives:							
Interest rate swaps	249,516,085	249,516,083	-	249,516,085	-	-	-
Options	13,957,901	13,957,901	-	13,957,901	-	-	-
Currency swaps	35,305,329	35,305,329	-	35,305,329	-	-	-
Forward contracts	3,471,843	3,471,843	-	3,471,843	-	-	-
Financial futures	32,119,985	32,119,985	-	32,119,985	-	-	-
Separate account assets	1,596,971,716	1,596,971,716	1,596,964,984	6,732	-	-	-
Financial liabilities:							
Repurchase agreements	232,949,715	232,949,715	-	232,949,715	-	-	-
Individual annuity contracts	3,312,409,604	2,995,402,794	-	-	3,312,409,604	-	-
Supplementary contracts	91,166,848	90,264,206	-	-	91,166,848	-	-
Derivatives:							
Interest rate swaps	374,936,861	374,936,861	-	374,936,861	-	-	-
Options	407,363	407,363	-	407,363	-	-	-
Currency swaps	7,762,334	7,762,334	-	7,762,334	-	-	-
Forward contracts	570,442	570,442	-	570,442	-	-	-
Credit default swaps	12,710	12,710	-	12,710	-	-	-

⁽¹⁾Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of \$307,543,396.

			Decem	ber 31, 2017			
	A	A .l: 14l				Net Asset	Not Practicable
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Value	(Carrying
Financial assets:	I all value	Assets	Level I	Level 2	Level 3	(NAV)	Value)
Bonds:							
U. S. government and agencies	\$ 280,142,008	\$ 273,612,414	\$ -	\$ 280,142,008	\$ -	\$ -	\$ -
All other governments	1,399,436	1,393,256	Ψ -	1,399,436	Ψ -	Ψ -	Ψ -
States, territories and possessions	33,328,102	29,874,349	_	33,328,102	_		
Political subdivisions	17,422,431	15,725,129	_	17,422,431	_		
Special revenue	134,747,158	120,045,284	_	134,747,158	_		
Industrial and miscellaneous	3,603,123,498	3,412,083,826	_	1,785,309,039	1,817,814,459		
Parent, subsidiaries and affiliates	277,090,387	269,585,401	_	66,146,912	210,943,475	_	_
Preferred stocks	27,833,567	26,560,290	18,550,421	-	9,283,146	_	_
Common stock - subsidiary and affiliates ⁽¹⁾	17,616,664	17,616,664	17,616,664	_	5,200,140	_	_
Common stock - unaffiliated	5,000,044	5,000,044	1,725,386	_	3,274,658	_	_
Mortgage loans - commercial	828,609,421	805,989,477	-	_	828,609,421	_	_
Mortgage loans - residential	126,974,265	131,498,583	_	_	126,974,265	_	_
Cash, cash equivalents and	.20,0,200	, ,			.20,0,200		
short-term investments	304,328,282	304,328,282	11,528,951	292,799,331	_	_	_
Derivatives:	,,	,,	,,,	,,			
Interest rate swaps	356,485,217	356,485,217	_	356,485,217	_	_	_
Options	20,306,086	20,306,086	_	20,306,086	-	_	_
Currency swaps	18,914,006	18,914,006	_	18,864,647	49,359	_	_
Forward contracts	451,810	451,810	-	451,810	· -	_	_
Separate account assets	1,877,854,722	1,877,854,722	1,877,851,769	2,953	-	_	_
Financial liabilities:							
Repurchase agreements	232,277,500	232,277,500	-	232,277,500	-	-	-
Individual annuity contracts	3,889,804,960	3,039,032,181	-	-	3,889,804,960	-	-
Supplementary contracts	68,512,468	67,834,126	-	-	68,512,468	-	-
Derivatives:							
Interest rate swaps	439,440,018	439,440,018	-	439,440,018	-	-	-
Options	492,606	492,606	-	492,606	-	-	-
Currency swaps	21,116,244	21,116,244	-	21,116,244	-	-	-
Forward contracts	3,487,799	3,487,799	-	3,487,799	-	-	-
Credit default swaps	21,801	21,801	-	21,801	-	-	-

⁽¹⁾ Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of \$295,306,366.

d. As of December 31, 2018 and December 31, 2017, the Company had no investments where it was not practicable to estimate fair value.

Note 21 - Other Items

- a. There were no unusual or infrequent items requiring disclosure.
- b. There were no troubled debt restructurings that occurred during the period for which the financial statements are presented.
- c. Other disclosures:

The Company had assets on deposit with government authorities or trustees, as required by law, in the amount of \$2,924,077 as of December 31, 2018 and \$2,927,907 as of December 31, 2017.

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk.

Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. The Company also reinsures certain life insurance and other long-term care insurance policies to mitigate the impact of its underwriting risk.

Investment and interest rate risks

The fair value, cash flows and earnings of investments can be influenced by a variety of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk. By effectively matching the market sensitivity of assets with the liabilities they support, the impact of interest rate changes is addressed, on an economic basis, as the change in the value of the asset is offset by a corresponding change in the value of the supported liability. The Company uses derivatives, such as interest rate swaps and swaptions, as well as synthetic assets to reduce interest rate and duration imbalances determined in asset/liability analyses.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience amortization or prepayment speeds that are slower than those assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Interest rates also have an impact on the Company's products with guaranteed minimum payouts and on interest credited to account holders. As interest rates decrease, investment spreads may contract as crediting rates approach minimum guarantees, resulting in an increased liability.

In periods of increasing interest rates, policy loans, surrenders and withdrawals may increase as policyholders seek investments with higher perceived returns. This could result in cash outflows requiring the Company to sell invested assets at a time when the prices of those assets are adversely affected by the increase in market interest rates, which could cause the Company to realize investment losses.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar investments. The Company mitigates currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets through a pre-specified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Credit and other market risks

The Company manages its investments to limit credit and other market risks by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

Stressed conditions, volatility and disruptions in global capital markets or in particular markets or financial asset classes can have an adverse effect on the Company, in part because the Company has a large investment portfolio and assets supporting the Company's insurance liabilities are sensitive to changing market factors. Global market factors, including interest rates, credit spread quality, equity prices, real estate markets, foreign currency exchange rates, consumer spending, business investment, government spending, the volatility and strength of the capital markets, deflation and inflation, all affect the business and economic environment and, ultimately, the profitability of the Company's business. Disruptions in one market or asset class can also spread to other markets or asset classes. Upheavals in the financial markets can also affect the Company's business through their effects on general levels of economic activity, employment and customer behavior.

Significant volatility in the financial markets, and government actions taken in response, may exacerbate some of the risks the Company faces. The Company holds investments in energy and certain other commodity sectors, which have experienced similar overall market volatility and declines. With the continued weaker economic outlook in these sectors, there may be an increase in reported default rates or potential downgrades to the ratings of companies exposed to these sectors. In addition, concerns over the solvency of certain countries and sovereignties and the entities that have significant exposure to their debt have created market volatility. This volatility may continue to affect the performance of various asset classes until there is an ultimate resolution of the sovereign debt related concerns.

The CMBS, RMBS and leveraged loan sectors are sensitive to evolving conditions that can impair the cash flows realized by investors and is subject to uncertainty. Management's judgment regarding OTTI and estimated fair value depends upon the evolving investment sector and economic conditions. It can also be affected by the market liquidity, a lack of which can make it difficult to obtain accurate market prices for RMBS and other investments, including CMBS and leveraged loans. Any deterioration in economic fundamentals, especially related to the housing sector could affect management's judgment regarding OTTI.

The Company has investments in structured products exposed primarily to the credit risk of corporate bank loans, corporate bonds or credit default swap contracts referencing corporate credit risk. Most of these structured investments are backed by corporate loans and are commonly known as collateralized loan obligations that are classified as CDOs. The portfolios backing these investments are actively managed and diversified by industry and individual issuer concentrations. Due to the complex nature of CDOs and the reduced level of transparency to the underlying collateral pools for many market participants, the recovery in CDO valuations generally lags the overall recovery in the underlying assets. Management believes its scenario analysis approach, based primarily on actual collateral data and forward looking assumptions, does capture the credit and most other risks in each pool. However, in a rapidly changing economic environment, the credit and other risks in each collateral pool will be more volatile and actual credit performance of CDOs may differ from the Company's assumptions.

The Company continuously monitors its investments and assesses their liquidity and financial viability; however, the existence of the factors described above, as well as other market factors, could negatively impact the market value of the Company's investments. If the Company sells its investments prior to maturity or market recovery, these investments may yield a return that is less than the Company otherwise would have been able to realize.

Asset-based fees calculated as a percentage of the separate account assets are a source of revenue to the Company. Gains and losses in the investment markets may result in corresponding increases and decreases in the Company's separate account assets and related revenue.

Political Uncertainties

Political events, such as the ongoing volatility with respect to the European Union, may trigger or exacerbate the risk factors described above. Whether those underlying risk factors are driven by politics or not, the Company's dynamic approach to managing risks enables us to utilize the mitigating actions described above to attempt to reduce the potential impact of each underlying risk factor on the Company.

- d. The Company did not receive any business interruption recoveries in 2018.
- e. The Company did not have unused transferable or non-transferable state tax credits as of December 31, 2018.
- f. Subprime mortgage related risk exposure:

As of December 31, 2018 and 2017, the Company did not have any direct exposure through investments in subprime mortgage loans.

(1) Direct exposure through other investments

RMBS risk exposure:

Portfolios of ABS, including RMBS and CMBS, are evaluated on a periodic basis using scenarios customized by collateral type. The Company performs sensitivity analysis on defaults as loan-to-values change, and on defaults as prepayments change using default curves under various scenarios. The Company combines scenario analysis with a monthly surveillance process in which it compares actual delinquencies and defaults to expectations established at the time securities are acquired as well as expectations considering current market conditions, and performs a statistical review to determine potential losses relative to credit support of troubled loan exposures on a transaction-by-transaction basis.

Management used a combination of external vendor prices, broker quotations and internal models for purposes of deriving fair value. Internal inputs used in the determination of fair value included estimates of prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and results of cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants at the financial statement date.

The Company holds certain investments backed by pools of residential mortgages. The majority of these investments are included in bonds. The mortgages in these pools have varying risk characteristics and are commonly categorized as being of U.S. government agency, non-agency prime, Alt-A and subprime borrower quality. The Alt-A category includes option adjustable rate mortgages and the subprime category includes 'scratch and dent' or reperforming pools, high loan-to-value pools, and pools where the borrowers have very impaired credit but the average loan-to-value is low, typically 70% or below at origination. In identifying Alt-A and subprime exposure, management used a combination of qualitative and quantitative factors, including FICO scores and loan-to-value ratios.

Residential mortgage loan pools are homogeneous residential mortgage loans substantially backed by FHA and VA guarantees. The Company purchases seasoned loan pools, most of which are FHA insured or VA guaranteed. The Company does not originate any residential mortgages but invests in residential mortgage loan pools which may contain mortgages of subprime credit quality. As of December 31, 2018 and 2017, the Company did not have any direct subprime exposure through purchases of unsecuritized whole-loan pools.

(3) Direct exposure through other investments.

		Dec		Year Ended December 31, 2018			
	Actual		Carrying		Fair		
Alt-A:	Cost		Value		Value		OTTI
a. Residential mortgage-backed securities \$	15,342,362	\$	17,584,357	\$	19,871,069	\$	76,979
b. Commercial mortgage-backed securities	-		-		-		-
c. Collateralized debt obligations	-		-		-		-
d. Structured securities	-		-		-		-
e. Equity investments in SCAs *	752,906		846,365		990,672		-
f. Other assets	-		-		-		
g. Total	16,095,268	\$	18,430,722	\$	20,861,741	\$	76,979

^{*} The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

							Year Ended		
		Dec	ember 31, 2017	7		December 31, 2017			
	Actual		Carrying		Fair				
Alt-A:	 Cost		Value		Value		OTTI		
a. Residential mortgage-backed securities	\$ 18,848,496	\$	20,615,798	\$	24,404,329	\$	7,692		
b. Commercial mortgage-backed securities	-		-		-		-		
c. Collateralized debt obligations	-		-		-		-		
d. Structured securities	-		-		-		-		
e. Equity investments in SCAs *	1,042,852		1,105,302		1,282,584		7,000		
f. Other assets	 -		-		-				
g. Total	\$ 19,891,348	\$	21,721,100	\$	25,686,913	\$	14,692		

^{*} The Company's SCA, MML Bay State, has investments in Alt-A and subprime mortgages. These investments comprise less than 1% of the Company's invested assets.

(4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

g. Retained asset accounts:

(1) The Company offers the use of retained asset accounts as one of the options available to beneficiaries. This option must be affirmatively elected and is not treated as a default. An unaffiliated third party provider services certain aspects of the retained asset accounts. Beneficiaries draw funds from retained asset accounts utilizing drafts. The Company funds those drafts through an unaffiliated bank. During the reporting year, the interest earned by beneficiaries ranged from 0.95% to 1.70%. There is no fee charged to the beneficiary to establish this account. There are no maintenance or service fees. A \$12 stop payment fee, a \$10 insufficient funds fee and a \$2 duplicate draft fee will apply. Assets and liabilities relating to retained asset accounts remain with the Company and are reported within the Company's financial statements as assets and supplemental contracts without life contingencies. The assets and liabilities relating to retained asset accounts which were issued prior to March 2011 are reported within MassMutual's Retained Asset Account balances.

(2) Retained Asset Accounts In Force
December 31,

		2018		2017					
	Number		Balance		Number		Balance		
Account aging categories:									
a. Up to and including 12 months	32	\$	3,910,256		22	\$	2,698,702		
b. 13 to 24 months	12		1,438,723		18		1,112,731		
c. 25 to 36 months	12		813,771		22		2,110,604		
d. 37 to 48 months	18		1,763,423		16		1,127,121		
e. 49 to 60 months	16		1,092,973		15		759,717		
f. Over 60 months	27		1,205,498		16		685,716		
g. Total	117	\$	10,224,644		109	\$	8,494,591		

(3)	Indi	vidı	ual	Group			
	Number		Balance	Number	Balance		
a. Retained asset accounts as of January 1, 2018	109	\$	8,494,591	- \$; -		
b. Retained asset accounts issued	43		10,803,586	-	-		
 c. Investment earnings credited to retained asset accounts 	N/A		130,465	N/A	-		
 d. Fees and other charges assessed to retained asset accounts 	N/A		(20)	N/A	-		
Retained asset accounts transferred to state unclaimed property funds	(7)		(1,187)	-	-		
f. Retained asset accounts closed/withdrawn	(28)		(9,202,791)		<u>-</u>		
g. Retained asset accounts as of December 31, 2018	117	\$	10,224,644	- \$	-		

h. Insurance-linked securities:

The Company has not received any proceeds as the issuer, ceding insurer or counterparty of insurance-linked securities.

Note 22 - Events Subsequent

Management of the Company has evaluated subsequent events through February 22, 2019, the date the financial statements were available to be issued. No events have occurred subsequent to the date of the statement of financial position and before the date of evaluation that would require disclosure.

Note 23 - Reinsurance

- a. Ceded Reinsurance Report:
 - Section 1 General Interrogatories:
 - (1) The Company and its officers and directors do not own any portion of a nonaffiliated reinsurer.
 - (2) The Company did not reinsure any policies with a company chartered in a country other than the U.S., excluding U.S. branches of these companies, which was owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A:

- (1) There are no 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.
- (2) The Company has no 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 which, 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.

Section 3 - Ceded Reinsurance Report - Part B:

- (1) If all reinsurance agreements were terminated by either party as of December 31, 2018, the resulting reduction in surplus due to loss of reinsurance reserve credits, net of unearned premium, would be \$551,920,103, assuming no return of the assets (excluding assets in trust) backing these reserves from the reinsurer to the Company.
- (2) No new agreements have been executed or existing agreements amended, since January 1, 2018, to include policies or contracts that were in force or had existing reserves established by the Company as of the effective date of the agreement.
- b. The Company did not write off any reinsurance balances.
- c. The Company did not commute any ceded reinsurance.
- d. The Company did not reinsure any policies with a certified reinsurer whose rating was downgraded or status subject to revocation.
- e. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.
- f. The Company does not have reinsurance of variable annuity contracts with an affiliated captive reinsurer.

- g. Ceding entities that utilize captive reinsurers to assume reserves subject to the XXX/AXXX captive framework
 - (1) Ceding reinsurers in which a risk-based capital shortfall exists per the risk-based capital XXX/AXXX captive reinsurance consolidated exhibit:
 - a. Captives with risk-based capital shortfall

Cession ID	NAIC Company Code	ID Number	Name of Captive Insurer	Amount of risk-based capital shortfall
			None	\$
			None	\$
			None	\$
Total				
b. Effect of ris	k-based capita	l shortfall on to	otal adjusted capital (TAC)	
1. Total adju	sted capital (TA	AC) (Five-Yea	ar Historical Line 30)	\$ -
2. Risk-base	d capital shortf	all (Sum of g	1)a1 Column 5)	\$ -
3. Total adju	sted capital (TA	AC) before risk	-based capital shortfall (g(1)b1 + g(1)b2))	\$ -

Captive reinsurers for which a non-zero primary security shortfall is shown on the risk-based capital XXX/AXXX reinsurance primary security shortfall by cession exhibit:

Cession ID	NAIC Company Code	ID Number	Name	of Captive Insurer	Amount of primary security shortfall
			None		\$
			None		\$
			None		\$ -
Total					_

Note 24 - Retrospectively Rated Contracts and Contracts Subject to Redetermination

The Company does not issue group health insurance and therefore did not issue retrospectively rated contracts or contracts subject to redetermination.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2018 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

Note 26 - Intercompany Pooling Arrangements

The Company did not have any intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company did not enter into structured settlement agreements with other life insurers to resolve claims.

Note 28 - Health Care Receivables

The Company did not issue any business that would give rise to pharmaceutical rebates or risk sharing receivables.

Note 29 - Participating Policies

The Company did not issue participating policies.

Note 30 - Premium Deficiency Reserves

The Company did not have any liability for premium deficiency on accident and health contracts or property/casualty contracts.

Note 31 - Reserves for Life Contracts and Annuity Contracts

- (1) The Company waives deduction of deferred fractional premium at death and returns any portion of the final premium beyond the date of death. Reserves are computed using continuous functions to reflect these practices. Surrender values were not promised in excess of the legally computed reserves.
- (2) The Company charges a higher premium on certain contracts that cover substandard mortality risk. For these policies, the reserve calculations are based on a substandard mortality rate, which is a multiple of the standard mortality tables.
- (3) The Company had \$525,169,931 of insurance in force as of December 31, 2018 for which the gross premium was less than the net premium according to the standard valuation set by the Department. Deficiency reserves to cover this insurance totaled \$15,611,530 as of December 31, 2018 and were reported in Exhibit 5.
- (4) Tabular interest, tabular reserves less actual reserves released, and tabular cost for all life and annuity contracts and supplementary contracts involving life contingencies are determined in accordance with NAIC Annual Statement instructions. For tabular interest, term life products use a formula that applies a weighted average interest rate determined from a seriatim valuation file to the mean average reserves. Universal life, variable life, group life, annuity and supplemental contracts use a formula which applies a weighted average credited rate to the mean account value. For contracts without an account value, a weighted average statutory valuation rate is applied to the mean statutory reserve or accepted actuarial methods using applicable interest rates are applied.
- (5) Liabilities for investment-type contracts such as supplementary contracts not involving life contingencies are based on account value or accepted actuarial methods using applicable interest rates. Refer to Note 20 a. "Fair Value Measurement" for information on the Company's policy for determining fair value.

(6) The details for other changes:

				Ordinar	у			Group
						Credit Life		
		Industrial	Life	Individual	Supplementary	Group and	Life	
ITEM	Total	Life	Ins.	Annuities	Contracts	Individual	Ins.	Annuities
None	\$ 8,700,000	\$ -	\$ 8,700,000	\$ -	\$ -	\$ -	\$ -	\$ -

Note 32 - Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

		December 31, 2018										
				Separate		Separate						
			General	Account w/		Account			% of			
			Account	Guarantees	1	Nonguaranteed		Total	Total			
a.	Subject to discretionary withdrawal:											
	(1) With market value adjustment	\$	14,005,945	\$	- \$	-	\$	14,005,945	- %			
	(2) At book value less current surrender											
	charge of 5% or more		1,443,501,794		-	-		1,443,501,794	26			
	(3) At fair value		-		-	1,121,753,827		1,121,753,827	20			
	(4) Total with market value adjustment or											
	at fair value	1	,457,507,739		-	1,121,753,827		2,579,261,566	46 %			
	(5) At book value without adjustment	2	2,910,640,625		-	-		2,910,640,625	53			
b.	Not subject to discretionary withdrawal provision		30,866,055		-	-		30,866,055	1			
C.	Total (gross)		1,399,014,419		-	1,121,753,827		5,520,768,246	100 %			
d.	Reinsurance ceded	•	1,299,151,615		-	-		1,299,151,615				
e.	Total (net)* (gross less reinsurance ceded)	\$ 3	3,099,862,804	\$	- \$	1,121,753,827	\$	4,221,616,631				

^{*}Reconciliation of total annuity actuarial reserves and deposit-type fund liabilities.

f. Life and Accident and Health Annual Statement:

L111	s and Accident and Health Annual Statement.		
(1)	Exhibit 5, annuities section, total (net)	\$	2,999,979,234
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)		9,619,364
(3)	Exhibit 7, deposit-type contracts Column 1, Line 14		90,264,206
(4)	Subtotal		3,099,862,804
Se	parate Accounts Annual Statement:		
(5)	Exhibit 3, annuities section, total (net)		1,121,753,827
(6)	Exhibit 3, supplementary contracts section, total (net)		-
(7)	Policyholders dividend and coupon accumulations		-
(8)	Policyholder premiums		-
(9)	Guaranteed interest contracts		-
(10) Other contract deposit funds		-
(11) Subtotal		1,121,753,827
(12	2) Combined total	\$	4,221,616,631
		_	

g. The Company is not a member of the FHLB, therefore it has no FHLB funding agreements.

Note 33 - Premium and Annuity Considerations Deferred and Uncollected

 Deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2018, were as follows:

	Туре		Gross	Net of Loading			
(1)	Industrial	\$	-	\$	-		
(2)	Ordinary new business		-		-		
(3)	Ordinary renewal		(14,427,241)		(17,689,008)		
(4)	Credit life		-		-		
(5)	Group life		454,252		428,727		
(6)	Group annuity		-				
(7)	Totals	\$	(13,972,989)	\$	(17,260,281)		

Note 34 - Separate Accounts

a. Separate account activity:

(1) Separate accounts are segregated funds administered and invested by the Company, the performance of which primarily benefits the policyholders/contract holders with an interest in the separate accounts. Group and individual variable annuity, variable life and other insurance policyholders/contract holders select from among the separate accounts and sub-accounts made available by the Company. The separate accounts and sub-accounts are offered as investment options under certain insurance contracts or policies. The returns produced by separate account assets increase or decrease separate account reserves. Separate account assets consist principally of marketable securities reported at fair value. Separate account assets can only be used to satisfy separate account liabilities and are not available to satisfy the general obligations of the Company. Separate account administrative and investment advisory fees are included in miscellaneous income.

The separate account classification of all separate account products for the Company is supported by state statute Connecticut Laws Title 38a, Chapter 700b, Sections 38a-433 & 459.

(2) In accordance with the products recorded within the separate accounts, some are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account products prevents assets other than seed money or amounts in a supplemental account from being generally available to satisfy claims resulting from the general account.

As of December 31, 2018 and 2017, the Company's NAIC Separate Account Annual Statement included Separate Accounts with legally insulated products of \$1,596,971,716 and \$1,877,854,722, respectively. Assets backing products which are not legally insulated are available to satisfy general obligations of the Company. The assets backing legally insulated products from the general account as of December 31, 2018 are attributed to the following:

	Separate Account Assets				
	Legally			Not Legally	
	Insulated			Insulated	
Product/Transaction:					
Individual Variable Annuity	\$	1,126,183,473	\$	-	
Individual Variable Universal Life		470,785,157		-	
Corporate-Owned Life Insurance		3,086		-	_
Total	\$	1,596,971,716	\$		_

(3) In accordance with the products/transactions recorded within the separate accounts, some separate account liabilities are guaranteed by the general account. Reserves for guarantees covering death benefits or minimum rates of return are held in the general account. If the investment proceeds are insufficient to cover the rate of return guaranteed for the product or the guaranteed death benefit, the policyholder proceeds will be remitted by the general account.

To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

2018	\$ 67,644
2017	69,536
2016	67,406
2015	78,132
2014	88,369

For the year ended December 31, 2018, the general account of the Company had paid \$699,909 toward separate account guarantees. The total separate account guarantees paid by the general account for the preceding years ending December 31, 2017, 2016, 2015, and 2014 were \$906,897, \$869,735, \$1,137,678 and \$577,764, respectively.

The Company's separate account products are not classified differently under GAAP than under statutory accounting principles.

- (4) The Company does not engage in securities lending transactions within the separate accounts.
- b. General nature and characteristics of separate account business:

The Company has nonguaranteed separate accounts that are variable accounts where the benefit is determined by the performance and/or market value of the investments held in the separate account with incidental risk, notional expense and minimum death benefit quarantees.

Information regarding the separate accounts of the Company as of and for the year ended December 31,2018 is as follows:

				Nonindexed Guarantee Less	Nanindayad	Nonguerantood	
				than/ Equal to	Nonindexed Guarantee	Nonguaranteed Separate	
			Index	4%	More than 4%	Accounts	Total
(1)	Premiums, considerations or deposits for the year ended December 31, 2018	<u>\$</u>	- 9	5 - \$	- \$	52,603,833 \$	52,603,833
Reserve	es at December 31, 2018:						
(2)	For account with assets at:						
a.	Fair value	\$	- 9	- \$	- \$	1,592,405,477 \$	1,592,405,477
C.	Total Reserves*	\$	- 9	- \$	- \$	1,592,405,477 \$	1,592,405,477
(3)	By withdrawal characteristics:						
a.	Subject to discretionary						
	withdrawal:	\$	- \$	- \$	- \$	- \$	-
	. With market value adjustment		-	-	-	-	-
2	At book value without market valuadjustment and with current surrender charge of 5% or more	е					
-	3. At fair value		-	-	-	1,592,405,477	1,592,405,477
4	At fall value At book value, without market value adjustment and with current surrender charge of less than 5%		-	-	- -	1,592,405,477	1,592,405,477
5	Subtotal	\$	- 9	- \$	- \$	1,592,405,477 \$	1,592,405,477
b.	Not subject to discretionary withdrawal		<u>-</u>	· · · · · · · · · · · · · · · · · · ·			
C.	Total	\$	- (- \$	- \$	1,592,405,477 \$	1,592,405,477
(4)	Reserves for Assets Default Risk						
(· /	in Lieu of AVR	\$	- 9	- \$	- \$	- \$	-

^{*}Line 2(c) should equal Line 3(h)

Reconciliation of net transfers (from) to separate accounts is as follows:

		Dece	mber 31, 2018
(1)	Transfers as reported in the Summary of Operations of the Separate Account Statement:		
(2)	 (a) Transfers to separate accounts (Page 4, Line 1.4 and 2) (b) Transfers from separate accounts (Page 4, Line 10) (c) Net transfers to (from) separate accounts (a) - (b) Reconciling adjustments: 	\$	52,603,833 (187,161,793) (134,557,960)
	(a) Net deposits on deposit-type liabilities		-
(3)	Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement	\$	(134,557,960)
	(1c) + (2) = (Page 4 Line 26)		

Note 35 – Loss/Claim Adjustment Expenses

The Company did not have any loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES GENERAL

1.1	Is the reporting entity a member of an Insurance Holding Company Syste is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2				Yes [X] No []
1.2	If yes, did the reporting entity register and file with its domiciliary State Insuch regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the its Model Insurance Holding Company System Regulatory Act and mode subject to standards and disclosure requirements substantially similar to	he Holding Company System, a regis National Association of Insurance Co I regulations pertaining thereto, or is t	tration statement ommissioners (NAIC) in he reporting entity	. Yes [X]	No [] N/#	(]
1.3	State Regulating?			-	Connect	icut	
1.4	Is the reporting entity publicly traded or a member of a publicly traded gro	oup?			Yes [] No [Х]
1.5	If the response to 1.4 is yes, provide the CIK (Central Index Key) code is:	sued by the SEC for the entity/group.					
2.1	Has any change been made during the year of this statement in the char reporting entity?				Yes [] No [Х]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting ent	ity was made or is being made			12/31/2	2014	
3.2	State the as of date that the latest financial examination report became a entity. This date should be the date of the examined balance sheet and r	available from either the state of domic not the date the report was completed	cile or the reporting or released.	12/31/2014			
3.3	State as of what date the latest financial examination report became ava domicile or the reporting entity. This is the release date or completion da examination (balance sheet date).	te of the examination report and not the	ne date of the		05/31/2	2016	
3.4	By what department or departments? State of Connecticut Insurance Department						
3.5	Have all financial statement adjustments within the latest financial exami statement filed with Departments?	nation report been accounted for in a	subsequent financial	Yes []	No [] N/A	(X] A
3.6	Have all of the recommendations within the latest financial examination r	report been complied with?		Yes [X]	No [] N/A	A []
4.1		es of the reporting entity), receive cre-	dit or commissions for or	control	Yes [Yes [
4.2	During the period covered by this statement, did any sales/service organ receive credit or commissions for or control a substantial part (more than premiums) of:	20 percent of any major line of busin	ess measured on direct		v r	1 N T	V 1
		of new business?als?			Yes [Yes [-	-
5.1	Has the reporting entity been a party to a merger or consolidation during If yes, complete and file the merger history data file with the NAIC.	the period covered by this statement?	·		Yes [] No [Х]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of ceased to exist as a result of the merger or consolidation.	domicile (use two letter state abbrevi	ation) for any entity that I	nas			
	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 regi revoked by any governmental entity during the reporting period?	strations (including corporate registrations)	tion, if applicable) susper	nded or	Yes [] No [Х]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly	y control 10% or more of the reporting	entity?		Yes [] No [Х]
7.2	If yes, 7.21 State the percentage of foreign control;						Q/
	7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the eattorney-in-fact; and identify the type of entity(s) (e.g., individual, co	entity is a mutual or reciprocal, the nat	ionality of its manager or				
	1 Nationality	2 Type of En	tity				
	,						

	GENERAL	INTERROGATORIES						
8.1	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding					Yes [] No	[X]
8.2	in response to 6.1 is yes, please identify the name of the bank notion	• • •						
8.3	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locati					Yes [X] No	[]
8.4	regulatory services agency [i.e. the Federal Reserve Board (FRB), the	he Office of the Comptroller of the Currency (OCC), th	e Feder	al Depo:				
	Insurance Corporation (FDIC) and the Securities Exchange Commis	ssion (SEC)] and identify the affiliate's primary federal	regulato	r.				
	1	2	3	4	5	6	1	
	Affiliate Name Baring International Investment Limited	Location (City, State)	FRB	OCC	FDIC	SEC		
	Baring Global Advisers Limited					YES YES	-	
	Barings Securities, LLC	Boston, MA				YES		
	HarbourVeiw Asset Management Corporation	New York, NY				YES	-	
	MML Distributors, LLC					YES YES	-	
	MML Investment Advisers, LLC					YES	-	
	MML Strategic Distributors, LLC	Springfield, MA				YES		
	MMLISI Financial Alliances, LLC	Springfield, MA				YES	-	
	OC Private Capital, LLC					YES	-	
	OFI Advisors, Inc					YES YES	-	
	OFI Global Institutional, Inc.					YES		
	OFI Private Investments, Inc.	New York, NY				YES	_	
	OFI SteelPath, Inc.	Dallas, TX				YES	-	
	OppenheimerFunds Distributor, Inc.	New York, NY				YES YES	-	
	The MassMutual Trust Company, FSB	Enfield, CT		YES		ILO		
0	What is the name and address of the independent contitled within as	and intent or appropriate firm retained to conduct the an	رم امریما	٠4:٣٥				
9.	What is the name and address of the independent certified public ac KPMG, LLP, One Financial Plaza, Hartford, CT 06103	countant or accounting inmi retained to conduct the ar	inuai au	idit?				
10.1	Has the insurer been granted any exemptions to the prohibited non-	audit services provided by the certified independent pa	ublic acc	countant				
	requirements as allowed in Section 7H of the Annual Financial Repo					V [1 Na	r v 1
10.2	law or regulation?	mption:				Yes [] NO	[\]
10.3	Has the insurer been granted any exemptions related to the other re	quirements of the Annual Financial Reporting Model F	Regulati	on as		V [1 Na	r v 1
10.4	allowed for in Section 18A of the Model Regulation, or substantially silf the response to 10.3 is yes, provide information related to this exe	mption:				162 [j ino	[\]
		·						
10.5	Has the reporting entity established an Audit Committee in complian	ce with the domiciliary state insurance laws?		١١	'es [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 re							
	firm) of the individual providing the statement of actuarial opinion/ce	rtification?			Ü			
	Douglas W Taylor, FSA, MAAA, Vice President and Appointed Actua	ary, 1295 State Street, Springfield, MA 01111						
12.1	Does the reporting entity own any securities of a real estate holding					Yes [X] No	[]
		al estate holding company See 12.2 parcels involved				102		
		parcels involvedadjusted carrying value					221	635 174
12.2	If, yes provide explanation:	adjusted carrying value			Φ		44 1,	000, 174
	The Company held investments in debt and equity securities in 80 p							
	December 31, 2018 of debt and equity was \$195,552,698.14 and \$1 and LLC entities that own real estate. These investments had a state							
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTI							
13.1	What changes have been made during the year in the United States		g entity	?				
13.2	Does this statement contain all business transacted for the reporting] No	[]
13.3	Have there been any changes made to any of the trust indentures do					-] No	-
13.4 14.1	If answer to (13.3) is yes, has the domiciliary or entry state approved Are the senior officers (principal executive officer, principal financial					No [] N/	/A []
14.1	similar functions) of the reporting entity subject to a code of ethics, w					Yes [X] No	[]
	(a) Honest and ethical conduct, including the ethical handling of actu	ual or apparent conflicts of interest between personal a	and prof	essional				
	relationships; (b) Full, fair, accurate, timely and understandable disclosure in the p	eriodic reports required to be filed by the reporting ent	itv.					
	(c) Compliance with applicable governmental laws, rules and regulating		,					
	(d) The prompt internal reporting of violations to an appropriate pers	on 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 [X] No	[]
	If the response to 14.2 is yes, provide information related to amenda	nent(s).						
	The revision to the Code includes incorporating the new MassMutua unwanted business risk; heightens risk awareness and enhances et				void			
	concerns.	•		•				
14.3	Have any provisions of the code of ethics been waived for any of the					Yes [] No	[X]
14.31	If the response to 14.3 is yes, provide the nature of any waiver(s).							

GENERAL INTERROGATORIES

15.1		entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the		Yes [] No [X]		
15.2	SVO Bank List?					
	1 American Bankers	2	3	4		
	Association (ABA) Routing Number	Issuing or Confirming Bank Name Circumstances	That Can Trigger the Letter of Credit	Amount		
16.	Is the purchase thereof?	BOARD OF DIRECTOR or sale of all investments of the reporting entity passed upon either by the board of	of directors or a subordinate committee	Yes [X] No []		
17.	Does the report	ing entity keep a complete permanent record of the proceedings of its board of dir	ectors and all subordinate committees			
18.	Has the reporting	ng entity an established procedure for disclosure to its board of directors or trustee sofficers, directors, trustees or responsible employees that is in conflict with the of	s of any material interest or affiliation on the	е		
		FINANCIAL				
19.	Has this statem	ent been prepared using a basis of accounting other than Statutory Accounting Pr	inciples (e.g., Generally Accepted			
20.1	Accounting Prin	aned during the year (inclusive of Separate Accounts, exclusive of policy loans):	20.11 To divertors or other officers	Yes [] No [X]		
20.1	Total amount to	aried during the year (inclusive of Separate Accounts, exclusive of policy loans).	20.12 To stockholders not officers	\$		
20.2	Total amount of	loans outstanding at the end of year (inclusive of Separate Accounts, exclusive o	(Fraternal Only)f	\$		
-0	policy loans):	The state of the s	20.21 To directors or other officers			
			(Fraternal Only)	\$		
21.1	Were any asset obligation being	s reported in this statement subject to a contractual obligation to transfer to another reported in the statement?	er party without the liability for such	Yes [] No [X]		
21.2		amount thereof at December 31 of the current year:	21.21 Rented from others	\$		
			21.22 Borrowed from others			
			21.24 Other			
22.1	Does this stater	ment include payments for assessments as described in the Annual Statement Ins ation assessments?	tructions other than quaranty fund or			
22.2	If answer is yes:	ation assessments?	2.21 Amount paid as losses or risk adjustm	res [] No [x] .ent \$		
		22	2.22 Amount paid as expenses	\$		
22.1	Doos the report	22 ing entity report any amounts due from parent, subsidiaries or affiliates on Page 2	2.23 Other amounts paid			
23.1 23.2		any amounts receivable from parent included in the Page 2 amount:				
		INVESTMENT				
4.01		ocks, bonds and other securities owned December 31 of current year, over which t ession of the reporting entity on said date? (other than securities lending programs				
4.02		nd complete information relating thereto				
4.03	For security lend	ding programs, provide a description of the program including value for collateral a ral is carried on or off-balance sheet. (an alternative is to reference Note 17 where	and amount of loaned securities, and this information is also provided)			
4.04	Does the Comp Instructions?	pany's security lending program meet the requirements for a conforming program a	as outlined in the Risk-Based Capital	[] No [] N/A [X		
4.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs.		\$		
4.06	If answer to 24.0	04 is no, report amount of collateral for other programs.		\$		
4.07	Does your secu outset of the co	rities lending program require 102% (domestic securities) and 105% (foreign secuntract?	urities) from the counterparty at theYes	[] No [] N/A [X		
4.08	Does the report	ing entity non-admit when the collateral received from the counterparty falls below	100%?Yes	[] No [] N/A [X		
4.09		ing entity or the reporting entity 's securities lending agent utilize the Master Securities lending?		, [] No [] N/A [X		

GENERAL INTERROGATORIES

24.10	For the reporting entity's security lending program state the	ne amount of t	the following as Decen	nber 31 of the curr	rent year:	
	24.101 Total fair value of reinvested coll-	ateral assets r	eported on Schedule [DL, Parts 1 and 2.		\$
	24.102 Total book adjusted/carrying value					
	24.103 Total payable for securities lending	ng reported or	the liability page			.\$
25.1	Were any of the stocks, bonds or other assets of the reporting entity, or has the reporting entity s force? (Exclude securities subject to Interrogatory 21.1 a	contract that is currently in	Yes [X] No []			
25.2	If yes, state the amount thereof at December 31 of the cu	rront voor:	05.04.0			Φ 224 196 27
25.2	il yes, state the amount thereof at December 31 of the co	iiieiii yeai.	25.21 SI 25.22 Si	ubject to repurcha	se agreementsepurchase agreements	\$204, 100,2 <i>1</i>
			25.22 O	ibject to dollar ren	ourchase agreements	φs
			25.24 Si	ubject to reverse of	dollar repurchase agreements	\$
					agreements	
					-	
			ex	cluding FHLB Ca	rities restricted as to sale - pital Stock	\$9,047,59
			25.27 FI	HLB Capital Stock	· {	\$
			25.28 O	n deposit with stat	tes	\$2,924,07
			25.29 O	n deposit with oth	er regulatory bodies	\$
			25.30 PI	edged as collatera	al - excluding collateral pledged	to
			ar or or D	1 FHLB	ai - excluding conateral pleaged	\$246,958,04
			25.31 PI	edged as collatera	al to FHLB - including assets reements	¢
					eements	
			25.32 0	uiei		Ф
25.3	For category (25.26) provide the following:		T	2		3
	Nature of Restriction				on	
	Restricted by contractual agreements		Various			9,047,591
27.1	If yes, has a comprehensive description of the hedging point no, attach a description with this statement. Were any preferred stocks or bonds owned as of Decemissuer, convertible into equity? If yes, state the amount thereof at December 31 of the cut	ber 31 of the o	current year mandatori	y convertible into	equity, or, at the option of the	Yes [X] No []
28.	Excluding items in Schedule E - Part 3 - Special Deposits offices, vaults or safety deposit boxes, were all stocks, but custodial agreement with a qualified bank or trust compa Outsourcing of Critical Functions, Custodial or Safekeepi	onds and other ny in accordar	r securities, owned thronce with Section 1, III -	oughout the currer General Examina	nt year held pursuant to a attion Considerations, F.	Yes [X] No []
28.01	For agreements that comply with the requirements of the	NAIC Financi	al Condition Examiner	s Handbook, com	plete the following:	
	1				2	
	Name of Custodian(s)				n's Address	
	Citibank, N.A	333 West 3	34th Street, New York	, NY 10001		
	JP Morgan Chase Bank N.A.	1 Chase Ma	anhattan Plaza, 19th	Floor, New York,	NY 10005	
	State Street Global Services	801 Penns	ylvania Avenue, Kansa	s City, MO 64105		
28.02	For all agreements that do not comply with the requireme and a complete explanation:	ents of the NAI	C Financial Condition	Examiners Handb	book, provide the name, location	
	1		2		3	
	Name(s) Location(s) Complete Explar					ion(s)
	Have there been any changes, including name changes, If yes, give full and complete information relating thereto:		an(s) identified in 28.0	1 during the curre	nt year?	Yes [] No [X]
	1	2		3	4	
	Old Custodian	New Cus	stodian	Date of Chang	ge Reaso	n
		-	·			

GENERAL INTERROGATORIES

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	2
Name of Firm or Individual	Affiliation
Barings LLC	A U

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 assets?	Yes [1 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	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
106006	Barings LLC	MMPERQOMXYENC8A2G084	SEC	DS
162754	IFM Investors Pty Ltd		SEC	NO

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)])?

29.2 If yes, complete the following schedule:

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
GOR5PL-85-1	Barings Global Investment Funds	10,868,152
29.2999 - Total		10,868,152

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

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation
Barings Global Investment Funds	Charter Communications	4,579,480	12/31/2018

 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	2	3
		_	Excess of Statement over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	4,389,321,785	4,425,806,173	36,484,388
30.2 Preferred stocks	26,431,077	25,135,683	(1,295,394)
30.3 Totals	4,415,752,862	4,450,941,856	35, 188, 994

30.4 Describe the sources or methods utilized in determining the fair values:

The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered.

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 [[]
------	--	----------------	-----

81.2 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

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 [X] No []

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:

32.2 If no, list exceptions:

At 12/31/2018, 33 issues for 23 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation.

Exceptions totaled \$41,883,932 or 1.03% of all assets.

GENERAL INTERROGATORIES

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]
	OTHER		
35.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$	236,770
35.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade association service organizations and statistical or rating bureaus during the period covered by this statement.	ons,	
	1 2 Name Amount Paid		
	American Council of Life Insurers (ACLI) US Chamber of Commerce		
36.1	Amount of payments for legal expenses, if any?	\$	224,918
36.2	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 2 Name Amount Paid		
	Sutherland Asbill & Brennan LLP		
37.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?	\$	105,051
37.2	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 2 Name Amount Paid		

Repurchase Agreements

**Schedule for Q4 2018 General Interrogatory

Transaction #1

(1) Dates of Transactions: start date: 10/10/2018 maturity date: 1/11/2019

(2) Description of securities/collateral involved:

carry value: \$69,958,639 accrued interest: 396,139 maturity interest rates: 2.47% weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$69,562,500

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$69,992,567

(7) Form of collateral: US Treasury #912828LJ7

Daiwa Securities America Inc. (8) Collateral held by:

(9) Names and addresses of all other persons involved in transaction: Daiwa Securities America Inc.

> Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538

Repurchase Agreements

**Schedule for Q4 2018 General Interrogatory

Transaction #2

 (1) Dates of Transactions:
 start date:
 11/2/2018

 maturity date:
 2/5/2019

(2) Description of securities/collateral involved:

carry value: \$40,766,370
accrued interest: 169,155
maturity interest rates: 2.50%
weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$40,597,215

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$40,800,815

(7) Form of collateral: US Treasury #912828LJ7

(8) Collateral held by: Canadian Imperial Bank of Commerce

(9) Names and addresses of all other persons involved in transaction:

Canadian Imperial Bank of Commerce

161 Bay Street, Brookfield Place, 10th FL

Toronto, Ontario Canada M5J 2S8

Repurchase Agreements

**Schedule for Q4 2018 General Interrogatory

Transaction #3

(1) Dates of Transactions: start date: 11/2/2018 maturity date: 2/5/2019

(2) Description of securities/collateral involved:

carry value: \$18,391,313 accrued interest: 76,313 maturity interest rates: 2.50% weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$18,315,000

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$18,113,110

(7) Form of collateral: US Treasury #912828KQ2

(8) Collateral held by: Canadian Imperial Bank of Commerce

(9) Names and addresses of all other persons involved in transaction:

Canadian Imperial Bank of Commerce

161 Bay Street, Brookfield Place, 10th FL

Toronto, Ontario Canada M5J 2S8

Repurchase Agreements

**Schedule for Q4 2018 General Interrogatory

Transaction #4

(1) Dates of Transactions: 10/10/2018 start date:

1/11/2019 maturity date:

(2) Description of securities/collateral involved:

carry value: \$105,069,956 accrued interest: 594,956 2.47% maturity interest rates: weighted average interest rates: N/A

(3) Number of shares or amount of bond or other security: \$104,475,000

(4) Market value on date securities were delivered: N/A Rolling Transaction

(5) Market value on date securities were returned/Payback amount N/A not returned yet

(Due at maturity)

(6) Collateral value held/Underlying asset value \$103,555,132

(7) Form of collateral: US Treasury #912828KQ2

(8) Collateral held by: Daiwa Securities America Inc.

(9) Names and addresses of all other persons involved in transaction: Daiwa Securities America Inc.

> Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538

GENERAL INTERROGATORIES

PART 2 - LIFE INTERROGATORIES

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	e Exhibit?	\$	
		Reason for excluding:		· •	
1.4	Indica	te amount of earned premium attributable to Canadian and/or Other Alien not included		\$	
		·	•		
1.5	Indica	te total incurred claims on all Medicare Supplement insurance.		.\$	
1.6	Individ	dual 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.	Healtl	n Test:			
۷.	ricani		1 2		
			Current Year Prior Year		
	2.1 2.2	Premium Denominator			
	2.3	Premium Ratio (2.1/2.2)			
	2.4	Reserve Numerator			
	2.5	Reserve Denominator			
	2.6	Reserve Ratio (2.4/2.5)	0.0000.000		
3.1	Does	this reporting entity have Separate Accounts?		Yes [X	(] No []
0.0	16	han a Canada Anno anta Chata an anta ha an filled with this Day attracts	V . T V	_	
3.2	ir yes,	has a Separate Accounts Statement been filed with this Department?	Yes [X] NO [] N/A [
3.3	What distrib	portion of capital and surplus funds of the reporting entity covered by assets in the Sep utable from the Separate Accounts to the general account for use by the general accou	arate Accounts statement, is not currently unt?	.\$	4,444,931
3.4	State	the authority under which Separate Accounts are maintained:			
	Conn	ecticut General Statutes, Section 33a-433 and 33a-459			
3.5	Wasa	any of the reporting entity's Separate Accounts business reinsured as of December 31?)	Yes [] No [X]
3.6	Hac ti	ne reporting entity assumed by reinsurance any Separate Accounts business as of Dec	ember 312	1 20V	1 No F V 1
3.0	1145 แ	te reporting entity assumed by remourance any separate Accounts business as or Dec	ember 31:	res [] NO [X]
3.7	Accou	reporting entity has assumed Separate Accounts business, how much, if any, reinsurar ints reserve expense allowances is included as a negative amount in the liability for "Tr ?	ansfers to Separate Accounts due or accrued		
4.1	by this	ersonnel or facilities of this reporting entity used by another entity or entities or are pers s reporting entity (except for activities such as administration of jointly underwritten groups)?	up contracts and joint mortality or morbidity	Yes [X	(] No []
4.2	Net re	imbursement of such expenses between reporting entities:			
			4.21 Paid	\$	121,029,827
			4.22 Received	.\$	
5.1	Does	the reporting entity write any guaranteed interest contracts?		Yes [] No [X]
5.2	If yes,	what amount pertaining to these lines is included in:	F.O. Para O. Lina 4	Φ.	
			5.21 Page 3, Line 1	Φ \$	
6.	FOR:	STOCK REPORTING ENTITIES ONLY:	· g- ·, 	,	
6.1	Total	amount paid in by stockholders as surplus funds since organization of the reporting ent	itv:	\$	450 276 20 <u>9</u>
			· · · · · · · · · · · · · · · · · · ·		700,210,200
7.	ıotal	dividends paid stockholders since organization of the reporting entity:	7.11 Cash	\$	
			7.11 Casti	\$	

GENERAL INTERROGATORIES

8.1	Does the company reinsure any Worke	ers' Compensation Carve-Out business define	ed as:			Yes [] No []	(]
		reinsurance) assumed by life and health insu						
	written as workers' compensation insur	I accident exposures, but not the employers li	ability expos	sures, of business origin	nally			
	William do Wolfford Compendation filed	a. 100.						
8.2	If yes, has the reporting entity complete	ed the Workers' Compensation Carve-Out Su	ipplement to	the Annual Statement	?	Yes [] No []
8.3	If 8.1 is yes, the amounts of earned premiums and claims incurred in this statement are:							
0.5	ii o. i is yes, the amounts of earned pre	fillums and claims incurred in this statement	are.	2	3			
		Reinsu	ırance	Reinsurance	Net			
		Assu	med	Ceded	Retained			
	8.31 Earned premium							
	8.32 Paid claims							
	8.33 Claim liability and reserve (begin	nning of year)						
	• • • • • • • • • • • • • • • • • • • •	of year)						
	8.35 Incurred claims							
8.4	If reinsurance assumed included amou	ints with attachment points below \$1,000,000	, the distribu	ition of the amounts rep	oorted in Lines 8.31 and			
	8.34 for Column (1) are:							
		Attachment		1 Earned	2 Claim Liability			
		Point		Premium				
	8.41	<\$25,000	_					
	8.42	\$25,000 - 99,999						
	8.43	\$100,000 - 249,999						
	8.44	\$250,000 - 999,999						
	8.45	\$1,000,000 or more						
8.5	What portion of earned premium repor	ted in 8.31, Column 1 was assumed from poo	ols?			\$		
		,						
9.		ities to another insurer where the insurer purc		annuities has obtained	a release of liability from	the		
		irchase of an annuity from the reporting entity						
9.1		y these annuities during the current year:				\$		
9.2	List the name and location of the insura	ance company purchasing the annuities and t	ine statemei	nt value on the purchas	e date of the annuities.			
		1			2			
					Statement Val			
					of Annuities			
		P&C Insurance Company And Location			(i.e., Present Va			
10.1	Do you act as a custodian for health sa	vings accounts?				Yes [] No [2	X]
10.2	If yes, please provide the amount of cu	stodial funds held as of the reporting date				\$		
. J.L								
10.3	Do you act as an administrator for heal	th savings accounts?				Yes [] No []	(]
10.4	If yes, please provide the balance of fu	nds administered as of the reporting date				\$		

GENERAL INTERROGATORIES

11.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers?

1.1 1.2	Are any of the captive affiliates reported on Schedulf the answer to 11.1 is yes, please provide the follows:		iorized reinsurers?			Yes [] No [] N/A
-	in the diletter to 1111 to yee, produce provide the tells	wing.					
	1	2	3	4	Assets	Supporting Reserve	Credit
	Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	5 Letters of Credit	6 Trust Agreements	7 Other
	Company Name	Oode	Julisalction	Orean	Credit	Agreements	Other
2.	Provide the following for individual ordinary life insuceded):	urance* policies (I	U.S. business only)) for the current ye	ar (prior to reinsura	ance assumed or	
2.		12.1 Direct P	remium Written curred Claims				\$351,469
2.		12.1 Direct P	remium Written curred Claims				\$351,469
2.	ceded):	12.1 Direct P 12.2 Total Inc 12.3 Number	remium Written curred Claimsof Covered Lives	Includes			\$351,469
2.	ceded): Term (whether full u	12.1 Direct P 12.2 Total Inc 12.3 Number *Ordin	remium Written curred Claimsof Covered Lives nary Life Insurance d underwriting, jet is	Includes	pp")		\$351,469
2.	Term (whether full u	12.1 Direct P 12.2 Total Inc 12.3 Number *Ordinal Incention of the control of th	remium Written curred Claimsof Covered Lives nary Life Insurance d underwriting, jet is limited underwriting	Includes	pp")		\$351,469
2.	Term (whether full u Whole Life (whether Variable Life (with o	12.1 Direct P 12.2 Total Inc 12.3 Number *Ordinal Total Inc total Inc 12.3 Number *Ordinal Inc total Inc	remium Written curred Claims of Covered Lives nary Life Insurance d underwriting, jet is limited underwriting ury gurarantee)	Includes	pp")		\$351,469
2.	Term (whether full u	12.1 Direct P 12.2 Total Inc 12.3 Number *Ordinal Inderwriting, limite full underwriting, r without seconds or without seconds	remium Written curred Claims of Covered Lives nary Life Insurance d underwriting.jet is limited underwriting ry gurarantee) lary gurarantee)	Includes ssue,"short form a g,jet issue,"short fo	pp")		\$351,469

Yes [] No []

13.1 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?

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

Different content of Force			\$000 omitted for an	nounts of life insura		4	<u></u>
Life Instruments in Force (Civillate of Life Instrument)			1 2018	2 2017	3 2016	4 2015	5 2014
1. Ordering victorial file and endowment (ilin 91, Cot. 9, 100, 200, 200, 200, 200, 200, 200, 200		Life Insurance in Force					
1. Ordering victorial file and endowment (ilin 91, Cot. 9, 100, 200, 200, 200, 200, 200, 200, 200							
2. Ordinary - term (Line 21, Co. 4, Ieea Line 34, Co. 5, 14, 12, 14, 14, 14, 14, 14, 14, 14, 14, 14, 14	1.	Ordinary - whole life and endowment (Line 34, Col.					
4) 780,780 888,589 999,191 1.022.689 1.00 4. Group, excloring FEGLISSUL (Inne 21, Col. 9 less 92,895 94,244 95,721 99,972 1.00 5. FEGLISSUL (Inne 43 8,44, Col. 4) 7. Total (Inne 21, Col. 10) 888 972 973 974 975 975 975 975 975 975 975 975 975 975		,	21,817,708	26,482,985	31,328,539	33,579,305	35,479,043
3. Conduct the (Line 21, Col. 6) 10 10 10 10 10 10 10 1	2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col.	730 780	838 526	929 110	1 022 898	1 099 505
Cong. souturing FEGILSRUL (Line 21, Oct. 2) 96,872 10	3						
Limes 43 A.4 (Col. 4)		Group excluding FEGLI/SGLI (Line 21 Col. 9 less					
6. FECURSOIL (Lines 43 8 44, Col. 4) 7. Total Line 1, Col. 10) 8. Sea		Lines 43 & 44, Col. 4)	92,895	94,244	95,731	99,872	108,227
7. Tradial force of which WASD determinisholochasto reserves are calculated. New Business Issued (E-ribbt of Life Insurance) 8. Ordinary - term (Line 2, Col. 4)	5.	Industrial (Line 21, Col. 2)					
7.1 Total in force for which VM 20 deterministication character servers are calculated Medical deterministication character servers are calculated (chick) tot Life Instances (chick) t	6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
Advantage Control Co	7.	Total (Line 21, Col. 10)	22,641,383	27,415,755	32,353,380	34,702,075	36,686,775
New Business Issued	7.1				2004	2004	2007
(Exhibit of Life Insurance) (Chinhic of Life Industrance) (Chinhic					XXX	XXX	XXX
8. Ordinary - whole life and indownment (Line 34, Col. 2) 9. Ordinary - term (Line 2, Col. 4), test Line 34, Col. 2) 10. Creded life (Line 2, Col. 6), test Line 34, Col. 2) 11. Group (Line 2, Col. 6), test Line 34, Col. 2) 12. Industrial (Line 2, Col. 6), test Line 34, Col. 2) 13. Total (Line 2, Col. 10) 14. Industrial (Line 2, Col. 10) 15. Ordinary - life insurance (Line 20, 4, Col. 2) 15. Ordinary - life insurance (Line 20, 4, Col. 3) 15. Ordinary - life insurance (Line 20, 4, Col. 3) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 15. Ordinary - life insurance (Line 20, 4, Col. 4) 16. Orecet life (group and individual) (Line 20, 4, Col. 5) 17. Group life insurance (Line 20, 4, Col. 6) 18. A 8 + H-quoy (Line 20, 4, Col. 6) 19. A 3 8 + Chefre (Line 20, 4, Col. 10) 19. Aggregate of all other lines of business (Line 20, Col. 8) 19. Total calculate southing Separate Accounts business (Line 20, 4, Col. 6) 19. Total calculate southing Separate Accounts business (Line 20, Col. 6) 20. Total Calculate southing Separate Accounts business (Line 20, 4, Col. 6) 21. Total lacilities excluding Separate Accounts business (Line 20, Col. 6) 22. Aggregate of all other lines of business (Line 20, Col. 6) 23. Aggregate in lines of business (Line 20, Col. 6) 24. Aggregate in lines of business (Line 20, Col. 6) 25. Orgoot (Line 20, 4, Col. 6) 26. Asset valuation reserve (Page 3, Line 2) 27. Orgoot (Line 20, 4, Col. 6) 28. Supplus (Page 2, Line 28) 29. Aggregate A A H reserve (Page 3, Line 2) 29. Note Cash from Operations (Line 11) 39. Aggregate A A H reserve (Page 3, Line 2) 39. Orgoot (Page 3, L							
2) Ordrany-term (Line 2, Col. 4, less Line 34, Col. 2) 10. Credat life (Line 2, Col. 6) 11. Croop (Line 2, Col. 9) 12. Industrial (Line 2, Col. 2) 13. Total (Line 2, Col. 19) 14. Industrial (Line 2, Col. 2) 15. Coloriany-life insurance (Line 20, A, Col. 3) 15. Coloriany-life insurance (Line 20, A, Col. 3) 16. Credat life (Line 20, A, Col. 3) 17. Credit life (Line 20, A, Col. 3) 18. A life (Line 20, A, Col. 4) 18. Coloriany-life insurance (Line 20, A, Col. 4) 19. Credit life (group and individual) (Line 20, A, Col. 4) 19. Credit life (group and individual) (Line 20, A, Col. 4) 19. Credit life (group and individual) (Line 20, A, Col. 5) 19. Credit life (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. A H-Ordet (group and individual) (Line 20, A, Col. 5) 19. Agregate of all other lines of business (Line 20, A, Col. 11) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines of business (Line 20, A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate of all other lines (A, Col. 13) 19. Agregate	0	` '					
9. Ordramy -term (Line 2, Cot. 4, less Line 34, Cot. 2) 11. Groot Bird Line 2, Cot. 6, 19 11. Groot Bird Line 2, Cot. 10 11. Groot Bird Line Cot. 6, 10 11. Groot Bird Line Cot.	٥.	2)	30,210	127,453	350,714	69,147	11,553
11. Group (Line 2, Col. 19) 12. Industrial (Line 2, Col. 10) 13. Total (Line 2, Col. 10) 14. Industrial (line 2, Col. 10) 15. Ordinary-individual annuities (Line 20.4, Col. 2) 15. Ordinary-individual annuities (Line 20.4, Col. 4) 15. Ordinary-individual annuities (Line 20.4, Col. 4) 16. Total (Line 10.4, Col. 4) 17. Group (Line Ensurance (Line 20.4, Col. 4) 17. Group (Line Ensurance (Line 20.4, Col. 6) 18. A & H-group (Line 20.4, Col. 6) 18. A & H-group (Line 20.4, Col. 10) 18. A & H-group (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 11) 19. Total admitted assets excluding Separate Accounts business (Page 2, Line 25, Col. 3) 10. Total admitted assets excluding Separate Accounts business (Page 3, Line 2) 11. Total admitted assets excluding Separate Accounts business (Page 3, Line 2) 12. Aggregate (Line 26, Col. 3) 13. Excess (Mac. 2) 14. Group device (Page 3, Line 2) 15. Excess (Mac. 2) 16. Excess (Mac. 2) 16. Excess (Mac. 2) 17. Group (Line 20.4, Col. 10) 18. Aggregate (Line 26, Col. 3) 18. Excess (Mac. 2) 19. Aggregate (Line 26, Col. 3) 19. Aggregate	9.						
11. Group (Line 2, Col. 19) 12. Industrial (Line 2, Col. 10) 13. Total (Line 2, Col. 10) 14. Industrial (line 2, Col. 10) 15. Ordinary-individual annuities (Line 20.4, Col. 2) 15. Ordinary-individual annuities (Line 20.4, Col. 4) 15. Ordinary-individual annuities (Line 20.4, Col. 4) 16. Total (Line 10.4, Col. 4) 17. Group (Line Ensurance (Line 20.4, Col. 4) 17. Group (Line Ensurance (Line 20.4, Col. 6) 18. A & H-group (Line 20.4, Col. 6) 18. A & H-group (Line 20.4, Col. 10) 18. A & H-group (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 11) 19. Total admitted assets excluding Separate Accounts business (Page 2, Line 25, Col. 3) 10. Total admitted assets excluding Separate Accounts business (Page 3, Line 2) 11. Total admitted assets excluding Separate Accounts business (Page 3, Line 2) 12. Aggregate (Line 26, Col. 3) 13. Excess (Mac. 2) 14. Group device (Page 3, Line 2) 15. Excess (Mac. 2) 16. Excess (Mac. 2) 16. Excess (Mac. 2) 17. Group (Line 20.4, Col. 10) 18. Aggregate (Line 26, Col. 3) 18. Excess (Mac. 2) 19. Aggregate (Line 26, Col. 3) 19. Aggregate	10.	Credit life (Line 2, Col. 6)					
13 Total (Line 2 Col. 10)	11.						
13 Total (Line 2 Col. 10)	12.	Industrial (Line 2, Col. 2)					
(Exhibit 1-Part 1) 14. Industrial life (Line 20.4, Col. 2) 15. Ordinary-Individual annulise (Line 20.4, Col. 4) 15. Ordinary-Individual annulise (Line 20.4, Col. 4) 16. Credit life (Group and Individual) (Line 20.4, Col. 5) 17. Group life insurance (Line 20.4, Col. 6) 18. A & H-credit (group and Individual) (Line 20.4, Col. 7) 18. 1 A & H-group (Line 20.4, Col. 8) 18. 2 A & H-credit (group and Individual) (Line 20.4, Col. 7) 18. 1 A & H-group (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 11) 20. Total Balance Sheet (Pages 2 & 3) 17. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) 18. 2 A & H-credit (Group and Individual) (Line 20.4, Col. 11) 20. Total individed assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) 22. Total limities excluding Separate Accounts business (Page 3, Line 26) 23. Aggregate life reserves (Page 3, Line 2) 24. Aggregate A & H reserves (Page 3, Line 2) 25. Deposit-lyeo contract tunes (Page 3, Line 2) 26. Asset valuation reserve (Page 3, Line 2) 27. Captal (Page 3, Line 2) 28. Surplus (Page 3, Line 3) 29. Net Cash Flow (Page 3, Line 2) 29. Net Cash Flow (Page 3, Line 2) 20. Net Cash Flow (Page 3, Line 2) 20. Net Cash Flow (Page 3, Line 2) 20. Net Cash Flow (Page 3, Line 2) 21. Cash How (Page 3, Line 3) 22. Surplus (Page 3, Line 3) 23. Surplus (Page 3, Line 3) 24. Aggregate A B reserves (Page 3, Line 2) 29. Net Cash Flow (Page 3, Line 2) 29. Net Cash Flow (Page 3, Line 2) 29. Net Cash Flow (Page 3, Line 2) 29. Surplus (Page 3, Line 3) 29. Surplus (Page 3, Line 3) 30. Graft Flow (Page 5) 31. Surplus (Page 3, Line 3) 32. Cash Flow (Page 5) 33. Slocks (Line 1) 43. 43. 49. 671 43. 49. 671 44. 45. 67. 672 44. 4. 5. 672 45. 672 46. 6. 2.	13.			127,453	350,714	69,147	11,553
14. Industrial life (Line 20.4, Col. 2)		Premium Income - Lines of Business					
15.1 Ordinary-life Insurance (Line 20.4, Col. 4)		(Exhibit 1 - Part 1)					
15.2 Ordinary-individual amulties (Line 20.4, Col. 4)							
16 Credit life (group and individual) (Line 20.4, Col. 5)							
17.1 Group Iffe insurance (Line 20.4, Col. 6)	15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	269,137,588	222,216,455	218 , 167 , 919	232,445,182	246,774,280
17.2 Group annuties (Line 20.4, Col. 7) 18.1 A & H-group (Line 20.4, Col. 8) 18.2 A & H-dractit (group and individual) (Line 20.4, Col. 10) 19. Aggregate of all other lines of business (Line 20.4, Col. 11) 20. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Oo. 1) 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Oo. 1) 22. Total liabilities excluding Separate Accounts business (Page 3, Line 1) 23. Aggregate lite reserves (Page 3, Line 1) 24. Aggregate it is reserves (Page 3, Line 1) 25. Group and the service of the service o							
18.1 A & H-group (Line 20.4, Col. 8)					606,584	585,361	753,770
18.2 A S H-credit (group and individual) (Line 20.4, Col. 9)							
Col. 9) Aggregate of all other lines of business (Line 20.4, Col. 11)							
18.3 A & H-other (Line 20.4, Col. 10)	18.2						
19. Aggregate of all other lines of business (Line 20.4, Col. 11) 300, 683, 668 285, 618, 968 (79, 908, 776) 295, 074, 858 318, 288 318, 388	18.3						
20. Total 330,683,668 285,618,968 (79,908,776) 295,074,858 .318,28 Balance Sheet (Pages 2 & 3) 2.1 Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Oci 3) 6,715,698,896 .6,779,429,362 .5,744,260,890 .7,059,374,257 .6,929,64 22. Total inbilities excluding Separate Accounts business (Page 3, Line 26) .5,078,381,357 .5,206,269,472 .5,197,597,095 .5,663,382,361 .5,624,89 23. Aggregate life reserves (Page 3, Line 1) .3,976,890,479 .4,000,636,650 .4,029,719,301 .4,437,090,486 .4,535,98 23. Aggregate & Berserves (Page 3, Line 2) .2,200,000							
Balance Sheet (Pages 2 & 3) 21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) 5,715,698,896 6,779,429,362 6,744,260,890 7,059,374,257 5,929,644 6,744,260,890 7,059,374,257 6,929,644 7,059,374,257 6,929,644 7,059,374,257 7,059,384,257 7,059,374,257 7,059,384,257 7,059,374,257 7,059,374,257 7,059,384,257 7,059,374,257 7,059,374,257 7,059,374,257 7,059,384,257 7,059,374,257 7,059,374,257 7,059,384,257 7,059,374,257 7,059,384,257 7,059,374,257							
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	20.	Total	330,683,668	285,618,968	(79,908,776)	295,074,858	318,287,325
business (Page 2, Line 26, Col. 3)		Balance Sheet (Pages 2 & 3)					
22. Total liabilities excluding Separate Accounts business (Page 3, Line 2)	21.		6 715 600 906	6 770 420 262	6 744 260 900	7 050 274 257	6 020 640 690
business (Page 3, Line 26)	22	Total liabilities evaluding Congrete Accounts					
23. Aggregate life reserves (Page 3, Line 1)	22.	business (Page 3, Line 26)	5,078,381,357	5,206,269,472	5, 197, 587, 095	5,663,382,361	5,624,895,772
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1. 4. Aggregate A & H reserves (Page 3, Line 2). 25. Deposit-type contract funds (Page 3, Line 3). 26. Asset valuation reserve (Page 3, Line 2, 0.1). 27. Capital (Page 3, Line 29 and 30). 28. Surplus (Page 3, Line 27). 29. Net Cash from Operations (Line 11). 43,849,671. Authorized control level risk - based capital. 1,743,878,619. 30. Total adjusted capital. 31. Authorized control level risk - based capital. 104,933,347. 28. Bonds (Line 1). 39. Stocks (Lines 2.1 and 2.2). 30. Bonds (Line 1). 40. Stocks (Lines 2.1 and 2.2). 51. Real estate (Lines 4.1, 4.2 and 4.3). 52. Real estate (Lines 4.1, 4.2 and 4.3). 53. Contract loans (Line 4.1). 54. Contract loans (Line 6). 55. P. Stock (Line 5). 57. Contract loans (Line 6). 58. Cash, cash equivalents and short-term investments (Line 5). 59. Other invested assets (Line 6). 50. Other invested assets (Line 6). 50. Other invested assets (Line 6). 50. Other invested dassets (Line 6). 50. Cachital related to Line 7.1. 50. Securities lending reinvested collateral assets (Line 10). 50. Other invested assets (Line 6). 50. Cachital related to Line 7.2. 50. Captial (Page 3, Line 29). 50. Captial (Page 3, Line 29). 50. Captial (Page 3, Line 29). 50. Captial (Page 3, Line 27). 50. Contract loans (Line 6). 50. Captial (Page 3, Line 29). 50. Contract loans (Line 6). 50. Captial (Page 3, Line 29). 50. Contract loans (Line 6). 50. Captial (Page 3, Line 29). 50. Captial (Page 3, Line 29). 50. Captial (Page 3, Line 29). 50. Contract loans (Line 8). 50. Captial (Page 3, Line 27). 50. Contract loans (Line 8). 50. Captial (Page 3, Line 27). 50. Contract loans (Line 8). 50. Captial (Page 3, Line 27). 50. Contract loans (Line 8). 50. Captial (Page 3, Line 27).	23.						
24. Aggregate A & H reserves (Page 3, Line 2) 25. Deposit-type contract funds (Page 3, Line 3) 26. Asset valuation reserve (Page 3, Line 24.01) 27. Capital (Page 3, Line 29 and 30) 28. Surplus (Page 3, Line 37) 29. Line Sea and 30) 20. Line Sea and 30) 21. Line Sea and 30) 21. Line Sea and 30) 22. Line Sea and 30) 23. Line Sea and 30) 24. Mortgage loans on real estate(Lines 3.1 and 3.2) 25. Line Sea and 30. Line Sea and 3	23.1	Excess VM-20 deterministic/stochastic reserve over					
25. Deposit-type contract funds (Page 3, Line 3)					XXX	XXX	XXX
26. Asset valuation reserve (Page 3, Line 24.01)		00 0			70.050.000		
27. Capital (Page 3, Lines 29 and 30)							
28. Surplus (Page 3, Line 37)							, ,
Cash Flow (Page 5) 29. Net Cash from Operations (Line 11) 43,849,671 .30,747,811 .(259,017,944) (25,150,881) .(67,82) Risk-Based Capital Analysis 1,743,878,619 1,674,561,886 1,632,895,383 1,477,353,929 1,388,05 31. Authorized control level risk - based capital 104,933,347 107,786,608 116,564,426 102,569,798 .99,91 Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 61.7 61.9 61.8 60.9 33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 <td></td> <td>Capital (Page 3, Lines 29 and 30)</td> <td>1 624 917 520</td> <td>1 570 650 900</td> <td></td> <td></td> <td></td>		Capital (Page 3, Lines 29 and 30)	1 624 917 520	1 570 650 900			
29. Net Cash from Operations (Line 11)	28.			080, 800, 070, 1	1,544,173,790	1,030,431,630	1,302,233,908
Risk-Based Capital Analysis 1,743,878,619 1,674,561,886 1,632,895,383 1,477,353,929 1,388,05 31. Authorized control level risk - based capital 104,933,347 107,786,608 116,564,426 102,569,798 99,91 1,388,05 107,786,608 116,564,426 102,569,798 99,91 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 107,786,608 116,564,426 102,569,798 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,388,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480,05 1,477,353,929 1,480	20		43 840 671	30 747 811	(259 017 044)	(25 150 991)	(67 820 507)
30. Total adjusted capital 1,743,878,619 1,674,561,886 1,632,895,383 1,477,353,929 1,388,053 1,477,353,929 1,488,053 1,477,353	23.				(200,017,044)		(01,020,001)
31. Authorized control level risk - based capital 104,933,347 107,786,608 116,564,426 102,569,798 99,91 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) 5.3 5.2 5.1 3.9 33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 5.0 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10)	30		1,743.878.619	1,674.561.886	1,632.895.383	1,477.353.929	1,388.054.007
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) 61.7 61.9 61.8 60.9 33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 5.0 Cash, cash equivalents and short-term investments (Line 5) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10)							
Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0 32. Bonds (Line 1)	0						
x 100.0 32. Bonds (Line 1) 61.7 61.9 61.8 60.9 33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 35. 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 3.2 3.3 3.1 2.8							
32. Bonds (Line 1) 61.7 61.9 61.8 60.9 33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 41. Securities lending reinvested collateral assets (Line 10) 3.9							
33. Stocks (Lines 2.1 and 2.2) 5.3 5.2 5.1 3.9 34. Mortgage loans on real estate(Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 36. Cash, cash equivalents and short-term investments (Line 5) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 3.2 3.3 3.1 2.8	00		04.7	04.0	04.0	00.0	63.3
34. Mortgage loans on real estate (Lines 3.1 and 3.2) 14.0 14.1 14.6 14.3 35. Real estate (Lines 4.1, 4.2 and 4.3) 36. Cash, cash equivalents and short-term investments (Line 5) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 3.2 3.3 3.1 2.8							
35. Real estate (Lines 4.1, 4.2 and 4.3) 36. Cash, cash equivalents and short-term investments (Line 5) 37. Contract loans (Line 6) 38. Derivatives (Page 2, Line 7) 39. Other invested assets (Line 8) 40. Receivables for securities (Line 9) 31. Securities lending reinvested collateral assets (Line 10) 35. 9 4.6 2.4 4.5 37. Contract loans (Line 6) 5.9 4.6 2.1 4.5 3.0 3.1 3.1 3.2 3.3 3.1 3.1 3.8		Mortgage leans on real estate/Lines 2.1 and 2.2.	14.0		1. C		
36. Cash, cash equivalents and short-term investments (Line 5)							
(Line 5) 5.9 4.6 2.4 4.5 37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 3.2 3.3 3.1 2.8							
37. Contract loans (Line 6) 2.3 2.2 2.2 2.2 38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 3.2 3.3 3.1 2.8	55.	(Line 5)	5.9				
38. Derivatives (Page 2, Line 7) 5.1 6.0 7.7 8.0 39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 10 <td>37.</td> <td>Contract loans (Line 6)</td> <td>2.3</td> <td></td> <td></td> <td>2.2</td> <td>2.2</td>	37.	Contract loans (Line 6)	2.3			2.2	2.2
39. Other invested assets (Line 8) 2.5 2.8 3.0 3.3 40. Receivables for securities (Line 9) 3.2 3.3 3.1 2.8 41. Securities lending reinvested collateral assets (Line 10) 10 3.2 3.3 3.1 2.8	38.	Derivatives (Page 2, Line 7)	5.1	6.0	7.7		7.7
40. Receivables for securities (Line 9)	39.	Other invested assets (Line 8)	2.5				
41. Securities lending reinvested collateral assets (Line 10)	40.	Receivables for securities (Line 9)	3.2	3.3	3.1	2.8	2.4
	41.	Securities lending reinvested collateral assets (Line					
412 Magrogato Witto the for thylograd accord (Lino 11)	40						
	42.	, , ,					
43. Cash, cash equivalents and invested assets (Line 12) 100.0 100.0 100.0 100.0 100.0	43.		100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued) 3 2016 5 2014 2 2017 4 2015 2018

		2010	2017	2010	2013	2014
	Investments in Parent, Subsidiaries and Affiliates					
44.						
45.	Col. 1)	245,915,459	269,585,404	268,832,887	330,649,433	305,524,375
46.	Line 18, Col. 1)					
	Line 24, Col. 1),	309,931,852	295,306,366	288,294,439	231,301,005	211,693,698
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate		05.070.004	07 544 000	404 004 774	140, 400, 005
49.	All other affiliated	70,990,378	85,978,324	97,541,966	134,084,774	149,402,335
50. 51.	Total of above Lines 44 to 49 Total Investment in Parent included in Lines 44 to		650,870,094		990,035,212	
51.						
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	78 848 199	75 868 940	118 675 076	103 037 745	67 992 506
53.						
55.	Investment Data					0,702,404,000
54.	Net investment income (Exhibit of Net Investment Income)	289,809,577	295,776,401	299,047,027	319,424,215	327, 135, 452
55.	Realized capital gains (losses) (Page 4, Line 34,					
56.	Unrealized capital gains (losses) (Page 4, Line 38,				(4,760,985)	
	Column 1)	26,123,215	(42,703,169)	47,399,039	6,693,361	48,857,786
57.	, , , , , , , , , , , , , , , , , , , ,	316,608,508	241,539,061	341,803,650	321,356,591	373,935,051
	Benefits and Reserve Increases (Page 6)					
58.	Total contract benefits - life (Lines 10, 11, 12, 13, 14 and 15 Col. 1, minus Lines 10, 11,12, 13, 14 and 15 Cols. 9, 10 and 11)	643,802,042	601,266,492	593,252,891	663,656,385	714,947,045
59.	Total contract benefits - A & H (Lines 13 & 14, Cols. 9, 10 & 11)					
60.	Increase in life reserves - other than group and annuities (Line 19, Cols. 2 and 3)	10,180,830	19,621,618	(350,620,254)	(11,608,933)	(15,895,288)
61.	Increase in A & H reserves (Line 19, Cols. 9, 10 & 11)					
62.	Dividends to policyholders (Line 30, Col. 1)					
	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	26.5	22.3	(6.5)	9.8	13.8
64.	Lapse percent (ordinary only) [(Exhibit of Life	20.0		(0.0)		
01.	Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	17.5	15.1	6.7	4.3	3.4
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1					
	Net Gains From Operations After Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72.	Industrial life (Col. 2)					
73.	Ordinary - life (Col. 3)				48,551,855	
74.	Ordinary - individual annuities (Col. 4)			58,719,784		81,189,345
75.	Ordinary-supplementary contracts (Col. 5)			3, 138, 198	2,366,697	3,137,845
76.	Credit life (Col. 6)					
77.	Group life (Col. 7)			2,419,631	3,128,896	3,518,586
78.	Group annuities (Col. 8)					
79.	A & H-group (Col. 9)					
80.	A & H-credit (Col. 10)					
81.	A & H-other (Col. 11)	·				
82.	Aggregate of all other lines of business (Col. 12)	00 077 707	70 500 541	00 000 441	400 007 007	400 470 000
83.	Total (Col. 1)	86,377,787	78,590,541	66,363,114	122,307,397	162,479,360

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?

If no, please explain: Yes [] No []



DIRECT BUSINESS IN THE STATE OF Grand Total

DURING THE YEAR 2018

NAIC Group Code 0435		LIFE INSURANCE			NAIC Company Code 93432		
	DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total	
1.	Life insurance	206,148,520		168,178		206,316,69	
2.		1,381,046,252				1,381,046,25	
3.	Deposit-type contract funds		XXX		XXX		
4.	Other considerations						
5.	Totals (Sum of Lines 1 to 4)	1,587,194,772		168,178		1,587,362,95	
	DIRECT DIVIDENDS TO POLICYHOLDERS						
Life ir	nsurance:						
6.1	Paid in cash or left on deposit						
6.2	Applied to pay renewal premiums						
6.3	Applied to provide paid-up additions or shorten the endowment or premium-paying period						
6.4	Other						
	Totals (Sum of Lines 6.1 to 6.4)						
Annui							
7.1	Paid in cash or left on deposit						
7.2							
7.3							
7.4							
8.	Grand Totals (Lines 6.5 plus 7.4)						
	DIRECT CLAIMS AND BENEFITS PAID						
9.	Death benefits						
10.	Matured endowments					170,61	
11.		115,224,309				115,224,30	
12.		469,919,586				469,919,58	
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid						
		1,450,001				1,450,00	
15.	Totals	945,890,523		1,225,472		947,115,99	
	DETAILS OF WRITE-INS						
1301.							
1302.							
1303.							
	Summary of Line 13 from overflow page						
1399.	. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)						
		Cradit Life	1				

			(Credit Life						
	(Ordinary	(Group and Individ		Group		Industrial		Total	
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED ENDOWMENTS			Ind.Pols.							
INCURRED	No.	Amount	& Gr. Certifs.	Amount	No. of Certifs.	Amount	No.	Amount	No.	Amount
16. Unpaid December 31, prior	INO.	Amount	Certiis.	Amount	Certiis.	Amount	INO.	Amount	INO.	Amount
year	123	51,556,922			1	414,397			124	51,971,319
17. Incurred during current year	2,851	352,247,658			5	2,333,075				
Settled during current year:	, -	, , .				, , , , ,			,	,, ,
18.1 By payment in full	2,855	360,746,628			3	1,225,472			2,858	361,972,099
18.2 By payment on	,					, ,			,	
compromised claims	,									
18.3 Totals paid	2,855	360,746,628			3	1,225,472			2,858	361,972,099
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	2,855	360,746,628			3	1,225,472			2,858	361,972,099
19. Unpaid Dec. 31, current										=== .==
year (16+17-18.6)	119	43,057,952			3	1,522,000			122	44,579,952
					No. of					
POLICY EXHIBIT					Policies					
20. In force December 31, prior	110 /10	07 001 510 577		()	10	04 040 640			110 400	07 445 754 405
year	110,413	21,321,310,377		(a)	الان	94,243,618				27,415,754,195
21. Issued during year	ა, 111	30,209,903							3, 111	30,209,903
22. Other changes to in force (Net)	(18 875)	(4 803 232 748)				(1.348.995)			(18 875)	(4,804,581,743)
23. In force December 31 of	(10,010)	(+,000,202,740)							(10,010)	(4,004,001,740)
current year	94,649	22,548,487,732		(a)	16	92,894,623			94,665	22,641,382,355

A	ACCIDENT AND	HEALTH INSUF	RANCE
	1	2	
			Dividond

		1	2	3	4	5
				Dividends Paid Or		
			Direct Premiums	Credited On Direct		Direct Losses
		Direct Premiums	Earned	Business	Direct Losses Paid	Incurred
24.	Group Policies (b)					
24.1	Federal Employees Health Benefits Plan premium (b)					
24.2	Credit (Group and Individual)					
24.3	Collectively renewable policies (b)					
24.4	Medicare Title XVIII exempt from state taxes or fees					
	Other Individual Policies:	_				
25.1	Non-cancelable (b)					
25.2	Guaranteed renewable (b)					
25.3	Non-renewable for stated reasons only (b)					
	Other accident only					
	All other (b)					
	Totals (sum of Lines 25.1 to 25.5)					
26.	Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

			(\$000 Omitte	ed for Amounts of I						
	Indu	strial	Ordi	nary	Credit Life (Grou	p and Individual)		Group		10
	1	2	3	4	5 Number of Individual	6	Number 7	er of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
In force end of prior year			110,413	27,321,511			16	210	94,244	27,415,754
Issued during year			3,111	30,210						30,210
Reinsurance assumed										
Revived during year			20	5,853						5,853
Increased during year (net)			375	55,475					961	56,436
Subtotals, Lines 2 to 5									961	92,499
Additions by dividends during year	XXX		XXX	·	XXX		XXX	XXX		, , , , , , , , , , , , , , , , , , ,
			113 919	27 413 049			16	210	95 205	27,508,253
				, , , , , , , , , , , , , , , , , , , ,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
			2 475	348 952			XXX	5	2 310	351,262
			····							
			3 715	495 888						495,888
			13 007							3,865,033
•				23 077			YYY	YYY	YYY	23,077
			1							131,611
,			······································							
			10 270	A 96A 561				5	2 210	4,866,870
							16	205		22,641,383
	VVV				VVV					15,500,471
						()				7,140,912
	XXX		XXX	7,040,423	XXX	(a)	XXX	XXX	92,407	7,140,912
DETAILS OF WRITE-INS										
Cummon of remaining write inc for Line 0 from a conflow										
above)										
TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										
	Issued during year	In force end of prior year Issued during year Reinsurance assumed Revived during year (net) Subtotals, Lines 2 to 5 Additions by dividends during year Totals (Lines 1 and 6 to 8) Deductions during year: Death Maturity Disability Expiry Surrender Lapse Conversion Decreased (net) Reinsurance Aggregate write-ins for decreases Totals (Lines 10 to 19) In force end of year (Line 9 minus Line 20) Reinsurance ceded end of year Line 21 minus Line 22 XXX DETAILS OF WRITE-INS Summary of remaining write-ins for Line 8 from overflow page. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19	In force end of prior year	Industrial 2 3 3 Number of Policies Amount of Insurance Number of Policies Subrotals, Lines 2 to 5 3, 111 Reinsurance assumed Revived during year 20 Increased during year (net) 375 Subrotals, Lines 2 to 5 3, 506 Additions by dividends during year XXX XXX XXX Aggregate write-ins for increases Totals (Lines 1 and 6 to 8) 113,919 Deductions during year: 2,475 Maturity Disability Expiry Surrender 2,475 Maturity Disability Expiry Surrender 3,715 Lapse 13,007 Conversion 7,22 Decreased (net) 1 Reinsurance 1,270 R	Industrial 2 3 4	1	Industrial 2 3 4 Number of Policies Num	Industrial 2 3 4 Number of Policies Number of Policies Amount of Insurance Number of Policies Amount of Insurance Number of Policies Number of Policies Amount of Insurance Number of Policies Number of Policies Amount of Insurance Number of Policies Number of Policies	Industrial 2 3 4 4 7 6 1 2 3 4 6 7 6 6 1 6 7 6 6 1 6 6 1 6 6 6 6	Mumber of Pelicises Number of Pelicises

(a) Group \$; Individual \$

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF TEAR									
		Indu	strial	Ordinary						
		1	2	3	4					
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance					
24.	Additions by dividends	XXX		XXX						
25.	Other paid-up insurance									
26.	Debit ordinary insurance		XXX							
				•	•					

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

, , , , , , , , , , , , , , , , , , ,										
			uring Year	In Force End of Year (Included in Line 21)						
		(Included	in Line 2)							
		1	2	3	4					
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance					
27.	Term policies - decreasing									
28.	Term policies - other	•		1,326	333,753					
29.	Other term insurance - decreasing			XXX						
30.	Other term insurance	XXX		XXX	397,027					
31.	Totals (Lines 27 to 30)			1,326	730,780					
	Reconciliation to Lines 2 and 21:									
32.	Term additions	XXX		XXX						
33.	Totals, extended term insurance	XXX	XXX							
34.	Totals, whole life and endowment	3,111	30,210	93,323	21,817,708					
35.	Totals (Lines 31 to 34)	3,111	30,210	94,649	22,548,488					

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued Du (Included		In Force End of Year (Included in Line 21)		
		1 Non Dortininating	2 Double in a tine	3 Non Double in a ting	4 Doutisinating	
		Non-Participating	Participating	Non-Participating	Participating	
36	Industrial					
37.	Ordinary	30,210		22,548,488		
38.	Credit Life (Group and Individual)					
39.	Group			92,895		
40.	Totals (Lines 36 to 39)	30,210		22,641,383		

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credi	it Life	Group	
		1	2	3	4
		Number of Individual			
		Policie nd Gro			
		Centes	unt of Insurance	Number of Certificates	Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to expense ies	X		XXX	
42.	Number in force end of year if the number under retail to six unted on a pro-rata basis		XXX		xxx
43.	Federal Employees' Group Life Insurance include in Line				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

			DDIT	NAL		TIVE	A	EATH	ΕN	
I	46.	Amount of additional accidental death benefits in	end	rear	der ordi	(F	oc			

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

	BASIS OF CALCULATION OF ORDINARY TERM INSURANCE									
	47.	State basis of calculation of (47.1) decreasing ter	suran	contai		ily In	e, Mor	ge I	tc., policies and riders and of (47.2) term insurance on	
		wife and children under Family, Parent and Chil	etc.,	cie	d riders	lud	ove.			
		47.1								
L		47.2								
							•			
			1			7	.			

POLICIES WITH DISABILITY PROVISIONS

	1 OLIGILO WITH DIGADILITY I NO VIGIGIO											
			Industrial		Ordinary		Credit		Group			
		1	2	3	4	5	6	7	8			
								Number of				
		Number of		Number of		Number of		Certifi-	Amount of Ins			
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance			
48.	Waiver of Premium			15,499	3,714,163							
49.	Disability Income											
50.	Extended Benefits			XXX	XXX							
51.	Other	1										
52.	Total		(a)	15,499	(a) 3,714,163		(a)		(a)			

⁽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										
		Ordi	inary	Gr	oup						
		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	255	754								
2.	Issued during year	27	115								
3.	Reinsurance assumed										
4.	Increased during year (net)										
5.	Total (Lines 1 to 4)		869								
	Deductions during year:										
6.	Decreased (net)	16	101								
7.	Reinsurance ceded										
8.	Totals (Lines 6 and 7)	16	101								
9.	In force end of year	266	768								
10.	Amount on deposit		(a)90,264,206		(a)						
11.	Income now payable		392								
1				I							

ANNUITIES

1,947,409 (a)

	A	NNUITIES			
		Ord	inary	G	iroup
		1	2	3	4
		Immediate	Deferred	Contracts	Certificates
1.	In force end of prior year		66,065		
2.	Issued during year		8,509		
3.	Issued during year				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)		74,574		
	Deductions during year:				
6.	Decreased (net)		5,318		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		5,318		
9.	In force end of year		69,256		
	Income now payable:		·		
10.	Amount of income payable	(a)	XXX	XXX	(a)
	Deferred fully paid:	. ,			` '
11.	Account balance	XXX	(a) 3,681,634	XXX	(a)
	Deferred not fully paid:		, ,		, ,
12.	Account balance	XXX	(a) 3,967,455,891	XXX	(a)

ACCIDENT AND HEALTH INSURANCE

		Gro	oup	Cro	edit	0	ther
		1	2	3	4	5	6
		Certificates	Premiums in Force	Policies	Premiums in Force	Policies	Premiums in Force
1.	In force end of prior year						
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		_XXX		XXX		XXX
	Deductions during year:						
6.	Conversions		(XX)		XXX	XXX	XXX
7.	Decreased (net)		(X		(XXX
8.	Reinsurance ceded		(XX		XXX		XXX
9.	Totals (Lines 6 to 8)		(XX		VVV		XXX
10.	In force end of year		(a)		(a)		(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1	2 Dividend
	· ·	Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year		
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Increased during year (net)		
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded	-	
8.	Totals (Lines 6 and 7)		
9.	In force end of year		
10.	Amount of account balance	(a)	(a)

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

Amount of income payable

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	56,712,748
2.	Current year's realized pre-tax capital gains/(losses) of \$(54,222,709) transferred into the reserve net of taxes of \$(408,846)	(53,813,863)
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)	2,898,885
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	6,603,760
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(3,704,876)

AMORTIZATION

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2018	(1,431,306)	8,035,066		6,603,760
2.	2019	(78,355)	(2,135,881)		(2,214,236)
3.	2020	575,937	(1,870,759)		(1,294,822)
4.	2021	856,332	(1,888,618)		(1,032,285)
5.	2022	1, 130, 575	(1,939,795)		(809,220)
6.	2023	1,760,822	(1,920,270)		(159,448)
7.	2024	2,497,015	(1,984,834)		512,182
8.	2025	2,896,341	(2,031,136)		865,205
9.	2026	3,290,568	(2,111,785)		1,178,783
10.	2027	3,527,632	(2,131,304)		1,396,328
11.	2028	3,800,280	(2,235,807)		1,564,472
12.	2029	3,825,419	(2,300,879)		1,524,539
13.	2030	4,412,603	(2,350,935)		2,061,667
14.	2031	4,522,300	(2,447,366)		2,074,933
15.	2032	4,395,504	(2,482,788)		1,912,715
16.	2033	3,599,526	(2,589,591)		1,009,936
17.	2034	3,227,713	(2,662,944)		564,769
18.	2035	2,883,061	(2,761,184)		121,877
19.	2036	2,386,896	(2,919,624)		(532,728)
20.	2037	2, 199, 989	(3,043,008)		(843,018)
21.	2038	2,295,705	(3,141,477)		(845,772)
22.	2039	1,735,290	(3,016,254)		(1,280,964)
23.	2040	1, 165,099	(2,712,766)		(1,547,667)
24.	2041	701,386	(2,278,736)		(1,577,350)
25.	2042	144,881	(1,929,362)		(1,784,481)
26.	2043	196,516	(1,530,618)		(1,334,101)
27.	2044	67,525	(1,209,562)		(1,142,037)
28.	2045	(9,326)	(962,713)		(972,039)
29.	2046	85,599	(691, 179)		(605,579)
30.	2047	51,222	(419,644)		(368,423)
31.	2048 and Later		(148,110)		(148,110)
32.	Total (Lines 1 to 31)	56,712,748	(53,813,863)		2,898,885

ASSET VALUATION RESERVE

		Default Component			Equity Component		
	1	2	3	4	5 Real Estate and	6	7
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
Reserve as of December 31, prior year	64,882,744	8,056,770	72,939,513	3,681,002	19,633,736	23,314,738	96,254,252
Realized capital gains/(losses) net of taxes - General Account	5, 161,713	(862,191)	4,299,522	1,104,066	(1,272,935)	(168,869)	4,130,653
Realized capital gains/(losses) net of taxes - Separate Accounts							
Unrealized capital gains/(losses) net of deferred taxes - General Account	5,265,159	(3,322,498)	1,942,661	(1,435,347)	1,690,346	254,999	2,197,660
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	15,422,269	1,888,905	17,311,174		185,206	185,206	17,496,379
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	90,731,885	5,760,985	96,492,870	3,349,721	20,236,353	23,586,074	120,078,943
9. Maximum reserve	68,754,912	8,143,794	76,898,706	2,158,640	23,506,792	25,665,432	102,564,138
10. Reserve objective	47,377,131	6,252,432	53,629,563	2,158,640	23,249,123	25,407,763	79,037,326
11. 20% of (Line 10 - Line 8)	(8,670,951)	98,289	(8,572,661)	(238,216)	602,554	364,338	(8,208,323)
12. Balance before transfers (Lines 8 + 11)	82,060,934	5,859,274	87,920,208	3,111,505	20,838,907	23,950,411	111,870,620
13. Transfers	(2,284,519)	2,284,519		(952,865)	952,865		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(11,021,502)		(11,021,502)				(11,021,502)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	68,754,913	8,143,793	76,898,706	2,158,640	21,791,772	23,950,411	100,849,118

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

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE C.M. Life Insurance Company

			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	m Reserve
Num- De	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber na	ation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
1		LONG-TERM BONDS	070 407 040			070 407 040	0.0000		0.000		0.0000	
1.		Exempt Obligations	273,487,919	XXX	XXX	273,487,919	0.0000	700 700	0.0000	4 004 570	0.0000	F 400 044
2.		Highest Quality	1,826,770,423	XXX	XXX	1,826,770,423	0.0004	730,708	0.0023	4,201,572	0.0030	5,480,311
1		High Quality	1,521,009,460	XXX	XXX	1,521,009,460	0.0019	2,889,918	0.0058	8,821,855	0.0090	13,689,085
		Medium Quality	123,271,776	XXX	XXX	123,271,776	0.0093	1,146,428	0.0230	2,835,251	0.0340	4, 191, 240
5.		Low Quality	124,433,616	XXX	XXX	124,433,616	0.0213	2,650,436	0.0530	6,594,982	0.0750	9,332,521
6.		Lower Quality	176,981,218	XXX	XXX	176,981,218	0.0432	7,645,589	0.1100	19,467,934	0.1700	30,086,807
7.		In or Near Default	22,342,465	XXX	XXX	22,342,465	0.0000		0.2000	4,468,493	0.2000	4,468,493
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)	4,068,296,877	XXX	XXX	4,068,296,877	XXX	15,063,078	XXX	46,390,086	XXX	67,248,458
1		PREFERRED STOCK										
10.		Highest Quality	2,950,000	XXX	XXX	2,950,000	0.004	1, 180	0.0023	6,785	0.0030	8,850
11.	2	High Quality	10,324,650	XXX	XXX	10,324,650	0.0019	19,617	0.0058	59,883	0.0090	92,922
12.		Medium Quality	10,210,807	XXX	XXX	10,210,807	0.0093	94,961	0.0230	234,849	0.0340	347, 167
13.	4	Low Quality	437,020	XXX	XXX	437,020	0.0213	9,309	0.0530	23,162	0.0750	32,777
14.	5	Lower Quality	2,508,600	XXX	XXX	2,508,600	0.0432	108,372	0.1100	275,946	0 . 1700	426,462
15.	6	In or Near Default		XXX	XXX		0.000		0.2000		0.2000	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	26,431,077	XXX	XXX	26,431,077	XXX	233,437	XXX	600,625	XXX	908,178
		SHORT - TERM BONDS						·		·		
18.		Exempt Obligations		XXX	XXX		0.000		0.000		0.000	
19.		Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
20.		High Quality	62,424,277	XXX	XXX	62,424,277	0.0019	118,606	0.0058	362,061	0.0090	561,818
21.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
22.		Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
23.		Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
24.		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)	62,424,277	XXX	XXX	62,424,277	XXX	118,606	XXX	362,061	XXX	561,818
	İ	DERIVATIVE INSTRUMENTS						,		,		,
26.		Exchange Traded		XXX	XXX		0.0004		0.0023		0.0030	
27.		Highest Quality	2,356,376	XXX	XXX	2,356,376	0.0004	943	0.0023	5,420	0.0030	7.069
	2	High Quality	3,265,403	XXX	XXX	3,265,403	0.0019	6.204	0.0058	18.939	0.0090	29.389
_		Medium Quality		XXX	XXX	,2,255,100	0.0093		0.0230		0.0340	
30.		Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
31.		Lower Quality		XXX	XXX		0.0432		0.1100		0.1700	
		In or Near Default		XXX	XXX		0.0000		0.2000		0.2000	
33.		Total Derivative Instruments	5,621,779	XXX	XXX	5,621,779	XXX	7,147	XXX	24,359	XXX	36,458
34.		Total (Lines 9 + 17 + 25 + 33)	4,162,774,010	XXX	XXX	4,162,774,010	XXX	15,422,269	XXX	47,377,131	XXX	68,754,912

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

				I AULI U		1 I					
		1	2	3	4	Basic Co	ntribution	Reserve	Objective	Maximur	m Reserve
	NAIC Desig-	Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
	nation Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
	MORTGAGE LOANS	, ,					((
	In Good Standing:										
35.	Farm Mortgages - CM1 - Highest Quality			XXX		0.0010		0.0050		0.0065	
36.	Farm Mortgages - CM2 - High Quality			XXX		0.0035		0.0100		0.0130	
37.	Farm Mortgages - CM3 - Medium Quality			XXX		0.0060		0.0175		0.0225	
38.	Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0105		0.0300		0.0375	
39.	Farm Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
40.	Residential Mortgages - Insured or Guaranteed	107,762,006		XXX	107,762,006	0.0003	32,329	0.0006	64,657	0.0010	107,762
41.	Residential Mortgages - All Other	1,323,660		XXX	1,323,660	0.0013	1,721	0.0030	3,971	0.0040	5,295
42.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0006		0.0010	
43.	Commercial Mortgages - All Other - CM1 - Highest Quality	412,112,094		XXX	412,112,094	0.0010	412,112	0.0050	2,060,560	0.0065	2,678,729
44.	Commercial Mortgages - All Other - CM2 - High Quality	391,990,685		XXX	391,990,685	0.0035	1,371,967	0.0100	3,919,907	0.0130	5,095,879
45.	Commercial Mortgages - All Other - CM3 - Medium Quality	3, 134, 469		XXX	3, 134, 469	0.0060	18,807	0.0175	54,853	0.0225	70,526
46.	Commercial Mortgages - All Other - CM4 - Low Medium Quality	4,949,441		xxx	4,949,441	0.0105	51,969	0.0300	148,483	0.0375	185,604
47.	Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550	
	Overdue, Not in Process:										
48.	Farm Mortgages	,		XXX		0.0420		0.0760		0.1200	
49.	Residential Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
50.	Residential Mortgages - All Other			XXX		0.0025		0.0058		0.0090	
51.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0005		0.0012		0.0020	
52.	Commercial Mortgages - All Other			XXX		0.0420		0.0760		0 . 1200	
	In Process of Foreclosure:										
53.	Farm Mortgages			XXX		0.0000		0 . 1700		0.1700	
54.	Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
55.	Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130	
56.	Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040	
57.	Commercial Mortgages - All Other			XXX		0.0000		0.1700		0.1700	
58.	Total Schedule B Mortgages (Sum of Lines 35 through 57)	921,272,355		XXX	921,272,355	XXX	1,888,905	XXX	6,252,432	XXX	8,143,794
59.	Schedule DA Mortgages			XXX		0.0030		0.0100		0.0130	
60.	Total Mortgage Loans on Real Estate (Lines 58 + 59)	921,272,355		XXX	921,272,355	XXX	1,888,905	XXX	6,252,432	XXX	8,143,794

			1	2	3	4	Basic Co	ntribution	Reserve	Objective	Maximun	n Reserve
	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	39,728	XXX	XXX		0.000		0.1918 (a)	7,620	0.1918 (a)	7,620
2.		Unaffiliated - Private	2,575,725	XXX	XXX	2,575,725	0.0000		0.1600	412,116	0 . 1600	412,116
3.		Federal Home Loan Bank		XXX	XXX		0.000		0.0050		0.0080	
4.		Affiliated - Life with AVR	309,931,852	XXX	XXX	309,931,852	0.000		0.000		0.000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				****	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality	ļ				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		0.1918 (a)		0.1918 (a)	
13.		Unaffiliated Common Stock - Private					0.000		0 . 1600		0 . 1600	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	xxx		0.0000		0 . 1300		0.1300	
16.		Affiliated - All Other	10,868,152	XXX	XXX	10,868,152	0.0000		0.1600	1,738,904	0.1600	1,738,904
17.		Total Common Stock (Sum of Lines 1 through 16)	323,415,457			323,415,457	XXX		XXX	2,158,640	XXX	2,158,640
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0750		0.0750	
19.		Investment Properties					0.0000		0.0750		0.0750	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1100		0.1100	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0004		0.0023		0.0030	
24.	2	High Quality		XXX	XXX		0.0019		0.0058		0.0090	
25.	3	Medium Quality		XXX	XXX		0.0093		0.0230		0.0340	
26.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	
27.	5	Lower Quality	4,023,010	XXX	XXX	4,023,010	0.0432	173,794	0.1100	442,531	0.1700	683,912
28.		In or Near Default	<u> </u>	XXX	XXX		0.0000		0.2000		0.2000	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	4,023,010	XXX	XXX	4,023,010	XXX	173,794	XXX	442,531	XXX	683,912

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

			EQUIT AND OTHER INVESTED ASSET COMPONENT											
			1	2	3	4	Basic (Contribution	Reserv	e Objective	Maximu	m Reserve		
						Balance for	5	6	7	8	9	10		
Line				Reclassify		AVR Reserve								
Num-	Desig-	5	Book/Adjusted	Related Party	Add Third Party	Calculations		Amount		Amount		Amount		
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)		
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS												
		OF PREFERRED STOCKS	44 004 000			44 004 000	0.0004	4 500	0.0000	20.047	0.0000	00.074		
30.	1	Highest Quality	11,324,660	XXX	XXX	11,324,660	0.0004	4,530	0.0023	26,047	0.0030	33,974		
31.	2	High Quality	650,000	XXX	XXX	650,000	0.0019	1,235	0.0058	3,770	0.0090	5,850		
32.	3	Medium Quality		XXX	XXX	l	0.0093		0.0230		0.0340			
33.	4	Low Quality		XXX	XXX		0.0213		0.0530		0.0750	400		
34.	5	Lower Quality	644	XXX	XXX	644	0.0432	28	0.1100	71	0.1700	109		
35.	6	In or Near Default		XXX	XXX	l	0.0000		0.2000		0.2000			
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000			
37.		Total with Preferred Stock Characteristics (Sum of Lines 30	11,975,304	100	\\\\\\	11,975,304	Y ////	5,793	V 007	29,888	2007	39.933		
		through 36)	11,975,304	XXX	XXX	11,975,304	XXX	5,793	XXX	29,000	XXX	39,933		
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS												
		OF MORTGAGE LOANS												
		In Good Standing Affiliated:			2004		0.0040		0.0050		0.0005			
38.		Mortgages - CM1 - Highest Quality			XXX		0.0010 0.0035		0.0050		0.0065			
39.		Mortgages - CM2 - High Quality			XXX				0.0100 0.0175		0.0130 0.0225			
40.		Mortgages - CM3 - Medium Quality			XXX		0.0060 0.0105							
41.		Mortgages - CM4 - Low Medium Quality			XXX				0.0300		0.0375			
42.		Mortgages - CM5 - Low Quality			XXX		0.0160		0.0425		0.0550			
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.006 0.0030		0.0010			
44.		Residential Mortgages - All Other		XXX	XXX		0.0013		0.0006		0.0040			
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.003				0.0010			
40		Overdue, Not in Process Affiliated:			xxx		0.0420		0.0760		0.1200			
46. 47.		Farm Mortgages					0.0420		0.0760		0.0020			
					XXX		0.0025		0.0058		0.0090			
48.		Residential Mortgages - All Other			XXX		0.0005		0.0012		0.0020			
49. 50.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0420		0.0760		0.1200			
50.					XXX		0.0420							
E 1		In Process of Foreclosure Affiliated: Farm Mortgages			xxx		0.0000		0.1700		0.1700			
51. 52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040			
53.		Residential Mortgages - All Other			XXX		0.0000		0.0130		0.0130			
53. 54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0040		0.0040			
55.		Commercial Mortgages - Ill Other			XXX		0.0000		0.1700		0.1700			
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX			
57.		,			XXX									
		Unaffiliated - In Good Standing With Covenants Unaffiliated - In Good Standing Defeased With Government			XXX		(c)		(c)		(c)			
58.		Securities			XXX		0.0010		0.0050		0.0065			
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0035	·····	0.0010		0.0130			
60.		Unaffiliated - In Good Standing Filmany Senior			XXX		0.0060		0.0175		0.0225			
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0420		0.0760		0.1200			
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1700		0.1700			
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX			
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX			
04.	1	Frotal with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		λλλ		XXX			

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

Description INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party	4 Balance for AVR Reserve	Basic Co	ontribution 6	Reserve 7	e Objective 8	Maximur 9	n Reserve 10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK		Related Party	Add Third Party		5	6	7	8	9	10
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK		Related Party	Add Third Party	AVR Reserve						
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK			Add Inirg Party	0-11-4		A		A		A +
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK	Carrying value	Encomprances	Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
OF COMMON STOCK			Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		V0.07	XXX		0.0000		0.1918 (a)		0.1918 (a)	
Unaffiliated Public	71 550 000	XXX		71 550 000				11 440 154		11.448.154
	/1,550,962			/1,550,962				11,448,154		11,448,154
		XXX	XXX						0.000	
		VVV	vvv		0.0000		0 1300		0 1300	
	16 776 620			16 776 620				2 694 260		2.684.260
	10,770,020	***	^^^	10,770,020	0.0000		0.1000	2,004,200	0.1000	2,004,200
	88 327 590	YYY	YYY	88 327 590	YYY		YYY	14 132 414	YYY	14,132,414
3 7	00,021,000	////	XXX	00,027,000	XXX		XXX	14,102,414	XXX	17, 102, 717
					0.000		0.0750		0.0750	
	53 778 201		45 622 860	99 401 151				7 455 086		7.455.086
			43,022,000							
					0.0000		0.1100		0.1100	
,	53 778 291		45 622 860	99 401 151	XXX		XXX	7 455 086	XXX	7,455,086
/	00,770,201		10,022,000	00,101,101	7000		7000	1,100,000	7001	7,100,000
					0.0003		0 0006		0.0010	
	891 873			891 873		5 619		10 702		16.946
_	891 873			891 873		5 619		10 702		16.946
,	501,510			001,010	7000	0,010	7000	10,702	7001	10,010
		XXX			0 0000		0 0037		0 0037	
	9 065 391			9 065 391				1 178 501		1,178,501
	0,000,001			3,000,001						
	9 065 391			9 065 391			-	1 178 501		1,178,501
' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '	0,000,001	////		0,000,001	////		////	1, 170,001	////	1, 170,001
	168.061 459		45,622,860	213.684.319	XXX	185,206	XXX	23,249,123	XXX	23,506,792
	Unaffiliated Private Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE Home Office Property (General Account only) Investment Properties Properties Acquired in Satisfaction of Debt Total with Real Estate Characteristics (Sum of Lines 71 through 73) LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Guaranteed State Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit All Other Low Income Housing Tax Credit Total LIHTC (Sum of Lines 75 through 79) ALL OTHER INVESTMENTS NAIC 1 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments Other Invested Assets - Schedule BA Other Short-Term Invested Assets - Schedule DA Total All Other (Sum of Lines 81, 82, 83 and 84) Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE Home Office Property (General Account only) Investment Properties Properties Acquired in Satisfaction of Debt Total with Real Estate Characteristics (Sum of Lines 71 through 73) LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit All Other Low Income Housing Tax Credit All Other Low Income Housing Tax Credit Total LIHTC (Sum of Lines 75 through 79) ALL OTHER INVESTMENTS NAIC 1 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments Other Invested Assets - Schedule BA Other Short-Term Invested Assets - Schedule DA Total All Other (Sum of Lines 81, 82, 83 and 84) 7 total Other Invested Assets - Schedules BA & DA (Sum of Lines	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Cortain Other (See SVO Purposes & Procedures Manual) Affiliated Cother - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE Home Office Property (General Account only) Investment Properties Froperties OF REAL ESTATE Home Office Property (General Account only) Investment Properties Froperties Acquired in Satisfaction of Debt Total with Real Estate Characteristics (Sum of Lines 71 through 73) LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit All Other St brough 79) ALL OTHER INVESTMENTS NAIC 1 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments NAIC 1 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments NAIC 1 Working Capital Finance Investments NAIC 2 Working Capital Finance Investments NAIC 3 More 1 Working Capital Finance Inves	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) XXX XXX Affiliated Other - All Other 16,776,628 XXX XXX Affiliated Other - All Other 16,776,628 XXX XXX Total with Common Stock Characteristics (Sum of Lines 65 through 69) XXX XXX XXX XXX Total with Common Stock Characteristics (Sum of Lines 65 through 69) XXX XXX XXX XXX XXX XXX XXX	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Contain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE Home Office Property (General Account only) Investment Properties Properties Acquired in Satisfaction of Debt Total with Real Estate Characteristics (Sum of Lines 71 through 73) LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit All Other Invested Assets - Schedule BA 9,065,391 XXX 9,065,391 Total Other Invested Assets - Schedules BA & DA (Sum of Lines Total Other Invested Assets - Schedules BA & DA (Sum of Lines	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) Affiliated Other - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE Home Office Property (General Account only) Investment Properties Froperties Acquired in Satisfaction of Debt Total with Real Estate Characteristics (Sum of Lines 71 through 73) LOW INCOME HOUSING TAX CREDIT INVESTMENTS Guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Non-guaranteed Federal Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit Non-guaranteed State Low Income Housing Tax Credit All Other Invested Assets - Schedule BA All Other Invested Assets - Schedule BA 9,065,391 XXX XXX XXX XXX XXX XXX XXX	Affiliated Life with AVR Affiliated Cartain Other (See SVO Purposes & Procedures Manual) Affiliated Cortain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Other -	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other All Other - All Other All Other - All Other Affiliated Other - All Other - All Other Affiliated Other Affiliated Other - All Other -	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Manual) Affiliated Other - All Other Manual) Affiliated Other - All Other Affili	Affiliated Life with AVR Affiliated Certain Other (See SVO Purposes & Procedures Menual) Affiliated Coher - All Other Affiliated Coher - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) Affiliated Coher - All Other Total with Common Stock Characteristics (Sum of Lines 65 through 69) AVX XXX XXX XXX XXX XXX XXX XX

⁽a) Times the company's weighted average portfolio beta (Minimum .10, Maximum .20).

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

		,					 				(
1	2	3	4	\ T						6	7	8	9
					4			IAIC	esignation or		AVR	AVR	AVR
RSAT Number	Type	CUSIP	Description of Asset(s)		-	7 '		(er D	ription of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
0599999 - Total					\			7	<u> </u>				

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	2	3	4	5	6	7	8
		_State of	Year of				
	-	Residence	Claim for			Amount Resisted	
Contract	Claim	of	Death or		Amount Paid	Dec. 31 of	
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
							Company claims proceeds paid to the
							beneficiary. Suit against Company
15576838	0000763	TX	2017	600,000			dismissed.
0199999. Death 0	Claims - Ordinary			600,000			XXX
0599999. Death 0	Claims - Disposed (Of		600,000			XXX
1099999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Dispos	ed Of						XXX
1599999. Disabili	ty Benefits Claims	- Disposed Of	f				XXX
2099999. Matured	d Endowments Cla	ims - Disposed	d Of				XXX
2599999. Annuitie	es with Life Conting	gency Claims -	Disposed				
Of							XXX
2699999. Claims	Disposed of During	g Current Year	•	600,000			XXX
3199999. Death 0	Claims - Resisted						XXX
3699999. Addition	nal Accidental Deat	th Benefits Cla	ims -				
Resiste	ed						XXX
4199999. Disabili	ty Benefits Claims	- Resisted					XXX
4699999. Matured	d Endowments Cla	ims - Resisted	b				XXX
5199999. Annuitie	es with Life Conting	gencies Claims	s - Resisted				XXX
5299999. Claims	Resisted During C	urrent Year					XXX
5399999 - Totals				600,000			XXX

Schedule H - Part 1 - Analysis of Underwriting Operations **NONE**

Schedule H - Part 2 - Reserves and Liabilities

NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities **NONE**

Schedule H - Part 4 - Reinsurance **NONE**

Schedule H - Part 5 - Health Claims

NONE

Schedule S - Part 1 - Section 1 **NONE**

Schedule S - Part 1 - Section 2 **NONE**

SCHEDULE S - PART 2

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

1	2	3	verable on Paid and Unpaid Losses Listed by Reinsuring $raket$	5	6	7
NAIC	_	3	7	3	0	,
Company	ID	Effective		Domiciliary		
Code	Number	Date	Name of Company	Jurisdiction	Paid Losses	Unpaid Losses
65935	04-1590850	01/01/2000	Massachusetts Mutual Life Insurance Company	MA	4,265,000	7,677,520
65935	04-1590850	01/01/2002	Massachusetts Mutual Life Insurance Company	MA	6,780,000	9,515,237
		y - U.S. Affiliat			11,045,000	17, 192, 757
		Annuity - U.S. A			11,045,000	17, 192, 757
		Annuity - Non-l				
		Annuity - Affilia		T	11,045,000	17, 192, 757
80659	38-0397420	09/24/1999	Canada Life Assurance Co (CRB1)			122,048
86258	13-2572994	03/01/1996	General Re Life Corp. (CL30)			
86258	13-2572994	03/01/1996	General Re Life Corp. (CL44)			679,014 67,491
65676	35-0472300	09/01/1998	General Re Life Corp. (CL87)			
66346	58-0828824	11/01/1980	Munich American Reassurance Co (CN41)	GA		73,355
66346	58-0828824	01/01/1988	Munich American Reassurance Co (CN42)	GA	400.000	
66346	58-0828824	09/08/1997	Munich American Reassurance Co (CN85)	GA	152.186	
66346	58-0828824	09/01/1998	Munich American Reassurance Co (MA87)	GA		67,491
66346	58-0828824	09/16/1996	Munich American Reassurance Co (MAA1)	GA	922,313	1,363,291
66346	58-0828824	04/01/1997	Munich American Reassurance Co (MAA7)	GA	1,080,760	26,481
66346	58-0828824	09/24/1999	Munich American Reassurance Co (MAB1)	GA	208,760	244,097
66346	58-0828824	03/31/2004	Munich American Reassurance Co (MAB2)	GA		287,008
93572	43-1235868	03/01/1996	RGA Reinsurance Co. (AL44)	MO		877,645
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (AL95)			50,000
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (ALA1)		356,561	1,451,009
93572	43-1235868	04/01/1997	RGA Reinsurance Co. (ALA7)			13,241
93572	43-1235868 43-1235868	09/01/2001	RGA Reinsurance Co. (ALB2)	MO		594,061
93572	43-1235868	09/01/1986	RGA Reinsurance Co. (GA24)			
93572	43-1235868	09/14/1981	RGA Reinsurance Co. (RG22)		250.000	236.340
93572	43-1235868	09/01/1998	RGA Reinsurance Co. (RG87)			74,997
93572	43-1235868	09/16/1996	RGA Reinsurance Co. (RGA1)	MO		1,363,296
93572	43-1235868	11/01/2004	RGA Reinsurance Co. (RGB2)			282,008
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD7)	MO		96,432
93572	43-1235868	01/01/2012	RGA Reinsurance Co. (RGD8)	MO	L	571,919
64688	75-6020048	09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	73,084	757 , 727
87017	62-1003368	09/24/1999	SCOR Global Life Reins Co of Delaware (GGB1)	DE		158, 108
87017	62-1003368	09/01/2001	SCOR Global Life Reins Co of Delaware (GGB2)	DE		594,054
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)			190,889
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)			43,279
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)			39,996
82627	06-0839705	09/08/1997	Swiss Re Life & Health America Inc. (LF85)			
82627 82627	06-0839705	03/01/1996	Swiss Re Life & Health America Inc. (NO44) Swiss Re Life & Health America Inc. (NO48)		908.731	869,845
82627	06-0839705		Swiss Re Life & Health America Inc. (NO85)	MO	, .	
82627	06-0839705		Swiss Re Life & Health America Inc. (NOB)			1.451.009
82627	06-0839705		Swiss Re Life & Health America Inc. (NOAT)	MO		13,241
82627	06-0839705		Swiss Re Life & Health America Inc. (NOB2)	MO		1.708.881
82627	06-0839705		Swiss Re Life & Health America Inc. (SR16)	MO		1,030,840
82627	06-0839705		Swiss Re Life & Health America Inc. (SRB2)	MO		145, 181
82627	06-0839705	06/29/2015	Swiss Re Life & Health America Inc. (SRR1)		222,880	
82627	06-0839705		Swiss Re Life & Health America Inc. (SRR2)	MO	205	
66133	41-1760577		Wilton Reassurance Co. (WR14)			7, 191, 568
0899999. L	ife and Annuit	y - U.S. Non-A	ffiliates		7,368,168	23,750,144
00000	AA-3770192	06/01/2016	Scottish Annuity & Life Ins Co (Cayman) Ltd (PHB1)			99,970
			Scottish Annuity & Life Ins Co (Cayman) Ltd (STB2)	CYM		10,000
		y - Non-U.S. N			85,748	109,970
		Annuity - Non-A	Affiliates		7,453,916	23,860,114
	Total Life and A				18,498,916	41,052,871
		and Health - U				
			on-U.S. Affiliates			
		and Health - A				
		and Health - N	on-Affiliates			
	Total Accident					
			0899999, 1499999 and 1999999)		18,413,168	40,942,901
			999, 0999999, 1799999 and 2099999)		85,748	109,970
9999999 T	otals - Life, An	nuity and Acci	dent and Health		18,498,916	41,052,871

SCHEDULE S - PART 3 - SECTION 1

	1	Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and											1
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
65935	04-1590850	.01/01/1985	Massachusetts Mutual Life Insurance Co	MA	DTH/I	OL				371,091				
65935	04-1590850	.01/01/2000	Massachusetts Mutual Life Insurance Co	MA	0/I	XXXA	2,640,916,493	158,225,807	168,512,769	11,024,708				
65935		.01/01/2000		MA	0/I	OL		213,026,568						
65935	04-1590850	.01/01/2002	Massachusetts Mutual Life Insurance Co	MA	0/I	AXXX	2,518,678,685	369,919,661	374,564,176	32,090,942				
0299999.	General Acco	unt - Authori	zed U.S. Affiliates - Other				5, 159, 595, 178	741, 172, 036	768,515,511	43,486,741				
0399999.	Total General	Account - A	uthorized U.S. Affiliates				5, 159, 595, 178	741,172,036	768,515,511	43,486,741				
0699999.	Total General	Account - A	uthorized Non-U.S. Affiliates					, ,						
			uthorized Affiliates				5, 159, 595, 178	741,172,036	768,515,511	43,486,741				
87726				DE	CO/I	IA	2, 100,000, 112	1,299,151,615	255,701,985	1,111,908,665				
80659				MI	YRT/I	0L	731.913	15.392	14,132	23.714				
80659				MI	YRT/I	OL.	9,851,280	489,276	388,733	237.484				
80659				MI	YRT/I	0L	118,770,936	1,930,516	1,883,790	981,840				
80659				MI	YRT/I	OL.	312, 113	12,581	11,467	5,819				
86258				CT	YRT/I	0L	16,982,623	966,828						
86258				CT	YRT/I	0L	79,007,797	1,501,734	1,947,582	1,190,400				
86258			General Re Life Corp. (CL31)	CT	YRT/I	0L	3,283,454	131, 155	120,145	225,033				
86258			General Re Life Corp. (CL44)	CT	YRT/I	0L	103,855,952	2,710,342	2,984,947	2,433,805				
86258			General Re Life Corp. (CL87)	CT	YRT/I	0L	251,306,409	2,126,098	2,068,424	1,327,142				
86258				CT	YRT/I	OL.	312, 113	12,581	11,467	6,819				
86258			General Re Life Corp. (COO1)	CT	YRT/I	OL.	1,520,235	41,618	39,911	46,318				
86258			General Re Life Corp. (CO47)	CT	YRT/I	OL.	1.715.773	22.347	20,785	24,537				
86258				CT	YRT/I	OL.	4.968.938	102.272	92,207	133,364				
86258				CT	YRT/I	OL.	15,099,815	145,588	137,863	101,464				
88340		.03/01/1981		FL	YRT/I	OL.	38,110	3,481	9,207	7,214				
88340				FL	YRT/I	OL.	37,975,529	221,289	209,301	116,699				
88340				FL	YRT/I	OL	268, 185	22,409	20,366	7,710				
65676			Lincoln National Life Ins. Co. (LI51)	IN	YRT/I	OL.	106,985	5,365	4,779	8,965				
65676			Lincoln National Life Ins. Co. (LIS4)	IN	YRT/I	OL.	60, 137, 484	172,263	150,451	58, 194				
65676			Lincoln National Life Ins. Co. (LI87)	IN	YRT/I	OL.	167,735,872	1,419,088	1,380,635	881,353				
65676			Lincoln National Life Ins. Co. (LIC1)	IN	YRT/I	0L	312.113	12.581	11.467	5.637				
65676			Lincoln National Life Ins. Co. (LID1)	IN	YRT/I	0L	9,866,494		521,898	218.528				
65676			Lincoln National Life Ins. Co. (LIDI)		YRT/I	0L	37,085,891	423,758	398,203	333,653				
65676			Lincoln National Life Ins. Co. (LN72)	IN IN	YRT/I	0L	10,063,541	97,029	91,869	72,343				
66346				GA	YRT/I	0L	479, 165	1,984	1,859	1,722				
66346				GA	YRT/I	OL	4,389,762	50,262	45,412	27,332				·
66346				GA	YRT/I	OL	20, 126, 957		183,763	133,766				·
66346				GA	YRT/I	0L	3,463,583	33,646	30,531	20,742				
66346				GA	YRT/I	0L	4,332,771	6,470	5,713	20,742				·
66346	58-0828824			GA	YRT/I	UL	6,932,138		5,713	2,244				
66346	58-0828824			GA	YRT/I	OL		950.909	1,231,539	811,601				
66346				GA	YRT/I	OL	9,909,016	201.790	183.951	102.512				
66346				GA	YRT/I	0L	9,909,016	299,106	324,716	102,512				
66346				GA	YRT/I	0L		2, 126, 098						l
					YRT/I	UL	251,306,409		2,068,424	1,254,994				<u> </u>
66346	58-0828824			GA	YRT/I	UL	19,903,359	260,721 4.839.405	233,259	135, 178				<u> </u>
66346	58-0828824			GA		ΩL	526,519,802		8,381,412	1,434,537				
66346					YRT/I		150,770,465	2,041,335	2, 162, 560	718, 104				
66346				GA	YRT/I	OL	237,543,718	3,861,085	3,767,650	1,929,113				····
66346				GA	YRT/I	OL	137, 174,529	4,090,762	3,939,321	1,984,474				
66346				GA	YRT/I	OL	312,113	12,581	11,467	7,092				····
66346				GA	YRT/I	OL	18,878,443	408,211	353,461	85,907				}
66346	58-0828824			GA	YRT/I	OL	350, 106	1,335	1,211	767				}
66346	58-0828824		Munich American Reassurance (MUJ3)	GA	YRT/I	OL	95,210	264	248	138				}
66346	58-0828824		Munich American Reassurance (MUJ4)	GA	YRT/I	OL	147,916	316	295	187				}
66346			Munich American Reassurance (MUJ5)	GA	YRT/I	OL	2,240,188	4,256	6,524	2,557				l
66346			Munich American Reassurance (MUJ6)	GA	YRT/I	OL	213,308	1,280	1, 178	673				
66346	58-0828824	01/01/2005	Munich American Reassurance (MUJ7)	GA	YRT/I	0L	206,532	499	467	416			L	L

SCHEDULE S - PART 3 - SECTION 1

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Lia	bilities Without	Life or Disabil		and Related Ben	efits Listed by R				Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL1)	GA	YRT/I	0L	536,368	44.818	40.732	13,430				
66346	58-0828824	05/23/2005	Munich American Reassurance (MUL2)	GA	YRT/I	0L	444,043	5,062	4,569	3.858				
66346	.58-0828824		Munich American Reassurance (MUL3)	GA	YRT/I	0L	5,625	18	17	23				
93572	43-1235868		RGA Reinsurance Co. (AL44)	MO	YRT/I	OL.	108, 183, 181	2,857,922	3,128,887	2,789,998				
93572	43-1235868		RGA Reinsurance Co. (AL93)	MO	YRT/I	OL.	22,254,004	3,319,593	2,739,040	1,365,849				
93572			RGA Reinsurance Co. (AL95)	MO	YRT/I	0L	44,286,023	1.000.640	1, 123, 338	787,711				
93572			RGA Reinsurance Co. (ALA1)	MO	YRT/I	0L	701,819,809	6,450,557	11, 171,611	1,919,354				
93572			RGA Reinsurance Co. (ALA7)	MO	YRT/I	OL	71,348,491	951,284	1,018,169	358,883				
93572	43-1235868		RGA Reinsurance Co. (ALB2)	MO	YRT/I	0L	82,934,286	2,248,434	2, 161, 364	1,212,119				
93572	43-1235868		RGA Reinsurance Co. (ALD1)	MO	YRT/I	0L	6,890,751		472,054	222,577				
93572	43-1235868			MO	YRT/I	OL		102,272	92,207	141,063				
93572				MO		0L	4,968,938							
			RGA Reinsurance Co. (GA11)		YRT/I		3,919,463	38,548	47,970	49,900				
93572			RGA Reinsurance Co. (GA18)	MO	YRT/I YRT/I	OL	4,131,971	56,309	51,784	69,499				
93572			RGA Reinsurance Co. (GA24)	MO		OL	58,852,646	861,185	830, 174	774,964				
93572			RGA Reinsurance Co. (GA39)	MO	YRT/I	OL.	29,663,325	338,996	318,610	262,498				
93572	43-1235868		RGA Reinsurance Co. (GA43)	MO	YRT/I	0L	7,263,111	113,338	104 , 120	101,672				
93572	43-1235868		RGA Reinsurance Co. (GAJ2)	MO	YRT/I	0L	140,042	534	484	337				
93572	43-1235868		RGA Reinsurance Co. (GAJ3)	MO	YRT/I	0L	38,083	106	99	61				
93572	43-1235868		RGA Reinsurance Co. (GAJ4)	MO	YRT/I	OL	59 , 166	126	119	83				
93572	43-1235868	.01/01/2005	RGA Reinsurance Co. (GAJ6)	MO	YRT/I	OL	85,323	512	471	291				
93572	43-1235868	.01/01/2005	RGA Reinsurance Co. (GAJ7)	MO	YRT/I	OL	82,613	199	186	157				
93572	43-1235868		RGA Reinsurance Co. (GAL2)	MO	YRT/I	OL	266,426	3,037	2,741	2,675				
93572	43-1235868	05/23/2005	RGA Reinsurance Co. (GAL3)	MO	YRT/I	OL.	1,582,569	4,810	4,459	4,761				
93572	43-1235868	10/01/1976	RGA Reinsurance Co. (NCO2)	MO	YRT/I	0L	1.878.974	25,997	23,999	24,230				
93572	43-1235868		RGA Reinsurance Co. (NC40)	MO	YRT/I	0L	9,080,539	141,707	130 , 183	126,530				
93572	43-1235868		RGA Reinsurance Co. (RG12)	MO	YRT/G.	0L	97,652	8,342	8,042	13, 105				
93572			RGA Reinsurance Co. (RG12)	MO	YRT/I	OL.	13,669,693	536,826	537,768	665,668				
93572			RGA Reinsurance Co. (RG13)	MO	YRT/G	OL.	.310,463			28,685				
93572	43-1235868		RGA Reinsurance Co. (RG13)	MO	YRT/I	OL.	11,031,692			533,372				
93572	43-1235868		RGA Reinsurance Co. (RG20)	MO	YRT/I	0L	1,891,619	22.550	34,433	36,624				
93572	43-1235868		RGA Reinsurance Co. (RG22)	MO	YRT/I	0L	210,030,474	3,575,087	4,634,248	3,363,010				
93572			RGA Reinsurance Co. (RG26)	MO	YRT/I	0L	47,886,423	4,483,041	3,973,075	2,191,006				
				MO		0L								
93572			RGA Reinsurance Co. (RG27)		YRT/I		90,720	754	12,932	2,280				
93572			RGA Reinsurance Co. (RG39)	MO	YRT/I	OL	609,209	19,674	19,215	5,756				
93572	43-1235868		RGA Reinsurance Co. (RG55)	MO	YRT/I	OL	2, 103, 417	19,534	18,052	18,069				
93572	43-1235868		RGA Reinsurance Co. (RG71)	MO	YRT/I	OL	2,557,157	175,756	155,497	167,712				
93572			RGA Reinsurance Co. (RG87)	MO	YRT/I	OL.	335, 174, 348	2,835,540	2,758,142	1,620,371				
93572			RGA Reinsurance Co. (RGA1)	MO	YRT/I	0L	526,524,405	4,839,527	8,381,555	1,440,015				
93572	43-1235868		RGA Reinsurance Co. (RGB1)	MO	YRT/I	OL.	112,746,549	840,438	802,701	518,041				
93572	43-1235868		RGA Reinsurance Co. (RGB2)	MO	YRT/I	0L	98,867,788	3,029,111	2,938,795	1,462,071			ļ	ļ
93572	43-1235868		RGA Reinsurance Co. (RGD1)	MO	YRT/I	OL	18,878,444	408,211	353,462	112,074				
93572			RGA Reinsurance Co. (RGD7)	MO	YRT/I	OL	171,879,784	5,449,299	5,644,751	3,628,756				
93572			RGA Reinsurance Co. (RGD8)	MO	YRT/I	OL	160,248,474	3,973,803	3,580,559	2,080,827				
64688	75-6020048	.09/01/2001	SCOR Global Life Americas Reins Co (SCB2)	DE	YRT/I	OL	211,557,338	5,874,747	5,625,422	2,419,901				
64688	75-6020048	.01/01/2001	SCOR Global Life Americas Reins Co (SCG1)	DE	YRT/I	OL	5,321,779	198, 181	173,308	135,856				
64688	75-6020048	09/01/1986	SCOR Global Life Americas Reins Co (TA23)	DE	YRT/I	OL	29,426,318	430,483	415,000	385, 108				
64688	75-6020048	11/01/1986	SCOR Global Life Americas Reins Co (TA25)	DE	YRT/I	OL	1,873,308	26,759	24,402	35,418				
64688	75-6020048		SCOR Global Life Americas Reins Co (TR65)	DE	YRT/I	OL	986,644	9,807	9,077	15,816				
64688			SCOR Global Life Americas Reins Co (TR66)	DE	YRT/I	OL.	4,866,977	129,995	127,574	174,005			L	
87017	62-1003368		SCOR Global Life Re Ins Co of DE (GG70)	DE	YRT/1	OL.	10,063,541	97.029	91,869	67,367				
87017	62-1003368		SCOR Global Life Re Ins Co of DE (GG99)	DE	YRT/I	OL.	11,861,298	473,500	410,424	204.927				
87017		09/24/1999	SCOR Global Life Re Ins Co of DE (GGB1)	DE	YRT/I	0L	102.903.644	1,906,461	1,888,735	966,243				
87017	62-1003368	.09/01/2001	SCOR Global Life Re Ins Co of DE (GGB2)	DE	YRT/I	OL.	64,411,735	1,813,403	1,756,776	831,488				
87017	62-1003368		SCOR Global Life Re Ins Co of DE (GGD1)	DE	YRT/I	OL.	1,666,211	94.815	83,752	22,775				
68713			Security Life of Denver Ins. Co. (SD33)	CO	YRT/I	0L	1,000,211	, ۱۵ کا ۱۵ , ۳۶	98,903	1, 107				
68713	84-0499703	07/01/1002		00	YRT/I	0L			452,903	49.399				
007 10		LUI/UI/ 1332	LOCOULITY FILE OF DELIVER HIS. OU. (ODOS)	··	JN1/ I								L	

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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

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and	l Other Lia	bilities Without	Life or Disabili	ty Contingencies,	and Related Ben	efits Listed by F	Reinsuring Compa	any as of Decem	nber 31, Current	Year	
1	2	3	4	5	6	7	8	Reserve Cre	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD37)	CO	YRT/I	OL			398,231	25,021				
68713	84-0499703	03/29/1993	Security Life of Denver Ins. Co. (SD41)	CO	YRT/I	OL.			130, 183	533				
68713	84-0499703	07/01/1993	Security Life of Denver Ins. Co. (SD45)	CO	YRT/I	OL.			113,840	(3.514)				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD63)	CO	YRT/I	0L			92,207	30.987				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SD66)	CO	YRT/I	OL			45,412	(264)				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SD73)	CO	YRT/I	0L			137,861	9,526				
68713	84-0499703	06/15/1999	Security Life of Denver Ins. Co. (SD83)	CO	YRT/I	0L	100.271.187	2.423.843	2,262,022	1, 171, 732				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ2)	CO	YRT/I	OL.	630, 191	2,403	2,180	1,359				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ3)	CO	YRT/I	0L	171,376	475	445	263				
68713	84-0499703	05/01/2004	Security Life of Denver Ins. Co. (SDJ4)	CO	YRT/I	OL.	266,247		530	428				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ5)	CO	YRT/I	OL.	2,240,188	4.256	6.524	2,844				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ6)	CO	YRT/I	OL.		2.304	2, 121	1,572				
68713	84-0499703	01/01/2005	Security Life of Denver Ins. Co. (SDJ7)	CO	YRT/I	OL.	371,758	897	841	766				
68713	84-0499703	11/01/1990	Security Life of Denver Ins. Co. (SLO8)	CO	YRT/I	0L			2,122,897	116,952				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL33)	CO	YRT/I	OL.			2,819,417	175,583				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL34)	CO	YRT/I	OL.			8,951	(1,459)	[[
68713	84-0499703	01/01/1992	Security Life of Denver Ins. Co. (SL35)	CO	YRT/I	OL.			19,107	286				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL39)	CO	YRT/I	OL.			18,650	(2.828)				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL43)	CO	YRT/I	OL.			183,951	27.335				
68713	84-0499703	03/01/1996	Security Life of Denver Ins. Co. (SL44)	CO	YRT/I	OL.			3, 128, 885	20,761				
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL69)	CO	YRT/I	OL.			9,617	13,716				***************************************
68713	84-0499703	02/01/1994	Security Life of Denver Ins. Co. (SL74)	CO	YRT/I	OL.			21,633	4.815				***************************************
68713	84-0499703	09/01/1998	Security Life of Denver Ins. Co. (SL87)	CO	YRT/I	0L			1,380,636	41,729				
68713	84-0499703	09/16/1996	Security Life of Denver Ins. Co. (SLA1)	CO	YRT/I	OL			1, 171, 542	(303,585)				
82627	06-0839705	. 01/01/1991	Swiss Re Life & Health America (C124)	MO	YRT/I	OL	3,544,614	223,963	205,039	260, 469				
82627	06-0839705		Swiss Re Life & Health America (LF85)	MO	YRT/I	0L	54,964,964	398.665	432,796	235,079				
82627	06-0839705		Swiss Re Life & Health America (LF88)	MO	YRT/I	0L	3,768,810	99,908	93,362	153,053				
82627	06-0839705	12/01/1993	Swiss Re Life & Health America (LF89)	MO	YRT/I	0L	1,050,357	99,906	93,302					
82627	06-0839705	01/01/1984	Swiss Re Life & Health America (LF09)	MO	YRT/I	0L	1,030,337	2,118	1,933	2,608				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	MO	YRT/I	0L		2,116	318,510	249,201				
82627	06-0839705	03/29/1993	Swiss Re Life & Health America (LR38)	MO	YRT/I	0L	29,663,374 7,263,126	113.338		249,201				***************************************
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (LR78)	MO	YRT/I	0L	4,616,678	44,847	40,697	28, 166				
				MO	YRT/I	0L								
82627	06-0839705	. 01/01/1992	Swiss Re Life & Health America (ME70)				90,687	3,722	3,469	5,071				
82627	06-0839705	02/01/1994	Swiss Re Life & Health America (NO39)	MO	YRT/I	OL	591,291	19,095	18,650	8,380				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (NO44)	MO	YRT/I YRT/I	OL	108, 183, 179	2,857,922	3, 128, 887	2,659,265				
82627	06-0839705		Swiss Re Life & Health America (NO46)			OL	410,000	3,527	3,467	9,755				
82627	06-0839705	09/01/1994	Swiss Re Life & Health America (NO47)	MO	YRT/I	OL	293, 188	1,471	1,380	1,134				
82627	06-0839705		Swiss Re Life & Health America (NO48)	MO	YRT/I	OL	87,370,176	1,244,637	1,763,967	1,141,363				
82627	06-0839705	. 03/01/1996	Swiss Re Life & Health America (NO50)	MO	YRT/I	OL	27,804,841	1,037,644	874,555	444,687		·		
82627	06-0839705	. 03/01/1996	Swiss Re Life & Health America (NO76)	MO	YRT/I	OL	770,207	32,804	29,255	25, 196	 	 		
82627	06-0839705	. 09/08/1997	Swiss Re Life & Health America (NO85)	MO	YRT/I	OL	41,236,204	299, 104	324,716	175,920				
82627	06-0839705		Swiss Re Life & Health America (NOA1)	MO	YRT/I	OL	701,819,809	6,450,466	11, 181,514	1,803,143				
82627	06-0839705	. 04/01/1997	Swiss Re Life & Health America (NOA7)	MO	YRT/I	OL	75,385,207	1,020,665	1,081,249	391,673				
82627	06-0839705		Swiss Re Life & Health America (NOB2)	MO	YRT/I	OL	456,638,100	12, 168, 348	11,583,169	5,366,957				
82627	06-0839705		Swiss Re Life & Health America (NOC1)	MO	YRT/I	OL	312, 113	12,581	11,467	4,910				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOD1)	MO	YRT/I	OL	4,933,248	294,098	260,946	114,078				
82627	06-0839705	_09/01/2001	Swiss Re Life & Health America (NOWXB)	MO	0/1	AXXX		177,607,134	171,062,360	2,339,419				
82627	06-0839705	11/19/2001	Swiss Re Life & Health America (NOWXD)	MO	00/I	AXXX		22,794,693	21,261,201	252,209	ļ	ļ		
82627	06-0839705	12/31/2016	Swiss Re Life & Health America (SR16U)	MO	00/I	AXXX	546,014,962	370,044,242	368, 495, 181	11,576,619	70,498,615	75,780,672		
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR60)	MO	YRT/I	OL	4,968,938	102,272	92,207	136,203				
82627	06-0839705	03/01/1996	Swiss Re Life & Health America (SR64)	MO	YRT/I	OL		465	435	336				
82627	06-0839705	09/08/1997	Swiss Re Life & Health America (SR77)	MO	YRT/I	OL	3,463,583	33,646	30,531	20,889				
82627	06-0839705	. 10/18/2003	Swiss Re Life & Health America (SR83)	MO	YRT/I	OL	4, 133, 116	18,529	16,798	9,598				
82627	06-0839705		Swiss Re Life & Health America (SRB2)	MO	YRT/I	OL	50,401,534	1,282,534	1,238,161	888,641				
82627	06-0839705		Swiss Re Life & Health America (SRD1)	MO	YRT/I	OL	7,979,900	645,693	577,062	350,925				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL1)	MO	YRT/I	OL	536,368	44,818	40,732	13,430	L	L		

SCHEDULE S - PART 3 - SECTION 1
and Other Liabilities Without Life or Disability Contingencies, and Related Renefits Listed by Reinsuring Company as of December 31. Current Year

		Reins	urance Ceded Life Insurance, Annuities, Deposit Fund	ds and Other Lia	bilities Without	Life or Disabil	lity Contingencies,	and Related Ben	nefits Listed by F	Reinsuring Compa	any as of Decemi	ber 31, Current	Year	
1	2	3	4	5	6	7	T 8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of		-					Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL2)	MO	YRT/I	OL		1,012	914	772				
82627	06-0839705	05/23/2005	Swiss Re Life & Health America (SRL3)	MO	YRT/I	OL	1,588,194	4,828	4,476	4,409				
82627	06-0839705	_06/29/2015	Swiss Re Life & Health America (SRR1)	MO	YRT/I	OL	155,717,415		102,232	3,222,837				
82627	06-0839705	07/21/2018	Swiss Re Life & Health America (SRR2)	MO	CO/I	OL	714,587	18,543		22,824				
82627	06-0839705	07/21/2018	Swiss Re Life & Health America (SRR3)	MO	CO/I	OL	5, 155, 920	140,463		69,090				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ2)	NY	YRT/I	OL	140,042	534	484	297				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ3)	NY	YRT/I	OL	38,083	106	99	53				
70688	36-6071399	05/01/2004	Transamerica Financial Life Ins. Co. (TAJ4)	NY	YRT/I	OL		126	119	73				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ6)	NY	YRT/I	OL		512	471	262				
70688	36-6071399	01/01/2005	Transamerica Financial Life Ins. Co. (TAJ7)	NY	YRT/I	OL		199	186	151				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL2)	NY	YRT/I	OL		1,012	914	772				
70688	36-6071399	05/23/2005	Transamerica Financial Life Ins. Co. (TAL3)	NY	YRT/I	OL	794,097	2,412	2,236	2,205				
66133	41-1760577	01/01/2014	Wilton Reassurance Co. (WR14)	MN	CO/I	OL	1,756,921,436	263,236,786	282,367,510	15,318,617	19,491,524	21,743,765		
0899999.	General Acco	ount - Autho	rized U.S. Non-Affiliates				10,032,657,065	2,257,351,906	1,261,501,881	1,212,007,279	89,990,139	97,524,437		
1099999.	Total Genera	I Account -	Authorized Non-Affiliates				10,032,657,065	2,257,351,906	1,261,501,881	1,212,007,279	89,990,139	97,524,437		
	Total Genera						15, 192, 252, 243	2,998,523,942	2,030,017,392	1,255,494,020	89,990,139	97,524,437		
			Unauthorized U.S. Affiliates				10,112,212,210	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_,,,	1,200,101,122	22,022,102	** , *= *, ***		
			Unauthorized Non-U.S. Affiliates								 			
			Unauthorized Affiliates											
00000	AA-3770192			CYM	YRT/I	OI.	1,045,236	841	773	8,543				
00000	AA-3770192	06/01/2016		CYM	YRT/I	OL	1,946,360	041	97					
00000	AA-3770192		Scottish Annuity & Life Ins Co. (Cayman) LTD (PHB1)	CYM	YRT/I	OL	122,995,911	168,931	160.649	960.683				
00000			Scottish Annuity & Life Ins Co. (Cayman) LTD (STB1)		YRT/I	0L	65,464,332	38,683	36,977	232.823				
00000	AA-3770192	06/01/2010	Scottish Annuity & Life Ins Co. (Cayman) LTD (STB2)	CYM	YRT/I	0L	110,255,584	235, 135	225.334	705.423				
00000	AA 2770102	06/01/2010	Scottish Annuity & Life Ins Co. (Cayman) LTD (STD1)	CYM	YRT/I	OL	6,511,152	7,793	6.743	15,977				
			horized Non-U.S. Non-Affiliates	VIWL	JNI/ I		308,218,575	451,496	430,573	1,923,923				
			Unauthorized Non-Affiliates							, ,				
							308,218,575	451,496	430,573	1,923,923				
	Total Genera						308,218,575	451,496	430,573	1,923,923				
			Certified U.S. Affiliates											
			Certified Non-U.S. Affiliates											
			Certified Affiliates											
			Certified Non-Affiliates											
3399999.	Total Genera	I Account C	ertified											
3499999.	Total Genera	I Account A	uthorized, Unauthorized and Certified				15,500,470,818	2,998,975,438	2,030,447,965	1,257,417,943	89,990,139	97,524,437		
3799999.	Total Separa	te Accounts	- Authorized U.S. Affiliates											
4099999.	Total Separa	te Accounts	- Authorized Non-U.S. Affiliates											
			- Authorized Affiliates											
			- Authorized Non-Affiliates								1			
	Total Separa										 			
			- Unauthorized U.S. Affiliates											
			- Unauthorized Non-U.S. Affiliates								1			
							1				+			
			- Unauthorized Affiliates											
			- Unauthorized Non-Affiliates								1			
			Unauthorized											
			- Certified U.S. Affiliates								ļ			
			- Certified Non-U.S. Affiliates											
			- Certified Affiliates											
			- Certified Non-Affiliates											
6799999.	Total Separa	te Accounts	Certified						.					
6899999.	Total Separa	te Accounts	Authorized, Unauthorized and Certified											
			999, 0899999, 1499999, 1999999, 2599999, 3099999, 379999	9, 4299999, 48999	99, 5399999, 599	9999 and								
	6499999)		,	,,	, , 300	· -	15, 192, 252, 243	2,998,523,942	2,030,017,392	1,255,494,020	89,990,139	97,524,437		
7099999		S. (Sum of (0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 409	99999, 4399999	199999, 5499999	. 6299999 and	, . , . ,	. ,	. , ,,,,=	,, . ,.=-	.,,	,. , •-		
	6599999)	- (,	308,218,575	451,496	430,573	1,923,923				
9999999							15,500,470,818	2,998,975,438	2,030,447,965	1	89,990,139	97,524,437		
000000	ıvıuıs						10,000,770,010	2,000,010,700	2,000,771,300	1,201,711,340	00,000,100	01,047,701		1

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1	2	3	4	5	6	7	8	9	10	Outstanding	Surplus Relief	13	14
				Domi-					Reserve Credit	11	12		
NAIC				ciliary	Type of	Type of		Unearned	Taken Other			Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business		Premiums	than for Unearned			Coinsurance	Under
Code	Number	Date	Name of Company	diction	Cede	2000	Prem	(Estimated)	Premiums	Current Year	Prior Year	Reserve	Coinsurance
9999999 -	Totals												
								-	-				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

		·	Reinsurance Ce	ded to oriautilo	nzeu Companie	:5						
1 2 3	4	5	6	7	8	9	10	11	_ 12	13	14	15
							Issuing or		Funds			Sum of Cols.
			Paid and				Confirming		Deposited by			9+11+12+13
NAIC			Unpaid Losses				Bank		and Withheld		Miscellaneous	+14 but not in
Company ID Effective		Reserve	Recoverable		Total	Letters of	Reference	Trust	from		Balances	Excess of
Code Number Date	Name of Reinsurer	Credit Taken	(Debit)	Other Debits	(Cols.5+6+7)	Credit	Number (a)	Agreements	Reinsurers	Other	(Credit)	Col. 8
0399999. Total General Account - Life and A							XXX					
0699999. Total General Account - Life and A							XXX					
0799999. Total General Account - Life and A							XXX					
	Annuity & Life Ins Co. (Cayman) LTD (PH55)	841			841			943			2,877	841
00000 AA-3770192 06/01/2016 Scottish	Annuity & Life Ins Co. (Cayman) LTD (PH58)	113			113			127			168	113
	Annuity & Life Ins Co. (Cayman) LTD (PHB1)	168,931		1,052	348,337			390,637			328,874	348,337
	Annuity & Life Ins Co. (Cayman) LTD (STB1)				38,683			43,380				
	Annuity & Life Ins Co. (Cayman) LTD (STB2)	235, 135	17,364	102	252,601			283,276			449,678	252,601
00000	Annuity & Life Ins Co. (Cayman) LTD (STD1)				7,793			8,739			5,906	7,793
0999999. General Account - Life and Annuit		451,496		1,154	648,368		XXX	727, 102			864,920	648,368
1099999. Total General Account - Life and A		451,496	,	1,154	648,368		XXX	727,102			864,920	648,368
1199999. Total General Account Life and Ar	,	451,496	195,718	1,154	648,368		XXX	727, 102			864,920	648,368
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 a	nd Health						XXX					
2399999. Total General Account		451,496	195,718	1,154	648,368		XXX	727, 102			864,920	648,368
2699999. Total Separate Accounts - U.S. Af	filiates						XXX					
2999999. Total Separate Accounts - Non-U.	S. Affiliates						XXX					
3099999. Total Separate Accounts - Affiliate	es						XXX					
3399999. Total Separate Accounts - Non-A	ffiliates						XXX					
3499999. Total Separate Accounts							XXX					
3599999. Total U.S. (Sum of 0399999, 0899	999, 1499999, 1999999, 2699999 and 3199999)						XXX					
3699999. Total Non-U.S. (Sum of 0699999,	0999999, 1799999, 20999999, 29999999 and 3299999)	451,496	195,718	1,154	648,368		XXX	727,102			864,920	648,368
9999999 - Totals	· · · · · · · · · · · · · · · · · · ·	451.496	195.718	1, 154	648.368		XXX	727 . 102			864.920	648.368

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

Schedule S - Part 5 NONE

Schedule S - Part 5 - Bank Footnote **NONE**

SCHEDULE S - PART 6

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

		1 (\$000)	Omitted) 2	3	4	5
		2018	2017	2016	2015	2014
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	1,257,418	429,869	527,704	163,407	159,253
2.	Commissions and reinsurance expense allowances	89,736	34,907	105,200	19,220	19,791
3.	Contract claims	264,663	276,918	244,385	245,886	186,484
4.	Surrender benefits and withdrawals for life contracts	31,424	22,292	27,709	25,695	22,620
5.	Dividends to policyholders					
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts	968,527	188,569	329,707	(9, 123)	7,668
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	41,172	33,083	28,747	26,536	29,955
9.	Aggregate reserves for life and accident and health		·			
	contracts	2,998,975	2,030,448	1,826,879	1,497,171	1,506,294
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	41,053				
12.	Amounts recoverable on reinsurance	18,499	16,335	28,959	34,441	13,700
13.	Experience rating refunds due or unpaid	132	145	174	188	291
14.	Policyholders' dividends (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	5,004	4,166	(11,349)	3,887	3,975
16.	Unauthorized reinsurance offset		1,005			
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.	Trust agreements (T)	727	717	941		
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 Identif	v Net Credit for Ceded Reinsurance
nestatement of balance offeet to identifi	y Net Orealt for Oeded Hellisurance

		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)	6,594,224,759		6,594,224,759
2.	Reinsurance (Line 16)	26,985,240	(26,985,240)	
3.	Premiums and considerations (Line 15)	(36,259,782)	41,172,207	4,912,425
4.	Net credit for ceded reinsurance	XXX	3,025,826,325	3,025,826,325
5.	All other admitted assets (balance)	130,748,679		130,748,679
6.	Total assets excluding Separate Accounts (Line 26)	6,715,698,896	3,040,013,292	9,755,712,188
7.	Separate Account assets (Line 27)	1,596,971,717		1,596,971,717
8.	Total assets (Line 28)	8,312,670,613	3,040,013,292	11,352,683,905
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	3,976,890,479	2,998,975,437	6,975,865,916
10.	Liability for deposit-type contracts (Line 3)	90,264,206		90,264,206
11.	Claim reserves (Line 4)	17,795,753	41,052,871	58,848,624
12.	Policyholder dividends/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	3,129		3, 129
14.	Other contract liabilities (Line 9)	172 , 104	(172,104)	
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)	993,255,686	157,088	993,412,775
20.	Total liabilities excluding Separate Accounts (Line 26)	5,078,381,357	3,040,013,292	8,118,394,650
21.	Separate Account liabilities (Line 27)	1,596,971,716		1,596,971,716
22.	Total liabilities (Line 28)	6,675,353,074	3,040,013,292	9,715,366,366
23.	Capital & surplus (Line 38)	1,637,317,539	XXX	1,637,317,539
24.	Total liabilities, capital & surplus (Line 39)	8,312,670,613	3,040,013,292	11,352,683,905
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	2,998,975,437		
26.	Claim reserves			
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			
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables			
34.	Premiums and considerations			
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	41,015,119		

3,025,826,325

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b) Allocated by States and Territories

			llocated by State	oo ana Territori		siness Only		
		1	Life Co	ontracts	4	5	6	7
		•	2	3	Accident and			
					Health Insurance			
					Premiums,			
		A -45 O4-4	Life Income	A	Including Policy, Membership	Other	Total Columns	Daniel Time
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	and Other Fees	Considerations	2 through 5	Deposit-Type Contracts
1.	AlabamaAL	L	2,427,997	11,804,062	and Other rees	Considerations	14,232,059	Contracts
2.	Alaska Ak			2,057,978			2,124,996	
3.	Arizona	_	3.149.529	15, 108, 165			18,257,694	
3. 4.	Arkansas AF	L		8,859,944			9,370,709	
5.	California CA		25,812,650	71,827,786			97,640,436	
6.	Colorado CC		2,160,886	12,901,012			15,061,898	
7.	Connecticut CT		7, 156, 469	64,223,926			71,380,395	
8.	Delaware DE		354,521	10,486,218			10,840,739	
9.	District of Columbia	L	1,847,822	430,993			2,278,815	
10.	FloridaFL	L	21,695,210	110,268,560			131,963,770	
11.	Georgia GA	LL	4,872,007	27,699,203			32,571,210	
12.	Hawaii HI	L	2,128,303	6,217,674			8,345,977	
13.	IdahoID	ı	354,838	3,212,074			3,566,912	
14.	IllinoisIL	1	6,696,119	62,215,450			68,911,569	
15.	Indiana IN	1	2,545,241	65,271,679			67,816,920	
16.	lowa		1,370,013	10,609,895			11.979.908	
17.	Kansas KS	I	1,298,994	3,631,831			4,930,825	
18.	Kentucky KY		1,166,669	10,820,410			11,987,079	
	•	ļ						
19.	Louisiana LA	ļ	1,618,163	13,117,871	 	 	14,736,034	
20.	Maine ME		447,353	5,037,280			5,484,633	
21.	Maryland ME		6,926,078	32,865,491	}		39,791,569	
22.	Massachusetts MA	. <u>-</u>	5,554,938	66,278,211	 		71,833,149	
23.	Michigan MI	LL	4,631,174	48,578,707			53,209,881	
24.	Minnesota MN		4,098,296	47, 163, 652	ļ		51,261,948	
25.	Mississippi MS		2,736,471	4, 190, 255			6,926,726	
26.	Missouri MC	L	2,567,226	32,599,515			35, 166, 741	
27.	Montana MT		250,539	1,366,204			1,616,743	
28.	Nebraska NE		2,626,079	15, 186, 707			17,812,786	
29.	Nevada NV			14, 135, 371			15,300,846	
30.	New Hampshire NF	ī	1, 122, 840	14,892,940			16,015,780	
31.	New Jersey N.J	Ī	10,626,176	104,760,654			115,386,830	
32.	New Mexico NA	<u>L</u>	1,086,322	2,030,269			3,116,591	
33.	New York			384,099			6,934,292	
34.	North Carolina		9,892,145	30,472,691			40,364,836	
35.	North Dakota			14, 118, 670			14, 146, 322	
36.	Ohio Oh		5,590,790	39,738,991			45,329,781	
37.	Oklahoma Ok		1,919,653	7,799,598			9,719,251	
38.	Oregon OF		967,486	4,311,840			5,279,326	
39.	Pennsylvania PA	ļL.	9,959,841	109,233,775			119, 193, 616	
40.	Rhode IslandRI	L	860,640	17, 106, 496			17,967,136	
41.	South Carolina	L	3,915,899	20,630,568			24,546,467	
42.	South Dakota SD	L		2,009,184			2, 101, 374	
43.	Tennessee TN	LL	4,996,665	56,610,010			61,606,675	L
44.	Texas TX	L	11,952,375	74,900,542			86,852,917	
45.	UtahUT	Ī	1.947.490	4,599,060			6 546 550	
46.	Vermont VT	L	430, 163	10,775,021			11,205,184	
47.	VirginiaVA		6,900,853	39,472,204			46,373,057	
48.	Washington W/		2,447,357	13,895,126			16.342.483	
49.	West Virginia W						, , ,	
			618,628	2,989,593			3,608,221	
50.	Wisconsin WI			27,908,539			29,530,166	
51.	WyomingW		153,342	745,059			898,401	
52.	American Samoa AS							
53.	Guam GL		240		ļ		240	
54.	Puerto RicoPF			3,445,196			7,680,401	
55.	U.S. Virgin IslandsVI	N	14,698				14,698	
56.	Northern Mariana Islands MF	N						
57.	Canada CA	NN	17,356				17,356	
58.	Aggregate Other Alien OT	XXX	132,029	50,003			182,032	
59.	Subtotal			1,381,046,252			1,587,362,950	
90.	Reporting entity contributions for employee bene	its		,, ,, ,, ,, ,,			, , , , , , , , , , , , , , , , , , , ,	
	plans				ļ			
91.	Dividends or refunds applied to purchase paid-up							
	additions and annuities			 	}	ļ	 	
92.	Dividends or refunds applied to shorten endowme							
-00	or premium paying period.	XXX	-		·			
93.	Premium or annuity considerations waived under	xxx	1,450,000				1,450,000	
94.	disability or other contract provisions Aggregate or other amounts not allocable by Stat				 		1,450,000	
	• • • • • • • • • • • • • • • • • • • •			1,381,046,252			1 500 040 050	
95.	Totals (Direct Business)			1, 081, 046, 252			1,588,812,950	
96. 07	Plus reinsurance assumed			1 001 010 050			1 500 040 050	
97	Totals (All Business)		207,766,698	1,381,046,252			1,588,812,950	
98.	Less reinsurance ceded.		147,454,978	1, 101,873,577			1,249,328,555	
99.	Totals (All Business) less Reinsurance Ceded	XXX	60,311,720	279, 172, 675	(c)		339,484,395	
	DETAILS OF WRITE-INS			<u> </u>				1
	ZZZ Other Alien	xxx	132,029	50,003	 	ļ	182,032	
58002.		XXX		<u> </u>	<u> </u>	ļ		<u> </u>
58003.		XXX	_			L	<u> </u>	
	Summary of remaining write-ins for Line 58 from		1					
	overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus							
	58998)(Line 58 above)	XXX	132,029	50,003	<u> </u>	<u></u>	182,032	<u> </u>
9401.								
9402.				<u> </u>	<u> </u>	L		
9403.		XXX	L	L		L	1	
I	Summary of remaining write-ins for Line 94 from		1					
	overflow page	xxx						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line							
<u></u>	94 above)	XXX	<u> </u>	<u></u>	<u> </u>	<u> </u>		<u> </u>
(a) Active	Status Counts:						·	

⁽a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG.
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.
N - None of the above - Not allowed to write business in the state. R - Registered - Non-domiciled RRGs.. ... 51 Q - Qualified - Qualified or accredited reinsurer.....6

⁽b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations Individual insurance premiums and annuity considerations - allocated to the states in which the policyholder resides (based on Company records when the premium is received). Group premiums - allocated consistent with the 500 lives rule.

(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.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

Direct Business Only

						iness Only		
ĺ			1	2	3 Disability	4 Long-Term	5	6
			Life	Annuities	Income	Care		
	Ctatas Eta		(Group and	(Group and	(Group and	(Group and	Deposit-Type	Totala
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL	2,427,997	11,804,062				14,232,059
2.	Alaska	AK	67,018	2,057,978				2, 124, 996
3.	Arizona	ΑZ	3,149,529	15 , 108 , 165				18,257,694
4.	Arkansas	AR	510,765	8,859,944				9,370,709
5.	California		25,812,650	71.827.786				97,640,436
6.	Colorado		2,160,886	12,901,012				15,061,898
7.	Connecticut		7, 156, 469	64,223,926				71,380,395
8.	Delaware			10,486,218				10,840,739
9.	District of Columbia	DC	1,847,822	430,993				2,278,815
10.	Florida	FL	21,695,210	110,268,560				131,963,770
11.	Georgia	GA	4,872,007	27,699,203				32,571,210
12.	Hawaii	н	2, 128, 303	6,217,674				8,345,977
13.	ldaho		354,838	3,212,074				3,566,912
14.	Illinois		6,696,119					68,911,569
			2,545,241	65,271,679				67.816.920
15.	Indiana							, ,
16.	lowa							11,979,908
17.	Kansas		1,298,994					4,930,825
18.	Kentucky	KY	1, 166, 669	10,820,410				11,987,079
19.	Louisiana	LA	1,618,163	13, 117,871				14,736,034
20.	Maine		447,353	5,037,280				5,484,633
21.	Maryland			32,865,491				39,791,569
22.	Massachusetts		5,554,938	66,278,211				71,833,149
23.	Michigan		4,631,174	48,578,707				53,209,881
24.	Minnesota	MN	4,098,296	47,163,652				51,261,948
25.	Mississippi	MS	2,736,471	4, 190, 255				6,926,726
26.	Missouri	МО	2,567,226	32,599,515				35, 166, 741
27.	Montana	МТ	250,539	1,366,204				1,616,743
28.	Nebraska	NE	2,626,079	15 , 186 , 707				17,812,786
29.	Nevada	NV	1, 165, 475	14,135,371				15,300,846
30.	New Hampshire		· ' '					
				104,760,654				115,386,830
31.	New Jersey		10,626,176					
32.	New Mexico		1,086,322	2,030,269				3,116,591
33.	New York	NY	6,550,193	384,099				6,934,292
34.	North Carolina	NC	9,892,145	30,472,691				40,364,836
35.	North Dakota	ND	27,652	14,118,670				14,146,322
36.	Ohio	ОН	5,590,790	39,738,991				45,329,781
37.	Oklahoma		1,919,653	7,799,598				9,719,251
38.	Oregon		967,486	4,311,840				5,279,326
				, ,				
39.	Pennsylvania		9,959,841	109,233,775				119, 193, 616
40.	Rhode Island		860,640	17, 106, 496				17,967,136
41.	South Carolina	SC	3,915,899	20,630,568				24,546,467
42.	South Dakota	SD	92,190	2,009,184				2,101,374
43.	Tennessee	TN	4,996,665	56,610,010				61,606,675
44.	Texas	TX	11,952,375	74,900,542				86,852,917
45.	Utah		1,947,490	4,599,060				6,546,550
46.	Vermont		430 , 163	10,775,021				11,205,184
			6,900,853	39,472,204				46,373,057
47.	Virginia							
48.	Washington			13,895,126				16,342,483
49.	West Virginia			2,989,593				3,608,221
50.	Wisconsin	WI	1,621,627	27,908,539				29,530,166
51.	Wyoming	WY	153,342	745,059				898,401
52.	American Samoa							
53.	Guam		240					240
	Puerto Rico		4,235,205	3,445,196				7,680,401
54.							<u> </u>	
55.	U.S. Virgin Islands		14,698					14,698
	Northern Mariana Islands	MP						
56.							A. Contract of the Contract of	
56. 57.	Canada	CAN	17,356					17,356
			17,356	50,003				17,356

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of Massachusetts Mutual Life Insurance Company (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor, LLC	06-1041383		Delaware
CML Mezzanine Investor L, LLC	06-1041383		Delaware
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
MML Mezzanine Învestor L, LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timber Sales, Inc.	20-5305426		New York
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Country Club Office Plaza LLC*	27-1435692		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Fund III LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
JFAM Loan Fund, LP	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO Holdings LLC	None		Delaware
JFIN CLO 2007 Ltd.	None		Cayman Islands
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN MM CLO 2014 Ltd.*	None		Cayman Islands
JFIN CLO 2015 Ltd.*	None		Cayman Islands
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
JFIN Revolver CLO 2014 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2015 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit CLO 2017-II Ltd.	None		Cayman Islands
Apex Credit CLO 2018-II Ltd.	None		Cayman Islands
MassMutual Mortgage Lending LLC	None		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Mezzanine Investor, LLC	04-1590850		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2009-A	27-1379258		Delaware
MMAF Equipment Finance LLC 2011-A	45-2589019		Delaware
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Japan Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Barings Investment Advisors (Hong Kong) Limited	None		Hong Kong, Special Administrative Region of China
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Real Estate UK Holdings Limited	None		Delaware
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Real Estate Advisers GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sarl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Investment Fund (LUX) GP S.à. r.l.	None		Luxembourg
Barings GPC GP S.à. r.l.	None		Luxembourg
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Multifamily Capital Holdings LLC	None		Delaware
Barings Multifamily Capital LLC	None		Michigan
Barings Multifamily Capital Corporation	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
MassMutual Baring Holding LLC	04-1590850		Delaware
MassMutual Holdings (Bermuda) Limited	None		Bermuda
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
Engs Holdings Inc.	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
EIP Holdings I, LLC	None		Delaware
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
U.S. Pharmaceuticals Holdings I, LLC	46-0687392		Delaware

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	Federal Tax ID	NAIC Co Code	State of Domicile
U.S. Pharmaceuticals Holdings II, LLC	47-5436800		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Babson Global Loan Feeder Management, LLC	None		Delaware
Baring North America LLC	98-0241935		Massachusetts
Barings ABIF SLP, LLC	None		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings Multi Asset Income Fund	None		Hong Kong
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings/LAZ Parking Fund GP LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BREBF I GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager LLC	None		Delaware
CCM Venture I GP LLC	None		Delaware
CCM Venture I REIT Manager LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
CREF VIII GP, LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia LLC	90-0666326		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

PART 1 – ORGANIZATIONAL CHART

Federal Tax ID NAIC Co Code State of Domicile

	I cuciai Tax ID	THE CO COUC	State of Boilinene
	04.1500050		D.I.
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Oppenheimer Acquisition Corp.	84-1149206		Delaware
OppenheimerFunds, Inc.	13-2527171		Colorado
OppenheimerFunds Distributor, Inc.	13-2953455		New York
Oppenheimer Real Asset Management, Inc.	84-1106295		Delaware
OFI Global Institutional, Inc	13-4160541		New York
HarbourView Asset Management Corporation	22-2697140		New York
OC Private Capital, LLC	None		Delaware
OFI Global Trust Company	13-3459790		New York
OFI International, Ltd.	None		United Kingdom
SNW Asset Management Corporation	None		Delaware
Seattle Northwest Asset Management LLC	None		Washington
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
OFI Advisors, LLC	None		Delaware
Index Management Solutions, LLC	None		Pennsylvania
OFI Global Asset Management, Inc.	84-0765063		Delaware
OFI Private Investments Inc.	91-2036414		New York
Tremont Group Holdings, LLC	62-1210532		New York
Tremont Partners, LLC	06-1121864		Connecticut
Tremont GP, LLC	20-8215352		Delaware
Settlement Agent, LLC	90-0874510		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual International LLC	04-3313782		Delaware
Yunfeng Financial Group Limited	None		Hong Kong
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Cornerstone Global REIT Corporation	20-8730751		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
54 West Capital LLC	20-3887968		Delaware
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Almack Mezzanine Fund III LP*	None		United Kingdom
			

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Barings Asset-Based Income Fund (US) LP
Barings Emerging Markets Corporate Bond Fund
Babson Capital Global Special Situation Credit Fund 2*
Babson Capital Loan Strategies Fund, L.P.*
Barings US High Yield Bond Fund*
Babson CLO Ltd. 2012-II
Babson CLO Ltd. 2013-I
Babson CLO Ltd. 2014-I
Babson CLO Ltd. 2015-I
Babson CLO Ltd. 2015-II
Babson CLO Ltd. 2016-I
Babson CLO Ltd. 2016-II
Barings CLO Ltd. 2017-I
Barings CLO 2018-III
Barings CLO 2018-IV
Babson Euro CLO 2014-I BV
Babson Euro CLO 2014-II BV
Babson Euro CLO 2015-I BV
Babson Euro CLO 2016-I BV
Barings Euro Equity Income Fund
Barings Global Em. Markets Equity Fund
Barings Global Energy Infrastructure Fund I LP
Barings Global Inv. Grade Strat Fund
Barings Global Private Loan Fund
Barings Global Real Assets Fund LP
Barings Global Special Situations Credit Fund 3
Barings Middle Market CLO 2017-I Ltd & LLC
Barings Middle Market CLO 2018-I
Barings North American Private Loan Fund LP
Barings RE Credit Strategies VII LP
Baring International Small Cap Equity Fund
Barings CLO Investment Partners LP
Barings Real Estate European Value Add I SCSp*
Braemar Energy Ventures I, L.P. *
Barings European Core Property Fund SCSp
Benchmark 2018-B2 Mortgage Trust
Benchmark 2018-B4
Cornerstone Global Real Estate LP*
Cornerstone High Yield Venture LP
Barings/LAZ Parking Fund LP

Federal Tax ID	NAIC Co Code	State of Domicile
36-4868350		Delaware
None		Ireland
98-1206017		Delaware
37-1506417		Delaware
None		Ireland
None		Cayman Islands
None		Netherlands
None		Hong Kong
82-5330194		North Carolina
98-1332384		Cayman Islands
None		Ireland
None		Luxembourg
82-3867745		Delaware
None		Ireland
None		Cayman Islands
None		Cayman Islands
38-4010344		Delaware
98-1332384		Delaware
26-4142796		Delaware
81-0841854		Delaware
None		United Kingdom
None		Delaware
None		Luxembourg
38-4059932		New York
None		New York
20-8730751		Delaware
36-4770946		Delaware
46-5437441		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

Burings-Core Property Fund LP			Federal Tax ID NA	IC Co Code	State of Domicile
Comerstone Real Estate Fund XLP 27-0547156 Delaware Comerstone Real Estate Fund XLP 46-5432619 Delaware Duchess VII CLO B.V. None United Kingdom E-Wise Land Venture LLC 20-3887968 Delaware Gateway Mezzanine Partners LLP 60-4691253 Delaware Gillem Gh Industrial ILC 04-1590850 Delaware Great Lakes III, L.P. 37-1708623 Delaware JPMCC Commercial Mortgage Securities Trust 2017-197 38-401011; 38-4041012 New York JPMDB Commercial Mortgage Securities Trust 2017-C5 38-402059 New York KERWAM Vector LP 46-4255107 Delaware KKR-MM Vector LP 46-4255107 Delaware MEXPANDED Commercial Mortgage Securities Trust 2017-C5 45-3623262 Delaware KERWAM Vector LP 46-4255107 Delaware KERWAM Vector LP 46-4255107 Delaware MEXPANDED Commercial Mortgage Securities Trust 2017-C5 45-362362 Delaware B Marten Black LP 45-362362 Delaware MEXPANDED Commercial Mortgage Securities Trust 2017-C5 41-200042		Barings Core Property Fund LP	20-5578089		Delaware
Comerstone Real Estate Fund X LP					
Duchess VII CLO B.V.					Delaware
E-Wise Land Venture LLC		Duchess VII CLOBV			United Kingdom
Gateway Mezzanine Partners LLP					
Gillem GA Industrial LLC					
Great Lakes III, L.P. 37-1708623 Delaware					
PMCC Commercial Mortagae Securities Trust 2017-D7 PMCDR Commercial Mortagae Securities Trust 2017-C5 Razwell Really Partners LLC Assayell Really Partners LLC Assayell Really Partners LLC Marco Hotel LLC Marco Hotel LLC MM Debt Participations LLC MM Debt Participations LLC Assayell Really Partners LLC Assayell Really R					
JPMDB Commercial Mortgage Securities Trust 2017-C5 38.4032059 New York Kazwell Reality Partners LLC 20.3887968 Delaware KKR-MM Vector LP 82.1512591 Delaware KKR-MM Vector LP 46.425307 Delaware HB Naples Golf Owner LLC 45.3023262 Delaware MM Debt Participations LLC 81.3000420 Delaware Oakley Grove Development LLC 20.3887968 Delaware Old Pasco Properties LLC 20.3887968 Delaware RB Apartments LLC 20.3887968 Delaware Reston Arboretum LLC 75.2901061 Delaware Reston Arboretum LLC 75.2901061 Delaware Reston Arboretum LLC 75.2901061 Delaware Rockall CLO B.V. None United Kingdom Rockall CLO B.V. None United Kingdom Rockall CLO B.V. None United Kingdom Rockall CLO B.V. Secondary Delaware Rockall CLO B.V. Secondary Delawa					
Kazwell Realty Partners LLC 20-3887968 Delaware KKR-MM Vector LP 82-1512591 Delaware Marco Hold LLC 46-425307 Delaware HB Naples Golf Owner LLC 45-562302 Delaware MM Debt Participations LLC 81-3000420 Delaware Oakley Grove Development LLC 20-3887968 Delaware Oid Pasco Properties LLC 20-3887968 Delaware RB Apartments LLC 20-3887968 Delaware RB Apartments LLC 82-4411267 Delaware Reston Arboretum LLC 30-0713071 Delaware Riva Portland LLC 30-0713071 Delaware Rockville Town Center LLC 30-0713071 Delaware Rockville Town Center LLC 54-2055778 Virginia Somerset Special Opportunities Fund L.P.* 20-8886687 Delaware South Pasco Properties LLC 20-888768 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. <					
KKR-MW Vector LP 82-1512591 Delaware Marco Hotel LLC 46-425307 Delaware HB Naples Golf Owner LLC 45-3623262 Delaware MM Deb Participations LLC 81-3000420 Delaware Oakley Grove Development LLC 20-3887968 Delaware Old Pasco Properties LLC 20-3887968 Delaware RB Apartments LLC 82-4411267 Delaware Reston Arboretum LLC 75-2901061 Delaware Reston Arboretum LLC 30-0713071 Delaware Reckall CLO B.V. None United Kingdom Rockall CLO B.V. None United Kingdom Rockall Elow Center LLC 54-2055778 Virginia Somerset Special Opportunities Fund L.P.* 20-8856877 Delaware Somerset Special Opportunities Fund L.P.* 30-2336246 Delaware To Para Pier Boulevard LLC 35-2553915 Delaware Tower Square Capital Partners III, L.P.* 32-0160190 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P.			20-3887968		Delaware
HB Naples Golf Owner LLC			82-1512591		Delaware
MM Debt Participations LLC 81,3000420 Delaware Oakley Grove Development LLC 20,3887968 Delaware Old Pasco Properties LLC 20,3887968 Delaware R BA partments LLC 82,4411267 Delaware Reston Arboretum LLC 82,4411267 Delaware Riva Portland LLC 30-0713071 Delaware Riva Portland LLC 30-0713071 Delaware Rockall CLO BV. None United Kingdom Rockville Town Center LLC \$4-2055778 Virginia Somerset Special Opportunities Fund L.P.* 20-88856877 Delaware South Pasco Properties LLC 20-8887688 Delaware Tower Square Capital Partners II, L.P.* 35-2553915 Delaware Tower Square Capital Partners III, L.P.* 32-0160190 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. 80-0920367 Delaware Tower Square Capital Partners III-A, L.P. 80-0920367 Delaware Tower Square Capital Partners III-A, L.P. 80-0920367 Delaware		Marco Hotel LLC	46-4255307		Delaware
MM Debt Participations LLC 81:3000420 Delaware Oakley Grove Development LLC 20:3887968 Delaware Old Pasco Properties LLC 20:3887968 Delaware R BA partments LLC 82:4411267 Delaware Reston Arboretum LLC 82:4411267 Delaware Riva Portland LLC 30:0713071 Delaware Rockall CLO B.V. None United Kingdom Rockville Town Center LLC 54:2055778 Virginia Somerset Special Opportunities Fund L.P.* 20:8856877 Delaware Somerset Special Opportunities Fund L.P.* 20:8887968 Delaware Tower Square Capital Partners II.L.P.* 35:2553915 Delaware Tower Square Capital Partners II.L.P.* 30:0336246 Delaware Tower Square Capital Partners III.A.L.P. 32:0160190 Delaware Tower Square Capital Partners III.A.L.P. 41:2280127 Delaware Tower Square Capital Partners III.A.L.P. 80:0920367 Delaware Tower Square Capital Partners III.A.L.P. 50:1590850 Delaware West 46* Street Hotel LLC 05:1590850 Dela		HB Naples Golf Owner LLC	45-3623262		Delaware
Old Pasco Properties LLC			81-3000420		Delaware
Old Pasco Properties LLC					Delaware
RB Apartments LLC 82-4411267 Delaware Reston Arboretum LLC 75-2901061 Delaware Riva Portland LLC 30-0713071 Delaware Rockall CLO B.V. None United Kingdom Rockville Town Center LLC 54-2055778 Virginia Somerset Special Opportunities Fund L.P.* 20-8856877 Delaware South Pasco Properties LLC 20-8887688 Delaware South Pasco Properties LLC 20-888768 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners II, L.P. 32-0160100 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. 80-0920367 Delaware West 46th Street Hotel LLC 80-0920367 Delaware Barings Emerging Markets Debt Blended Total Return Fund None Ireland Barings Emerging Markets Sovereign Debt Fund None Ireland Barings Emerging Markets Sovereign Debt Fund N			20-3887968		Delaware
Riva Portland LLC 30-0713071 Delaware Rockall CLO B.V. None United Kingdom Rockville Town Center LLC 54-2055778 Virginia Somerset Special Opportunities Fund L.P.* 20-8856877 Delaware South Pasco Properties LLC 20-3887968 Delaware South Pasco Properties LLC 20-3887968 Delaware Ten Fan Pier Boulevard LLC 20-3887968 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. 1-2280127 Delaware 1-2280127 D			82-4411267		Delaware
Rockall CLO B.V. Rockville Town Center LLC Somerset Special Opportunities Fund L.P.* South Pasco Properties LLC 20-8856877 Delaware South Pasco Properties LLC 20-3887968 Delaware Ten Fan Pier Boulevard LLC 35-253915 Delaware Tower Square Capital Partners II, L.P.* Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Debt Blended Total Return Fund Basings Emerging Markets Debt Blended Total Return Fund Basings Emerging Markets Debt Blended Total Return Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Debt Blended Total Return Fund		Reston Arboretum LLC	75-2901061		Delaware
Rockville Town Center LLC Somerset Special Opportunities Fund L.P.* 20-8856877 Delaware South Pasco Properties LLC Ton Fan Pier Boulevard LLC 35-2553915 Delaware Ton Fan Pier Boulevard LLC 35-2553915 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 30-0336246 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 80-0920367 Delaware Tower Square Capital Partners IV-A, L.P. West 46th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Mone Cayman Islands Barings Emerging Markets Debt Blended Total Return Fund Babings Emerging Markets Debt Blended Total Return Fund		Riva Portland LLC	30-0713071		Delaware
Somerset Special Opportunities Fund L.P.* South Pasco Properties LLC 20-3887968 Delaware Ten Fan Pier Boulevard LLC 35-2553915 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. 32-0160190 Delaware Tower Square Capital Partners III, L.P. 32-0160190 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners III, L.P. 41-2280129 Delaware Tower Square Capital Partners IV-A, L.P. 80-0920367 Delaware West 46th Street Hotel LLC 81-1590850 Delaware West 46th Street Hotel LLC 85-1590850 Delaware Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Bashosn Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Land Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Land Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund		Rockall CLO B.V.	None		United Kingdom
South Pasco Properties LLC Ten Fan Pier Boulevard LLC 35-253915 Delaware Ten Fan Pier Boulevard LLC 35-253915 Delaware Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners II-A, L.P. 30-0336246 Delaware Tower Square Capital Partners III-A, L.P. A1-2280127 Delaware Tower Square Capital Partners III, L.P. A1-2280127 Delaware Tower Square Capital Partners III-A, L.P. A1-2280129 Delaware Tower Square Capital Partners IV-A, L.P. Bo-0920367 Delaware West 46 th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Mone Cayman Islands Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Blended Total Return Fund Babson Capital Loan Strategies Master Fund LP Mone Cayman Islands Barings Emerging Markets Debt Blended Total Return Fund		Rockville Town Center LLC	54-2055778		Virginia
Ten Fan Pier Boulevard LLC Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners III, L.P. 32-0160190 Delaware Tower Square Capital Partners III, L.P. 41-2280127 Delaware Tower Square Capital Partners IIIA, L.P. 41-2280129 Delaware Tower Square Capital Partners IIIA, L.P. 80-0920367 Delaware West 46th Street Hotel LLC 80-05-1590850 Delaware Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Markets Debt Blended Total Return Fund Barings Emerging Markets Sovereign Markets Debt Blended Total Return Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Debt Blended Total Return Fund		Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Tower Square Capital Partners II, L.P.* 30-0336246 Delaware Tower Square Capital Partners II-A, L.P. Tower Square Capital Partners III, L.P. Tower Square Capital Partners IIIA, L.P. Pelaware Tower Square Capital Partners IIIA, L.P. Tower Square Capital Partners IIIA, L.P. Barings Capital Partners IIIA, L.P. Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Debt Blended Total Return Fund None Ireland Barings Emerging Markets Debt Blended Total Return Fund None Barings Emerging Markets Debt Blended Total Return Fund None Barings Emerging Markets Debt Blended Total Return Fund None Barings Emerging Markets Debt Blended Total Return Fund Assachusetts Barings Global High Yield Fund Massachusetts Barings Global High Yield Fund Massachusetts		South Pasco Properties LLC	20-3887968		Delaware
Tower Square Capital Partners II-A, L.P. Tower Square Capital Partners III, L.P. Delaware Tower Square Capital Partners III, L.P. Tower Square Capital Partners IIIA, L.P. Tower Square Capital Partners IV-A, L.P. Tower Square Capital Partners IV-A, L.P. West 46th Street Hotel LLC West 46th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Sovereign Debt Fund Basings Emerging Markets Debt Blended Total Return Fund Barings Global High Yield Fund Massachusetts		Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P. Tower Square Capital Partners IIIA, L.P. Tower Square Capital Partners IIIA, L.P. Tower Square Capital Partners IIIA, L.P. Tower Square Capital Partners IV-A, L.P. West 46th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund LP Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Barings Global High Yield Fund Massachusetts		Tower Square Capital Partners II, L.P.*	30-0336246		Delaware
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Tower Square Capital Partners IV-A, L.P. West 46th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Barings Global High Yield Fund Massachusetts Massachusetts			41-2280127		Delaware
West 46th Street Hotel LLC Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Blended Total Return Fund Barings Global High Yield Fund O5-1590850 Delaware Ireland None Ireland None Cayman Islands 47-3758432 Massachusetts Barings Global High Yield Fund			41-2280129		Delaware
Barings Affiliates & Funds: Barings Emerging Markets Debt Blended Total Return Fund Barings Emerging Markets Debt Short Duration Fund Barings Emerging Markets Sovereign Debt Fund Barings Emerging Markets Sovereign Debt Fund Babson Capital Loan Strategies Master Fund LP Barings Emerging Markets Debt Blended Total Return Fund Barings Global High Yield Fund Massachusetts Barings Global High Yield Fund					
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Barings Emerging Markets Debt Blended Total Return Fund 47-3758432 Massachusetts Barings Global High Yield Fund 47-3790192 Massachusetts					
Barings Global High Yield Fund 47-3790192 Massachusetts					•
Baring Greater China Equity Fund None Hong Kong					
		Baring Greater China Equity Fund	None		Hong Kong

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Total Return Bond Fund	47-3734770		Massachusetts
Barings U.S. High Yield Fund	47-3801860		Massachusetts
Great lakes II LLC*	71-1018134		Delaware
Somerset Special Opportunities Master Fund LP	None		Cayman Islands
Barings Real Estate Affiliates & Funds;	1,6116		Cujinan islands
Wood Creek Venture Fund LLC	04-1590850		Delaware
50 Liberty LLC*	36-4823011		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Budapester Strasse LLC	81-4382111		Delaware
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA Madison Member LLC	81-0890084		Delaware
CCB Montford Park LLC*	82-1563809		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Farringdon London Holdings LLC*	46-3880526		Delaware
Johnston Groves LLC	20-4819358		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
PACO France Logistics LLC	04-1590850		Delaware
PACO France Logistics 2 LLC	04-1590850		Delaware
PACO France Logistics 3 LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
Spain Avalon Holding LLC	04-1590850		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Via Ceresio Milan LLC	82-3281588		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

	Federal Tax ID	NAIC Co Code	State of Domicile
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
Waterloo London Holdings LLC	47-1993493		Delaware
WeHo Domain LLC*	46-3122029		Delaware
Ygnatio Valley Funding	20-5481477		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

PART 1 – ORGANIZATIONAL CHART

Federal Tax ID NAIC Co Code State of Domicile

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	MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
	MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
	MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
	MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Oppenhe	eimer Funds:			
	OFI Pictet Global Environmental Solution Fund	81-5311583		Delaware
	Oppenheimer Developing Markets Fund	93-6305075		Delaware
	Oppenheimer Developing Markets Equity UCITS	None		Ireland
	Oppenheimer Emerging Markets Innovators UCITS	None		Ireland
	Oppenheimer Emerging Markets Local Debt UCITS	3440740DH		Ireland
	Oppenheimer Emerging Markets Revenue ETF	46-2984739		Delaware
	Oppenheimer Emerging Markets Ultra Dividend Revenue ETF	82-2237734		Delaware
	Oppenheimer ESG Revenue ETF	81-3492794		Delaware
	Oppenheimer Global ILS Fund LP	83-1689208		New York
	Oppenheimer Global ESG Revenue ETF	81-3480754		Delaware
	Oppenheimer Global Equity UCITS	None		Ireland
	Oppenheimer Global Multi-Asset Growth Fund	47-3676235		Delaware
	Oppenheimer Global Real Estate Fund	46-1604428		Delaware
	Oppenheimer Global Revenue ETF	81-5010075		Delaware
	Oppenheimer Global Value Equity UCITS	None		Ireland
	Oppenheimer Global Unconstrained Bond Fund	82-2693880		Delaware
	Oppenheimer International Revenue ETF	81-4969331		Delaware
	Oppenheimer International Ultra Dividend Revenue ETF	82-2271542		Delaware
	Oppenheimer Preferrred Securities & Income Fund	82-3462739		Delaware
	Oppenheimer Russell 2000 Dynamic Multifactor ETF	82-2794856		Delaware
	Oppenheimer Russell 1000 Momentum Factor ETF	82-2716323		Delaware
	Oppenheimer Russell 1000 Value Factor ETF	82-2759921		Delaware
	Oppenheimer Russell 1000 Low Volatility Factor ETF	82-2701797		Delaware
	Oppenheimer Russell 1000 Size Factor ETF	82-2740997		Delaware
	Oppenheimer Russell 1000 Quality Factor ETF	82-2732571		Delaware
	Oppenheimer Russell 1000 Yield Factor ETF	82-2768498		Delaware
	Oppenheimer SteelPath MLP & Energy Infrastructure Fund	82-2222426		Delaware

^{*}This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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							Massachusetts Mutual Life Insurance Company			Massachusetts Mutual Life Insurance					1 1
0435	Massachusetts Mut Life Ins Co	65935	. 04-1590850	. 3848388			(MMLIC)	MA	UDP	Company	Ownership	100.000	MMLIC		
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0435	CM Life Ins Co	93432	. 06-1041383				C.M. Life Insurance Company	CT	RE	Company	Ownership	100.000	MMLIC		il
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0000			06-1041383				CML Mezzanine Investor III. LLC	DE	DS.	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
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0000			04-1590850				MML Mezzanine Investor L, LLC	DE	NIA		Ownership	100.000	MMLIC		i l
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0000			47-5322979				Timberland Forest Holding LLC	DE	NI A	Company	Ownership	100.000	MMLIC		1
0000			47-5322979				Timberland Forest Holding LLC	DE	NI A	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NI A	Wood Creek Capital Management LLC	Management		MMLIC		1
0000							Lyme Adirondack Forest Company, LLC	DE	NI A	Timberland Forest Holding LLC	Ownership.	100.000	MMLIC		i
0000			20-5305426				Lyme Adirondack Timber Sales, Inc.	NY	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NI A	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		[
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
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0000			. 04-1590850				MSP-SC, LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
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0000			27-1435692				Country Club Office Plaza LLC	DE	NI A	Company	Ownership	88. 100	MMLIC		
0000			27-1435692				Country Club Office Plaza LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.900	MMLIC		
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										Massachusetts Mutual Life Insurance					i l
0000			04-1590850			l	Insurance Road LLC	DE	NI A	Company	Ownership	100.000	MMLIC		il
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0000			27-0105644			1	Jefferies Finance LLC	DE	NIA	Company	Ownership	50.000	MMLIC		1 1
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0000		-	-		-		JFIN GP Adviser LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		t
0000			-				JFIN Revolver Fund, L.P.	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000		-	-				JFIN Fund III LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NI A	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NI A	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000		.	.				JFAM Loan Fund, LP	DE	NI A	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		ļl
0000							JFIN Revolver Holdings LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		11
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0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			1				JFIN Europe GP. S.a.r.I.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO Holdings LLC	DE	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2007 Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	70.000	MMLIC		
0000							JFIN CLO 2014 Ltd	CYM	NI A	Apex Credit Partners LLC	Ownership	30.000	MMLIC		
0000							JFIN CLO 2014-II Ltd	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000		-					JFIN NM CLO 2014 Ltd	CYM	NIA	Jefferies Finance LLC	Ownership	44.000	MMLIC		·
0000		-					JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	33.000	MMLIC		1
0000							Apex Credit CLO 2015-II Ltd.	CYM	NI A	Apex Credit Partners LLC	Ownership.	53.000	MMLIC		
0000							JFIN Revolver CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2015 Ltd	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NI A NI A	Jefferies Finance LLC Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017-Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
5000							Approved Court of Dear Till Etg.			Massachusetts Mutual Life Insurance	omici dirip		mmE10		
0000			04-1590850				MassMutual Retirement Services, LLC	DE	NI A	Company	Ownership	100.000	MMLIC		'
										Massachusetts Mutual Life Insurance					1
0000			04-1590850				MM Copper Hill Road LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-3356880				MML Distributors LLC	MA	NI A	Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NI A	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		1
							MML Investment Advisers, LLC	VE	NI A	Massachusetts Mutual Life Insurance	. Owner Strip	100.000	MMLIC		
0000			04-1590850				MML Mezzanine Investor, LLC	DE	NIA	Company	Ownership	100.000	MMLIC		1
		-	01 1000000				mile mozzanino invostor, ele			Massachusetts Mutual Life Insurance	omici dirip		mile I V		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NI A	Company	Ownership	100.000	MMLIC	Y	
		1								Massachusetts Mutual Life Insurance			l		
0000		-	26-0073611				MassMutual Asset Finance LLC	DE	NI A	Company	Ownership	99.600	MMLIC		
0000			26-0073611 27-1379258				MassMutual Asset Finance LLC	DE	NI A NI A	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			45-2589019				MMAF Equipment Finance LLC 2009-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
			43-2309019				MML Private Placement Investment Company I		NI A	Massachusetts Mutual Life Insurance	Owner Sirrp		MMLIC		-
0000		1	04-1590850				LLC	, DE	NI A	Company	Ownership	100.000	MMLIC		1
										Massachusetts Mutual Life Insurance					
0000		.	04-1590850				MML Private Equity Fund Investor LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000		-	04-1590850				MM Private Equity Intercontinental LLC	DE	NI A	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		
		1	45 070							Massachusetts Mutual Life Insurance		40			1
0000		-	45-2738137				Pioneers Gate LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
0000		1	04 2054240	2392316			MassMutual Holding LLC	DE	NI A	Massachusetts Mutual Life Insurance	Ownership	100.000	MML1C	v	1
0000		-	04-2854319 06-1597528	2092310			MassMutual Assignment Company	NC	NIA	Company	Ownership	100.000	MMLIC	T	
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		1
0000		-	01 -1105919				I O II O CI O CT LLO	UL		Imasomutual Horuthy LLO	viiii vii vii p	100.000	mmLIV		

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						Name of Securities			Relation-		Board,	Owner-		SCA	
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0		_	ID	F		(U.S. or	Parent, Subsidiaries	ciliary		Diversity Operatorally of the co		Provide	Lillations and a Company Illian or		
Group	O N	Company		Federal RSSD	Olle	(0.5. 01	Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence, Other)	Percen-	Ultimate Controlling	quired?	*
Code	Group Name	Code	Number	R55D	CIK	International)		tion	Entity	(Name of Entity/Person)	• • • • • • • • • • • • • • • • • • • •	tage	Entity(ies)/Person(s)	(Y/N)	
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NI A	MassMutual Holding LLC	Ownership	100.000	- MMLIC		
0000							MassMutual Ventures Holding LLC	UE	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR DE	NI A NI A	MassMutual Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures SEA Management Private		NIA	masswutuar horumg LLC	. Owner Strip	100.000	. MMLIC		
0000							Limited	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NI A.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NI A	MassMutual Holding LLC	Ownership.	100.000	MMLIC		
0000			47-1466022				LifeScore Labs. LLC	MA	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		
Ω000			04-1590850				MML Insurance Agency, LLC	MA	NI A	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NI A	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	DE	NI A	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NI A	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
							Baring Asset Management (Asia) Holdings								
0000			98-0524271				Limited	HKG	NI A	Barings LLC	Ownership	100.000	. MMLIC		
							Baring International Fund Managers (Bermuda)			Baring Asset Management (Asia) Holdings					
0000			98-0457465				Limited	BMU	NI A	Limited	Ownership	100.000	. MMLIC		
										Baring Asset Management (Asia) Holdings					
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NI A	Limited	Ownership	100.000	- MMLIC		
0000							Baring Asset Management Korea Limited	K0R	NI A	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai)	LIVO	ALL A	Desire Asset Management (Asia) Limited	0h i	100,000	100		
0000							Limited	HKG	NI A	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
							(Shanghar) Limiteu	nva	NIA	Baring Asset Management (Asia) Holdings	owner strip		MINILIO		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NI A	Limited	Ownership	100.000	MMLIC		
			30 043/10/				Darring Groc (rarwan) Enmitted			Baring Asset Management (Asia) Holdings	owner strip		minL10		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Limited	Ownership	100.000	MMLIC		
			00 0200110				Baring Asset Management (Australia) Pty			Baring Asset Management (Asia) Holdings					
0000			98-0457456	l			Limited	AUS	NI A	Limited	Ownership	100.000	MMLIC		<u> </u>
							Barings Investment Advisors (Hong Kong)			Baring Asset Management (Asia) Holdings					
0000							Limited	HKG	NI A	Limited	Ownership	100.000	MMLIC		
			1		1					Baring Asset Management (Asia) Holdings				1	1
0000							Barings Australia Holding Company Pty Ltd	AUS	NI A	Limited	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Pty Ltd	AUS	NI A	Baring Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NI A	Barings LLC	Ownership	100.000	. MMLIC		
0000							BCF Europe Funding Limited	IRL	NI A	Barings Finance LLC	Ownership	100.000	. MMLIC		
0000							BCF Senior Funding LLC	DE	NI A	Barings Finance LLC	Ownership	100.000	MMLIC		
							BCF Senior Funding Designated Activity				l	400.05-		1	
0000							Company	IRL	NI A	Barings Finance LLC	Ownership	100.000	MMLIC		
0000		-	04-3238351				Barings Securities LLC	DE	NI A	Barings LLC	Ownership	100.000	- MMLIC		·····
0000			98-0437588				Barings Guernsey Limited	GGY	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited Barings Real Estate UK Holdings Limited	GBR DE	NI A NI A	Barings Guernsey Limited Barings Europe Limited	Ownership	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	NIA NIA	Barings Europe Limited Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
							Barings Real Estate Advisers (Continental	Mux	INI A	Dailings hear Estate UN HOTUINGS LIMITED	owner strip		MINIL I U		
0000			98-0654401				Europe) Limited	GBR	NI A	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	1	
0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
			00 000 1 000				parmyo moar Lotato nuviscio Luiupe LLF	UUI		parmyo noar Lotato UN HUTUTIYO LIHITEU	v i v v v v v v		- mm= · v		

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		NAIC		l ₋		if Publicly Traded	Names of	ciliary	to	B: # 0 : # 11	Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
			00 0051110				Barings Real Estate Advisers Europe Finance					400.000			1
0000			98-0654412 98-1194368				LLP	GBR	NI A	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		ł
0000			98-1194368				Barings Real Estate Advisers GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		·
0000			98-0241935				Baring Asset Management Limited Barings Global Advisors Limited	GBR GBR	NI A NI A	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		1
0000			90-1012393				BCGSS 2 GP LLP	GBR	NIA	Baring Asset Management Limited Baring Asset Management Limited	Ownership	100.000	MMLIC		1
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		1
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership.	100.000	MMLIC		[
0000			30 043/020				Baring International Investment Management			Darring Asset management Emirited	Owner Sirip.		IIIIL I O		1
0000			98-0457587				Holdings	GBR	NIA	Baring Asset Management Limited	Ownership.	100.000	MMLIC		1
			00 0101001				Tio Turingo			Baring International Investment Management	omor on p.		mmE10		1
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NI A	Holdings	Ownership	100.000	MMLIC		1
										Baring Asset Management UK Holdings Limited					1
0000			98-0465031				Baring Asset Management GmbH	DEU	NI A		Ownership	100.000	MMLIC		1
							Baring International Fund Managers (Ireland)			Baring Asset Management UK Holdings Limited	i i				1
0000			98-0524272				Limited	IRL	NI A		Ownership	100.000	MMLIC		1
										Baring Asset Management UK Holdings Limited	1				1
0000							Baring Asset Management Switzerland Sàrl	CHE	NI A		Ownership	100.000	MMLIC		
										Baring Asset Management UK Holdings Limited	i i				1
0000			98-0497550				Baring France SAS	FRA	NI A		Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC		t
0000			98-0457574				Baring Pension Trustees Limited	GBR	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC		·
0000			98-0457578				Baring Investment Services Limited	GBR	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC		·
0000							Barings GPC GP S.à. r.l .	LUX	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC		t
0000							Barings Investment Fund (LUX) GP S.à. r.l	LUX	NI A	Baring Asset Management Limited	Ownership	100.000	MMLIC		t
0000							Almack Mezzanine GP III Limited	GBR	NI A	Baring Asset Management Limited Baring Asset Management Limited	Ownership	100.000	MMLIC		·
0000							Almack Holding Partnership GP Limited	GBR	NIA	Baring Asset Management LimitedBaring Asset Management Limited	Ownership	100.000	MMLIC		1
0000							Almack Mezzanine Fund II Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		[
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		(
0000			30 0402 130				Barings Multifamily Capital Holdings LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		í
0000							Barings Multifamily Capital LLC	MI	NIA	Barings LLC	Ownership	100.000	MMLIC		i
0000							Barings Multifamily Capital Corporation	DE	NI A	Barings LLC	Ownership.	100.000	MMLIC		1
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NI A	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		1
0000			04-1590850				MassMutual Baring Holding LLC	DE	NI A	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		1
0000							MassMutual Holdings (Bermuda) Limited	BMU	NI A	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC		1
										Massachusetts Mutual Life Insurance					1
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NI A	Company	Ownership/Influence	30.000	MMLIC		ļ
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NI A	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			81-4258759				CRA Aircraft Holding LLC	DE	NI A	Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NI A	Barings LLC	Influence		MMLIC		t
										Massachusetts Mutual Life Insurance					1
0000		-	83-0560183				Aland Royalty Holdings LP	DE	NIA	Company	Ownership	26.700	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		·
0000							Engs Holdings Inc.	DE	NIA	Massachusetts Mutual Life Insurance	Ownership.	21.700	MMLIC		1
0000							Engs notatings inc.	UE	NIA	Company	owner strip	∠1./00	MINILIU		
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Company	Ownership	18.000	MMLIC		ı L
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.300	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	Barings LLC	Influence	10.000	MMLIC		
0000			0000003				mirrortone requisition notating, LLO.			Massachusetts Mutual Life Insurance	11111401100	·	IIII		
0000							Novation Companies, Inc.	MD	NIA	Company	Ownership	21,100	MMLIC		ı 1
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												-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
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Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000	aroup reamo	0000	140111001	HOOD	Ont	international)	OT / timates	11011	Linkly	Massachusetts Mutual Life Insurance	Othor)	iago	Litary (100)/1 Groom(6)	(1/14)	+
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Company	Ownership/Influence	31.500	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		IMMLIC		
			40-3400309				neu Lake ventures, LLC	DE	NI A	Massachusetts Mutual Life Insurance	IIII Tuerice	-	MMLIC		
0000			04 4005070				D : 4 1 0 W H L I : 110	DE			0 1: // //	00.700	188 10		
			81-4065378				Remington L & W Holdings LLC	DE	NI A	Company	Ownership/Influence	66.700	- MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NI A	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Tamiami Citurus, LLC	DE	NI A	Company	Ownership	15.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NI A	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NI A	Barings LLC	Influence		MMLIC	[
										Massachusetts Mutual Life Insurance				1	
0000			46-0687392			1	US Pharmaceutical Holdings I, LLC	DE	NI A	Company	Management		MMLIC	- 1	1
							The state of the s			Massachusetts Mutual Life Insurance	agoo				1
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Company	Ownership/Influence	42.400	MMLIC		
0000			20-2970495				US Pharmaceutical Holdings II, LLC	DE	NIA	Barings LLC	Influence	42.400	MMLIC		
			20-29/0495				US Pharmaceutical Holdings II, LLC	UE	NI A	Massachusetts Mutual Life Insurance	Intluence		MMLIC		
0000							EIP Holdings I, LLC	DE	NI A	Company	Ownership/Influence	28.900	MMLIC		
0000							EIP Holdings I, LLC	DE	NI A	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Validus Pharmaceuticals LLC	DE	NI A	Company	Ownership/Influence	100.000	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NI A	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NI A	Barings LLC	Management		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
							BAI Funds SLP. LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		1
0000							Barings Alternative Investments SLP, LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Investment Funds (U.S.)	UE	NI A	Dai Higs LLC	Owner strip		MMLIO		
0000			04 4500050					DE		D : 110		400.000	100		
0000			04-1590850				Management LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Babson Global Loan Feeder Management, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0241935				Baring North America LLC	MA	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ABIF SLP, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd	CYM	NI A	Barings LLC	Ownership	100.000	MMLIC		
		1		1	1		Barings Global Energy Infrastructure							- 1	1
0000			l				Advisors, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC	[
0000							Barings Multi Asset Income Fund	HKG	NIA	Barings LLC	Ownership.	0.000	MMLIC		
			1				Barings North American Private Loan Fund						1		T
0000		1	1	1	1		Management, LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC	- 1	1
.0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		1
.0000								DE	NIA	Barings LLC		100.000	MMLIC		1
			98-0536233				Barings/LAZ Parking Fund GP LLC				Ownership				1
.0000			86-UO36233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC	[
0000							BREBF I GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Fund REIT Manager LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Venture I GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							CCM Venture REIT Manager LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							CEMF I GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC	[
0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership.	100.000	MMLIC		
0000							CREF X GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF VIII GP. LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		1
0000			04-1590850					DE	NIA				MMLIC		1
			04-1090800				Great Lakes III GP, LLC	DF		Barings LLC	Ownership	100.000		[1
0000							Lake Jackson LLC	UE	NI A	Barings LLC	Ownership	100.000	MMLIC		

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000		-	04-1590850				Mezzco LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000			02-0767001 41-2280126				Mezzco II LLC	DE	NIA	Barings LLC	Ownership Ownership	98.400 99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			90-0666326				Mezzco Australia LLC	DE	NIA	Barings LLC	Ownership.	72.000	MMLIC		
0000							Mezzco Australia II LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
							Somerset Special Opportunities Management LL								
0000		-	04-1590850	0007404			0	DE	NI A	Barings LLC	Ownership	100.000	MMLIC		
0000		-	84-1149206 13-2527171	2897101 2679183			Oppenheimer Acquisition Corp.	DE	NIA	MassMutual Asset Management Holding LLC Oppenheimer Acquisition Corp.	Ownership	96.600	MMLIC		
0000			13-2527171	26/9 183			OppenheimerFunds, Inc	NY	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC		
0000			84-1106295				Oppenheimer Real Asset Management, Inc.	DE	NI A	OppenheimerFunds, Inc.	Ownership.	100.000	MML1C		
0000			13-4160541	3458125			OFI Global Institutional, Inc.	NY	NI A.	OppenheimerFunds, Inc.	Ownership		MMLIC		
0000			22-2697140				HarbourView Asset Management Corporation	NY	NI A	OFI Institutional Asset Management, Inc	Ownership	100.000	MMLIC		
0000							OC Private Capital, LLC	DE	NI A	OFI Institutional Asset Management, Inc	Ownership	51.000	MMLIC		
0000			13-3459790	2914875			OFI Global Trust Company	NY	NI A	OFI Institutional Asset Management, Inc	Ownership	100.000	MMLIC		
0000							OFI International, Ltd.	GBR	NI A	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC		
0000			60-2233720				SNW Asset Management Corporation	DE	NI A	OFI Institutional Asset Management, Inc OFI Institutional Asset Management, Inc	Ownership	100.000	MMLIC		
0000			25-1951632				Seattle Northwest Asset Management LLC Trinity Investment Management Corporation	PA	NIA	OFI Institutional Asset Management, Inc	Ownership	100.000	MMLIC		
0000			84-1128397				OFI SteelPath, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			84-1066811				Shareholder Services, Inc.	CO	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000							OFI Advisors , LLC	. DE	NI A	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000							Index Management Solutions, LLC	PA	NI A	OppenheimerFunds, Inc	Ownership	100.000	MMLIC		
0000			84-0765063				OFI Global Asset Management, Inc.	DE	NI A	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			91-2036414 62-1210532				OFI Private Investments Inc.	NY	NI A	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC		
0000			06-1121864				Tremont Group Holdings, LLC	CT	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
0000			20-8215352				Tremont GP. LLC	DE	NIA	Tremont Group Holdings, Inc.	Ownership.	100.000	MMLIC		
0000			90-0874510				Settlement Agent, LLC	DE	NIA	Tremont GP	Ownership.	100.000	MMLIC		
0000							Tremont (Bermuda) Limited	BMU	NI A	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-3313782				MassMutual International LLC	DE	NI A NI A	Company	Ownership	100.000	MMLIC	Y	
		-					Yunfeng Financial Group Limited	. m\u	NI A	Massachusetts Mutual Life Insurance	Ownership	∠4.800	MMLIU		····
0000			04-2443240				MML Management Corporation	MA	NIA	Company	Ownership	100.000	MMLIC	γ	
0000			04-2548444				MassMutual International Holding MSC, Inc	MA	NIA	MML Management Corporation	Ownership.	100.000	MML1C		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NI A	MML Management Corporation	Ownership	100.000	MMLIC		
							-			Massachusetts Mutual Life Insurance					
0000		-	04-1590850				MML Mezzanine Investor II, LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
0000			04 4500050				MM Managina Investo III II O		NII A	Massachusetts Mutual Life Insurance	0	100 000	MM 10		
0000		-	04-1590850				MML Mezzanine Investor III, LLC	DE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Company	Ownership	100.000	MML1C		
			L1 0010000				massimataa. External benefits disup EEC			Massachusetts Mutual Life Insurance	. Tomioi oiii p		mmE I V		
0000		.	20-8730751				Cornerstone Global REIT Corporation	DE	NI A	Company	Ownership	100.000	MMLIC		ļ
							·			Massachusetts Mutual Life Insurance					
0000		-	04-1590850				100 w. 3rd Street LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
0000			00 0400040				000 0 44 7 44 4 44 0	DE		Massachusetts Mutual Life Insurance	l	400.000	IIII 10		
0000		-	82-2432216				300 South Tryon Hotel LLC	DE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
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Group		Company	ID	Federal		(U.Š. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	5 5 S. P. 1 S. 1 5									Massachusetts Mutual Life Insurance		11.91	=:::::(0)	(1,11)	
0000			20-3887968				54 West Capital LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
			20 0001000				or noot oup run EEO			Massachusetts Mutual Life Insurance	omioi omp		mile 10		
0000							Almack Mezzanine Fund I LP	GBR	NIA	Company	Ownership/Influence	41.400	MMLIC		
0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MMLIC		
							Time of mozzatino rana r z			Massachusetts Mutual Life Insurance					
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership/Influence	72.900	MMLIC		
							Trimask mozzaniio rana ir omororagoa zi			Massachusetts Mutual Life Insurance	Carrier Grap / mr addiso				
0000							Almack Mezzanine Fund III LP	GBR	NIA	Company	Ownership/Influence	34.200	MMLIC		
0000							Almack Mezzanine Fund III LP	GBR	NIA	C.M. Life Insurance Company	Ownership.	3.800	MMLIC	-	
0000							Almack Mezzanine Fund III LP	GBR	NIA	Barings (U.K.) Limitied	Management		MMLIC		
							MOLEGITIO I GITO I I I LI			Massachusetts Mutual Life Insurance				-	
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NI A	Company	Ownership/Influence	24.200	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NI A	C.M. Life Insurance Company	Ownership/Influence	2.400	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE		Barings LLC	Management	2.400	MMLIC		
0000			30-4000330				Barings Emerging Markets Corporate Bond Fund	UE	NI /L	Massachusetts Mutual Life Insurance	- management		. MINILIO		
0000							bai mgs Ellerging markets corporate bond Fund	IRL	NIA	Company	Ownership/Influence	91,400	MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	InL	NI A	Company	ownership/inituence	91.400		-	
0000							bai mgs Ellerging markets corporate bond Fund	IRL	NIA	Barings LLC	Managament		MMLIC		
0000							Babson Capital Global Special Situation	InL	NI A	Massachusetts Mutual Life Insurance	Management		- MMLIC	-	
0000			98-1206017				Credit Fund 2	DE	NIA		Ownership/Influence	23.700	MMLIC		
0000			98-1200017				Babson Capital Global Special Situation	UE	NI A	Company	Ownership/influence	23.700	MMLIC		
0000			98-1206017				Credit Fund 2	חר	ALL A	0 H 1 1 1 1 1 1 1 1 1	0	1.500	MMLIC		
0000			98-1200017				Babson Capital Global Special Situation	DE	NI A	C.M. Life Insurance Company	Ownership		MMLIC		
0000			00 1000017					DE	NIA	Di 11 0	Management.		MMLIC		
0000			98-1206017				Credit Fund 2	UE	NI A	Barings LLC Massachusetts Mutual Life Insurance	Management		- MMLIC		
0000			37-1506417				Deben On ideal Long Odnesdanian Front L.D.	DE	NIA		Ownership/Influence	77.100	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Company	Ownership	3.700	MMLIC		
			37-1506417				Babson Capital Loan Strategies Fund, L.P.			Barings LLC		3./00	MMLIC		
0000			37-1000417				Babson Capital Loan Strategies Fund, L.P	DE	NI A	Massachusetts Mutual Life Insurance	Management		- MMLIC		
0000							D : 10 11: 1 V: 11 D 1 E 1	I DI	ALL A		0 1: (1.1)	40.000	100 10		
0000							Barings US High Yield Bond Fund	IRL	NI A NI A	Company	Ownership/Influence	43.200	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	. Ownership	17.300	MMLIC		
							Barings US High Yield Bond Fund			Barings LLC	Management				
0000		-					Babson CLO Ltd. 2013-1	CYM	NI A	Barings LLC	Influence		MMLIC	-	ك
0000							Babson CLO Ltd. 2014-1	CYM		Barings LLC	Influence	· -			2
0000							Babson CLO Ltd. 2015-I	CYM		Barings LLC	Influence		. MMLIC	-	5
0000							Babson CLO Ltd. 2015-II	CYM	NI A	Barings LLC		· -	. MMLIC		6
0000							Babson CLO Ltd. 2016-I	CYM		Barings LLC	Influence		- MMLIC	-	
0000							Babson CLO Ltd. 2016-II	CYM	NI A	Barings LLC	Influence	· -	. MMLIC		
0000		-					Barings CLO Ltd. 2017-I	CYM	NI A	Barings LLC	. Influence		- MMLIC	-	
0000							Barings CLO 2018-III	CYM	NI A	Barings LLC	Influence	·	- MMLIC		
0000		-					Barings CLO 2018-IV	CYM	NI A	Barings LLC	. Influence		- MMLIC	-	
0000							Babson Euro CLO 2014-I BV	NLD		Barings LLC	Influence	·	- MMLIC		
0000		-					Babson Euro CLO 2014-II BV	NLD		Barings LLC	Influence		- MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NI A	Barings LLC	Influence	· -	- MMLIC	-	
0000		-					Babson Euro CLO 2016-I BV	NLD		Barings LLC	Influence		- MMLIC	-	
0000							Barings Euro Equity Income Fund	HKG	NI A	Baring Asset Management Limited	Ownership/Influence	0.000	MMLIC		
										Massachusetts Mutual Life Insurance	L				
0000			81-0841854				Barings CLO Investment Partners LP	DE	NI A	Company	Ownership/Influence	99.300	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NI A	Barings LLC	. Management		MMLIC		
			Ì				Barings Real Estate European Value Add I SCSp			Massachusetts Mutual Life Insurance				1	
0000								GBR	NI A	Company	Ownership/Influence	53.800			
							Barings Real Estate European Value Add I SCSp							1	
0000		.	l	l				GBR	NI A	C.M. Life Insurance Company	Ownership	6.000	MMLIC	[.1

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											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	•					,	Barings Real Estate European Value Add I SCSp			,	,		, , , , , ,	1	
0000								GBR	NI A	Barings LLC	Management		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NI A	Barings LLC	Management		MMLIC		
0000			00 4000004				Barings Global Energy Infrastructure Fund I	0)///	ALL A	Massachusetts Mutual Life Insurance	0	95.700	MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I	CYM	NI A	Company	Ownership/Influence	95.700	MINILIO		
0000			98-1332384				IP	CYM	NIA	Baring Asset Management Limited	Management_		MMLIC		
0000			1002001				Barings Global Inv. Grade Strat Fund	IRL	NI A	Baring LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Barings Global Private Loan Fund	LUX	NI A	Company	Ownership/Influence	11.500	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NI A	Barings LLC	Management		_ MMLIC		
										Massachusetts Mutual Life Insurance					
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NI A	Company	Ownership/Influence	57.700	MMLIC		
0000			. 82-3867745 82-3867745				Barings Global Real Assets Fund LP Barings Global Real Assets Fund LP	DE	NI A NI A	C.M. Life Insurance Company	Ownership	10.200	MMLIC		
0000			82-386//45				Barings Global Special Situations Credit Fund	VE	NI A	Massachusetts Mutual Life Insurance	Management		- MMLTG		
0000							2	IRL	NIA	Company	Ownership/Influence	30.300	MMLIC		
							Barings Global Special Situations Credit Fund			Company	- Owner strip/ Titr defice		minL10		
0000							3	IRL	NI A	Barings LLC	Management		MMLIC		l
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NI A	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 38-4010344				Barings North American Private Loan Fund LP	DE	NI A	Company	Ownership/Influence	48.300	MMLIC		
0000			. 38-4010344				Barings North American Private Loan Fund LP _	DE	NI A	Baring Asset Management Limited	Management		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	38.600	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management	36.000	MMLIC		
							Darrings the oreart otrategres vir El			Massachusetts Mutual Life Insurance	mariagamorra		minL10		
0000			. 26-4142796				Baring International Small Cap Equity Fund	DE	NI A	Company	Ownership/Influence	11.000	MMLIC		
0000			26-4142796				Baring International Small Cap Equity Fund	DE	NI A	Baring Asset Management Limited	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Braemar Energy Ventures I, L.P.	DE	NI A	Company	Ownership/Influence	88.000	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE DE	NI A	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
0000							Braemar Energy Ventures I, L.P Barings European Core Property Fund SCSp	LUX	NIA	Barings LLC	ManagementOwnership/Influence	16.800	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NI A.	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NI A	Barings LLC	Influence.		. MMLIC		
										Massachusetts Mutual Life Insurance					
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NI A	Company	Ownership/Influence	92.300	MMLIC		
0000			20-8730751	-			Cornerstone Global Real Estate LP	DE	NI A	C.M. Life Insurance Company	Ownership	7.600	MMLIC		
0000			20-8730751				Cornerstone Global Real Estate LP	DE	NI A	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			36-4770946				Cornerstone High Yield Venture LP	DE	NI A	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.700	MMLIC		
0000			36-4770946				Cornerstone High Yield Venture LP	DE	NIA	Barings Real Estate Advisers LLC	Management	49.700	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NI A	Barings Real Estate Advisers LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NI A	Company	Ownership/Influence	24.900	MMLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NI A	C.M. Life Insurance Company	Ownership	2.800	MMLIC		
0000		[. 46-5432619				Cornerstone Real Estate Fund X LP	DE		Barings Real Estate Advisers LLC	Management		MMLIC		
0000		1	40 5407444				Denimar (LAZ Denking E. 112	סר	ALL A	Massachusetts Mutual Life Insurance	0	00.000	IIII 10		
0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NI A	Company	Ownership/Influence	99.800	MMLIC		l

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						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000			46-5437441				Barings/LAZ Parking Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000				4007502			Duchess VII CLO B.V.	GBR	NI A	Barings LLC	Influence		MMLIC		
0000			00 0007000				E W. 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	DE		Massachusetts Mutual Life Insurance		400 000	188 10		
0000			20-3887968				E-Wise Land Venture LLC	UE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		·
0000			80-0691253				Gateway Mezzanine Partners I, L.P.	DE	NIA	Company	Ownership/Influence	71.600	MMLIC		
							,			Massachusetts Mutual Life Insurance					
0000			37-1708623				Great Lakes III, L.P.	DE	NI A	Company	Ownership/Influence	38.800	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NI A	Barings LLC	Management		MMLIC		l
0000			04-1590850				Gillem GA Industrial LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
			04-1030000				JPMCC Commercial Mortgage Securities Trust	UL		Company	owner strip		MIMETO		
0000			38-4041011				2017-JP7	NY	NI A	Barings LLC	Management		MMLIC		<u> </u>
							JPMDB Commercial Mortgage Securities Trust								
0000			38-4032059				2017-C5	NY	NI A	Barings LLC	Management		MMLIC		l
0000			00 0007000				KII DIt Dt II O	DE	NII A	Massachusetts Mutual Life Insurance	0	100.000	MMLIC		
0000			20-3887968				Kazwell Realty Partners LLC	UE	NI A	Company	Ownership		. MMLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NI A	Company	Ownership/Influence	52.300	MMLIC		
							_			Massachusetts Mutual Life Insurance					
0000			46-4255307				Marco Hotel LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
			45 000000							Massachusetts Mutual Life Insurance		400.000			
0000			45-3623262				HB Naples Golf Owner LLC	DE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		·
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			20-3887968				Oakley Grove Development LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			20-3887968				Old Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-3007300				ord rasco rroperties LLC			Massachusetts Mutual Life Insurance	owner strip		I IIIILI		
0000			82-4411267				RB Apartments LLC	DE	NIA	Company	Ownership	100.000	MMLIC		<u> </u>
										Massachusetts Mutual Life Insurance					
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Company	Ownership	100.000	MMLIC		·
0000			30-0713071				Riva Portland LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Rockall CLO B.V.	GBR	NIA	Barings LLC	Influence	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Company	Ownership	100.000	MMLIC		ļ
0000			00 0050077					DE		Massachusetts Mutual Life Insurance		50.500	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P Somerset Special Opportunities Fund L.P	DE	NIA NIA	Company	Ownership/Influence	58.500	MMLIC		
0000			20-0030011				Somerset Special Opportunities Fund L.F	UE	NIA	Massachusetts Mutual Life Insurance	owner strip	2.900	- MMLTC		
0000			20-3887968				South Pasco Properties LLC	DE	NI A	Company	Ownership	100.000	MMLIC		<u> </u>
							·			Massachusetts Mutual Life Insurance	,				
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NI A	Company	Ownership	100.000	MMLIC		·
0000			30-0336246				Tawar Cause Carital Bartage II D	DE	NIA	Massachusetts Mutual Life Insurance	Ownership/Influence	22.400	MML1C		
0000			30-0336246				Tower Square Capital Partners II, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC		
5000							oqualo oupitui raitholo II, E.I.			Massachusetts Mutual Life Insurance			1		
0000			32-0160190				Tower Square Capital Partners II-A, L.P	DE	NIA	Company	Ownership/Influence	85.000	MMLIC		ļ
0000			41-2280127				Tower Square Capital Partners III, L.P	DE	NI A	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NI A	MassMutual Holding LLC	Ownership/Influence	15.500	MMLIC		

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Names of

Parent, Subsidiaries

Cornerstone California Mortgage Fund II LLC _

Cornerstone California Mortgage Fund III LLC

Cornerstone Fort Pierce Development LLC

Cornerstone Fort Pierce Development LLC

Cornerstone Permanent Mortgage Fund

Cornerstone Permanent Mortgage Fund

Name of Securities

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Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
										Massachusetts Mutual Life Insurance					
ροοο			41-2280129				Tower Square Capital Partners IIIA, L.P	DE		Company	Ownership/Influence		MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NI A	Barings LLC	Management		MMLIC		
										Massachusetts Mutual Life Insurance	_				
0000			80-0920367				Tower Square Capital Partners IV-A, L.P.	DE	NI A	Company	Ownership/Influence	21.300			
										Massachusetts Mutual Life Insurance	•				
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
							Barings Emerging Markets Debt Blended Total			. ,	•				
0000							Return Fund	IRL	NIA	Barings LLC	Management		MMLIC		
							Barings Emerging Markets Debt Short Duration								
0000							Fund	IRL	NIA	Barings LLC	Management		MMLIC		
							Barings Emerging Markets Sovereign Debt Fund								
								IRI	NI A	Barings LLC	Management		MML IC		
							Babson Capital Loan Strategies Master Fund L	Р							
.0000							Saboti capital Ecal citatogree macter tana E	CYM	NI A	Barings LLC	Management		MML IC		
							Barings Emerging Markets Debt Blended Total			541 111g0 220				-	
0000			47-3758432				Return Fund	MA	NI A	Barings LLC	Management		MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	MA		Barings LLC	Management		MMLIC		
.0000			. 17 0700102				Baring Greater China Equity Fund	HKG		Baring Asset Management Limited	Management		MMLIC		
.0000			47-3734770				Barings Total Return Bond Fund	MA		Barings LLC	Management		MMLIC		
.0000			47-3801860				Barings U.S. High Yield Fund	MA		Barings LLC	Management		MMLIC		
			. 47-300 1000				Dairings 0.5. Iligii i letu i uliu	III/	NI //	Massachusetts Mutual Life Insurance	management		MINIETO		
.0000			71-1018134				Great Lakes II LLC	DE		Company	Ownership	11,200	MML IC		
.0000			71-1018134				Great Lakes II LLC	DE		C.M. Life Insurance Company	Ownership	1.000	I MM I C	,.	
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			. / 1-1010104				Somerset Special Opportunities Master Fund	UL		C.W. Life insurance company	owner strip				
_0000							Somerset Special Opportunities master rund	CYM	NIA	Barings LLC	Management		MML IC		
								UTWL		Massachusetts Mutual Life Insurance	management				
0000			04-1590850				Wood Creek Venture Fund LLC	DE		Company	Ownership	40.000	MMLIC		
.0000			. 04-1090600				Wood Creek Venture Fund LLC			Massachusetts Mutual Life Insurance	Owner Ship	40.000	MMLIC		
0000			36-4823011				50 Liberty LLC	DE	NIA		Ownership	59.100	MMLIC		
.0000								UE		Company	Owner Strip		MMLIC		
.0000			. 36-4823011				50 Liberty LLC	UE		C.M. Life Insurance Company	Uwnersnip	5.800	MMLIC		
0000			00 0040000				0 11 1 01 110	DE			Ownership	40.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE		Company		49.900	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE		C.M. Life Insurance Company	Ownership	4.900	MMLIC		
								DE		Massachusetts Mutual Life Insurance		400 000	188.10		
0000			81-4382111				Budapester Strasse LLC	UE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			82-2285211				Calgary Railway Holding LLC	DE	NI A	Company	Ownership	90.000	MMLIC		
0000			. 82-2285211				Calgary Railway Holding LLC	DE	NI A	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 82-3307907				Cornbrook PRS Holdings LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			. 95-4207717				Cornerstone California Mortgage Fund LLC	CA		Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
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Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
										Massachusetts Mutual Life Insurance					
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NI A	Company	Ownership	98.600	MMLIC		
0000			61-1/5053/				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management	-	MMLIC		
0000			61-1793735				Corneratore Dermonent Mantager Fried IV	MA	NIA	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
0000			81-0890084				Cornerstone Permanent Mortgage Fund IV CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			0 1-0090004				CHEA Madison Wember LLC	UE	NI A	Massachusetts Mutual Life Insurance	owner strip		MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NI A	Company	Ownership	75.200	MMLIC		
0000			82-1563809				CCB Montford Park LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			20-3347091				Fan Pier Development LLC	DE	NI A	Company	Ownership	59.300	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NI A	C.M. Life Insurance Company	Ownership	5.900	. MMLIC		,
										Massachusetts Mutual Life Insurance					
0000			46-3880526				Farringdon London Holdings LLC	DE	NI A	Company	Ownership	94.500	MMLIC		
0000			46-3880526				Farringdon London Holdings LLC	DE	NI A	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			20-4819358				Johnston Groves LLC	DE	NI A	Company	Ownership	57.200	MMLIC		
										Massachusetts Mutual Life Insurance			l		
0000			81–5360103				Landmark Manchester Holdings LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance	0	40,000	MMLIC		
0000			. 04-1590650				MM ISTATIO Member LLC	UE	NI A	Company Massachusetts Mutual Life Insurance	Ownership	49.000	. MMLTG		
0000			83-0881588				NoHo West Venture LLC	DE	NIA	Company	Ownership	95.000	MMLIC		
0000			. 00-0001000				Notice less veriture LLC			Massachusetts Mutual Life Insurance	Owner Sirrp		I IIIILIO		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				PACO France Logistics 2 LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				PACO France Logistics 3 LLC	DE	NI A	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NI A	Company	Ownership	95.000	MMLIC		
							Salomon Brothers Commercial Mortgage Trust								
0000							2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence	·····	MMLIC	[
0000			27-2977720				Compress Village Charries Contes IIC	DE	NI A	Massachusetts Mutual Life Insurance	Ownership	84.200	MMLIC		
0000			. 27-2977720 . 27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC	[
0000			21-2911120				Sawgrass Village Shopping Center LLC	UE	NI A	Massachusetts Mutual Life Insurance	Owner SITP	000.01	- MMLIV		
0000			04-1590850				Spain Avalon Holding LLC	DE	NI A	Company	Ownership	100.000	MML1C		
			04 1000000				opani Avaron nording LEO			Massachusetts Mutual Life Insurance	owner strip		- MINICIO		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Company	Ownership	95.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			35-2484550				Twenty Two Liberty LLC	MA	NI A	Company	Ownership	59.200	MMLIC		,
0000			35-2484550				Twenty Two Liberty LLC	MA	NI A	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			45-4606547				UK LIW Manager LLC	DE	NIA	Company	Ownership	1.000	MMLIC		
										Massachusetts Mutual Life Insurance	I	1	l		
0000			45-4606547				UK LIW Member LLC	DE	NIA	Company	Ownership	99.000	MMLIC	[
0000			00 0050004				Illiano Dentament III I diana III O	סר	NIA	Massachusetts Mutual Life Insurance	0	100.000	188 10		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Company Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC	[
0000			82-3281588				Via Ceresio Milan LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			UZ-UZU 1000				VIA OCIESIO MITAII LLO	UE	INI A	vullpairy	Owner 2111h		mmL 0		

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		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	'
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000	G. 6 G. 7 T. G	0000			U V	torriacioriai)	017 mmates			Massachusetts Mutual Life Insurance	G	tage	=::::(c)	(.,,,,	+
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Company	Ownership	92.000	MMLIC		1
			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
			- 45-5401103				masimigton dateway Apartments venture LLC	UL		Massachusetts Mutual Life Insurance	Owner sirrp	4.000	MINIETO		
0000			47-1993493				Waterloo London Holdings LLC	DE	NIA		Ownership	100.000	MMLIC		
			_ 47-1990490				Water 100 London Hordings LLC	VE	NIA	Company Massachusetts Mutual Life Insurance	Owner Strip	100.000	_ NIMLIC		·
0000			40 0400000				Walla Damain III O	DE.	NIA		0	77 400	1011 10		'
0000			46-3122029				WeHo Domain LLC	DE		Company	Ownership	77.400	MMLIC		ļI
0000			. 46-3122029				WeHo Domain LLC	DE	NI A	C.M. Life Insurance Company	Ownership	12.600	. MMLIC		
										Massachusetts Mutual Life Insurance	l				'
0000			20-5481477				Ygnatio Valley Funding	DE	NI A	Company	Ownership	90.000	. MMLIC		ļl
			1							Massachusetts Mutual Life Insurance	1.				1 '
0000			45-3168892				MassMutual Barings Dynamic Allocation Fund	MA	NI A	Company	Ownership	0.000			, ¹
										Massachusetts Mutual Life Insurance					
0000			51-0529328		0000927972	0Q	MassMutual Premier Main Street Fund	MA	NI A	Company	Ownership	16.100	MMLIC		
							MassMutual Premier Strategic Emerging Markets	;		Massachusetts Mutual Life Insurance					
0000			26-3229251		0000927972	00	Fund	MA	NI A	Company	Ownership.	2.300	MMLIC		ļ!
										Massachusetts Mutual Life Insurance					
0000			04-3277550		0000927972	00	MassMutual Premier Value Fund	MA	NI A	Company	Ownership	0.000	MMLIC		
					0000027072	04	MassMutual Select Diversified International			Massachusetts Mutual Life Insurance	Carrier dirip				
0000			14-1980900		0000916053	00	Fund	MA	NI A	Company	Ownership	0.000	MMLIC		
			. 14-1300300		0000910055	00	ruiu	MA	NI A	Massachusetts Mutual Life Insurance	Owner Sirrp		MINILIO		
0000			04 0004400		0000040000	00	Marakaturi Orlant Diagonified Value Food	144	ALL A		0	1 000	100.10		
0000			01-0821120		0000916053	0Q	MassMutual Select Diversified Value Fund	MA	NI A	Company	Ownership	1.600	MMLIC		
			04 05 40500							Massachusetts Mutual Life Insurance					1
0000			_ 04-3512593		0000916053	0Q	MassMutual Select Fundamental Growth Fund	MA	NI A	Company	Ownership	0.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
			_ 04-3513019		0000916053	0Q	MassMutual Select Large Cap Value Fund	MA	NI A	Company	Ownership	0.000	MMLIC		.
										Massachusetts Mutual Life Insurance					1
0000			42-1710935		0000916053	0Q	MassMutual Select Mid-Cap Value Fund	MA	NI A	Company	Ownership	17.200	MMLIC		.
							MassMutual Select Small Capital Value Equity			Massachusetts Mutual Life Insurance					1
0000			02-0769954		0000916053	0Q	Fund	MA	NI A	Company	Ownership	0.000	MMLIC		.l!
										Massachusetts Mutual Life Insurance					1
0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NI A	Company	Ownership	10.500	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3347422		0000916053	00	2005 Fund	MA	NIA	Company	Ownership	10.700	MMLIC		1
		1	1				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance			T		[
0000			82-3355639		0000916053	00	2010 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		1
		1				• • • • • • • • • • • • • • • • • • • •	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance				[
			82-3382389		0000916053	00	2015 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		'
		-	02-0002009		0000910003	UV	MassMutual Select T. Rowe Price Retirement	MA		Massachusetts Mutual Life Insurance	Owner 2111 P		. NIME IV	[
0000			82-3396442		0000916053	00	2020 Fund	MA	NI A		Ownership	0.000	MML1C		'
		-	02-3390442		00009 10003	UV		MA	NI A	Company	Ownership	טטט.ע	MML I	[
0000			00 0447400		0000040050	00	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance		0.000	IIII 10		1
0000		-	82-3417420		0000916053	UU	2025 Fund	MA	NI A	Company	Ownership	0.000	MMLIC	[}
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	l				'
0000			82-3430358		0000916053	0Q	2030 Fund	MA	NI A	Company	Ownership	0.000	MMLIC	[
			1				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					'
0000		-	82-3439837		0000916053	00	2035 Fund	MA	NI A	Company	Ownership	0.000	MMLIC	[, ¹
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					1 '
0000			. 82-3451779		0000916053	00	2040 Fund	MA	NI A	Company	Ownership	0.000	MMLIC		
			1				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					1
0000		.	82-3472295		0000916053	0Q	2045 Fund	MA	NI A	Company	Ownership	0.000	MMLIC	[
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	1				
0000			82-3481715		0000916053	00	2050 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		1 '
			102 01011 10			· · · · · · · · · · · · · · · · · · ·	MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	5				
0000			82-3502011		0000916053	00	2055 Fund	MA	NI A	Company	Ownership	0.000	MMLIC		1
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Group Group Name Code Number RSSD CIK International) Sacration Code Company Code Cod	of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) ance Ownership	Control is Owner-ship Provide Percentage	Entity(ies)/Person(s)	SCA Filing Re- quired?	*
Group Group Name Code Number RSD CIK International) Sacration Code Company Code Code	(Ownership, Board, Management, Attorney-in-Fact, Influence, On) Other) ance Ownership	is Owner- ship Provide Percen- tage	Entity(ies)/Person(s)	SCA Filing Re- quired?	*
Group Group Name Code Number RSD CIK International) Sacration Code Company Code Code	Board, Management, Attorney-in-Fact, Influence, On) Other) ance Ownership	Owner-ship Provide Percen- tage	Entity(ies)/Person(s)	SCA Filing Re- quired?	*
Group Group Name Code Number RSD CIK International) Sacration Code Company Code Code	Management, Attorney-in-Fact, Influence, On) Other) ance Ownership	ship Provide Percentage	Entity(ies)/Person(s)	Filing Re- quired?	*
Group Code Group Name Code Number RSSD CIK International) NAIC Company Code Group Name ID Federal Code International ID Federal RSSD CIK International In	Attorney-in-Fact, Influence, Other) ance Ownership	Provide Percentage	Entity(ies)/Person(s)	Re- quired?	*
Group Code Group Name Code Number RSSD CIK (U.S. or Parent, Subsidiaries Or Affiliates Code International) Begin Substitution Code Number RSSD CIK (U.S. or Parent, Subsidiaries Or Affiliates Code Number Code International) Begin Substitution Company (Name of Entity/Person Company Company Massibutual Select T. Rowe Price Retirement Massibutual Select T. Rowe Price Retire	Dy on) Influence, Other) ance Ownership	Percentage	Entity(ies)/Person(s)	quired?	*
Code Group Name Code Number RSSD CIK International) Or Affiliates tion Entity (Name of Entity/Personal Massibility/Personal Personal Perso	On) Other) ance		Entity(ies)/Person(s)		*
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Massachusetts Mutual Life Insura					, ,
	Ownership	97.300 MML	LIC		
	Ownership	100.000MML	ILIC		, ,
Massachusetts Mutual Life Insura			LIC		
	Ownership	72.100 MML	LIC		,
Massachusetts Mutual Life Insura					, ,
	Ownership	65.300 MML	LIC		_[
	Ownership	16.400MML	ILIC		, ,
Massachusetts Mutual Life Insura					,
	Ownership	79.600 MML	LIC		_t
	ance Ownership	0.000MML	ILIC		, ,
1900 1900 1900 1900 1900 1900 1900 1900			ILIU		
	Ownership	0.000 MML	LIC		ļl
Massachusetts Mutual Life Insura					, ,
	Ownership	0.000 MML	ILIC		_[
0000 MassMutual RetireSMART Moderate Growth Fund MA NIA Company	Ownership	0.000MML	ILIC		, ,
OFI Pictet Global Environmental Solution Fund					,
	Management	MML	LIC		_}
	Ownership	0.000 MML	ILIC		, ,
			ILIV		,
			ILIC		ı
	Management		LIC		_}
Oppenheimer Emerging Markets Innovators UCITS UPL NIA OppenheimerFunds, Inc.	Hana yamay t		ILIC		, !
	Management	MML	ILIV		
	Management	MML	ILIC		i
	Management		ILIC		
Oppenheimer Emerging Markets Ultra Dividend			# 10		, !
	Management		ILIC ILIC		i
9000 Oppenheimer Global Equity UCITS JRL NIA OppenheimerFunds, Inc.	Management		ILIC		
	Management	MML	LIC		
	Management	MML	LIC		
Massachusetts Mutual Life Insura			ILIC		, !
.0000	Ownership		LIC		
0000 81-5010075 Oppenheimer Global Revenue ETF DE NIA OppenheimerFunds, Inc.	Management		LIC		

SCHEDULE Y

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary			Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
.0000	G. 50p . 105	0000		1.002	0	torridatorida)	Oppenheimer Global Value Equity UCITS	IRL	NIA	OppenheimerFunds, Inc.	Management		MMLIC	(.,,,,	+
0000			82-2693880				Oppenheimer Global Unconstrained Bond Fund		NI A	OppenheimerFunds, Inc.	Management		MMLIC		
0000			81-4969331				Oppenheimer International Revenue ETF	DE		OppenheimerFunds, Inc.	Management		MMLIC		
							Oppenheimer International Ultra Dividend				-				
0000			82-2271542				Revenue ETF	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC		
							Oppenheimer Preferred Securities & Income								
0000			82-3462739				Fund	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC	-	
							Oppenheimer Russell 2000 Dynamic Multifacto								
0000			82-2794856				ETF	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC	-	
0000			82-2716323				Oppenheimer Russell 1000 Momentum Factor ET	IF NE	NII A				MMLIC		
0000			82-2716323 82-2759921				Oppenheimer Russell 1000 Value Factor ETF .	UE DF		OppenheimerFunds, Inc.	Management		MMLIC	-	
0000			82-2/59921			***************************************	Oppenheimer Russell 1000 Value Factor Elf .	UE	NI A	Uppennermerrunas, Inc.	Management		MMLIC		
0000			82-2701797				Factor ETF	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC		
0000			82-2740997			***************************************	Oppenheimer Russell 1000 Size Factor ETF	DE		OppenheimerFunds, Inc.	Management	1	MMLIC	-	
0000			82-2732571				Oppenheimer Russell 1000 Quality Factor ETF			OppenheimerFunds, Inc.	Management	1	MMLIC		1
0000			82-2768498				Oppenheimer Russell 1000 Yield Factor ETF .	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC		
							Oppenheimer SteelPath MLP & Energy					T			
0000			82-2222426				Infrastructure Fund	DE	NI A	OppenheimerFunds, Inc.	Management		MMLIC	.	<u> </u>
											_				

Asterisk	Explanation
1	the affiliated debt of Jefferies Finance LLC
2 Debt investors own 6.7% and includes only Great Lakes III,	L.P.
3 Debt investors own 9.6% and includes only Babson Capital Lo	oan Strategies Fund, L.P.
4 Debt investors own 5.9% and includes only Great Lakes III,	
5 Debt investors own 7.5% and includes only Great Lakes III,	

		PARI 2	- SUMMAH	TY OF INS	OUKER 5	IKANSAC	TIONS W	III ANY A	AFFIL	IA I EO		
NAIC Company	2 ID	3 Names of Insurers and Parent.	4 Shareholder	5 Capital	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any	8 Management Agreements and	9 Income/ (Disbursements) Incurred Under Reinsurance	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's	12	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
65935		Massachusetts Mutual Life Insurance Company (MMLIC)	916,308,240	1,081,021,918	(236,795,000)						1 760 FOF 1F0	(20 705 710)
93432		C.M. Life Insurance Company	554.219	1,061,021,916	(230,793,000)					 	1,760,535,158 14,229,344	(32,735,718) 28,237,757
	43-0581430	MML Bay State Life Insurance Company									14,229,044	4,497,961
	80-0875475	Barings Finance LLC			236,795,000						236,795,000	, 7,707,301
		EM Opportunities LLC		175,677,879	200,700,000						175,677,879	
	83-0881588	NoHo West Venture LLC		74, 192, 704							74,192,704	
	35-2531693	Cornerstone Permanent Mortgage Fund III		70,265,210							70,265,210	
		Ten Fan Pier Boulevard LLC		56,469,242							56,469,242	
	61-1750537	Cornerstone Permanent Mortgage Fund II		46,977,496							46,977,496	
		Spain Avalon Holding LLC		45,079,597							45,079,597	
	82-3867745	Barings Global Special Situations Credit 3		43.214.990							43.214.990	
	36-4868350	Barings Asset-Based Income Fund (US) LP		41,005,241							41,005,241	
		Barings Global Real Assets Fund LP		39,301,391							39,301,391	
		PACO France Logistics 2 LLC		32,718,579							32,718,579	
		MM Mortgage Lending LLC		31,483,096							31,483,096	
	95-4207717	Cornerstone California Mortgage Fund LLC		28,711,429							28,711,429	
	82-2783393	Danville Riverwalk Venture, LLC		26,550,613							26,550,613	
	95-4207717	Cornerstone California Mortgage Fund III LLC		19,746,124							19,746,124	
	81-2244465	Chassis Acquisition Holding LLC		18.000.000							18.000.000	
	81-0841854	Barings CLO Investment Partners LP		16,112,065							16,112,065	
		Cornbrook PRS Holdings LLC		15,373,125							15,373,125	
	95-4207717	Cornerstone California Mortgage Fund II LLC		14,704,737							14.704.737	
		EIP Holdings LLC		14.482.759							14.482.759	
		Aland Royalty Holdings LP		13,702,220							13,702,220	
	04-1590850	MM Island Member LLC		13,220,127							13,220,127	
	81-5360103	Landmark Manchester Holdings LLC		11, 169, 441							11, 169, 441	
	98-1332384	Barings Real Estate Credit Strategies VII LP		11,031,144							11,031,144	
		Barings North American Private Loan Fund		9,916,974							9,916,974	
		CCB Montford Park LLC		9,558,524							9,558,524	
		MML Private Equity Fund Investor LLC		9,505,142							9,505,142	
		PACO France Logistics LLC		9,293,105							9,293,105	
	04-1590850	MM Copper Hill Road LLC		8,644,391							8,644,391	
	61-1793735	Cornerstone Permanent Mortgage Fund IV		6,438,185							6,438,185	
	47-1993493	Waterloo London Holdings LLC		3,202,256							3,202,256	
	46-5432619	Cornerstone Real Estate Fund X LP		2,329,524							2,329,524	
		Via Ceresio Milan LLC		1,412,300						ļ	1,412,300	
l	81-5273574	Three PW Office Holding LLC		1,268,424						1	1,268,424	

		PARI 2	- SUMMAF	RY OF INS	JUKER'S	IRANSAC	FIIONS W	IIH ANY /	AFFIL	IA I ES		
NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	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)	Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Calgary Railway Holding LLC		917,028				- igrounding			917,028	
		Berkshire Way LLC		500,000							500,000	
		Tamiami Citrus, LLC		470,820							470,820	
		Braemar Energy Ventures I, L.P.		284,722							284,722	
	56-2630592	Cornerstone Fort Pierce Development LLC		250,921							250,921	
	46-3123110	Sweet Tree Holdings 1, LLC		114,983							114,983	
		PACO France Logistics 3 LLC		420							420	
		MassMutual Select Small Company Value	(1)								(1)	
	51-0529328	MassMutual Premier Main Street Fund	(936)								(936)	
		Milestone Acquisition Holding, LLC.		(1,602)							(1,602)	
	14-1980900	MassMutual Select Diversified										
		International Fund	(1,763)								(1,763)	
		Barings US Loan Fund Series		(2,073)							(2,073)	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(3,962)							ļ	(3,962)	
		MassMutual Premier Value Fund	(4, 138)								(4, 138)	
		MassMutual Select Large Cap Value Fund	(6,035)								(6,035)	
		Alchemy Copyrights LLC		(7,683)						ļ	(7,683)	
	47-3559064	MML Series II Special Situations Fund	(37,933)								(37,933)	
		MassMutual RetireSMART 2055 Fund	(66,021)								(66,021)	
		Baring Investment Series LLC		(111,299)							(111,299)	
		CML Mezzanine Investor L, LLC		(164,959)							(164,959)	
	45-4606547	UK LIW Manager LLC		(167,863)							(167,863)	
	20-2970495	US Pharmaceutical Holdings II, LLC		(254,281)							(254,281)	
		Barings European Core Property Fund SCSp		(308,045)							(308,045)	
	81-3000420	MM Debt Participations LLC		(325,000)							(325,000)	
		Barings Affordable Housing Mortgage Fund I LLC		(355,980)							(355,980)	
		Seattle 1415 Hotel Owner LLC		(367, 108)							(367, 108)	
		OPPENHEIMERFUNDS ICAV	(404,612)								(404,612)	
		CRA Aircraft Holding LLC		(480,000)							(480,000)	
	06-1041383	CML Mezzanine Investor, LLC		(547,449)							(547,449)	
		Gateway Mezzanine Partners I, L.P.		(641,178)			ļ			 	(641,178)	
		Great Lakes II LLC		(849,114)			ļ			 	(849, 114)	
		Johnston Groves LLC		(954,687)							(954,687)	
		Cambridge Hotel LLC		(1,274,263)						 	(1,274,263)	
	27-0547156	Cornerstone Real Estate Fund VIII LP		(1,334,200)							(1,334,200)	
	46-2344300	Intermodal Holdings II LLC		(1,415,700)							(1,415,700)	
		Waterford Development Associates		(1,428,898)							(1,428,898)	
		MML Mezzanine Investor L, LLC		(1,484,635)			}			 	(1,484,635)	
		CML Mezzanine Investor III, LLC		(1,495,397)							(1,495,397)	
		Twenty Two Liberty LLC		(1,950,000)							(1,950,000)	
		Budapester Strasse LLC		(1,960,595)			}			 	(1,960,595)	
	30-0336246	Tower Square Capital Partners II, L.P		(2,009,574)		ļ				L	(2,009,574)	

		PARI 2	- SUMMAF	ay of ins	OUKER 5	IKANSAC	TIONS W	IIH ANY /	AFFIL	IA I E2		
NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	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	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
Oode		Alexandria Towers Investors LLC	Dividends	(2,396,120)	Other investments	Ailliate(3)	Gervice Contracts	Agreements		Dusiness	(2,396,120)	raker/(Liability)
		Cornerstone Enhanced Mortgage Fund I LP		(2,446,842)							(2,446,842)	***************************************
		The MassMutual Trust Company, FSB	(2,500,000)	(2,440,042)						†	(2,500,000)	
		Washington Gateway Apartments Venture LLC	(2,000,000)							†	(2,000,000)	
	45-5401103	masimiligion dateway Apartiments venture LLO		(2,519,912)							(2.519.912)	
		CML Special Situations Investor LLC		(2,607,906)						†	(2,607,906)	
	47-3517233	MML Series II Asset Momentum Fund	(2,967,885)	2,007,300)							(2,967,885)	
		WeHo Domain LLC		(2,974,321)						†	(2,974,321)	
		Sawgrass Village Shopping Center LLC		(3,324,993)				<u> </u>		†	(3,324,993)	
		Wood Creek Venture Fund LLC		(3,328,920)				 		†	(3,324,993)	
	47-3544629	MML Series II Equity Rotation Fund	(3,360,067)	(3,320,920)							(3,360,067)	
	81-1552222	Willowwood Lakeside Master LLC	(3,300,007)	(4,210,080)						†	(4,210,080)	
	46-5437441	Barings/LAZ Parking Fund LP		(4,747,473)						†	(4,747,473)	
	04-1590850	MML Mezzanine Investor, LLC		(4,927,037)							(4,747,473)	
		Farringdon London Holdings LLC		(4,941,880)						 	(4,941,880)	
				(5,333,156)						 	(4,941,660)	
		Cornerstone Permanent Mortgage Fund		(3,333,130)							(3,333,130)	
	98-1332384	Barings Global Energy Infrastructure Fund		(5.700.045)							(F 700 04F)	
	00 4540504	I LP KKR MM Project Vector LP		(5,706,215)						 	(5,706,215) (5,881,034)	
		WP-SC. LLC		(5,881,034)								
		OPPENHEIMER GLOBAL REAL ESTATE FD		(6,948,079)						 	(6,948,079)	
			(7,509,106)	(7.045.000)						 	(7,509,106)	
		Tower Square Capital Partners II-A, L.P		(7,645,202)							(7,645,202)	
		MML Mezzanine Investor II, LLC		(8,788,710)							(8,788,710)	
		Fallon Cornerstone One MPD LLC		(10, 126, 558)						 	(10, 126, 558)	
		Great Lakes III, L.P.		(13,058,261)							(13,058,261)	
		MML Mezzanine Investor III, LLC		(13,458,577)							(13,458,577)	
		Gateway Mezzanine Partners II LP		(16,367,279)						 	(16,367,279)	
		UK LIW Member LLC		(16,487,566)							(16,487,566)	
	20-0348173	CREA/PPC Venture LLC		(23,437,699)							(23,437,699)	
	36-4770946	Cornerstone High Yield Venture LP		(23,537,615)				ļ		 	(23,537,615)	
		Barings Real Estate European Value Add I										
		SCSp		(25,069,876)							(25,069,876)	
		Baring Investment Series LLC		(25,418,967)							(25,418,967)	
		Barings Global Private Loan Fund		(26,096,288)				ļ		 	(26,096,288)	
		Fan Pier Development LLC		(29,353,835)							(29,353,835)	
	41-2280129	Tower Square Capital Partners IIIA, L.P		(39,412,688)							(39,412,688)	
	27-0105644	Jefferies Finance LLC		(40,000,000)				ļ			(40,000,000)	
		MML Special Situations Investor LLC		(40,857,186)							(40,857,186)	
	82-3393166	Portland 400 Sixth Manager LLC		(41,559,148)							(41,559,148)	
	81-4065378	Remington L & W Holdings LLC		(46,461,590)							(46,461,590)	
		Timberland Forest Holding LLC		(55,556,468)							(55,556,468)	
		Unna, Dortmund Holding LLC		(63,551,310)						ļ	(63,551,310)	
		MML Investment Advisers, LLC		(71,684,844)				ļ		 	(71,684,844)	
I	36-4823011	50 Liberty LLC		(94,880,035)						L	(94.880.035)	

SCHEDULE Y

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Purchases, Sales or Exchanges of Loans, Securities,	Income/ (Disbursements) Incurred in Connection with Guarantees or		Income/ (Disbursements)		Any Other Material Activity Not in the		Reinsurance Recoverable/ (Payable) on
Company	ID	Names of Insurers and Parent,	Shareholder	Capital	Real Estate, Mortgage Loans or	Undertakings for the Benefit of any	Management Agreements and	Incurred Under Reinsurance		Ordinary Course of the Insurer's		Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	*	Business	Totals	Taken/(Liability)
	04-1590850	Insurance Road LLC		(177,754,582)							(177,754,582)	
	04-2854319	MassMutual Holding LLC	(900,000,000)	343,488,638							(556,511,362)	
	04-3313782	MassMutual International LLC		(1,368,732,774)							(1,368,732,774)	
9999999 Co	ntrol Totals								XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

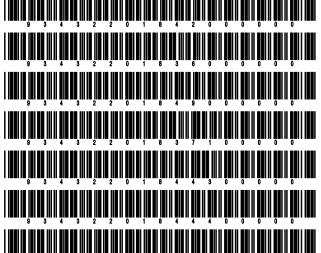
The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in 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
1.	MARCH FILING 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
5.	APRIL FILING 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?	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?	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
9.	JUNE FILING 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
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
	lowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your respo	
specific	c 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 compare whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	
12.	MARCH FILING Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	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?	NO
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?	YES
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?	YES
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?	NO
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?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

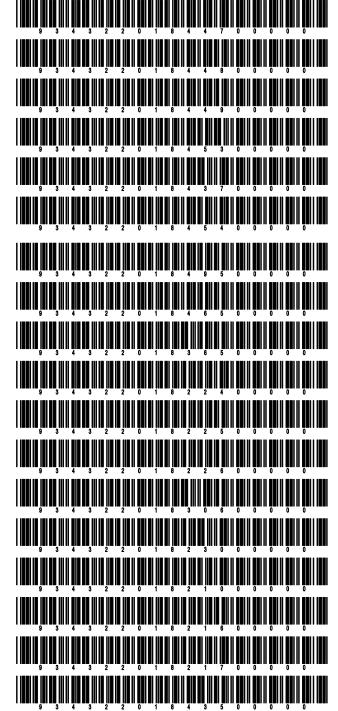
27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?
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?
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?
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?
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?
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?
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1?
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?
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?
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?
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?
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?
	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?
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?
43.	Will the Interest-Sensitive Life Insurance Products Report Forms be filed with the state of domicile and the NAIC by April 1?
44.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?
45.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?
46.	Will the Analysis of Annuity Operations by Lines of Business be filed with the state of domicile and the NAIC by April 1?
47.	Will the Analysis of Increase in Annuity Reserves During the Year be filed with the state of domicile and the NAIC by April 1?
48.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?
49.	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?
50.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?
51.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?
52.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?
OL.	AUGUST FILING
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?
55.	Explanations:
12.	
	This line of business is not written by the Company
14. 15.	Not required. Not required.
18.	Not required. Not required.
19.	Not required.
20.	Not required.
22. 23.	Not required. Not required.
24.	Not required.
28.	This line of business is not written by the Company
30. 33.	Not required. Not required.
34.	This line of business is not written by the Company
35.	This line of business is not written by the Company
36. 37	This line of business is not written by the Company Not required.
37. 38.	Not required. Not required.
39.	Not required.
42.	This line of business is not written by the Company
44. 45.	This line of business is not written by the Company This line of business is not written by the Company
43. 48.	This line of business is not written by the Company This line of business is not written by the Company
49.	This line of business is not written by the Company
50.	Not required.
12.	Bar Codes: SIS Stockholder Information Supplement [Document Identifier 420]
	SIS Stockholder Information Supplement [Document Identifier 420]

- Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- Trusteed Surplus Statement [Document Identifier 490] 14.
- Participating Opinion for Exhibit 5 [Document Identifier 371]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444] 19.
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] 20.



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 22. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]
- 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 [Document Identifier 454]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 35. Supplemental Schedule O [Document Identifier 465]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 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]
- 44. Credit Insurance Experience Exhibit [Document Identifier 230]
- 45. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 48. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Funds awaiting escheat and other miscellaneous	3,765,378	3,475,167
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,765,378	3,475,167

SUMMARY INVESTMENT SCHEDULE

	SUMMARY INVE	SINE	VI 3CI	HEDUL		as Departed	
		Gross Investm	ent Holdings		Admitted Assets in the Annual		
	Investment Categories	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1.	-	Amount	reicentage	Amount	Amount	Amount	reiceillage
'.	1.1 U.S. treasury securities	272,267,895	4 . 129	272,267,895		272,267,895	4 . 129
	1.2 U.S. government agency obligations (excluding mortgage-backed securities): 1.21 Issued by U.S. government agencies	1 024 005	0.016	1 024 005		1 024 005	0.016
	1.21 Issued by U.S. government agencies					1,034,093	0.000
	Source by 6.3. government sponsored agencies 1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities)			1,361,038		1.361.038	
	Securities issued by states, territories, and possessions and political subdivisions in the U.S. :	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
	1.41 States, territories and possessions general obligations 1.42 Political subdivisions of states, territories and possessions and			29,374,589		29,374,589	0.445
	political subdivisions general obligations			18,242,094			
	1.43 Revenue and assessment obligations					104,502,328	
	1.44 Industrial development and similar obligations		0.000				0.000
	1.5 Mortgage-backed securities (includes residential and commercial MBS):						
	1.51 Pass-through securities: 1.511 Issued or guaranteed by GNMA	105 000	0.002	105 000		185,928	0.003
	1.511 Issued or guaranteed by GNMA and FHLMC					378,442	0.003
	1.513 All other					110,535,838	1.676
	1.52 CMOs and REMICs:		1.070	110,000,000		110,000,000	
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	12,396,668	0.188	12,396,668		12,396,668	0.188
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by	, ,		, ,		, ,	
	agencies shown in Line 1.521						0.000
	1.523 All other	25,699,063	0.390	25,699,063		25,699,063	0.390
2.	Other debt and other fixed income securities (excluding short-term):						
	Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,788,717,470	27 . 126	1,788,717,470		1,788,717,470	27 . 126
	2.2 Unaffiliated non-U.S. securities (including Canada)	1,457,954,546	22.110	1,457,954,546		1,457,954,546	22.110
	2.3 Affiliated securities	245,646,883	3.725	245,646,883		245,646,883	3.725
3.	Equity interests:						
	3.1 Investments in mutual funds	10,868,152	0.165	10,868,152		10,868,152	0 . 165
	3.2 Preferred stocks:						
	3.21 Affiliated		0.000	00 404 077			0.000
	3.22 Unaffiliated 3.3 Publicly traded equity securities (excluding preferred stocks):	26,431,077	0.401	26,431,077		26,431,077	0.401
	3.31 Affiliated		0.000				0.000
	3.32 Unaffiliated			39.728		39.728	0.001
	3.4 Other equity securities:			, 0			
	3.41 Affiliated	309,931,852	4.700	309,931,852		309,931,852	4.700
	3.42 Unaffiliated			2,575,725		2,575,725	0.039
	3.5 Other equity interests including tangible personal property under lease:						
	3.51 Affiliated		0.000				0.000
	3.52 Unaffiliated	•	0.000				0.000
4.	Mortgage loans:						
	4.1 Construction and land development			19,277,832		19,277,832	
	4.2 Agricultural						0.000
	4.3 Single family residential properties			, ,		109,085,667	
	4.4 Multifamily residential properties			707 050 445		787,959,415	0.000
	4.6 Mezzanine real estate loans					4,949,441	
5.	Real estate investments:		0.073				0.073
J.	5.1 Property occupied by company		0.000				0.000
	5.2 Property held for production of income (including						
	\$0 of property acquired in satisfaction of		0.000				0.000
	debt)		0.000				0.000
	property acquired in satisfaction of debt)		0 000				0.000
6.	property acquired in satisfaction of debt)	149,329,290		149,329,290		149,329,290	2.265
7.	Derivatives	334,371,143		334,371,143		334,371,143	
8.	Receivables for securities	1	3.216	212,042,387		212,042,387	3.216
9.	Securities Lending (Line 10, Asset Page reinvested collateral)	, ,-	0.000		XXX	XXX	XXX
10.	Cash, cash equivalents and short-term investments	391,004,715		391,004,715		391,004,715	5.930
11.	Other invested assets	168,061,459	2.549	168,061,459		168,061,459	2.549
12.	Total invested assets	6,594,224,760	100.000	6,594,224,760		6,594,224,760	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, O tomn 15
6.	Total foreign exchange change in book/adjusted g van:
	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
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		937,488,060
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	55,550,263	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	11,385,975	66,936,238
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	1,089,821	
	3.2 Totals, Part 3, Column 11	4,704	1,094,525
4.	Accrual of discount		100,936
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		(1,091,381)
7.	Deduct amounts received on disposals, Part 3, Column 15		79,675,742
8.	Deduct amortization of premium and mortgage interest points and commitment fees		(4,245)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(4,077,708)	
	9.2 Totals, Part 3, Column 13	493, 181	(3,584,527)
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)		921,272,354
12.	Total valuation allowance	-	
13.	Subtotal (Line 11 plus 12)		921,272,354
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		921,272,354

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		186,063,997
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	11,678,617	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	32,656,378	44,334,995
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	16,638,024	
	5.2 Totals, Part 3, Column 9	15,941,959	32,579,983
6.	Total gain (loss) on disposals, Part 3, Column 19		(173,884)
7.	Deduct amounts received on disposals, Part 3, Column 16		94,648,371
8.	Deduct amortization of premium and depreciation		11,047
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	681,609	
	9.2 Totals, Part 3, Column 14		681,609
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	189,819	
	10.2 Totals, Part 3, Column 11		189,819
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		168,637,463
12.	Deduct total nonadmitted amounts		576,004
13.	Statement value at end of current period (Line 11 minus Line 12)		168,061,459

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,466,803,023
2.	Cost of bonds and stocks acquired, Part 3, Column 7		776,416,846
3.	Accrual of discount		5 , 365 , 453
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(1,459,802)	
	4.2. Part 2, Section 1, Column 15	(33,460)	
	4.3. Part 2, Section 2, Column 13	14,212,070	
	4.4. Part 4, Column 11	(1,038,252)	11,680,556
5.	Total gain (loss) on disposals, Part 4, Column 19		3,765,909
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		812,732,712
7.	Deduct amortization of premium		2,677,184
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(26,688,900)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16	(2,893)	
	8.4. Part 4, Column 15	(1,292,285)	(27,984,078)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	5 , 195 , 904	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	71,019	
	9.4. Part 4, Column 13	889,876	6, 156, 799
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Notes 5R, Line 5R(2)		3,662,397
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,418,143,411
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,418,143,411

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long Term Bonds and Ot	ocks Owner December 3			
			1 Book/Adjusted	2	3	4
D	escription	on	Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.	United States		274,697,980	270,904,845	273,556,021
Governments	2.	Canada		1,118,998	1,291,082	850,000
(Including all obligations guaranteed	3.	Other Countries	240,882	252,072	240,521	244,000
by governments)	4.	Totals	274,848,956	276,069,050	272,436,448	274,650,021
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	29,374,589	31,599,212	29,920,633	28,944,836
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	18,242,094	19,316,607	18,074,829	20,745,000
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	117,426,261	127,598,649	116,697,023	129,808,037
	8.	United States	, , ,	1,947,078,322	1,926,378,519	1,918,304,903
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and	9.	Canada	, ,	124,988,959	126,245,527	122,749,423
Hybrid Securities (unaffiliated)	10.	Other Countries	1,334,556,077	1,327,600,838	1,362,696,539	1,342,802,879
,	11.	Totals	3,382,489,518	3,399,668,119	3,415,320,585	3,383,857,205
Parent, Subsidiaries and Affiliates	12.	Totals	245,915,459	250,533,151	250,598,235	264,674,138
	13.	Total Bonds	4,068,296,877	4,104,784,788	4,103,047,753	4,102,679,237
PREFERRED STOCKS	14.	United States	26,431,077	25, 135, 683	26,481,069	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	26,431,077	25, 135, 683	26,481,069	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	26,431,077	25,135,683	26,481,069	
COMMON STOCKS	20.	United States	2,556,596	2,556,596	1,321,292	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries	10,927,009	10,927,009	9,660,561	
	23.	Totals	13,483,605	13,483,605	10,981,853	
Parent, Subsidiaries and Affiliates	24.	Totals	309,931,852	309,931,852	146,237,114	
	25.	Total Common Stocks	323,415,457	323,415,457	157,218,967	
	26.	Total Stocks	349,846,534	348,551,140	183,700,036	
	27.	Total Bonds and Stocks	4,418,143,411	4,453,335,928	4,286,747,789	

SCHEDULE D - PART 1A - SECTION 1

	1	2	3	4	5	6	7	8 0/ /	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	269,741,023	3,699,288	34,480	13,128		XXX	273,487,919	6.2	273,612,414	6.2	273,487,919	
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	269,741,023	3,699,288	34,480	13,128		XXX	273,487,919	6.2	273,612,414	6.2	273,487,919	
2. All Other Governments												
2.1 NAIC 1			1, 120, 156		240,882	XXX	1,361,038	0.0	1,393,256	0.0	1,361,038	
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			1,120,156		240.882	XXX	1,361,038	0.0	1,393,256	0.0	1.361.038	
U.S. States. Territories and Possessions etc			, , , -		,		, , , ,		, , , , ,		, , ,	
Guaranteed												
3.1 NAIC 1	453,015	6,090,928	6,764,434	13,098,452	2,912,293	XXX	29,319,122	0.7	29,818,461	0.7	29,319,122	
3.2 NAIC 2		7,924	19,810	27,734		XXX	55,468	0.0	55,886	0.0	55,468	
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	453,015	6,098,852	6,784,244	13, 126, 186	2,912,293	XXX	29,374,590	0.7	29,874,347	0.7	29,374,590	
4. U.S. Political Subdivisions of States, Territories and	,	, ,	, ,	, ,	, ,		, ,		, ,		, ,	
Possessions , Guaranteed												
4.1 NAIC 1	1,064,677	4,088,906	2,946,691	7,708,908	2,432,910	XXX	18,242,092	0.4	15,725,128	0.4	18,242,092	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,064,677	4,088,906	2,946,691	7,708,908	2,432,910	XXX	18,242,092	0.4	15,725,128	0.4	18,242,092	
U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3.592.264	23,484,676	42.334.080	34.291.821	12.969.957	XXX	116,672,798	2.7	119.293.854	2 7	116.523.975	148.823
5.2 NAIC 2		20, 404, 070				XXX		£.1	110,200,004	£.1	110,020,070	170,020
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5	,					XXX						
5.6 NAIC 6	753,461					XXX	753,461	0.0	751,431	0.0	753,461	
5.7 Totals	4,345,725	23.484.676	42.334.080	34.291.821	12.969.957	XXX	117,426,259	2.7	120,045,285	2.7		148,823

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8 0/ /	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)	1 Total of Ecss	Through 5 Tears	Through to Tears	Through 20 Tears	OVCI ZO TCAIS	Date	Total Gallent Teal	Line 11.7	T HOL TCAL	T HOT T CAI	Traded	Τιάοσα (α)
6.1 NAIC 1	66,914,099	336,368,942	461,314,037	205 , 135 , 350	313, 152, 720	XXX	1.382.885.148	31.5	1,333,579,317	30.2	415.340.200	967,544,948
6.2 NAIC 2	376,740,378	427,373,644	451.312.440	244,540,105	255,281,328	XXX	1.755.247.895	40.0	1.782.892.756	40.4	447.188.977	1.308.058.918
6.3 NAIC 3	1.914.121	36.373.033	30.640.857	16.918.939	2.373.090	XXX	88,220,040	2.0	234 . 117 . 924	5.3	18.165.334	70.054.706
6.4 NAIC 4	2,406,744	22,514,135	11,279,576	338,371	639,065	XXX	37,177,891	0.8	248, 103, 386	5.6	16,662,227	20,515,664
6.5 NAIC 5	1,360,348	16,498,919	8,230,944	3,433,858	4,014,477	XXX	33,538,546	0.8	99,721,760	2.3	7,406,133	
6.6 NAIC 6	139,168	1,094,178	47,606	20,661	3,530,952	XXX	4,832,565	0.1	5,918,009	0.1	547.897	4,284,668
6.7 Totals	449,474,858	840,222,851	962,825,460	470,387,284	578,991,632	XXX	3,301,902,085	75.2	3,704,333,152	83.9	- , -	
7. Hybrid Securities	110, 111,000	010,222,001	002,020,100	110,001,201	070,001,002	7000	0,001,002,000	70.2	0,701,000,102	00.0	000,010,100	2,000,001,011
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX			550,000	0.0		
7.3 NAIC 3						XXX	-					
7.4 NAIC 4						XXX	-					
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX	-					
7.7 Totals						XXX			550.000	0.0		
8. Parent. Subsidiaries and Affiliates						^^^			330,000	0.0		
8.1 NAIC 1	455.464	210 , 131 , 608	8,988,684	270.847		XXX	219.846.603	5.0	213.634.142	4.8	104,570	219.742.033
8.2 NAIC 2	455,404	210, 131,000	200.000	210,041	9,904,040	XXX	10,104,040	0.2	10,528,537	0.2	104,370	10,104,040
8.3 NAIC 3			200,000		459	XXX	459	0.0	25.090.820	0.6		459
8.4 NAIC 4						XXX			23,030,020			
8.5 NAIC 5						XXX						
8.6 NAIC 6	4,373,749	2,010,348	1,622,235	406	7,957,622	XXX	15,964,360	0.4	20,331,902	0.5		15.964.360
8.7 Totals	4,829,213	212.141.956	10,810,919	271.253	17.862.121	XXX	245,915,462	5.6	269,585,401	6.1	104.570	245,810,892
9. SVO Identified Funds	4,023,210	212, 141, 330	10,010,919	211,250	17,002,121	^^^	243,313,402	3.0	203,303,401	0.1	104,570	243,010,032
9.1 NAIC 1	xxx	XXX	XXX	XXX	XXX							
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	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	XXX	XXX							
10. Bank Loans	1.837.238	37.736.007	7.525.858	12.958.672	6.675.986	1004	66.733.761	4.5	1004	2004		66.733.761
10.1 NAIC 1	1,837,238					XXX		1.5	XXX	XXX		
10.2 NAIC 2		5,710,081	24,674,142	31,130,654	6,819,150	XXX	68,334,027	1.6	XXX	XXX		68,334,027
10.3 NAIC 3	007.550	19,330,321	12,755,547	2,965,410		XXX	35,051,278	8.0	XXX	XXX		35,051,278
10.4 NAIC 4	397,556	39,280,802	47, 162, 176	415, 191	0 440 045	XXX	87,255,725	2.0	XXX	XXX		87,255,725
10.5 NAIC 5		73,674,051	65,020,188	2,295,963	2,448,945	XXX	143,439,147	3.3	XXX	XXX		143,439,147
10.6 NAIC 6	0.007.707	555,979	157 107 011	242,424	45.044.001	XXX	798,403	0.0	XXX	XXX		798,403
10.7 Totals	2,234,794	176,287,241	157, 137, 911	50,008,314	15,944,081	XXX	401,612,341	9.1	XXX	XXX		401,612,341

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
11. Total Bonds Current Year	1 Year or Less	Through 5 Years	Through to Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior rear	Prior Year	rraded	Placed (a)
11.1 NAIC 1	(d)344,057,780	621.600.355	531.028.420	273 . 477 . 178	338.384.748		2.108.548.481	48.0	XXX	xxx	854.378.916	1.254.169.565
	(d)344,057,780 (d)376,740,378	433,091,649	476,206,392	275,698,493	272,004,518		1.833.741.430	41.8			447,244,445	
11.2 NAIC 2									XXX	XXX		
11.3 NAIC 3	(d)1,914,121	55,703,354	43,396,404	19,884,349	2,373,549		123,271,777	2.8	XXX	XXX	18, 165, 334	105, 106, 443
11.4 NAIC 4	(d)2,804,300	61,794,937	58,441,752	753,562	639,065		124,433,616	2.8		XXX	16,662,227	107,771,389
11.5 NAIC 5	(d)1,360,348	90,172,970	73,251,132	5,729,821	6,463,422		(c)176,977,693	4.0	XXX	XXX	7,406,133	
11.6 NAIC 6	(d) 5,266,378	3,660,505	1,669,841	263,491	11,488,574		(c) 22,348,789	0.5	XXX	XXX	1,301,358	
11.7 Totals	732,143,305	1,266,023,770	1,183,993,941	575,806,894	631,353,876		(b) .4,389,321,786	100.0	XXX	XXX	1,345,158,413	
11.8 Line 11.7 as a % of Col. 7	16.7	28.8	27.0	13.1	14.4		100.0	XXX	XXX	XXX	30.6	69.4
12. Total Bonds Prior Year												
12.1 NAIC 1	69,115,806	848,282,030	509,516,779	274,786,454	285,355,503		XXX	XXX	1,987,056,572	45.0		1, 183, 450, 917
12.2 NAIC 2	327,560,238	407,719,344	549,435,607	260,140,541	249, 171, 449		XXX	XXX	1,794,027,179	40.6	463, 115, 143	1,330,912,036
12.3 NAIC 3	7,675,482	116,048,568	87,515,703	33,318,962	14,650,029		XXX	XXX	259,208,744	5.9	74,931,066	184,277,678
12.4 NAIC 4	7,304,460	127, 180, 877	111,444,250	1,073,296	1, 100, 503		XXX	XXX	248, 103, 386	5.6	51,339,501	196,763,885
12.5 NAIC 5	5,350,684	43,758,265	34,378,397	7,210,526	9,023,888		XXX	XXX	(c)99,721,760	2.3	11,066,490	88,655,270
12.6 NAIC 6	3,968,242	6, 175, 311	2,859,566	917,429	13,080,794		XXX	XXX	(c) 27,001,342	0.6	1,467,618	25,533,724
12.7 Totals	420,974,912	1,549,164,395	1,295,150,302	577,447,208	572,382,166		XXX		(b) .4,415,118,983	100.0	1,405,525,473	3,009,593,510
12.8 Line 12.7 as a % of Col. 9	9.5	35.1	29.3	13.1	13.0		XXX	XXX	100.0	XXX	31.8	
13. Total Publicly Traded Bonds				-								
13.1 NAIC 1	283,012,360	96,675,698	105 . 143 . 652	147,523,127	222.024.081		854,378,918	19.5	803.605.655	18.2	854,378,918	xxx
13.2 NAIC 2	21,508,526	93,464,017	58,655,002	95,773,018	177.843.882		447,244,445	10.2	463, 115, 143	10.5	447,244,445	
13.3 NAIC 3	3.938	5.022.608	1.858.928	8,906,771	2.373.090		18.165.335	0.4	74.931.066	1.7	18.165.335	
13.4 NAIC 4	1,463,540	9,462,989	4,758,261	338,371	639,065		16,662,226	0.4	51,339,501	1.2	16,662,226	
13.5 NAIC 5	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 402,000	,700,201	3,432,568	3,973,565		7,406,133	0.2	11,066,490	0.3		
13.6 NAIC 6	753,461		864	95	546,938		1,301,358	0.0		0.0		
13.7 Totals	306,741,825	204,625,312	170,416,707	255,973,950	407,400,621		1,345,158,415	30.6	1,405,525,473	31.8		
13.8 Line 13.7 as a % of Col. 7	22.8	15.2	170,410,707	233,973,930	30.3		1,343,138,413	XXX	1,403,323,473	XXX	1,343,138,413	
	22.0	13.2	12.7	19.0			100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.0	4.7	3.9	5.8	9.3		30.6	XXX	XXX	xxx	30.6	xxx
14. Total Privately Placed Bonds	7.0	4.7	0.3	3.0	3.0		30.0	^^^	^^^	^^^	30.0	^^^
	61,045,420	524,924,657	425,884,768	125,954,051	116,360,667		1,254,169,563	28.6	1, 183, 450, 917	26.8	XXX	1,254,169,563
	355,231,852	339,627,632	417,551,390	179,925,475	94,160,636		1,386,496,985	31.6	1.330.912.036	30.1		1,386,496,985
14.2 NAIC 2					94, 160, 636				, ,		XXX	
14.3 NAIC 3	1,910,183	50,680,746	41,537,476	10,977,578	459		105, 106, 442	2.4	184,277,678	4.2	XXX	105, 106, 442
14.4 NAIC 4	1,340,760	52,331,948	53,683,491	415,191	0.400.057		107,771,390	2.5	196,763,885	4.5	XXX	107,771,390
14.5 NAIC 5	1,360,348	90,172,970	73,251,132	2,297,253	2,489,857		169,571,560	3.9	88,655,270	2.0	XXX	169,571,560
14.6 NAIC 6	4,512,917	3,660,505	1,668,977	263,396	10,941,636		21,047,431	0.5	25,533,724	0.6		21,047,431
14.7 Totals	425,401,480	1,061,398,458	1,013,577,234	319,832,944	223,953,255		3,044,163,371	69.4	3,009,593,510	68.2		3,044,163,371
14.8 Line 14.7 as a % of Col. 7	14.0	34.9	33.3	10.5	7.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,	0.7	04.0	00.4	7.0	- 1		00.4	2007	2004	1004	100/	00.4
Section 11	9.7	24.2	23.1	7.3	5.1		69.4	XXX	XXX	XXX	XXX	69.4



SCHEDULE D - PART 1A - SECTION 2

Matur 1		All Bonds Owned	d December 31, a	t Book/Adiusted (arrving Values	hy Maior Lyne and	Subtype of Issue	oc .			
1					anging raidee	by Major Type and	Cubtype or loode				
	2	3	4	5	6	7	8	9	10	11	12
ear or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
eal OI Less	Tillough 5 feats	Through to rears	Through 20 feats	Over 20 Tears	Dale	Total Guiterit Tear	Lille 11.7	FIIOI Teal	FIIOI Teal	rraueu	Flaceu
260 600 059	2 602 022				VVV	272 201 000	6.2	272 240 921	6.2	272 201 000	
		24 400	12 120								
41,303	, 05, 001	, 400	10, 120			100,300	0.0	271,390	0.0	100, 300	
260 7/11 023	3 600 280	3/1 //80	13 128			273 /87 920	6.2	273 612 //1/	6.2	273 /87 020	
203,741,020	0,000,200	07,700	10, 120			210,401,320	0.2	270,012,414	0.2	210,401,320	
		1 100 156		240 002	VVV	1 261 020	0.0	1 202 256	0.0	1 261 020	
		1, 120, 130		240,002			0.0	1,393,230	0.0	1,301,030	[
											[
		1 120 156		240 002		1 261 020	0.0	1 202 256	0.0	1 261 020	
		1, 120, 130		240,002	^^^	1,301,030	0.0	1,393,230	0.0	1,301,030	
450.045	0 000 050	0.704.044	10 100 100	0.040.000	VVV	00 074 500	^ 7	00 074 040	0.7	00 074 500	1
453,015	ე, ს98 , 852	b,/84,244	13, 126, 186	2,912,293		29,374,590	0.7	29,874,348	0.7	29,374,590	
450.045	0 000 050	C 704 044	10 100 100	0.040.000		00 074 500	0.7	00 074 040	0.7	00 074 500	
453,015	0,098,802	0,784,244	13, 120, 180	2,912,293	XXX	29,374,590	0.7	29,874,348	0.7	29,374,590	
1 064 677	4 088 006	2 0/6 601	7 700 000	2 432 010	vvv	18 242 002	0.4	15 725 127	0.4	18 2/2 002	1
1,004,077	4,000,300	2,340,031	1 , 100 , 300	2,402,310		10,242,032				10,242,032	
											[
1 064 677	1 088 006	2 0/6 601	7 708 008	2 432 010		18 242 002	0.4	15 705 107	0.4	18 2/12 002	
1,004,077	4,000,000	2,040,001	7,700,300	2,702,310	XXX	10,242,032	0.4	10,720,127	0.7	10,242,002	
											1
2.747.784	18.815.627	38.071.380	31.898.558	12.968.977	XXX	104.502.326	2.4	104.776.324	2.4	104.502.326	
											148.822
		,,,									, -==
4.345.726	23.484.676	42.334.079	34.291.821	12.969.956		117.426.258	2.7	120.045.283	2.7	117.277.436	148,822
, ,	-, ,	, ,	. , . ,	, , , , , ,		, , , ,		, , , ,		, , , -	,
407 377 052	585 172 719	701 814 204	433 596 066	575 286 106	XXX	2 703 246 147	61.6	3 100 599 199	70.2	811 988 869	1,891,257,278
											11,723,707
											54,825,990
			30 951 208	3 426 798							438.784.340
, ,				-, , -						, , , ,	2.396.591.315
, ,	0.0,222,00.	002,020,100	,, ,	0.0,00.,00.	7001	0,001,002,001		0,101,000,110	55.5	000,010,100	2,000,001,010
					YYY			550,000	0.0		1
								550 000	0.0		
					////			303,000	0.0		
	207 365 761				YVV	207 365 761	17	226 084 315	5.1		207,365,761
22 201		28 582	11 202							104 570	27,015
		20,002	11,000	459						, 70	136,992
		10 782 336	259 860								38,281,122
4,829,213	212, 141, 955	10,810,918	271,253	17,862,121	XXX	245,915,460	5.6	269,585,402	6.1	104,570	
									41,965 96,357 94,460 13,128 XXX 185,900 0.0 271,503 269,741,023 3,699,289 34,460 13,128 XXX 273,467,920 6.2 273,612,414 11,120,156 240,882 XXX 273,467,920 6.2 273,612,414 11,120,156 240,882 XXX 1,361,038 0.0 0 1,393,256 XXX XXX XXX XXX 1,361,038 0.0 0 1,393,256 XXX XXX XXX XXX 1,361,038 0.0 0 1,393,256 453,015 6,698,652 6,784,244 13,126,186 2,912,239 XXX 29,374,590 0.7 29,874,348 XXX XXX XXX XXX 1,361,038 1.0 0 0.7 29,874,348 XXX XXX XXX XXX 1,361,038 1.0 0 0.7 29,874,348 XXX XXX XXX XXX 1,361,038 1.0 0 0.7 29,874,348 1,004,677 4,088,906 2,946,691 7,708,909 2,432,910 XXX 18,242,092 0.4 15,725,127 1,004,677 4,088,906 2,946,691 7,708,908 2,432,910 XXX XXX XXX XXX XXX XXX XXX XXX XXX X	41,955 96,357 34,480 13,128	14, 1866

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

	Matu	rity Distribution of	All Bonds Owne	d December 31, a			by Major Type and	Subtype of Issue			T	
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans - Issued		2,450,334	4,461,100	6,040,809		XXX	12,952,243	0.3	XXX	XXX		12,952,243
10.2 Bank Loans - Acquired	2,234,793	173,836,907	152,676,812	43,967,504	15,944,081	XXX	388,660,097	8.9	XXX	XXX		388,660,097
10.3 Totals	2,234,793	176,287,241	157, 137, 912	50,008,313	15,944,081	XXX	401,612,340	9.1	XXX	XXX		401,612,340
11. Total Bonds Current Year	2,20.,.00	,20.,21.	101 , 101 , 012	00,000,010	10,011,001	7001	101,012,010	• • • • • • • • • • • • • • • • • • • •	7001	7001		.01,012,010
11.1 Issuer Obligations	681,341,586	825 . 144 . 797	750.736.675	486.329.718	593.841.168	XXX	3.337.393.944	76.0	XXX	XXX	1.238.770.905	2.098.623.039
11.2 Residential Mortgage-Backed Securities	7,972,689	20,567,047	12,093,483	8,257,794	279,706	XXX	49.170.719	1.1	XXX	XXX	37,271,175	11,899,544
11.3 Commercial Mortgage-Backed Securities	1,394,174	70,732,460	27,898,151		459	XXX	100,025,244	2.3	XXX	XXX	45,062,262	54,962,982
11.4 Other Loan-Backed and Structured Securities	39,200,063	173,292,225	236, 127, 719	31,211,068	21,288,460	XXX	501, 119, 535	11.4	XXX	XXX	24,054,073	477,065,462
11.5 SVO Identified Funds	XXX	XXX	XXX		21,266,400 XXX			11.4	XXX	XXX	24,034,073	411,000,402
11.6 Bank Loans	2,234,793	176,287,241	157, 137, 912	50,008,313	15,944,081	XXX	401.612.340	9.1	XXX	XXX		401.612.340
11.7 Totals				575.806.893		XXX	, , -	100.0	XXX	XXX	4 045 450 445	, ,
11.8 Line 11.7 as a % of Col. 7	732,143,305	1,266,023,770	1, 183, 993, 940		631,353,874		4,389,321,782				1,345,158,415	3,044,163,367
	16.7	28.8	27.0	13.1	14.4		100.0	XXX	XXX	XXX	30.6	69.4
12. Total Bonds Prior Year												
12.1 Issuer Obligations	373,431,195	1,254,263,181	1,028,427,499	541,543,949	554,677,566	XXX	XXX	XXX	3,752,343,390	85.0	1,290,151,788	2,462,191,602
12.2 Residential Mortgage-Backed Securities	12,060,576	24,587,281	12,987,575	8,599,205	352,514	XXX	XXX	XXX	58,587,151	1.3	44,895,832	13,691,319
12.3 Commercial Mortgage-Backed Securities	1,467,096	59,022,796	35,412,221	793 , 159	5,778	XXX	XXX	XXX	96,701,050	2.2	42,535,521	54 , 165 , 529
12.4 Other Loan-Backed and Structured Securities	34,016,047	211, 291, 135	218,323,006	26,510,896	17,346,304	XXX	XXX	XXX	507,487,388	11.5	27,942,330	479,545,058
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.6 Bank Loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals	420,974,914	1,549,164,393	1,295,150,301	577,447,209	572,382,162		XXX	XXX	4,415,118,979	100.0	1,405,525,471	3,009,593,508
12.8 Line 12.7 as a % of Col. 9	9.5	35.1	29.3	13.1	13.0		XXX	XXX	100.0	XXX	31.8	68.2
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations	297, 182, 366	154,319,343	135, 195,077	245,321,707	406,752,413	XXX	1,238,770,906	28.2	1,290,151,788	29.2	1,238,770,906	XXX
13.2 Residential Mortgage-Backed Securities	6,220,178	15,342,782	9,219,332	6,456,795	32,088	XXX	37,271,175	0.8	44,895,832	1.0	37,271,175	XXX
13.3 Commercial Mortgage-Backed Securities	1,097,800	26,001,017	17,963,445			XXX	45,062,262	1.0	42,535,521	1.0	45,062,262	XXX
13.4 Other Loan-Backed and Structured Securities	2,241,481	8,962,170	8,038,855	4, 195, 447	616,120	XXX	24,054,073	0.5	27,942,330	0.6	24,054,073	XXX
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX			XXX	XXX		XXX
13.7 Totals	306,741,825	204,625,312	170,416,709	255,973,949	407,400,621		1.345.158.416	30.6	1,405,525,471	31.8	1,345,158,416	XXX
13.8 Line 13.7 as a % of Col. 7	22.8	15.2	12.7	19.0	30.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	7.0	4.7	3.9	5.8	9.3		30.6	XXX	XXX	XXX	30.6	XXX
14. Total Privately Placed Bonds											****	
14.1 Issuer Obligations	384.159.220	670,825,454	615.541.598	241.008.011	187.088.755	XXX	2.098.623.038	47.8	2.462.191.602	55.8	XXX	2.098.623.038
14.2 Residential Mortgage-Backed Securities	1,752,511	5,224,265	2,874,151	1.800.999	247,618	XXX	11.899.544	0.3	13,691,319	0.3	XXX	11.899.544
14.3 Commercial Mortgage-Backed Securities	296,374	44,731,443	9,934,706	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	459	XXX	54,962,982	1.3	54,165,529	1.2	XXX	54,962,982
14.4 Other Loan-Backed and Structured Securities	36,958,582	164,330,055	228,088,864	27,015,621	20,672,340	XXX	477,065,462	10.9	479,545,058	10.9	XXX	477,065,462
14.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans	2,234,793	176,287,241	157, 137, 912	50,008,313	15,944,081	XXX	401,612,340	9.1	XXX	XXX	XXX	401,612,340
14.7 Totals	425,401,480	1,061,398,458	1,013,577,231	319,832,944	223,953,253	^^^	3,044,163,366	69.4	3,009,593,508	68.2	XXX	3,044,163,366
14.8 Line 14.7 as a % of Col. 7	14.0		33.3		7.4		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	9.7	24.2	23.1	7.3	5.1		69.4	XXX	XXX	XXX	XXX	69.4
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	9.7	24.2	23.1	7.3	5.1		69.4	XXX	XXX	XXX	XXX	69.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

Shortenii	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	4,973,791	4,973,791			
Cost of short-term investments acquired	134,748,340	134,748,340			
Accrual of discount	522,435	522,435			
Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(368)	(368)			
Deduct consideration received on disposals	77,819,921	77,819,921			
7. Deduct amortization of premium					
Total foreign exchange change in book/adjusted carrying value					
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)	62,424,277	62,424,277			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	62,424,277	62,424,277			

⁽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

 Cost paid/(consideration 2.1 Current year paid/(consideration 2.1 Current year paid/(consideration 2.2 Current year paid/(consideration 3.1 Section 1, Column 13.2 Section 2, Column 14. Total gain (loss) on term 5. Considerations received 6. Amortization: 6.1 Section 1, Column 16.2 Section 2, Column 27. Adjustment to the book/7.1 Section 1, Column 27.2 Section 2, Column 28. Total foreign exchange 8.1 Section 1, Column 1 	mn 17	(12,549,239)
2.1 Current year paid/(c 2.2 Current year paid/(c 2.2 Current year paid/(c 3. Unrealized valuation inc 3.1 Section 1, Column 1 3.2 Section 2, Column 1 4. Total gain (loss) on term 5. Considerations received 6. Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8 8.1 Section 1, Column 1	id/(consideration received) at time of acquisition, still open, Section 1, Column 12	(12,549,239)
2.2 Current year paid/(c 3. Unrealized valuation inc 3.1 Section 1, Column 1 3.2 Section 2, Column 1 4. Total gain (loss) on term 5. Considerations received 6. Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8 8.1 Section 1, Column 1	id/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(12,549,239)
 Unrealized valuation incommendation of the section 1, Column 1 3.2 Section 2, Column 1 4. Total gain (loss) on term 5. Considerations received 6. Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 7. Adjustment to the book/7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8.1 Section 1, Column 1 	n increase/(decrease): mn 17	(12,549,239)
3.1 Section 1, Column 1 3.2 Section 2, Column 1 4. Total gain (loss) on term 5. Considerations received 6. Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8 8.1 Section 1, Column 1	mn 17	7,621,452
 3.2 Section 2, Column 1 Total gain (loss) on term Considerations received Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 Total foreign exchange 8 Section 1, Column 1 	mn 19	7,621,452
 Total gain (loss) on term Considerations received Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 Total foreign exchange 8.1 Section 1, Column 1 	termination recognized, Section 2, Column 22	7,621,452
 Considerations received Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 Total foreign exchange 8.1 Section 1, Column 1 	eived/(paid) on terminations, Section 2, Column 15	
 Amortization: 6.1 Section 1, Column 1 6.2 Section 2, Column 2 Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 Total foreign exchange 8.1 Section 1, Column 1 		
6.1 Section 1, Column 1 6.2 Section 2, Column 2 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8.1 Section 1, Column 1		
 6.2 Section 2, Column 2 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8.1 Section 1, Column 1 		
 7. Adjustment to the book/ 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8.1 Section 1, Column 1 	mn 19	
 7.1 Section 1, Column 2 7.2 Section 2, Column 2 8. Total foreign exchange 8 8.1 Section 1, Column 1 	mn 21	
7.2 Section 2, Column 28. Total foreign exchange8.1 Section 1, Column 1		
Total foreign exchange 8.1 Section 1, Column 1	mn 20	
8.1 Section 1, Column 1	mn 23	
	nge change in book/adjusted carrying value:	
8.2 Section 2, Column 2	mn 18	
	mn 20	
9. Book/adjusted carrying	ring value at end of current period (Lines 1+2+3+4-5+6+7+8)	(81,438,553)
10. Deduct nonadmitted ass	d assets	
11. Statement value at end		(81,438,553)

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote -	Cumulative Cash Cha	nge Column)		
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	32,119,985			
	3.14 Section 1, Column 18, prior year	3,502,776	28,617,208	28,617,208	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	32,119,985			
	3.24 Section 1, Column 19, prior year	3,502,776	28,617,208	28,617,208	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, C	Column 15)	(49,502,975)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	(53,005,752)	(53,005,752)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				3,502,776
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	·			(3,502,776)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open ${f N}$ ${f O}$ ${f N}$ ${f E}$

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	(81,438,552)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)	(8:	1,438,552)
4.	Part D, Section 1, Column 5	334,371,143	
5.	Part D, Section 1, Column 6	(383,689,710)	
6.	Total (Line 3 minus Line 4 minus Line 5)	(32	2,119,985)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(81,438,552)	
8.	Part B, Section 1, Column 13	32,119,985	
9.	Total (Line 7 plus Line 8)		,318,568)
10.	Part D, Section 1, Column 8	334,371,143	
11.	Part D, Section 1, Column 9	(383,689,710)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	167,204,279	
14.	Part B, Section 1, Column 20	13,261,900	
15.	Part D, Section 1, Column 11	180,466,179	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 4 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year. .287,825,540 .287,825,540 .5,672,626,426 .5,623,522,492 ..49, 103, 934 2. Cost of cash equivalents acquired3,879,731 ...3,879,731 Accrual of discount 3. Unrealized valuation increase (decrease) 416 416 5. Total gain (loss) on disposals ...5,705,731,481 .5,656,627,547 .49,103,934 6. Deduct consideration received on disposals 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-.258,600,632 .258,600,632 7+8-9). 11. Deduct total nonadmitted amounts ... 258,600,632 258,600,632 Statement value at end of current period (Line 10 minus Line 11)

 $[\]hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$

Schedule A - Part 1 - Real Estate Owned NONE

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7	8	Change in	Book/Adjusted	Carrying Va	alue Less En	cumbrances	14	15	16	17	18	19	20
	2	3				Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent	Carrying		Current		Change in	Exchange	Carrying		Foreign			Earned	
						Improve-	Value Less		Year's	Current	Book/		Value Less		Exchange	Realized	Total	Less	Taxes,
						ments and	Encum-	Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Date	Name of Purchaser	Cost	brances	Year	ciation	Recognized	brances	(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
PYSL OTHER RE ADMINISTRATION	SPRINGFIELD	MA		ADJUSTMENT TO PRIOR YEAR SALE															(2,268)
0199999. Property Disposed	d																		(2,268)
0399999 - Totals	ription of Property City State Date Name of Purchas ER RE ADMINISTRATION SPRINGFIELD MA ADJUSTMENT TO PRIOR YEAR SA 39. Property Disposed																		(2,268)

					age Loans OW	NED December 3	31 of Current Yea						
1 2	Locati	on	5	6	7	8			ook Value/Recorde			14	15
	3	4				Book	9	10	11	12	13		
						Value/Recorded			Current Year's				Date of
						Investment	Unrealized		Other-Than-		Total Foreign		Last
						Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
			Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
	Various	MI		12/22/2003	5.094	1,649,926		(15, 103).				1,514,032	12/22/2003
	Various	MI		03/22/2004	5.680	1,238,318		(1,359).		-		1, 123, 466	
	Various	NY	·	12/23/2004	4.976 5.933	2,760,595		(17,536).				2,536,492	
	Various	NV		03/29/2005	4.952	1,612,821 2,393,165		(9,239)				1,520,977 2,227,350	
		OH		03/28/2006	5.386			(2,843)		-			
00077AIJ6	Various	MI	-	12/22/2006	5.317	683,891		(2,864)				646,769	12/22/2006
	Tui 1000	MD		01/30/2012	5.517	223,335		527		-		216,118	
	Various	L		12/23/1998	6. 123	19,682 .		48				19,363	
	Various	TX	·	06/15/2001 03/18/2005	6.563 5.685	183,396 1,367,784		(602)		-		178,078 1,285,367	
		PR	······································	03/18/2003	6. 192	173,848		(1,217)				167,269	
		PR		01/09/2003	5.773	1,555,016		(3,525)				1,488,480	
059610CD5	Various	PR		10/03/2003	5.754	1,226,894		(4,578).				1, 166, 781	10/03/2003
		PR	······	02/11/2004	5.553			(3,040).		-		690, 177	
059610EF8		PRPR.	·	08/12/2004	5.697 5.579	669,028						638,480 904,783	
059610FG5		PR PR		11/17/2004 01/14/2005	5.579	956,884 682,914		(3,298)		-			
059610th19		PR.		03/17/2005	5.662			(2,683)				669,206	
0596101J6		PR		05/12/2005	5.016	471,838		(1, 152)				446,179	
059610JK2		PR		06/13/2005	5.603	564,300		(859)				540,599	
	Various	PR	·	09/12/2005	6.466	324,728		(361).		-		317, 145	
	Various	PR	·	10/14/2005 01/10/2006	5.815 5.904	93,045 83,213		(37)				89,032 80,000	
	Various	PR	·	01/10/2006	5.827	353,644		(406)				343,970	
	Various	PR		02/15/2007	6.230	448,862		(1,049)		-		438,870	
	Various	NY		09/17/2001	5.816	132,486		(932)				125,897	
	Various	PA		03/23/2007	4.965	604,810				-		567,427	
	Various	IL	·	07/27/2007	5.485							744,340	
	Various	GA		03/31/2008	4.613 3.151	183,069 205,951		(399)		-		174,473 183,057	
		NY	·	04/30/2003	5.583			1,235				60,329	
		KS		07/02/2001	5.557	128,495		(394)				123, 140	
		NE		11/19/2001	5.270	37,609		(176).				35,990	
	Various	GA	·	12/20/2001	5.221	288,026		(834).				274,204	
		KSKS	·	03/20/2002 06/20/2003	5.938 4.415	286,418 _ 109,865		(2,200)				276,420 99,355	
		KS	·	12/19/2003	4.913	304.035		(2, 178)				283.661	
201650KL1		NE		02/17/2004	4.773	401,444		(2,118).					
201650LM8		NE		04/14/2004	5.268	262, 197		(1,866).				245,490	
201650MN5		NE		05/20/2004	5.295	202,619		(478)				191,510	
201650N02222375AB3	Various	NE		06/25/2004	5.647 5.398	101,290 4,623,357		694				96,522 4,262,969	
222375RB3	Various	TX	·	03/16/2004	3.931			2,972		-		4,262,969	
222376BC8	Various	GA		09/16/2005	3.785	501,659		483				447,540	
	Various	PR		05/29/2002	3.346	398,396		(4, 153)				353,293	05/29/2002
	Various	PR	·····	10/18/2002	7.030			(9,372)				801,574	
	Various	PK		12/18/2002 05/07/2003	7.050 3.441	460,212 250,822		(671)		-		448,927 220,697	
	Various	PR	·	12/15/2003	6.875			4, 893		·		237,082	
	Various	PR	·····	05/12/2004	4.865	280,848		(1,393)				260,019	
258125GG2	Various	PR		11/16/2004	3.010	1, 122, 831		(30,612).				955, 179	11/16/2004
	Tui 1000	TX	······	04/30/2013	4.326	116,661		(752).		-		112, 165	
	14.1040	TX		01/30/2015	4.347	303,209		(1,710)				297,774	
320400EF7	Various	FL	·	07/31/2017 12/29/1998	4.591 6.445	984,697 65.341		(4,049)		-		972,911 64,219	
	Various	IL	······	06/30/1997	6.862	100.328		(206)				96,890	
	Various	TX	· · · · · · · · · · · · · · · · · · ·	07/17/2001	4.821	158,396		(548)				150,016	
356401CD9	Various	MD		06/28/2011	5.196	37,767		(241).				36,899	06/28/2011
	Various	IL	······	10/26/2011	5.144	105,837		(2,702)		-			10/26/2011
356401EF2	Various	NY		01/26/2012	5.216	180,347		(1,330).				175,487	01/26/2012

						age Loans OWN	IED December 3	1 of Current Yea						
1	2	Locat		5	6	7	_ 8 .			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		5
							Value/Recorded			Current Year's		Tatal Canalana		Date of
							Investment	Unrealized	O \//-	Other-Than-	0!4-!!!	Total Foreign	\/-l f	Last
				Loon	Data	Poto of	Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange Change in	Value of	Appraisal
Loan Number	Codo	City	Ctata	Loan	Date Acquired	Rate of Interest	Accrued Interest	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Deferred Interest and Other	Change in Book Value	Land and Buildings	or Valuation
356401FG9	Code	City	State	Туре	07/31/2012	4.750	14, 199	(Decrease)			and Other	book value	13,650	
356401GH6		Various	NV		11/28/2012	5.657			(552)				457,074	
356401IK7		Var i ous	TX		03/30/2015	4.014	370,484		(2,276)				361,511	
437609AB6		Various	TX		06/22/1999	5.972	334,936		10,470				316,618	
437609BC3		Various	NY		08/31/1999	6.170	70,419		(372)				69,450	
437609EF3		VariousVarious	TY		12/08/1999 11/30/2001	5.613 5.717	113,058 86,085		(1,615)				106,595	
437609KL3		Various	NC		08/25/2000	7.040	22, 166		(420)				21,999	
437609LL2		Various	TX		12/22/2000	5. 138	51,402		(844)				49,635	
437609MN7		Various	TX.		07/31/2001	5.894	149,981		(1,354)				144,677	
437609N04 446500AB6		Various	NY		09/26/2001	6.681	32,350 9,834		(1,493)				32,928 10,016	
51802JMQ1		Various	OH		06/29/2011	6.530 5.400	9,834		(2)				21,251	
521250AB6		Various	OH		09/18/2001	5.847	43,088		(314)				41,260	
521250BC3		Various	OH		10/29/2001	5.922	22,076		53				21,335	
521250CE8		Various	OH		12/18/2001	5.318	566 , 158		(3,907)				538,345	
576810AB1 576810BC8		Various	GA		09/23/2002 05/15/2003	6. 106 5. 672	48,394 300,769		(1,358)				48,030 277,160	
576810CD5		Various	MO.		06/27/2003	5.833	155,412		(991)				143,922	
576810DE2		Various	MO		12/17/2003	5.718	283,261		(2,278)					12/17/2003
585513CA0		Various	TX		06/25/1999	9.750	2,375		(2)				2,369	
595260BC3		Various	NY		04/27/2011	7.000	29,368		9				29,338	
596301AB7638607AB7		Various	1Χ		10/27/2006 06/19/2002	4.320 5.971	4,347,794 380,250						4,044,849 367,207	
638607BC4		Various	MN		09/16/2002	6.556	125,778		(412)				123,330	
638607CD1		Various	OH		09/16/2002	6.384	67,128		(406)				65,547	
638607DE8		Various	OH		09/16/2002	5.844	77,419		(842)				74,671	
638607FG1		Various	0H		03/20/2003 08/20/2003	5.846 5.777	135,863 85,493		(758)				128,626 79,492	
638607HI5		Various	υτ ΩΗ		10/21/2003	5.266	47,571		(153)				44, 136	
638607JK8		Various	0H		02/20/2004	5.990	90,656		(1,068)				85,059	
638607KL4		Various	0H		01/21/2005	7.625	56,536		(20)				55,375	01/21/2005
638607LM1		Various	IA		03/21/2005	6.216	159,423		(391)					03/21/2005
638607MN8709301AB1		VariousVarious	KS		07/05/2005	6.910 4.650	13,441 		(137)				13,139 659,081	
709301BC8		Various	NY		06/27/2014	4.490			(3, 117)					
709301CD5		Various	NJ		08/28/2014	4.540	311,195		(2,048)					08/28/2014
709301DE2		Various	FL		09/29/2015	3.915	715,997		(6,491)					09/29/2015
709301EF8		Various	FL		01/31/2016	4.356	926,315 453.640		(5,908)				910,073	
709301IJ6		Various	CA		07/01/2016 06/28/2017	4.322 3.640	1,001,964		(2,098)				445,440 978,426	
709301JK2		Various	NJ		07/31/2017	4. 120	1, 123, 513		14,557				1,098,013	
709301KL8		Various	NJ		08/30/2017	4.060	1, 146, 831						1, 126, 393	08/30/2017
7093010R9		Various	MD		03/21/2018	4.180	1,707,965		35,289				1,693,803	
749549AB7 749549BC4		Various	PR		03/28/2002 06/14/2002	5.355 6.082	1, 159, 126 753,007		(2,819)				1, 121, 167 730, 765	
749549CD1		Various	PR		09/16/2002	5. 166	1,021,159		(4, 113)				968,430	
749549DE8		Various	PR		06/15/2004	5.637	667,950						638,709	06/15/2004
758970AB3		Various	NY		09/25/2001	7.079	24,470		(162)					09/25/2001
758970BC0 836154GA6		Various	FL	}	03/29/2012 11/24/1998	6.250 6.205	18,036 133,920		(406)				17,518 132,298	
836154MN1		Various	NJ		04/30/1998	5.392			(2, 196)					
836154MP6		Various	MD.		04/30/1998	4.921	61,339		(123)				60,405	04/30/1998
853650AB5		Various	LA		11/30/2011	8.050	2,434		(63)				2,442	11/30/2011
857931AB5		Various	VA	ļ	03/28/2018	3.666	1,701,202		19,227				1,717,991	
867890AB1		VariousVarious	VA		12/20/2001 09/30/2003	6.045 4.879	205,369 57.997		(675)				199,599 52,465	
872280BC5		Various	MN		09/30/2003	4.661			4.713					
872280CD2		Various	MN		11/30/2004	4.735	119,470		(7,628)				112,042	11/30/2004
898500CD3		Various	MS		03/28/2013	5.086	772,744		(3,468)				749,686	03/28/2013
898500DE0		Various	MS.		03/31/2015	5.074	731,063		(3,520)				723,759	03/31/2015

1	2	Loca	tion	5		7	NED December 3	. J. Janon Te		ook Value/Recorde	ed Investment	1	14	15
'		3	4	Loan	Date	Rate of	Book Value/Recorded Investment Excluding Accrued	9 Unrealized Valuation Increase	10 Current Year's (Amortization)/	11 Current Year's Other-Than- Temporary Impairment	12 Capitalized Deferred Interest	13 Total Foreign Exchange Change in	Value of Land and	Date of Last Appraisal or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
902975AB7		/arious	LA		03/31/2006	4.603	1,663,402				-		1,557,488	
902975CD1 902975DE8		/arious /arious	NY		11/29/2006	4.673 5.056	2,207,196 1,144,665		(7,054)					11/29/2006 12/28/2006
908069AB3		/arious	MS		07/10/2001	5.804	173,326		428					07/10/2001
929225AB6		/arious	TX		10/29/2003	5.007	1,411,160		(11,784)				1,306,673	10/29/2003
929225BC3		/arious	GA	·····	05/19/2005	4.735	2,772,759		770		-			05/19/2005
929225CC2 949750AB9		/arious /arious	TX		03/28/2006	4.432 5.649	3, 181, 293 1, 296, 196		(5,801)				2,958,524	03/28/2006 03/09/2004
949750BC6		/arious	ТУ		01/06/2005	5.053			(1,009)		-			03/09/2004
949750H17		/arious	TX		12/21/2006	4.554	3,720,385							12/21/2006
9497501J4		/arious	TX		12/20/2006	5.227	1,117,676		(7,646)					12/20/2006
949750JK0		/arious	TX		01/25/2007	4.819	2, 165, 679		(13, 154)		-			01/25/2007
949750KL6		/arious	TX		02/22/2007	5.370	1,269,930		(638)					02/22/2007
949750LM3 949750MN0		/arious /arious	TX	·	04/26/2007	5.283 5.721	1,005,861 691,640		(2,324)		-		953,964 658,400	
949750N07		/arious	TX	-	06/26/2007	5.620	1,567,161		(4, 142)				1,497,308	
9497500P3	\\	/arious	TX		07/27/2007	3.739	5,060,335		(7,702)				4,761,182	07/27/2007
949750PQ0		/arious	TX		10/23/2007	5.361	1,029,661		(5, 101)				996,373	
949750TU7		/arious			09/26/2008	3.524	6,582,927		2,597				6, 101,559	
		ding - Residential mortgages-insured	d or guaranteed				107,762,008		(168,648)				101,573,065	
048703BB7		/arious /arious	GA	·	10/30/1998 04/11/1997	5.267 7.750	12,272 3,281		(13)		-		12,019	10/30/1998 04/11/1997
693489MB9		/arious	FI		03/30/1999	7.764	19,019		(57)		-			03/30/1999
749549EF4		/arious	PR.		06/30/2004	6.483	1,090,328		3.034					06/30/2004
765690AB8	\	/arious	NY		08/30/2002	6.608	75,873		(152)				74,686	08/30/2002
805845AA2		/arious	NY		05/16/2001	7.089	99,792		(740)		-			05/16/2001
805845BB9		/arious	NY		05/16/2001	5.072	23,094							05/16/2001
		ding - Residential mortgages-all other	er To:		14 (07 (0000	5.700	1,323,659		7,227				1,305,073	
N020061 N025181		Philadelphia/irginia Beach	. PA		11/27/200206/10/2004	5.780 7.160	1,504,070 454,790						7,571,539 1,006,098	
N027051		as Vegas	NV	·	04/08/2003	7.890	1,064,539		20لا		-			04/08/2003
N027061		os Angeles	CA		11/27/2002	6.010	1,746,248		903					11/27/2002
N030011		Hazle Ťownship	PA		11/17/2003	5.910	1, 142, 954							11/17/2003
N035081		Brewster	NY		04/04/2006	6.485	314,952		296					04/04/2006
N035101 N040031		Blacklick	OH		04/29/2005	6.670 5.630	614,254				-			04/29/2005
N049071		Vashingtonvallahington	MA		06/04/2004	5.293	2,615,884		70,0 د		-		6,894,813 11,900,000	
N055021		Spring Hill	FL		12/29/2006	6.110	.556,080							12/29/2006
N057321		Vorth Las Vegas	NV		02/16/2006	5.990	1,657,259		425					02/16/2006
N057322		Worth Las Vegas	NV		09/14/2007	5.950	513, 187				-			09/14/2007
N064141 N067011		aredo Seattle	IX	·····	02/29/200805/11/2006	6.140 6.020	2,205,359 3,382,827		4,130		-			02/29/2008 05/11/2006
N067013		Seattle	WA	·····	03/11/2008	6.370	678,760		4, 130					03/11/2008
N072011		South Bend	IN		03/15/2007	6.180	4,328,774							03/15/2007
N112071	N	lorthbrook	IL		10/14/2011	4.250	4,306,350		507				7, 124, 084	10/14/2011
N119031		New York	NY		07/29/2011	5.050	9,672,657		1,868					07/29/2011
N119032		lew York	NY		07/29/2011	4.070	317,460		F00				578,483	
N120071 N120081		Mashington Columbia	DC		09/04/2012	4.400 3.950	9,321,995 9,394,920				-		18,696,133 18,285,714	
N122081		Chicago			08/01/2013	4.000	5,290,757		824					09/04/2012
N124041		Dallas	TX.		08/22/2013	4.370	4,170,694		444				8,668,657	08/22/2013
N124051		Sedona	AZ		01/31/2013	4.750	2,746,528		476				5,393,016	01/31/2013
N125031		St Paul	MN		11/16/2012	4.450			1,939		-			11/16/2012
N125032 N125033		St PaulSt Paul	MN.		11/16/2012	4.450 5.200	2,881,975		110					11/16/2012
N125033 N125041		San Jose	MN		11/30/2015	5.200 4.600	183,694 8,923,752							11/30/2015 09/01/2015
N125051		finneapolis	MN		12/15/2014	4.650	2,638,931				-			12/15/2014
N127081		rvine	CA		09/13/2012	4.100	2,767,265		276					09/13/2012
N127111		Sun Valley	CA		02/13/2013	3.710	15,431,153						32,201,222	02/13/2013
N127112		Sun Valley	CA		02/13/2013	3.710	5,460,254		489		-			02/13/2013
N129021	I IN	liagara Falls	CAN.		02/26/2013	4.900	6,401,390		2,310			(480,912)	10,227,913	02/26/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

				2110MI	rig Ali Mortg	age Loans Own	NED December 3	i oi Current rea	ar					
1	2	Loca	ation	5	6	7	8			ook Value/Recorde			14	15
		3	4		1		Book	9	10	11	12	13		<u> </u>
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
N129022		Niagara Falls	CAN		11/02/2017	5.330	3,460,127		3,259	· · · · · · · · · · · · · · · · · · ·		(298,410)	4,641,587	
N12E011		London	_ GBR	·	08/01/2012	3.690	8, 120, 028		1,287			(444,727)	20,692,771	
N130011		Washington	DC		06/27/2013	4.820	6,285,116							06/27/2013
N130021 N130042		SarasotaFairburn	GA		10/21/2013	4.580 3.650	3,233,054		616					10/21/2013
N132021		Chicago	II		11/25/2014	6.460	5.981.775		315					11/25/2014
N132031		Chicago	IL.		07/11/2014	4.500	16,466,699		2,376					07/11/2014
N132041		Chicago	IL		08/08/2013	3.950	59,989,767		1,972					08/08/2013
N132081		Louisville	_ CO		02/27/2014	4.800	3,062,822		554					02/27/2014
N132082		Louisville	CO		08/03/2016	3.730	3,044,926		852					08/03/2016
N132083 N134011		Louisville	TX		11/30/2017 03/07/2013	5.000 5.000	1,029,054 3,949,389		2,986					11/30/2017
N134021		Tucson	AZ		03/28/2013	3.970	3,949,369		1,348		-			03/28/2013
N134022		Tucson	AZ		03/28/2013	5.203	750,000							03/28/2013
N134041		Houston	TX		11/21/2013	3.570	4,697,460		476				8,760,278	11/21/2013
N134051		Houston	TX		09/26/2013	5. 180	5,964,827				-			09/26/2013
N134111 N135011		Phoenix	AZ		12/02/2013 07/17/2015	3.720 5.180	1,965,444 1,722,795		329			 		12/02/2013
N135011 N135021		MarysvilleVancouver	- WA		02/07/2015	5.180 5.980	1,722,795				-		3,272,829 1,051,843	07/17/2015
N135051		Lake Forest	CA.		12/18/2015	5.730	2,048,052		554					12/18/2015
N135061		Federal Way	WA		12/17/2015	6.070	3,049,145		1,277					12/17/2015
N135071		Mukilteo	. WA		05/29/2015	5.770	2,206,643		998					05/29/2015
N137011		Santa Fe Springs	. CA		04/04/2013	3.250	1,055,025		211					04/04/2013
N137021 N137031		San Jose Portland	CAOR		03/28/2013	3.500 3.730	2,990,034 7.953.200		902					03/28/2013
N137041		Portland	OR		03/29/2013	4. 160	1,824,718							03/29/2013
N137042		Portland	OR		03/29/2013	4.160	210,865							03/29/2013
N137051		Glendale	_ CA		07/01/2013	4.070	7,442,213		847					07/01/2013
N137061		Bakersfield	CA		04/25/2013	3.750	9,840,902		4,208					04/25/2013
N137071 N137081		Los Angeles	CACA		06/27/2013 07/18/2013	3.490 3.280	9,912,898 8,807,858		1,675					06/27/2013
N137161		Renton	WA		02/10/2014	3.910	2,226,207		312					02/10/2014
N139021		Whippany	NJ.		02/28/2013	4.050	2,838,604		694					02/28/2013
N139031		New York	NY		03/28/2013	3.900	10,000,000							03/28/2013
N139041		New York	NY		04/11/2013	3.820	7,600,000							04/11/2013
N139051 N139061		Cambridge	. MA		04/15/2014 05/22/2013	6.080 4.400	3,983,129 1,014,712		65					04/15/2014
N139101		Bolton Landing	NV		10/11/2013	4.700	4,697,516							10/11/2013
N139121		New York	NY		06/19/2013	3.780	9,998,316		219					06/19/2013
N139131		New York	NY		10/07/2013	5.090	9,990,652		161					10/07/2013
N13E031		London	. GBR		01/31/2014	4.778	11,867,505		5,617		-	(651,000)		01/31/2014
N144041 N144121		Tempe	AZ		03/26/2014	3.850 4.960	1,599,068 2,193,778				-	<u> </u>		03/26/2014
N144131		Chicago			12/11/2014	3.530	3,934,376		535					12/11/2014
N144141		Chicago	IL		11/12/2014	4.030	601,060		45					11/12/2014
N144151		Houston	TX		10/01/2014	3.760	2,685,463		320		-		4,526,783	10/01/2014
N144161		Chicago	<u> </u>		11/13/2014	3.970	1,059,099		142		-			11/13/2014
N144171 N144191		Tempe	AZ		11/21/2014 11/25/2014	4.170 3.610	1,375,117 3,597,524		150 375					11/21/2014
N145011		Austin	ТХ		09/23/2014	4.870			122					09/23/2014
N146311		Beverly Hills	CA		04/02/2015	7.849	3, 134, 426				212,706			04/02/2015
N147011		Cypress	CA		03/20/2014	3.860	1,499,463		228				3,000,000	03/20/2014
N147021		Rancho Cucamonga	CA		09/05/2014	4.560	9,966,932		5, 132					09/05/2014
N147031 N147041		City Of Industry	CA		06/06/2014	3.820	376,878		21		-			06/06/2014
N147041 N147051		City Of Industry	CA		08/01/2014 08/01/2014	3.820 3.820	140,081 287,374		21		-	ļ		08/01/2014
N147061		City Of Industry	CA		08/01/2014	3.820	298,022		21					08/01/2014
N147071		City Of Industry	CA		08/01/2014	3.820	207,516							08/01/2014
N147081		City Of Industry	CA		10/16/2014	3.920	361,714		21					10/16/2014
N147091		City Of Industry	_ CA		10/16/2014	3.920	639,358		20					10/16/2014
N147101		City Of Industry	_ CA		10/16/2014	3.920	297,229		21		. L	L	676,000	10/16/2014

1	2		Location		5110W		7	NED December 31	. Or Ouricin Tea		ook Value/Recorde	d Investment		14	15
ı	2	3	Location	4			·	Book Value/Recorded Investment Excluding	9 Unrealized Valuation	10 Current Year's	11 Current Year's Other-Than- Temporary	12 Capitalized	13 Total Foreign Exchange	Value of	Date of Last Appraisal
Lana Niverban	0-4-	0:1		0	Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or Valuation
Loan Number N147141	Code	San Francisco	CA	State	Туре	Acquired10/14/2014	Interest 3.740	Interest 4,997,443	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings 13,066,693	Valuation 10/14/2014
N147 141		Ontario	CA			10/14/2014	3.740	4,721,031						6,781,809	
N147171		Irvine	CA			12/09/2014	3.830	4,722,140		541				8,430,000	12/09/2014
N147191		Woodland Hills	CA			12/23/2014	3.550	3,947,927		643					12/23/2014
N147201 N149011		HonoluluAlexandria				12/19/201404/23/2014	3.750 4.550	4,996,547 6,546,121							12/19/2014
N149021		Boston	MA			05/22/2014	4.830	4,850,000							05/22/2014
N149031		New York	NY			03/25/2014	3.110	3,549,778		781					03/25/2014
N149041 N149081		New York	NY			05/27/2014	4.620	3,324,732		580					05/27/2014
N149081		Jersey City New York	NV			11/07/2014 09/12/2014	4.360 3.900	4,826,748 4,997,786						8,436,000 9,999,990	
N149131		Boston	MA			09/17/2014	4.430	3,765,850		345					09/17/2014
N149141		Glen Mills	PA			11/25/2014	3.680	1,619,169		265					11/25/2014
N149151 N149161		Tampa	FL			12/04/2014	4.020 3.800	4,633,731 4,858,629		245 491					12/04/2014
N154011		Arlington	VA		·····	05/28/2015	3.800	2,898,492		491					05/28/2015
N154021		Chicago				04/10/2015	3.330	1, 184, 676		206					04/10/2015
N154031		Chicago	IL			04/10/2015	3.330	610,849		106					04/10/2015
N154051 N154061		Dallas Chicago	TX		·····	07/28/2015 06/10/2015	3.750 3.720	3,167,951 605,393		262					07/28/2015
N154071		Lake Orion				05/13/2015	3.540	1,216,560		147					05/10/2015
N154091		San Antonio	TX			06/10/2015	3.700	1,409,022		130				2,352,552	06/10/2015
N154211		Houston	TX			12/22/2015	3.790	4,996,297		450					12/22/2015
N154221 N154231		Dallas Columbus	TX		·	12/08/2015	3.750 3.790	4,996,386 4,999,995		471					12/08/2015 12/10/2015
N154241		Dallas	TX			01/20/2016	3.880	4,998,132		225					01/20/2016
N155011		Midland	TX			11/17/2017	4.500	1,569,501		684				2,627,114	11/17/2017
N155021		Covington	WA			05/19/2017	4.460	2,337,448							05/19/2017
N156061 N156063		New York	NY			06/03/2015	8.637	3,429,632				47,803			06/03/2015
N156065		New York	NY NY			02/20/2018	8.882 8.882	24, 168 4,432,839				154,695			02/20/2018
N157021		Newport Coast	CA		· · · · · · · · · · · · · · · · · · ·	03/13/2015	4. 180	19, 103, 306		1,168					03/13/2015
N157031		Tacoma	WA			06/15/2015	3.600	819,365							06/15/2015
N157041 N157043		Oakland Oakland	CA			05/15/2015	3.630 3.760	2,367,115		241					05/15/2015
N157051		Pasadena	CA			04/02/2015	3.830	4,997,191		796					04/02/2015
N157061		San Francisco	CA			05/21/2015	3.790	4,996,160		400				9,090,077	05/21/2015
N157071		Santa Monica	CA			07/30/2015	3.530	4,996,932		407					07/30/2015
N157111 N157161		Seattle	WA		·····	07/01/2015	4.000 3.770	4,995,934 4,817,900		280 408					07/01/2015
N157201		San Diego	CA			12/23/2015	3.760	4,996,110		382					12/22/2015
N157211		San Francisco	CA			12/21/2015	3.910	16,709,522		1,646					12/21/2015
N159011		Toronto	CAN			04/01/2015	3.802	2,733,968		495			(233,474).		04/01/2015
N159031 N159051		Mississauga Mississauga	CAN		-	06/01/2015	3.764 3.764	512,463 689,854					(44,534) (59,950)		06/01/2015
N159061		Mississauga	CAN			06/01/2015	3.764	694,036		104			(60,313)	1,904,000	
N159071		West Palm Beach	FL			05/28/2015	3.630	4,996,289		385			(-3,010)	7,766,659	05/28/2015
N159081		New York	NY			07/01/2015	3.780	4,996,280		383					07/01/2015
N159151 N159191		Charlotte	NC		 	10/07/2015	3.750 3.700	1,998,325 2,259,642		121					10/07/2015 12/02/2015
N159191		Washington	DC			12/02/2015	3.700	2,259,6424.995.392		233		-			12/02/2015
N159211		Atlanta	GA			12/08/2015	3.770	4,994,878		381				9,080,100	12/08/2015
N159221		Washington	DC			04/01/2016	3.750	4, 159, 997							04/01/2016
N15E011		London	GBR			04/08/2015	3.676 6.469	4,294,891		2,527 2,115		-	(236, 167)		04/08/2015
N15E061 N164011		London Chicago	IL			12/15/2015	3.660	1, 147, 153 9,991,794		2,115		-	(63,000)		12/15/2015
N164021		Dallas	TX			03/31/2016	3.720	1,998,509		191					03/31/2016
N164031		Chicago	IL			05/26/2016	3.850	4,763,425		404					05/26/2016
N164041 N166011		Englewood				08/18/2016	3.990 6.599	4,706,335 3,798,077		471		187,710			08/18/2016
N167021		Washington	DU			02/24/2016	3 800	3,798,077		361					02/24/2016 04/28/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

		_			,	age Loans Own	NED December 31	i di Guiletti Tea						
1	2		cation	5	6	7	8			ook Value/Recorde	1		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
N167041		Costa Mesa	CA		06/13/2016	3.860	4,706,266		432				7, 297, 207	
N167042		Costa Mesa	CA	<mark>.</mark>	12/21/2016	4.690	289,855						449,059	
N167051		La Jolla	CACA		07/21/2016	4.130	4,996,607		682					07/21/2016
N167061 N167062		Huntington Beach Huntington Beach	CA		09/01/2016 09/01/2016	3.710 3.710	1,331,077 1,624,873							09/01/2016
N167063		Huntington Beach	CA		11/01/2016	3.710	932,342		131					11/01/2016
N167064		Huntington Beach	CA.		09/01/2016	4.883	458, 198		151					09/01/2016
N169011		Jersey City	NJ		03/03/2016	3.550	4,925,402						7,984,050	03/03/2016
N169041		. Willistown Township	PA		06/20/2016	3.800	3,242,778		461				5,074,539	
N169051		Roseland	NJ		06/20/2016	3.800	3,242,778		461					06/20/2016
N169061 N169081		Pittsburgh	PADC	· 	08/04/2016	3.750 3.250	4,784,080 7,794,470							08/04/2016 08/01/2016
N16E011		London	GBR		08/01/2016	3.250	4,323,306				-	(238,000)		08/01/2016
N16E031		London	GBR	1	04/11/2016	3.778	4,323,300					(245,000)		04/04/2016
N16E032		London	GBR		12/14/2016	4.806	2,226,360		1,299			(122,500)		12/14/2016
N174031		Edgerton	KS		05/15/2017	3.960	5,893,314		854					05/15/2017
N174051		Kinloch	MO		06/23/2017	3.640	2,398,069		312					06/23/2017
N174071		Farmers Branch	TX	· -	10/25/2017	4.110	2,940,902						4,481,013	
N174091 N174111		LivoniaDunedin	MI	·	08/03/2017	3.930 4.740	1,525,956 887,726		127					08/03/2017
N176021		New York	NY		12/22/2017	10.599	648,593				68,625			12/22/2017
N176111		Seattle	WA		04/11/2018	8.349	43				2			04/11/2018
N177041		Seattle	WA		07/21/2017	3.440	4,995,851		663				8,621,432	07/21/2017
N177051		Fontana	CA	<mark>.</mark>	05/30/2017	3.950	1,699,581		145					05/30/2017
N177052		Fontana	CA		05/30/2017	3.950	1, 100, 743		94					05/30/2017
N177053 N177054		Fontana Fontana	CACA		05/30/2017	3.950 3.950	1,008,117							05/30/2017
N177071		Seattle	WA		07/17/2017	3.560	4,997,258		268				10,037,500	
N177081		San Diego	CA	···	08/02/2017	3.580	4,595,951		391		-			08/02/2017
N179021		Edison	NJ		06/21/2017	4.070	4,995,580		385				8,234,979	06/21/2017
N179022		Edison	NJ		06/21/2017	4.488	69,684		27					06/21/2017
N179031		. Washington	DC.	·	06/08/2017	3.950	4,995,538		351					06/08/2017
N179041 N179051		Washington	NY		06/29/2017 07/21/2017	3.950 3.940	4,997,626 4,995,278							06/29/2017
N17E071		London	GBR		08/31/2017		4, 152, 810		5.109		-	(251,060)		08/31/2017
N17E091		Exeter	GBR		12/20/2017	8.504	1,995,039		J, 100		55,204	(65,871)		12/20/2017
N184031		San Antonio	TX		05/01/2018	4.860	3,496,627		124					05/01/2018
N184121		Edgerton	KS		10/23/2018	4.550	2,691,500						5,410,530	
N184131		Houston	TX	·	09/17/2018	4.140	4,995,171				-			09/17/2018
N187041 N187051		Santa ClaraPortland	CAOR		07/12/2018 10/01/2018	4.030 4.370	4,995,115 3,865,360		115		-			07/12/2018 10/01/2018
N187051		Portland	0R		10/01/2018	4.370			85		-		1,630,000	
N187081		Huntington Beach	CA.		09/06/2018	4.349	4,987,880							09/06/2018
N187091		Seattle	WA		09/20/2018	4.470	3,591,575						7,023,161	09/20/2018
N187101		_ City Of Commerce	CA		10/31/2018	4.400	4,995,064						8,275,230	10/31/2018
N187111		Los Angeles	CA		10/12/2018	4.370	3,699,453					/ 10.1 ====		10/12/2018
N18E011 N18E061		London	GBR.		04/11/2018	4.718 4.169	4,412,834 4,834,849		4,977 3.234		-	(464,762)(118,028)	7,614,309 9,770,720	04/11/2018
					T 78/ 11/50 18	4. 169					700 745			
0599999. Mortgages in	good sta	anding - Commercial mortgages-all of Philadelphia	PA		03/31/2015	12.000	807,237,246 4,949,441		137,638		726,745 363,076	(4,077,708)	1,693,494,411	XXX 03/31/2015
			FA	·	03/31/2015	12.000					,			
		anding - Mezzanine Loans					4,949,441		40		363,076		30,749,988	XXX
0899999. Total Mortga							921,272,354		(23,783)		1,089,821	(4,077,708)	1,827,122,537	XXX
1699999. Total - Restru														XXX
		n overdue interest over 90 days												XXX
	ages in t	he process of foreclosure												XXX
3399999 - Totals							921,272,354		(23,783)		1,089,821	(4,077,708)	1,827,122,537	XXX
0 11 1										•				

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

				0.1011		ago Loano O i	TITED DOCCINDON O	. or oarrorn roc	41					
1	2	Locati	on	5	6	7	8		Change in B	ook Value/Recorde	d Investment		14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation

 Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.
 Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location	howing All Mortgage Loans AC	AUIKED AND ADL	TIONS MADE DURING	g the Current Year	7	8	q
I	2	3	4	5	6	,	Additional	v
Lana Niveria	0''	0	Loan	Data Associased	Data of latered	Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired 05/15/2018	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
059610N09 073245BC5	Various Various	PR		10/25/2018	5.819 5.485		1,604 510	343,970 744,340
201650HI2	Various	KS		04/16/2018	5.910		535	276,420
339031AB2	Various	TX		02/26/2018	4.821			150,016
437609AB6	Various	TX.		06/18/2018	5.997		1,606	316.618
437609GD6	Various	TX		03/19/2018	8.776		3,978	82,020
437609N04	Various	NY		08/20/2018	6.567		200	
576810AB1	Various	GA		09/17/2018	6.106		2,779	48.030
638607FG1	Various	OH		03/15/2018	5.846		122	128,626
7093010R9	Various	MD		03/21/2018	4.180	3,751,360		1,693,803
749549AB7	Various	PR PR		04/16/2018	5.338		2,361	1,121,167
836154GA6	Various	NY		12/14/2018	6.174		1,211,479	132,298
857931AB5	Various	VA		03/28/2018	3.666	2,806,678	. , .	1,717,991
908069AB3	Various	MS		06/25/2018	5.804		1,344	166,074
0299999. Mortgages in good st	anding - Residential mortgages-insured or guaranteed					6,558,038	1,226,529	6,954,301
048703BB7	Various	GA		02/15/2018	5.268	7	54	12.019
0399999. Mortgages in good st	anding - Residential mortgages-all other						54	12.019
N156066	New York	NY		02/20/2018	8.880		4,278,143	21,808,657
N156181	Watertown	MA		04/05/2018	7.330	9,682	286,881	6,296,480
N156182	Watertown	MA.		08/17/2018	7.330	(3,098)	382,860	
N166011	Washington	DC		12/03/2018	6.600		347,498	6,622,127
N16E021	London	GBR.		07/26/2018	7.330	(15, 427)	875.361	9.752.960
N174111	Dunedin	FL		12/28/2018	4.740			1,266,721
N176021	New York	NY		12/18/2018	10.600	31,250	271,958	4, 182, 054
N176111	Seattle	WA		04/11/2018	8.350	41		13,106,630
N17E091	Exeter	GBR		12/20/2018	8.500		1,979,204	6,913,070
N184031	San Antonio	TX		05/01/2018	4.860	3,496,503		5,888,240
N184121	Edger ton	KS		10/23/2018	4.550	2,691,500		5,410,530
N184131	Houston	TX		09/17/2018	4.140	4,994,998		8,605,765
N187041	Santa Clara	CA		07/12/2018	4.030	4,995,000		8,200,000
N187051	Portland	OR		10/01/2018	4.370	3,865,275		6,539,500
N187061	Portland	OR		10/01/2018	4.320			1,630,000
N187081	Huntington Beach	CA		09/06/2018	4.350 4.470	4,987,495		9,019,039
N187091 N187101	Seattle	WACA		09/20/2018	4.470	3,591,498		7,023,161
N187111	City Of Commerce	CA		10/12/2018	4.370	4,994,995 3,699,380		8,275,230 7,273,774
N18E011	London	GBR.		04/11/2018	4.720	4,914,360		
N18E061	Borehamwood	GBR			4.170	4,949,643		9,770,720
	tanding - Commercial mortgages-all other	Jun			4.170	48.992.225	8,421,905	155,590,536
N146281	Anding - Commercial mongages-all other Philadelphia	PA			12.000	46,992,225	1.737.487	30,749,988
		PA			12.000		, , ,	
0699999. Mortgages in good st							1,737,487	30,749,988
0899999. Total Mortgages in go						55,550,263	11,385,975	193,306,844
1699999. Total - Restructured I								
	th overdue interest over 90 days							
3299999. Total - Mortgages in	the process of foreclosure				_			
3399999 - Totals	•					55,550,263	11.385.975	193,306,844
						30,300,200	,300,010	.00,000,0

SCHEDULE B - PART 3

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

	T			- OHOWING		Loans Dispo	JOLD, Hall										
1	Lo	ocation	4	5	6	7		Change	e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase						Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Lana Nivertan	0.1	0						(Amortization)		Interest and	Book Value	Change in					
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
669370DB1	Various	MA		05/12/1999	07/02/2018	357		(1))		(1)		356	356			
912224MM1	Various			12/30/1997	04/02/2018	1/4		(3))		(3)		1/1	1/1			
N025191	Raynham	MA		06/30/2005	12/10/2018	2,271,091		6, 127			6, 127		2,277,217	2,277,217			
N030031	Rockville	MD		06/19/2003	04/03/2018	2,820,299		4 470					2,820,299	2,820,299			
N032071	Bloomington	MN		12/29/2004	01/31/2018	938,664		1, 172			1, 172		939,836	939,836			
N035131	San Juan Capistrano	CA		01/09/2004	10/18/2018	418,347 4,179,376		266			266 1.892	260.356	418,612	418,612			
N039062	Ottawa	CAN	 	02/28/2007	08/31/2018			1,892				260,356	4,441,624	4,441,624			
N069031	Buffalo	NY		06/29/2006	06/06/2018	1,740,698		159			159		1,740,857	1,740,857			
N107111 N122071	Long Beach			12/01/2010	05/03/2018	3,171,233 1,086,760		195			34		3, 171, 267	3, 171, 267			
N122071 N132022	Chicago	MU		01/02/2013	02/16/2018 06/26/2018			2.741			2.741		1,086,954 800,000	1,086,954			
N132022 N134031	New Orleans	IL.		12/30/2013 06/28/2013	12/28/2018	912,996		3,993			3,993		916,989	800,000 916,989			
N144181	The Woodlands	LA		09/24/2014	07/25/2018	1,793,268		817			817			1,794,085			
N154041	Baton Rouge	IA		07/15/2015	04/20/2018	1,298,980		1,020			1.020		1,794,085 1,300,000	1,794,085			
N156181	Watertown	LA		01/08/2016	08/29/2018	3,694,954		40.318			40.318		4,031,835	4,031,835			
N156182	Watertown	MA		03/01/2018	08/29/2018	904, 904, د		9,682		4.704	14,386		394, 148	4,031,833			
N159041	Mississauga	CAN		06/01/2015	06/07/2018	484,961		383		4,704		405	484.048		(1.701)		(1,701)
N15E021	London	GBR	†	04/01/2015	06/08/2018	1,585,239		9,392			9,392		1,760,000	1,760,000	(1,701)		(1,701)
N16E021	London	GBR		03/01/2016	08/01/2018	1, 131, 959		50.777			50.777	67,051	2,109,720	2,109,720			
Foreign Exchange Coupon Adj	London	dbi		00/01/2010	00/01/2010								(39, 465)	(1, 129, 145)	(1.089.680)		(1.089.680)
_ , ,	and by vanaymant	·				00.000.045		128.964		4.704	133.668	493.181		29,357,172	(1.091.381)		, , ,
0199999. Mortgages clo		100		05 (45 (0047	1	28,326,615		128,964		4,704	133,668	493, 181	30,448,553		(1,091,381)		(1,091,381)
N174031	Edgerton	KS	 	05/15/2017	····	4,098,360				}	}	}	4,098,360	4,098,360			
N176021	New York	NY		12/22/2017		513,042							513,042	513,042			
Residential			 										30,035,585 15.671.583	30,035,585			
Commercial	<u> </u>																
0299999. Mortgages wi	ith partial repayments					4,611,402							50,318,570	50,318,570			
0599999 - Totals						32.938.017		128.964		4.704	133.668	493. 181	80.767.123	79.675.742	(1.091.381)		(1.091.381)

					Showing Other Long-Ter	m Invested A	Assets OWN	IED Dece		Current Ye									
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					
						NAIC							Current	Year's		Total			
						Designation					Book/		Year's	Other-		Foreign			
						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
												Union alliana	,						D
OLIOID						strative	ъ.	_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP						Symbol/	Date	Type			Less	Valuation	(Amorti-	_ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
125840-10-7	1820 CML Mezzanine Investor III LLC		London	GBR	Massachusetts Mutual Life Ins Co	5S	06/02/2010	2	2,930,090	2,930,090	2,930,090	(267,841)					453,952		100.000
36764#-10-6	2045 Gateway Mezzanine Partners II LP		Springfield	MA		58	03/26/2015	22	1,092,920	1,092,920	1,092,920	187,738						2,045,153	5.495
1499999.	Joint Venture Interests - Fixed Income	- Affiliat	ed						4,023,010	4,023,010	4,023,010	(80, 103)					453,952	2,045,153	XXX
000000-00-0	1431 PAI Europe IV LP		St Peter Port	GBR	PAI Europe IV General Partner Limited		04/06/2005	3	983,843	271.935	711.908	18,372				1,069,834			0.379
000000-00-0	1455 AEA Investors Small Business Fund LP		New York	NY	AEA Investors SBF Partners LP		08/03/2005	3	267,108	267,108	267, 108	(34,028)					26,878		0.843
000000-00-0	_ 1467 FIMI Opportunity Fund II LP		Tel Aviv	ISR	Ishay Davidi Managing Partner		10/05/2005	2	456,000	456,000	456,000	(21,906)					84,000		1.873
000000-00-0	. 1481 Rosemount Global Trade Finance Fund LP		White Plains	NY	Rosemount Finance Partners LLC		12/01/2005	7	133,275	9,662	1,679			123,613			(3,333)		9.035
000000-00-0	. 1486 Excelsior Capital Asia Partners III LP		Hong Kong	HKG	Excelsior Capital Asia GP III LP		01/04/2006	3	602,904	602,904	602,904	111,423							1.001
000000-00-0	. 1530 Seidler Equity Partners III LP		Marina Del Rey	CA	SEM III LLC		07/28/2006	3	3,502	3,502	3,502	7,783							0.769
000000-00-0	_ 1533 Caltius Equity Partners II LP		Los Angeles	CA	CEP II LP		08/15/2006	3	154,093	154,093	154,093	(225, 180)					(13,842)		1.048
000000-00-0	1570 Saw Mill Capital Partners LP	-	Briarcliff Manor	NY	Saw Mill Capital Associates LP	ļ	02/01/2007	3	271,012	271,012	271,012	389,694	ļ				1,064,001		0.525
000000-00-0	. 1571 HKW Capital Partners III LP		New York	NY	HKW Management III LP	· · · · · · · · · · · · · · · · · · ·	01/29/2007	3	185,279	185,279	185,279	16,076					39,786		0.794
000000-00-0	. 1582 AACP China Growth Inv LP		San Francisco	CA	Asia Alternatives GP Sidecar, LLC		03/22/2007	12	112,869	112,869	112,869	(62,358)					(16,441)		2.353
000000-00-0	_ 1583 Special Value Opportunities Fund LLC		Santa Monica	CA	Tennenbaum Capital Partners LLC Clearwater Capital Partners Fund III GP		03/21/2007	13	65,790	65,790	65,790	(55,458)					(10,114)		0.212
000000-00-0	. 1588 Clearwater Capital Partners Fund III LP .		Singapore	SGP	Clearwater Capital Partners Fund III GP		04/04/2007	44	1, 151, 122	1, 151, 122	1, 151, 122	(25,555)					171,886		0.332
000000-00-0	1601 Kohlberg Investors VI LP		Mount Kisco	NY	Kohlberg Management VI LLC		06/20/2007	2		74.379	74.379	(7,415)							0.332
000000-00-0	1602 Validus Pharmaceuticals LLC		Parsippany	N.J	Konanda General Partner LLC		06/19/2007	3	1.698.597	1,698,597	1,698,597	(263,405)					51, 172		14.031
000000-00-0	1603 KKR Asian Fund LP		New York	NY	KKR Associates Asia LP		07/03/2007	3	97.304	97,304	97,304	2,801					34.096		0.183
000000-00-0	1606 China Seed Ventures LP		Grand Cayman	CYM	China Seed Ventures Management Limited		06/29/2007	3	888.746			(65,248)							4.426
000000-00-0	1609 Syntaxis Mezzanine Fund I LP		St Peter Port	GBR	Syntaxis Captial GP Limited		08/03/2007	2	973,255	973,255	973,255	(58,949)				(38,020)			0.334
000000-00-0	1622 Braemar Energy Ventures II LP		New York	NY.	Braemar Power & Comms Management II LP		09/06/2007	3	1,302,811	1,302,811	1,302,811	(346,552)							1.210
000000-00-0	1635 Trilantic Capital Partners IV LP		New York	NY	Trilantic Capital Partners IV LP		10/22/2007	3	323,860	323,860	323,860	15,583							0.092
000000-00-0	. 1642 High Road Capital Partners Fund LP		New York	NY	High Road Associates I LLC		11/16/2007	3	621,083	621,083	621,083	50,028							1.388
000000-00-0	. 1744 Hudson Ferry Capital II LP		New York	NY	Hudson Ferry Capital GP II LP		01/22/2010	3	4,007,493	4,007,493	4,007,493	1, 134, 780							2.522
000000-00-0	. 1795 Braemar Energy Ventures III LP		New York	NY	Braemar Power & Comm Mgmt III LP		06/17/2011	3	2,904,526	2,904,526	2,904,526	442,993							1.022
000000-00-0	_ 1853 Global Infrastructure Partners II-A LP		New York	NY	Global Infrastructure GP II LP		08/09/2012	3	5,850,158	5,850,158	5,850,158	834,385					408,291		0.199
000000-00-0	. 1867 Aviation Holding II LP		New York	NY	Aviation Holdings GenPar II LLC		10/15/2012	3	25 , 137	25, 137	25 , 137	517,375					521,307		5.373
000000-00-0	. 1875 Blackrock NTR Renewable Power Fund A LP .		New York	NY	BlackRock NTR Renewable Power Fund LP		12/05/2012	3	4,555,649	4,555,649	4,555,649	506,827					506,827		2.516
000000 00 0	4000 D 111 14 1 1 4 1 5 4 11 D 1 D		New York	NY	Brookfield Infrastructure Fund GP II LLC	i	44 (40 (0040		F 07F 7F0	F 07F 7F0	F 07F 7F0	347.546					004 404		0.000
000000-00-0	1932 Brookfield Infrastructure Fund II B LP		New York	NY NY	Warburg Pincus Energy GP LP		11/19/2013	3	5,275,753 3,589,181	5,275,753 3.589.181	5,275,753 3,589,181	676 . 053					281,494 146.496	1.730.000	0.320
000000-00-0	2000 Polytex Holdings LLC		Los Angeles				07/25/2014	3	3,589,181	3,589, 181	3,589,181						146,496	1,730,000	0.753
000000-00-0	2001 Avantech Testing Services LLC		Chicago	IL	LaSalle Capital Group IIA LP	·	07/31/2014	3	102,461		33,061								0.619
000000-00-0	2007 ECG Topco Holdings LLC		San Francisco	CA	Gryphon Genpar III LP		11/19/2014	3	102,401	50,414		5,662					2, 131		0.057
000000-00-0	2016 DCCP Peterson Party Holding LLC		Boston	MA	DCCP Peterson Party Holding LLC		11/20/2014	3	168.241	94,612	168.241	, 002					, 101		0.390
000000-00-0	2020 Kayne Private Energy Income Fund LP		Houston	CA	KPEIF GP LLC		04/01/2016	3	5,025,555	5,025,555	5,025,555						645,457	1,155,000	0.574
	2024 Tennenbaum Special Situations Fund IX LLC	С			Tennenbaum Special Situations MM IX LLC						, , , , , , , , , , , , , , , , , , , ,							, , , , , , , , , , , , , , , , , , , ,	
000000-00-0			Santa Monica	CA		<u> </u>	07/10/2015	13	4, 164, 923	4, 164, 923	4, 164, 923	232,414			_		230,698	1,548,500	
000000-00-0	2026 HQ Acquisition Holdings LLC		North Salt Lake	UT	Blue Point Capital Partners		12/19/2014	3	79,881	102,977	79,881								0.139
000000-00-0	2027 Fortistar Energy Recycling LLC		White Plains	NY	Fortistar LLC		12/18/2014	3				7,500					7,500		15.000
000000-00-0	. 2040 Newport HFP LLC		Irvine	CA	Pacific Alternative Asset Mgmt Co LLC		01/30/2015	13	1,402,817	1,402,817	1,402,817	134,988					592,817		12.000
000000-00-0	_ 2042 CCI Investor Holdings LLC		New York	NY	One Rock Capital Partners GP LLC		03/05/2015	3	(66,606)			18,467					11, 175		0.197
000000-00-0	_ 2046 Master Cutlery Investment Company LLC		San Francisco	CA	Master Cutlery Investment Company		04/17/2015	3	310,349		310,349								2.100
000000-00-0	2047 EnCap Energy Capital Fund X LP		Houston	TX	EnCap Equity Fund X GP LP		04/22/2015	3	1,894,526	1,894,526	1,894,526	73,792					73,792	604,331	0.037
000000 00 0	2054 Plankatana Canital Pastassa VII ID		New York	NY	Blackstone Management Associates VII LP		10/17/0010		1 700 574	1 700 574	1 700 574	000 000	I				05 040	0 000 000	0.000
000000-00-0	2054 Blackstone Capital Partners VII LP 2059 iCON Infrastructure Partners III LP		New York	GBR	iCON GP III LLP		10/17/2016 07/17/2015	غ م	1,792,574 3,585,355	1,792,574 3,585,355	1,792,574 3,585,355	269,066 326.781				(163.738)	85,340 339,158	2,060,633 1,581,197	0.020
000000-00-0	2071 Westminster Foods II LLC		Rutland	VT	LaSalle Capital Group II-A LP		08/03/2015	3 2		3,585,355	3,585,355	320,781			}	(103,738)	339, 138	1,381,19/	0.554
	2071 Westminster Foods II LLC	-	New York	NY		·	12/21/2015	3	3,873,414	3,873,414	3,873,414	484.912			 		146.498	1,465,000	
000000-00-0	2082 Team Drive-Away Holdings LLC		Indianapolis	IN	CID Capital Partners		10/15/2015	3				912					140,490	1,400,000	0.036
000000-00-0	2093 ASC Investors LP		Stamford	CT	ASC Associates LLC		11/18/2015	3	6,849	1,890	6,849	(5.810)							
000000-00-0	2105 Stonepeak Infrastucture Fund II LP		New York	NY	Stonepeak Associates II LLC		02/12/2016	3	4,004,122	4,004,122	4,004,122	292.981					289.178		0.142
000000-00-0	2116 JFL-API Co-Invest Partners LP		Ar Lington	VA	JFL GP Investors IV LLC		04/20/2016	3	530 , 544	567,843	530 , 544	216,009					225,851		0.554
000000-00-0	2117 Industrial Growth Partners V LP		San Francisco	CA	IGP Capital Partners V LLC		07/01/2016	3	570,361	570,361	570,361	74,535					39,493	812,074	
000000-00-0	2128 Pharma Investment Holdings LLC	1	Trevose	PA	Swander Pace Capital V LP		07/18/2016	3	148,706	173,420	148,706			1	l				0.179

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Identi-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
					Providence Strat Growth Capital Ptrs LLC	;												1	ı l
000000-00-0	2137 Providence Strategic Growth II LP		Providence	RI			12/07/2016		3,332,619	3,332,619	3,332,619	1, 111, 155					899,094	1,020,218	0.788
000000-00-0	2141 PIMCO Corporate Opportunities Fund II LP		Newport Beach	CA	PIMCO GP XV. LLC		08/31/2016		2.532.757	0 500 757	2.532.757	055 005						0.005.000	0.376
000000-00-0	2157 Del Real Holdco LLC		New York	NIV	Palladium Equity Partners IV LLC	·	10/07/2016		119.087	2,532,757 75,094	119.087	255,695						2,825,000	0.069
	2158 Elite Sportswear Holding LLC		Reading	PA	Riverside Company		10/14/2016	3	55.373	15,052	55,373							·	0.054
000000-00-0	2176 SRS Equity Holdings 2 LLC		San Francisco	CA	SR Smith		03/27/2017	3	202.319		202.319					l		i	3.070
	2184 JFL-Razor LLC		Arlington	VA.	JF Lehman & Co		04/28/2017	3	63,426	42,954	63,426								0.122
000000-00-0	2190 PRES New Equity LLC		Houston	TX	Permian Resources		05/01/2017	3	199,848	199,848	199,848							ļ	0.021
	2205 MidOcean Partners V LP		Dover	DE	MidOcean Associates V LP		04/25/2018	3		754,713	754,713	(4,414)					532	496, 958	0.300
	2227 Reelcraft Holdings LLC		Chicago	IL			11/13/2017	3	64,696	64,696								ł	0.721
	2239 Therma-Stor Holdings LLC		Chicago	!L	Madison Industries		11/30/2017	3	201,586	201,586								·	0.213
	2240 4201 Lien Road LLC		Chicago	IL	Madison Industries		11/30/2017	3	1,882	1,882								ſ	0.213
	2258 Range Investor Holdings LLC		New York Briarcliff Manor	NY NY	One Rock Capital Partners II GP LLC		02/21/2018	33	272,450	272,450 34,549	272,450					}		i	0.114
	2269 SCP ESP LLC		Dover	DF	Massachusetts Mutual Life Ins Co		04/04/2018	3	92,507		92,507							·	0.229
	oint Venture Interests - Common Stoc	k Upot		DL	. massachusetts mutual Elle IIIs co		04/ 04/ 20 10		72,258,511	71.109.469	71,550,962	8,175,685		123.613		868.076	6.887.394	15.298.911	XXX
000000-00-0	1316 Braemar Energy Ventures LP	K - Olia	New York	MV	Braemar Power & Comms Management LP	1	01/09/2003		666,369	666,369	11,550,962	(40,036)		123,013		808,076	0,887,394	15,298,911	1.217
000000-00-0	1366 MassMutual Asset Finance LLC		Foxborough	MA			02/23/2007	3	1,583,056	1,583,056	1,583,056	140 , 217						25,000,000	0.410
00000-00-0	1434 Babson Capital Loan Strategies Fund LP		Charlotte	NC.	Loan Strategies Management LLC		04/06/2005	10	461.243	461,243	461,243	(67,461)						23,000,000	3.777
891860-10-7	1470 Tower Square Capital Partners II LP		Springfield	MA	Mezzco II LLC		09/30/2005	2		257,422	257 , 422	118,492					118.492	1	3.945
89186@-10-7	1471 Tower Square Capital Partners II-A LP		Springfield	MA	Mezzco II LLC		09/30/2005	22	706,815	706,815	706,815	159, 422					159,422	L	15.000
000000-00-0	1558 Great Lakes II LLC		Springfield	MA	Barings LLC		12/14/2006	5	112,649	112,649	112,649	31,543					42,436	ļ	0.976
000000-00-0	1597 Benton Street Partners I LP		Springfield	MA	Benton Street Advisors Inc		10/31/2008	3	59,618								(953)	·	0.103
					Somerset Special Opportunities Mgmt LLC													i	1
000000-00-0	1611 Somerset Special Opportunities Fund LP		Boston	MA			07/31/2007	7	239,498	239,498	239,498	18,733							2.943
12583#-10-6 000000-00-0	1816 CML Mezzanine Investor LLC		London	GBRGBR	Massachusetts Mutual Life Ins Co Massachusetts Mutual Life Ins Co		12/22/2005	2 2	75,061 19,467	75,061 19.467		457				}	237,577	۱	100.000 100.000
	2029 CML Special Situations Investor LLC		Springfield	MA	Barings LLC		12/19/2014	3	3,383,320	3,383,320	3,383,320					·	1,096,261	·	100.000
	2252 Barings Global Real Assets Fund LP		Charlotte	NC NC	Barings Global Real Assets Fund GP LLC		02/28/2018	3	9,276,247	9,276,247	9,276,247	854,521					854,521	6,397,048	5.000
	2275 Gateway Mezzanine Partners I LP		Springfield	MA	Mezzco Australia LLC		03/28/2011	2	90,007	90,007	90,007	(1,493,014)				27,834	(37, 354)		7.700
	oint Venture Interests - Common Stoc	k - Affili							16.930.774	16.871.156	16,776,628	102.051				27.834	2,469,476	31.397.048	XXX
000000-00-0	1436 The Praedium Fund VI LP		New York	NY	TPF VI GP LLC	L	04/15/2005	3	3,506	3,506	3,506	(600)				,	214	263, 134	0.549
000000-00-0	1461 Manhattan Valley Fund LP		New York	NY			08/26/2005	3	10,059	10,059	10,059	(648)						85,072	2.860
000000-00-0	1579 The Praedium Fund VII LP		New York	NY	TPF VII GP LLC		09/28/2007	3	615	615	615	25,726					25,713	65,000	0.045
	2011 Harrison Street Real Estate Partners V																	i	1
000000-00-0	LP		Chicago	IL	HSRE GP V LLC		10/08/2014	3	3,226,005	3,226,005	3,226,005	450 , 078				·	450,078	701,026	0.635
				CT	Landmark Real Estate Prtnrs VIII- GP LP		07/11/0017		0.050.000	0.050.000	0.050.000	105 750					202 527	4 500 050	
000000-00-0	2203 Landmark Real Estate Partners VIII-A LP		Simsbury	CI			07/11/2017	3	3,958,280	3,958,280	3,958,280	105,753					620,507	1,593,250	0.375
	oint Venture Interests - Real Estate - L	Jnaffilia			Tu				7,198,465	7,198,465	7,198,465	580,309					1,096,512	2,707,482	XXX
	1349 CREA/PPC Venture LLC		Hartford	CT			11/26/2003	33	3,304,224	3,668,352	705 404	1,536,599				·	1,536,599	۱	6.556
000000-00-0	1468 Fan Pier Development LLC		Hartford Hartford		. Massachusetts Mutual Life Ins Co . Massachusetts Mutual Life Ins Co		09/28/2005	3		923, 197 680, 760	795,484	729,205				}	729, 205	i	5.000 5.580
000000-00-0	1595 Cornerstone Global Real Estate LP		Hartford	CT	Cornerstone Global REIT Corporation		06/04/2007	3				(1,440)					(33)	í	7.599
00000-00-0	1672 Fallon Cornerstone One MPD LLC		Hartford	CT	Massachusetts Mutual Life Ins Co		03/13/2008	3	13,829,678	15,931,421	836,828	1,748,218					(33)	i	8.670
000000-00-0	1760 Sawgrass Village Shopping Center LLC		Hartford	CT	Massachusetts Mutual Life Ins Co		07/13/2010	3	6,532,007	9,189,780	6,532,007	270 , 109				[525.016	L	15.790
	1845 Washington Gateway Apartments Venture LLC								, , , , , , , , , , , , , , , , , , , ,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,002,001							,	
000000-00-0			Hartford	CT	Massachusetts Mutual Life Ins Co		06/14/2012	3	4,631,166	4,303,267	1,616,021	55,522				ļ		ļ	4.817
000000-00-0	1914 WeHo Domain LLC		Hartford	CT	Massachusetts Mutual Life Ins Co		07/31/2013	3	8,744,606	7,537,448	2,948,606	(159,033)				ļ ļ	(257)	_t	12.600
000000-00-0	1930 Farringdon London Holdings LLC		Hartford	CT	Massachusetts Mutual Life Ins Co	ļ	10/22/2013	3	7,588,996	8,051,330	3, 102, 404	39,611	ļ	ļ		(185,021)	(44)	_}	5.500
000000-00-0	1950 Twenty Two Liberty LLC		Hartford	CT	Massachusetts Mutual Life Ins Co	ļ	12/31/2013	3		1,550,250		41,817				}	175,500		35.000
	2044 Cornerstone Real Estate Fund X LP 2101 50 Liberty LLC		Hartford Hartford	CT CT	CREF X GP LLC		04/30/2015	33	9,942,971 518,890	4,655,142	4,655,142 518,890					}		1,537,681	2.910
	2101 50 Liberty LLC 2103 One Harbor Shore LLC		Hartford	CT	Massachusetts Mutual Life Ins Co		12/22/2015	3		1,240,200 1,955,129	1,405,853	700,285 (38,837)				}	4,202,935	·	5.843 3.000
	2121 Barings Real Estate European Value Add I		inui civiu	· · · · · · · · · · · · · · · · · · ·	Janus Suchius Strick mutual Life IIIS 60	<u> </u>	12/22/2013			1,500,129	1,400,000	(30,037)	<u> </u>	<u> </u>		<u> </u>		i	
000000-00-0	SCSp	l	Hartford	CT	Barings Value Add GP S a r I		10/24/2016	3	14.581.816	7.914.171	7.914.171	2.617.628	L	L		[590.072	12.798.183	2.000

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						and					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	İ
						Admini-					Carrying		ciation)	Temporary	ized	Change in		ment	
						strative					Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
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Identi-					Name of Vendor	Market	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	Citv	State	or General Partner	Indicator	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
	2140 Barings European Core Property Fund SCSp	Oouc	City	State	Barings European Core Prop Fund GP Sarl	maicator	Acquired	Ollalogy	0031	Value	Dianecs	(Decircase)	71001011011	TIIZCG	Otrici	Value	income	mont	Silip
000000-00-0	2140 barrings European core Property Fund 303p		Hartford	CT	bailings European core Frop Fund or Sail		11/03/2015	2	12.399.565	9.142.538	9, 142,538	(152,385)					(29, 902)		5.990
	2200 CCB Monford Park LLC		Hartford		Massachusetts Mutual Life Ins Co		06/30/2017	3	2.365.802	1.867.653	1,550,255	(8,247)					(29, 902)		6.000
	2207 Calgary Railway Holding LLC		Hartford	CT	Massachusetts Mutual Life Ins Co		07/26/2017	3	2.142.818	1.950.339	2.142.818	(41, 167)				(29, 280)	(45)		10.000
	Joint Venture Interests - Real Estate - A	Λffiliator			. massasnaserts mataar Erre mis oo	•	0172072011		92,202,685	81.440.135	46,579,826	8,100,931				(214,301)	7,815,612	14,335,864	XXX
	2013 Sheridan Production Partners III A LP	Hilliale	Houston	TY	Sheridan Production Partners III LLC	1	11/06/2014	3	2,205,000	2.205.000	2.205.000	23.000				(214, 301)	210.313	3,939,000	1.631
	2153 Cerberus Institutional Real Estate		Tious toll		John Idan Froduction Farthers III LLC		11/00/2014		2,200,000	2,200,000	2,200,000	23,000					210,313	, 309, 000 و35	1.001
	Partners IV LP		Dover	DE	Cerberus Real Estate GP IV LLC		10/13/2016	11	3.074.157	3.074.157	3.074.157	138.307					22.944	2.948.787	0.337
	2185 Whitebridge Pet Brands Holdings LLC		louis	MO	Frontenac		04/18/2017	3	30.049	29,335	30,049							2,010,707	0.083
	2201 English Color Holdings LLC		Boston	MA	WV AIV III (EC) LLC		06/30/2017	3	145,270	115,631	145,270								0.258
	Joint Venture Interests - Other - Unaffil	iated							5.454.476	5.424.123	5.454.476	161.307					233.257	6.887.787	XXX
2.00000.0		latou			Barings Asset-Based Income Fund US GP LE	P			0, 101, 110	0, 121, 120	0, 101, 110	101,001					200,20.	0,001,101	7000
000000-00-0	2187 Barings Asset-Based Income Fund US LP		Charlotte	NC.	bar rigo ricott bacoa ricomo rana co ar Er	`	06/26/2018	3	3.610.915	3.610.915	3.610.915	(79.557)						5.214.590	0.600
2299999. J	Joint Venture Interests - Other - Affiliate	ed	•			•			3,610,915	3.610.915	3,610,915	(79.557)						5.214.590	XXX
23108#-AA-7	8001 CUNA Mutual Insurance Society		Madison	WI	CUNA Mutual Insurance Society	2	07/08/2010		650,000	703,433	650,000						55.250		
64952G-AF-5	8003 New York Life Insurance Co		New York	NY	New York Life Insurance Co	1	03/25/2010		2,159,300	2,557,829	2,159,300		(5,036)				126,589		
668131-AA-3	8004 Northwestern Mutual Life		Milwaukee	WI	Northwestern Mutual Life	. L 1	03/24/2010		4,984,438	6,018,315	4,984,438		(814)				299,305		
	8005 Teachers Insurance & Annuity		New York	NY	Teachers Insurance & Annuity		03/31/2010		2,526,142	2,990,492	2,526,142		(5, 289)				152,261		
	8016 Teachers Insurance & Annuity Assoc of				•														
	America		New York	NY	Teachers Insurance & Annuity	1	05/31/2017		1,654,780	1,588,827	1,654,780		92				70,974		
023138-AA-8	8020 Ambac Assurance Corp		New York	NY	Guardian Life Ins Co Amer		12/31/2018		644	857	644								
	Surplus Debentures, etc - Unaffiliated								11,975,304	13,859,753	11,975,304		(11,047)				704,379		XXX
	1312 Countryside Corporate Tax Credits X LP		Boston	MA	Michael Associates Ltd		12/18/2002	2	233,427			(35,315)					(35,315)		18.054
	1313 NHT VIII Tax Credit Fund LP		Columbus	0H	NHT VIII Inc		01/06/2003	2	414,759	168 , 179	88,390	(1,634)					(1,634)		15.305
	1330 MMA Financial Inst. Tax Credits XXV LP		Boston	MA	Boston Financial Invest Management LP		07/14/2003	2	124,611	34,532	5,911	(3,141)					(3, 141)		1.031
	1331 Alliant Tax Credit Fund XXIV LTD		Palm Beach Gardens	FL	Alliant Capital LTD		04/14/2003	2	157,369			(93,773)	ļ		ļ		(93,773)		9.821
	1348 NHT XVI Tax Credit Fund LP		Columbus	OH	.NHT XVI Inc		11/24/2003	2	468,529	452,781	439,645	(96,490)	ļ	28,884			(86,939)	614	15.970
	1409 NHT XX Tax Credit Fund LP		Columbus	OH	. NHT XX LLC	-	11/19/2004	2	203,508	168,754	173,970	5,278		3,097			5,278		5.970
	1546 MassMutual-Guilford Fund A LP		Tampa		MGC Guilford Capital LLC		03/05/2007	3	393,468	68,568	65,554	(16,996)		813			(16,996)		0.010
	1636 Raymond James XXVII LP	<u> </u>	St Petersburg	J	Raymond James Financial Inc	<u> </u>	10/23/2007	22	162,746	126,376	118,403	(80,528)		33,413			(80,528)		8.000
	Non-Guaranteed Federal Low Income	Housing	g Lax Credit - Unaffiliated						2,158,417	1,019,190	891,873	(322,599)		66,207			(313,047)	614	
	Total - Unaffiliated								99,045,173	98,611,000	97,071,081	8,594,702	(11,047)	189,819		868,076	8,608,495	24,894,794	XXX
	Total - Affiliated								116,767,384	105,945,216	70,990,378	8,043,322				(186,467)	10,739,040	52,992,655	XXX
4699999 -	Totals								215,812,557	204,556,216	168,061,459	16,638,024	(11,047)	189,819		681,609	19,347,535	77,887,449	XXX

SCHEDULE BA - PART 2

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

		Showing Other Long-T	erm Invested Assets	s ACQUIRED AND ADDITIONS MADE December 3	31 of Current Yea	ar				
1	2	Loca		5	6	7	8	9	10	11
		3	4	-			-	_	-	1
		_			Date	Type	Actual Cost	Additional		
CUSIF				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identifica		City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
36764#-10-6		Springfield	State	Mezzco Australia II LLC	03/26/2015	2	Acquisition	257.971	LITCUITIDIATICES	
		Springfield	MA	Mezzco Australia II LLC	03/26/2015	2				5.495
	Transportation Equipment - Affiliated							257,971		XXX
000000-00-0	1455 AEA Investors Small Business Fund LP	New York	NY	AEA Investors SBF Partners LP	08/03/2005	3		26,878		0.843
000000-00-0		White Plains	NY HKG	Rosemount Finance Partners LLC	12/01/2005	7 3		3,333 6.331		9.035
000000-00-0	1528 PNC Equity Partners II LP	Hong KongPittsburgh	HKG	Allegheny Capital Partners II LLC	01/04/2006	3		1.543		1.001 1.102
000000-00-0	1571 HKW Capital Partners III LP	New York	NY	HKW Management III LP	01/29/2007	3		4.998		0.794
000000-00-0	1588 Clearwater Capital Partners Fund III LP	Singapore	SGP	Clearwater Capital Partners Fund III GP	04/04/2007	11		4,996		0.332
000000-00-0	1601 Kohlberg Investors VI LP	Mount Kisco	NY	Kohlberg Management VI LLC	06/20/2007	3		11.037		0.225
000000-00-0	1603 KKR Asian Fund LP	New York	NY	KKR Associates Asia LP	07/03/2007	3		1,246		0.183
000000-00-0	1635 Trilantic Capital Partners IV LP	New York	NY	Trilantic Capital Partners IV LP	10/22/2007	3		8.096		0.092
000000-00-0	1642 High Road Capital Partners Fund I LP	New York	NY	High Road Associates LLC	11/16/2007	3		65, 140		1.388
000000-00-0	1795 Braemar Energy Ventures III LP	New York		Braemar Power & Comm Mgmt III LP	06/17/2011	3		366,612		1.022
000000-00-0	1853 Global Infrastructure Partners II-A LP	New York		Global Infrastructure GP II LP	08/09/2012	3		222,562		0.199
000000-00-0	1867 Aviation Holding II LP	New York		Aviation Holdings GenPar II LLC	10/15/2012	3		10,952		5.373
000000-00-0	1875 Blackrock NTR Renewable Power Fund A LP	New York	NY	BlackRock NTR Renewable Power Fund LP	12/05/2012	3		78,952		2.516
000000-00-0	1932 Brookfield Infrastructure Fund II B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC	11/19/2013	3		176,749		0.320
000000-00-0	1990 Warburg Pincus Energy LP	New York	NY	Warburg Pincus Energy GP LP	07/25/2014	3		315,000		0.753
000000-00-0	2000 Polytex Holdings LLC	Los Angeles	CA	Caltius Equity Partners	07/31/2014	3		2, 136		0.145
000000-00-0	2020 Kayne Private Énergy Income Fund LP	Houston	CA	KPEIF GP LLC	04/01/2016	3		825,000 1.831.050		0.574 1.452
000000-00-0	2047 EnCap Energy Capital Fund X LP	Houston	TX		04/22/2015	13		340,315		1.452
000000-00-0	2047 Elicap Energy Capital Fullu X LF	New York	NY	Blackstone Management Associates VII LP	10/17/2016	3				0.020
000000-00-0	2059 iCON Infrastructure Partners III LP	St Peter Port	GBR	i CON GP III LLP	07/17/2015	3		571.356		0.554
000000-00-0	2073 Warburg Pincus Private Equity XII LP	New York	NY	Warburg Pincus XII LP	12/21/2015	3		1,112,500		0.058
000000-00-0	2105 Stonepeak Infrastucture Fund II LP	New York	NY	Stonepeak Associates II LLC	02/12/2016	3		1,585,124		0.142
000000-00-0	2117 Industrial Growth Partners V LP	San Francisco	CA	IGP Capital Partners V LLC	07/01/2016	3		536,966		0.188
000000-00-0	2137 Providence Strategic Growth II LP	Providence	RI	Providence Strat Growth Capital Ptrs LLC	12/07/2016	3		1,002,779		0.788
000000-00-0	2141 PIMCO Corporate Opportunities Fund II LP	Newport Beach	CA	PIMCO GP XV, LLC	08/31/2016	11		1,175,000		0.376
000000-00-0	2157 Del Real Holdco LLC	New York	NY	Palladium Equity Partners IV LLC	10/07/2016	3		14,398		0.069
000000-00-0	2176 SRS Equity Holdings 2 LLC	San Francisco	CA	SR Smith	03/27/2017	3		47,072		3.070
000000-00-0	2205 MidOcean Partners V LP	Dover	DE	MidOcean Associates V LP	04/25/2018	3	256,223	519,404		0.300
000000-00-0	2258 Range Investor Holdings LLC	New York	NY	One Rock Capital Partners II GP LLC	02/21/2018	3	272,450			0.114
000000-00-0	2267 SMC Contrax Holdings LLC	Briarcliff Manor	NY	Saw Mill Capital	03/09/2018	3	74,006			0.229
000000-00-0	2269 SCP ESP LLC	Dover	DE	Massachusetts Mutual Life Ins Co	04/04/2018	3	92,507			0.370
	Mineral Rights - Unaffiliated						695, 186	11,895,833		XXX
000000-00-0	1316 Braemar Energy Ventures LP	New York	NY	Braemar Power & Comms Management LP	01/09/2003	3		4,214		1.217
891860-10-7	1470 Tower Square Capital Partners II LP	Springfield	MA	Mezzco II LLC	09/30/2005	2		23,383		3.945
891860-10-7	1471 Tower Square Capital Partners II-A LP	Springfield	MA MA	Mezzco II LLC	09/30/2005	2				15.000 0.976
000000-00-0	2252 Barings Global Real Assets Fund LP	Charlotte	NC	Barings LLCBarings Global Real Assets Fund GP LLC	12/14/2006	5 3	9, 104, 706	8,331 6,081,872		5.000
367640-10-8	2275 Gateway Mezzanine Partners I LP	Springfield	NGNA	Mezzco Australia LLC	03/28/2011	2	9, 104, 700	0,081,872		7.700
	Mineral Rights - Affiliated	Springrieru				Z	0 404 700			XXX
	2011 Harrison Street Real Estate Partners V LP	Ob.:		LIGHT OF VILO	10 (00 (004)		9, 104, 706	6,208,679		
000000-00-0	2011 Harrison Street Heal Estate Partners V LP 2203 Landmark Real Estate Partners VIII-A LP	Chicago Simsburv	IL	HSRE GP V LLC Landmark Real Estate Prinrs VIII- GP LP	10/08/2014	3		197,647 2,069,481		0.635 0.375
		oillisuufy	bb	Lanumark near Estate Prints vill- of LF		s				
	Fixed or Variable Rate - Bonds - Unaffiliated	Tu ex		In a superior of	44			2,267,128		XXX
000000-00-0	1349 CREA/PPC Venture LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	11/26/2003	3			3,304,224	6.556
000000-00-0	1468 Fan Pier Development LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	09/28/2005	3		1,435		5.000
000000-00-0	1556 Cornerstone Fort Pierce Development LLC	HartfordHartford	CT	Massachusetts Mutual Life Ins Co Massachusetts Mutual Life Ins Co	01/05/2007	3 3		15,557	12.992.850	5.580 8.670
000000-00-0	1721 WP-SC LLC	Hartford		Massachusetts Mutual Life Ins Co	03/13/2008	3		361.721	12,992,850	
000000-00-0	1721 WP-SC LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	06/14/2012	3			3,015,145	4.817
000000-00-0	1914 WeHo Domain LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	07/31/2013	3			5,796,000	12.600
000000-00-0	1930 Farringdon London Holdings LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	10/22/2013	3		5,750	4,486,592	5.500
000000-00-0	2044 Cornerstone Real Estate Fund X LP	Hartford	CT	CREF X GP LLC	04/30/2015	3		416, 108	5,287,828	2.910
000000-00-0	2087 Barings European Core Property Fund SCSp	Hartford	CT	Barings European Core Prop Fund GP Sarl	11/03/2015	3		, 100	3,257,027	1.091
000000-00-0	2101 50 Liberty LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	12/22/2015	3		826,713		5.843
000000-00-0	2102 Ten Fan Pier Boulevard LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	12/22/2015	3		1,112,282		0.363
000000-00-0	2121 Barings Real Estate European Value Add SCSp	Hartford	CT	Barings Value Add GP S a r I	10/24/2016	3		5, 189,772	6,667,645	2.000
000000-00-0	2140 Barings European Core Property Fund SCSp	Hartford	CT	Barings European Core Prop Fund GP Sarl	11/03/2015	3		16,355		5.990
000000-00-0	2200 CCB Monford Park LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	06/30/2017	3		573,511	815,547	6.000
000000-00-0	2207 Calgary Railway Holding LLC	Hartford	CT	Massachusetts Mutual Life Ins Co	07/26/2017	3		93, 108		10.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
0899999. Fixed or Variab	ole Rate - Bonds - Affiliated							8,685,312	45,622,860	XXX
000000-00-0 2153 Cerberu	us Institutional Real Estate Partners IV LP	Dover	DE	Cerberus Real Estate GP IV LLC	10/13/2016	11		1,520,659		0.337
2199999. Joint Venture In	nterests - Other - Unaffiliated							1,520,659		XXX
000000-00-0 2187 Barings	s Asset-Based Income Fund US LP	Charlotte	NC	Barings Asset-Based Income Fund US GP LP	06/26/2018	3	1,878,081	1,820,795		0.600
2299999. Joint Venture In	nterests - Other - Affiliated						1,878,081	1,820,795		XXX
023138-AA-8 8020 Ambac A	Assurance Corp	New York	NY	Guardian Life Ins Co Amer	12/31/2018		644			
2399999. Surplus Deben	tures, etc - Unaffiliated						644			XXX
4499999. Total - Unaffilia	ited	_	•				695,830	15,683,620	•	XXX
4599999. Total - Affiliated	d	·					10,982,787	16,972,758	45,622,860	XXX
4699999 - Totals							11,678,617	32,656,378	45,622,860	XXX

				Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tr	ansferred (or Repaid	d During the	e Current	Year							
1	2	Location		5	6	7	8		9 -	in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	_ Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		1	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	_ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP			. .	Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on .	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	1820 CML Mezzanine Investor III LLC	London Springfield	GBR	Distribution	06/02/2010 03/26/2015	11/30/2018									1,495,397 2,385,717				
	It Venture Interests - Fixed Income - /			DISTIBUTION	1.00/20/2010	11/20/2010									3,881,115				
000000-00-0	1459 Candover 2005 Fund US No 4 LP	London	GBR	Prior year sale income/(expense)	08/19/2005	04/05/2018									0,001,113			†	
	1481 Rosemount Global Trade Finance Fund LP	White Plains	NY	Distribution	12/01/2005										34,861				
	1527 Linden Capital Partners LP	Chicago	IL	Prior year sale income/(expense)	07/17/2006														12,874
	1528 PNC Equity Partners II LP	Pittsburgh	PA	Liquidation of Investment	07/21/2006		176,668	89,248		 		89,248		ļ	345,839		<i>7</i> 8,380		89,248
	1530 Seidler Equity Partners III LP	Marina Del Rey	CA NY	Distribution	07/28/2006		 	}		}				}	361,505				
	1570 Saw Mill Capital Partners LP 1571 HKW Capital Partners III LP	Briarcliff Manor New York	NYNY	Distribution		12/31/2018 12/21/2018									1,851,229				
	1582 AACP China Growth Inv LP	San Francisco	CA	Distribution		12/21/2016									22,356				
	1583 Special Value Opportunities Fund LLC	Santa Monica	CA	Distribution		11/30/2018	I	[[8,492				
	1588 Clearwater Capital Partners Fund III LP																		
000000-00-0		Singapore	SGP	. Distribution	04/04/2007	10/25/2018									30,000				
000000-00-0	1601 Kohlberg Investors VI LP	Mount Kisco	NY NY	Distribution	06/20/2007	12/21/2018									6, 133				
	1603 KKR Asian Fund LP 1635 Trilantic Capital Partners IV LP	New York	NV NV	Distribution	07/03/2007	10/31/2018 07/01/2018									259,922				
	1642 High Road Capital Partners Fund I LP	New York	NY	Distribution		09/28/2018									330,531				
	1663 Hudson Ferry Capital LP	New York	NYNY	Prior year sale income/(expense)		.03/16/2018													1, 170
	1795 Braemar Energy Ventures III LP	New York	NY	Distribution	_06/17/2011										40,016				
	1853 Global Infrastructure Partners II-A LP																		
000000-00-0		New York	NY	. Distribution	08/09/2012										391, 133				
	1867 Aviation Holding II LP	New York	NY	Distribution	10/15/2012	11/20/2018									1,811,337				
000000-00-0	1875 Blackrock NTR Renewable Power Fund A LP	New York	NY	Distribution	12/05/2012	12/31/2018									300,623				
000000-00-0	1884 IFM Global Infrastructure US LP	New York	NY	Liquidation of Investment	02/20/2013		1.295.557	137.268				137 . 268		1,307,031	1,432,826				137,268
	1932 Brookfield Infrastructure Fund II B LP						,200,000					,		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
000000-00-0		New York	NY	Distribution	11/19/2013										286,743				
	1967 ERG Holding Company LLC	Watchung	NJ	Liquidation of Investment	04/04/2014		18,070	19,223				19,223		37, 293	37,293				58 , 459
	1990 Warburg Pincus Energy LP	New York	NY CA	Distribution	07/25/2014										87,645 44,758				
	2007 ECG Topco Holdings LLC	San Francisco New York	NY	Distribution	11/19/2014 .11/18/2014		14.069	351.304				351.304		365.373					366.977
	2020 Kayne Private Energy Income Fund LP	Houston		Distribution	04/01/2016		1					١,٥٥٩ ما مو			651,037				
	2024 Tennenbaum Special Situations Fund IX						Ī												
000000-00-0	LLC	Santa Monica	CA	Distribution		12/31/2018									350, 155				
	2027 Fortistar Energy Recycling LLC	White Plains	NY	Distribution	12/18/2014		}	·		 				ļ	15,000				ļ
	2040 Newport HFP LLC	Irvine	CA NY	Distribution	01/30/2015		 	}		}				}	14, 190, 000			 	
	2042 CCI Investor Holdings LLC	New York	NYTX	Distribution	03/05/2015	11/01/2018 12/10/2018	t							·	66,606 44,776				
	2054 Blackstone Capital Partners VII LP	New York	NY	Distribution	10/17/2016	12/10/2018									45,269				
000000-00-0	2056 Power Stop Holdings LLC	Bedford Park	IL	Liquidation of Investment	05/29/2015	10/19/2018	17,831	134,733		[134,733		148,049	152,564				134,733
000000-00-0	2059 iCON Infrastructure Partners III LP	St Peter Port	GBR	Distribution	07/17/2015	11/02/2018	ļ								53,728		(417)	(417)	/
	2073 Warburg Pincus Private Equity XII LP	New York	NY	Distribution	12/21/2015	12/11/2018		·							128,615				
	2082 Team Drive-Away Holdings LLC	Indianapolis	IN	Distribution	10/15/2015	10/31/2018	†	}		 				····	12,266 838,410				
	2105 Stonepeak Infrastucture Fund II LP 2116 JFL-API Co-Invest Partners LP	Arlington	VA	Distribution	02/12/2016 04/20/2016	11/30/2018 11/30/2018	t	 		 				<u> </u>				 	·
	2117 Industrial Growth Partners V LP	San Francisco	CA	Distribution	07/01/2016		İ								327,780				
000000-00-0	2137 Providence Strategic Growth II LP	Providence	RI	Distribution	12/07/2016	10/12/2018									915,742				
000000-00-0	2176 SRS Equity Holdings 2 LLC	San Francisco	CA	Distribution	03/27/2017	12/28/2018	ļ	ļ [ļ		ļ		ļ	19,944			ļ	ļ
	2205 MidOcean Partners V LP	Dover	DE	Distribution		11/27/2018		ļ ļ		}				ļ	16,500				
	2227 Reelcraft Holdings LLC	Chicago	IL	Distribution		09/20/2018									104,803				
	2240 4201 Lien Road LLC	Chicago	IL OH.	Distribution	11/30/2017 07/19/2004	03/30/2018									9,807				31,401
	1387B VPG Holdings LLC	Beachwood	OH	Prior year sale income/(expense)	07/19/2004		t	<u> </u>		<u> </u>				<u> </u>				İ	14, 107
	It Venture Interests - Common Stock			your oute modile/(expense)			1.522.196	731.776				731.776		1.857.746	26 . 421 . 199		77.963	77.963	
	1470 Tower Square Capital Partners II LP		MA	Distribution	09/30/2005	11/13/2018	1,522,190	701,770		 		751,770		1,007,740	324.819		11,303	11,300	047,003
551000 10 /		opgiiviu	an			17 10/2010	*						<u> </u>		ان , جعر , معرد , معرد	þ			

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

				Showing Other Long-Term I	investea Ass	sets DISP	OSED, Ira	ansierrea (or Repaid	טע ג During th	ie Gurrent	rear							
1	2	Location		5	6	7	8			in Book/Adi				15	16	17	18	19	20
	_	3	4	-		-	_	9	10	11	12	13	14						
		ŏ					Book/	·	10	Current		10		Book/					
							Adjusted					Total	Total	Adjusted					
										Year's		Total	Total	,					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			1
							Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Durchaser or		Diamond									Canaid	, ,			
				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
891860-10-7	1471 Tower Square Capital Partners II-A LP	Springfield	MA	Distribution		12/31/2018									1,223,246				
000000-00-0	1558 Great Lakes II LLC	Springfield	MA	Distribution	12/14/2006	12/28/2018									76,260				
367649-10-8	1791 Gateway Mezzanine Partners I LP	Springfield		Internal Transfer		04/01/2018	205, 136	1, 456, 179				1,456,179		1,661,316			(1,661,316).	(1,661,316)	20,823
12583#-10-6	1816 CML Mezzanine Investor LLC	London	GBR	Distribution		06/30/2018									547,449				
	1817 CML Mezzanine Investor L LLC	London	GBR	Distribution		06/21/2018									164,959				
	2029 CML Special Situations Investor LLC	Springfield	MA	Distribution	12/19/2014										2,607,906				
	2252 Barings Global Real Assets Fund LP	Charlotte	NC	Distribution	02/28/2018										6,764,852				ļ
	2275 Gateway Mezzanine Partners I LP	Springfield		Distribution	03/28/2011	12/31/2018								(1,661,316)	120,544		1,661,316	1,661,316	
	nt Venture Interests - Common Stock						205, 136	1,456,179				1,456,179			11,830,033				20,823
000000-00-0	1352 CP Investment Fund LP	San Francisco	CA	Liquidation of Investment		04/01/2018	247	(247)				(247)							(247)
000000-00-0	1419 JER Real Estate Partners III LP	Chicago	. LIL	Prior year sale income/(expense)	01/05/2005	10/26/2018		L		ļ		ļ							504
000000-00-0	1492 Akridge Office Fund LLC	Washington	DC	Prior year sale income/(expense)	01/20/2006	12/31/2018													3,880
000000-00-0	1580 Charles River Institutional Fund LP	Newton	MA	Liquidation of Investment	12/19/2007	12/31/2018	139,734	74,809				74,809		7,271	214,543				74,637
000000-00-0	1658 Aslan Realty Partners III LLC	Chicago	IL	Liquidation of Investment	12/17/2007	12/28/2018	36,450	(36,450)				(36,450)							41,852
	2011 Harrison Street Real Estate Partners V																		
000000-00-0	LP	Chicago	IL	Distribution	10/08/2014	12/19/2018									475,846				
	2203 Landmark Real Estate Partners VIII-A LP																		
000000-00-0		Simsbury	CT	Distribution	07/11/2017	12/19/2018									1,089,772				
1799999. Join	nt Venture Interests - Real Estate - Ur	naffiliated					176,430	38,113				38, 113		7,271	1,780,161				120,627
000000-00-0	1349 CREA/PPC Venture LLC	Hartford	CT	Distribution	11/26/2003	. 11/30/2018									1,536,599				
000000-00-0	1429 12-18W 55TH ST Predevelopment LLC	Hartford	CT	Prior year sale income/(expense)	03/29/2005	.09/12/2018													69,656
000000-00-0	1468 Fan Pier Development LLC	Hartford	CT	Distribution		. 12/31/2018									2,643,280				
000000-00-0	1496 CREA/Windstar Dublin-Pleasanton LLC	Hartford	CT.	Prior year sale income/(expense)		10/29/2018													(2,625)
000000-00-0	1672 Fallon Cornerstone One MPD LLC	Hartford	CT	Distribution	03/13/2008	. 12/20/2018									911,390				
000000-00-0	1721 WP-SC LLC	Hartford	CT	Liquidation of Investment	03/31/2009	. 12/27/2018	7,828,329	6,860,880				6,860,880		13,396,193	15,050,930				6,978,596
000000-00-0	1729 CREA/LYON West Gateway LLC	Hartford		Liquidation of Investment		10/01/2018	926,091	5,354,879				5,354,879		6,280,971	6,280,971				4,069,054
000000-00-0	1740 Country Club Office Plaza LLC	Hartford	CT	Prior year sale income/(expense)		09/19/2018													47,542
000000-00-0	1760 Sawgrass Village Shopping Center LLC	Hartford	CT	Distribution	07/13/2010	06/15/2018									525,016				
000000-00-0	1798 AT Mid-Atlantic Office Portfolio LLC	Hartford	CT	Prior year sale income/(expense)		_11/15/2018													7,820
	1845 Washington Gateway Apartments Venture																		
000000-00-0	LLC	Hartford	CT	Distribution		12/13/2018									125,996				
000000-00-0	1847 21 West 86 LLC	Hartford	CT	Prior year sale income/(expense)		12/27/2018													(719)
000000-00-0	1914 WeHo Domain LLC	Hartford	CT	Distribution		. 12/14/2018									495 , 155				
000000-00-0	1915 Gracechurch London Holdings LLC	Hartford	CT	Prior year sale income/(expense)		06/20/2018	ļ			ļ		ļ					ļ ļ		(18)
000000-00-0	1920 MM Greenhill Office LLC	Hartford	CT	Prior year sale income/(expense)		04/30/2018													(242)
000000-00-0	1930 Farringdon London Holdings LLC	Hartford	CT	Distribution		12/31/2018									271,803				
000000-00-0	1940 MM Woodfield Martingale LLC	Hartford	CT	Prior year sale income/(expense)		11/15/2018	 			}		}					ļ ļ		38,971
000000-00-0	1950 Twenty Two Liberty LLC	Hartford	CT	Distribution		12/21/2018		ļ		 		 			175,500		ļ ļ		ļ
000000-00-0	1972 MMI/Hines Harrison LLC	Hartford	CT	Prior year sale income/(expense)		12/12/2018													(4,445)
	2039 CREA 330 Third LLC	Springfield		Liquidation of Investment		11/08/2018	1,829,733	1,503,607				1,503,607		3,333,339	3,333,339				1,419,267
	2044 Cornerstone Real Estate Fund X LP	Hartford	CT	Distribution		12/18/2018									183, 155				
	2101 50 Liberty LLC	Hartford	CT	Distribution		10/10/2018	407.00-	/0.475		 		/2 /==		4 000 74:	9,365,917		}		
000000-00-0	2102 Ten Fan Pier Boulevard LLC	Hartford	CT	Transfer to Schedule A	12/22/2015	08/31/2018	127,907	(3,476)				(3,476)		1,236,714	1,236,714				
000000 00 0	2121 Barings Real Estate European Value Add	Hankford	CT	Distribution		10/01/0010	I			I		I			7 000 750				1
000000-00-0	I SCSp	Hartford		Distribution		12/31/2018									7,696,759				44 400
000000-00-0	2125 MM Chatham Office LLC	Hartford	CT	Prior year sale income/(expense)	07/07/2016	12/05/2018	 			 		 		·			}		14,429
000000-00-0	2140 Barings European Core Property Fund SCSp	Hankford	CT	Distribution	11/03/2015	12/31/2018				1		1			324,400		1		
	0007 O-1 D-11 H-141 H-0	Hartford	CT			12/31/2018									1,410				
	2207 Calgary Railway Holding LLC	Hartford	_ _	Distribution	1.01/20/2011	10/00/2018	40 7::	40 7/				40:							40.6
	nt Venture Interests - Real Estate - Af			The same of	44.00-1	40 (00 : :-	10,712,060	13,715,890			1	13,715,890		24,247,217	50, 158, 334				12,637,286
	2013 Sheridan Production Partners III A LP	Houston	. TX	Distribution	11/06/2014	10/29/2018				 	 	 			136,500		ļ ļ		ļ
	2153 Cerberus Institutional Real Estate	•		D	40/45/55	44 (00 : :-				1		1]		
	Partners IV LP	Dover	DE	Distribution	10/13/2016	11/30/2018									427,891				
	2201 English Color Holdings LLC	Boston	MA	Distribution	06/30/2017	12/12/2018									4,733				
2199999. Join	nt Venture Interests - Other - Unaffilia	ted]			1		1			569, 125				1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change	in Book/Adju	ısted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	2187 Barings Asset-Based Income Fund US LP	Charlotte	NC	Distribution	06/26/2018	11/14/2018									8,405				
2299999. Joir	nt Venture Interests - Other - Affiliat	ed													8,405				
	1329 Raymond James XXIII LP	St Petersburg	FL	Liquidation of Investment	07/14/2003	_01/01/2018 _	251,847							251,847			(251,847)	(251,847)	
3399999. Nor	n-Guaranteed Federal Low Income	Housing Tax Credit - Unaffil	iated				251,847							251,847			(251,847)	(251,847)	
4499999. Tota	al - Unaffiliated						1,950,473	769,889				769,889		2,116,864	28,770,484		(173,884)	(173,884)	967,629
4599999. Tota	al - Affiliated						10,917,196	15, 172, 070				15, 172, 070		24,247,217	65,877,887				12,658,108
4699999 - To	tals	•					12,867,669	15,941,959			•	15,941,959		26,364,081	94,648,371		(173,884)	(173,884)	13,625,737

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			lı	nterest		Da	ites
,	_	3		5	1 -	•	8	9	1	* *	12	13	14	15	16	17	18	19	20	21	22
		ľ					•					10		Total		.,		10			
														Foreign							
			_		NIAIO									3							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	y n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	US TREASURY N/B-NOTE		- 11	Ullai	Jyrribor	118,782,083	100.2227	123,273,867	123,000,000	122,809,390	(Decrease)	494,034	necognized	value	3. 125	3.543	MAI	2,420,925	3,843,751	08/03/2009	05/15/2019
	US TREASURY N/B-NOTE	RA			1	1,366,284	100.2227	1,417,950	1,414,800	1,412,608		5,683			3. 125	3.543	MNI	2,420,923		08/03/2009	05/15/2019
	US TREAS N/B-NOTE	RA			1	111,207,269	100 . 2227		110,000,000	110,084,799		(137,492)			3.625	3.494		1.506.148	3,987,500	08/17/2009	08/15/2019
912828-LJ-7	US TREAS N/B-NOTE	nA			1	35,384,131	100 . 6328		35,000,000	35,026,982		(43,747)			3.625	3.494		479,229	1,268,750	08/17/2009	08/15/2019
912828-07-8	US TREASURY N/B-NOTE				1	10.082	97.5313		10.000	10.039		(16)			1.375	1.205		84	138	05/09/2016	04/30/2021
912828-07-8	US TREASURY N/B-NOTE	SD			1	2,934,704	97.5313		2,915,000	2,924,077		(3,831)			1.375			24.601	40,081	04/27/2017	04/30/2021
*	Amal Ltd Ex Im Bk Gtd Sr Nt		D	1	1	1,034,095	100.9610		1,034,095	1,034,095		(0,001)			3.465	3.465		19.690	34,471	10/06/2009	08/21/2021
	btotal - Bonds - U.S. Governments - Issu	er Oh	linatio	nns	,	270.718.648	XXX	274,506,216	273,373,895	273.301.990		314.631			XXX		XXX	4.478.524	9.218.903	XXX	XXX
36202K-SG-1	Government National Mort-POOL #8619 ARMS	T	myalit	1 5	1	1,354	102. 1915	, , ,	1,336	1,303		24		1	3.625	4.923		4,410,324	9,216,903	03/28/1996	04/01/2025
36203R-5K-1	GOVERNMENT NATIONAL MORT-POOL #357350	·-†	-	- J ⁴ , 5	1	13,089	102. 1915		1, 330	1,303		24			6.500	6.375		4	40	10/25/1993	11/01/2023
36204E-RQ-2	GOVERNMENT NATIONAL MORT-POOL #367795			- 14	1	14.600	107 . 0929		13,967	14, 197		(52)			7.500	6.529			1,029	10/23/1993	09/01/2023
36204P-UY-6	GOVERNMENT NATIONAL MORT-POOL #375999	·-t	1	4	1	6,943	100 . 77 38		6,976	6.953		(32)			6.500	6.676		38	406	01/01/1994	01/01/2024
36205S-K2-0	GOVERNMENT NATIONAL MORT-POOL #373999	-†	1	4	1 1	5,261	107 . 0929		5,291	5,933		3			7.500	7.642			394	04/19/2000	02/01/2027
36207E-6D-1	GOVERNMENT NATIONAL MORT-POOL #430268			4	1	1,937	100. 1265		1,948	1,942		1			7.500	7.641		12	145	04/19/2000	10/01/2027
36207K-B6-6	GOVERNMENT NATIONAL MORT-POOL #433961			4	1	16,292	107 . 2403		15,910	16,143		(33)			7.000	6.473		93	1, 107	10/21/1998	08/01/2028
36207R-HH-1	GOVERNMENT NATIONAL MORT-POOL #439532			4	1	4. 143	107.0198	4,460	4, 167	4, 147		(00)			7.500		MON	26	302	04/19/2000	04/01/2027
36207W-U5-1	GOVERNMENT NATIONAL MORT-POOL #444404			4	11	2,346	100 . 1230		2,360	2.346		1			7.500	7.748	MON	15	173	04/19/2000	06/01/2027
36208G-Z2-7	GOVERNMENT NATIONAL MORT-POOL #450861	1		4	11		101.4912		543	541					7.500	7.648	MON	3	40	04/19/2000	05/01/2027
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802			. 4	1	35,287	108.9153		34,425	34,962		9			7.000	6.435	MON	201	2,309	10/21/1998	06/01/2028
36223B-KC-3	GOVERNMENT NATIONAL MORT-POOL #302791			. 4	1	8,600	100.2116	8,420	8,402	8,438		(16)			9.500	9.014	MON	67	770	04/01/1991	03/01/2021
36223H-GV-3	GOVERNMENT NATIONAL MORT-POOL #308112			. 4	1	9, 172	100.8152		9,080	9,098		(7)			8.000	7.823	MON	61	691	01/21/1992	12/01/2021
36224W-MC-4	GOVERNMENT NATIONAL MORT-POOL #340655			. 4	1	5,787	103.9722		6, 119	5,980		20			7.500	9.028		38	443	02/03/1995	02/01/2023
36225A-5S-5	GOVERNMENT NATIONAL MORT-POOL #780857			. 4	1	688	100 . 0956		667	670		(2)			8.300	7 . 138		5	40	06/26/2000	04/01/2020
36295N-K3-0	GOVERNMENT NATIONAL MORT-POOL #675414			. 4	1	60, 158	105.2837	60,992	57,931	60,902		688			5.000	3.974	MON	241	2,761	04/28/2009	09/01/2035
0299999. Sul	btotal - Bonds - U.S. Governments - Res	identi	al Mo	rtgage-B	acked																
Sec	curities					186.197	XXX	191.764	182.126	185.928		629			XXX	XXX	XXX	994	11.476	XXX	XXX
0599999 Tot	tal - U.S. Government Bonds					270,904,845	XXX	274,697,980	273,556,021	273,487,918		315,260			XXX	XXX	XXX	4,479,518	9,230,379	XXX	XXX
448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	Δ		1FE	1,291,082	131.6468		850.000	1, 120, 156		(32, 287)			8.250	3.306	AO.	14.804	70 , 125	04/11/2013	04/15/2026
	STATE OF ISRAEL-SENIOR UNSECURED BOND		D		1FE	240.521	103.3080		244,000	240.882		70			4.500	4.588	.I.I	4,606	10.980	01/28/2013	01/30/2043
	btotal - Bonds - All Other Governments -	leeue	r Obli	aatione		1,531,603	XXX	1,371,070	1.094.000	1,361,038		(32,217)			XXX	XXX	YYY	19.410	81, 105	XXX	XXX
		15506	ii Obii	yallons				, , ,	, , ,									- /	, .		
	al - All Other Government Bonds			10	455	1,531,603	XXX	1,371,070	1,094,000	1,361,038		(32, 217)	-		XXX	XXX	XXX	19,410	81,105	XXX	XXX
34153P-XD-5	State of Florida-GENERAL OBLIGATION UNLT		-1	- 2	1FE	658,945	103.8680		700,000	665,069		918			5.000	5.406		2,917	35,000	01/14/2011	06/01/2040
373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG		-[·[]	1FE	446,831	104.5900		446,831	446,831		/0 1:=:			4.503	4.502		3,353	19,722	11/04/2009	11/01/2025
373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG		1	-[]	1FE	438,756	111.6100		400,000	422,713		(2,415)		 	4.964	4.108		3,309	19,856	06/07/2011	11/01/2026
373384-TP-1 452152-GS-4	State of Georgia-GENERAL OBLIGATION UNLT		1	-[:	1FE 2FE	399,068	106.3870		400,000	399,496		66			4. 150	4. 172 5. 838		8,300	16,600 3,675	06/30/2011	07/01/2025
	State of IIIinois-GENERAL OBLIGATION UNL		1	· [¦	1FE		110 . 8430	1,351,766	50,000	55,468 1,317,919		(418)			7.350 4.300	3.832	JJ MS	1,838 18.633	3,675	08/02/2011	07/01/2035
574192-5C-0 605580-5X-3	State of Mississippi-BUILD AMERICA GEN OBLIG		1	· [¦	1FE	1,356,329 1,208,108	103.9820		1,100,000	1,317,919		(5,243)			4.300	4.475		9,616	55,900	08/09/2010	03/01/2022 11/01/2034
677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMER		1	· [¦	1FE		113.7600		850.000	850.000		(4,048)		ļ	4.784	4.783				04/14/2010	05/01/2023
68607L-XP-7	State of Oregon-GENERAL OBLIGATION UNLTD		1	· [¦	1FE	3,015,967	107 . 68 10		2,398,005	2,579,555		(103,278)		·	5.762	1.656		717, و 11,514	40,664	12/04/2012	06/01/2023
70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	··†		· · · · · · · · · · · · · · · · · ·	1FE	2,129,004	107 . 07 40		2,150,000	2,140,515					4.650	4.746				06/28/2010	02/15/2026
70914P-NE-8	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	-t	1	2	1FE	4,588,592	100.4040		4,600,000	4,593,766		442			5.350	5.367		41,017	246, 100	05/19/2010	05/01/2030
880541-QQ-3	State of Tennessee-GENERAL OBLIGATION UN	1	1	1	1FE	700,000	102.3770		700,000	700,000					3.178	3.177		9,269	22,246	10/12/2011	08/01/2020
882722-KF-7	State of Texas-GENERAL OBLIGATION UNLTD	1	1	1	1FE	4,048,367	124. 1380		3,750,000	3,993,459		(7,644)			5.517	4.982	A0	51,722	206,888	06/09/2010	04/01/2039
93974C-PM-6	WASHINGTON ST-GENERAL OBLIGATION UNLTD]	. 1	1FE	1,982,680	119.0440		1.900.000	1,964,706		(2,532)			5.481	5.166	FA	43.391	104, 139	06/29/2010	.08/01/2039
93974C-RE-2	WASHINGTON ST-GENERAL OBLIGATION UNLTD]	. 1	1FE	1,656,918	_116.0840		1,800,000	1,679,997		3,531			5. 140	5.726		38,550	92,520	01/28/2011	08/01/2040
	State of Wisconsin-GENERAL OBLIGATION UN	[1	. 2	1FE	5,292,633	104 . 4620		5,300,000	5,295,133		321			5.000	5.011		44, 167	265,000	08/18/2010	05/01/2032
	State of Wisconsin-GENERAL OBLIGATION UN			2	1FE	1,090,375	103.2540		1,100,000	1,092,771		399			4.000	4.064		7,333	44,000	12/06/2011	05/01/2032
	btotal - Bonds - U.S. States, Territories a	nd Po	osses	sions - Is	suer												-				
	ligations					29.920.633	XXX	31,599,212	28.944.836	29.374.589		(119.140)		I	XXX	XXX	XXX	339.474	1,466,604	XXX	XXX
	tal - U.S. States. Territories and Possess	iona ^r	2onda			.,. ,	XXX	. , ,	, , , ,	-,- ,- ,-		, ,	<u> </u>	 	XXX	XXX	XXX		, ,	XXX	XXX
		10115	אווטכ) 	155	29,920,633		31,599,212	28,944,836	29,374,589		(119, 140)	-	 			^^^	339,474	1,466,604	06/14/2010	
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		-	· [1FE	353, 185	112.8100		350,000	352,057		(159)			5.269	5. 191	JJ	9,221	18,442		07/01/2034
	LOS ANGELES CA UNIF SCH -GENERAL OBLIGAT LOS ANGELES CA UNIF SCH-BUILD AMERICA GE		1		1FE				875,000 125,000	1,039,576 162,593		(16,840)		·	5.981	3.880		26, 167	52,334 8,448	03/31/2015	05/01/2027
344b4b-ZK-b	LUS ANGELES CA UNIF SCH-BUILD AMERICA GE	4		. []	. lrt	168,481	128.6910	160,864	125,000	162,593		(2,078)			6.758	3.880	JJ	4,224	,448 ق	01/19/2016	07/01/2034

								Showing All Lon	g-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adj	justed Carryin	g Value			l:	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
797355-N5-9	SAN DIEGO CA UNIF SCH DI-GENERAL OBLIGAT				1FE	502,854	39.1070		3,300,000	771,632		44,437			0.000	6.020	N/A			10/06/2011	07/01/2043
101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGAT			2	1FE	550,000	105.3970	579,684	550,000	550,000					5.740	5.737	JD	1,403	31,570	05/12/2010	12/15/2030
101565-YS-2 05914F-MN-7	BOULDER LARIMER & WELD C-GENERAL OBLIGATBALTIMORE CNTY MD-GENERAL OBLIGATION UNL				1FE1FE		97.8950	873,733 1,664,215	830,000 1,700,000	830,000 1,700,000					5.790 3.739	5.787 3.739	JD	2, 136 26, 485	48,057 63,563	05/12/2010	12/15/2033
631294-4D-4	NASHUA NH-GENERAL OBLIGATION UNLTD			-	1FE	2,000,000	103.7580	2,075,160	2,000,000	2,000,000					4.376	4.376	.I.I	40,356	87,520	01/11/2012	01/15/2042
64966M-YS-2	City of New York NY-GENERAL OBLIGATION U			1	1FE	2,524,392	98.3720	2.557.672	2,600,000	2,526,157		1.765			3.630	3.906	AO	23.595	66,066	07/25/2018	04/01/2032
199491-7D-7	COLÚMBUS OH-GENERAL OBLIGATION UNLTD			. 2	1FE	1,552,672	100 . 4920	1,607,872	1,600,000	1,565,897		2,246			3. 125	3.340	FA	18,889	50,000	07/11/2012	02/15/2031
68607H-5H-5	OREGON ST DEPT OF ADMIN SVCS-BUILD AMERI			. 1	1FE	481,746		442,298	425,000	446,276		(15,541)			6. 180	2.342		4,378	26,265	03/03/2016	05/01/2035
794173-FG-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGAT		-[1FE	281,718		416,202	600,000	355, 161		15,890			0.000	4.630		0.005	00 500	12/04/2013	06/15/2030
586145-E2-6 592112-DR-4	MEMPHIS TN REF GENERAL OBLIGATION UNLTD			-	1FE1FE	847,816 874,142	110.6570 119.4350	852,059 1,015,198	770,000 850,000	824,099 867.078		(9,234)			5.000 5.707	3.521 5.473		9,625 24,255	38,500 48,510	07/02/2014 08/13/2010	04/01/2044
232760-8B-7	CYPRESS-FAIRBANKS TX IND-GENERAL OBLIGAT	-†	1	2	1FE	189,760	104.9200	188,856	180,000	186,417		(1,013)		ļ	4.000	3.351		24,255	7,200	03/04/2015	02/15/2034
232760-8C-5	CYPRESS-FAIRBANKS TX IND-GENERAL OBLIGAT			2	1FE	315,750	104.6360	313,908	300,000	310,359		(1,501)			4.000	3.371		4,533	12,000	03/04/2015	02/15/2035
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	.		. 1	1FE	651,591	117.9240	636,790	540,000	604,792		(7,461)			6.290	4.342	MS	11,322	33,651	11/09/2011	03/01/2032
442403-FY-2	Houston Independent Scho-BUILD AMERICA G			. 1	1FE	1,050,000	100 . 4550	1,054,778	1,050,000	1,050,000					6. 125	6. 121		24,296	64,313	11/12/2009	02/15/2028
387460-JJ-8	GRANITE UT SCH DIST SALT-BUILD AMERICA G				1FE	400,000	102.8220	411,288	400,000	400,000					4.954	4.952		1,651	19,816	05/05/2010	06/01/2026
387460-JK-5 387460-JL-3	GRANITE UT SCH DIST SALT-BUILD AMERICA G			. 2	1FE1FE	400,000	102.9600	411,840 360,840	400,000 350,000	400,000 350,000					5.054 5.154	5.052 5.152		1,685 1,503	20,216 18,039	05/05/2010	06/01/2027
387460-JM-1	GRANITE UT SCH DIST SALT-BUILD AMERICA G			2	1FE	450.000	103.2340	464,553	450.000	450.000					5.254	5.252		1.970	23,643	05/05/2010	06/01/2029
387460-JN-9	GRANITE UT SCH DIST SALT-BUILD AMERICA G			2	1FE	500,000	103.3710		500,000	500,000					5.354	5.352		2,231	26,770	05/05/2010	06/01/2030
1899999. Su	btotal - Bonds - U.S. Political Subdivision	ıs - Is	suer (Obligatio	ns	18,074,829	XXX	19,316,607	20,745,000	18,242,094		9,581			XXX	XXX	XXX	242,645	764,923	XXX	XXX
2499999. Tot	tal - U.S. Political Subdivisions Bonds					18,074,829	XXX	19,316,607	20,745,000	18,242,094		9,581			XXX	XXX	XXX	242,645	764,923	XXX	XXX
	PUERTO RICO ELEC PWR AUT-REVENUE BONDS		-		6FE	796,285	100.7630		750,000	753,461	9,387	(7,357)			5.000	3.978	JJ	18,750	37,500	07/30/2015	07/01/2019
040654-UL-7	ARIZONA ST TRANSPRTN BRD-REVENUE BONDS				1FE	766,513	107.6190	699,524	650,000	683,493		(12,748)			5.000	2.850	JJ	16,250	32,500	11/17/2011	07/01/2021
040654-UV-5 71884A-YH-6	ARIZONA ST TRANSPRTN BRD-REVENUE BONDS PHOENIX AZ CIVIC IMPT CO-REVENUE BONDS				1FE1FE	200,000	100.0960 .100.1880	200, 192 80, 150	200,000 80,000	200,000 80,000					3.024	3.023	JJ	3,024 1,597	6,048 3,194	11/17/2011 04/22/2015	07/01/2019 07/01/2035
71884A-ZF-9	PHOENIX AZ CIVIC IMPT CO-REVENUE BONDS			2	1FE	1,822,829	111.2230	1,762,885	1,585,000	1,761,533		(24, 165)			5.000	3.095		39,625	79,250	04/22/2015	07/01/2041
072024-NU-2	BAY AREA CA TOLL AUTH TO-REVENUE BONDS			. 1	1FE	67,876	133.5050	66,753	50,000	66,750		(655)			6.918	4.170	A0	865	3,459	03/31/2017	04/01/2040
	California Statewide Com-REVENUE BONDS			. 2	1FE	1,410,304	106.7100	1,467,263	1,375,000	1,390,613		(4,384)			5.000	4.617		17, 188	68,750	02/07/2014	04/01/2042
544435-4L-1	LOS ANGELES CA DEPT OF A-REVENUE BONDS			. 2	1FE	230,608	110.5330	221,066	200,000	222,345		(3, 132)			5.000	3.056	MN	1,278	10,000	02/06/2015	05/15/2040
544435-4M-9 544652-6F-2	LOS ANGELES CA DEPT OF A-REVENUE BONDS			. 2	1FE1FE	630,972	110.2300	611,777 25,035	555,000 20,000	611,332 24,529		(7,852)			5.000 5.813	3.224	MN	3,546 97	27,750 1,163	04/30/2015 03/31/2017	05/15/2045
544712-2H-4	LOS ANGELES CA WSTWTH ST-REVENUE BONDS			- ¦	1FE	24,733	120.4990	590.445	490.000	24,329		(5,726)			5.735	3.711		2.342		03/30/2016	06/01/2039
684273-HC-2	ORANGE CNTY CA LCL TRANSPRTN-BUILD AMERI			1	1FE	290,587	132.3650	277,967	210,000	277,890		(3, 265)			6.908	4.010		5,480	14,507	11/07/2014	02/15/2041
79741T-AR-5	SAN DIEGO CNTY CA WTR AU-REVENUE BONDS		.[. 1	1FE	1,000,000	131.0880	1,310,880	1,000,000	1,000,000	ļ			ļ	6.138	6.137		10,230	61,380	01/20/2010	05/01/2049
79742G-AF-8	SAN DIEGO CNTY CA REGL A-REVENUE BONDS				1FE	1,053,196	109.3150		1,050,000	1,052,669		(114)			5.594	5.592		29,369	58,737	02/06/2014	07/01/2043
79765R-SV-2 842440-VM-8	SAN FRANCISCO CITY & CNTY CA-BUILD AMERI		-		1FE1FE	9,853	122.8170	135,099 10.067	110,000 10.000	134,083 9.878		(1, 129)			6.000 5.800	4.054 5.905		1, 100 48	6,600 580	04/03/2017 01/27/2009	12/01/2040
207758-MF-7	State of Connecticut Spe-REVENUE BONDS		1	. 2	1FE		100.6710		500,000			3			4.000	3.999		1,667	20,000	12/01/2009	12/01/2049 12/01/2031
25477G-CY-9	District of Columbia-REVENUE BONDS	1	1		1FE	700,000	118. 7050	830,935	700,000	700,000					5.591	5.599	JD	3,261	39, 137	12/01/2011	12/01/2031
25477G-EE-1	District of Columbia-REVENUE BONDS			2	1FE	903,276	104.0240	936,216	900,000	900,570		(405)			5.000	4.950	JD	3,750	45,000	01/20/2011	12/01/2029
25477G-HX-6	District of Columbia-REVENUE BONDS			. 2	1FE	636,094	107 . 8520	620, 149	575,000	599, 183		(7,754)			5.000	3.470	JD	2,396	28,750	11/20/2013	12/01/2028
254845-GQ-7	DIST OF COLUMBIA WTR & S-REVENUE BONDS		-	[]	1FE	246,780	121.5890	243, 178	200,000	239,116		(1,377)	· 		5.522	4.025	AO	2,761	11,044	11/06/2012	10/01/2044
254845-JZ-4 341507-K5-9	DIST OF COLUMBIA WTR & S-REVENUE BONDS				1FE1FE	1,023,839	110.5900	1,116,959 303,183	1,010,000 300,000	1,023,798 299,196		(13)			4.814	4.748		12, 155 4,500	48,621 9,000	06/17/2016	10/01/2114 07/01/2029
341507-K6-7	FLORIDA ST BRD OF EDU LO-REVENUE BONDS		1	2	1FE	296,630	101.0010	401.320	400,000	396,538		247			3.000	3.090		6.000	12,000	11/08/2012	07/01/2029
341507-K7-5	FLORIDA ST BRD OF EDU LO-REVENUE BONDS	1		2	1FE	785,424	100 . 3300	802,640	800,000	789,310		689			3.000	3.130		12,000	24,000	11/08/2012	07/01/2031
341507-K8-3	FLORIDA ST BRD OF EDU LO-REVENUE BONDS			. 2	1FE	879,084	98.9040		900,000	884,273		921			3.000	3.160		13,500	27,000	11/08/2012	07/01/2032
34161B-BD-0	FLORIDA ST DEPT OF TRANS-REVENUE BONDS		-[. 2	1FE	159,561	109.8510	164,777	150,000	156,282		(1,251)			5.000	3.974		3,750	7,500	02/12/2014	07/01/2041
34161B-BF-5 392274-J6-4	FLORIDA ST DEPT OF TRANS-REVENUE BONDS			. 2	1FE1FE	955,935 932,340	109.7620 109.2510		900,000 950,000	937,078 913,180		(7,382)			5.000 5.000	3.991 3.743		22,500 10,625	45,000 42,500	02/12/2014	07/01/2043
59333P-L6-3	GTR ORLANDO FL AVIATION -REVENUE BONDS		1	. 2	1FE1FE	932,340	109.2510	978,634	900,000	913, 180		(8,093) (8,674)		 	5.000	3.743		11,625	42,500	10/01/2015	10/01/2045
051687-DG-3	AURORA IL SF MTGE REVENUE BOND		1	2	1FE	35,865	100. 7100	40,006	39,850	36,268		52			5.500	6. 192		183	2, 192	12/03/2014	06/01/2045
451913-AH-0	ILLINOIS ST FIN AUTH REVENUE BOND				1FE	1,590,057	85.1820	2,683,233	3,150,000	2,343,968					0.000	5.259	N/A			09/17/2009	07/15/2025
45203H-E4-0	ILLINOIS ST FIN AUTH REVENUE BOND			. 2	1FE	957,041	109.0730		850,000	924,892		(12,047)			5.000	3.261		17,708	42,500	12/04/2014	08/01/2038
45204F-C7-1	Illinois Finance Authori-REVENUE RONDS	1	1	11	1FF	482 150	98 6350	493 175	500 000	482 681	ı	531	1	1	3 548	3 950	I ⊢ Δ	6 702	16 902	07/31/2018	08/15/2029

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5	1		8	9	1		12	13	14	15	16	17	18	19	20	21	22
		•												Total							
														Foreign							
			F		NIAIO								0								
					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
45204E-D4-7	Illinois Finance Authori-REVENUE BONDS	Ť		1	1FE	391,416	97.6240	390.496	400.000	391,587	(Booloado)	171	rioooginzoa	Value	3.944	4.078	FA GIG	5,960	15.031	02/26/2018	08/15/2047
592248-BD-9	MET PIER & EXPOSITION AU-REVENUE BONDS	@			1FE	1,107,465		3,357,432	11,700,000	1,713,737		51,669			0.000	21.224	N/A	,0,000	10,001	04/01/2011	06/15/2046
79467B-AR-6	Sales Tax Securitization-REVENUE BONDS			1	1FE	180,660	90.3390	180.678	200.000	180.848		188			3.587	4.328		3.587		09/19/2018	01/01/2043
79467B-BN-4	Sales Tax Securitization-REVENUE BONDS			1	1FE	275,751	90.8670	272,601	300,000	275,907		156			3.820	4.335		5.730		09/14/2018	01/01/2048
485424-NF-8	KANSAS ST DEPT OF TRANS HWY REVENUE			1	1FE	1,900,000	108.6460	2,064,274	1,900,000	1,900,000					4.596	4.596	MS	29, 108	87,324	08/18/2010	09/01/2035
546475-PS-7	LOUISIANA ST GAS & FUELS-REVENUE BONDS			2	1FE	52,284	108.8620	54,431	50,000	51,493		(308)			5.000	4.237	MN	417	2,500	12/10/2013	05/01/2043
546475-QS-6	LOUISIANA ST GAS & FUELS-REVENUE BONDS			2	1FE	138,779	112.0770	140,096	125,000	134,522		(1,602)		ļ	5.000	3.424	MN	1,042	6,250	07/11/2014	05/01/2039
546475-RK-2	LOUISIANA ST GAS & FUELS-REVENUE BONDS			2	1FE	278,919	113.6040	266,969	235,000	264,074		(4, 134)			5.000	2.850	MN	1,958	11,750	04/06/2015	05/01/2034
575832-VJ-6	MASSACHUSETTS ST CLG BLD-REVENUE BONDS			2	1FE	1,706,898	103.6380	1,813,665	1,750,000	1,713,887		1,083			4.250	4.405	MN	12,396	74,375	12/14/2011	05/01/2041
57583U-F6-0	Massachusetts Developmen-REVENUE BONDS			2	1FE	1, 145,850	107.1760	1, 178, 936	1, 100,000	1, 130, 469		(6,014)		ļ	5.000	4.316	JJ	27,500	55,000	02/03/2014	07/01/2044
575896-MY-8	MASSACHUSETTS ST PORT AU-REVENUE BONDS	-+		2	1FE	167,226	108.8460	168,711	155,000	163,515	}	(1,364)	·	}	5.000	3.881	JJ	3,875	7,750 .	07/10/2014	07/01/2039
575896-MZ-5	MASSACHUSETTS ST PORT AU-REVENUE BONDS	-+		2	1FE	166,568	108.1130	167,575	155,000	163,202		(1,312)			5.000	3.921		3,875	7,750	07/10/2014	07/01/2044
575896-NW-1 575898-CT-6	MASSACHUSETTS ST PORT AU-REVENUE BONDS	+		4	1FE1FE		112.0510 123.1340	84,038 1,120,519	75,000 910,000	80,350 958,837		(866)			5.000	3.560 5.803		1,875 28,902	3,750 57,803	07/10/2014	07/01/2035 07/01/2037
576000-LA-9	MASSACHUSETTS ST PORT AU-REVENUE BONDS	-+		1	1FE	1,746,304	123. 1340	1,759,232	1.600.000	1,695,167		(7,998)			4.885	4.124		36,040	7, 803	09/29/2011	07/15/2028
57604T-AD-8	MASSACHUSETTS ST TRANSPR-REVENUE BOND	-+		1	1FE	1,746,304	121.9680	1,219,680	1,000,000	1,000,000		(7,998)			5.731	5.730		4,776	57,310	12/16/2010	06/01/2040
574218-GR-8	MARYLAND ST HLTH & HGR E-REVENUE BONDS			2	1FE	1, 189, 068	106.5570	1,278,684	1,200,000	1,189,647		132			5.000	5.055		7,667	60,000	12/03/2013	11/15/2051
574297-DE-4	MARYLAND ST STADIUM AUTH-REVENUE BONDS			1	1FE.	200,000	99.8510	199,702	200,000	200,000		102			3.103	3.102		276	6,206	12/15/2011	12/15/2019
574300-HZ-5	MARYLAND ST TRANSPRTN AUTH-BUILD AMERICA			1	1FE	750,000	125.1530	938,648	750,000	750,000					5.888	5.887	JJ	22,080	44, 160	12/10/2009	07/01/2043
161045-KT-5	CHARLOTTE NC WTR & SWR S-REVENUE BONDS	1		2	1FE	853.740	104.2750	886.338	850,000	851,391		(873)			5.000	4.886	JJ	21,250	42,500	02/10/2011	07/01/2038
65829Q-AH-7	State of North Carolina-REVENUE BONDS	I			1FE	6.986.957	108.6660	6.411.294	5.900.000	6.239.390		(113, 469)			5.000	2.870	MN	49, 167	295.000	10/06/2011	11/01/2021
658308-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA			1	1FE	708, 120	115.4640	692,784	600,000	674,209		(6,353)			5.318	3.764		15,954	31,908	03/18/2013	01/01/2031
658308-AB-7	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA	1		1	1FE	354,387	119.5430	358,629	300,000	345,414		(1,713)			5.418	4.194			16,254	03/14/2013	01/01/2041
64971M-L5-9	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1FE	1, 108, 635	104.7540	1, 152, 294	1, 100,000	1, 102,713		(811)			4.875	4.787	FA	22,344	53,625	04/28/2010	02/01/2022
64971M-M7-4	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1FE	2,247,278	123.0610	2,768,873	2,250,000	2,247,519		62			5.800	5.809		54,375	130,500	03/24/2010	02/01/2040
64971M-S8-6	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1FE	2,200,000	119. 1250	2,620,750	2,200,000	2,200,000					5.467	5.467		20,046	120,274	05/19/2010	05/01/2040
64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS			1	1FE	4,823,986	104.2910	4,901,677	4,700,000	4,787,593		(5,703)			4.200	4.000		32,900	197,400	11/10/2011	11/01/2030
64972G-DJ-0	NEW YORK CITY NY MUNI WT-REVENUE BONDS			2	1FE	5,234,400	109.2490	5,462,450	5,000,000	5, 136, 339		(21,662)			5.000	4.431	JD	11, 111	250,000	01/29/2014	06/15/2047
649902-T3-7	NEW YORK ST DORM AUTH REVENUE BOND			1	1FE	788,752	121 . 1280	969,024	800,000	790,777		321			5.600	5.707	MS	13, 191	44,800	04/07/2011	03/15/2040
64990B-FN-8 650035-TD-0	NEW YORK ST DORM AUTH REVENUE BOND			2	1FE1FE	3,358,983	111.5970	3,236,313 2,125,132	2,900,000	3,242,671		(47, 101)			5.000 5.770	2.986 5.737	JJ	72,500	145,000	04/10/2015	07/01/2045
	NEW YORK ST URBAN DEV CO-REVENUE BONDS			1	1FE	1,856,556			1,850,000	1,854,329		(335)					MS	31,430	106,745	04/06/2011	03/15/2039
650035-VB-1 47770V-AZ-3	NEW YORK ST URBAN DEV CORP REVENUE			1	1FE	1,200,000 2,415,273	118.7490	1,424,988 2,534,671	1,200,000 2,375,000	1,200,000 2,406,555		(1,744)			5.838	5.838	M9	20,628 53,818	70,056	12/02/2010	03/15/2040
67766W-QG-0	JOBSOHIO BEVERAGE SYS ST-REVENUE BONDS OHIO ST WTR DEV AUTH REVENUE BOND	-†		1	1FE	1,700,000	106 . 7230	1,867,552		2,406,555		(1,744)		·	4.532	4.398	.ID	53,818	82,943	08/12/2014	12/01/2035
68607D-NK-7	OREGON ST DEPT OF TRANSPRIN-BUILD AMERIC			1	1FE	1,700,000		243.586	200,000	238,409		(2,672)			5.784	3.700		1,478	11,568	11/01/2012	11/15/2030
20281P-CT-7	CMWLTH FING AUTH PA-REVENUE BUILD AMERIC			1	1FE	920,072	123. 1170	1, 157, 300	940,000	924.700		689		·	6.218	6.399		4.871	58.449	01/26/2011	06/01/2039
70917S-SJ-3	PENNSYLVANIA ST HGR EDUC-REVENUE BONDS	1		2	1FE	1, 100,000	101.3910	1, 115, 301	1,100,000	1,100,000					4.000	3.999		16,622	44.000	04/17/2015	08/15/2045
717901-AN-2	PHILADELPHIA PA AUTH FOR-REVENUE BONDS	Ι		2	1FE	745,880	101.0820	763, 169	755,000	746,619		190			4.000	4.071		15,100	30,200	08/14/2014	07/01/2044
717901-AP-7	PHILADELPHIA PA AUTH FOR-REVENUE BONDS	1		2	1FE	699,581	109.3720	683,575	625,000	677,390		(8,547)			5.000	3.320		15,625	31,250	08/14/2014	07/01/2042
592098-G6-8	Metropolitan Government -REVENUE BONDS	4		1	1FE	1,450,000	137 . 8220	1,998,419	1,450,000	1,450,000				ļ [6.693	6.692	JJ	48,524	97,049	12/09/2010	07/01/2041
592098-N2-9	Metropolitan Government -REVENUE BONDS	4		2	1FE	1,236,699	109.6730	1,261,240	1, 150,000	1,206,137		(11,232)			5.000	3.809		28,750	57,500	02/04/2014	07/01/2040
649083-AA-0	NEW VALLEY GENERATION I-PASS THRU CERTIF			1	1FE	35,517	100 . 6928	31, 196	30,982	30,982		(82)			7.299	5.206		666	1,407	05/11/2004	03/15/2019
880558-BQ-3	TENNESSEE ST SCH BOND AU-REVENUE BONDS	4		2	1FE	1, 196, 100	100 . 7440	1,208,928	1,200,000	1, 196, 765		142			3.750	3.772		7,500	45,000	07/13/2012	05/01/2037
880558-GH-8	TENNESSEE ST SCH BOND AU-REVENUE BONDS	4	.	1	1FE	84,299		85,511	85,000	84,355		17		ļ ļ.	3.950	4.001		560	3,358	04/16/2015	11/01/2045
235036-2S-8	DALLAS-FORT WORTH TX INT-REVENUE BONDS			2	1FE	270,713		269,740	250,000	264, 119		(2,623)		ļ	5.000	3.712		2,083	12,500	08/06/2014	11/01/2045
235036-E4-8	DALLAS-FORT WORTH TX INT-REVENUE BONDS			2	1FE	239,331		229,827	220,000	230,778		(3,583)			5.000	3.177		1,833	11,000	03/16/2015	11/01/2042
235241-LS-3	DALLAS TX AREA RAPID TRA-REVENUE BONDS			1	1FE	200,000		259,418	200,000	200,000		40 565			5.999	5.998		1,000	11,998	06/17/2009	12/01/2044
66285W-HE-9	N TX TOLLWAY AUTH REVENUE BOND		-	3	1	147,824	28.3050	467,033	1,650,000	265,788	·	19,560	·	}	0.000	7.792	N/A		05.47	04/15/2011	09/01/2043
88283L-HT-6	TEXAS ST TRANSPRIN COMM-BUILD AMERICA RE	+		1	1FE	526,270	110 . 5340	552,670	500,000	512,710	}	(1,897)		}	5.028	4.520	AU	6,285	25, 140	08/10/2010	04/01/2026
88283L-HU-3	TEXAS ST TRANSPRIN COMM-BUILD AMERICA RE	-+		1	1FE	1,224,783	113.5910	1,363,092	1,200,000	1,215,951		(1,234)			5. 178	5.005	AU	15,534	62, 136	08/10/2010	04/01/2030
155675-CL-3 79569T-AE-3	CENTRL UT WTR CONSERVANCY DIST REV SER A	-+		1	1FE 1FE	7,000,000 1,051,000	103.3760 105.2840	7,236,320 1,052,840	7,000,000 1,000,000	7,000,000 1,029,526		(4.581)			5.700 4.308	5.700 3.727	MU	99,750 16.275	399,000 L 43,080	05/27/2010	10/01/2040 08/15/2025
917393-AX-8	UTAH CNTY UT HOSP REV THC SER A		-	2	1FE	1,051,000	105.2840	1,052,840	1,000,000	1,029,526		(4,581)			5.000	2.873			55,750	02/25/2015	08/15/2025
95640T-CS-9	W VLY CITY UT SALES TAX -REVENUE BONDS	a		2	1FE	931, 156	50.2560		4,300,000	1,232,248		(19,916)		}	0.000	8.781				05/24/2011	05/15/2045
04144R-DJ-5	ARLINGTON CNTY VA INDL D-REVENUE BONDS			1	1FE	300,000	101.5560		300,000	300,000		140,042			4.014	4.013		535	12,042	05/22/2013	12/15/2033
04144R-DK-2	ARLINGTON CATT VA TABLE D-REVENUE BONDS		-	1	1FE		101. 5560	1, 107, 106	1,100,000	1,100,000					4.114	4.113		2,011	45,254	05/22/2013	12/15/2033
915217-WX-7	University of Virginia-REVENUE BONDS			1	1FE	679.331		681,415	700.000	679.321		(10)			4. 179			9.751	31,482	07/27/2018	09/01/2117

						S	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es 6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value		-	lr	nterest		Da	ites
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			_										Foreign							ĺ
			F	NAIC								Current	Exchange							ĺ
			0	Desig-		D-4-					0	Year's	Change							
		С	r	nation and		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
			e	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Admitted	Amount		Contractual
CUSIP		d	a	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description			Char Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
927781-TQ-7	VIRGINIA ST CLG BLDG AUTH EDUC-BUILD AME	Ŭ	2	21FE	392,928	102,6380	410.552	400.000	395,572	(20010400)	360	ricoogriizoa	Value	5.625	5.783	FA	9,375	22,500	01/19/2010	02/01/2028
927781-TS-3	VIRGINIA ST CLG BLDG AUTH EDUC-BUILD AME		2	1FE	2,589,860	102.6040	2,667,704	2,600,000	2,593,236		416			5.750	5.781	FA	62,292	149,500	02/05/2010	02/01/2030
927793-TC-3	VIRGINIA ST CMWLTH TRANSPRTN-BUILD AMERI		1	1FE	2, 146, 746	113.7700	2,389,170	2, 100,000	2, 133, 257		(2,088)			5.350	5. 165	MN	14,356	112,350	06/11/2010	05/15/2035
928172-V6-9 928172-V7-7	Virginia Public Building-REVENUE BONDS Virginia Public Building-REVENUE BONDS		2	21	39,466	104.3440	41,738	40,000 1,260,000	39,664		197 950			5.750 5.750	6.312 5.901	FA	958 30 , 188	2,332 73,456	12/26/2017	08/01/2030
92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS			11FE	700,000	113.4310	794,017	700,000	700,000					5.730	5.309	JD	1,652	37,170	06/24/2010	06/15/2027
495289-6E-5	KING CNTY WA SWR REVENUE-REVENUE BONDS		2	21	443,444	104.5460	449,548	430,000	435,740		(3,638)			5.000	4.074	JJ	10,750	21,500	02/12/2014	01/01/2050
495289-6J-4	KING CNTY WA SWR REVENUE-REVENUE BONDS		2	1FE	149,534	104.6980	151,812	145,000	146,935		(1,227)			5.000	4.074	JJ	3,625		02/12/2014	01/01/2050
495289-X6-2 93978H-ME-2	KING CNTY WA SWR REVENUE SER A		2	21FE 21FE	690,418	110.3210 110.0510	661,926 407,189		666, 192 404,585		(9,935)			5.000 5.000	2.979 3.330	JJ	15,000 4.625	30,000 18.500	02/27/2015	07/01/2047
977123-YM-4	WISCONSIN ST TRANSPRTN-BUILD AMERICA REV	1	2	21FE	1,639,562	101.3940	1.571.607	1,550,000	1,563,341		(26,002)			5.837	4.079	JJ	45.237	90.474	10/07/2013	07/01/2030
2599999. Su	btotal - Bonds - U.S. Special Revenues	- Issuer C	Obliga	ations	104,017,525	XXX	113,593,607	116,755,832	104,502,328	9.387	(131,354)			XXX	XXX	XXX	1,416,249	4,829,620	XXX	XXX
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1		4	·1	155,336	99.1491	154,617	155,944	148,823		1,558			3.250	4.498	MON	436	4,654	03/05/2010	04/01/2038
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO		4	·	177,802	90.8549	200,986	221,216	174,347		3,517			0.000	8.630	MON			08/07/2002	07/01/2029
31393C-7G-2 31358F-HF-9	Fannie Mae Pool-SERIES 2003-W13 CLASS AV FANNIE MAE-SERIES 1990-128 CLASS J		4	1,51	1,039 925	99.6917 101.3251	1,036	1,039 881	1,039 884		(5)			2.786 8.500	2.723 7.027	MON	1	23 57	07/21/2003	10/25/2033
31359L-ZC-2	FANNIE MAE-SERIES 1990-120 CLASS 5		4	1 1	6,344	101.3231	6,088	5.691	5,821		(34)			9.500	7.367	MON		512	06/01/1999	01/01/2022
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 10		6	51	110	7.3022	35		44		(32)			8.000	13.536	MON	3	(2)	10/31/2008	12/01/2022
31364H-TU-1	Federal National Mortgag-SERIES 197 CLAS		6	·····1	332	11.7335	165		138		(92)			8.000	12.887	MON	9	(5)	10/31/2008	01/01/2023
31371H-XT-0 31371J-MX-9	FANNIE MAE-POOL #252790 FHA/VA		4	·············	17,789	110.2968 105.6293	19,673	17,836 791	17,791 808		2			7.500 9.000	7.591 8.266	MON	111	1,323	07/11/2000	09/01/2029
31380G-2S-7	FANNIE MAE-POOL #253374 FANNIE MAE-POOL #440085		4	†l 1	6,442	105.6293	7,009	6,529	6,476		(1)			6.000	6.298	MON			11/30/1998	12/01/2028
31380S-5W-9	FANNIE MAE-POOL #449161		4	11	6,386	107 . 3033	6,975	6,500	6,404		(14)			6.000	6.541	MON	33	361	02/09/1999	12/01/2028
31380S-7J-6	FANNIE MAE-POOL #449197		4	l1	1,002	107.3018	1,094	1,020	999		1			6.000	6.735	MON	5	59	02/09/1999	12/01/2028
31380X-KT-8 31384E-GT-1	FANNIE MAE-POOL #453106 FANNIE MAE-POOL #521410		4	······································	7,594	108.7992 100.6947	8,410 8,693	7,730 8,633	7,632 8,770		7			6.000 9.000	6.461 8.434	MON	39 65	455	02/09/1999	01/01/2029
31384T-S7-3	FANNIE MAE-POOL #5321410		4	·	8,891 5,906	100.0947	6.012	5,727	5.879		(21)			9.000	8.065	MON	43	489	09/13/2000	12/01/2029
31384X-QC-5	FANNIE MAE-POOL #536951		4	11	12,460	102.0395	12,346	12,099	12,422		(48)			9.000	8.074	MON	91	1,085	07/11/2000	05/01/2030
31384X-XK-9	FANNIE MAE-POOL #537182		4	·····1	1,785	108.8368	1,886	1,733	1,770					9.000	8.252	MON	13	152	07/11/2000	05/01/2030
31393X-2K-2 31394C-TR-3	FANNIE MAE-SERIES 2004-32 CLASS AYFANNIE MAE-SERIES 2005-21 CLASS ME		4	·····1	10,839	99.8475	11,697	11,714 589.312	11,704		44			4.000 5.000	5.253 5.554	MON		27 29.106	01/28/2005	05/01/2019
31394D-TZ-3	FANNIE MAE-SERIES 2005-21 CLASS ME		4	† !!	289,221	107 . 1355		301,345	297,727		(10)			5.000	5.360	MON	2,455	29, 106	09/22/2005	05/01/2035
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC		4	l1	399,000	109.7830	434,774	396,030	395,955		1			5.500	5.506	MON	1,815	21,313	09/21/2005	09/01/2035
31395N-3R-6	FANNIE MAE-SERIES 2006-61CLASS NP		4	······1	624,544	110.2651	685,654	621,823	621,761		16			6.000	6.003	MON	3, 109	36,448	01/17/2007	07/01/2036
31396K-MT-6 31397M-AV-9	FANNIE MAE-SERIES 2006-74CLASS PDFANNIE MAE-SERIES 2008-56CLASS PB		4	······································	607,569 110.625	111.9330	653,079 130,392	583,456 126,491	588,281 120.044		(1,276)			6.500 4.500	6.251 5.900	MON	3, 160 474	37,461 5.564	01/17/2007	08/01/2036
313970-2N-7	FANNIE MAE-SERIES 2006-300LASS KB		4	·	301.020	103.0838	323.748	300.000	300.357		(618)			4.500	4.480	MON	1.125		05/19/2011	01/01/2041
31397S-V3-5	FANNIE MAE-SERIES 2011-37CLASS QH		4	l1	417,453	102.2244	408,898	400,000	409,904		(806)			4.000	3.665	MON	1,333	16,000	09/30/2011	05/01/2041
31398N-KL-7	FANNIE MAE-SERIES 2010-107 CLASS PB		4	1	1,295,023	113.0668	1,469,868	1,300,000	1,295,774		234			5.000		MON	5,417	65,000	02/11/2011	09/01/2040
31404H-TF-6 31406M-5H-5	FANNIE MAE-POOL #769250 Fannie Mae Pool-POOL #814548		4	·	93,866 78,654	105.5067 103.5257	100, 146	94,919 78,820	94,205	l	98 880			5.500 3.774	5.715 4.773	MON	435 248	5,202 2,697	10/04/2005	12/01/2033
31283Y-LD-8	FREDDIE MAC-POOL #814548		4	',	120,224	103.5257	126,382	120,677	120,369	l	39			5.500	5.576	MON	553		03/10/2005	04/01/2034
3128F6-P8-3	FREDDIE MAC-POOL #D66747		4	·1	5, 120	100 . 1687	4,855	4,846	5,017		(13)			8.500	6.853	MON	34	399	02/17/1998	06/01/2025
312905-H6-2	FREDDIE MAC-SERIES 1083 CLASS Z		4	······································	2,839	104.9132	2,855	2,721	2,749		(9)			8.500	7.373	MON	19	220	05/13/1999	05/01/2021
31292G-4V-5 31295V-6W-5	FREDDIE MAC-POOL #C00836		4	¦	4,436	111.8147 100.3776	4,779 354	4,274 353	4,389 357	}	(11)			7.000 8.500	6.063	MON	25	295 25	01/16/2001	07/01/2029
31298L-S9-1	FREDDIE MAC-POOL #A00885		4	·	3,424	100.3776	354	353	3,375		(2)			7.000	6.634	MON		230	12/11/2001	04/01/2020
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ		4	·1	53,533	111.8205	56,471	50,501	51,370		(84)			7.000	6.406	MON	295	3,489	01/08/2003	07/01/2031
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE		4	······································	21,573	108.2872	22, 150	20,455	20,903	ļ	(30)			6.500	5.605	MON	111	1,302	01/31/2003	01/01/2028
3133TH-QV-2 3133TL-UH-9	FREDDIE MAC-SERIES 2117 CLASS HG		4		5, 105	108.8965 111.2944	5,323	4,888 60,285	5,008 62,758	}	(7)			6.500 7.000	5.568 5.431	MON		310 4, 166	12/11/2002	01/01/2029 08/01/2029
3133TL-UH-9 3133TM-7G-5	FREDDIE MAC-SERIES 2178 CLASS PBFREDDIE MAC-SERIES 2182 CLASS ZC		4	1		111.2944	67,094	60,285			(225)			7.500	6.202	MON	352	5,068	11/01/2002	08/01/2029
3137A4-ER-4	FREDDIE MAC-SERIES 3779 CLASS DN		4	1		106.7665	960,898	900,000	895,734		603			4.500	4.590	MON	3,375	40,500	01/24/2011	12/01/2040
3137AC-ZB-8	FREDDIE MAC-SERIES 3892 CLASS QM		4	····-1	311,344	103.5721	310,716	300,000	305,727	ļ	(536)			4.000	3.705	MON	1,000	12,000	09/29/2011	07/01/2041
3137AJ-XB-5 31393V-7B-0	FREDDIE MAC-SERIES 3966 CLASS PE		4		940,641	103.3572	930,215	900,000 285,611			(1,571)			4.000 5.000	3.709 5.618	MON	3,000	36,000 14,005	11/25/2011	12/01/2041

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Year									
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adjuste	ed Carrying	Value			In	terest		Da	tes
		3	4	5		Ī	8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor- Te	emporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization) Im	npairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion Re	ecognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31394K-K7-8	FREDDIE MAC-SERIES 2682 CLASS LD			4	1		106.0251	1,446,363	1,364,171	1,329,454		(1,561)			4.500		MON	5, 116	60,402	02/01/2006	10/01/2033
31394L-4D-1	FREDDIE MAC-SERIES 2684 CLASS PG	-+		4	1	1,778,922	107.9617	2,060,374	1,908,431	1,875,600		(549)			5.000		MON	7,952	93,726	02/27/2006	10/01/2033
31394N-EZ-7 31395F-AX-2	FREDDIE MAC-SERIES 2718 CLASS TGFREDDIE MAC-SERIES 2836 CLASS L	+		4	1	170,072 10,327	.107.9065	196,969	182,536 11.054	178,977 10.978		(78)			5.000 4.500	5.578 5.187		761	8,922 482	02/08/2006	12/01/2033
31395L-4S-7	FREDDIE MAC-SERIES 2914 CLASS JT			4	1	2,557	99.8637	2.646	2,650	2,650		5			4.500	5.089		10	(193)	01/28/2005	01/01/2020
31395L-CZ-2	FREDDIE MAC-SERIES 2915 CLASS DY	<u> </u>		4	1	28,780	99.9893	29,694	29,697	29,687		51			4.500	5.034		111	544	01/28/2005	01/01/2020
31395M-DZ-9	FREDDIE MAC-SERIES 2934 CLASS NG			4	1		108.2034	430,628	397,980	393, 104		5			5.000	5.358		1,658	19,496	09/21/2005	02/01/2035
31395M-FZ-7	FREDDIE MAC-SERIES 2937 CLASS HY	-		4	<u>1</u>		100.3341	94	93	93					5.000	5.299			(87)	03/07/2005	02/01/2020
31395U-N5-6 31395W-XL-6	FREDDIE MAC-SERIES 2979 CLASS QKFREDDIE MAC-SERIES 3016 CLASS HR	-+		4	 	155, 100 83, 913	106.6532	172,480 91.935	161,721 90.698	159,488 89.558		112 190			5.000 4.500	5.406 5.222		674 340	8,032 3,979	09/21/2005	05/01/2035 08/01/2025
31396H-EG-0	FREDDIE MAC-SERIES 3016 CLASS MR	†		4	1		101.3649	91,935	90,698		·	29			4.500	5.488		40 و40 97		02/09/2006	08/01/2025
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME	1		4	11		109.1928	265.344	243.005	239,415		(40)			5.500	5.940		1.114	13.062	03/31/2006	03/01/2036
31398Q-E6-0	FREDDIE MAC-SERIES 3672 CLASS EP			4	1	644,719	.107.7301	700,245	650,000			273			4.500	4.575	MON	2,438	29,250	06/09/2010	05/01/2040
2699999. Su	btotal - Bonds - U.S. Special Revenues -	Resid	dential	Mortgag	e-																
	acked Securities					12,679,498	XXX	14,005,042	13,052,205	12,923,933		360			XXX	XXX	XXX	52,550	620,907	XXX	XXX
	tal - U.S. Special Revenues Bonds					116,697,023	XXX	127,598,649	129,808,037	117,426,261	9,387	(130,994)			XXX	XXX	XXX	1,468,799	5,450,527	XXX	XXX
00003#-AB-9	A&E Television Networks, Senior Note Ser			1	1	6,200,000	98.4782	6,105,648	6,200,000	6,200,000					3.630	3.629	FA	80,647	225,060	08/22/2012	08/22/2022
00037B-AC-6	ABB FINANCE USA INC-SENIOR UNSECURED			1	1FE		.101.4393	126,799	125,000	133,942		(231)			4.375	3.905	MN	805	5,469	05/31/2016	05/08/2042
00105Q-AA-4 00114*-AC-7	AES US Generation Holdin Senior NoteAEP Transmission Company Senior Note Ser	-+		1	2FE		100.3854	1,266,672 1,794,585	1,261,809 1,700,000	1,261,809 1,700,000					4.170 4.730	4.168 4.730		4,531 16,305	50,038 80,410	12/18/2014	11/30/2023
00114*-AE-3	AEP Transmission Company Senior Note Ser			1	1		107.0428	4,549,319	4,250,000	4,250,000					4.730	4.730		58,731	205,275	03/18/2013	03/18/2043
00114*-AR-4	AEP Transmission Company Senior Note Ser	1		1	11	2.000.000	99.8448	1.996.896	2.000.000	2,000,000					3.760	3.759		40.942	75,200	06/15/2015	06/15/2025
00115A-AJ-8	AEP Transmission Co LLC-SENIOR UNSECURED			1	1FE		100.7604	2,821,291	2,800,000	2,799,353		(143)			4.250	4.251		37,683		09/05/2018	09/15/2048
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note	. 		2	5	534,474	98.2150	524,829	534,367	534,409		38			12.500	12.490		16,885	53, 179	06/30/2018	02/28/2022
001220-AA-9	AES Southland Energy LLC Senior Secured			2	2PL 4FE	4,455,090	101.3626	4,515,795	4,455,090	4,455,090		····			4.500	4.500	FMAN	17,263	140 , 106	11/30/2018	02/29/2040
00165C-AD-6 00169@-AB-1	AMC ENTERTAINMENT HOLDIN-AMCAM Conservation Holding Corp.			2	5GI	403,000 562,829	99.5962	344,565 560.518	403,000 562,790	403,000 562.816		(13)			6.125	6.120	JAJO		24,684 64.534	07/12/2017	05/15/2027
00169@-AC-9	AM Conservation Holding Incremental Sen			2	5G1	74.061	99.3950	73.612	74.060	74.060		(1)			11.500	11. 119		8.060	8,497	06/30/2018	04/30/2023
00206R-BA-9	AT&T Inc-SENIOR UNSECURED NOTE	1		1	2FE	496,680	_98.0478	490,239	500,000	497,035		63			5.550	5.596	FA	10,483	27,750	08/15/2011	08/15/2041
00206R-DE-9	AT&T INC GLOBAL NT			1	2FE		.107.2335	857,868	800,000	787 , 174		274			6.350	6.489		14,958	50,800	03/22/2016	03/15/2040
00206R-ER-9	AT&T Inc-SENIOR UNSECURED			1,5	2FE	2,046,852	96.1576	2,023,156	2, 104,000	2,051,551		4,431			4. 100	4 . 435	FA	32,589	86,264	12/05/2017	02/15/2028
00206R-FM-9 002474-A#-1	AT&T Inc-SENIOR UNSECURED			1,5	2FE2	1,887,848 800,000	93.3726	1,643,358 816,275	1,760,000 800,000	1,885,298 800,000		(2,550)			5. 150 5. 420	4.683 5.418	MN	11,582 19,392	118,621 43,360	12/05/2017 01/20/2011	11/15/2046 01/20/2021
002474-A#-1	ABBOTT LABORATORIES-SR UNSECURED			1	2FE		.102.0344	843,599	700,000			(3,975)			6. 150	4.727		3,707	43,050	12/11/2013	11/30/2037
002824-BN-9	ABBOTT LABORATORIES-SENIOR UNSECURED	1		1	2FE		.103.7011	466,655	450,000	442,504		158			4.750	4.867	AO	4,513	21,375	03/22/2017	04/15/2043
00287Y-AM-1	AbbVie Inc-SENIOR UNSECURED BOND			1	2FE	494,851	87.9410	439,705	500,000			106			4.400	4.463	MN	3,361	22,000	08/05/2013	11/06/2042
00287Y-AQ-2	AbbVie Inc-SR UNSECURED			[!	2FE	1,397,550	95.9185	1,342,859	1,400,000	1,398,296		228			3.600	3.621	MN	6,580	50,400	05/05/2015	05/14/2025
00287Y-AS-8 00287Y-AV-1	AbbVie Inc-SR UNSECURED			[2FE2FE2FE2FE	635,551 497,275	90.9412	577,477 446.086	635,000 500.000	635,483 497.494	<u> </u>	(10)			4.700	4.665 4.341	MN	3,896 2,807	29,845 21,500	05/07/2015	05/14/2045
00287Y-AV-1 00287Y-AW-9	ABBVIE INC-SENIOR UNSECURED	†		l¦	2FE2FE	497,275	89.2173	437,369	500,000	497,494		59			4.300 4.450	4.341		2,807	21,500	05/09/2016	05/14/2036
003009-A*-8	Aberdeen Asia-Pacific In Senior Secured	1		1	1FE	1,450,000	99.2559	1,439,211	1,450,000	1,450,000					3.050	3.049		2,334	44,225	06/12/2013	06/12/2020
003009-A@-6	Aberdeen Asia-Pacific In Senior Secured			1	1FE		100.2922		750,000	750,000		ļ			3.690	3.689	JD	15,298	27,675	06/12/2013	06/12/2023
00440E-AV-9	ACE INA HOLDINGS-SR UNSECURED			1	1FE	558,281	97.8222	547,804	560,000	558,719		149			3.350	3.385		3,022	18,760	10/27/2015	05/03/2026
00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED			1	1FE		.102.9497	1,204,511	1, 170,000	1,263,402		(2,018)			4.350	3.864	MN	8,200	50,895	06/08/2017	11/03/2045
00510R-AC-7 007589-AB-0	ACUITY BRANDS LIGHTING-SENIOR NOTE			l¦	2FE 1FE	1,990,807 1,900,000	.102.2513	2,045,026 1,899,014	2,000,000 1,900,000	1,998,758 1,900,000		1, 154			6.000 4.272	6.064 4.272	Jυ	5,333	120,000	08/16/2010 08/07/2018	12/15/2019 08/15/2048
007369-AB-0 00817Y-AF-5	Aetna Inc-SENIOR UNSUBORDINATED NOTE	†	1	li	2FE	1, 900,000	.117.2822	1,172,822	1,900,000	1, 112, 816		(4,812)			6.625	5.510	JD	2,944		04/12/2017	06/15/2036
00817Y-AG-3	Aetna Inc-SENIOR UNSECURED NOTE			1	2FE	1,416,689	120.8275	1,691,585	1,400,000	1,413,448		(491)			6.750	6.650	JD	4,200	94,500	03/31/2010	12/15/2037
008252-AN-8	Affiliated Managers Grou-SR UNSECURED			1	1FE	411,842	97 . 1749	403,276	415,000	412,867		281			3.500	3.588	FA	6,052	14,525	02/10/2015	08/01/2025
008685-AB-5	Ahold Finance USA LLC-SENIOR NOTE	-		[1	2FE	5, 180, 343	118.1464	5,552,883	4,700,000	5,023,279	ļ	(22, 120)			6.875	5.972	MN	53,854	323 , 125	06/03/2010	05/01/2029
00912X-AB-0 00912X-AM-6	Air Lease Corp. Senior Note	-+		[]	2 2FE		100.2589	860,609	858,387	858,387	}	6,787			7.375	8.386	JJ	26,553	59,998	01/20/2012	01/30/2019
00912X-AM-6 010392-EB-0	AIR LEASE CORP-SENIOR UNSECURED NOTE	-		[¦	1FE		.100 .1273 .109 .6747	1,501,910 438,699	1,500,000 400,000	1,499,975 400,695		(19)			3.875 5.875	3.874 5.823		14,531	58, 125 23, 500	03/05/2014	04/01/2021
010392-EB-0 010392-FL-7	ALABAMA POWER CO-SENIOR UNSECURED NOTE	1		1	1FE	768.831	97.8339	758.213	775.000	769,285		122			4. 150	4. 197		12.150	32, 163	08/20/2014	08/15/2044
01126#-AA-1	Alamo 6 LLC Senior Secured	Ţ		1	2	1,452,085	98.9853	1,437,351	1,452,085	1,452,085		[4.170	4. 170	MS	15,306	60,047	05/11/2017	03/31/2042
018522-D#-6	ALLETE Inc. First Mortgage			1	1		.127.2219	2,417,216	1,900,000	1,900,000					6.000	6.000		24,067	114,000	02/17/2010	04/15/2040

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	ig Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F o		NAIC Desig-								Current Year's	Exchange Change							
		С	r e		nation and		Rate Used to			Book/	Unrealized	Current Year's	Other- Than-	in Book/		F"		Admitted			Stated
CUSIP		o d	1	Bond	Admini- strative	Actual	Obtain Fair	Fair	Par	Adjusted Carrying	Valuation Increase/	(Amor- tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
018522-D@-8	ALLETE Inc. First Mortgage			. 1	1	600,000	108.4253	650,552	600,000	600,000	(200:000)				5. 100	5.100	A0	6,460	30,600	02/17/2010	04/15/2025
023135-AQ-9 02343*-AC-6	AMAZON.COM INC-SR UNSECURED			. 1	1FE2	1,017,185 1,250,000	110.8627 104.5541	975,592 1,306,926	880,000 1,250,000	1,012,254 1,250,000		(2,955)			4.950 5.950	4.002 5.948	JD	3, 146 40, 493	43,560 74,375	04/21/2017	12/05/2044 12/15/2021
02343U-AA-3	. AMCOR FINANCE USA INC-SENIOR UNSECURED			1,5	2FE	529,868	94.6965		530,000	529,879		12			3.625	3.946		3,362	19,213	04/19/2016	04/28/2026
02401@-AB-5	American Assets Trust LP Gtd Senior Note			. 1	2	1,900,000	99.2862		1,900,000	1,900,000					4.450	4.450		14,327	84,550	02/02/2015	02/02/2025
02401@-AC-3 02401@-AE-9	American Assets Trust LP Gtd Senior Note			. 1	22 2FE	2,400,000 500,000	99.5121 93.6403		2,400,000 500,000	2,400,000 500.000					4.500 4.240	4.500 4.240		18,300 2,238	108,000	04/02/2015	04/01/2025
025644-AA-3	Ascent Resources - Utica LLC Subordinate			8		40,912	137.2500		2,045,585	40,912					4.240	4.000		209,523	109,399	03/01/2016	03/23/2029
03027X-AG-5	AMERICAN TOWER CORP-SR UNSECURED			. 1	2FE	58,966	98 . 1049		60,000	59,260		98			4.000	4.221		200	2,400	11/10/2015	06/01/2025
03027X-AJ-9 03027X-AP-5	AMERICAN TOWER CORP SR NT			. 1	2FE2FE	179,483 1,995,460	99.9219 93.8111	179,859 1,876,222	180,000	179,611 1,996,043		45			4.400	4.435 3.577	JJ	2,992 32,739	7,920 71,000	01/08/2016	02/15/2026 07/15/2027
030288-AB-0	AMERICAN TRANSMISSION SY-SENIOR UNSECURE			. 1	2FE	1,118,779	106.8109		1, 130,000	1,119,433		196			5.000		MS	18,833	56,500	09/22/2014	09/01/2044
03040#-AE-2	American Water Capital C Senior Note Ser			. 1	1	1,624,000	106.0734		1,624,000	1,624,000					5.770	5.768		2,603	93,705	01/31/2007	12/21/2021
03040W-AD-7 03040W-AJ-4	AMERICAN WATER CAP CORP-SENIOR UNSECURED			. 1	1FE1FE	857,805 499,090	127 . 1005 99 . 1968		650,000 500,000	827,597 499,169		(5,957) 19			6.593	4.434 4.311		9,047 1.792	42,855 21,500	05/22/2013	10/15/2037 12/01/2042
03040W-AT-2	American Water Capital C-SENIOR UNSECURE			1	1FE	2.798.488	97.2758		2.800.000	2.798.394		(94)			4.200	4.203		46.387	21,300	08/06/2018	09/01/2048
03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED			1	2FE	1,621,223	95.5033		1,620,000	1,620,720		(124)			3.250	3.208		17,550	52,650	02/19/2015	03/01/2025
031100-F#-2	Ametek, Inc. Senior Note Ser			. 1	2	800,000	96.3236		800,000	800,000					4.450	4 . 450		13,548	35,600	08/14/2015	08/14/2035
031100-F@-4 031162-BA-7	Ametek, Inc. Senior Note Ser			-	2FE	1,000,000 2,837,697	99 . 1388 119 . 4447		1,000,000 2,550.000	1,000,000 2,792,161		(6,474)			3.960	3.959 5.603	FA	15,070 68.000	39,600 163,200	08/14/2015	08/14/2025
031162-BC-3	Amgen Inc-SENIOR NOTE			1	2FE	1,376,172	113.8909	1,594,473	1,400,000	1,379,456		476			5.750	5.871	MS	23,703	80,500	03/29/2010	03/15/2040
031162-BK-5	Amgen Inc-SENIOR UNSECURED NOTE	.		. 1	2FE	349,923	103.0151	360,553	350,000	349,931		1			5. 150	5. 151	MN	2,303	18,025	01/08/2014	11/15/2041
032095-AB-7 032511-AY-3	Amphenol Corp-SENIOR UNSECURED NOTE			. 1,5	2FE2FE	299,238 764,929	102.4510 107.9996		300,000 950.000	299,724 764.929		80			4.000 6.450	4.031 6.450	MS	5,000 18.042	(21,334) 61,275	01/19/2012	02/01/2022
032654-AP-0	ANALOG DEVICES INC-SENIOR UNSECURED				2FE	250,530	94.4155		250,000	250,504		(19)			4.500	4.483	JD	813	11,250	03/31/2017	12/05/2036
035229-CG-6	. ANHEUSER-BUSCH COS LLC-BOND			. 1	2FE	761,908	117.8216		700,000	744,838		(2,475)			6.800	6.043		21,949	47,600	06/03/2010	01/15/2031
035229-CN-1 035229-CQ-4	ANHEUSER-BUSCH COS LLC-BOND			. 1	2FE2FE	1,020,185 206,960	113.0662 110.2463		970,000 200.000	1,013,472 204.683		(808) (213)			6.500 5.950	6.138 5.705		26,271 5.487	63,050 11,900	06/04/2010	02/01/2043
03522A-AD-2	Anheuser-Busch Cos LLC /-SENIOR UNSECURE			1.5	2FE	2, 194, 942	94.5548		2,200,000	2, 195, 061		119			3.650	3.703		33,458	11,900	11/13/2018	02/01/2026
03522A-AF-7	Anheuser-Busch Cos LLC /-SENIOR UNSECURE			1,5	2FE	2,586,874	92.7385	2,216,451	2,390,000	2,586,403		(470)			4.900	4.204	FA	48,796		11/13/2018	02/01/2046
03523T-AP-3 03523T-BF-4	ANHEUSER-BUSCH INBEV WOR-SENIOR UNSECURE			. 1	2FE2FE	1,073,150	107.2602 128.5771		990,000	1,061,336		(1,710)			6.375	5.778		29, 102	63, 113 49, 200	05/27/2010	01/15/2040
035240-AE-0	ANHEUSER-BUSCH INBEV WOR-SENIOR UNSECURE			. 1,5 1	2FE2FE	645,503 700,391	128.5//1	771,462 705,042	600,000	640,374 690,949		(846) (4,715)			8.200	7 . 543 5 . 052	JJ FA	22,687 15.017	39,750	12/16/2016	01/15/2039
03765V-AH-3	Prime Security Services Borrower LLC			2	3FE	968,619	95.1000	915,068	962,216	968,619					5.000	5.000	MON	3,959	46,067	02/22/2017	12/30/2026
037389-AW-3	AON CORP-SENIOR UNSECURED NOTE		-	. 1	2FE	1,006,794	102.9172		900,000	924,349		(13,332)			5.000	3.389		11,375	45,000	03/08/2012	09/30/2020
037735-CK-1 037833-BX-7	. APPALACHIAN POWER CO-SENIOR UNSECURED BO		1	. 1	2FE1FE	844,676 1,887,249	122.2422 105.8538		700,000 1,730,000	826,841 1,879,880		(3,978)			6.700 4.650	5. 172 4. 112		17,718 28,603	46,900 80,445	01/17/2014	08/15/2037
037833-DG-2	Apple Inc-SENIOR UNSECURED			1	1FE	2,375,175	91.8935	2,297,337	2,500,000	2,376,180		1,005			3.750	4.042	MN	12,500	59,375	07/20/2018	11/13/2047
038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED N			. 1	1FE	1,747,308	117.9764		1,700,000	1,745,886		(1,260)			5.850	5.622		4,420	99,450	06/08/2017	06/15/2041
038222-AM-7 038336-E0-8	APPLIED MATERIALS INC-SENIOR UNSECURED			. 1	1FE2	374,980 600,000	97.7689 96.2214		360,000 600,000	374,509 600,000		(277)			4.350	4.105 3.610		3,915 7,521	15,660 21,960	04/19/2017	04/01/2047
038522-AQ-1	Aramark Services Inc-SENIOR UNSECURED			1	3FE	392,000	93.2500		392,000	392,000					5.000	5.000	FA	8,167	18,674	01/10/2018	02/20/2020
039483-AT-9	_ Archer-Daniels-Midland C-NOTE			. 1	1FE	556, 190	116.7191	583,596	500,000	541,575		(2,049)			5.935	5.086	A0	7,419	29,675	06/08/2010	10/01/2032
039483-BH-4 042735-AK-6	Archer-Daniels-Midland C-SR UNSECURED			. 1	1FE2FE	384,709	94.2641	358,203	380,000	384,522 647.105	ļ	(110)		ļ	4.016	3.939 8.832	A0	3,179 24,208	15,261	05/17/2017	04/16/2043
042735-BA-7	. Arrow Electronics Inc-DEBENTURE	<u>t</u>	1	1	2FE2FE	617,750 1,137,337	115.5073 102.8277		700,000 1,100,000			4,362 (4,801)			7.500 6.000	5.516		24,208	52,500 66,000	07/22/2009 07/14/2011	01/15/2027
042735-BF-6	ARROW ELECTRONICS INC-SENIOR UNSECURED			1	2FE	199, 150	91.0917	182, 183	200,000	199,258		68			3.875	3.924	JJ	3,638	7,750	06/01/2017	01/12/2028
04317@-AV-0	Arthur J. Gallagher & Co Senior Note Ser			. 1	2	700,000	94.9228		700,000	700,000					4.090	4.090		318	28,630	06/27/2017	06/27/2027
04317@-AW-8 04317@-AX-6	Arthur J. Gallagher & Co Senior Note Ser Arthur J. Gallagher & Co Senior Notes Se		1		2 2	700,000 350,000	94.8603 93.1945		700,000 350,000	700,000		l			4.090 4.190	4.090 4.190		11,850	28,630 14,665	08/02/2017 06/27/2017	08/02/2027
04317@-AY-4	Arthur J. Gallagher & Co Senior Notes Se			1	2	350,000	93.1426	325,999	350,000	350,000					4. 190	4. 190	FA	6,070	14,665	08/02/2017	08/02/2029
04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND			. 1	1FE	2,400,000	108.2935	2,599,044	2,400,000	2,400,000					4.847	4.847		14,864	116,328	06/12/2013	11/15/2053
05205#-AA-6 05205#-AD-0	Aurora Parts & Accessori Senior Sub Note Aurora Parts & Accessori Junior Sub Note			. 2	5Z 5Z	439,200	96.0634 98.1675		439,200	439,200		l			11.000	11.001 14.018	FMAN	12,437	48,537 143	08/17/2015	02/17/2022
05237*-AF-1	Austin Powder Holdings C Senior Note Ser		1	1		3,800,000	98.1673		3,800,000	3,800,000					4.750	4.749		120,333	180,500	05/01/2013	05/01/2025
05237*-AG-9	Austin Powder Holdings C Senior Note Ser			. 1	2PL	600,000	102.4462	614,677	600,000	600,000					4.600	4.599		17,327	27,600	05/14/2015	05/15/2024
05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	1	11	2PI	700 000	102 4204	716 943	700 000	700 000	1		1	1	4 640	4 639	FΔ	12 270	32 480	02/12/2015	02/13/2026

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ites
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		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
053611-AF-6	AVERY DENNISON CORP-UNSECURED NOTE			1	2FE	299,793	_102.1999	306,600	300,000	299,941		24			5.375	5.384	A0	3,404	16, 125	04/08/2010	04/15/2020
053611-AG-4	AVERY DENNISON CORP-SENIOR UNSECURED NOT			1	2FE	699,286	98.8450	691,915	700,000	699,643		71			3.350	3.362		4,951	23,450	04/03/2013	04/15/2023
05523U-AL-4	BAE SYSTEMS HOLDINGS INC-SENIOR UNSECURE	+		1	2FE	242, 199	. 100 . 4094	230,942	230,000	241,771		(242)			4.750	4.415		2,549	10,925	03/30/2017	10/07/2044
05565E-G@-8 05580M-60-3	BMW U.S. Capital LLC Gtd Senior Note			1	1PL	4,100,000 1,800,000	. 101.5938	4, 165, 346	4, 100,000	4, 100,000 1,800,000					3.880	3.879 6.875		60,981	159,080	02/13/2014	02/13/2024
05587@-AA-6	BRILEY FINANCIAL INC SENIOR UNSECURE BEI Precision Systems & Senior Sub Note	+		2	5	337,750	23.3500	1,681,200 320,373	72,000 337,751	337,740		(9)			12.000	12.278		10,245	40,351	09/06/2018	09/30/2023
05588#-AA-3	BCC Software, Inc. Senior Sub Note	+		٠	5	455,575	96.7249	440.716	455,639	455,579		(3)			12.000	12.276		37.319	54,408	09/30/2018	04/20/2024
057224-AZ-0	BAKER HUGHES INC-SENIOR NOTE	1		1	1FE	597.420	95.2796	571.678	600,000	597,772		54		†	5. 125	5. 153	MS		30,750	08/19/2010	09/15/2040
059165-EC-0	BALTIMORE GAS & ELECTRIC-SENIOR UNSECURE			1	1FE	1,886,802	120.7203	1,810,804	1,500,000	1,815,550		(11,306)			6.350	4.602	AO	23,813	95,250	11/09/2011	10/01/2036
059165-EK-2	Baltimore Gas & Electric-SENIOR UNSECURE	1		1	1FE	3,696,892	99.3059	3,674,317	3,700,000	3,696,703		(189)		L [4.250	4.255	MS	44, 117		09/17/2018	09/15/2048
060077-J@-4	Bangor Hydro- Electric C Senior Note Ser	.		1	2	1,700,000	98.6148	1,676,452	1,700,000	1,700,000				ļ ļ	3.610	3.609		25,741	61,370	01/31/2012	01/31/2022
06051G-FM-6	Bank of America Corp-SUBORDINATED	-			2FE	536,619	97.4146	535,780	550,000	540,345		1,364		ļ ļ	4.000	4.332		9,717	22,000	02/25/2016	01/22/2025
06051G-FU-8	BANK OF AMERICA CORP-SUBORDINATED				2FE	725,000	98.8595	716,732	725,000	725,000					4.450	4 . 450		10,575	32,263	02/29/2016	03/03/2026
06051G-GG-8	BANK OF AMERICA CORP-SENIOR UNSECURED			1	1FE	193,977	96.1032	182,596	190,000	193,905		(31)			4.443	4.316		3,775	8,442	04/12/2017	01/20/2048
06051G-GM-5	BANK OF AMERICA CORP-SENIOR UNSECURED	+		1	1FE	220,000	95.1296	209,285	220,000	220,000				·	4.244	4.244		1,738	9,337	04/19/2017	04/24/2038
06659#-AC-1 06659#-AD-9	Banner Seventeen LLC Senior Secured				2FE2FE	400,000 600,000	96.5048		400,000 600,000	400,000					3.690	3.690 3.840		3,280 5,120	14,760 23,040	07/11/2013	07/11/2023
06659#-AF-4	Banner Seventeen LLC Senior Note Ser	+		1	2PL	3,200,000	95.8232	3,066,342	3,200,000	3,200,000					3.840	3.520		25,031	112,640	04/28/2016	07/11/2023
06849R-AC-6	BARRICK NA FINANCE LLC-SENIOR UNSECURED			1	2FE	572,374	121.1315	726,789		575,951		495			7.500	7.903	MS	13,250	45,000	01/07/2009	09/15/2038
06849R-AK-8	BARRICK NA FINANCE LLC-SR UNSECURED			1	2FE	1,779,872	105.0344	1,680,550	1,600,000	1,778,326		(1,546)			5.750	4.956	MN	15,333	61,333	07/31/2018	05/01/2043
070101-C#-5	Basin Electric Power Coo First Mtg Bond			1	11	425,000	. 117.3692	498,819	425,000	425,000		(1,010)			7.690	7.686		1,271	32,556	12/17/2008	12/17/2028
07274N-BA-0	Bayer US Finance II LLC-SENIOR UNSECURED			1	2FE	707,403	. 101.5965	711,175	700,000	707,262		(140)			5.500	5.404		16,149	17,646	07/16/2018	07/30/2035
07274N-BC-6	Bayer US Finance II LLC-SENIOR UNSECURED	ļ		1	2FE	3,521,077	. 105.3407	3,476,242	3,300,000	3,518,115		(2,962)			5.875	5.321	A0	40,929	88,859	07/16/2018	04/15/2038
07301@-AA-7	Bayonne Water Joint Vent Senior Secured			1	2Z	4,781,250	. 100 . 1043	4,786,237	4,781,250	4,781,250					5.070	5.069		122,670	241,608	12/20/2012	06/30/2037
073685-AD-1	BEACON ESCROW CORP-SENIOR UNSECURED			1	4FE	1, 140,000	87.8750	1,001,775	1, 140,000	1,140,000					4.875	4.875		9,263	55,575	10/11/2017	11/01/2025
07385@-AA-6	BearCom Acquisition Corp Senior Sub Note				4Z	743,531	96 . 1246	714,716	743,531	743,531					11.250	11.250	JAJ0	40,662	05.040	07/06/2018	01/31/2025
07556Q-BM-6 075887-BF-5	BEAZER HOMES USA-SENIOR UNSECURED	+			4FE2FE	972,000	96.5996	835,920 845,246	972,000 875,000	972,000 875,000					6.750 3.734	6.747	WS	19,319	65,610 32,673	12/04/2014	03/15/2025
075887-BG-3	BECTON DICKINSON & CO-SR UNSECURED			1	2FE2FE	875,000 2.550.930	93.5964	2, 152, 717	2.300.000	2.538.026		(5, 286)			4.685	3.733	JD	1,452 4.789	107,755	06/21/2016	12/15/2024
075887-BX-6	BECTON DICKINSON AND CO-SENIOR UNSECURED	-		1	2FE	3,500,000	94.0555	3,291,943	3,500,000	3,500,000		(3,200)			4.669	4.669	.ID	11,348	163,415	05/22/2017	06/06/2047
081437-AF-2	BEMIS CO-SENIOR UNSECURED NOTE			1	2FE	3,044,282	102.1618	2.860.531	2.800.000	2.818.487		(30,747)			6.800	5.622	FA	79,333	190,400	06/30/2010	08/01/2019
081437-AH-8	BEMIS CO-SENIOR UNSECURED NOTE			1	2FE	1, 123, 225	.102.2329	1, 124, 562	1, 100,000	1, 107, 375		(2,834)			4.500	3.245	A0	10,450	49,500	10/23/2012	10/15/2021
084664-BL-4	BERKSHIRE HATHAWAY FIN-UNSECURED SENIOR			1	1FE	395,208	119.5315	478, 126	400,000	395,898		97			5.750	5.835	JJ	10,606	23,000	01/06/2010	01/15/2040
084664-BU-4	BERKSHIRE HATHAWAY FIN-SENIOR UNSECURED			1	1FE	1,781,494	_101.9952	1,733,919	1,700,000	1,771,440		(1,800)			4.400	4.118		9,558	74,800	01/04/2013	05/15/2042
084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURE			1	1FE	4,974,650	99 . 1537	4,957,684	5,000,000	4,974,608		(42)			4.200	4.230		79,333		08/07/2018	08/15/2048
084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED	· 	-	1	1FE	974,084	96.9240	945,009	975,000	974,283		84	<u> </u>	}	3. 125	3. 136		8,971	30,469	03/08/2016	03/15/2026
09951*-AJ-9 100743-AJ-2	Boral Industries, Inc. Senior Unsecure	· 		1	2FE1FE	400,000 2,255,778	95.4536	381,814	400,000 2,250,000	400,000 2,255,001		(123)		}	4.050 4.487	4.050 4.471		3,375	11,475	04/16/2018	04/16/2026
100743-AJ-2 10112R-AX-2	BOSTON GAS COMPANY-SENIOR UNSECURED NOTE	†		1	2FE	2,255,778	96.7660	2,270,236	2,250,000	2,255,001		(123)			4.487	3.685			16,790	02/16/2012	02/15/2042
10510K-AA-5	BRAMBLES USA INC-SENIOR NOTE	1		1	2FE	4,224,541	102.2273	4, 191, 319	4, 100,000	4, 120, 416		(15,823)			5.350	4.927	AO	54.838	219,350	09/27/2012	04/01/2020
10510K AA 3	BRAMBLES USA INC-SR UNSECURED	1	1	1	2FE	324,210	. 100 . 1339	325, 435	325.000	324,412		71			4. 125	4.155	AO	2.532	13,406	10/19/2015	10/23/2025
110122-AA-6	Bristol-Myers Squibb Co-DEBENTURE				1FE	79,336	115.7727	86,830	75,000			(276)			7. 150	6.633		238	5,363	08/07/2002	06/15/2023
110122-AQ-1	Bristol-Myers Squibb Co-NOTE			1	1FE	522,930	_123.3192	493,277	400,000	504,510		(3,471)			6. 125	4.146		4,083	24,500	02/21/2013	05/01/2038
11133T-AC-7	Broadridge Financial Sol-SENIOR UNSECURE	ļ		1,5	2FE	869,374	95.1414	827,730	870,000	869,509		56			3.400	3.409		329	29,580	06/22/2016	06/27/2026
11271#-AA-3	Brookfield District Ener Senior Secured	·		1	2PL	1,300,000	98.6626	1,282,614	1,300,000	1,300,000		ļ		ļ ļ	3.830	3.830		6,639	49,790	11/13/2014	11/13/2024
11271#-AB-1	Brookfield District Ener Senior Secured	+		1	2PL	850,000	98.4734	837,024	850,000	850,000		/0.055			4.020	4.020		4,556	34, 170	11/13/2014	11/13/2026
11283#-AB-7	Brookfield Power New Yor Senior Secured			1	2FE	1,809,890	. 107 . 4652	1,826,908	1,700,000	1,767,843		(8,023)			5.910	5.212		4, 186	100,470	02/14/2013	12/16/2025
11283*-AA-3 115637-AP-5	Brookfield White Pine Hy Senior Secured	· 		1	2PL1FE	1,700,000	97.4003	1,655,805 525,708	1,700,000	1,700,000		(1, 187)	·	} }	4.398			18,899	74,766	07/10/2017	07/10/2032
115637-AP-5	BROWN-FORMAN CORPORATION-SR UNSECURED	·		1	1FE	556,855 593,130	99.7975	525,708	500,000 600,000	593,832		(1, 187)		} }	4.500 4.000	3.842	An	10,375 5,067	22,500	05/05/2016	07/15/2045
116794-A#-5	Bruker Corp. Senior Note Ser	-		1	2	900,000	99.7975	905.306	900,000	900.000		130			4.000	4.309	.I.I	17,563		01/18/2012	01/18/2022
116794-A*-3	Bruker Corp. Senior Note Ser	1		1	2	1.200.000	101.7312	1.220.774	1.200.000	1.200.000					4.460	4.459	JJ	24.233	53.520	01/18/2012	01/18/2024
117043-AG-4	Brunswick Corp/DE-SENIOR UNSECURED NOTE			1	2FE	60,600	.110.4835		60,000	60,415		(35)		[7. 125	7.015		1,781	4,275	08/23/2012	08/01/2027
117043-AP-4	Brunswick Corp/DE-SR UNSECURED	1		1,5	2FE	430,313	98.2086	417,387	425,000	425,582		(1,571)			4.625	4.238		2,512	19,656	11/06/2015	05/15/2021
120568-AW-0	BUNGE LTD FINANCE CORP-SR UNSECURED	4		1	2FE	903,089	99.7582	897,823	900,000	901,228		(658)		ļ [3.500	3.420	MN	3,238	31,500	02/12/2016	11/24/2020
120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED			1	2FE	768,927	87.6171	700,937	800,000	773,410		2,959		ļ ļ	3.250	3.755		9,822	26,000	07/13/2017	08/15/2026
12189L-AA-9	BURLINGTN NORTH SANTA FE-DEBENTURE	4		1	1FE	1, 147,010	117.1067	1, 171, 067	1,000,000	1, 130, 994	L	(3,622)	L	L	5.750	4.752	MN	9,583	57,500	02/26/2014	05/01/2040

SCHEDULE D - PART 1

								Showing All Lon	g-Term BONDS	S Owned Dece											
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		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n (Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE		[] .		1FE	848,232	107.8160	916,436	850,000	848,344		31			4.900	4.913	AO	10,413	41,650	03/04/2014	04/01/2044
	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE		[] -		1FE1FE	666,126	94.2774 121.8152	631,659 1,157,244	670,000 950,000	666,364 1,168,773		71 (7,702)			3.900 6.150	3.945 4.318		10,888	26 , 130 58 , 425	05/09/2016	08/01/2046
	BURLINGTN NORTH SANTA FE-UNSECURED NOTE Butler Machinery Company Senior Note Ser				2	1,212,708 1,000,000	99.4939	1, 157, 244	1.000.000	1, 108, 773		(1,102)			4.080	4.079		9,738 1,473		12/18/2013	05/01/203712/18/2020
	Butler Machinery Company Senior Note Ser		¦ :		2	1,400,000	100.8217	1.411.504	1,400,000	1,400,000					4.750	4.749		2,401	66,500	12/18/2013	12/18/2023
1248EP-BT-9	CCO HLDGS LLC/CAP CORP-SENIOR UNSECURED		1,	5	3FE	1,620,060	93.1400	1,501,417	1,612,000	1,618,890		(918)			5. 125	5.044		13,769	74,603	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC / CCO H-SENIOR UNSECURE	-	1,	5	3FE	245,265	92.0000	229,080	249,000	245,611		284			5.000	5. 189		5, 188	12,450	10/10/2017	02/01/2028
	CCHM Property Holdings L Senior Secured		1 .		2FE	5,487,952	108 . 5153	5,955,268	5,487,952	5,487,952					6.340	6.340	MJSD	90,268	345, 191	03/31/2011	12/31/2031
	CED California Holdings Senior Secured	·	1		2	3,279,207	92.8906	3,046,075	3,279,207	3,279,207					4.070	4.070	JD	68,241	132,272	05/27/2016	06/30/2036
	CED Wind Holdings, LLC Senior Secured NoCF INDUSTRIES INC-SENIOR UNSECURED BOND	 	2 -		2Z 3FE	1, 170, 493 997, 480	100.7309 81.0000	1,179,048 810.000	1,170,493 1,000,000	1, 170, 493		43			4.410 5.375	4.414 5.392		13,814 15.826	53,750	09/28/2018	12/31/202803/15/2044
	CF INDUSTRIES INC-SENIOR UNSECURED BOND	†	¦		3FE	997,480	84.0000	840.000	1,000,000			186		ļ	5. 150	5.392		15,826	51,500	03/06/2014	03/15/2034
	CHS Inc. Senior Note Ser	I	li		2	1,500,000	100 . 4733	1,507,100	1,500,000	1,500,000					4.520	4.519		4, 143	67,800	06/09/2011	06/09/2021
12542R-G*-5	CHS Inc. Senior Note Ser	4	1		2	1,700,000	100.3998	1,706,797	1,700,000	1,700,000					4.670	4.669	JD	4,852	79,390	06/09/2011	06/09/2023
	CHS Inc. Senior Note Ser	 	1 .		2	2,300,000	99.3384	2,284,783	2,300,000	2,300,000	}			ļ	4.390	4.389		43,754	100,970	01/25/2016	01/25/2023
	Cigna Corp-SENIOR UNSECURED NOTE		1 .		2FE	337,023	103.8766	311,630	300,000	332,460		(803)			5.375	4.600		6,092	16, 125	08/13/2012	02/15/2042
	CME GROUP INC-SR UNSECURED		1		1FE2FE	998,110 825,768	97.3708 101.3179	973,708 810,543	1,000,000 800,000			178			3.000 4.700	3.022 4.480			30,000 28,304	03/04/2015 07/31/2018	03/15/202503/31/2043
	CMS ENERGY CORP-SENTOR UNSECURED BUND				2FE2FE	99,683	101.3179	98,309				(200)			3.600	3.638		9,504	3,600	11/04/2015	11/15/2025
12612W-AB-0	CON-WAY INC-SENIOR UNSECURED NOTE		1		4FE	336,000	85.0000	297,500	350,000	338,371		409			6.700	7.057		3,908	23,450	10/13/2011	05/01/2034
	CNO Financial Group Inc-SR UNSECURED		1		3FE	250,260	95.2500	245,745	258,000	252,227		726			5.250	5.670		1,166	12,451	02/25/2016	05/30/2025
	CRH AMERICA FINANCE INC-SENIOR UNSECURED		1 .		2FE	228,671	86.5493	199,064	230,000	228,696		22			4.400	4.435		1,462	10 , 120	05/02/2017	05/09/2047
	CRH America Finance Inc-SENIOR UNSECURED		1 .		2FE	1, 183,848	88.8870	1,066,644	1,200,000	1, 183, 962		114			4.500	4.583		13,050	40,050	03/27/2018	04/04/2048
	CSX CORP-SENIOR UNSECURED NOTE		1 .		2FE	373,647	116.2040	348,612	300,000	369,505		(2,609)			6.000	4.143		4,500	18,000	05/18/2017	10/01/2036
	CSX CORP-UNSECURED NOTE] .		2FE2FE	3,696,052 598,280	118.5766 110.8688	4,268,758 554,344	3,600,000 500,000	3,683,115		(1,937)			6.220 5.500	6.024 4.276		37,942 5,806	223,920 27,500	07/14/2010	04/30/204004/15/2041
	CSX CORP-SENTON UNSECURED				2FE	670,031	87.7476	614,233	700,000	670,721		(2,336)			3.950	4.276		4,608	27,650	05/02/2013	05/01/2050
	CSX CORP-SENIOR UNSECURED	1			2FE	987.855	86.4531	864,531	1.000.000	987.958		75			4.250	4.309		7.083	42.500	06/13/2017	11/01/2066
	CRC ESCROW ISSUER LLC / -SENIOR UNSECURE	I	1 .		4FE	1,017,000	86.0000	874,620	1,017,000	1,017,000					5.250	5.250		11,272	53,393	09/29/2017	10/15/2025
	CSLB Holdings, Inc. Gtd Senior Note		1 .		1	2,200,000	100.7837	2,217,241	2,200,000	2,200,000					3.860	3.859		12,502	84,920	11/08/2011	11/08/2021
	CSLB Holdings, Inc. Gtd Senior Note				·	2,450,000	101.1229	2,477,511	2,450,000	2,450,000					4.010	4.009		14,464	98,245	11/08/2011	11/08/2023
	CSLB Holdings, Inc. Gtd Senior Note		[] .		1 2FE	2,400,000	102.2195	2,453,268	2,400,000	2,400,000 197,967		176			4.260	4.260		15,052	102,240	11/08/2011	11/08/2026
	CVS Health Corp-SENIOR UNSECURED NOTE				2FE	196,618	112.8095 110.7653	225,619 996,888	200,000 900,000			170			6.250 6.125	6.407 6.195		1,042 16,231	12,500 55,125	01/14/2009	06/01/2027 09/15/2039
	CVS Health Corp-SENIOR UNSECURED NOTE		i		2FE	297,234	96.9817	290.945	300,000	298.323		265			3.375	3.485		3,909	10, 125	08/07/2014	08/12/2024
126650-CN-8	CVS HEALTH CORP-SR UNSECURED		1		2FE	3,057,906	97.3409	2,550,332	2,620,000	3,035,645		(8,766)			5. 125	4. 125		60,051	134,275	05/09/2016	07/20/2045
131347-CF-1	CALPINE CORP-SENIOR UNSECURED		1 .		4FE	788,529	91.5000	753,045	823,000	794,438		3,755			5.750	6.452	JJ	9,990	47,323	06/05/2017	01/15/2025
133131-AS-1	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N		1 .		1FE	224,484	104.8011	209,602	200,000	211,210		(2,436)			4.875	3.433		433	9,750	01/29/2013	06/15/2023
133131-AT-9	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N		[1 -		1FE	96,559	97.8273	97,827	100,000	98,485		352			2.950	3.362		131	2,950	01/25/2013	12/15/2022
133131-AV-4 13342B-AE-5	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N	 	[]	5	1FE 2FE		98.5031		875,000 50,000	870,845 50,939		640 (409)		l	3.500 4.500	3.592		9,017 188	30,625 2,250	12/04/2013	09/15/2024
13342B-AF-2	Cameron International Co-SENIOR UNSECURE	-	[5	2FE	2,169,451	116.6909	2,042,091	1,750,000	2,117,471		(409)			5.950	4.441		8,677	2,250	02/13/2013	06/01/2021
13342B-AL-9	CAMERON INTL CORP-SENIOR UNSECURED NOTE		[i]		2FE	523,115	99.0562	520,045	525,000			184			4.000	4.044		933	21,000	12/11/2013	12/15/2023
14040H-AY-1	Capital One Financial Co-SENIOR NOTE	.			2FE	696,759	102.4773	717,341	700,000	699,010		353			4.750	4.809	JJ	15,332	33,250	07/14/2011	07/15/2021
	CARDINAL HEALTH INC-SENIOR UNSECURED	.	1 .		2FE	300,000	85.1582	255,475	300,000	300,000					4.368	4.368		582	13, 104	06/01/2017	06/15/2047
	CARGILL INC-SR UNSECURED	·	1 .		1FE	1,608,116	106 . 2936	1,740,025	1,637,000	1,610,229		210			4.760	4.793			64,778	09/19/2018	11/23/2045
	Carlisle Cos Inc-NOTE Carlisle Cos Inc-SENIOR UNSECURED NOTE	+	[1		2FE2FE	1,493,250 1,694,679	102.4607 98.5415	1,536,911 1,675,206	1,500,000 1,700,000	1,498,362 1,697,637		758 543			5. 125 3. 750	5. 183 3. 788		3,417 8,146	76,875 63,750	12/06/2010 11/15/2012	12/15/2020 11/15/2022
142339-AF-7	CarMax Auto Superstores, Senior Note Ser	†			22	450,000	98.5415	437.799	450,000	450.000	ļ			<u> </u>	3.750	3.788		3,088	17,370	06/22/2016	04/27/2023
14313*-AB-9	CarMax Auto Superstores, Senior Note Ser	1	[i		2	1,230,000	96.1566	1, 182, 726	1,230,000	1,230,000					4.170	4. 170		9,118	51,291	06/22/2016	04/27/2026
14313*-AC-7	CarMax Auto Superstores, Senior Note Ser		1		2	360,000	95.6971	344,510	360,000	360,000					4.270	4.270	AO	2,733	15,372	06/22/2016	04/27/2028
14314C-AA-3	CARLYLE FINANCE LLC-SENIOR UNSECURED	.	[1]		2FE	4,995,700	99.2194	4,960,970	5,000,000	4,995,241		(459)		ļ	5.650	5.656		83,965		09/07/2018	09/15/2048
14456#-AB-2	Carrix, Inc. Gtd Senior Note		1 .		2PL	3,500,000	101.6042	3,556,147	3,500,000	3,500,000	ļ				5.060	5.061	JJ	74,284	177,592	07/19/2017	07/31/2029
14879E-AD-0	CATALENT PHARMA SOLUTION—SENIOR UNSECURE		[] .		4FE	675,000	94.7500	639,563	675,000	675,000		4 070			4.875	4.872		15, 173	32,906	10/13/2017	01/15/2026
149123-08-5 149123-0E-9	Caterpillar Inc-SENIOR UNSECURED BOND	· 	[]		1FE1FE	854,464	93.0331 101.4130	872,651 1,024,271	938,000 1,010,000	860,327 1,090,411		1,276 (576)			3.803 4.750	4.302 4.345		13,476 6,130	35,672 47,975	06/17/2016	08/15/204205/15/2064
	CATHOLIC HEALTH INITIATI-SECURED NOTE	-			2FE			1,024,271	900.000			(5/6)		l	4.750	4.345					11/01/2042
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SCHEDULE D - PART 1

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CUSIP	5			Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n C	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
151020-AF-1 15135#-BN-1	CELGENE CORP-SENIOR UNSECURED		1		2FE2	1,705,110 2,500,000	106 . 8246 100 . 8353	1,602,368 2,520,883	1,500,000 2,500,000	1,696,629 2,500,000		(5,079)			5.700 4.970	4.729 4.969	AO	18,050 3,797	85,500 124,250	04/24/2017	10/15/2040 12/20/2027
15135#-BR-2	Centennial Energy Holdin Senior Note Ser				2	2,500,000	100 . 8353	2,520,883	2,500,000	2,500,000					4.970	4.969		65,922	124, 250	02/20/2013	12/20/2027
151895-C*-8	CenterPoint Properties T Senior Note Ser		1		2	1,800,000	96.2003	1.731.605	1,800,000	1,800,000					3.600	3.599	JD	68,220	64,800	06/12/2013	06/12/2023
151895-D*-7	CenterPoint Properties T Senior Note Ser		1		2	1,875,000	95.3910	1,788,581	1,875,000	1,875,000					3.590	3.589	JD	4,301	67,313	06/08/2016	06/08/2024
151895-D0-5	CenterPoint Properties T Senior Note Ser				2	1,800,000	93.3360	1,680,048	1,800,000	1,800,000					3.750	3.750	FA	23,625	63,750	08/25/2016	08/25/2026
15189X-AM-0	CENTERPOINT ENER HOUSTON-SECURED NOTE		1		1FE	1,895,136	90.9704	1,728,438	1,900,000	1,895,737	}	113			3.550	3.564	FA	28, 104	67,450	08/07/2012	08/01/2042
15189X-AS-7 156504-AH-5	CenterPoint Energy Houst-SECURED]		1FE4FE	199, 128	97 . 1594 88 . 0000	194,319 264,000	200,000 300,000	199, 133		5			3.950 5.875	3.975 5.895	MS	2,633 8,127	6,649 17,527	02/26/2018	03/01/2048 07/15/2025
	Cerner Corporation Senior Note Ser		-		11	4,000,000	98.9346	3,957,384	4,000,000	4,000,000		38			3.580	3.580		54,098	143,200	01/29/2015	02/14/2025
	Chanel, Inc. Senior Note Ser	- [1		2	3,000,000	98.3866	2,951,598	3,000,000	3,000,000					3.770	3.770		23,877	113, 100	10/15/2014	10/15/2024
15909#-AB-2	Chanel, Inc. Senior Note Ser		1		22	2,000,000	97.8506	1,957,012	2,000,000	2,000,000					3.920	3.920	AO	16,551	78,398	10/15/2014	10/15/2026
	Charter Communications O-FIRST LIEN		1		2FE	3,778,006	90.6169	3,331,983	3,677,000	3,776,157		(1,637)			5.375	4.950		32,940	197,639	12/04/2017	05/01/2047
	Cheniere Corpus Christi -FIRST LIEN		1		3FE	214,000	94.4050	202,027	214,000	214,000					5. 125	5. 127		5,514	11,089	12/28/2017	06/30/2027
	CHICAGO PARKING METERS L-SENIOR NOTECHILDREN'S HOSPITAL MEDI- SECURED NOTE]		2FE1FE	1,095,941 763,707	103.6205 101.4971	1,036,205 751,078	1,000,000 740,000	1,028,044 761,895		(13,228)			5.489 4.268	4.014 4.077		27,597 4,036	54,890 31,583	05/16/2013	12/30/2020
	CHILDREN'S HOSPITAL MEDI - SECONED NOTE				1FE	196,805	101. 4971	190,715	190,000	196,585		(132)			4.200	3.908		3,909	7,819	05/25/2017	01/01/2047
	Chugach Electric Associa First Mortgage		1		11	1,533,333	103.6916	1,589,937	1,533,333	1,533,333					4.750	4.750		21,445	71,901	01/21/2011	03/15/2041
171265-B*-1	Chugach Electric Associa First Mtg Bond		1		11	972,000	101.0983	982,675	972,000	972,000					4.410	4.410		12,621	41,775	01/11/2012	03/15/2042
17252M-AG-5	CINTAS CORPORATION NO. 2-SENIOR UNSECURE		1		1FE	1,071,904	122.0664	1, 159, 631	950,000	1,048,970		(3,507)			6.150	5.223		22,072	58,425	09/30/2011	08/15/2036
17275R-AD-4 17275R-AF-9	Cisco Systems Inc-NOTE		1		1FE1FE	2,893,728 2,074,627	123. 1191	3,570,453	2,900,000	2,894,783		118 1.541			5.900 5.500	5.914 5.747		64,638	171, 100	04/05/2010	02/15/2039
17275H-AF-9 172967-JL-6	Cisco Systems Inc-BOND	-			2FE	2,074,627	117.9929 96.7189	2,536,846 _ 1,668,400	2,150,000 1,725,000	2,085,673 1,715,010		1,359			3.875	3.979		54,526 17,639	118,250 66,844	03/29/2010	01/15/2040 03/26/2025
17858P-AA-9	CITY OF HOPE-SECURED		1		1FE	248,374	117.4000	234,800	200,000	246,849		(1,067)			5.623	4.110		1,437	11,246	07/18/2017	11/15/2043
184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Sec		1		1FE	4,039,301	100.0718	4,042,202	4,039,301	4,039,301					3.780	3.779		10,603	152,686	06/06/2013	06/06/2025
184692-B0-9	Clearbridge Energy MLP F Senior Secured		1		1FE	4,039,301	99.7293	4,028,367	4,039,301	4,039,301					3.650	3.649		10,239	147, 435	06/06/2013	06/06/2023
184692-C*-0	Clearbridge Energy MLP Fd Inc-Senior Sec		1		1FE	198, 195	102.4321	203,015	198, 195	198 , 195					4.200	4.200		1,410	8,324	04/30/2014	04/30/2026
18469P-A#-7 18469P-A@-9	Clearbridge Energy MLP Op Fd Inc-Senior		1		1FE1FE	2,006,911 482,599	101.3950 100.5482	2,034,907 485,244	2,006,911 482,599	2,006,911 482,599					4.020	4.019		32,271 7,471	80,678 18.677	02/07/2013	02/07/2025
18469Q-A#-5	Clearbridge Energy MLP Op Fd Inc-Senior Clearbridge Energy MLP Fd Inc-Senior Sec				1FE	2,243,354	100.5482	2,282,108	2,243,354	2,243,354					4.080	4.080		23,645	91,529	03/28/2013	03/28/2025
18469Q-A@-7	Clearbridge Energy MLP TR Fd Inc-Senior		1		1FE	1,109,689	100.8030	1,118,600	1,109,689	1,109,689					3.930	3.930		11,266	43,611	03/28/2013	03/28/2023
189054-AT-6	CLOROX CO/THE-SENIOR UNSECURED		1		2FE	697,781	98.9289	692,503	700,000	699,079		226			3.050	3.087	MS	6,286	21,350	09/10/2012	09/15/2022
189054-AU-3	CLOROX CO SR NT		1		2FE	349,675	99.8922	349,623	350,000	349,790		31			3.500	3.511	JD	544	12,250	12/04/2014	12/15/2024
189470-AA-4	Clubessentials LLC Senior Sub Note		2		5 1FE	2,593,918	99.6647	2,637,981	2,646,855	2,602,204		8,287			0.000	0.338	JAJ0		0.450	05/02/2018	01/16/2024
19416Q-CE-8 195674-J@-6	Colgate-Palmolive Co-MEDIUM TERM NOTE				1FE	123,695	122.9123	122,912 2,237,651	100,000 2.150.000	117,112 2,150,000		(1,444)			6.450 4.628	4.235 4.628	MS	538 29.298	6,450 99,502	01/15/2014	06/16/2028
195869-AJ-1	COLONIAL PIPELINE CO-NOTE				1FE	399,708	123.9172	495,669	400,000			9			6.580	6.585	FA	8,993	26,320	08/20/2002	08/28/2032
195869-AN-2	COLONIAL PIPELINE CO-BOND		1		1FE	2,579,798	94.7988	2,464,770	2,600,000	2,581,845		418			4.200	4.246		23,053	109,200	04/03/2013	04/15/2043
20030N-AC-5	Comcast Corp-NOTE		1		1FE	1, 157, 929	124.2317	1,304,432	1,050,000	1, 131, 941		(3,519)			7.050	6.213		21,796	74,025	08/05/2009	03/15/2033
20030N-AM-3	Comcast Corp-NOTE		1		1FE	1,398,864	119.2681	1,610,119	1,350,000	1,390,479	ļ	(1,221)		ļ	6.450	6. 170		25,639	87,075	05/21/2010	03/15/2037
20030N-AV-3 20030N-AY-7	Comcast Corp-SENIOR UNSECURED NOTE				1FE	775, 131	122.9672		700,000 1,500,000			(1,772)			6.950 6.550	6.134 5.570		18,379 49,125	48,650 98,250	04/23/2010	08/15/2037 07/01/2039
20030N-BB-6	Comcast Corp-SENIOR UNSECURED NOTE				1FE	1,700,920	122.4553	1,836,830	1,500,000	1,6/2,516		(4,921)			6.550	6.035		49, 125		06/02/2010	03/01/2039
	Marine Corps Community S-UNSECURED BOND		i		1FE	1,233,665	104.4052	1,086,649	1,100,000	1,064,295		(31,512)			6.316	3.417		5,478	64,375	07/02/2010	06/01/2022
202795-HG-8	COMMONWEALTH EDISON CO-1ST MTG		1		1FE	315,873	116.0451	348, 135	300,000	310,613		(489)			5.875	5.510	FA	7,344	17,625	07/09/2003	02/01/2033
202795-HK-9	COMMONWEALTH EDISON CO-BOND		1		1FE	383,601	117.9016	353,705	300,000	369,497		(2,758)			5.900	4.021		5,212	17,700	05/22/2013	03/15/2036
202795-HT-0	COMMONWEALTH EDISON CO-SECURED BOND		1		1FE	805,329	125.8788	881,152	700,000			(2,620)			6.450	5.380		20,819	45, 150	05/17/2011	01/15/2038
202795-JM-3 20453K-AA-3	Commonwealth Edison Co-SECURED				1FE 2FE	399,924 693,133	96.4651 95.8624	385,860 671.037	400,000 700,000	399,913	}	(11)			4.000 3.875	4.001		5,333 6,103	13,822 27,125	02/12/2018	03/01/2048
207597-EH-4	Connecticut Light & Powe-SECURED		-		1FE	207,544	95.8624	199,451	200,000	207,405	·	(139)		·	4. 150	3.995	JD		8,992	02/13/2018	06/01/2045
20825C-AQ-7	ConocoPhillips-NOTE		li		1FE	387,822	123.7589	371,277	300,000	386,636		(1, 186)			6.500	4.332		8, 125	17,875	07/20/2018	02/01/2039
209111-EY-5	Consolidated Edison Co o-SENIOR UNSECURE		1		1FE	448,299	113.1014	508,956	450,000	448,537		36			5.500	5.526	JD	2,063	24,750	12/02/2009	12/01/2039
209111-FD-0	Consolidated Edison Co o-SENIOR UNSECURE		1		1FE	633,234	99.8164	598,899	600,000	630,377	ļ	(699)		ļ	4.450	4. 121		7,862	26,700	08/26/2014	03/15/2044
21017#-AA-1	Consolidated Terminals L Senior Secured		1		2PL	3,800,000	101. 1192	3,842,530	3,800,000	3,800,000		(405)			4.820	4.819		9,667	183, 160	12/12/2013	12/12/2023
21036P-AT-5 210518-CX-2	CONSTELLATION BRANDS INC-SENIOR UNSECURE				2FE1FE	1,097,040 131,404	91.2722 99.5191	994,867 129,375	1,090,000	1,096,782 131,388		(125) (10)			4.500 4.350	4.527 4.296		7,085 1,901	49,050 5,655	05/02/2017	05/09/2047 08/31/2064
	CONTINENTAL RESOURCES IN-SENIOR UNSECURE				2FE	1.862.405		1.825.951	1.839.000	1,388		(10)		ļ	5.000	5.900				05/04/2017	09/15/2022
- 1-V IV NI CT	CONTINUENTAL RECOGNICEO IN CENTUR UNOLUCIE		1		4 L	, 002, 400			, 5000, 0000	,000,079	·	(0, 100)		<u> </u>			HIV			11 02/22/2011	00/ 10/ 2022

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CONTINENTAL RESOURCES-SENIOR UNSECURED			1	2FE	163,500	88.5071	177,014	200,000	164,332		557			4.900	6.318	JD	817	9,800	06/20/2017	06/01/2044
	Continental Resources In-SENIOR UNSECURE Core Laboratories U.S. I Senior Note Ser			1	2FE2	1,500,000 1,500,000	94.0762 100.2645	1,411,143 1,503,968	1,500,000 1,500,000	1,500,000					4.375 4.010	4.374 4.010		30,260 15,205	38,646 60,150	05/29/2018	01/15/2028
	Core Laboratories U.S. I Senior Note Ser	·		1	2	1,600,000	100 . 2043	1,602,512	1,600,000	1,600,000					4.010	4.110		16,623	65,760	09/30/2011	09/30/2023
21871@-AA-8 (CoreSite, L.P. Senior Note			1	2	2,100,000	98.5195	2,068,910	2,100,000	2,100,000					4. 190	4. 189		3,911	87,990	06/15/2016	06/15/2023
219023-AC-2	INGREDION INC-SENIOR UNSECURED NOTE			1	2FE	3,142,065	118.9916	3,022,387	2,540,000	3,058,260		(17,263)			6.625	4.917	A0	35,525	168,275	06/15/2016	04/15/2037
219023-AF-5	INGREDION INC-SENIOR UNSECURED NOTE			1	2FE	529,512	101.7894	539,484	530,000	529,858	ļ	57		ļ	4.625	4.637	MN	4,085	24,513	04/27/2011	11/01/2020
	Corvias Campus Living LL Senior Secured			1	2PL	4,995,123	97.2100	5,029,105	4,995,123 7,500,000	4,995,123					5.300 5.910	5.299 5.911	JJ	132,371	264,612	05/14/2015	07/01/2050
	CORVIAS CAMPUS LIVING - HU, LLC - Sr Se	-+		1	2FE2FE	7,500,000 387,960	97.2100	7,290,750 337,336		7,500,000 385,531		(681)			4.800	4.424	FA	258,563 7,400	443,250 17,760	01/13/2017	06/01/203102/01/2035
	Crown Castle Internation-SR UNSECURED	1		1	2FE	1, 100,000	103.8424	1.142.266	1, 100,000	1, 100,000					5.250	5.248		26,629	57,750	02/28/2013	01/15/2023
22822V-AF-8	CROWN CASTLE INTL CORP-SENIOR UNSECURED	. []		1	2FE	918,273	92.6943	852,788	920,000	918,287		25			4.750	4.705		5,584	43,700	05/01/2017	05/15/2047
	CROWN CASTLE INTERNATION-SENIOR UNSECURE			1	2FE	999,300	92.7041	927,041	1,000,000	999,375		75			3.650	3.658		12, 167	36,500	07/25/2017	09/01/2027
	CUBESMART LP-SENIOR UNSECURED NOTE REID	- -		1	2FE	1,405,101	102.2833	1,431,966	1,400,000	1,402,905		(622)			4.375	4.501		2,722	61,250	12/10/2013	12/15/2023
	CUBESMART LP-SR UNSECURED	-+ -	[1	2FE	224,404	97.7504	219,938	225,000	224,562	·	53		}	4.000	4.032		1,150	9,000	10/19/2015	11/15/2025
	Curtiss-Wright Corp. Gtd Senior Note Curtiss-Wright Corp. Gtd Senior Note		[1	2 2	1,200,000 1,800,000	99.8685	1,198,422 1,813,279	1,200,000 1,800,000	1,200,000 1,800,000					3.840	3.839		3,840 6,360	46,080 76,320	12/08/2011	12/01/202112/01/2023
	DNP Select Income Fund I Senior Secured				1FE	3,800,000	97.8989	3,720,158	3,800,000	3,800,000					2.760	2.760		48,944	104,880	07/22/2016	07/13/2023
	DNP Select Income Fund I Senior Secured				1FE	1,200,000	97.2214	1,166,657	1,200,000	1,200,000					3.000	3.000		16,800	36,000	07/22/2016	07/13/2026
23338V-AE-6 [DTE Electric Co-SECURED			1	1FE	1,671,081	92.7856	1,554,160	1,675,000	1,671,309		81			3.700	3.713		18,248	61,975	03/04/2015	03/15/2045
	DTE ELECTRIC CO-SECURED			1	1FE	324,760	92.9162	301,978	325,000	324,768		5			3.700	3.704		1,002	12,025	05/10/2016	06/01/2046
	DXC TECHNOLOGY CO-SENIOR UNSECURED Dairy Farmers of America Senior Note Ser			1	2FE2	1,924,844	102.0406 95.8030	1,964,281 1,724,454	1,925,000 1,800,000	1,924,844 1,800,000		30			4.450 3.760	4.450 3.759		42,593 36,472	60,202 67,680	08/08/2017	09/18/202212/17/2024
	Dairy Farmers of America Senior Note Ser			1	2	2,500,000	93.6922	2,342,305	2,500,000	2,500,000					3.760	3.759		53,350	99,000	12/17/2012	12/17/2024
	Dairy Farmers of America Senior Note Ser	İ		1	2	700,000	95.4023	667.816	700,000	700,000					3.690	3.689		12.556	25,830	01/06/2015	01/06/2025
23918K-AP-3	DAVITA HEALTHCARE PARTNE-SENIOR UNSECURE	I		1	3FE	300,000	99.5000	298,500	300,000	300,000					5.750	5.748	FA	6,517	8,562	08/14/2012	08/15/2022
	Deere & Co-SENIOR UNSECURED NOTE			2	1FE	1,246,314		1,153,620	1,190,000	1,242,633		(1,454)			3.900	3.615		2,836	46,410	06/06/2016	06/09/2042
	Del Real, LLC Senior Sub Note		[2	5	528,393		490,093	528,393	528,393					11.000	11 . 156		15,015	58,930	10/07/2016	04/06/2023
	Delaware North Companies Senior Secured DELHAIZE AMERICA LLC-NOTE	-+		1	2PL 2FE	1,240,063 820,302	93.0679	1,154,101 955,206	1,240,063 700,000	1,240,063		(4,343)			3.820 9.000	3.820		6, 184 13, 300	47,094 63,000	11/14/2014 06/03/2009	11/14/203404/15/2031
	Delhatze Amenica ELC-NOTE Denbury Resources Inc-SENIOR UNSECURED			1	4FE	358	92.2500	933,206	500			(4,343)			9.000	19.392		35	03,000	01/11/2018	03/31/2022
	DENTSPLY SIRONA Inc. Senior Note Ser				2	2,202,480	96.3036	2,057,565	2,136,540	2, 136, 540				(20,370)	1.010	1.010		8, 106	21,687	08/15/2016	08/15/2026
24906P-B*-9 [DENTSPLY SIRONA Inc. Senior Note Ser				2	5,244,000	95.1740	4,841,501	5,087,000	5,087,000				(48,500)	1.170	1.170		22,358	59,816	08/15/2016	08/15/2028
	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1			1	1PL	2,655,556	97.5511	2,590,524	2,655,556	2,655,556					3.506	3.506		21,724	92,406	01/07/2014	10/07/2036
	DESERT SUNLIGHT FDG TR I SER A-1-NG	- -		1	2PL	4,432,722	103.5852	4,584,609	4,425,930	4,431,520		(412)			5.486	5.470	JAJ0	58,418	241,017	03/20/2014	10/07/2036
	DTE Electric Co-SENIOR SECURED NOTE DTE Electric Co-SENIOR SECURED NOTE	-† -	[1	1FE1FE	256,340	122.2873	244,575 349.657	200,000 300,000	242,485 353,192		(2,220)			6.350	4.292	AU	2,681 4,275	12,700	11/30/2011	10/15/203210/01/2037
	DTE Electric Co-SENION SECURED NOTE	1		1	1FE	556,832	126.2388		400,000			(4, 885)			6.625	4.311	JD	2,208	26,500	11/09/2011	06/01/2036
250847-G#-1	DTE Electric Co. Senior Note Ser	I		1	1	5, 100,000	102.3719	5,220,967	5, 100,000	5,100,000					4.890	4.889		73,432	249,390	09/15/2010	09/15/2020
	Detroit International Br Senior Secured	- -		1	2FE	1,050,000	101. 4505	1,065,230	1,050,000	1,050,000					5. 190	5. 190		4,390	54,495	06/29/2010	07/02/2020
	Diageo Investment Corp-SENIOR UNSECURED	- -	······	1	1FE	102,876	101.4850	101,485	100,000	102,845		(31)			4.250	4.060		590	2,715	07/20/2018	05/11/2042
	Diamond State Generation Senior Secured DIGITAL REALTY TRUST LP-SR UNSECURED	-+		1	2FE2FE2FE2FE	1,926,241	103.2725	1,989,277 301,782	1,926,241 300,000	1,926,241 303,872		(1,073)			5.220	5.220		174,963 5,925	111,571 11,850	03/20/2013	03/30/202507/01/2022
	DIGITAL REALTY TRUST LP-SH UNSECURED			1	2FE2FE	252,708	100.5941	255,428	250,000	252,003		(259)			4.750	4.606		2,969	11,850	04/14/2016	10/01/2025
	Walt Disney Co/The-SENIOR UNSECURED NOTE	1		1	1FE	3, 162, 528	99.3282	3, 178, 501	3,200,000	3,167,606		827			4. 125	4. 194		11,000	132,000	11/29/2011	12/01/2041
25470D-AK-5 [DISCOVERY COMMUNICATIONS-SR UNSECURED			1	2FE	349,703	93.4528	327,085	350,000	349,794		27			3.450	3.460	MS	3,555	12,075	02/25/2015	03/15/2025
	Dodger Tickets LLC Senior Secured	- -		1	2PL	1,205,005	108.1878	1,303,668	1,205,005	1,205,005					5.660	5.653		51,342	65,265	05/11/2005	03/31/2030
	Dominion Resources Inc/V-SENIOR UNSECURE		[ˈ	1	2FE	1, 154, 680	111.6249	1,116,249	1,000,000	1, 131,868		(5, 175)			5.950	4.783		2,644	59,500	02/26/2014	06/15/2035
	DOMINION RES INC VA SR NT 2008 SER B Dover Corp-SENIOR UNSECURED NOTE		[1	2FE 2FE	2,554,300 370,731	124.4201	2,488,402 325,260	2,000,000 300,000	2,490,121 359,920		(14,614)			7.000 5.375	5.013		6,222 5,375	140,000 16,125	02/26/2014	06/15/203803/01/2041
	Dow Chemical Co/The-NOTE			1.5	2FE2FE	370,731	144.6405			359,920		(1,684)			9.400	9.444		4,804		05/07/2009	05/15/2039
	Dow Chemical Co/The-SENIOR UNSECURED NOT	1		1	2FE	2,851,428	87.7546	2,544,885	2,900,000	2,857,136		973			4.375	4.286		16,212	126,875	04/19/2017	11/15/2042
	Doyon Utilities, LLC Senior Secured			1	2	700,000	95.2525	666,768	700,000	700,000					3.480	3.480	JD	2,098	24,360	06/01/2016	06/01/2026
	Doyon Utilities, LLC Senior Secured			1	2	500,000	91.5492	457,746	500,000	500,000					4.050	4.050		1,744	20,250	06/01/2016	06/01/2036
	Dr Pepper Snapple Group -NOTE			1,5	2FE	427,959		412,079	345,000	414,460		(1,931)			7.450	5.715		4,284	25,703	06/03/2010	05/01/2038
	Duke Endowment (The) Senior Note			1	2FE	4,025,999		4,002,757	4,025,999	4,025,999				}	3.850	3.850		26,264	154,077	10/31/2012	10/31/2037
26441Y-AW-7 [DUKE REALTY LP-SENIOR UNSECURED NOTE REI	.4		1	ZFE	1,244,800	100.9606	1,262,008	1,250,000	1,247,761		524			3.8/5	3.925	AU	10,226	48,438	09/14/2012	10/15/2022

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		С	r e		nation and	l	Rate Jsed to			Book/	Unrealized	Current Year's	Other- Than-	in Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	1	Amount	Amount		Contractual
CUSIP	Description	d	g	Bond Char	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When Paid	Due and	Received	A consisted	Maturity
Identification 26441Y-AX-5	Description DUKE REALTY LP-SENIOR UNSECURED NOTE REI	е	n	1	Symbol 2FE	Cost595,074	Value _99.9228	Value599,537	Value 600,000	Value 597,664	(Decrease)	Accretion 488	Recognized	Value	of 3.625	of 3.723		Accrued 4,592	During Year	Acquired03/12/2013	Date 04/15/2023
26442C-AE-4	DUKE ENERGY CAROLINAS-BOND			1	1FE	394,304	121.8190	487,276	400,000	395,293		124			6.050	6.154		5, 109	24,200	06/10/2008	04/15/2038
26442C-AP-9	DUKE ENERGY CAROLINAS-SECURED			1	1FE		.92.1577	1,437,660	1,560,000	1,548,055		258			3.750	3.796		4,875	58,500	03/09/2015	06/01/2045
26442R-AB-7 26442R-AD-3	DUKE ENERGY PROGRESS INC-SECURED			1	1FE1FE	849,830 777,332	101.8355 .97.0813		850,000 780,000	849,822 777,520		3			4.375 4.150	4.376 4.170		9,400 2,698	37, 188	03/03/2014	03/30/2044
26443C-AA-1	DUKE UNIVERSITY HEALTH-SENIOR UNSECURED			1	1FE	1,300,000	97.6103	1,268,934	1,300,000	1,300,000					3.920	3.920		4,247	50,960	06/01/2017	06/01/2047
26443T-AA-4	DUKE ENERGY INDIANA LLC-SECURED			1	1FE	1,396,234	.92.1732	1,290,424	1,400,000	1,396,374		74			3.750	3.765		6,708		05/09/2016	05/15/2046
266228-00-2 268350-AA-2	Duquesne Light Co. First Mortgage EC Group Holdings LLC Senior Sub Note			2	1 5	1,700,000 511,524	110.5117 96.5031	1,878,699 493.668	1,700,000 511.557	1,700,000					4.760	4.760		33,717	80,920 58,683	02/01/2012 12/31/2017	02/03/2042
26860#-AA-8	EIF Pio Pico, LLC Senior Secured			1	2FE	3,559,527	100.8230	3,588,822	3,559,527	3,559,527					4.170	4. 169	JD	77,233	141,845	02/11/2015	12/31/2041
26882P-AR-3	ERAC USA FINANCE LLC-NOTE			1,5	2FE		118.7796	1, 128, 406	950,000	937 , 129		457		ļ	6.700	6.843		5,304	63,650	03/30/2010	06/01/2034
26882P-BE-1 26884A-AY-9	ERAC USA FINANCE LLC-UNSECURED SENIOR NO ERP OPERATING LP-SENIOR UNSECURED NOTE R			5	2FE		124.3272 101.9243	4,662,271 815,394	3,750,000 800,000	3,880,300 799,247		(4,234)			7.000 4.750	6.651 4.815		55,417 1,689	262,500 38,000	02/07/2013 07/13/2010	10/15/2037
26884L-AB-5	EQT Corp-SENIOR NOTE			1	2FE		101.9243	1,222,941	1,200,000	1,196,219		1, 174			4.730	4.992		7,475		11/02/2011	11/15/2021
26884T-AN-2	ERAC USA FINANCE LLC-SR UNSECURED			1	2FE	49,424	.94.0779	47,039	50,000	49,460		11			4.500	4.571	FA	850	2,250	02/10/2015	02/15/2045
26911*-AA-1	E.S.P. Associates, P.A. Senior Sub Note			2	4Z		100.2874	278,984	278, 184	278, 178					12.000	12.001		16,784	24,733	06/30/2018	10/04/2023
26969P-C*-7 277432-AN-0	Eagle Materials Inc. Senior Note Ser EASTMAN CHEMICAL CO-SENIOR UNSECURED NOT			1	22FE		101.7698 100.1301	356, 194 150, 195	350,000 150,000	350,000 152,425		(672)			6.480 3.600	6.480		5,607 2.040	22,680	10/02/2007	10/02/2019 08/15/2022
278058-AW-2	EATON CORP-DEBENTURE				2FE		129.3239	840,605	650,000	668,553		(1,095)			7.650	7.264		6,354	49,725	07/06/2009	11/15/2029
278058-AY-8	EATON CORP-SENIOR UNSECURED NOTE				2FE		106.8515	641, 109	600,000	574,709		951			5.450	5.862		6,903	32,700	10/08/2009	10/15/2034
278062-AE-4 278265-AD-5	EATON CORP-SR UNSECURED Eaton Vance Corp-SENIOR UNSECURED NOTE			1	2FE1FE	1,502,847 1,492,800	.,93.8778 100.6536	1,337,759 1,509,804	1,425,000 1,500,000	1,498,205 1,496,432		(1,858) 720			4. 150 3. 625	3.819		9,692 2,417	59, 138 54, 375	06/07/2016	11/02/2042 06/15/2023
278865-AM-2	Ecolab Inc-SENIOR UNSECURED NOTE			1	1FE		115.2202	979.372	850,000	1,008,069		(4.024)			5.500	4.226		2.987	46.750	04/04/2013	12/08/2041
278865-AU-4	ECOLAB INC NT	Ţ		1	1FE	459,770	.99.6127	458,218	460,000	459,857		32			3.250	3.258		6,935	14,950	01/11/2016	01/14/2023
278865-AW-0	ECOLAB INC-SENIOR UNSECURED			1	1FE		.89.0583	267, 175	300,000	274,628		472			3.700	4.219		1,850	11, 100	03/30/2017	11/01/2046
278865-C*-9 27965#-AG-7	Ecolab Inc. Senior Note Ser Edens & Avant Investment Gtd Senior Note			1			102.4834 101.9174	2,920,777 3,770,944	2,850,000 3,700,000	2,850,000 3,700,000					4.320 5.550	4.319 5.548		13,680 68,450	123 , 120 205 , 350	11/21/2011	11/21/2023
28150#-AA-3	Educational Specialty Fu Senior Sub Note			2	4Z		.95.9477	355,034	370,029	370,029					12.000	12.174		11,471	36,756	03/09/2018	06/20/2023
28258#-AA-4	8point3 Solar Investco 1 Senior Secured				2FE		100.3932	3,946,833	3,931,375	3,931,375					4.670	4.672		61,708	98,437	06/20/2018	11/30/2035
28368E-AE-6 28370T-AD-1	Kinder Morgan Inc/DE-BOND KINDER MORGAN ENER PART-SENIOR UNSECURED			1	2FE2FE		119.7009 115.3620	837,906 807,534	700,000 700,000	695,969 695,741		172			7.750 7.500	7.821 7.556		25,015 6,708	54,250 52,500	04/22/2010	01/15/2032 11/15/2040
28501*-AJ-4	Electric Transmission Te Senior Note Ser			1	2		101.8207	1,272,759	1,250,000	1,250,000		/3			4.510	4.510		16,599		09/15/2011	09/15/2023
28501*-AM-7	Electric Transmission Te Senior Note Ser			1	2	3,750,000	103.3542	3,875,783	3,750,000	3,750,000					4.810	4.810	MS	53, 110	180,375	03/15/2012	03/15/2024
28621U-AA-1	Elevate Holdco Funding L Senior Secured	·		1	2FE5		105.1267	2,320,270	2,207,118	2,207,118		47			5.350	5.350		223,323		03/27/2013	12/31/2032
28661P-AA-3 291011-AQ-7	Elite Sportswear LP Senior Sub Note Emerson Electric Co-SENIOR UNSECURED NOT	-+		1	5 1FE		_95.0000 123.4469	524,423	552,024 1,400,000	551,737 1,499,500		(5,029)			11.500	11.373		75, 101 31, 733	63,095 84,000	09/30/2017 07/01/2010	01/14/2022
291011-BB-9	Emerson Electric Co-SENIOR UNSECURED BON			1	1FE		121.2463	363,739	300,000	298,690		31			6. 125	6.162	AO	3,879		04/14/2009	04/15/2039
291641-B*-8	Empire District Electric First Mortgage			1	<u>1.</u>		.99.5934	2,838,412	2,850,000	2,850,000					4.320	4.320		10,602		05/30/2013	05/30/2043
29250R-AR-7 29252B-AA-7	ENBRIDGE ENERGY PARTNERS-SENIOR UNSECURE Enbridge Pipelines LLC Senior Note			1	2FE		101.0268 100.1553		775,000 4.336.333	775,034 4.336.333		(1, 191)			9.875 3.980	9.704 3.979		25,510 88.917	76,531	01/05/2009 08/18/2014	03/01/2019
29273R-AJ-8	Energy Transfer Partners-SENIOR UNSECURE			1	2FE		111.6244	1,116,244	4,336,333	1,205,568		(6,082)			7.500	5.697		37.500		10/17/2012	07/01/2038
29273R-AK-5	ENERGY TRANSFER PTNRS LP SR NT			1	2FE	599,568	101.1881	607 , 129	600,000	600,000					9.700	9.700	MS	17 , 137	58,200	12/18/2008	03/15/2019
29273R-AN-9	Energy Transfer Partners-SENIOR UNSECURE			1	2FE		101.7392	254,348	250,000	256,990		(3,060)			4.650	3.303		969	11,625	08/19/2014	06/01/2021
29273R-AQ-2 29273R-AR-0	ENERGY TRANSFER PTNRS LP SR NT Energy Transfer Partners-SENIOR UNSECURE	-+		1	2FE2FE	748, 185 2. 180. 873	102.6961 .99.8025	770,220 2.045.951	750,000 2,050,000	749,312 2.166.932		190			5.200 6.500	5.231 6.034		16,250 55,521	39,000 133,250	01/09/2012 01/27/2012	02/01/2022
29273R-AT-6	Energy Transfer Partners-SENIOR UNSECURE			1	2FE	2,582,658	.86.6580	2,253,107	2,600,000	2,584,265		320			5. 150	5. 194		55,792		01/14/2013	02/01/2042
29364D-AU-4	ENTERGY ARKANSAS INC 1ST MTG BD			1	1FE	49,836	_99.3969	49,698	50,000	49,874		15			3.500	3.539		438	1,750	01/05/2016	04/01/2026
29364N-AP-3	ENTERGY MISSISSIPPI INC-SECURED MORTGAGE			[!	1FE		101.6298	304,889	300,000	299,988		22		ļ	6.640	6.648		9,960	19,920	06/09/2009	07/01/2019
29365T-AC-8 293791-AP-4	ENTERGY TEXAS INC-BOND			¦	1FE2FE		100.8200 119.6758	705,740 2,273,841	700,000 1,900,000	699,617 2,312,901		122			4.100 6.650	4.120		9,567 26,674	28,700 126,350	09/07/2011	10/15/2021
29379V-AY-9	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	2FE		.90.7451	2,366,633	2,608,000	2,595,642		277			4.450	4.482		43,843	116,056	08/06/2012	02/15/2043
29379V-BJ-1	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1	2FE	20,909	.96.8577	19,372	20,000	20,881		(16)			4.900	4.612	MN	125	980	04/07/2017	05/15/2046
294429-AC-9 294752-A*-1	EQUIFAX INC-SENIOR UNSECURED NOTE	+		[]	2FE2	531,384 L. 2.100.000	116.0934 .97.3376		525,000 2.100.000	529,249		(310)		}	6.900 3.810	6.783 3.810		18,113 11,113	36,225	09/30/2009	07/01/2028 05/11/2026
294752-A@-9	Equity One, Inc. Senior Note Ser Equity One, Inc. Senior Note Ser	.t		1	2		.97.8575	2,044,090	3,300,000	2,100,000 3,300,000					3.810	3.810		50 , 178		08/11/2016	05/11/2026
29717P-A#-4	Essex Portfolio L.P. Gtd Senior Note	.]		1	2FE		100.9974	2,322,940	2,300,000	2,300,000					4.920	4.917		56,894	113, 160	06/30/2011	12/30/2019
29717P-AJ-6	ESSEX PORTFOLIO LP-SENIOR UNSECURED NOTE			1	2FE		103.1280	1.031.280	1,000,000	1,021,145	L	(10, 186)	L		5.200	4.064		15,311		08/27/2014	03/15/2021

SCHEDULE D - PART 1

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CUSIP	5				strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n Cl	har	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29717P-AL-1 29717P-B#-3	ESSEX PORTFOLIO LP-SENIOR UNSECURED NOTE Essex Portfolio L.P. Gtd Senior Note]		2FE 2	2, 136, 912 1, 600, 000	98.6429 101.1204	2,120,823 1,617,926	2,150,000 1,600,000	2,143,231 1,600,000		1,531			3.375 4.370	3.459 4.369	JJ	33,459 23,501	72,563 69,920	08/27/2014	01/15/2023 08/30/2021
	ESTEE LAUDER CO INC-SENIOR UNSECURED				1FE	177,355	101. 1204	167,663	160,000	176,416		(369)			4.375	3.753		311	7,000	05/05/2016	06/15/2045
	ECG Consulting Group LLC Sr. Sub Note (2		5	788,071	98.3896		787,824	788,013		14			11.500	11.495		131,861	,,000	06/30/2018	06/20/2025
30152@-AD-3	ECG Consulting Group LLC Senior Sub Note		2		5	656,487	98.3896	645,915	656,487	656,487					11.500	11.501	MJSD	40,055		06/20/2018	06/20/2025
30215*-AR-9	Explorer Pipeline Co. Senior Note Ser				2	1,800,000	100.3832	1,806,898	1,800,000	1,800,000					3.760	3.760	AO	12,220	67,680	10/26/2017	10/29/2027
30219G-AE-8	EXPRESS SCRIPTS HOLDING -SENIOR UNSECURE		1	-	2FE	3,221,963	102.8628 101.5150	3,137,315	3,050,000	3,112,610	}	(20,229)		}	4.750 4.114	3.985 4.014	MN	18,512	144,875	01/08/2013	11/15/2021
	EXXON MOBIL CORPORATION—SR UNSECURED	-+			1FE 2FE	3,963,707	101.5150	3,959,086 505,591	3,900,000 500,000	3,963,100		(607) 197			5.200	5.243	.ID	53,482 1.156	147,418	07/20/2018	03/01/204612/15/2019
	FMR LLC-NOTE		i		1FE	504,676	101.1161	407,505	400,000	404,258		(9,044)			7.490	5.243		1,332	29,960	05/07/2003	06/15/2019
	FMR LLC-SENIOR UNSECURED BOND		1		1FE	1,607,750	108.5485	1,628,228	1,500,000	1,585,653		(4,315)			4.950	4.401		30,938	74,250	05/01/2013	02/01/2033
30273@-AA-3	FPL Energy Rockaway Peak Senior Secured		1		2	107,404	101.8264	109,365	107,404	107,404					7.110	7.100		5,784	5,670	08/27/2003	06/28/2020
	FEDERAL REALTY INVESTMEN-NOTE REID] !		1FE	1,572,338	120 . 6664	1,809,996	1,500,000	1,534,398		(3, 326)			7.480	7.083		42,387	112,200	05/05/1998	08/15/2026
	FEDEX CORP-SENIOR UNSECUREDFEDEX CORP-SENIOR UNSECURED		[]		2FE 2FE	2,264,600	90.8871 89.8354	1,985,884 L	2,185,000 1,190,000	2,260,932 1,170,762	}	(1,487)			4.550	4.329 4.518		24,854 24,144	99,418	06/01/2016	04/01/2046 01/15/2047
	FIRST REPUBLIC BANK-SUBORDINATED				2FE2FE	1, 170, 127 99, 657	92.4693	92,469	1, 190,000	99,663					4.400	4.518		1,823	52,360 4,375	07/24/2017	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK-SUBORDINATED		2		2FE	309,330	96.3118	288,935	300,000	309, 191		(139)			4.625	4.433		5,319	12,256	03/02/2018	02/13/2047
338120-AA-5	Fitch Group, Inc. Senior Note		1		2	2,940,000	. 102.2731	3,006,829	2,940,000	2,940,000					5. 120	5. 117		59,375	130,736	08/09/2011	08/09/2021
33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE		1		2FE	403,444	102.8779	411,511	400,000	401,881		(343)			4.419	4.310		2,259	17,676	01/17/2014	11/15/2023
341081-EP-8	FLORIDA POWER & LIGHT CO-BOND		1		1FE	252,753	118.8023	297,006	250,000	251,824		(83)			5.850	5.773		6,094	14,625	12/11/2002	02/01/2033
341081-FL-6 341099-CL-1	FLORIDA POWER & LIGHT CO-SECURED BOND		1		1FE 1FE	777,426	99.3239 127.6495	774,727 510.598	780,000 780,000	777,612 402.291		51			4.050 6.400	4.069		7,898 1.138	31,590 25,600	09/02/2014	10/01/2044
34354P-AC-9	FLOWSERVE CORPORATION—SENIOR UNSECURED N				2FE	402,780 909,082	970495	881,817	900,000	903,560		(956)			3.500	3.378		9,275	31,500	06/27/2008	09/15/2022
	FORTIVE CORPORATION-SENIOR UNSECURED		1		2FE	1, 138, 483	93.3655	1,055,030	1, 130,000	1, 138, 324		(161)			4.300	4.206		2,160	29,088	06/14/2017	06/15/2046
	Beam Suntory Inc-SENIOR UNSECURED NOTE	I	1		2FE	1,719,595	108.5803	1,682,995	1,550,000	1,690,694		(5, 410)			5.875	5.055		41,990	91,063	01/23/2013	01/15/2036
	Four Corners Operating P Gtd Senior Note				2Z	1,800,000	99.1074	1,783,933	1,800,000	1,800,000					4.760	4.760		2,618		12/20/2018	12/20/2028
	FXI HOLDINGS INC-SECURED		1		4FE	537,000	85.7500	460,478	537,000	537,000					7.875	7.875		7,048	42,289	10/27/2017	11/01/2024
	GATX CORP-SR UNSECURED	-+	1		2FE4FE	360,255	94.0348 97.0000	343,227	365,000 172.000	361,872		440			3.250	3 . 403		2,999 2,496	11,863	03/18/2015	03/30/2025
	ALLY FINL INC SR GTD NT				3FE		97.0000	737.040	664,000	798,740		(6,954)			8.000	5.742		2,496 8,853	53, 120	06/21/2017	11/01/2031
	GFS US Holding LLC Senior Note Ser		1		2	2,900,000	96.1789	2,789,188	2,900,000	2,900,000		(0,001)			3.900	3.899		1,257	113, 100	06/27/2013	06/27/2025
36191*-AC-7	GFS US Holding LLC Senior Note Ser		1		2	2,900,000	94.3446	2,735,993	2,900,000	2,900,000					4. 100	4.099		1,321	118,900	06/27/2013	06/27/2028
	GNC HOLDINGS INC-SR UNSECURED		8		6	461,438	71.5000	765,050	1,070,000	461,438					1.500	1.500		6,063	16,050	04/28/2016	08/15/2020
37045X-BK-1 37135@-AB-4	GENERAL MOTORS FINL CO-SENIOR UNSECURED		1		2FE	2,393,832	95.1429	2,283,430 377.870	2,400,000	2,395,892		836 3.803			3.700	3.742		12,827	88,800	05/04/2016	05/09/2023
371350-AB-4 373620-AA-0	General Tools & Instrs C Senior Sub Note	-+	2		5 1	361,428	99.2610 109.4317	377,870	380,683 2.304.000	375,954 2.304.000		3,803			5.590	13.247	MJSD	127	45,682 127.517	02/05/2014	05/22/2023
37459*-AA-6	Giants Training Facility Senior Note Ser	1	1		2FE	2, 109, 414	113.5433	2,395,098	2,304,000	2,304,000					7. 150	7.148	JD	12,569	150,257	02/23/2011	12/01/2030
37459*-AB-4	Giants Training Facility Senior Note Ser	1	1		2FE	2,109,414	113.5433	2,395,098	2,109,414	2, 109, 414					7 . 150	7.148	JD	12,569	150,257	02/23/2011	12/01/2030
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED		1		1FE	126 , 189	98.6786	123,348	125,000	125,811		(124)			3.500	3.377		1,823	4,375	10/09/2015	02/01/2025
375558-BA-0	GILEAD SCIENCES INC-SR UNSECURED		1	-	1FE	286,450	96.1705	264,469	275,000	285,869	ļ	(232)		ļ	4.500	4.245		5, 156	12,375	05/09/2016	02/01/2045
375558-BD-4 377372-AE-7	GILEAD SCIENCES INC-SR UNSECURED		[]		1FE 1FE	465, 166	99.2092	426,600 2.350.493	430,000	463,478 2,116,791		(666)			4.750	4.258 5.277		6,808	20,425	05/09/2016	03/01/2046
37/3/2-AE-7 378272-AF-5	GLAXOSMITHKLINE CAP INC-SR UNSECURED		¦		1FE	2, 166, 173	125.6948	2,350,493	1,870,000 3,200,000	2,116,791		(7,221)			6.375 4.125	4 . 132		15,233 11,367	119,213 132,000	09/23/2014	05/15/203805/30/2023
378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	1	1.5		2FE		94.1410	837,855		884,725		715			4.000	4. 107		7,417	35,600	04/08/2015	04/16/2025
38141E-C3-1	Goldman Sachs Group Inc/-SR UNSECURED		1		1FE	215,216	95.2328	190,466	200,000	214,688		(321)			4.800	4.317		4,613	9,600	04/12/2017	07/08/2044
	GOLDMAN SACHS GROUP INC-SR UNSECURED		2		1FE	126,985	95.1466	114, 176	120,000	126,751		(135)			4.750	4.387		1, 108	5,700	04/06/2017	10/21/2045
	GRAIN SPECTRUM FUND II-SECURED NOTE		[]		1FE	1,092,135	99.4802	1,085,893	1,091,567	1,091,592		(228)			3.290	3.239		8,080	35,712	05/20/2016	10/10/2019
	Granite Reliable Funding Pass Thru Trust]		3PL 1PL	463, 135 1.543.786	92.0039 99.2427	426, 103 1,532,095	463, 135 1, 543, 786	463,135 1,543,786	}			·	6.040 3.180	6.040 3.180		20,989 36.835	26,878 47.170	09/22/2011	01/08/203201/08/2032
	Granite Reliable Funding Pass Thru Trust GREAT PLAINS ENERGY INC-NOTE	+			1PL 2FE		99.2427			599,814		62		·	4.850	4.862			29, 100	05/16/2011	01/08/2032
391164-AF-7	Great Plains Energy Inc-SR UNSECURED		1,5		2FE	444,402	102.3300	417,089	400,000	431, 174		(1,016)			5.292	2.737			21, 168	04/22/2016	06/15/2022
391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE		1		1FE	2,381,232	93. 1575	2,235,780	2,400,000	2,381,703		329			4. 150	4. 196	JD	7,747	99,600	05/23/2017	06/03/2047
393154-L@-6	Green Mountain Power Cor First Mtg Bond		1	-	1	350,000	121.6451	425,758	350,000	350,000				ļ	6.830	6.829		3,055	23,905	05/15/2008	05/15/2028
	Gridiron Fdg LLC Sr Secd Nt		[2FE	4,000,000	99.1700	3,966,800	4,000,000	4,000,000		(0.700)			5.640	5.639		57,027	228, 107	05/15/2017	06/30/2027
	Griffon Corp-SENIOR UNSECURED		:		4FE	756,482	90.5000 99.2875	678,750 198,575	750,000 200,000			(2,786)			5.250 2.625	4.804 2.603		13, 125 2, 188	35,547 5,250	02/06/2018	03/01/2022 02/01/2020
	HCP Inc-SENIOR UNSECURED NOTE				2FE2FE	1.195.560		1,180,991	1,200,000	1, 182, 447	·	2.711		·	3.875	4.169					08/15/2024
ב פ־שאר דטד	NOT THE SENTEN UNDECOMED NOTE	<u> </u>			41 L	, 180,000		, 100,331	, 200,000	1, 102,447	ļ					4. 109	A	17,307	40,300	14	00/ 13/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	!	Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
40447@-AH-8	Hmshost Corporation Gtd Senior Note	Ť	 ''	1	1PL	1,350,000	. 109.2518	1,474,899	1.350.000	1,350,000	(200.0000)	71001011011	. tooogzoo	7 4.40	5.400	5.399		24,300	72.900	03/14/2013	09/01/2024
404470-AJ-4	Hmshost Corporation Gtd Senior Note	1		1	1PL	3,500,000	110.8206	3,878,721	3,500,000	3,500,000					5.450	5.449		63,583	190,750	03/14/2013	09/01/2025
40465@-AE-2	HSRE Core Holding I, LLC Senior Note Ser	I			2	500.000	97.5340	487,670	500,000	500,000					4. 150	4. 150		9.914		07/09/2018	07/09/2025
40465@-AF-9	HSRE Core Holding I, LLC Senior Note Ser	I			2	500,000	96.4893	482,447	500,000	500,000					4.250	4.224	FA	51,000		08/07/2018	08/07/2026
40573L-AU-0	Halfmoon Parent Inc-SENIOR UNSECURED	_		1	2FE	2,396,136	98.2115	2,357,075	2,400,000	2,396,005		(131)			4.800	4.813	FA	33,280		09/06/2018	08/15/2038
406216-AW-1	HALLIBURTON CO-SENIOR UNSECURED NOTE	.		1	2FE	1,999,308	117 . 4415	1,644,181	1,400,000	1,906,722		(16,603)			6.700	4.022		27,619	93,800	12/13/2012	09/15/2038
406216-BA-8	HALLIBURTON CO-SENIOR UNSECURED NOTE	. 		1	2FE	3,283,302	91.2666	3,011,797	3,300,000	3,285,365		355			4.500	4.531		18,975	148,500	11/08/2011	11/15/2041
40728T-AA-1	HAMILTON COLLEGE-UNSECURED			1	1FE	242, 144	100 . 8402	272,269	270,000	242, 181		10			4.750	5.300		6,413	12,825	04/18/2017	07/01/2113
41138#-AA-3	Happy Floors Acquisition Senior Sub Note	+		2	5G1	307,294	100.8127	309,772	307,274	307,286		(7)			12.500	11.231	JAJ0	18,128	33,332	09/30/2018	01/01/2023
41242*-AM-4	Hardwood Funding LLC Senior Note Ser	+		1	1FE	2,900,000	105.3959	3,056,481	2,900,000	2,900,000					6.000	5.997	JD	11,600	174,000	06/07/2011	06/07/2021
41242*-AT-9	Hardwood Funding LLC Senior Note Ser	 	-	1	1FE	1,200,000	98.5615	1, 182,738	1,200,000	1,200,000			·	}	3.530	3.530		2,824	42,360	06/07/2013	06/07/2025
41242*-AU-6 413875-AR-6	Hardwood Funding LLC Senior Note Ser	+	-	1	1FE 2FE	2,200,000	98.5913	2,169,009 269,745	2,200,000	2,200,000					3.780	3.780		5,544 1.873	83, 160	06/07/2013	06/07/2028
	HARRIS CORPORATION-SR UNSECURED	+		I	2FE2FE	275,000	98.0892		275,000	275,000		(1,275)			3.832	3.832			10,538	04/22/2015	04/27/2025
413875-AT-2 416515-BD-5	HARRIS CORPORATION-SENIOR UNSECURED Hartford Financial Servi-SENIOR UNSECURE			1	2FE2FE	734,591 1,781,946	93.2667	689,211	670,000 1.800.000	732,518 1,782,074					5.054 4.400	4.443		6,020 23.320	33,862	05/10/2017	04/27/2045
41683*-AA-6	Hartland Controls LLC-Senior Sub Note	†	-	1	5	321,294	93.2007	321,232	321,232	321,234		128			14.000	13.798		45,097	44,972	12/31/2017	08/14/2020
41683*-AB-4	Hartland Controls Holdin Senior Sub Note	†		2	5	364,763	99.3489	362,388	321,232	364,763		(24)			12.000	11.852		43,893	43,772	06/22/2015	08/14/2020
419866-D*-6	Hawaiian Electric Compan Senior Note Ser	· · · · · · ·		1	2	1, 100, 000	97.3196	1,070,516	1, 100,000	1,100,000					4.720	4.720		8,653	51,920	04/19/2012	11/01/2029
419866-D@-4	Hawaiian Electric Compan Senior Note Ser	·		1	2	2,450,000	_101.7951	2.493.980	2,450,000	2,450,000					5.390	5.390		33,014	132,055	04/19/2012	04/01/2042
42217K-AW-6	WELLTOWER INC-SR UNSECURED	1	-	1	2FE	758,219	103.9557	727,690	700,000	730 . 487		(10,204)			5.250	3.596		16.946	36,750	02/24/2016	01/15/2022
42225U-AB-0	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE	1		1	2FE	893.058	98.4624	886,161	900.000	896.476		735			3.700	3.799		7.030	33,300	11/21/2013	04/15/2023
42225U-AF-1	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE	I		1	2FE	795,936	95.2143		800,000	796,488		344			3.750	3.811		15,000	30,000	06/01/2017	07/01/2027
42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	Ī]	1	11	1,000,000	100.7293	1,007,293	1,000,000	1,000,000					4.050	4.049		1,800	40,500	12/15/2011	12/15/2027
42251#-AQ-7	HEB Grocery Co. L.P. Senior Note Ser			1	1	1,000,000	102. 4878	1,024,878	1,000,000	1,000,000					4.550	4.549	JD	2,022	45,500	12/15/2011	12/15/2032
42251#-AU-8	HE Butt Grocery Company Senior Note Ser			1	1	10,000,000	92.9412	9,294,120	10,000,000	10,000,000					3.540	3.540	MS	89,483	354,000	03/30/2016	03/30/2031
42280#-AE-9	Heico Companies, LLC (Th Senior Note Ser	ļ		1	2	480,000	104.9093	503,565	480,000	480,000					6.500	6.497	JD	867	31,200	12/21/2010	12/21/2022
423074-AF-0	Kraft Heinz Foods Co-SR UNSEC				2FE	792,991	107.9333	917,433	850,000	812,418		2,689			6.375	7.018		24,986	54, 188	06/22/2009	07/15/2028
42307T-AH-1	Kraft Heinz Foods Co-NOTE	. 		1	2FE	5,680,623	114. 5567	5,785,114	5,050,000	5,590,811		(12,859)			7 . 125	6 . 195		149,922	359,813	04/09/2010	08/01/2039
42970#-AA-2	High Noon Solar LLC Senior Secured			2	2PL	3,365,050	98.7275	3,322,230	3,365,050	3,365,050					4.110	4.112		70,755	137,900	08/08/2017	12/31/2036
42981D-AA-4	HIGH STREET FUNDING TRUS-SENIOR UNSECURE			1	2FE	700,000	94.7000	662,900	700,000	700,000					4.682	4.682		12,381	26,037	03/08/2018	02/15/2048
431282-AM-4	HIGHWOODS REALTY LP-SENIOR UNSECURED NOT	·		1	2FE	791,520	98.8207	790,565	800,000			850			3.625	3.752		13,372	29,000	12/11/2012	01/15/2023
43534*-AA-3	Hollandia Produce LP Senior Sub Note	+		2	6*	517,416	96.0217	499,608	520,308	498,388	(19,695)	586			14.250	14 . 466		37,278	72,228	06/30/2018	03/31/2021
437076-AS-1 437076-BH-4	. Home Depot Inc/The-SENIOR UNSECURED NOTE	· 		1	1FE1FE	3,427,031 875,960	120 . 1452	3,754,537	3,125,000 800,000	3,401,368 871,982		(10,801)			5.875 4.250	5.071 3.716		7,650 8,500	183,594	05/16/2016	12/16/2036
437076-BH-4 438516-AT-3	Home Depot Inc/The-SENIOR UNSECURED HONEYWELL INTERNATIONAL -SENIOR NOTE	+			1FE	754,608	120.7059	724,235				(4,575)			5.700	4.065		8,500	34,000	10/04/2016	
4385 16-A1-3	HONEYWELL INTERNATIONAL -SENTOR NOTE	· 	1	1	1FF	4,275,864	118.0321	4, 131, 123	3.500,000	4, 160, 170		(4,5/5)			5.700	4.065		62.708		10/04/2011	03/15/2037
4385 16-BB-1 44107H-AD-4	NY Society for Relief of-SECURED	†	1	1	1FE	4,275,864	118.0321	4, 131, 123	3,500,000	4, 160, 170		(18,072)			4.081	3.981			3,038	03/29/2018	04/01/2038
44107H-AE-2	NY Society for Relief of-SECURED	†	1	1	1FE	2,692,156	93.9319	2,536,161	2,700,000	2,692,197		41			4. 131	4.150		27,884	83,033	07/23/2018	04/01/2038
44107T-AW-6	HOST HOTELS & RESORTS LP-SR UNSECURED	Ť	1	1	2FE	568,176	99.3256	566, 156	570,000	568,612		160			4. 131	4.540		10,688	25,650	10/08/2015	02/01/2026
44416*-AB-2	Hudson Transmission Part Senior Secured	·	1	1	2PL	6,038,016	101.8992	6, 152, 690	6,038,016	6,038,016					4.420	4.420		22,981	266,252	04/09/2014	05/31/2033
444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	I	1	1	2FE	1.126.235	97.9640	1, 126, 586	1, 150, 000	1, 139, 532	[2.452			3. 150	3.400		3.019	36,225	04/10/2013	12/01/2022
445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED N		1	1	2FE	1,926,686	101.2440	1,948,946	1,925,000	1,925,892		(167)			3.850	3.816		21,822	74, 113	03/04/2014	03/15/2024
448579-AE-2	Hyatt Hotels Corp-SENIOR UNSECURED NOTE			1	2FE	876,393	98.4382		900,000			2,315			3.375	3.687	JJ	14,006	30,375	05/31/2013	07/15/2023
44919*-AC-2	I 595 Express, LLC Senior Secured		.	1	1PL	2,586,936	96.0347	2,484,356	2,586,936	2,586,936					3.310	3.310		44,355	85,641	10/15/2015	12/31/2031
44929@-AN-4	ICRE REIT Holdings Senior Note Ser	ļ	.	1	2	400,000	98.0192	392,077	400,000	400,000				ļ	3.660	3.660		7 , 157	14,640	07/05/2017	07/05/2027
449290-AP-9	ICRE REIT Holdings Senior Note Ser	ļ		1	2	700,000	95.6231	669,362	700,000	700,000					3.760	3.760		12,868	26,320	07/05/2017	07/05/2029
450319-A@-7	ITC Midwest LLC First Mortgage			1	1	400,000	106 . 6399	426,560	400,000	400,000					7.270	7.266		14,621	29,080	12/22/2008	12/22/2020
45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	· 	.	1	1FE	4,648,792	90.6265	4,467,887	4,930,000	4,651,732		2,497		ļ ļ	3.650	3.998		59,982	158,045	07/31/2018	03/01/2045
45167R-AE-4	IDEX Corp-SENIOR UNSECURED NOTE	· 	-	1	2FE	1,989,460	101.8427	2,036,854	2,000,000	1,997,518		1, 167		ļ ļ	4.500	4.566		4,000	90,000	12/01/2010	12/15/2020
45167R-AF-1	IDEX Corp-SENIOR UNSECURED NOTE	·		1	2FE	2,094,729	101.4665	2, 130, 796	2,100,000	2,098,172		557			4.200	4.231		3,920	88,200	12/08/2011	12/15/2021
452590-AB-7	Impact Confections, Inc. Senior Sub Note	+		2	6*	268,749	0.0000		361,263		(268,702)	950			13.000	13.000		35,262	44,955	12/31/2017	11/10/2020
45326T-AA-6	INCITEC PIVOT FIN LLC-SECURED NOTE	+	-]	2FE	4, 194, 820	102.2081	3,986,117	3,900,000	3,942,607		(43,693)		}	6.000	4.794		13,650	234,000	07/24/2012	12/10/2019
454889-AM-8	INDIANA MICHIGAN POWER-SENIOR UNSECURED	· 	-]	2FE	886,040	116.7307	933,846	800,000	874,274		(2,393)	·	}	6.050	5.251		14,251	48,400	06/25/2013	03/15/2037
455434-BH-2	INDIANAPOLIS PWR & LIGHT-FIRST MORTGAGE	 		I	1FE	49,679	118.6505	59,325	50,000	49,742		8			6.050	6.097		756	3,025	10/02/2006	10/01/2036
455434-BQ-2 455434-BT-6	INDIANAPOLIS PWR & LIGHT-UNSECURED BOND	·	-	1	1FE 1FE	1,098,240	101.8202	1, 120, 022 2, 219, 408	1,100,000 2,430,000	1,098,365		35			4.650 4.050	4.660 4.089		4,263 16,403	51,150 98,415	06/03/2013	06/01/2043
	INDIANAPOLIS PWR & LIGHT-SECURED	t	-	1	2FE	2,413,768				2,414,369		(3.381)		}						05/17/2016	05/01/2046
456866-AK-8	INGERSOLL-RAND CO-DEBENTURE	4			2FE	623,832	112.3896	618,143	550,000	589,263	ļ	(3,381)	L	ļ ļ	6.391	5.368	MIN	4,491	35, 151	12/27/2004	11/15/2027

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			r		nation		Rate					Current	Other-	_ in							
		С	e		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
		0	l I	l	Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	5	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
456866-AM-4 45687A-AG-7	INGERSOLL-RAND CO-DEBENTURE			1 1	2FE 2FE	687,654 970,896	112.4963 114.7509		690,000 800,000	689,541 965,782		189			6.443 5.750	6.519 4.363	MN	5,681 2,044	44,457 46,767	03/26/2002 02/22/2018	11/15/2027 06/15/2043
45687A-AN-2	Ingersoll-Rand Global Ho-SENIOR UNSECURE			1	2FE	298,947	93.3202	279,961	300,000	298,948		1	'		4.300		FA	4,658	11, 108	02/13/2018	02/21/2048
458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE			1	1FE	5,038,216	108 . 6358	5,214,517	4,800,000	5,006,106		(5, 154)			4.800	4.496	AO	57,600	230,400	11/30/2012	10/01/2041
45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURE			1	1FE	1,200,564	100 . 4629	1,205,555	1,200,000	1,200,547		(17)			3.750	3.742	JD	3,750	26,250	07/20/2018	12/01/2025
45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURE			[]	1FE	4,567,248	97.8860	4,502,756	4,600,000	4,567,264		16		ļ	4.250	4.292	MS	74,942	or 4	08/06/2018	09/21/2048
459506-AE-1 459506-AL-5	INTL FLAVOR & FRAGRANCES-SENIOR UNSECURE	-+			2FE 2FE	826,656 3,971,120	91.3584	740,004	810,000 4,000,000			(303)		<u> </u>	4.375 5.000	4.202 5.047	JD	2,953 52,778	35,438	08/11/2017	06/01/2047
459745-GL-3	INTL LEASE FINANCE CORP-SENIOR UNSECURED	1			2FE	496,440	99.6041	502,040	500,000						5.875		AO	7,344	29,375	03/14/2012	09/20/2048
460146-CE-1	International Paper Co-SENIOR UNSECURED			1,5	2FE	2,592,838	110.8131	2,518,781	2,273,000	2,373,565		(35,075)			7.500	5.647		64,402	170,475	09/19/2011	08/15/2021
462470-AA-2	Iowa Interstate Railroad Senior Secured			1	1PL	3,733,314	104.9106	3,916,642	3,733,314	3,733,314		ļ		ļ	4.530	4.529		162,476	170,025	02/02/2016	01/28/2028
463556-A*-1	Iroquois Gas Transmissio Senior Note			1	2		101.1669	2,782,090	2,750,000	2,750,000					4.840	4.839		23,662	133, 100	04/27/2010	04/27/2020
463556-AD-2 465685-AF-2	IROQUOIS GAS TRANSMISSIO-BOND			1	2FE 2FE		108.8878 101.8873	89,672 866.042	82,353 850.000	82,353 849,249		662			6.100 5.500	6.098 5.586		851 21.557	4,926 46.750	08/08/2002	10/31/2027 01/15/2020
465685-AG-0	ITC HOLDINGS CORP-SENIOR UNSECURED NOTE			1	2FE	553. 152	101.6312	558.971	550,000	551,598		(333)			4.050	3.976		11.138	22,275	01/21/2014	07/01/2023
465685-AH-8	ITC HOLDINGS CORP-SENIOR UNSECURED BOND			1	2FE	1,944,774	110.3321	2, 151, 477	1,950,000	1,945,224		93			5.300	5.318		51,675	103,350	06/26/2013	07/01/2043
46574*-AA-7	ITT Holdings LLC Gtd Senior Note			1	2PL	2,500,000	96.3525	2,408,813	2,500,000	2,500,000					3.920	3.919		10,889	98,000	05/21/2015	05/21/2025
46574*-AB-5	ITT Holdings LLC Gtd Senior Note				2PL	2,500,000	94.5168	2,362,920	2,500,000	2,500,000		(0.040)			4.020	4.020	MN	11, 167	100,500	05/21/2015	05/21/2027
46625H-HF-0 46625H-KC-3	JPMorgan Chase & Co-NOTE			2	1FE	1,699,114 429,045	121.6056 95.2706	1,884,887 409,664	1,550,000 430,000	1,676,990 429,381		(3,949) 91	·		6.400 3.125		JJ	12,676 5,898	99,200 13,438	04/05/2012	05/15/2038
46659*-AA-5	JM Family Enterprises. I Senior Note Ser			2	2	1.700.000	96.0267	1.632.454	1.700.000	1.700.000		91			3. 123		MN	9.378	56.270	11/01/2017	11/01/2024
468223-AT-9	Jackson Laboratory/The-UNSECURED			1	1FE	2,200,000	101.5041	2,233,090	2,200,000	2,200,000					4.334	4.334	JJ	47,674	74,689	03/12/2018	07/01/2048
470320-AD-3	JAMES CAMPBELL CO LLC SR NT SER D			1	2	2,400,000	99.8532	2,396,477	2,400,000	2,400,000					3.980		MS	265	95,520	09/28/2011	09/30/2019
47746#-AA-4	JFMC Facilities Corp. Senior Note			1	1	1,088,174		1,095,253	1,088,174	1,088,174					4.000	4.000	JJ	18,257	42,940	07/10/2013	07/30/2038
478115-AD-0 478160-AJ-3	JOHNS HOPKINS UNIVERSITY-UNSECURED			1	1FE	470,000 533,684	94.7839		470,000 450,000	470,000 498,338		(3,241)			3.753	3.753 5.597		8,820 10,425	17,639 31,275	02/10/2015	07/01/2045 09/01/2029
478160-AL-8	Johnson & Johnson-BOND				1FE	119,946	123.5509	135,089	120,000	119,957		2			4.950	4.953		759	5,940	05/19/2003	05/15/2033
478160-AN-4	Johnson & Johnson-BOND			1	1FE		124.7957	748,774	600,000			(2,556)			5.950	4.936		13,487	35,700	01/21/2016	08/15/2037
478160-BU-7	JOHNSON & JOHNSON-SR UNSECURED			1	1FE	301,554	94.8102	284,431	300,000	301,380		(60)			3.550	3.513		3,550	10,650	02/29/2016	03/01/2036
478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURE			1	1FE	3,516,643		3,482,521	3,300,000	3,484,900		(5,031)			4.800	4.396		52,800	158,400	10/25/2011	09/01/2040
481210-AB-7 48305Q-AB-9	Jrd Holdings LLC Senior Note Ser				2PL 1FE	3,763,636 2,767,493	. 100 . 2984 112 . 1350	3,774,867 3,111,746	3,763,636 2,775,000	3,763,636 2,768,858		88			4.650 4.875	4.649 4.889	AU	29,654 33,820	171,714 135,281	04/30/2012	04/30/2027
48305Q-AD-5	KAISER FOUNDATION HOSPIT-UNSECURED			1	1FE.	247,628	98.7670	246,918	250,000	247,683		42			4. 150		MN	1,729	10,375	04/25/2017	05/01/2047
485134-BM-1	KANSAS CITY POWER & LT-SENIOR UNSECURED			1	2FE	1,437,170	113.2218	1,585,105	1,400,000	1,433,496		(797)			5.300	5.118	AO	18,550	74,200	11/26/2013	10/01/2041
485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED			1	2FE	1,398,684	98.9225	1,384,915	1,400,000	1,399,355		132			3. 150	3. 161	MS	12,985	44, 100	03/11/2013	03/15/2023
48661E-A#-5 48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SERKAYNE ANDERSON MID/ENERGY-SR UNSECD SER] ¹	1FE	630,000 3,550,000	100.7825 98.3178	634,930 3,490,282	630,000 3,550,000	630,000 3,550,000		}	 	}	4.000	4.000	MS		25, 200 118, 570	03/22/2012	03/22/2022
4866 1E-B^-8 48666*-AC-8	KCP&L Greater Missouri O Senior Note Ser			l¦	2	6,300,000	93.0396			6,300,000		·			4.740	4.740	FA	38,865		08/16/2013	08/15/2043
487312-AC-4	Keenan Fort Detrick Ener Taxable Revenue			1	1FE	1,683,881	109.8183	1,849,209	1,683,881	1,683,881					5.896	5.895	MN	12,686	98,782	01/27/2011	05/15/2033
489170-AC-4	Kennametal Inc-SENIOR UNSECURED NOTE			1	2FE	2,812,986	99.6518	2,790,251	2,800,000	2,804,257		(1,399)			3.875	3.768	FA	40,989	108,500	02/10/2012	02/15/2022
491674-BG-1	KENTUCKY UTILITIES CO-SECURED			1	1FE	140,372	112.2451	134,694	120,000	139,433		(569)			5. 125		MN	1,025	6, 150	04/28/2017	11/01/2040
492386-AT-4 49239@-AA-6	KERR-MCGEE CORP-SENIOR UNSECURED NOTE			[¦	2FE	2,549,844 127,494	119.7550 101.2377	2,335,222 129,072	1,950,000 127,494	2,401,631 127,494		(24,333)			7.875 6.720	5.340 6.713		45,216 3,594	153,563 6,625	01/06/2012	09/15/2031 01/30/2020
492390-AB-4	Gunnison Platform Statut Senior Note Ser			l¦	2		101.2377	60,524	59,941	59,941					6.720	6.712		1,690	2,949	01/14/2004	01/30/2020
494368-BG-7	KIMBERLY-CLARK CORP-SENIOR UNSECURED NOT			1	1FE	589,805	114.9460	574,730	500,000	576,672		(2,057)			5.300	4.227	MS	8,833	26,500	09/29/2011	03/01/2041
494368-BW-2	KIMBERLY-CLARK CORP-SENIOR UNSECURED			1	1FE	1,439,589	96.2267	1,395,287	1,450,000	1,439,842		191			3.900	3.941		8,954	56,550	05/01/2017	05/04/2047
49446R-AM-1	Kimco Realty Corp-SENIOR UNSECURED			[]	2FE	187,124	88.5083	177,017	200,000	187,325		201			4.250	4.671	A0	2, 125	10,625	02/22/2018	04/01/2045
494550-AT-3 494550-BD-7	KINDER MORGAN ENER PART-NOTE				2FE 2FE	1,309,408 638,322	102.2322 106.6516	1,369,912 639.909	1,340,000	1,317,227 633.363		812 (799)		<u> </u>	5.800 6.500	5.964 6.025	MS	22,884	77,720 39,000	04/25/2005	03/15/2035
50076Q-AE-6	Kraft Foods Group Inc-SENIOR UNSECURED B	1			2FE	263,273	89.4273	223,568	250,000	262,140		(282)		<u> </u>	5.000		JD	938	12,500	08/26/2011	06/04/2042
50076Q-AN-6	Kraft Foods Group Inc-SENIOR UNSECURED B				2FE	2,945,640	106.2524	2,603,183	2,450,000	2,893,737		(11,524)			6.500	5.089	FA	62,815	159,250	01/15/2014	02/09/2040
501044-BV-2	KROGER CO-SENIOR NOTE			1	2FE	454,240	123.2822	616,411	500,000	466,760		1,785			8.000	8.976	MS	11,778	40,000	10/23/2008	09/15/2029
501044-CK-5	KROGER CO-SENIOR NOTE			[]	2FE	1,051,893	117.6361	1,058,725	900,000	1,027,005		(3,556)		ļ	6.900	5.685		13,110	62, 100	06/03/2010	04/15/2038
501044-CN-9 50170@-AA-5	KROGER CO-SENIOR UNSECURED NOTELAFC StadiumCo, LLC Senior Secured Notes			2	2FE 2PL	1,486,785 2,600,000	101.6060	1,524,090 2,733,666	1,500,000 2,600,000	1,488,644 2,600,000		271			5.400 5.410	5.460 5.407		37,350 47,277	81,000	07/06/2010	07/15/2040 12/01/2043
502413-BA-4	L-3 Communications Corp-SENIOR NOTE			1	2FE		103.1410	511,652				(4,667)			4.950	3.407		9,350	24,750	08/30/2018	02/15/2021
50512#-AB-8	LA Stadium Finance Compa Senior Secured	1		2	2PL	900,000			900,000	900,000					4.210	4.210		9,578		04/13/2017	03/31/2032
			,		,	, , , , , , , , , , , , , , , , , , , ,			, , , , , , , , , , , , , , , , , , , ,									, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,		

SCHEDULE D - PART 1

						S	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Dat	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		r		nation		Rate					Current	Other-	in							
		Ce		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
OLIOID.		0 i		Admini-		Obtain		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	<u> </u>	Effective		Amount	Amount		Contractual
CUSIP	D	d g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
50512#-AE-2 50540R-AP-7	LA Stadium Finance Co Sr Secured Series Laboratory Corp of Ameri-SR UNSECURED	·	1	2PL 2FE	700,000 274,777	95.9598 99.2431	671,719 272,919	700,000 275,000	700,000 274,891		32			4.098	4.034 3.213	MJSD	(12,731)	36,289 8,800	04/13/2017 01/21/2015	03/31/2027 02/01/2022
	SPIRE INC-SENIOR UNSECURED		1	2FE	2,702,345	.101.2639	2,739,189	2,705,000	2,702,400		47			4.700	4.712	FA	48,029	127, 135	09/16/2014	08/15/2044
50587K-AB-7	LAFARGEHOLCIM FINANCE US-SENIOR UNSECURE		1	2FE	547,668	86.8464	468,970	540,000	547,417		(134)			4.750	4.660	MS	7,054	25,650	04/05/2017	09/22/2046
512807-AN-8	LAM RESEARCH CORP-SR UNSECURED		1	2FE	429,819	.100.0052	430,022	430,000	429,862		17			3.800	3.805	MS	4,811	16,340	03/05/2015	03/15/2025
52107Q-AJ-4 524901-AR-6	Lazard Group LLC-SENIOR UNSECURED	 	1	1FE 2FE	2,377,896 871,857	_100.0188 98.6869	2,400,451 809,232	2,400,000 820,000	2,378,242 870.393		346			4.500 5.625	4.616 5.183	MS	30,600 21,269	46 , 125	09/12/2018	09/19/2028
526057-BN-3	Legg Mason Inc-SENIOR UNSECURED BOND	·····	1	2FE3FE	660,494	97.0000		666,000			(976)			4.750	4.864	MN	4.042	29,305	09/05/2013	01/15/2044
526057-CV-4	Lennar Corp-SENIOR UNSECURED	I	1	3FE	319,711	91.2500	292,000	320,000	319,717		6			5.000	5.013	JD	711	8,711	06/15/2018	06/15/2027
530715-AD-3	LIBERTY INTERACTIVE LLC-SENIOR DEBENTURE	ļ	1	3FE	1,153,652	.100.5000	1,090,425	1,085,000	1,130,309		(2,679)			8.500	7.908	JJ	42,526	92,225	04/21/2005	07/15/2029
53117C-AP-7	LIBERTY PROPERTY LP-SENIOR UNSECURED NOT	 	1	2FE	499,515	98.4997	492,498	500,000	499,769		46		ļ	3.375	3.386	JD	750	16,875	12/05/2012	06/15/2023
53117C-AR-3 539830-AR-0	LIBERTY PROPERTY LP-SR UNSECURED	····	1	2FE2FE	498,220 2,950,787	97.4268	487, 134 3, 294, 103	500,000 2,750,000	498,793 2,913,599		165			3.750 6.150	3.793	MS	4,688 56,375	18,750 . 169,125 .	03/17/2015	04/01/2025 09/01/2036
539830-AN-9	Lockheed Martin Corp-SENIOR UNSECURED NO		1	2FE	4.855.556	116.7644	5,429,546	4,650,000	4,828,241		(4,359)			5.720	5.415	JD	22, 165	265,980	07/28/2011	06/01/2040
548661-DQ-7	LOWE'S COS INC-SENIOR UNSECURED		1	2FE	556,232	86.2291	482,883	560,000	556,318		68			4.050	4.089	MN	3,654	22,680	04/28/2017	05/03/2047
	MPLX LP SR NT	ļ	1	2FE		97 . 1202	97 , 120	100,000	99,759		33			4.000	4.044	FA	1,511	4,000	02/09/2015	02/15/2025
559080-AH-9 56081#-AL-4	MAGELLAN MID PARTNERS LP-SR UNSECURED		1	2FE 1FE	499,355	94.4185 .100.6695	472,093 976,796	500,000 970,300	499,564 970,300		60			3.200	3.215 3.799	MS	4,711	16,000	02/25/2015	03/15/2025
56081#-AZ-3	Major League Baseball Tr Senior Note Ser	·····	1	IFE	970,300 1,200,000	91.8946	1,102,735	1,200,000	1,200,000					3.800 3.410	3.410	JD	2, 151 2, 387	36,871 40,920	06/10/2015	12/10/2021
56081#-BP-4	Major League Baseball Tr Senior Secured			1FE	200,000	95.8801	191,760	200,000	200,000					4.010	4.010	JD	468	4,456	06/11/2018	12/10/2038
565122-AB-4	Keurig Dr Pepper Inc-SENIOR UNSECURED		1,5	2FE	407,388	99.2456	396,982	400,000	407, 120		(268)			4.597	4.359	MN	1,839	11,033	07/20/2018	05/25/2028
56585A-AF-9	MARATHON PETROLEUM CORP-SENIOR UNSECURED		1	2FE	3, 114, 976	.107.8739	2,723,815	2,525,000	3,051,092		(13,451)			6.500	4.922	MS	54,708	164, 125	03/03/2014	03/01/2041
56585A-AJ-1 56585A-AM-4	MARATHON PETROLEUM CORP-SENIOR UNSECURED	····	1	2FE 2FE	365,449 131,973	90.8230 98.7302	336,045 128,349	370,000 130,000	365,599 131,929		43			5.000 5.850	5.072 5.740	MS	5,447 5,338	18,500 L	09/02/2014	09/15/2054 12/15/2045
	Mars, Inc. Senior Note Ser		1	2FE1	3,600,000	98.7302		3,600,000	3,600,000		(31)			3.740	3.740	JD	29,920		04/27/2017	10/11/2027
	Marsh & McLennan Cos Inc-BOND			1FE.	3,569,037	.116.8385	3,855,671	3,300,000	3,510,609		(10,009)			5.875	5.227	FA	80,781	193,875	02/24/2012	08/01/2033
571748-AX-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE		1	1FE	189,272	98.2360	186,648	190,000	189,532		66			3.500	3.544	MS	2,050	6,650	09/03/2014	03/10/2025
	Marsh & McLennan Cos Inc-SR UNSECURED	ļ	1	1FE	304,314		296,459	300,000	303,210		(400)			3.750	3.575	MS	3,344	11,250	02/23/2016	03/14/2026
571748-BD-3 571903-AK-9	Marsh & McLennan Cos Inc-SENIOR UNSECURE		1	1FE 2FE	1,095,534 198,002	90.8248	999,073 195,864	1, 100,000 200,000	1,095,544 199,150		10			4.200	4.224	MS	15,400 1,914	38,500	02/27/2018	03/01/2048
573284-AJ-5	MARTIN MARIETTA MATERIAL-SENIOR UNSECURE		1	2FE	252,000	_111.3352	389,673	350,000	264, 102		1,797			6.250	9.008	MN	3,646	21,875	06/15/2009	05/01/2037
574599-BL-9	MASCO CORP-SENIOR UNSECURED		1	2FE	2,090,004	.100.0113	2,100,238	2, 100,000	2,092,261					4.375	4.434	AO	22,969	91,875	03/10/2016	04/01/2026
575634-AS-9	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED		1	1FE	2,251,872	.119.0218	2, 142, 392	1,800,000	2,242,367		(9,505)			5.900	4. 131	MN	13,570	119,770	04/11/2018	11/15/2039
575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED		1	1FE	590,898	94.0953	564,572	600,000	591, 189		169			4.004	4.093	FA	9,076	24,024	04/07/2017	08/15/2046
575718-AA-9 57633#-AA-9	MASS INSTITUTE OF TECH-NOTE		١	1FE6	494 , 150 199 , 839	.127.8780 30.0000	607,421 119.903	475,000 399.677	494, 138 119.903	19.984	(16)	199.839		5.600 13.000	5.380	JAJ0	13,300 61.952	26,600 L	11/19/2014	07/01/2111 04/17/2020
577081-BB-7	Mattel Inc-SENIOR UNSECURED		1	4FE	413.000	89.2190	368.474	413,000	413.000					6.750	6.749	JD	14.016	27.878	12/15/2017	12/31/2025
57771*-AB-3	Maverik, Inc. Senior Note Ser	I	1	2	600,000	.105.0378	630,227	600,000	600,000					6.110	6.109	MS	11,405	36,660	03/09/2011	03/09/2021
	Maverik, Inc. Senior Note Ser		1	2	2,300,000	_109.4341	2,516,984	2,300,000	2,300,000					6.280	6.279	MS	44,937	144,440	03/09/2011	03/09/2023
	MAYO CLINIC-UNSECURED	····	1	1FE	1,725,000	.100.6217	1,735,725	1,725,000	1,725,000		(400)			4. 128	4. 128	MN	9,099	71,208	03/10/2016	11/15/2052
579780-AP-2 58013M-EC-4	MCCORMICK & CO INC/MD-SENIOR UNSECURED	·····	1	2FE2FE	706,095 2,610,541	93.3855	653,698 2.745.516	700,000 2,350,000	705,920 2,564,251		(109)			4.200	4.119 5.511	ΔΩ	11,107 31,255	29,400 148,050	08/10/2017	08/15/2047
58013M-EF-7	MCDONALDS CORP TRANCHE 00102		1	2FE	1,874,104	_119.4356	1,970,687	1,650,000	1,834,981		(5,454)			6.300	5.355	MS	34,650	103,950	05/07/2010	03/01/2038
581557-BE-4	McKesson Corp-SENIOR UNSECURED NOTE		1	2FE	1,000,000	98.9386	989,386	1,000,000	1,000,000					3.796	3.796	MS	11, 177	37,960	03/05/2014	03/15/2024
582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURE	ļ	1	1FE	5,342,576	.122.5815	6,374,239	5,200,000	5,320,520		(3,618)			5.900	5.696	MN	51, 133	306,800	11/09/2011	11/01/2039
585055-AQ-9	MEDTRONIC INC-SENIOR UNSECURED NOTE		1	1FE	1,562,808	.126.9023	1,649,730	1,300,000	1,519,565		(6,075)			6.500	5.145	MS	24,881	84,500	06/07/2010	03/15/2039
585055-AT-3 586054-AC-2	MEDTRONIC INC-SENIOR NOTE	····		1FE1FE	4,918,318 305,847	_116 . 4454 _100 . 5252	5,764,047 301,576	4,950,000 300,000	4,922,498 305,825		645			5.550 4.200	5.594 4.097	.I.I	80,891 6,300	274,725	03/30/2010 07/24/2018	03/15/2040 07/01/2055
589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	L	1	1FE	642,711	.122.5909	723,286	590,000			(2,271)			6.400	5.727	MS	12,587	37,760	01/13/2003	03/01/2028
589331-AM-9	MERCK SHARP & DOHME CORP-NOTE		1	1FE	875,728	.121.5475		800,000	861,041		(2,057)			5.750	5.094	MN	5,878	46,000	06/07/2010	11/15/2036
589331-AQ-0	MERCK SHARP & DOHME CORP-SENIOR UNSECURE		1	1FE	658,392	.127 . 1223	762,734	600,000	649,049		(1,317)			5.850	5. 197	JD	17,648	35, 100	06/02/2010	06/30/2039
59022C-AJ-2 590480-AA-6	Bank of America Corp-SUBORDINATED NOTE	 	1	2FE	597,453	.109.9037 98.9471	659,422	600,000 3.118.104	597,973		59		}	6.110 4.750	6. 141 4.741	JJ	15,479	36,660	03/01/2007	01/29/2037
	Mesa Air Group, Inc. Class A Notes Mesquite Power LLC Senior Secured	····	1	1PL 2FE	3,119,392 3,333,412	.103.0766	3,085,273 3,435,968	3,118,104	3, 119,044 3,333,412		(204)		l	4.750	4.741	MJSD	68,295 77,765	143,995 130,581	06/02/2016	01/15/2028
590730-AB-2	Mesquite Power LLC Senior Secured		2	2FE	1,333,320	.103.0700	1,356,936	1,333,320	1,333,320					4.640	4.641	MJSD	31,105	61,866	11/22/2017	12/31/2036
592688-A@-4	Mettler-Toledo Internati Senior Note Ser		1	2	1,800,000	98.5158	1,773,284	1,800,000	1,800,000					3.670	3.669	JD	2,569	66,060	12/17/2012	12/17/2022
594918-AD-6	Microsoft Corp-SENIOR UNSECURED NOTE			1FE	1,221,101	.117.5143	1,439,550	1,225,000	1,221,745		86		L	5.200	5.221	JD	5,308	63,700	05/14/2009	06/01/2039

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lon	g-Term BOND:	S Owned Dece											
1 1	2		Cod		6	7		air Value	10	11			usted Carryin				l	nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	li		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	Microsoft Corp-SENIOR NOTE	Е	- 11	Gilai	1FE		107.3986	536,993	500,000	557,639	(Decrease)	(1,704)	necognized	value	4.500	3.721	10	5,625	22,500	06/09/2016	10/01/2040
	MID-AMERICA APT LP-SENIOR UNSECURED NOTE			1	2FE	399.137	107 . 5360	389.549	380,000	391,293		(2,252)			4.300	3.585	40	3,450	16,340	05/07/2015	10/15/2023
	MID-AMERICA APARTMENTS L-SENIOR UNSECURE	1		1	2FE	547.690	96.5022	530.762	550.000	548,011		197			3.600	3.650		1,650	19,800	05/02/2017	06/01/2027
	Mid-Kansas Electric Co L 1st Mtg Bond Se	I		1	2	3,958,333	92.2647	3,652,144	3,958,333	3,958,333					4. 130	4. 129		82, 194	160 , 192	07/22/2013	06/30/2043
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT			1	2FE	1,983,696	99.1223	1,966,286	1,983,696	1,983,696					6.000	5.999		35,045	114,723	08/17/2011	03/15/2025
	Millennium Pipeline Comp Senior Secured	ļ		1	2PL	3,744,069	107.6873	4,031,886	3,744,069	3,744,069					6.000	6.000		57,902	223,502	08/26/2010	06/30/2032
60053*-AA-8	Miller Environmental Ser Senior Sub Note			2	5	352, 159	99.7575	351,321	352, 175	352 , 154	ļ	5		ļ	12.000	12.002	MJSD	20,319	42,087	09/30/2018	09/30/2021
60053*-AB-6	Miller Environmental Ser Senior Sub Note				5	251,554	99.7575	250,917	251,527	251,551		(3)			12.000	11.999	MJSD	16,804	25, 193	09/30/2018	09/30/2021
60470#-AA-9 605417-BY-9	Midwest Industrial Rubbe Senior Sub Note			I	5 2FE	493,648 1.698.657	98.3780 95.9289	485,572 1,630,791	493,578 1,700,000	493,633		(12)			12.000 4.750	12.007	MJSD	14,972 17.047	59,002 80,750	09/30/2018	10/15/2041
	MISSISSIPPI POWER CO-SENIOR UNSECURED NO	·		[¦	2FE2FE	1,698,657	95.9289	913.038	970,000	1,698,707 1,045,467		28			4.750	4.460	MNI			04/20/2017	10/15/2041
	MOLSON COORS BREWING CO-SENIOR UNSECURED	†			2FE2FE	780,712	83.0803		820,000	781,813				<u> </u>	4.200	4.496	.I.I		34,277	02/26/2018	05/01/2042
	Moody's Corp-SENIOR UNSECURED NOTE	I		1	2FE	1,389,052	102.8626	1.440.077	1,400,000	1,395,340		1, 122			4.500	4.598		21,000	63,000	08/15/2012	09/01/2022
	MORGAN STANLEY-SENIOR UNSECURED			1	1FE	120,271	94.6440	113,573	120,000	120,267		(5)			4.375	4.361		2,319	5,250	04/06/2017	01/22/2047
	MORGAN STANLEY-SR UNSECURED	I		1	1FE	100,204	93.5345	93,535	100,000	100,200		(4)			4.300	4.287		1,839	4,300	04/12/2017	01/27/2045
61945C-AA-1	MOSAIC CO/THE-SENIOR UNSECURED NOTE			1	2FE	1,779,187	100 . 4565	1,707,760	1,700,000	1,726,864		(9,697)			3.750	3.117	MN	8, 146	63,750	06/04/2013	11/15/2021
	MOTIVA ENTERPRISES LLC-SENIOR UNSECURED			1	2FE	348,978	104.3999	365,400	350,000	349,096		18			6.850	6.873		11,055	23,975	01/06/2010	01/15/2040
	NGPL PIPECO LLC-SENIOR UNSECURED			1	3FE	124,000	94.2500	116,870	124,000	124,000					4.875	4.875		2,284	6,045	07/25/2017	08/15/2027
	NHL U.S. Funding LP Senior Secured	ļ		1	2PL	1,500,000	96.9207	1,453,811	1,500,000	1,500,000					4.330	4.330		3,428	64,950	09/29/2014	09/26/2026
	NRP (Operating) LLC Senior Note Ser			1	4	400,093	96.3851	385,630	400,093	400,093					5.550	5.547		740	6,646	09/19/2003	06/19/2023
	NRP (Operating) LLC Senior Note SerNRP (Operating) LLC Senior Note Ser			1	44	136,778 105,861	97.6167 100.1914	133,518 106,064	136,778 105,861	136,778 105,861					5.050 8.380	5.046 8.378		3, 108 2,366	(5,846) 2,125	01/19/2006	07/19/202003/25/2019
	NRP (Operating) LLC Senior Note Ser			1	4	243,855	100.1914	251,229	243,855	243,855					8.920	8.919		5,801	21,423	03/25/2009	03/25/2024
	NRP (Operating) LLC Senior Note Ser	†		1	4	493.172	93.0808	459,048	493, 172	493, 172					4.730	4.728		16.033	13, 491	04/20/2011	12/01/2023
	NRP (Operating) LLC Senior Note Ser			1	4	687,505	91.3671	628, 153	687,505	687.505					5.030	5.028		20, 173	31,031	04/20/2011	12/01/2026
	NRP (OPER) LLC SR NT SER J			1	44_	607,343	91.3671	554,912	607,343	607,343					5.030	5.028	JD	19,837	25,474	06/15/2011	12/01/2026
	NRP (OPER) LLC SR NT SER K			1	4	607,343	91.8933	558, 107	607,343	607,343					5. 180	5. 178		20,428	26,239	10/03/2011	12/01/2026
62972#-AA-8	NSi Holdings, Inc. Senior Sub Note				5	351, 153	98.1961	344,767	351,100	351,139		(7)			12.750	12.727		100,846	44,271	10/01/2016	05/17/2023
	NARRAGANSETT ELECTRIC-SENIOR UNSECURED B			1	1FE	337,578	115.8241	347,472	300,000			(897)			5.638	4.792		4,980	16,914	01/23/2014	03/15/2040
	Narragansett Electric Co-SENIOR UNSECURE			1	1FE	2, 100,000	101.2488	2, 126, 225	2, 100,000	2,100,000					3.919	3.919		35,206		07/24/2018	08/01/2028
	NATL RETAIL PROPERTIES-SENIOR UNSECURED]	2FE	939,446	100 . 5141	954,884	950,000	945,558		1,056			3.800	3.933			36, 100	08/08/2012	10/15/2022
	National Retail Properti-SENIOR UNSECURE NBCUNIVERSAL MEDIA LLC-NOTE	·		¦	2FE1FE		100.4929 117.5794	904,436 5,762,566	900,000 4,901,000					l	4.300	4.388		10,105	313,664	09/18/2018	10/15/202804/30/2040
	NBCUNIVERSAL MEDIA LLC-SENIOR UNSECURED			1	1FE	498,295	96.3930		500,000			35			4.450	4.471	.I.I	10,260	22,250	08/19/2011	01/15/2043
	NEVADA POWER CO-SECURED NOTE			1	1FE	5, 136, 345	129.7202	5,771,250	4,449,000	5,013,867		(21,205)			6.650	5.463	AO	73,965	295,859	01/16/2013	04/01/2036
	NEVADA POWER CO-SENIOR NOTE	<u> </u>		1	1FE	146,070	129.5940	194,391	150,000	146,735		85			6.750	6.961	JJ	5,063	10, 125	07/24/2008	07/01/2037
641423-BZ-0	NEVADA POWER CO-BOND			1	1FE	685,014	111.5146	669,088	600,000	672,888		(2,027)			5.375	4.481	MS	9,496	32,250	03/27/2012	09/15/2040
64716#-AA-5	New Mexico Gas Company, Senior Secured			1	2	1,650,000	101.7572	1,678,994	1,650,000	1,650,000					4.870	4.868	FA	31,919	80,355	02/08/2011	02/08/2021
	NY & PRESBYTERIAN HOSPIT-UNSECURED	ļ		1	1FE	978,380	97.2321	972,321	1,000,000	978,535		155			4.024	4. 158		16,767		08/01/2018	08/01/2045
	New York and Presbyteria-UNSECURED	ļ		[1	1FE	563,790	93.3438	560,063	600,000	564,346	ļ	556		ļ	3.563	4.038		8,908	ļ	08/01/2018	08/01/2036
	New York and Presbyteria-UNSECURED	·		[]	1FE	1,276,233	96.6647	1,256,641	1,300,000	1,276,313		80			4.063	4. 159		22,008	00.040	09/17/2018	08/01/2056
	Newmont Mining Corp-SENIOR UNSECURED NOT	·		[·····	2FE2FE2FE	581,977	107 . 6304	591,967 2,244,818	550,000	575,355 2,120,858		(954)			5.875 6.250	5.443 5.957		8,078	32,313 128,125	08/10/2010	04/01/2035
	Newmont Mining Corp-SENIOR UNSECURED NOTNIAGARA MOHAWK POWER-SENIOR UNSECURED NO	·		·····	1FE	2,132,709 2,700,000	109.5033 96.5246	2,244,818	2,050,000 2,700,000	2,700,000		(1,703)			4.119	4.119		32,031 10.195	111,213	06/11/2010	10/01/2039 11/28/2042
	NISOURCE FINANCE CORP-SENIOR UNSECURED N	†		·····	2FE	744.177	110.8049		700,000	738,741		(892)		<u> </u>	5.950	5.512		1.851	41,650	09/29/2011	06/15/2041
65473Q-AZ-6	NISOURCE FINANCE CORP-SENIOR UNSECURED N			1	2FE	4,390,452	110.7970	4,875,070	4,400,000	4,390,852		180			5.800	5.816		106,333	255,200	11/14/2011	02/01/2042
	Nordson Corp. Senior Note Ser			1	2	1,200,000	94.8303	1,137,964	1,200,000	1,200,000					3. 190	3.190		16,269	38,280	07/28/2015	07/28/2027
	NORFOLK SOUTHERN CORP-BOND	ļ		1	2FE	68,127	128.6484	64,324	50,000	66,671		(583)			7.050	4.384	MN	588	3,525	05/27/2016	05/01/2037
655844-BH-0	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N	ļ		1	2FE	1,739,153	103.5987	2,080,263	2,008,000	1,764,209		3, 106		ļ	4.837	5.694		24,282	97 , 127	04/28/2017	10/01/2041
	NORFOLK SOUTHERN CORP-SENIOR UNSECURED N			1	2FE	2,583,903	91.6903	2,374,780	2,590,000	2,584,087		143			3.950	3.965		25,576	102,305	04/19/2017	10/01/2042
	NORFOLK SOUTHERN CORP-SENIOR UNSECURED	ļ		1,5	2FE	111,330	99.6489	99,649	100,000	110,916		(262)			4.800	4.084		1,813	4,800	05/18/2017	08/15/2043
	NORFOLK SOUTHERN CORP-SENIOR UNSECURED	·		1	2FE	443,532	97.9536	401,610	410,000	441,968		(700)			4.450	3.965		811	18,245	04/11/2017	06/15/2045
	North Shore-Long Island Senior Secured	·		2	1	1,100,000	101.7601	1,119,361	1, 100,000	1, 100,000	·			}	4.200	4.200		7,700	46,200	10/08/2014	05/01/2030
665772-CA-5 665772-CJ-6	NORTHERN STATES PWR-MINN 1ST MTG BD	·		1	1FE1FE	349,321 1,885,484	111.9416 90.1230	391,796 1,712,337	350,000 1,900,000	349,493		19			5.250	5.263 3.441		8,473 24,404	18,375 64,600	07/14/2005	07/15/203508/15/2042
	NORTHERN STATES PWR-WINN-SECURED	·		¦	1FE	1,586,832	90.1230	1,473,032	1,900,000	1,588,428		339			3.700	3.746		24,404	54,600	08/06/2012	10/01/2042
	Northern States Power Co-SECURED	·		1	1FE	1,594,064	98.3553	1,473,032	1,600,000	1,594,011		(53)		·	4.200	4.222		20.347		09/05/2018	09/01/2048
ט־אט טטוטטט	HOLLHOLD GLELES LONG! OU SECUNED	+	1	1		, 004, 004			, , , , , , , , , , , , , , , , ,	, J54, U11		(30)		<u> </u>			HIU	20,347	h		

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece											
1	2		Cod					Fair Value	10	11	Change in Book/Adjusted Carrying				-			nterest			ates
		3	4	5			8	9			12	13	14	15 Total	16	17	18	19	20	21	22
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
CUSIP		0		Dond	Admini-	Astual	Obtain	Fair	Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	Mhan	Amount	Amount		Contractual
Identification	Description	d e	g	Bond Char	strative Symbol	Actual Cost	Fair Value	Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
666807-AW-2	NORTHROP GRUMMAN SYSTEMS-NOTE	-	+ ''-	1	2FE	779,968	131.6652	855,824	650,000	741,425	(Decrease)	(4,982)	riecognized	value	7.750	6.091	FA	19,031	50,375 _	01/06/2009	02/15/2031
666807-BJ-0	NORTHROP GRUMMAN CORP-SR UNSECURED			1	2FE	473, 135	88.2876	441,438	500,000	474,032		535			3.850	4. 177	AO	4,064	19,250	03/31/2017	04/15/2045
66704J-AF-5 66704J-AH-1	Northstar Education Fina-REVENUE BONDS Northstar Education Fina-REVENUE BONDS			4,5	1FE1FE	1,065,625 1,454,063	96.5796	1,062,376	1, 100,000 1.500,000	1,067,884 1,453,457		2,259			4.205	3.713 3.916		19,861 24,693		08/08/2018	04/01/2042
66704J-AJ-7	Northstar Education Fina-REVENUE BONDS			4,5	1FE	1,551,000	96.5988	1,545,234	1,600,000	1,550,621		(379)			5.860	3.916		24,693		08/08/2018	04/01/2042
66989H-AH-1	NOVARTIS CAPITAL CORP-SR UNSECURED			1	1FE	3,458,952	106.8257	3, 162, 040	2,960,000	3,429,369		(11,459)			4.400	3.455	MN	19,898	130,240	05/09/2016	05/06/2044
67021C-AJ-6 67022*-AA-1	NSTAR ELECTRIC CO-SENIOR UNSECURED BOND			1	1FE1	1, 191,708 2,300,000	103.4584	1,241,500	1,200,000 2,300,000	1, 192, 350 2, 300, 000		161			4.400	4.442 4.458	MS	17,600 51,290	52,800	03/04/2014	03/01/2044
670346-AH-8	NSTAR Gas Co. First Mortgage			1	1FE.	1,865,776	119.3987	2,089,477	1,750,000			(2,839)			6.400	5.907	JD	9,333	112,000	06/08/2010	12/01/2037
670346-AN-5	NUCOR CORP-SENIOR UNSECURED			1	1FE	1,435,803	106.0515	1,357,459	1,280,000	1,432,405		(2,415)			5.200	4.393	FA	27,733	42,293	08/07/2018	08/01/2043
67103H-AA-5 67103H-AB-3	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2FE2FE	1,790,568 449,217	102.6799	1,848,239	1,800,000 450,000	1,797,654		1,053	}	}	4.875 4.625	4.942 4.647	JJ	40,706 6.128	87,750 20,813	01/12/2011	01/14/2021
67103H-AC-1	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2FE	398,508	102.0313	404,306	400,000	399,373		152			3.800	3.845	MS	5,067	15,200	08/16/2012	09/13/2021
67103H-AD-9	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2FE	592,753	100 . 4926	577,832	575,000	584,411		(2,043)			3.850	3.429	JD	984	22, 138	09/05/2014	06/15/2023
67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1	2FE	2, 196, 480	95.2745	2,096,039	2,200,000	2, 196, 837		316			3.600	3.619		26,400	79,200	08/10/2017	09/01/2027
67105@-AF-8 674003-B*-8	OSI Group, LLC Senior Secured Oaktree Capital Manageme Senior Notes			1	2PL	1,700,000 700,000	96.5929	1,642,079	1,700,000 700,000	1,700,000 700,000					4.350	4.350		20,336 8,467	57,311 25,830	03/22/2018	03/22/2028
677347-CF-1	OHIO EDISON CO-FIRST MORTGAGE			1	1FE	681,121	143.8234	1,006,764	700,000	683,227		317			8.250	8.500		12, 192	57,750	10/15/2008	10/15/2038
67755#-AC-6	Ohio State Energy Partne Senior Secured				1FE	5,000,000	. 100 . 1949	5,009,745	5,000,000	5,000,000					4.380	4.380	JAJ0	55,358	219,608	07/06/2017	07/06/2047
67773#-AD-2 680033-AC-1	Ohio Valley Electric Cor Senior Note Ser Old National Bancorp/IN-SENIOR UNSECURED			1	3FE 1FE	1,228,423	98.3174	1,207,754	1,228,423 300,000	1,228,423					5.800	5.798 4.124	FA	26,916 4,675	68,455 12,375	02/06/2006	02/15/2026 08/15/2024
681919-BA-3	Omnicom Group Inc-SENIOR UNSECURED NOTE			1	2FE	396,560	96.8565	368,055	380,000	390,344		(1,671)			3.650	3. 115	MN	2,312	13,870	02/06/2015	11/01/2024
68233J-AT-1	ONCOR ELECTRIC DELIVERY-SENIOR SECURED B			1	1FE	998,011	104.2661	1,042,661	1,000,000	998,272		41			4.550	4.562	JD	3,792	45,500	08/23/2012	12/01/2041
68233J-BF-0 68235P-AF-5	Oncor Electric Delivery -SECURED			1	1FE1FE	2,797,256	99.8667	2,796,267	2,800,000	2,797,021		(235)			4. 100	4. 106		14,669	44,963	08/07/2018	11/15/2048
68276K-AA-7	ONE GAS INC-SR UNSECURED			1	5FE	649,957 596,500	106 . 1124		650,000 600,000	649,973 597,346		562			4.658	4.658 9.347		12,615 12,750	30,277 51,000	10/07/2014	02/01/2044
68278#-AB-4	OneSteel US Investments Gtd Senior Note			1	6	79,304	0.0000		106,659						7.330	0.000				07/09/2008	07/09/2019
68278#-AC-2	OneSteel US Investments Gtd Senior Note			1	6	18,074	0.0000		24,305						7 . 430	0.000		05.004	70.500	07/09/2008	07/09/2020
68389X-AH-8 68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE			1	1FE1FE	1, 196, 293 4, 922, 510	120 . 0321	1,440,386 5,143,588	1,200,000 4,655,000	1, 196, 827 4, 884, 002		75			6. 125 5. 375	6.148 4.991		35,321 115,373	73,500 250,206	06/30/2009	07/08/2039
686514-AF-7	Orlando Health Obligated-UNSECURED			1	1FE.	392,711	95.3048	381,220	400,000	392,755		44			4.089	4.243		4,089	12,267	07/24/2018	10/01/2048
68964*-AH-4	Otter Tail Power Company Senior Note Ser			1	22	2,250,000	109. 1650	2,456,213	2,250,000	2,250,000					5.470	5.470	FA	42,393	123,075	02/27/2014	02/27/2044
690742-AE-1 69327R-AJ-0	OWENS CORNING-SENIOR UNSECURED NOTEPDC Energy Inc-SENIOR UNSECURED			1	2FE 4FE	563,937 834,000	99.2048	570,428 742.260	575,000 834,000	567,899 834.000		1,026			4.200	4.439 5.748		2,013 6.128	24, 150 20, 781	11/04/2014	12/01/2024 05/15/2026
693304-AH-0	PECO ENERGY CO-BOND			1	1FE	333,342	89.0000	411,588	345,000	335,611		283			5.750	6.204		5, 132	20,781	06/05/2008	10/01/2036
693304-AS-6	PECO ENERGY CO-SECURED			1	1FE	1,918,221	100.7112	1,913,513	1,900,000	1,918,040		(181)			4. 150	4.089		19,713	59, 138	08/01/2018	10/01/2044
693304-AW-7	PECO Energy Co-SECURED			1	1FE	2,119,634	95.5475	2, 102, 045	2,200,000	2,119,993		359			3.900	4.115		28,600		09/04/2018	03/01/2048
693506-BC-0 693506-BE-6	PPG INDUSTRIES INC-SENIOR UNSECURED BOND PPG INDUSTRIES INC-SENIOR UNSECURED NOTE			1	1FE1FE	2,866,429 604,075	134.9666	3,711,583 545,315	2,750,000 500,000	2,848,982 591,364		(2,381)			7.700 5.500	7.343 4.212		62,349 3,514	211,750 27,500	12/07/2009	03/15/2038
69351U-AH-6	PPL ELECTRIC UTILITIES-SENIOR NOTE			1	1FE	1,223,133	125.0861	1,501,033	1,200,000	1,218,931		(528)			6.450	6.304	FA	29,240	77,400	06/03/2008	08/15/2037
69351U-AN-3	PPL ELECTRIC UTILITIES-SECURED BOND			1	1FE	1,001,889	112.0564	963,685	860,000	995,602		(3,727)			5.200	4.106	JJ	20,621	44,720	04/06/2017	07/15/2041
69359*-AA-0 69387@-AA-4	PGA Tour Investments Fin Senior Note PPC EVENT SERVICES, INC. SR SUB NT			2	1FE	61,963 376,866	101.4188	62,842	61,963 376,659	61,963 376,740		(49)			7.400	7.388	JD	204 88,049	4, 199 52, 732	07/02/1999	06/15/2019 05/20/2020
69392#-AA-5	PRSS FinCo LP-SENIOR SECURED NOTE			1	2	4.700.000	100.0222	4.701.043	4.700.000	4.700.000		(49)			4.036		MJSD	47.950	189,692	03/15/2016	06/30/2040
69394#-AA-3	PGA TOUR, Inc. Senior Note Ser			2	1FE	1,600,000	91.9162	1,470,659	1,600,000	1,600,000					3.430	3.430	MN	4,726	54,880	11/30/2017	05/30/2041
69394#-AB-1	PGA TOUR, Inc. Senior Note Ser				1FE	350,000	91.1897	319, 164	350,000	350,000		(4.770)			3.350	3.350	MN	1,010	11,725	11/30/2017	05/30/2041
694032-AT-0 694308-GE-1	PACIFIC BELL TELEPHONE-SENIOR UNSECUREDPACIFIC GAS & ELECTRIC-SENIOR UNSECURED			1	2FE2FE	529,750 875,294	112.9481	564,741 648.590	500,000 700,000	516,757 841,067		(1,778)			7.125 6.050	6.532 4.235		10,490 14,117	35,625 42,350	07/23/2009	03/15/2026
694308-GJ-0	PACIFIC GAS & ELECTRIC-SENIOR NOTE			1	2FE	1,434,444	92.6759	1, 112, 110	1,200,000	1,391,952		(6,716)			5.800	4.501		23,200	69,600	10/04/2011	03/01/2037
694308-GY-7	PACIFIC GAS & ELECTRIC-SENIOR UNSECURED			1	2FE	747,413	78.6788		750,000	747,751		55			4.500	4.521	JD	1,500	33,750	11/28/2011	12/15/2041
695114-CN-6	PacifiCorp-SENIOR SECURED BOND			1	1FE 2FE	203,046	97 . 1058	194,212	200,000	202,614		(70)			4.100	4.011		3,417	8,200	01/13/2012	02/01/2042
695156-AP-4 69863@-AB-5	PACKAGING CORP OF AMERIC-SENIOR UNSECUREPANOS Brands LLC Senior Sub Note			'	2FE5	218,572 967,366	100.9649 98.0744	212,026 948,782	210,000 967,410	214, 122 967, 369		(1, 199)		 	3.900	3.251 12.010		364 108,759	8, 190 115, 613	02/06/2015	06/15/2022
701094-AL-8	Parker-Hannifin Corp-SENIOR UNSECURED			1	1FE	2,274,432	95.7367	2,115,781	2,210,000	2,273,125		(1,253)			4.100	3.929	MS	30,203	90,610	12/12/2017	03/01/2047
70213H-AC-2	PARTNERS HEALTHCARE SYST-SR UNSECURED			1	1FE	940,000	97.4709	916,226	940,000	940,000					4. 117	4.117	JJ	19,350	38,700	01/21/2015	07/01/2055
70213H-AD-0 70342@-AF-5	Partners Healthcare Syst-SENIOR UNSECURE			1	1FE	94,394 1 450 000	96 4644	90,925 1 398 734	100,000 1 450 000	94,477 1 450 000		83			3.765	4.089 3.739		1,883 3 465	3,796 . 54 230	03/05/2018	07/01/2048 12/08/2023

SCHEDULE D - PART 1

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CUSIP	5		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	Patterson Companies, Inc Senior NotePEACHTREE FUNDING TRUST-SR UNSECURED	·		1 1	2PL2FE2FE2FE	3,218,193 1,475,000	94.1172 97.0016	3,105,868 1,430,774	3,300,000 1,475,000	3,221,820 1,475,000		3,627			3.480	3.906 3.975	MS	31,262 22,155	102,950 58,646	08/29/2018	03/24/202502/15/2025
708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURE			' 1	2FE	2,320,550	93.5931	2,339,828	2,500,000	2,324,660		4, 110			3.250	4. 175		23,924		09/20/2018	03/15/2028
709599-AH-7	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE			1	2FE	2, 186, 272	103.5357	2,277,785	2,200,000	2, 194, 335		1,427			4.875	4.955		50,646	107,250	07/10/2012	07/11/2022
709599-AN-4	PENSKE TRUCK LEASING/PTL-SENIOR UNSECURE			1	2FE	511,685	101.5064	507,532	500,000	505,455		(1,222)			4.250	3.955		9,681	21,250	05/31/2013	01/17/2023
709599-AS-3	PENSKE TRUCK LEASING/PTL-SR UNSECURED		·	1	2FE	689,703	98.8837	682,297	690,000	689,847		42			3.375	3.382	FA	9,703	23,288	01/26/2015	02/01/2022
713448-BP-2 713448-CQ-9	PepsiCo Inc-SENIOR UNSECURED NOTE			1 1	1FE1FE	3,671,530 780,294	119.8095 101.0088	4,193,333 737.364	3,500,000 730,000	3,644,980	}	(3,746)		}	5.500	5.174	JJ	88,764 5.946	192,500	06/08/2010	01/15/204010/22/2044
	PerkinElmer Inc-SENIOR UNSECURED NOTE		······ .	' 1	2FE	1,540,266	101.0088	1,599,206	1,550,000			1,095)			4.250	5.080	MN	9,903		10/20/2011	10/22/2044
	Pernix Therapeutics Hold-NOTE			В	6*	196,650	10.0000	85,500	855,000	85,500	(119,700)				4.250	4.250	AO	9,084	36,338	04/22/2016	04/01/2021
717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE]	1	1FE	1,696,154	138 . 0905	2,002,312	1,450,000	1,660,703		(6,284)			7.200	5.895	MS	30,740	104,400	04/02/2013	03/15/2039
	Pfizer Inc-SR UNSECURED		·	1	1FE	372,351	104 . 1349	364,472	350,000	371,555		(483)			4.400	4.011		1,968	15,400	05/16/2017	05/15/2044
	Pfizer Inc-SR UNSECURED		[1	1FE	1, 111,741	121.3985	1,292,894	1,065,000	1,108,446		(1,053)			5.600	5.281		17,561	59,640	10/01/2015	09/15/2040
717265-AL-6 717265-AM-4	FREEPORT MINERALS CORP-SENIOR UNSECUREDFREEPORT MINERALS CORP-SENIOR UNSECURED		[! 1	3FE3FE	2,442,279 577.500	112.0000 96.0000	2,688,000 864.000	2,400,000 900.000	2,433,001		(1,387) 7,395			9.500 6.125	9.309 10.073		19,000 16,231	228,000 55,125	07/08/2009	06/01/2031
	PHILLIPS 66-SENIOR UNSECURED NOTE	-†	······ .	11	1FE	4,606,488	109.1710	4,967,281	4,550,000	4,600,964		(1,037)		<u> </u>	5.875	5.786		44,552	267,313	12/14/2012	05/01/2042
	PHILLIPS 66-SENIOR UNSECURED NOTE			1	1FE.	104,688	97.5818	97,582	100,000	104,610		(78)			4.875	4.566		623	5,498	02/26/2018	11/15/2044
	PHILLIPS 66 PARTNERS LP-SENIOR UNSECURED			1	2FE	1,983,122	96.0735	1,897,452	1,975,000	1,980,130		(793)			3.605	3.653		26,897	71, 199	03/16/2015	02/15/2025
718549-AC-2	PHILLIPS 66 PARTNERS LP-SR UNSECURED			1	2FE	882,070	90.0521	787,956	875,000	881,614		(134)			4.680	4.629		15,470	40,950	04/28/2015	02/15/2045
720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser		······ [1	1	1,600,000	97.3683	1,557,893	1,600,000	1,600,000					3.570	3.570		4,760	57, 120	10/15/2012	07/16/2027
72147K-AE-8 72348X-AC-1	Pilgrim's Pride Corp-SENIOR UNSECUREDPINNACLE OPERATING CORP-NOTE			l 2	3FE 5FE	388,000	90.7500 65.0000	363,000 322,029	400,000 495,429	388,777 474,202		777 3.547			5.875 9.000	6.295		5,940 58.393	29,506 55.551	02/22/2018	09/30/2027 05/15/2023
723787-AB-3	PIONEER NATURAL RESOURCE-SENIOR UNSECURE			² 1	2FE	749,063	121.2947	909,710	750,000	749,417					7.200	7.211		24.900	54,000	05/07/2010	01/15/2028
723787-AM-9	PIONEER NATURAL RESOURCE-SR UNSECURED			1	2FE	499,445	100.9649	504,825	500,000	499,602		46			4.450	4.463		10,260	22,250	11/30/2015	01/15/2026
724479-AN-0	Pitney Bowes Inc-SENIOR UNSECURED			1,5	3FE	1,201,500	88.2500	1, 178, 138	1,335,000	1,212,784		11,284			4.950	7.502		49,562		07/10/2018	04/01/2023
	PLAINS ALL AMER PIPELINE-COMPANY GUARANT			!	2FE	3,602,765	105.3689	3,424,488	3,250,000	3,548,168		(9,397)			6.650	5.815		99,658	216, 125	01/17/2013	01/15/2037
	PLUM CREEK TIMBERLANDS-SENIOR UNSECUREDPNG Companies LLC Senior Secured		[1	2FE	1,617,306	98.2841 101.3876	1,597,117 1.013.876	1,625,000 1,000,000	1,621,442 1,000,000		764			3.250	3.305 5.528		15,550 19,201	52,813 55,300	06/17/2016	03/15/2023
	Polytex Environmental In Sr. Sub Note (1			I 2	2 6*	1,000,000	60.0000	1,013,876	228.646	137 . 188	(24, 155)	555	43.882		13.900	13.900		22,802	28,221	09/30/2010	01/31/2020
	POST APARTMENT HOMES LP-SENIOR UNSECURED			1	2FE.	903,777	98.8466	889,620	900,000	901,624		(414)			3.375	3.378		2,531	30,375	11/02/2012	12/01/2022
737446-AN-4	Post Holdings Inc-SENIOR UNSECURED			1	4FE	643,000	92.0000	591,560	643,000	643,000					5.625	5.623	JJ	16,678	36, 169	11/28/2017	01/15/2028
	PRES & FELLOWS OF HARVAR-BOND			1	1FE	673,955	124.9516	624,758	500,000	646,028		(5,030)			5.625	3.554		7,031	28 , 125	12/05/2012	10/01/2038
	PRES & FELLOWS OF HARVAR-SENIOR UNSECURE		[1	1FE	300,000	101.0476	303,143	300,000	300,000					3.529	3.529		2,647	10,587	04/29/2013	10/01/2031
74153Q-AJ-1 74170*-AD-1	PRIDE INTERNATIONAL INC-SENIOR UNSEURED		[' 1	4FE1	500,000 535.000	74.0000 100.5679	370,000 538.038	500,000 535.000	500,000 535.000					7.875 3.880	7.874 3.879	.l.i	14,875 8,707	39,375 20,758	08/03/2010	08/15/2040 07/30/2024
74170*-AE-9	Prime Property Fund LLC Senior Note Ser		······ .	· 1	1	800.000	100.3079	803.242	800.000	800.000					3.980	3.979	JJ	13.355	31.840	07/30/2014	07/30/2024
742404-AP-1	PRINCETON THEOLOGICAL-UNSECURED BOND		·	1	1FE	128,750	112.2989	140,374	125,000	127,988		(166)			5.200	4.944	JJ	3,250	6,500	12/11/2013	07/01/2033
74264*-AA-4	PRISA LHC, LLC Senior Note Ser		·	1	1	1,200,000	99.7925	1, 197, 510	1,200,000	1,200,000					3.530	3.530	A0	8,943	42,360	04/15/2014	04/15/2021
	Procter & Gamble Co/The-BOND			1	1FE	1,401,893	119.9583	1,679,416	1,400,000	1,401,246		(56)			5.500	5.491		32,083	77,000	01/23/2004	02/01/2034
	Procter & Gamble Co/The-SENIOR NOTEPRIT Core Realty Holding Senior Note Ser	-+	[1	1FE2	1,251,223	121.3139	1,395,109 1,293,198	1, 150,000 1,300,000	1,231,704	}	(2,725)		}	5.550	4.952		20,566 19,789	63,825 52,000	06/04/2010	03/05/2037
	PRISA II Senior Note Ser				2	1,300,000	98.7563	1,283,832	1,300,000	1,300,000					4.000	4.349		21,049	52,000	02/14/2013	02/14/2025
	PRISA II Senior Note Ser	1			2	2,400,000	97.7382	2,345,717	2,400,000	2,400,000					4.420	4.419		39,485	106,080	02/17/2016	02/17/2026
742750-AC-5	PRISA II Senior Note Ser				2	300,000	97.9067	293,720	300,000	300,000					4.510	4.509	FA	5,036	13,530	02/17/2016	02/17/2027
743263-AG-0	Progress Energy Inc-SENIOR NOTE			1	2FE	538,216	127.3985	509,594	400,000	504,940	ļ	(6,015)			7.000	4.315		4,744	28,000	11/01/2012	10/30/2031
	Progress Energy Inc-SENIOR UNSECURED NOT		[1	2FE	332,910	117.4182	352,255	300,000	329, 190		(756)			6.000	5.229		1,500	18,000	06/25/2013	12/01/2039
	PROGRESSIVE CORP-SENIOR UNSECURED	-+	[۱ 1	1FE1FE	661,437	97.3087 126.7430	642,238 190,114	660,000 150,000	661,367 198,636		(27)			4.125 6.250	4.097		5,748 3,125	27,225 9,375	04/07/2017	04/15/2047
	PUB SVC ELEC & GAS-SENIOR SECURED NOTE		······ .	· 1	1FE	696.647	119. 1337	833.936	700,000	697.081		70		<u> </u>	5.500	5.533		12.833		03/02/2010	03/01/2040
74456Q-BM-7	Public Service Electric -SECURED			1	1FE	786,005	96.4730	771,784	800,000	786,074		69			4.050	4 . 159	MN	5,400	21,600	09/20/2018	05/01/2045
74456Q-BQ-8	PUBLIC SERVICE ELECTRIC-SECURED		·	1	1FE	1,493,340	94.5727	1,418,591	1,500,000	1,493,633		130			3.800	3.825		19,000	57,000	02/29/2016	03/01/2046
	Public Storage-SENIOR UNSECURED			1	1FE	1, 130, 712	93.6598	1, 123, 917	1,200,000	1, 133, 385	ļ	2,673		ļ	3.094	3.850		10,932	29,496	07/26/2018	09/15/2027
745310-AH-5	PUGET ENERGY INC-SECURED	-+	[1	2FE	499,357	97.7561	488,780	500,000	499,534	}	62		}	3.650	3.666		2,332	18,250	12/24/2015	05/15/2025
	PUGET SOUND ENERGY INC-SENIOR NOTEPUGET SOUND ENERGY INC-SENIOR SECURED BO		[I 1	1FE1FE	425,957	125.6584	502,633 2,861,379	400,000 2,400,000			(648)			6.2/4	5.796 5.400		7,389 40,951	25,096 139,080	03/03/2010	03/15/2037
	PUGET SOUND ENERGY INC-SECURED		······ .	i 1	1FE	258,778	118.9838	237,968	2,400,000	254,699		(1,601)			5.764	3.879		5,316	11,528	05/10/2016	03/15/2040
	PUGET SOUND ENERGY INC-SECURED	1 1	·	1	1FE	323,565		300,083	300,000	321,330		(585)			4.434			1,700	13,302		11/15/2041
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SCHEDULE D - PART 1

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		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n (Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	QVC INC-1ST LIEN		1 .		2FE1FE	1, 198, 284 839, 866	92.1561 88.8153	1,105,874 746,049	1,200,000 840,000	1, 198, 779 839, 830		162			4.450 4.300	4.468 4.301	FA	20,173 4,114	53, 400 36, 120	12/04/2014 05/19/2017	02/15/202505/20/2047
	Quest Diagnostics Inc-SENIOR NOTE				2FE	397,850	102.9952		416,000	400,452					5.750	6.066	.I.I	10,033	23,920	04/07/2010	01/30/2040
	RPM INTERNATIONAL INC-NOTE		1		2FE	5,959,004	101.8206	5,854,682	5,750,000	5,771,288		(26,450)			6. 125	5.625		74,351	352, 188	05/24/2011	10/15/2019
	RPM INTERNATIONAL INC-SENIOR UNSECURED N		1 .		2FE	996,014	99.0549	990,549	1,000,000	998,253		407			3.450	3.514		4,408	34,500	01/14/2013	11/15/2022
	RREEF AMERICA REIT II INC SR UNSECD NT S		1 -		2PL	3,000,000	99.6850	2,990,550	3,000,000	3,000,000		(4.400)			3.850 5.400	3.849 5.266		56,467	115,500	01/05/2016	01/05/2026
	RXR Realty, LLC Sr Secured Note Series ARXR Realty LLC Sr Secured Series D	†	-		2PL	1,256,250	101.7486 102.0000	1,271,858 612.000	1,250,000 600,000	1,252,651		(1,468)		 	5.400	5.601		16,875 8,466	67,500 42,845	06/14/2016	10/01/202006/05/2022
754730-AF-6 I	RAYMOND JAMES FINANCIAL-SENIOR UNSECURED		1 .		2FE	1,566,367	96.0752	1,460,344	1,520,000	1,565,282		(752)			4.950	4.754	JJ	34,694	75,048	03/22/2018	07/15/2046
755111-BU-4	Raytheon Co-SENIOR UNSECURED NOTE		1 .		1FE	635,992	111.0722	777,506	700,000	644,366		1,297			4.875	5.505		7,204	34, 125	03/31/2011	10/15/2040
	Raytheon Co-SENIOR UNSECURED BOND	- 	1 -		1FE	50,478	108.8818	48,997	45,000	50,244		(139)			4.700	3.925		94 27 .444	2, 115	04/07/2017	12/15/2041
	REALTY INCOME CORP-SENIOR UNSECURED NOTE		. 1 F	5	1FE 2FE	3,983,420	99.0256 98.1875	3,961,025 1,227,343	4,000,000 1,250,000	3,992,956 1,231,938		1,686 4,345			3.250	3.299		27,444	130,000 39,063	10/11/2012 07/08/2013	10/15/202210/15/2022
	Reelcraft Ind. SR SUB NT	1		·	5GI	829,949	99.3686	824,755	829,995	829,952		3			10.500	11.001		22,514	88,361	09/30/2018	02/28/2023
758750-C*-2	Regal Beloit Corporation Senior Note Se	4	1 .		2	700,000	101.0969	707,678	700,000	700,000					4.770	4.768	JJ	15,489	33,390	07/14/2011	07/14/2021
758750-00-0	Regal Beloit Corporation Senior Note Se		1 .		2	4,000,000	101.2074	4,048,296	4,000,000	4,000,000		/40 55::		ļ	4.870	4.869		90,366	194,800	07/14/2011	07/14/2023
	Reinsurance Group of Ame-SENIOR UNSECURE	·	1,5	5	2FE2FE	774,369	103.8215 98.0746	726,751 1,235,740	700,000 1,260,000	726,307 1,263,250		(10,294)			5.000 3.950	3.366		2,917 14,655	35,000 49,770	01/12/2015	06/01/202109/15/2026
	Reliance Steel & Aluminu-SENIOR UNSECURED		¦-		2FE2FE	2,138,553	98.0746	2,693,932	1,260,000	2, 183, 092		6,562			6.850	8.005		21,444	167,825	11/03/2009	11/15/2036
	RENA I SSANCERE FINANCE-SR UNSECURED		1 .		1FE	1,975,369	98.3755	1,947,835	1,980,000	1,976,725		445			3.700	3.729	AO	18,315	73,260	04/10/2017	04/01/2025
	RENAISSANCERE FINANCE-SENIOR UNSECURED	·	[1 .		1FE	794, 176	95.0854	760,683	800,000	794,928		503			3.450	3.537		13,800	27,600	06/26/2017	07/01/2027
75974*-AA-2 I 76009@-AA-7 I	Reliant NDT, LLC Senior Sub Note	 	2 .		6* 2	2 200 000	0.0000 101.3152	0 000 004	1,878	2,200,000					15.000 4.350	0.000 4.350		31,900	05 700	12/31/2014	03/31/202109/01/2026
	RENSSELAER POLYTECHNIC INST NY-SR NOTE	†	-		2FE	2,200,000 10,223,428	101.3152	2,228,934 12,218,190	2,200,000 10,150,000			(1,583)		 	6.200	6.146		209,767	95,700 629,300	09/27/2011	09/01/2026
	Rexford Industrial Realt Gtd Senior Note	1	1		22	2,500,000	98.2744	2,456,860	2,500,000	2,500,000		(1,500)			4.290	4.289		43, 198	107,250	08/06/2015	08/06/2025
76251#-AA-0I	Rialto Water Services LL Senior Secured		1 .		1FE	5,856,262	111.8445	6,549,907	5,856,262	5,856,262					5.500	5.500	MS	81,418	320,488	11/29/2012	09/30/2042
	ROCHE HOLDING INC-NOTE	·] .		1FE	3,826,928		3,851,478	2,800,000	3,817,981		(8,947)			7.000	4.288		65,333	40.000	09/19/2018	03/01/2039
	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	· 	1 .		1FE1FE	393,744	101.2094	404,838 567.636	400,000 600.000	394,208		124		·	4.000	4.091		1,467 2,013	16,000 15,750	11/13/2014 02/22/2016	11/28/2044 05/15/2026
	ROCK-TENN CO-SENIOR UNSECURED NOTE	1	¦ -		2FE	399,299	94.0039	411,671	400,000			82			4.900	4.925		6,533	19,600	03/21/2013	03/01/2022
773903-AB-5	Rockwell Automation Inc-NOTE		1 .		1FE	259,628	120.5338	301,334	250,000	255,938		(475)			6.700	6.350	JJ	7,724	16,750	09/18/2008	01/15/2028
773903-AE-9	Rockwell Automation Inc-SENIOR UNSECURED] .		1FE	2,631,411	122.9324	3,011,844	2,450,000	2,598,874		(4,601)		ļ	6.250	5.708		12,760	153, 125	06/04/2010	12/01/2037
	ROCKWELL COLLINS INC-SENIOR UNSECURED BO		1 -		2FE 2FE	547,745	98.5075 91.9941	541,791 1,195,923	550,000 1,300,000	547,924 1,304,341		42			4.800 4.350	4.826 4.326		1, 173 11, 938	26,400 56,550	12/11/2013 04/06/2017	12/15/2043 04/15/2047
776743-AF-3	Roper Technologies Inc-SENIOR UNSECURED	· · · · · · · · · · · · · · · · · · ·	¦ -		2FE2FE	2,697,084	91.9941	2,673,101	2,700,000			(50)			4.200	4.213				04/06/2017	04/15/204/
781420-AA-1	Rumford Falls Finance 2017 LP - Senior S	4			2FE	3,250,000	97.7300	3, 176, 225	3,250,000	3,250,000					4.860	4.861	MN	79,414	157,950	05/10/2017	05/10/2027
78349A-A@-2	RWJ Barnabas Health, Inc Senior Secured	-			1Z	1,600,000	101.8716	1,629,946	1,600,000	1,600,000					4. 170	4. 170		2,409		12/18/2018	07/01/2034
	RYDER SYSTEM INC-SR UNSECURED		1 -		2FE1FE	374,693	99.8844 99.0030	374,566 594.018	375,000 600,000	374,846		47			3.450 3.156	3.464		1,653 5.576	12,938 18,936	02/17/2016	11/15/202110/08/2020
	SBA TOWER TRUST-SH UNSECUREDSBA TOWER TRUST-FIRST LIEN	-	¦-		1FE	500,000	98.1659		500,000	500,000					2.877	2.877		5,5/6	18,936	06/2015	07/09/2021
	SBA TOWER TRUST-FIRST LIEN	1	1		1FE	670,000	98.3198	658,742	670,000	670,000					3.168	3. 168		6,250	21,226	04/04/2017	04/11/2022
78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE		1		1FE	4,562,519	124.6115	5,732,127	4,600,000	4,570,966		98			6.550	6.583	MN	38,499	298,862	07/26/2018	11/15/2037
	SRS Holdco LLC Senior Secured		2 .		5	232,502	98.1083	228, 104	232,502	232,502		/5 700			11.000	11.006		11,549	22,970	08/08/2018	03/27/2022
	SVB FINANCIAL GROUP-SENIOR UNSECURED NOTSVB FINANCIAL GROUP-SR UNSECURED		1 -		1FE1FE	336,814	103.1542 95.8023	309,463	300,000 1.110.000	310,204 1.101.161		(5,732) 570			5.375 3.500	3.304		4,748 16.403	16, 125 36, 283	01/23/2014	09/15/2020
	MERCK & CO INC-SENIOR UNSECURED NOTE	1	¦ -		1FE	2,754,814	95.8023	3,027,912	2,250,000	2,664,633		(13,369)			6.550	5.010		43,394	147 , 375	04/18/2013	01/29/2025
806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	1	i.		2FE	763,476	98.7040	760,021	770,000			587			4.000	4.105	JD	856	30,800	01/20/2016	12/21/2025
	Schreiber Foods Inc. Senior Note	· 	1 .		2	1,200,000	89.6100	1,075,320	1,200,000	1,200,000				ļ	3.810	3.810		11,557	45,720	03/30/2015	03/30/2030
808626-AE-5 I 81170Y-AB-5	LEIDOS INC-SENIOR UNSECURED NOTE	- 	1 .	0	3FE4	3,011,085	102.6180	2,719,377 187,374	2,650,000 203,000	2,922,678 194,788		(12,815)			7. 125 3. 000	6.002		94,406	188,813	06/22/2010	07/01/2032
811/UY-AB-5	SEACOR Holdings Inc-SENIOR UNSECURED NOT	1	2,8	5	3FE	3,906,621	92.3027	3,591,000	3,600,000			(9,092)			6.875	6.232		778 114, 125	4,818 247,500	03/09/2005	11/15/2028 07/15/2033
81373P-AA-1	Securian Financial Group-SENIOR UNSECURE	11	1	·	1FE	1,694,611	99.1157	1,684,967	1,700,000	1,694,581		(30)			4.800	4.820		17,227	60,293	04/02/2018	04/15/2048
	Self Help FCU COIN				1	250,000	100.0000	250,000	250,000	250,000					0.000	0.000				08/31/2016	08/31/2021
	Sharyland Distribution & Senior Secured] .		1PL	2,400,000	100 . 3564	2,408,554	2,400,000	2,400,000					3.860	3.859		7,205	92,640	12/03/2015	12/03/2025
	Sharyland Distr SR SECD NT SER B	+	1 .		1PL 2FE	1,400,000	99.7413 115.4607	1,396,378 _ 923,686	1,400,000 800,000	1,400,000					3.860 6.950	3.859 6.950		25,069 9,421	54,040 55,600	01/14/2016	01/14/202604/30/2032
	Shepherds Flat Funding T Trust A-1-G Cer	1	2		2FE1FE	1,200,000		1,296,696	1,200,000	1,200,000					4.480	4.480		9,421	53,760		04/30/2032
EUTO ND U	onophorus i at runumy i must n i u oti	+	4 -						,200,000							T.70U	U ∩ U ∪	ال العددددد	,700,700		

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			b	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
													_	Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate			5		Current	Other-	in							0
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
CUSIP		o d		Dand	Admini-	A stud	Obtain		Dox	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	Mhan	Amount	Amount		Contractual
Identification	Description	e e	g	Bond Char	strative Symbol	Actual Cost	Fair Value	Fair Value	Par Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	When Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
824348-AQ-9	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED	е	- 11	1.5	2FE	795,976	84.0770		800,000		(Decrease)	ACCIPITOTI 87	necognized	value	4.000	4.029	raiu In	1.422	32,000	12/04/2012	12/15/2042
824348-AS-5	SHERWIN-WILLIAMS CO-SENIOR UNSECURED			1	2FE	467,984	90.6348		450,000	467, 124		(351)			4.550	4.306	FA	8,531	20,475	06/03/2016	08/01/2045
824348-AX-4	SHERWIN-WILLIAMS CO-SENIOR UNSECURED			. 1	2FE	1,062,649	90.1764		1,070,000	1,062,830		121			4.500	4.542	JD	4,013	48 , 150	05/02/2017	06/01/2047
824348-AZ-9	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED			. 1	2FE	2,660,128	101.7517	2,696,419	2,650,000	2,652,547		(5,651)			7.250		JD		192, 125	08/09/2017	06/15/2019
82873L-AA-3 828807-CL-9	SIMMONS FOODS INC-SIMFOO 5 3/4 11/01/24 Simon Property Group LP-SENIOR UNSECURED			. 1	4FE1FE	750,000 986,922	71.0000 103.1922		750,000 900,000	750,000 975,668		(1,971)			5.750 4.750	5.750 4.173	MN	7, 188 12,588	43, 125 42,750	10/11/2017	11/01/2024
83088G-B*-5	Skyway Concession Compan Senior Secured				2FE	800,000	100.1322	800,654	800,000	800,000		(1,5/1)			3.660		JAJ0	7.401	29,280	07/10/2017	07/10/2024
83088G-B@-3	Skyway Concession Compan Senior Secured				2FE	400,000	101.2709	405,084	400,000	400,000					4.010	4.010		4,055	16,040	07/10/2017	07/10/2029
832696-AP-3	JM SMUCKER CO-SR UNSECURED			. 1	2FE	403,119	87.0211	356,787	410,000	403,527		127			4.375		MS	5,282	17,938	10/06/2015	03/15/2045
833034-AL-5 83379#-AC-9	Snap-on Inc-SENIOR UNSECURED			. 1	1FE	997,250 5.600.000	95.9798 99.6184		1,000,000 5.600.000	997,250 5.600.000					4.100	4.116 3.990	MS MS	13,667 72.618	34,736	02/20/2018	03/01/2048
83404@-AC-0	Software Paradigms Inter Senior Sub Note			2	5	869,257	98.5849		869,287			2			12.500	12.503		125.511	108,027	09/30/2018	11/23/2021
83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED			. 1	2FE	3,610,288	96.1678	3,471,936	3,610,288	3,610,288					3.950	3.949	JD	73,741	142,040	03/04/2015	06/30/2035
83545*-AB-4	Sonic Healthcare Investm Gtd Senior Note			. 1	2	1,600,000	101.4517		1,600,000	1,600,000					5.730	5.727		43,039	91,680	01/12/2010	01/12/2020
83545G-BC-5 835495-AJ-1	Sonic Automotive SR SUB NT SER B Sonoco Products Co-SENIOR UNSECURED NOTE			. 1	4FE2FE	572,000	87.5000 112.1138		572,000 700,000	572,000 788,022		(2,330)			6. 125 5. 750	6.123 4.801		10,316	35,035	07/13/2017	03/15/2027
835495-AK-8	Sonoco Products Co-SENIOR UNSECURED NOTE			1.5	2FE	547,487	101. 7065		550,000	549, 145		268			4.375	4.601		4,010	24,063	10/20/2011	11/01/2040
838515-F0-8	South Jersey Gas Co. Medium Term Not			. 1	1	750,000	105. 1835		750,000	750,000					4.930	4.929	JD	17,050	36,975	06/30/2010	06/30/2026
84314#-AB-7	Southern Illinois Power Senior Secured			. 1	2	3,647,321	105.2922		3,647,321	3,647,321					5.750	5.749		9,321	209, 287	07/01/2010	06/15/2040
84383Q-A*-4 845437-BL-5	Southern Star Central Ga Senior Note			. 1	2FE 2FE	3,770,000 1,806,154	99.0768		3,770,000 1.800.000	3,770,000 1.805.157		(121)			4.660	4.659 6.175	JD MS	14,640	175,682	06/01/2016	06/01/2026
845437-BL-5 845437-BN-1	SOUTHWESTERN ELEC POWER-SENTOR NOTE			-	2FE2FE	1,806,154	90.0362		1,650,000	1,636,256		(121)			3.900	3.951		32,860	64,350	03/12/2010	03/15/2040
84611#-AD-3	Life Storage, Inc. Gtd Senior Note			1	2	2,000,000	102.9646		2,000,000	2,000,000					5.540	5.538		44,936	110,800	08/05/2011	08/05/2021
848609-AA-1	Spirits NewCo LLC Senior Secured			. 1	2FE	5, 146, 097	102.0049		5, 146, 097	5, 146, 097					5.300	5.300		344,599	274,706	02/20/2014	06/30/2036
852061-AA-8 85234#-AB-1	SPRINT COMMUNICATIONS IN-FIRST LIEN				4FE2PL	926,250	114.2500		750,000 2,773,133			(35, 237)			9.250 5.000	3.784 5.000		14,646 34,664	54,729 137,695	07/14/2017	04/15/2022
85253#-AD-3	Stadium Funding Trust Senior Secured STAG Industrial Operatin Gtd Senior Note			-	2PL2	2,773,133 4,675,000	99.5281		4,675,000	4,675,000					4.320	4.319		34,664	189,024	06/19/2013	04/01/2039
85253#-AG-6	STAG Industrial Operatin Gtd Senior Note				2	200,000	97.2947		200,000	200,000					4. 100	4.100		410	4,510	06/13/2018	06/13/2025
85253#-AH-4	STAG Industrial Operatin Gtd Senior Note				2	400,000	95.6269		400,000	400,000					4.270	4.270		854	9,394	06/13/2018	06/13/2028
853496-AD-9 854502-AD-3	Standard Industries Inc/-SENIOR UNSECURE			. 1	3FE1FE	947,000	84.0000		947,000	947,000 2,601,596		(403)			4.750	4.749		20,742	45,320	01/12/2018	01/15/2028
855244-AS-8	STANLEY BLACK & DECKER-SENIOR UNSECURED			-	2FE	2,603,968 2,375,088	98.2092 93.0878		2,600,000 2,400,000	2,374,975		(403)			2.900 4.500	2.882 4.564		12,567 13,800	75,400 42,300	11/06/2012	11/01/2022 11/15/2048
85571B-AL-9	Starwood Property Trust -SENIOR UNSECURE			. 1	3FE	873,837	90.0000		880,000			276			4.750	4.875	MS	12,308	15,791	08/15/2018	03/15/2025
858155-AD-6	STEELCASE INC-SENIOR NOTE			. 1	2FE	4,297,979	104.7670		4,300,000	4,299,102		213			6.375	6.381	FA	103,558	274, 125	01/27/2011	02/15/2021
858586-H#-0	Stepan Company Senior Note			. 1	2FE	2,950,000	97.7847	2,884,649	2,950,000	2,950,000					3.860	3.859	JD	1,265	113,870	06/27/2013	06/27/2025
858586-J*-2 85915#-AE-1	Stepan Company Senior Note Stericycle Inc. Senior Note Ser		1	· ¦	2FE2	1,300,000 1,450,000	97.0778 100.2254	1,262,011	1,300,000 1,450,000	1,300,000 1,450,000				 	3.950	3.949 4.470	AO	24,391 46,091	51,350 64,815	07/10/2015	07/10/2027
863667-AE-1	Stryker Corp-SENIOR UNSECURED		1	. li	1FE	668,535	92.3843		700,000	668,838		303			4.100	4.470	AO	7,175	21,525	07/25/2018	04/01/2043
86800@-AA-7	SUNVAIR INC SR SUB NT			. 2	6*	410,719	80.0000		415,059	331,941	(79,655)	870			12.000		JAJ0	45,601	49,310	09/30/2018	07/31/2021
871860-AA-9	Systec Corp. Senior Sub Note		-[- 2	5G1	153,336	91.7543	140,756	153,405	153,359		18		}	13.000		FMAN	19,987	19,816	12/31/2017	05/19/2021
87278*-AD-4 87305Q-CB-5	TPF Equity REIT Operatin Gtd Senior NoteTTX CO-UNSECURED NOTE		1	· ¦	111	5,000,000 873,803	99.0515		5,000,000 750,000	5,000,000 859,755		(2.786)			3.640 5.875	3.640 4.789		3,539 3,672	182,000 44,063	11/19/2015	11/24/2025
87305Q-CG-4	TTX CO-SENIOR UNSECURED BOND			. i	1FE	382,444	103.3858		375,000	381,863		(2,760)			4.650	4.703		775	17,438	07/10/2014	06/15/2044
87305Q-CM-1	TTX CO-SENIOR UNSECURED			. 1	1FE	1,997,920	95.8310		2,000,000	1,998,058		37			4.200	4.206		42,000	84,000	06/06/2016	07/01/2046
875127-AV-4	Tampa Electric Co-NOTE			. 1	2FE	779,910	120.7607		610,000	751,438		(5,228)			6.550	4.597		5, 105	39,955	03/31/2017	05/15/2036
875127-BD-3 875484-AK-3	Tampa Electric Co-SR UNSECURED			· ¦	2FE2FE	99,868 1,232,127	93.8390		100,000 1,300,000	99,869 1,234,165		1			4.200	4.208 4.599		537 23,228	4,737	04/10/2018	05/15/2045 07/15/2027
87612E-BA-3	TARGET CORP-SR UNSECURED		1] i	1FE	537 , 180	94.3730		550,000	537,691		2,036			4.000		JJ	11,000	22,000	05/10/2017	07/13/2027
87612E-BF-2	TARGET CORP-SENIOR UNSECURED			. 1	1FE	91, 168	87.5612	87,561	100,000	91,438		167			3.625	4 . 152	AO	765	3,625	04/28/2017	04/15/2046
879360-A#-2	Teledyne Technologies In Senior Note Ser			- []	2	1,500,000	102. 1584		1,500,000	1,500,000					5.300		MS	23,408	79,500	09/15/2010	09/15/2020
879360-B*-5 879360-B@-3	Teledyne Technologies In Senior Note Ser		1	-[]	22	250,000 1,600,000	98.8842 97.8333		250,000 1.600.000	250,000 1.600.000					2.610 3.090	2.609 3.089	JD	290 2.197	6,525 49,440	12/04/2014	12/04/2019 12/06/2021
88031V-AA-7	TENASKA GATEWAY PARTNERS-SENIOR SECURED	t]]	2FE	460,038	970333		460.038	460.038				<u> </u>	6.052	6.052			25,216	05/31/2007	12/30/2023
88221@-AA-4	Texas Brine Company LLC Senior Secured			2	3	74,987	101.7508	76,300	74,987	74,987					8.380	8.380	MON	599	5,621	10/01/1999	09/30/2019
883203-BQ-3	Textron Inc-NOTE			. 1	2FE	3,679,302	103.0441	3,761,110	3,650,000	3,652,433		(3,779)			7.250	7 . 135		66, 156	264,625	10/01/2009	10/01/2019
88342#-AA-6 883556-BY-7	Therma-Stor LLC Senior Sub Note		-1	- 2	5G1 2FE		96.5786 92.5475		810,444	810,444 2.668.932					10.500	10.642		93,843 41.820	86,279	11/30/2017	11/30/2023
483556-B1-/	THERMO FISHER SCIENTIFIC-SENIOR UNSECURE		-1	. []	ZFE	2,668,2/5	92.54/5	2,498,784	2,700,000	2,668,932		556			4. 100	4. 169	FA	41,820	1 IU , /00	08/10/2017	08/15/2047

							Showing All Lor	g-Term BONDS	S Owned Decer	nber 31 of	Current Yea	ar								
1	2		odes	6	7		Fair Value	10	11	Change	in Book/Adju	usted Carryin	g Value			lr	nterest		Da	tes
		3 4	1 5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
			=	NAIC								Current	Exchange							
)	Desig-								Year's	Change							
			r	nation		Rate					Current	Other-	in							
		C	9	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i	Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d i	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е		Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
886546-AB-6	TIFFANY & CO-SR UNSECURED		1	2FE	224,359	100 . 2785	225,627	225,000	224,575		63			3.800	3.836	AO	2, 138	8,550	05/08/2015	10/01/2024
887317-AL-9	Time Warner Inc-SENIOR UNSECURED NOTE		[]	2FE	5,441,469	107.9567	5,937,616	5,500,000	5,447,398		1,044			6.250	6.330	MS	87,847	343,750	03/31/2011	03/29/2041
887389-AK-0 891092-AD-0	Timken Co/The-SENIOR UNSECURED TORO CO-DEBENTURE		[]	2FE2FE	1,797,624	98 . 4473	1,772,052 896.575	1,800,000 750,000	1,797,538 787,279		(86)			4.500 7.800	4.517 7.010	JD	3,600 2,600	25,875 58,500	08/22/2018 07/21/2004	12/15/2028 06/15/2027
89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser			1FE	1,100,000	100.9183	1,110,101	1,100,000	1,100,000		(3, 143)			4.080	4.080	MJSD	1,995	44,880	12/08/2011	12/15/2021
893340-AA-6	Trans-Union Interstate P Senior Secured		1	2	1,902,686	100.8317	1,918,510	1,902,686	1,902,686					3.970	3.970	MJSD	19,368	74,704	05/10/2016	12/31/2032
893574-AB-9	TRANSCONT GAS PIPE CORP-SENIOR UNSECURED		1	2FE	1,092,706	102.5886	1, 128, 475	1, 100,000	1,093,527		141			5.400	5.445	FA	22,440	59,400	03/28/2012	08/15/2041
89407#-AF-5	Transwestern Pipeline Co Senior Note Ser		1	2	900,000	101.8165	916,349	900,000	900,000					5.360	5.358	JD	2,948	48,240	12/09/2009	12/09/2020
89407#-AG-3	Transwestern Pipeline Co Senior Note Ser		[]	2	2,800,000	105.4084	2,951,435	2,800,000	2,800,000		/404			5.660	5.659	JD	9,685	158,480	12/09/2009	12/09/2024
89417E-AH-2 89681@-AA-5	Travelers Cos Inc/The-SENIOR UNSECURED N	-+		1FE5	116,046	114.4632	114,463	100,000	115,855 237.915		(191)			5.350 12.500	4.230 12.571			3,567 29,469	07/20/2018	11/01/2040
898361-AM-2	AMHERST COLLEGE-UNSECURED NOTE	†	1	1FE	500,000	94.9981	226,239	500,000	500.000		128		ļ	3.794	3.794		3,478	29,469	10/03/2012	11/01/2042
898361-AP-5	AMHERST COLLEGE-UNSECURED NOTE	I	1	1FE	500,000	101.0185	505,092	500,000	500,000					3.694	3.694	MN	3,078	18,470	10/03/2012	11/01/2032
89838#-AA-5	Dartmouth College Senior Secured		1	11	374,518	103.4449	387,420	374,518	374,518					4.940	4.940		3,290	18, 196	04/07/2003	05/01/2023
89854D-A*-2	TSG Entertainment Financ Senior Secured			2FE	2,200,000	96.6968	2, 127, 330	2,200,000	2,200,000					6.250	6.250		2,292	137,500	08/15/2017	09/30/2031
899043-AA-1 899043-AB-9	TUFTS UNIVERSITY-UNSECURED BOND		[]	1FE1FE	1,625,314	106.5562	1,587,687 1,192,150	1,490,000 1,200,000	1,625,065 1,200,000		(89)			5.017 4.005	4.594 4.005		15,781	70,405 48,060	07/24/2018	04/15/2112
899896-AC-8	TUPPERWARE BRANDS CORP-SENIOR UNSECURED			2FE	2,025,457	99.3458	2,095,091	2,045,000	2,039,048		2,236			4.750	4.005			95,989	01/06/2012	08/15/2057 06/01/2021
90131H-AS-4	21ST CENTURY FOX AMERICA-SENIOR NOTE			2FE	2,256,360	120.7127	2,112,473	1,750,000	1,926,182		(34,726)			8.875	6. 177		28,043	155,313	04/26/2013	04/26/2023
90131H-BF-1	21ST CENTURY FOX AMERICA-BOND			2FE	1,623,025	121.5817	1,945,306	1,600,000	1,617,911		(655)			6.200	6.089		4,409	99,200	03/22/2010	12/15/2034
90131H-BM-6	21ST CENTURY FOX AMERICA-DEBENTURE			2FE	1,772,806	132.8897	2,259,124	1,700,000	1,761,694		(1,691)			6.750	6.413		54,825	114,750	05/21/2010	01/09/2038
	2014 REPLACEMENT PWR STATUTORY TR SR SEC		[]	1Z	3,894,041	101.4707	3,951,311	3,894,041	3,894,041					3.850	3.850		12,991	149,013	01/13/2015	05/31/2029
902494-AY-9 90265E-AG-5	TYSON FOODS INC-SENIOR UNSECURED BONDUDR INC-SENIOR UNSECURED NOTE REID		[]	2FE	323,716	97.5741 102.7034	317,116 1,027,035	325,000	323,789 1,011,554		22			5. 150 4. 625	5.176 4.739		6,323 21,969	16,738 46,250	08/05/2014	08/15/2044 01/10/2022
	UNS Gas, Inc. Gtd Senior Note			11	1,850,000	102.7034	2.023.944	1,850,000	1,850,000		(3,979)			5.390	5.389		37.670	99.715	08/08/2011	08/10/2026
	USTA National Tennis Cen Senior Secured		1	1PL	2,200,000	87.6671	1,928,676	2,200,000	2,200,000					3.290	3.290		34,783	72,380	05/26/2016	07/08/2036
904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE		1	1FE	5,514,207	122.2118	6,049,485	4,950,000	5,366,328		(20,353)			5.900	5.048	MN	37,318	292,050	06/22/2010	11/15/2032
	UNION ELECTRIC CO-SENIOR SECURED NOTE		1	1FE	1,736,638	112.1422	1,962,489	1,750,000	1,740,633		377			5.500	5.552		28,340	96,250	04/25/2003	03/15/2034
	Union Electric Co-SECURED		[]	1FE	896, 103	97.3916	876,524	900,000			1			4.000	4.025		9,000	26,500	04/03/2018	04/01/2048
	UNION PACIFIC CORP-DEBENTURE		-	1FE1FE	177,446	120.7411 113.2740	169,038 1,925,657	140,000 1,700,000	165,555 1,869,176		(1,980)			6.625 5.375	4.367 4.433		3,865 7,615	9,275 91,375	03/14/2012	02/01/2029
	UNION PACIFIC CORP-SENIOR UNSECURED BOND		'	1FE	677,825	103.2448	614,306	595,000	672,351		(2, 168)			4.750	3.871	MS	8,322	28,263	06/22/2016	09/15/2041
	UNION PACIFIC CORP-SENIOR UNSECURED		1	1FE	426,084	95.2704	390,609	410,000	425,420		(383)			4.250	4.003	AO	3,679	17,425	04/11/2017	04/15/2043
	UNION PACIFIC CORP-SR UNSECURED		1	1FE	560,985	102.5695	512,847	500,000	558,815		(1,399)			4.750	3.992	JD	1,056	23,750	06/05/2017	12/15/2043
	UNION PACIFIC CORP-SENIOR UNSECURED NOTE		1	1FE	347,365	100.8649	353,027	350,000	348,527		248			3.750	3.839	MS	3,865	13, 125	01/07/2014	03/15/2024
	UNION PACIFIC CORP-SR UNSECURED		1	1FE	94,479	85.3842	85,384 366,412	100,000	94,589 350.000		64		}	3.875 6.610	4.166 6.607	FA	1,615 1,928	3,875 23,135	04/06/2017	02/01/2055
	United Illuminating Comp Senior Note Ser United Illuminating Comp Senior Note		-	1	1,600,000	116.6904			1,600,000					6.090	6.089	.l.l	1,928	97 . 440	12/01/2008	12/01/2020
	United Illuminating Comp Senior Note Ser		1	11	800,000	101.0682	808,546	800,000	800,000					4.890	4.890	JJ	16,409	39, 120	01/30/2012	01/30/2042
910637-S*-9	United Illuminating Comp Senior Note Ser		1	1	200,000	98.6148	197,230	200,000	200,000					3.610	3.609	JJ	3,028	7,220	01/30/2012	01/31/2022
	United Illuminating Comp Senior Note Ser]1	1	200,000	98.6148	197,230	200,000	200,000					3.610	3.609		3,028		04/02/2012	01/31/2022
	United Illuminating Comp Senior Note Ser		1	1	500,000	101.0682	505,341	500,000	500,000		1.437			4.890	4.890		10,255	24,450	04/02/2012	01/30/2042
	UPS OF AMERICA INC-DEBENTUREUNITED PARCEL SERVICE IN-SENIOR UNSECURE		-	1FE1FE	2,466,885 1,740,194	135.3860 121.8100	2,301,563 1,766,245	1,700,000 1,450,000	2,114,946 1,687,122		1,437			8.375 6.200	4.879 4.872		35,594 41,454	142,375 89,900	06/19/2003	04/01/2030 01/15/2038
911312-AN-6	UNITED PARCEL SERVICE IN-SENIOR UNSECURE	†	i	1FE	249.962	106.0771	233.370	220.000	248.595		(838)		ļ	4.875	3.967		41,434	10.725	05/05/2017	11/15/2040
	United Technologies Corp-NOTE		1	2FE	893,645	125.7712	1,006,169	800,000	862,683		(4,005)			7.500	6.468		17,667	60,000	12/10/2008	09/15/2029
913017-BJ-7	United Technologies Corp-BOND		1	2FE	515, 115	105.7507	528,754	500,000	511,706		(448)			5.400	5. 185	MN	4,500	27,000	09/02/2009	05/01/2035
	United Technologies Corp-SENIOR UNSECURE		[]	2FE	1,035,833	113.8366	1,081,447	950,000	1,019,197		(2,350)			6.050	5.399		4,790	57,475	06/02/2010	06/01/2036
913017-BP-3 913017-CP-2	United Technologies Corp-UNSECURED NOTEUNITED TECHNOLOGIES CORP-SENIOR UNSECURE		1	2FE2FE	1,368,840 498,620	114.5720	1,374,863 440.654	1,200,000 500,000	1,339,863 498,639		(4,069)			6. 125 4. 050	5.170 4.066		33,892	73,500 20,250	05/24/2010 05/01/2017	07/15/2038
913017-UP-2 91324P-AX-0	UnitedHealth Group Inc-UNSECURED NOTE		-	1FE	498,620	88. 1309	1,021,500				(1,718)			6.500	4.066	JD	3,206	52,000	05/01/201/	05/04/204/
91324P-BE-1	UnitedHealth Group Inc-SENIOR UNSECURED		1	1FE	99,986	129.3401	129,340	100,000	99,989					6.625	6.625		847	6,625	08/06/2009	11/15/2037
91324P-BK-7	UnitedHealth Group Inc-BOND	4	1	1FE	1,324,897	130 . 6420	1,633,025	1,250,000	1,313,397		(1,659)			6.875	6.410	FA	32,465	85,938	04/01/2010	02/15/2038
	UNIVERSITY OF CHICAGO-BOND		1	1FE	1,693,769	112. 1135	1,849,872	1,650,000	1,678,719		(2,064)			5.420	5. 199		22,358	89,430	05/21/2010	10/01/2030
	UNIVERSITY OF CHICAGO-UNSECURED BOND		[]	1FE	2,499,800	103.3334	2,583,336	2,500,000	2,500,000		(07)			4.411	4.411		27,569	110,275	08/06/2014	10/01/2044
	University of Southern C-SR UNSECUREDUSIS MERGER SUB INC-SENIOR UNSECURED			1FE5FE	367,824		350,113 1,377,150	300,000 1,500,000	367,797 1.500.000		(27)			5.250 6.875	4.266 6.874		3,938 17.188	11,813 103,125	08/20/2018	10/01/2111
31103V-AA-0	USIO WENDER OUD TING-DENITOR UNDECORED	-4	[]	JTE		0010.1ھ.۔۔	1,3//,150	, 500, 000	, 500, 000				<u> </u>	0.0/3	0.0/4	MIN	17,188	103, 125	11 02/20 /40	6202 / 1 0 /60

SCHEDULE D - PART 1

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Identification	Description	e r	Char	-,	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	/F CORP-NOTE /RCHESTRA BORROWER/CO-IS-2ND LIEN	·	1	1FE4FE	389,535 824,000	117.3400 97.1970		400,000 824,000			301			6.000 6.750	6.194 6.750	AO	5,067 34,759	24,000 55,206	04/29/2004 06/02/2017	10/15/2033 06/15/2022
	X 2016 LLC Senior Secured		1	2Z	1,575,650	98.6397	1,554,217	1,575,650	1,575,650					3.924	3.924		6,355	60,347	05/25/2016	05/24/2028
	X 2016 LLC Senior Secured		1	2Z	1,575,650	98.6660	1,554,631	1.575.650	1,575,650					3.934	3.934	MJSD	17.141	61, 107	06/23/2016	06/23/2028
	ALERO ENERGY CORP-BOND		1	2FE	1,879,809	123.3345	2,466,690	2,000,000	1,906,040		3,808			7.500	8.080	AO	31,667	150,000	08/06/2009	04/15/2032
	anguard Group, Inc. Senior Note Ser		[1	1	1,100,000	104.7018	1,151,720	1,100,000	1,100,000					5.410	5.409	FA	21,324	59,510	02/22/2010	02/22/2022
	anguard Group, Inc. Senior Note Ser	<u> </u>	1	1	1,000,000	109.4714	1,094,714	1,000,000	1,000,000					5.560	5.559	FA	19,923	55,600	02/22/2010	02/21/2025
	'anguard Group, Inc. Senior Note Ser 'ENTAS REALTY LP/CAP CRP-SENIOR UNSECURE		[]	1 2FE	3,000,000 1,130,866	115.9774	3,479,322 1,124,557	3,000,000 1,105,000	3,000,000 1,116,968		(3,891)			6.160	6 . 159		66,220 15,654	184,800 .46,963	02/22/2010	02/22/2030
	PRICE TO THE PROPERTY OF THE P	·	-	2FE2FE	424,380	96.9549	387,820	400,000			(3,891)			4.750	4.381		3, 167		02/02/2015	11/01/2041
	Perizon Communications I-SENIOR UNSECURE	<u> </u>		2FE	752,433	112.1317		700,000	743,512		(1,664)			5.850	5.275		12,058	40,950	03/26/2013	09/15/2035
92345Y-AD-8 V	erisk Analytics Inc-UNSECURED		1	2FE	385, 157	100.3933	391,534	390,000			469			4.000	4.162		693	15,600	02/29/2016	06/15/2025
	BS CORPORATION-SENIOR NOTE	ļ	1	2FE	3,325,867	124.6060	3,675,877	2,950,000	3,222,617		(15, 194)			7.875	6.713		97,442	232,313	06/07/2010	07/30/2030
	/iacom Inc-SENIOR NOTE	·····	[]	2FE	2,296,357	107.3163	2,253,642	2,100,000	2,260,745		(5,096)			6.875	6 . 150		24,464	144,375	05/07/2010	04/30/2036
	/iacom Inc-SENIOR UNSECURED BOND/ INE OIL & GAS LP / VINE-SENIOR UNSECURE		1	2FE5FE	1,791,134	107.1421 79.0000	1,821,415	1,700,000 750,000	1,776,266 743,663		(2,087) 1,119			6.750 8.750	6.336		27,413 13,854	114,750 65,625	03/31/2010	10/05/2037
	TINE OTE & GAS LP / VINE-SENTUR UNSECURE		1		383,767	98.2690	368,509	375,000			(853)			3. 150	2.869		558	11,813	02/17/2016	12/14/2025
	/ISA INC-SR UNSECURED		1	1FE.	658,853	103.3482	635,592	615,000	657,382		(906)			4.300	3.881		1,249	26,445		12/14/2045
	ulcan Materials Co-SENIOR UNSECURED		1	2FE	699, 180	86.8211	607,748	700,000	699, 186		6			4.700	4.707		10,967		12/10/2018	03/01/2048
	EA Finance LLC-SENIOR UNSECURED		1	1FE	4,973,500	97.4829	4,874,143	5,000,000	4,973,288		(212)			4.625	4.658		64,878		09/12/2018	09/20/2048
	/EA Finance LLC-SENIOR UNSECURED		1	1FE	2,392,416	100.0783	2,401,879	2,400,000	2,392,463		47			4. 125	4.164		27,775		09/12/2018	09/20/2028
	Y Georgia Holdings 2004 Senior Secured	·	1	11	2,000,000	101.4348	2,028,696 1,284,436	2,000,000 1,115,000	2,000,000 1,043,358		2,237			5.590 5.250	5.589 5.835		33,229	111,800 58,538	09/15/2004 06/03/2010	09/14/2019
	AL-MART STORES INC NT			1FE	1,026,553	115.1960 126.4900	1,264,436	1,115,000	1,043,338		2,237			6.200	6.118		19,513 1,309	6,200	12/10/2008	04/15/2038
	AL-MART STORES INC-SENIOR NOTE			1FE	8,630,570		10,078,249	8,400,000	8,595,431		(4,947)			5.625	5.437		118,125	472,500	11/15/2010	04/01/2040
	algreens Boots Alliance-SENIOR UNSECURE		1	2FE	648,499		640,115	650,000	649,028		142			3.800	3.828		2,950	24,700	11/06/2014	11/18/2024
	ASTE MANAGEMENT INC-SENIOR UNSECURED		1	2FE	1,604,155		1,525,187	1,580,000	1,602,533		(616)			4. 100	4.156		21,593	59,313	07/25/2018	03/01/2045
	aters Corporation Gtd Senior Note		1	2	600,000	101. 1584	606,950	600,000	600,000					5.000	4.998		12,500	30,000	03/01/2010	02/01/2020
	/awa, Inc. Senior Note Ser		1	2FE2FE	2,050,000 2,450,000	95.3528	1,954,732 2,286,078	2,050,000 2,450,000	2,050,000 2,450,000					3.790	3.790		15,971 20,094	77,695 97,755	10/17/2013	10/17/202510/17/2028
	/awa, Inc. Senior Note Ser /EINGARTEN REALTY INVEST-SENIOR UNSECURE			2FE2FE	1,191,752	98.5971	1,183,165	1,200,000	1,196,398		869			3.990	3.460		20,094		02/04/2013	10/17/2028
	EINGARTEN REALTY INVEST-SENIOR UNSECURE		1	2FE	796,224	98.2935		800,000			375			3.500	3.556		5,911	28,000	03/19/2013	04/15/2023
948741-AL-7 W	EINGARTEN REALTY INVEST-SENIOR UNSECURE		1	2FE	396,932	97.4321	389,728	400,000	397,899		281			3.850	3.943	JD	1,283	15,400	05/07/2015	06/01/2025
94874R-AU-0 W	EINGARTEN REALTY INVEST-NOTE PUT DATE 6	ļ		2FE	204,908	112.7692	225,538	200,000	202,577		(220)			6.880	6.678		4,052	13,760	11/20/2001	06/25/2027
	Inthem Inc-SENIOR UNSUBORDINATED NOTE	·····	[]	2FE	2,258,250	116.6830	2,275,318	1,950,000	2,210,222	ļ	(8,512)		ļ	6.375	5.225	JD	5,525	124,313	09/05/2012	06/15/2037
	ells Fargo Bank Northwe Note N319-115/N	 	1	2FE2FE	542, 155 542.156	98.5403	534,242	542, 155 542, 156	542, 155 542. 156	}				3.750	3.750	MON	282	19,251	01/29/2015	09/26/2024
	ells Fargo Bank Northwe Note A319-115/ elltower Inc-SENIOR UNSECURED	·····	¦	2FE2FE		98.5529	2,376,157	2,400,000			(83)			4.950	4.977	MS	1,242 44.550	20 , 141	08/09/2015	09/09/2024
	ESTERN GAS PARTNERS LP-SENIOR UNSECURED		1	2FE	1,360,216	89.6178	1, 165, 031	1,300,000	1,358,397		(1, 155)			5.450	5. 127	AO	17,713	70,850	05/24/2017	04/01/2044
958587-BJ-5 W	EST MASS ELECTRIC CO-SENIOR UNSECURED N		1	1FE	990,920	100.7386	1,007,386	1,000,000	997 , 176		963			3.500	3.609	MS	10,306	35,000	09/13/2011	09/15/2021
959802-AL-3 W	ESTERN UNION CO/THE-BOND	ļ	1	2FE	3,799,773	101.8579	3,819,673	3,750,000	3,757,679		(6,040)			5.253	5.075		49,247	196,988	10/04/2010	04/01/2020
	/ESTLAKE CHEMICAL CORP-SENIOR UNSECURED	·	1,5	2FE	696,211	98.8750	692,125	700,000	698,364		423			3.600	3.671		11,620	25,200	09/12/2014	07/15/2022
	/estminster Acquisition Senior Sub Note IEADWESTVACO CORP-DEBENTURE	 	2	5 2FE	77,541 118,058	<u>.</u> 97.1488 100.2451	75,320 119,292	77,531 119,000	77,535		4 1,146			12.000	11.999		2,352 34,720	9,261 6,886	09/30/2018 07/19/2001	02/03/2021
	IEADWESTVACO CORP-SENTOR UNSECURED NOTE	tl		2FE2FE	1,817,214	127.6961	1.787.745	119,000	1,717,245	ļ	(18, 168)		ļ	7.950	5.380		42.047	5,880	09/07/2012	03/15/2020
	ETT Holdings, LLC Senior Secured		1	2FE	1,047,778	98.7602	1,034,787	1,047,778	1,047,778		(10, 100)			4.310	4.310		11,484	44,950	12/18/2014	12/18/2024
962166-BR-4 W	eyerhaeuser Co-DEBENTURE		1	2FE	1,423,761	122.2837	1,436,833	1,175,000	1,379,515		(10,392)			7.375	5.497	MS	25,515	86,656	06/21/2016	03/15/2032
	hirlpool Corp-SR UNSECURED	 	1	2FE	29,990	96.8386	29,052	30,000	29,992	ļ	1		ļ	3.700	3.704		185	1,110	10/07/2015	05/01/2025
	/hirlpool Corp-SENIOR UNSECURED NOTE	 	[]	2FE	403,280	97.8683	391,473	400,000	401,506		(332)			3.700	3.601		4,933	14,800	03/14/2013	03/01/2023
	hirlpool Corp-SENIOR UNSECURED BONDhitebridge Pet Brands L Senior Sub Note	 	1	2FE	498, 180 302, 951	93.7013		500,000 302,961	498,321 302,951		34			5. 150	5.174 11.675			25,750 35,232	02/22/2013 11/30/2018	03/01/2043 08/18/2021
	Initedriage Pet Brands L Senior Sub Note	·		5	4,784,780	98.0938	4,713,018	4.784.780	4.784.780					4.050	4.050		81.281	35,232	11/30/2018	12/31/2034
	/ilmington Investments, Senior Note Ser	<u> </u>		2	2,850,000	105.8101	3,015,588	2,850,000	2,850,000					5.850	5.848		16,673	166,725	05/25/2011	05/25/2023
97164#-AN-4 W	/ilmington Investments, Senior Note Ser		1	2	700,000	98.0463	686,324	700,000	700,000					4. 190	4. 190	MS	7,577	29,330	09/28/2015	09/28/2025
97164#-AP-9 W	/ilmington Investments, Senior Unsecure	ļ		2	500,000	98.7176	493,588	500,000	500,000					4.440	4.440		987	22,200	06/15/2017	06/15/2027
	/ind Energy Transmission Senior Secured	 	[]	1	774,444		728,909		774,444		<u></u>		ļ	3.670	3.670		7,228	28, 116	12/18/2014	12/18/2034
976656-CE-6 W	ISCONSIN ELECTRIC POWER-SENIOR UNSECURE		1	1FE	728,583	91.3857	676,254	740,000	729,222		265		L	3.650	3.741	JD	1,200	27,010	05/02/2017	12/15/2042

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adiu	usted Carryin	g Value			lr	nterest		Da	ites
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			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	9	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
976656-CG-1	WISCONSIN ELECTRIC POWER-SENIOR UNSECURE		- 11	onai	1FE	500,825	98.8599	494,299	500,000	500,825	(Decrease)	Accretion	necognized	value	4.250	4.239	r alu	1,771	12.396	07/23/2018	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER-SENTON CHISECORE WISCONSIN ELECTRIC POWER-SR UNSECURED			1	1FE	1,054,677	98.8631	1,038,063	1,050,000	1,054,702		(18)			4.230	4.249	JD	2,007	31,438	07/23/2018	12/15/2045
97786#-AF-9	Wolselev Capital, Inc. Gtd Senior Note			1	2	1,200,000	102.3640	1,228,368	1,200,000	1,200,000		(10)			5.320	5.318	MN	7.980	63.840	11/16/2005	11/16/2020
98212B-AH-6	WPX Energy Inc-SENIOR UNSECURED			1	4FE	707.000	90.5000	639,835	707.000	707,000					5.750	5.750		3,388	24,617	05/09/2018	06/01/2026
983024-AG-5	Wyeth LLC-SENIOR UNSECURED NOTE			1.5	1FE	248.922	127 . 2051	254.410	200,000	240,024		(1.799)			6.500	4.640		5.417	13,000	07/10/2013	02/01/2034
983024-AN-0	Wyeth LLC-NOTE			1	1FE	1,433,809	119.9265	1,559,045	1,300,000	1,408,923		(3,504)			5.950	5.231	AO	19,338	77,350	06/04/2010	04/01/2037
98310W-AG-3	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED	[[1	3FE	314,611	99.5000	278,600	280.000	290.357	[(4,508)			5.625	3.827	MS	5,250	15,750	02/06/2013	03/01/2021
98310W-AJ-7	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED	. [1	3FE	73,857	95.5000	70,670	74,000	73,944		15			4.250	4.274	MS	1,048		02/27/2012	03/01/2022
98310W-AL-2	WYNDHAM WORLDWIDE CORP-SENIOR UNSECURED			1	3FE	1,455,492	92.0000	1,300,880	1,414,000	1,440,897		(6,324)			3.900	3.377	MS	18,382	55, 146	09/21/2016	03/01/2023
983130-AX-3	WYNN LAS VEGAS LLC/CORP-SENIOR UNSECURED			1	4FE	750,000	88.0000	660,000	750,000	750,000					5.250	5.250	MN	5,031	39,375	05/04/2017	05/15/2027
98389B-AH-3	XCEL ENERGY INC-SENIOR UNSECURED			1	2FE	482,799	125.8023	490,629	390,000	471,395	L	(2,948)	L	ļ ļ	6.500	4.730	JJ	12,675	25,350	05/03/2017	07/01/2036
98389B-AR-1	XCEL ENERGY INC-SR UNSECURED			1	2FE	352,398	97.7200	342,020	350,000	351,704		(259)			3.300	3.209		963	11,550	03/03/2016	06/01/2025
98419M-AB-6	Xylem Inc/NY-SENIOR UNSECURED NOTE			1,5	2FE	1,748,849	103.2560	1,806,981	1,750,000	1,749,514		119			4.875	4.883		21,328	85,313	07/23/2012	10/01/2021
98426#-AA-4	YWI HLDGS CORP SR SUB NT			2	6*	534,495	92.9817	507,302	545,593	506,483	12,961	2,618			14.500	15.322			92,725	02/07/2018	03/04/2021
988745-AA-3	ZACHRY HOLDINGS INC-SENIOR UNSECURED NOT			1	4FE	1,635,750	98.0000	1,617,000	1,650,000	1,645,114		3,777			7.500	7.849	FA	51,563	123,750	05/06/2016	02/01/2020
98956P-AB-8	Zimmer Biomet Holdings I-SENIOR NOTE			1	2FE	261,331	104.9192	251,806	240,000	259,905		(524)			5.750	5.100	MN	1, 188	13,800	02/12/2016	11/30/2039
98956P-AF-9	Zimmer Biomet Holdings I-SR UNSECURED			1	2FE	1,646,123	95.0454	1,568,248	1,650,000	1,647,372		360			3.550	3.578		14,644	58,575	03/10/2015	04/01/2025
98956P-AH-5	Zimmer Biomet Holdings I-SR UNSECURED	-		[1	2FE	1,983,920	90.7772	1,815,545	2,000,000	1,984,786		290			4.450	4 . 499	FA	33,622	89,000	03/10/2015	08/15/2045
98978V-AH-6	Zoetis Inc-SENIOR UNSECURED NOTE	-+		[]	2FE	1,669,906	101.3941	1,673,001	1,650,000	1,670,083		(161)			4.700	4.459	FA	32,313	75,200	07/25/2018	02/01/2043
C1467#-AA-5	CSL Group, Inc. Senior Secured	-+		1	3	1,333,333	99.3861	1,325,147	1,333,333	1,333,333					5.440	5.439	MS	21,357	65,330	03/15/2011	03/15/2021
C6781#-AA-3 C9716#-AF-6	Nustef Banking USD SR SUB NT				5G1 2FE	422,589	92.4949	390,936	422,657 3,800,000	422,593 3,800,000		4			11.000	11.014	FMAN	11,752 44,080	46,252	09/30/2018	11/23/2023
G1093*-AA-7	. Waste Connections Inc. Senior Note Ser	-+		2	1FE	3,800,000	98.1200	3,854,146 2,453,000	2,500,000	2,500,000					4.610	4.610	M ICD	44,080	176,320 115,250	04/01/2011	04/01/2021 12/31/2026
L2289#-AB-7	DH Japan Finance SA Senior Note Ser	+		1	1	4,909,697	81.0955	4,141,299	5, 106, 693	5, 106, 693				132 . 453	0.650	0.650		4,489	32,985	05/11/2017	05/11/2032
008474-A@-7	Agnico Eagle Mines Limit Senior Note Ser		Δ	1	2	4,300,000	102.8513	4,422,606	4,300,000	4.300.000				102,400	6.670	6.669			286.810	04/07/2010	04/07/2020
015644-A*-8	Algoma Central Corporati Senior Note		Δ	1	3	1.000.000	98.5414	985,414	1,000,000	1,000,000					5.110	5.108		22,995	51, 125	07/19/2011	07/19/2021
015644-A@-6	Algoma Central Corporati Senior Note		. /\	1	3	1,642,710	100.8244	1, 182, 604	1,172,935	1,172,935				(99.634)	5.520	5.518		30,241	68, 168	07/19/2011	07/19/2021
032479-AD-9	ANADARKO FINANCE CO-COMPANY GUARANTEE	1	A	1	2FE	631,145	118.2546	591,273	500,000						7.500	7.500			37,500	10/26/2011	05/01/2031
09784Y-A*-9	Bonavista Energy Corpora Senior Note Ser		A	1	3	2.950.000	99.9521	2,948,587	2,950,000	2,950,000					4.250	4.249	AO	22,985	125,375	10/25/2011	10/25/2021
09784Y-C#-3	Bonavista Energy Corpora Senior Note Ser		Α	1	3	2,100,000	95.5910	2,007,411	2,100,000	2,100,000					3.780	3.780	MN	8,379	79,380	05/23/2013	05/23/2025
11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED		Α	1,5	1FE.	1,396,408	97.9646	1,381,300	1,410,000	1,399,330		1, 189			4.250	4.370	JD	4,827	59,925	05/25/2016	06/02/2026
11283W-AC-8	BROOKFIELD RES PPTYS INC-SR UNSECURED		A	1	4FE	215,438	91.2500	205,313	225,000	217,950		849			6.375	6.991	MN	1,833	14,344	10/19/2015	05/15/2025
136385-AL-5	CANADIAN NATURAL RESOURC-SENIOR UNSECURE		. A	1	2FE	754,836	108.7628	652,577	600,000	730,775		(4, 199)			6.250	4.537	MS	11,042	37,500	07/13/2012	03/15/2038
13645R-AF-1	CANADIAN PACIFIC RR CO-SENIOR UNSECURED		A	1	2FE	3,485,370	116.2828	4,029,198	3,465,000	3,481,998		(523)			5.950	5.905	MN	26,344	206, 168	04/06/2017	05/15/2037
13645R-AU-8	CANADIAN PACIFIC RR CO-SENIOR UNSECURED	-	A	1	2FE	84,322	104 . 5087	78,382	75,000	83,949		(191)			4.800	4.054		1,500	3,600	04/20/2017	08/01/2045
13645R-AX-2	CANADIAN PACIFIC RR CO-SR UNSECURED		A	1	2FE	478, 118	116.3038	465,215	400,000	478,044		(31)		ļ	6. 125	5. 118			24,500	04/07/2017	09/15/2115
15135U-AD-1	CENOVUS ENERGY INC-SENIOR UNSECURED NOTE		. A	[]	2FE	705,506	101.7900	704,700	692,308	693,634		(1,683)			5.700	5.436		8,331	53,957	06/30/2010	10/15/2019
15135U-AF-6	CENOVUS ENERGY INC-SENIOR UNSECURED NOTE		. A	[1	2FE	348,722	97.5912	341,569	350,000	348,878		23			6.750	6.778		3,019	23,625	06/30/2010	11/15/2039
22576C-A#-8	Crescent Point Energy Co Gtd Senior Note		A	[]	2	6,600,000	102.0386	6,734,548	6,600,000	6,600,000					6.030	6.029	MS	107,234	397,980	03/24/2010	03/24/2020
22576C-E#-4	Crescent Point Energy Co Gtd Senior Note	+	A	[]	22	1,450,000	96.9100	1,405,195	1,450,000	1,450,000		(7,670)		ļ ļ	3.780	3.779	JD	2,893	54,810	06/12/2013	06/12/2023
292505-AE-4	ENCANA CORP-SENIOR UNSECURED NOTE	-+	A	[¦	2FE2FE	1,619,835	106 . 6732	1,440,088	1,350,000	1,576,318		(7,072)			6.625	5.207 4.923	rA	33,788	89,438	10/26/2011	08/15/2037
292505-AG-9 292505-AK-0	ENCANA CORP-SENTOR UNSECURED NOTE	+	A	l¦	2FE2FE	861,553	108 . 4192 98 . 8789	758,935	700,000 1,400,000	835,550		(4,208)			6.500 5.150	5.252	MNI		45,500	11/02/2011	02/01/2038
292505-AK-0 292766-A#-9	ENCANA COMP-SENIOR UNSECURED NOTE Enerplus Corporation Senior Note Ser	-+	Α		2FE2	1,378,565	98.8789	1,384,304 2,281,989	1,400,000	1,380,968 2,300,000		415			5. 150	4.399		9,213 12,931	72, 100 101, 200	03/12/2012 05/15/2012	11/15/2041 05/15/2024
318069-A*-2	Finning International In Senior Note Ser	·	Δ	l¦	2FE	2,300,000	99.6664	1,594,662	1,600,000			ļ			3.980	4.399		28,656	63,680	01/19/2012	01/19/2022
318069-An-2 318069-An-0	Finning International In Senior Note Ser	†	Δ	l¦	2FE2FE	1,600,000	99.0004	1,594,662	1,600,000	1,600,000		·			4.080	4.079		28,000	65,280	01/19/2012	01/19/2024
318069-B@-9	Finning International In Senior Note Ser	1	Δ	l'i	2FE	1,000,000	100.0419	1.018.048	1,000,000	1,000,000					4.530	4.530		11.073	45,300	01/19/2012	04/03/2027
386435-AB-7	Grand Renewable Solar, L Senior Secured	1		li	2FE	3,876,092	97.6547	3,530,805	3,615,601	3,615,601				(307,042)	3.926	3.928	JJ	62,143	146,084	06/09/2016	01/31/2035
48207L-AA-1	JUPITER RESOURCES INC-SENIOR UNSECURED N	1	Α	1	6FE	294,000	34.0000	238,000	700,000	238,000	(56,000)	(2,607)	327,991	(55. ,5.2)	8.500	8.500	AO	14,875	59,500	06/20/2017	10/01/2022
496902-AQ-0	Kinross Gold Corp-SENIOR UNSECURED		Α	1	2FE	291,960	86.3750	259, 125	300,000	292,212		252			4.500	4.867	JJ	6,225		08/22/2018	07/15/2027
67077M-AQ-1	Nutrien Ltd-SENIOR UNSECURED		Α	1	2FE	3,226,001	109.5092	3,066,257	2,800,000	3,218,472		(7,530)			6. 125	4.985	JJ	79,081	123,385	04/12/2018	01/15/2041
67077M-AR-9	Nutrien Ltd-SENIOR UNSECURED		Α	1	2FE	1,059,865	95.5523	965,078	1,010,000	1,059,073		(792)		L	4.900	4.564	JD	4, 124	35,605	04/12/2018	06/01/2043
725906-AN-1	Placer Dome Inc-SENIOR UNSECURED NOTE		Α	1	2FE	1,545,078	112.9783	1,581,697	1,400,000	1,532,733		(2,953)		L	6.450	5.563	A0	19,063	80,983	07/26/2018	10/15/2035
763169-A#-6	Richardson International Senior Secured		A	1	2	1,900,000	101 . 6427	1,931,211	1,900,000	1,900,000					6.149	6.148		31, 155	116,831	09/25/2009	09/25/2019
763169-B@-7	Richardson International Senior Secured		A	1	2	5,250,000	102.2777	5,369,579	5,250,000	5,250,000					4.590	4.589		129, 189	240,975	12/18/2013	12/18/2023
775109-AL-5	ROGERS COMMUNICATIONS IN-NOTE		. A	1	2FE	2,078,345		2,298,399	1,750,000	2,028,039		(7,224)		ļ	7.500	6.099	FA	49,583	131,250	05/06/2010	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS IN-SENIOR UNSECURE		A	1	2FE	2,232,698	103.9891	2,339,755	2,250,000	2,233,898		308		L	5.000	5.050	MS	33, 125	112,500	03/03/2014	03/15/2044

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11		e in Book/Adi		g Value			lr	nterest		Da	tes
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			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
820439-A#-4	Shawcor Limited Senior Note Ser	Ť	Δ	1	3	496.809	80.6774	400.812	496.809	496,809	(Booroaco)	71001011011	riocogriizoa	Value	3.820	3.820		4,797	29, 156	03/20/2013	03/31/2025
820439-B*-7	Shawcor Limited Senior Note Ser		Α	1	3	248,404	75.4411	187,399	248,404	248,404					4.070	4.070		2,556	12,973	03/20/2013	03/31/2028
83088G-A*-6	Calumet Concession Partn Senior Secured			1	2FE	3.300.000	100.9829	3,332,436	3.300.000	3.300.000					3.886	3.886		32,416	128, 238	02/25/2016	02/25/2026
83088G-A@-4	Calumet Concession Partn Senior Secured			1	2FE	3,300,000	108 . 6934	3,586,882	3,300,000	3,300,000					4.732	4.732		39,473	156, 156	02/25/2016	02/25/2036
878742-AS-4	TECK RESOURCES LTD-NOTE		. A	1	3FE	1,379,863	93.0000	1,255,500	1,350,000	1,375,502		(620)			6.000	5.664	FA	30,600	81,000	08/18/2010	08/15/2040
879068-AA-2	TEINE ENERGY LTD-SENIOR UNSECURED		. A	1	4FE	1,215,000	97.0000	1,164,000	1,200,000	1,208,548		(4,569)			6.875	6.429		20,854	82,500	07/24/2017	09/30/2022
884903-BM-6	Thomson Reuters Corp-SENIOR UNSECURED BO		. A	1	2FE	882,846	88.8126	799,313	900,000	884,513		337			4.500	4.618		4,275	40,500	05/16/2013	05/23/2043
884903-BT-1	Thomson Reuters Corp-SENIOR UNSECURED NO		. A	1	2FE	696,262	98.0163	686,114	700,000	697,645		354			3.850	3.915		6,887	26,950	09/22/2014	09/29/2024
887147-A#-3	Timberwest Forest Corpor Senior Secured		. A	[!	2PL	2,200,000	101.0332	2,222,730	2,200,000	2,200,000					4.810	4.810		22,928	105,820	10/13/2011	10/13/2023
887147-B*-6	Timberwest Forest Corpor Senior Secured		. A	[!	2PL	5,200,000	101.0581	5,255,021	5,200,000	5,200,000					4.990	4.990		56,221	259,480	10/13/2011	10/13/2026
893526-DF-7	TransCanada PipeLines Lt-BOND		- A	[]	2FE	896,877	105.7382	951,644	900,000	897,682	ł	91		ļ	5.600	5.624		12,740	50,400	03/22/2004	03/31/2034
89352H-AB-5 89352H-AD-1	TransCanada PipeLines Lt-BOND		A	[]	2FE	512,978	106 . 3326	531,663	500,000	510,980		(394)			5.850	5.644		8,613	29,250	01/10/2014	03/15/2036
89352H-AD-1 91911K-AN-2	TransCanada PipeLines Lt-SENIOR NOTEVALEANT PHARMACEUTICALS -SECURED		A	[¦	2FE3FE	526,560 239,000	108.8110	435,244 222,868	400,000 239,000	506,594 239,000		(3,690)			6.200 5.500	4.144 5.498		5,236 2,191	24,800 7,063	01/04/2013	10/15/2037
92660F-AK-0	VIDEOTRON LTD / LTEE-SENIOR UNSECURED		- A		3FE	1,501,000	94.5000	1.418.445	239,000						5. 125	5. 125			76.926	03/31/2017	04/15/2027
96467A-A@-0	Whitecap Resources Inc Senior Unsecure		. A	1	3	2,674,790	96.7729	2,553,936	2,639,103	2,639,103				(224, 176)	3. 125	3.540			98,361	05/31/2017	05/31/2024
98417E-AC-4	GLENCORE FINANCE CANADA-SENIOR UNSECURED		Δ	1	2FE	240,578	105.0873	210, 175	2,039,103	236,269		(1,091)		(224, 170)	6.900	5.360		1,763	13,800	09/08/2014	11/15/2037
98462Y-B#-6	Yamana Gold, Inc. Senior Note Ser		Α	1	2	350,000	100.5055	351,769	350,000	350,000		(1,001)			4.760	4.760		8,376	16,660	03/23/2012	03/23/2022
98462Y-C*-9	Yamana Gold, Inc. Senior Note Ser		Α	1	2	2,550,000	101.5546	2,589,642	2,550,000	2,550,000					4.910	4.910		62.950	125, 205	03/23/2012	03/23/2024
C0445#-AG-1	ARC Resources Ltd. Senior Secured		A	1	2	300.000	105. 1255	315.377	300,000	300.000					8.210	8.207		5.268	22,874	04/14/2009	04/14/2021
C0445#-AK-2	ARC Resources Ltd. Senior Note Ser		Α	1	2	2,240,000	102.4283	2,294,394	2.240.000	2.240.000					5.360	5.358		11.339	117, 229	05/27/2010	05/27/2022
CO445#-AM-8	ARC Resources Ltd. Senior Note Ser		Α	1	2	3, 100,000	98.6392	3,057,815	3, 100,000	3,100,000					3.810	3.810	FA	41,995	118,110	08/23/2012	08/23/2024
C0555*-AA-4	Axium Solarlights Holdco Senior Secured			2	2FE	5, 116, 440	108.9641	4,974,980	4,565,706	4,510,525		2,093		(383, 135)	5.375	5.590	JAJ0	66,876	261,916	03/31/2015	04/30/2034
C1466#-AA-6	CPR Leasing Ltd Senior Secured		. A	1	1	1,769,968	102.9717	1,822,567	1,769,968	1,769,968					5.410	5.409	MS	31,386	93,543	03/03/2004	03/03/2024
C2617@-AD-8	Computershare Investor S Gtd Senior Note		. A	1	2	4,400,000	99.3711	4,372,328	4,400,000	4,400,000					4.420	4.419		76,712	194,480	02/09/2012	02/09/2024
C3322#-AE-8	Enermark, Inc. Senior Note Ser		. A	1	2	1,860,000	104.9456	1,951,988	1,860,000	1,860,000					7.970	7.962		5,353	146,458	06/18/2009	06/18/2021
C4335*-AB-1	Heico Canada Holding Com Senior Note Ser			1	2	1,520,000	104.9093	1,594,621	1,520,000	1,520,000					6.500	6.497		2,744	98,800	12/21/2010	12/21/2022
C4861*-AB-3	Irving Oil Limited Senior Note Ser		. A	1	2PL	1,200,000	102.3695	1,228,434	1,200,000	1,200,000					6.290	6.290	MS	19,080	75,480	03/31/2010	03/31/2020
C4861*-AC-1	Irving Oil Limited Senior Note Ser		. A	[]	2PL	1,050,000	105.2424	1, 105, 045	1,050,000	1,050,000					6.390	6.390	MS	16,960	67,095	03/31/2010	03/31/2022
C4931*-AJ-2 C4931*-BC-6	Keyera Partnership Gtd Senior Note		A	1	22	1,850,000	101.2922 93.5838	1,873,906	1,850,000	1,850,000 2,272,561				(193,040)	5. 140 3.680	5.139 3.680	MS	29,848 24.274	96,108 88.050	09/08/2010	09/08/2020
C58640-AL-3	Keyera Partnership Gtd Senior Note				3	2,521,966	93.5838	2,126,749	2,272,561							3.680	MS			09/20/2017	09/20/2027
C89730-AB-7	Mullen Group Ltd Senior Note Ser Gaz Metro Inc. Senior Secured		Α			1,290,500	110.2378	959,926	1,062,972 3,400,000	1,062,972				(90,293)	3.950	5.060			44,206 172,040	10/22/2014 05/15/2012	10/22/2024 05/15/2042
00084D-AL-4	ABN AMRO BANK NV-SUBORDINATED		n	'	2FE	3,400,000	99.8310	3,748,085	3,400,000	3,400,000		30			4.800	4.822		1,947	9,600	05/ 15/2012	05/15/2042
001201-A*-3	AGL Energy Limited Gtd Senior Note		D	1	2FE	1,350,000	99.6310	1,372,230	1,350,000	1,350,000					5.080	5.079		21.527	68.580	09/08/2010	09/08/2022
001201-A -3	AGL Energy Ltd Gtd Senior Note		D	li	2	2,700,000	101.0407	2,801,782	2,700,000	2,700,000					5.280	5.279		44.748	142,560	09/08/2010	09/08/2025
001201 AG 1	ANNO 2017 JOINT HOLDING (UK) LTD		B		2FE	3,893,321	100.7007	3,758,651	3,736,233	3,736,233				(224.995)	3.263	3.263		63,705	115,276	06/29/2018	05/31/2033
00185A-AD-6	Aon PLC-SENIOR UNSECURED NOTE		D	1	2FE	1,773,711	101.2030	1,796,353	1,775,000	1,774,245		118		(22.,300)	4.000	3.952		6,706	71,000	01/17/2014	11/27/2023
00185A-AF-1	Aon PLC-SENIOR UNSECURED NOTE		D	1	2FE	992,390	97.6477	976,477	1,000,000	995,467		738			3.500	3.592		1,653	35,000	08/12/2014	06/14/2024
00507U-AS-0	ACTAVIS FUNDING SCS-SENIOR UNSECURED NOT		D	1	2FE	871,894	97.6224	854, 196	875,000	872,901		289		ļ	3.800	3.843		9,790	33,250	03/03/2015	03/15/2025
00507U-AU-5	ACTAVIS FUNDING SCS-SR UNSECURED		. D	1	2FE	1,374,580	94.9278	1,295,764	1,365,000	1,373,854		(179)			4.750	4.674	MS	19,091	64,838	03/09/2015	03/15/2045
00772B-AD-3	AERCAP IRELAND CAP LTD SR NT		. D	1	2FE	671,625	99.9925	674,949	675,000	674,580		1,037			3.750	3.910		3,234	25,313	01/13/2016	05/15/2019
00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURE		. D	1	2FE	1,293,422	86.9201	1, 129, 961	1,300,000	1,294,208		564			3.650	3.711		21,089	47,450	07/17/2017	07/21/2027
00774M-AE-5	AerCap Ireland Capital D-SENIOR UNSECURE		. D	[!	2FE	382,922	87.2704	349,082	400,000	384, 132	ļ	1,210		ļ	3.875	4.411		6,803	14,553	02/16/2018	01/23/2028
009279-AC-4	AIRBUS SE-SENIOR UNSECURED		. D	[]	1FE	1,797,596	94.3429	1,717,041	1,820,000	1,798,199		407			3.950	4.021		16, 175	71,890	04/05/2017	04/10/2047
00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED		. D	1	2FE	1,916,250	94.3652	1,802,375	1,910,000	1,914,931		(869)			4. 125	4.124		13, 131	78,788	03/06/2017	05/01/2024
02315Q-AA-6 03923@-AA-4	Ambac LSNI LLC-FIRST LIEN		. D	2		2,285	100 . 1250	2,288	2,285	2,285					7.803	7.255		43	144	02/12/2018	02/12/2023
	Arcadis North America Gtd Senior Note		υ	[2PL	2,850,000	101.8238	2,901,978	2,850,000	2,850,000	·	(4.500)		}	5. 100	5.098		1,211	145,350	06/28/2011	06/28/2021
04363U-AB-2 046353-AD-0	ASCIANO FINANCE LTD-SENIOR UNSECURED NOT		. υ	[¦	2FE2FE	731,618	101.2686	708,880 3,697,134	700,000 3,100,000	708, 122 3,503, 194		(4,502)		·	4.625 6.450	3.919		8,813 58,874	32,375	06/20/2013	09/23/2020
046353-AD-0 046353-AG-3	AstraZeneca PLC-NOTE		. D	l¦	2FE2FE	3,588,571	119.2624	3,697,134	3, 100,000	3,503,194		(12,3/2)			4.000	5.340		58,874	199,950	04/20/2013	09/15/2037
052528-AK-2	ASTRAZENECA PLC-SH UNSECUHED		D	'	2FE2	1,115,293	96.6769	1.063.446	1, 100,000	256, 190		(1.353)			4.400	4.227		2,976 5.647	48.400	06/01/2016	05/19/2026
05389L-AA-1	Avolon Aerospace Leasing Secured Note A3		D	1	17	452,370	91.9731	416.058	452.370	452,370		(1,000)			3.426	3.426		689	15.450	07/06/2016	07/15/2028
05389L-AB-9	Avolon Aerospace Leasing Secured Note B7		D	i	1Z	1,437,107	92.4563	1,328,696	1,437,107	1,437,107					3.426	3.526		2,252	49,646	07/25/2016	07/15/2028
05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	1	D	li	1Z	448,504	92.0339	412.776	448,504	448,504					3.450	3.450		688	15.426	08/04/2016	08/15/2028
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3		D	1	1Z	528,884	92.0339	486,752	528,884	528,884					3.450	3.450		811	18, 191	08/04/2016	08/15/2028
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7		D	2	1Z	464,290		427,254	464,290	464,290					3.449			712		08/17/2016	08/15/2028

SCHEDULE D - PART 1

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	Avolon Aerospace Leasing Secured Note B7)	1	1Z	492,696	91.6300	451,457	492,696	492,696					3.392	3.392	MON	743	16,474	10/13/2016	10/15/2028
05389L-AM-5 A 05400F-AA-9 A	Avolon Aerospace Leasing Secured Note B7 Avolon Aerospace Funding Senior Secured	- 	/	2	1Z1FE	496,293 474,130	93.6848 94.7116	464,951 449,056	496,293 474,130	496,293 474,130					3.827	3.827			18,621 19,878	11/23/2016	11/15/2028 11/20/2028
05400F-AC-5	Avolon Aerospace Funding Senior Secured	. [)	2	1FE	569.030	95.2980	542.274	569.030	569.030					4.216	4.216		733	23.870	12/07/2017	12/20/2028
05400F-AE-1	Avolon Aerospace Funding Senior Secured)	2	1FE	610,966	94.8037	579,219	610,966	610,966					4.202	4.202		784	25,596	12/12/2017	12/20/2028
05400F-AG-6 A	Avolon Aerospace Funding Senior Secured	. [)	2	1FE	608,270	95.6288	581,681	608,270	608,270					4.279	4.279		795	25,991	12/22/2017	12/20/2028
05400F-AJ-0 A	Avolon Aerospace Funding Senior Secured)	2	1FE	566,268	95.7273	542,074	566,268	566,268					4.298	4.298		744	24,304	12/22/2017	12/20/2028
	Avolon Aerospace Funding Senior Secured	[)	2	1FE	462,458	97.0475 93.0162	448,803 4,464,778	462,458 4,800,000	462,458 4,800,000					4.554 4.070	4.556		644 7.597	19,364 195,360	01/31/2018	01/20/202912/17/2024
	BBA Aviation PLC Senior Note SerBHP Billiton Finance USA-DEBENTURE	·†	·	1	3 1FE	4,800,000 400,968	93.0162	4,464,778		4,800,000		(7,519)			6.420	3. 198			195,360	05/02/2013	03/01/2026
	BACARDI LTD-UNSECURED NOTE)	1	2FE	1, 197, 528	100. 1331	1.210.099	1,200,000	1, 199, 376		276			4.500	4.526		24.900	54.000	01/18/2011	01/15/2021
06849U-AD-7 E	BARRICK PD AU FIN PTY LT-NOTE)	1	2FE	290,741	106 . 6485	319,946	300,000	292,054		184			5.950	6. 177		3,768	17,850	12/22/2009	10/15/2039
099514-A#-8 E	Boral Ltd. Gtd Senior Note)	1	2	2,000,000	96.8650	1,937,300	2,000,000	2,000,000					4.010	4.010		12,476	80,200	05/05/2015	05/05/2025
	Boral Ltd. Gtd Senior Note)		2	400,000	95.4868	381,947	400,000	400,000					4. 160	4.160		2,588	16,640	05/05/2015	05/05/2027
	British Telecommunicatio-BOND)	1,5 1.5	2FE	1,301,560	135.2474	1,622,969	1,200,000	1,274,405		(3,261)			9.625	8.776		5, 133	112,767	06/10/2009	12/15/2030
	SKY GROUP FINANCE PLC-SENIOR UNSECURED NBureau Veritas SA Senior Unsecure	1		1,5	2FE2	1,642,721 4,500,000	122.9652	1,905,961 4,216,883	1,550,000 4,500,000	1,625,523 4,500,000		(2,632)			6.500 4.020	6.028		21,269 82,913	100,750	07/27/2012	10/15/2035 07/19/2028
	Carillion plc Senior Note Ser)	1	6	217,500	5.0000	217,500	4,350,000	217,500			2.610.000		4.860	4.860		337,082	211,410	11/27/2012	11/27/2022
	Carillion plc Senior Note Ser)	1	6	95,000	5.0000	95,000	1,900,000	95,000			1,140,000		5.010	5.010		151,775	95, 190	11/27/2012	11/27/2024
15132H-AD-3 (Cencosud SA-SENIOR UNSECURED NOTE)	1,5	2FE	517,933	97.5530	508,251	521,000	519,527		317			4.875	4.952		11,359	25,399	06/07/2013	01/20/2023
20557#-AG-6 (Computershare Ltd Senior Unsecured Notes		2		2Z	4,300,000	96.0775	4, 131, 333	4,300,000	4,300,000					4.360	4.360		21,352		11/20/2018	11/20/2028
21987B-AR-9 (227047-A@-6 (CODELCO INC-SENIOR UNSECURED NOTE	+)		1FE2	912,771 2,207,600	92.4326	831,893 2,275,490	900,000 2,290,400	911,257 2,290,400		(278)		(114,000)	4.250 1.430	4.166 1.430		17,425 364	38,250 33,782	10/19/2012 06/27/2016	07/17/2042 06/27/2026
	Croda International plc Senior Note Ser Croda International plc Senior Note Ser		2	1	2	2,207,800	100.7806	2,273,490	2,249,200	2,549,200				(155,600)	2.800	2.800		789	74,761	06/27/2016	06/27/2026
24668P-AE-7	DELHAIZE GROUP SA-SENIOR UNSECURED NOTE)	1	2FE	144,835	108 . 1984	168,789	156,000	146, 153		209		(155,000)	5.700	6.233		2,223	3,491	03/21/2011	10/01/2040
25243Y-AH-2 [DIAGEO CAPITAL PLC-UNSECURED BOND)	1	1FE	1,042,122	120 . 7230	1,146,868	950,000	1,024,329		(2,506)			5.875	5. 194	MS	14, 108	55,813	06/09/2010	09/30/2036
	DirectRoute (Tuam) Limit Senior Secured	E	3	1	2	4,567,115	101.6141	4,743,100	4,667,757	4,667,757				(228,254)	2.454	2.489		60,292	118,921	11/30/2017	11/30/2040
	Electrocomponents plc Gtd Senior Note	I)	1	2	1,450,000	98.6297	1,430,131	1,450,000	1,450,000		(40.050)			2.970	2.969		21,772	43,065	06/29/2015	06/29/2020
	ENEL FINANCE INTL NV-SENIOR UNSECUREDFOMENTO ECONOMICO MEXICA-SENIOR UNSECURE)	1	2FE 1FE	2,747,708 1,021,669	99.1331	2,240,408 L	2,260,000 . 1,110,000	2,715,543 1,030,483		(13,059) 1,658			6.000 4.375	4.496		31,640	135,600 48,563	06/09/2016	10/07/2039 05/10/2043
	GE CAPITAL INTL FUNDING-SENIOR UNSECURED	1)	'	2FE		93.0552	596,347	712,000	552,047		5,023			4.418	6.653		4,019	31,456	07/03/2013	11/15/2035
	Gemalto N.V. Senior Note	I	3	1	2	4,553,700	102.0700	5,026,294	4,924,360	4,924,360		, 0, 020		(245, 100)	1.940	1.940		27,864	98,535	03/16/2015	03/16/2025
40049J-AZ-0 (GRUPO TELEVISA SAB-SENIOR UNSECURED BOND)	1	2FE	769,673	107 . 1429	685,715	640,000	754,800		(2,963)			6.625	5.209		19,551	42,400	06/17/2013	01/15/2040
	Halma plc Senior Note Ser	E	3	1	2	1,900,730	101.3682	1,679,651	1,656,980	1,656,980				(101,140)	2.840	2.840		23,215	49,289	01/06/2016	01/06/2023
	HALMA PLC GBP SER G SR NT	- <u>E</u>	3	1	22	1,315,890	102.3450	1,174,040	1,147,140	1, 147, 140				(70,020)	3.050	3.050		17,260	36,646	01/06/2016	01/06/2026
	HEINEKEN NV-SENIOR UNSECURED NOTEHEINEKEN NV-SENIOR UNSECURED	+) 1	1	2FE2FE	772,898 811.440	91.0686	728,549 760,721	800,000 800,000	773,542 811.345	·	308			4.000	4.221 4.262		8,000 8,893	26,000 26,293	07/30/2018	10/01/2042 03/29/2047
	Holcim US Finance Sarl &-UNSECURED NOTE)	1	2FE	2,459,758	102.4129	2,355,497	2,300,000	2,321,614		(20,640)			6.000	5.022		69.383	138,000	09/08/2011	12/30/2019
	HOLCIM CAPITAL CORP-NOTE	I)	1	2FE	156,930	111.8973	167,846	150,000	156, 127		(137)			6.875	6.512		2,635	10,313	12/15/2011	09/29/2039
461127-00-9	Intertek Finance plc Senior Note Ser	. 0)	1	2	2,700,000	99.0165	2,673,446	2,700,000	2,700,000	ļ			ļ	3.850	3.849	JJ	47,066	103,950	01/18/2012	01/18/2024
46137N-AB-4	Inversiones Latin Americ Senior Secured	C	2	2	2FE	2,694,751	100 . 6450	2,712,132	2,694,751	2,694,751					5.350	5.350		36,443	144,098	09/27/2017	03/31/2033
	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE	- [)	1	2FE	632,595	102.0877	612,526 558.554	600,000	612,872		(9,979)			5.000	3.227			30,000	12/28/2016	03/30/2020
	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE JOHNSON CONTROLS INTL PL-SENIOR UNSECURE	L	/		2FE2FE	318,004 318,219	111.7107 102.3447		500,000 275,000	324,802 316,158		3,558 (1,050)			6.000 5.700	10.418		13,833 5,225	30,000 15,675	12/28/2016	01/15/2036 03/01/2041
	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE)	1	2FE	1.448.935	96.5746	1.400.331	1.450.000	1.448.971	<u> </u>	21			5.250	5.255		6.344	76, 125	12/28/2016	12/01/2041
	JOHNSON CONTROLS INTL PL-SENIOR UNSECURE)	1	2FE	154,260	92.5199	138,780	150,000	154, 136		(77)			4.500	4.328		2,550	6,750	04/28/2017	02/15/2047
48021P-A*-9	Jones Lang LaSalle Finan Gtd Senior Note	E	3		2	2,013,840	99.8912	2,059,117	2,061,360	2,061,360				(102,600)	1.960	1.960		5, 127	41,672	06/27/2017	06/27/2027
	Jones Lang LaSalle Finan Gtd Senior Note	- E	3	<i></i>	2	3,020,760	97.3847	3,011,174	3,092,040	3,092,040				(153,900)	2.210	2.210		8,671	70,481	06/27/2017	06/27/2029
	Kayne Anderson Midstream SER I SR UNSECD	+		1	1FE1FE	846, 154	99.8764	845, 108	846,154		<u> </u>				3.820	3.820		12,391	32,323	08/08/2013	08/08/2025
	Kayne Anderson Midstream SER H SR UNSECD Kerry Group Financial Se-SENIOR UNSECURE	<u>-</u>	,)	1 5	2FE	930,769 2,598,354	99.8137		930,769 2,600,000	930,769		149			3.720	3.720		13,273 18,951	34,625 83,200	08/08/2013 04/17/2013	08/08/2023
	KKR PM L.P CorpBond		,)	.,.	2FE	3,825,000	90.6474	3.348.023	3,825,000	3,825,000		149			6.990	6.990		97.292	256,752	04/17/2013	06/17/2031
	Koninklijke Philips NV-SENIOR UNSECURED	Ţ] c)	1	2FE	867,858	129.9348	974,511	750,000	850,676		(3,349)			6.875	5.655	MS	15,755	51,563	04/30/2013	03/11/2038
50247V-AB-5 L	LYB INTL FINANCE BV-SENIOR UNSECURED BON)	1	2FE	582,024	95.3342	572,005	600,000	583,533		314			5.250	5.454	JJ	14,525	31,500	07/11/2013	07/15/2043
	LYB INTL FINANCE BV-SENIOR UNSECURED	. [)	1	2FE	1,630,712	90.8101	1,498,366	1,650,000	1,632,579		340			4.875	4.948		23,684	80,438	02/25/2014	03/15/2044
	LEGRAND FRANCE SA-SENIOR UNSECURED NOTE	- [)		1FE	710,713	123.3808	678,594	550,000	639,727	}	(12, 107)		}	8.500	5.339		17,661	46,750	03/20/2012	02/15/2025
552081-AD-3 L	LyondellBasell Industrie-SENIOR UNSECURE	.4l	J	1	2FE	1,058,125	105. 7019	951,317	900,000	955,304		(19,742)			6.000	3.531	MN	6,900	54,000	06/05/2013	11/15/2021

SCHEDULE D - PART 1

								Showing All Long		S Owned Dece											
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			F		NAIC								Current	Exchange							1
			0		Desig-								Year's	Change							1
			r		nation		Rate					Current	Other-	in							1
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g B	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description			Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
	Meggitt PLC Senior Note Ser	D D	1	Jilai	2	2,500,000	100.9933	2.524.833	2.500.000	2,500,000	(Decrease)	7 COT CLIOTT	riccogriizca	Value	5.020	5.018	n aid	5,578	125,500	06/15/2010	06/15/2020
58517#-AB-6	Meggitt PLC Senior Note Ser	D.	1		2Z.	2,400,000	101.3802	2,433,125	2,400,000	2,400,000					5. 170	5. 170	AO	29,641	124,080	10/05/2010	10/05/2020
	Meggitt PLC Senior Note Ser	D.	1		2Z	1,400,000	101.6632	1,423,285	1,400,000	1,400,000					5. 120	5. 118		3, 186	71,680	06/15/2010	06/15/2022
	MYLAN NV-SENIOR UNSECURED	D.	1		2FE	1,737,201	91.1413	1,594,973	1,750,000	1,739,469		1, 185			3.950	4.044		3,072	69, 125	01/31/2017	06/15/2026
	Newcrest Finance Pty Ltd-SENIOR UNSECURE	D.	1,5		2FE	799,040	101.4956	811,964	800,000	799,642		102			4.450	4 . 465		4,549	35,600	11/07/2011	11/15/2021
	Origin Energy Finance Lt Senior Note Ser	D.	1		2Z	5,050,000	100.0796	5,054,020	5,050,000	5,050,000					4.400	4.398	JD	7,407	222,200	12/19/2013	12/19/2020
	Orora Delaware General P Gtd Senior Note				5GI	2,400,000	94.7649	2,274,358	2,400,000	2,400,000	}			ļ	3.260	3.259	JJ	35,860	78,240	07/16/2015	07/16/2023
	Pernod Ricard SA-SR UNSECURED	I _D .	[]		2FE	2,443,777	101.9953	2,498,885	2,450,000	2,447,753		663			4.450	4.482		50,273	109,025	10/20/2011	01/15/2022
	Pernod Ricard SA-SENIOR UNSECURED NOTEPETROBRAS GLOBAL FINANCE-SENIOR UNSECURE	+ ^{[2}	[]		2FE 3FE	7,658,749 156,148	109.1297 95.3870	7,617,253 150,711	6,980,000 158,000	7,641,486 157,079		(9,231) 185			5.500 4.375	4.810 4.522		177,021 30,787	253,489 32,717	07/23/2018	01/15/2042 05/20/2023
	PETHUBHAS GLUBAL FINANCE-SENTUH UNSECURE QSPCF LP Senior Secured	1	-		3FE 1FE	3, 450,000	95.3870		3.450.000	3,450,000		185			4.3/5	4.522		71.772		05/13/2013	05/20/2023
	ROTOR Engines Securitization - Senior Se	υ. n			1FE	1,582,789	100 . 0800	1,639,417	1,631,741	1,587,819		7,322			5.750	6.534		114.585	7,819	03/28/2018	06/15/2046
	SSE PLC Senior Note Ser	D.	1		1	7,750,000	99.6889	7,725,890	7,750,000	7,750,000					4.010	4.010		64,745	310,775	04/16/2012	04/16/2024
	Safran Senior Note Ser	D	1		1	7,700,000	103.0755	7,936,814	7,700,000	7,700,000					4.430	4.429		134,549	341,110	02/09/2012	02/09/2024
	Samsung Electronics Co L-DEBENTURE	D.	2		1FE	292,427	110.9860	307, 154	276,750	282, 104		(1,471)			7.700	7.046		5,327	20,718	08/14/2003	10/01/2027
822582-AD-4 S	SHELL INTERNATIONAL FIN-SENIOR NOTE	D.	1		1FE	3,503,755	126.3369	4, 105, 949	3,250,000	3,464,067		(5,630)			6.375	5.811		9,208	207, 188	04/06/2010	12/15/2038
	SIEMENS FINANCIERINGSMAT-SENIOR UNSECURE	D.	1		1FE	1,563,630	98.6330	1,479,495	1,500,000	1,562,574		(1,056)			4.200	3.953		18,375	81,375	02/23/2018	03/16/2047
	Stagecoach Group PLC Senior Note	D.	1		2	3,350,000	99.2629	3,325,307	3,350,000	3,350,000					4.360	4.360		29,618	146,060	10/18/2012	10/18/2022
	Statoil ASA-SENIOR UNSECURED NOTE	LD.	1		1FE	772,520	110.0780	853, 105	775,000	772,840		52			5. 100	5. 121	FA	14,712	39,525	08/10/2010	08/17/2040
	Taylor Wimpey PLC Senior Notes	B.			2	2,210,600	100.7724	2,308,091	2,290,400	2,290,400				(114,000)	2.020	2.020	JD	385	47,720	06/28/2016	06/28/2023
87938W-AW-3 1 87946F-A*-1	Telefonica Emisiones SAU-SENIOR UNSECURE Teleperformance SE Senior Note Ser	D.]		2FE2	1,600,000 1,500,000	89.2510 98.3375	1,428,016 1,475,063	1,600,000 1,500,000	1,600,000 1,500,000					4.895	4.895		25,019 3.337	64, 179 54, 600	02/27/2018	03/06/2048
89366L-AA-2	TRANSELEC SA-UNSECURED NOTE	υ.			2FE		98.3375	501,690	500,000			328			4.625	4.709		9.957	23, 125	07/23/2013	07/26/2023
893817-AA-4 1	TRANSOCEAN INC-SENIOR UNSECURED NOTE	† n	1		4FE	1,014,237	80.0000	720,000	900,000	979,415		(7, 194)			7 . 450	6.077		14, 155	67,050	06/20/2013	04/15/2027
89382P-AA-3 1	Transocean Pontus Ltd-FIRST LIEN	D.	1.5		4FE	44,550	96.5000	43,425	45,000	44.588		38			6. 125	6.390		1,233	07,000	07/10/2018	08/01/2025
893830-AT-6 1	TRANSOCEAN INC-SENIOR UNSECURED NOTE	D.	1		4FE	139,065	66.5000	99,750	150,000	139,065					6.800	6.800		3,003	10,200	11/12/2014	03/15/2038
	TRINITY ACQUISITION PLC-SENIOR UNSECURED	D.	1		2FE	1, 126, 691	110.9082	1,109,082	1,000,000	1,124,765		(1,417)			6. 125	5.218		23, 139	34,572	09/07/2018	08/15/2043
89675*-AP-2	Triton Container Interna Senior Secured	D.	1		2	1,680,000	103.7761	1,743,438	1,680,000	1,680,000					6.600	6.598		18,788	106 , 183	04/30/2010	04/30/2022
89675*-AR-8 1	Triton Container Interna Senior Secured	D.	1		2	720,000	103.8587	747,783	720,000	720,000					6.650	6.648		8, 113	45,852	06/30/2010	04/30/2022
	Tyco Electronics Group S-UNSECURED SENIO	D_	1,5		1FE	2,049,751	128.1666	2,691,498	2, 100,000	2,052,314		428			7. 125	7.314		37,406	149,625	03/10/2010	10/01/2037
	WPP FINANCE 2010-SENIOR UNSECURED NOTE	1D.			2FE	991,630	97.2440	972,440	1,000,000	996,514		858			3.625	3.726		11,479	36,250	09/04/2012	09/07/2022
	WPP FINANCE 2010-SENIOR UNSECURED NOTE	1D.	1		2FE	2, 120, 408	91.4293	1,965,730	2,150,000	2, 122, 935		551			5. 125	5.217		34,893	110 , 188	01/07/2014	09/07/2042
	WEATHERFORD INTL LTD-SENIOR UNSECURED NO	ارا 1	-		5FE5FE	3,481,668 4,006,927	51.7500 51.5000	1,604,250 1,905,500	3,100,000 3,700,000	3,432,568		(9, 156) (5, 987)			7.000 6.750	6.043 6.127		63,894 73,538	217,000 249,750	09/08/2014 08/15/2012	03/15/2038
	WEATHERFORD INTELLID-SENTOR UNSECURED NO	الم الم	¦		4FE	519.887	99.0000	519.750		520,729		(5,987)			9.500	9.750		4.156	249,750	11/17/2017	12/01/2022
97063P-AB-0	Willis Group Holdings PL-SENIOR UNSECURE	J	¦		2FE	168.689	104.5805	156.871	150.000	156.949		(2,981)			5.750	3.545	MS	2.540	8,625	10/30/2014	03/15/2021
97342V-AJ-3 V	WINDMW GMBH SR SEC NT SER E	[B	li		2FE	2,388,648	101.6757	2,570,772	2,528,403	2,528,403				(63, 171)	2. 125	2.124	JD	39,270	54,253	12/17/2015	12/31/2021
98420E-AB-1)	XLIT LTD-SENIOR UNSECURED	D.	1		1FE	1, 126, 395	106 . 8928	1,133,063	1,060,000	1, 123, 202		(1,286)			5.250	4.836	JD	2,473	55,650	06/07/2016	12/15/2043
984851-AF-2	Yara International ASA-SENIOR UNSECURED	D	1		2FE	509,610	99.6714	498,357	500,000	509,266		(344)			4.750	4.501	JD	1,979	13,854	07/20/2018	06/01/2028
	Yellowstone Aviation DAC Class B Notes	D.			2Z	3,287,846	94.5591	3, 108, 958	3,287,846	3,287,846					3.917	3.917		6,082	129, 143	11/03/2017	10/15/2024
	Yellowstone Aviation DAC Class B Notes	D.			2Z	1,700,560	94.7507	1,611,293	1,700,560	1,700,560					3.956	3.956		2,990	67,274	11/16/2017	10/15/2024
A3158#-AC-3 H	Hofer Financial Services Senior Note Ser	+ D̄-	·L		1PL	5,000,000	98.2555	4,912,775	5,000,000	5,000,000				(000 75-	3.410	3.410		73,883	170,500	07/25/2017	07/25/2024
	TIWAG-Tiroler Wasserkraf Senior Note	+ B.	1		1	4,478,840	103.4533	4,857,463	4,695,320	4,695,320				(233,700)	2.480	2.480		5,149	120, 103	12/15/2015	12/15/2035
	Befinmo S.A. Senior Note Ser	₀	[]		22FE	3,200,000	101.0089	3,232,285 1,183,294	3,200,000 1,259,720	3,200,000	}			(62,700)	5.050 1.820	5.048 1.820		94,716 3,160	161,600	05/30/2012	05/30/2020
	Brussels Airport Company Senior Secured TanQuid GmbH & Co. KG Senior Secured	B.	-		2FE1FE	1, 195, 480 5, 498, 868	93.9331	1,183,294		1,259,720 5,703,952		2.731		(62,700)	1.820	1.820			23,647	05/11/201/	05/11/2029
	WEPA HYGIENEPRODUKTE GMB-FIRST LIEN	P.	¦		3FE	497,292	94.7261	471,889		498, 162		2,131		(24,795)	3.750	3.749		2,371	19,268	05/11/2016	05/15/2024
	Futbol Club Barcelona Senior Note Series	В			2Z	4,908,960	99.9831	4,809,027	4,809,840	4,809,840				(99, 120)	1.860	1.860		30,631	10,200	08/28/2018	08/28/2023
	Financiera Marsyc SA-SECURED	В.			2FE	5,993,943	103.0270	5,667,156	5,500,652	5,500,652				(493,291)	2.610	2.610		72,604	132,078	02/01/2018	12/31/2025
E6732#-AA-1	INTERCAMBIADOR - Adj % Due 3/13/2019 MS3	B.			2	1,928,584	98.5100	1,970,240	2,000,041	1,988,063				(98,952)	3.340	3.340	JD	34,714	69,001	06/30/2016	06/30/2038
E67320-AA-3	INTERCAMBIADOR- Adj % Due 3/13/2019 MS31	B.			2	4,851,247	96.7400	4,892,969	5,057,855	5,027,698				(250,243)	3.400	3.400		89,366	178 , 155	06/28/2016	09/30/2041
E7827*-AA-9 A	AUTOPISTA DEL SOL CONCESIONARIA EURO SEC	B.	1		2FE	4,927,372	99.8702	4,979,239	4,985,710	4,985,710				(246,888)	3.750	3.752		96,722	192,513	03/17/2016	12/30/2045
	Bonduelle SCA Gtd Senior Note	B.	2		2FE	4,761,960	98.1181	4,719,324	4,809,840	4,809,840	}			(239,400)	1.760	1.760		41,371	87,313	07/06/2017	07/06/2027
	Chanel SAS Senior Note Ser	B.	1		1	5,002,500	102.4357	5,396,231	5,267,920	5,267,920		0 45-		(262,200)	1.839	1.839		24,405	99,921	02/29/2016	03/30/2026
F2166#-AA-4 (COSMELUX INTL EURO SECD BDS	+ B.	2		5GI	1,976,420	97.2731	1,970,616	2,025,859	1,985,345		6,408		(98,724)	4.649	5. 131		142,416	180,417	07/14/2017	07/19/2024
	Essilor International Senior Note Ser	+ ²	[]		1	500,000 822.710	99.9589 99.0871	499,795	500,000 L	500,000 801.640	}			(39,900)	3.100 2.750	3.100 2.750		4,564 5.554	16,000 22,737	03/15/2012	03/15/2019
F5662#-AA-6 L	Laurent-Perrier Group Senior Unsecure	B.			2	822, / 10	<i>9</i> 9.08/1	794,322	801,640	801,640				(39,900)	2.750	2.750	MO	5,554	ZZ, /3/	10/04/2017	09/30/2029

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar							
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OLICID		0 i		Admini-	A =4=1	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	Amount	Amount		Contractual
CUSIP	Description.	d g			Actual	Fair	Fair	Par Value	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received	A = == :!== =!	Maturity
Identification F5662#-AB-4	Description Laurent-Perrier Group Senior Unsecured N	e r	Cha	ar Symbol	Cost 2,495,680	Value 99,5801	Value 2,508,861	value 2.519.440	Value 2,519,440	(Decrease)	Accretion	Recognized	Value 23,760	of 2.870	of Paid2.871 MN	Accrued 6.384	During Year	Acquired 11/29/2018	Date 11/29/2030
F6813#-AA-2	OPALE GROUP USD TRANCHE 1 BONDS	B	'	2Z 5GI	2,495,680	97.1658		2,519,440	2,519,440		2, 178		∠3,760	2.436	2.866 JAJ0	18.662	14.478	07/10/2017	07/12/2024
F6813#-AB-0	OPALE GROUP EURO TRANCHE 1 BOND	B		5G1	182,222	97 . 1658	182,490	187,813	183,481		47		(9, 124)	0.003	0.425 JAJO	6	4,470	07/10/2017	07/12/2024
	BISOHO SAS-SECURED	B	1	4FE	190,972	102.6103	196,299	191,306	191,306				(9,522)	5.875	5.874 MN	45,750	39,065	05/11/2016	05/01/2023
F84930-AF-6	Sodexo Senior Note Ser	D	1	1	944,000	103.2903	975,060	944,000	944,000					4.950	4.950 MS	11,942	46,728	03/29/2011	03/29/2023
F8568@-AA-7 F9731#-AF-4	Sonepar S.A. Senior Note	D]	2	4,750,000 2.000.000	100 . 5864	4,777,854 2,057,276	4,750,000 2,000,000	4,750,000 2,000,000					4.780 5.960	4.779 MN 5.957 JD	29,012 69.533	227,050	05/15/2012 12/21/2010	05/15/2024
G00005-AH-4	AA Bond Co Ltd-SECURED	В		4FE	2,000,000	79.8789		2,000,000	2,279,776		6.378		(139.062)	5.500	5.957 JU	53,728	132.893	05/31/2016	07/31/2022
G0566*-AB-5	Arqiva PP Financing plc Gtd Senior Secu	В	1	2FE	6,252,090	104.3271	5,451,988	5,225,860	5,225,860				(318,980)	4. 101	4.100 JD	109,416	224,488	06/27/2013	06/30/2025
G0566*-AC-3	Arqiva PP Financing plc Gtd Senior Secu	В	2	2FE	8,491,000	95.9060	6,112,089	6,373,000	6,373,000				(389,000)	3. 135	3.027 JD	95,287	185,617	07/24/2014	06/29/2029
G0646#-AN-9	Associated British Foods Senior Note Ser	D]]		3, 100, 000	101.8007	3, 155, 822	3, 100,000	3,100,000	ļ			/055 40::	3.920	3.920 MS	31,055	121,520	03/29/2012	03/29/2024
G0746*-AA-0 G0753*-AA-0	Bankers Investment Trust Senior Note BBC Commercial Holdings Senior Note Ser	B]]	1	5,026,272 5,200,000	108 . 2428	4,525,294 5,134,267	4, 180, 688 5, 200, 000	4, 180, 688 5, 200, 000				(255, 184)	3.680	3.680 MN 2.709 JD	14,455 2,740	161, 143 140, 920	05/27/2015 06/24/2013	05/27/2035
G0754#-AD-9	Babcock International Gr Senior Note Ser	D	'	2	6,000,000	102.6613	6, 159, 678	6,000,000	6,000,000					5.640	5.639 MS	97.760		08/24/2013	08/24/2020
G0892#-AA-8	Bazalgette Tunnel Limite Senior Secured	В		2FE	5,093,140	92.1760	4,464,526	4,843,480	4,843,480				(295,640)	2.860	2.860 MS	108,575	145,090	09/28/2017	09/28/2032
	British Land Company PLC Senior Note Ser	D	1	1	800,000	104.2204		800,000	800,000				· · · · · · · · · · · · · · · · · · ·	4.766	4.765 MS	12,709	38 , 128	09/01/2011	09/01/2023
	British Land Company PLC Senior Note Ser	D]]	1	1,200,000	106 . 9827	1,283,792	1,200,000	1,200,000				(440.040)	5.003	5.002 MS	20,012	60,036	09/01/2011	09/01/2026
G1128*-AC-2 G1418#-AM-5	BIRMINGHAM ARPT FIN PLC SR NT	L]]	2FE	2,590,560 1,900,000	99.8751 107.2613	2,291,414 2,037,965	2,294,280 1,900,000	2,294,280 1,900,000				(140,040)	3.800 5.100	3.800 MS 5.099 JD	22,243 56,525	91,322 96,900	03/30/2016 07/14/2011	03/30/2041 06/01/2031
	BRITISH EMPIRE TR PLC GBP SER A SR UNSEC	В	1	1	2.712.630	1107.2013	2,037,903	2,421,740	2.421.740				(147.820)	4. 184	4.184 JJ	47.356		01/15/2016	01/15/2036
	BRITISH EMPIRE TR PLC EUR SER B SR UNSEC	B	1	1	1,861,670	109.7247	2, 136, 164	1,946,840	1,946,840				(96,900)	3.249	3.249 JJ	29,295	65,240	01/15/2016	01/15/2036
	Britvic PLC Gtd Senior Note	D	1	2	500,000	100.2473	501,237	500,000	500,000					6.000	5.996 FA	10,917	30,000	02/20/2007	02/20/2019
G1591#-AK-8	Britvic PLC Gtd Senior Note	D	1	2	1,250,000	100.9198	1,261,498	1,250,000	1,250,000				(47.040)	5.240	5.237 JD	35,297	65,500	12/17/2009	12/17/2019
	Britvic PLC Senior Notes Se	B	1	2Z	399,390 2,500,000	91.9710 101.8474	351,679 2,546,185	382,380 2,500,000	382,380 2,500,000				(17,010)	2.660 5.220	2.660 JD 5.220 MS	393	5,929 130,500	06/05/2018	06/17/2028
G1744#-AM-0	Cadogan Estates Ltd Gtd Senior Note	D	1	2	1,500,000	101.0474	1.645.650	1,500,000	1.500.000					5.250	5.250 MS	20.125	78.750	03/29/2011	03/29/2028
G1744#-AS-7	Cadogan Estates Ltd Gtd Senior Note	В	1	2	1,423,170	107.1842	1,229,553	1,147,140	1,147,140				(70,020)	3.750	3.750 MS	13, 187	45,057	09/12/2013	09/12/2026
G1744#-AT-5	Cadogan Estates Ltd Gtd Senior Note	B	1	2	1,423,170	108 . 1244	1,240,338	1, 147, 140	1 , 147 , 140				(70,020)	4.070	4.070 MS	14,312	48,902	09/12/2013	09/12/2030
G1745*-AJ-0 G1846@-AM-9	Brookfield Utilities Iss Senior Note Ser	B]	2FE	9,680,575	106 . 2754	8,601,623		8,093,710				(494,030)	4.480	4.480 A0 4.499 JJ	74,898 16.547	379,787 31.862	04/17/2013	04/17/2028
G1910#-AQ-9	Capita Holdings Limited Gtd Senior Note	D		3	817,158 1,650,000	98.2021 98.4028	802,466 1,623,646		817,158 1,650,000					4.260	4.499 JJ 4.260 A0	16,547		07/19/2011	07/19/2021
G1969#-AD-8	Balfour Beatty plc Senior Note Ser	D	1	3	4,200,000	98.5198	4, 137, 832	4,200,000	4,200,000					5. 140	5. 139 MS	69,561	215.880	03/05/2013	03/05/2023
G1969#-AE-6	Balfour Beatty plc Senior Note Ser	D	1	3	3,300,000	98.3362	3,245,095	3,300,000	3,300,000					5.290	5.289 MS	56,250	174,570	03/05/2013	03/05/2025
G2003*-AA-4	Campo Palomas Finance Lt Senior Secured	D	2	2FE	2,114,640	95.8764	2,027,441	2,114,640	2, 114, 640				//	5.330	5.331 MN	71,601	112,772	08/03/2017	11/15/2036
G2044*-AA-5 G2044@-AX-3	Channel Link Enterprises Senior Secured	B	2	2FE	4,508,000 677.515	99.3302	4,550,118 656,733	4,580,800 650,000	4,580,800 660.100		(3, 457)		(228,000)	3.748	3.748 JD 3.382 A0	86,812 6,468	177,083	06/06/2017	06/30/2050
G20440-AX-3 G20440-AY-1	Compass Group PLC Senior Note	ln	 1	1		101.0358		2,400,000	2,400,000	ļ	(3,45/)			4.120	4.120 A0		25,870 98,880	07/31/2013	10/01/2021
G20440-BA-2	Compass Group PLC Senior Note Ser	D	i	11	1,650,000	100.0894	1,651,475	1,650,000	1,650,000					3.810	3.810 MS	15,716	62,865	09/18/2013	09/18/2025
G2083#-AD-7	Chemring Group plc Senior Secured	D		2PL	504,734	102.0896	515,281	504,734	504,734					6.430	6.426 MN	52,468	32,454	11/19/2009	11/19/2019
G2083#-AE-5	Chemring Group plc Senior Secured	D]]	2PL	336,489	102.0896	343,521	336,489	336,489	ļ			/000 105	6.430	6.426 MN	34,979	21,636	01/27/2010	11/19/2019
G2479#-AB-3 G2479@-AA-7	Coventry University Senior Note Ser	B	1	1	4,385,400 3,207,514	104.7016	4,003,580 2,774,377	3,823,800 2.595,086	3,823,800 2,595,086				(233,400)	3.500	3.500 A0 3.629 JD	26,500 3,898	140 , 177 98 , 665	05/19/2016	04/20/2034
G24790-AA-7	DCC Treasury 2010 Limite Gtd Senior Note	D		PL2	1,500,000	106.9089	2,774,377	1,500,000	1,500,000				(100,401)	5.710	5.710 MS			03/24/2010	03/24/2020
G2615*-AD-8	DCC Treasury 2010 Limite Gtd Senior Note	D	1	2	2,000,000	103.5462	2,070,924	2,000,000	2,000,000					5.810	5.810 MS	29,050	116,200	03/24/2010	03/24/2022
G2615@-AB-0	DCC Treasury Ireland 201 Gtd Senior Note	D	1	2	1,450,000	97.9806	1,420,719	1,450,000	1,450,000					4.040	4.040 A0	10,740	58,580	04/25/2013	04/25/2023
G2615@-AC-8 G2624@-AK-9	DCC Treasury Ireland 201 Gtd Senior Note	D]]	2	1,750,000	97.8427	1,712,247 1,886,250	1,750,000	1,750,000				(116,700)	4. 190 3. 340	4.190 A0 3.340 MS	13,443	73,325	04/25/2013	04/25/2025
	DAIRY CREST GROUP PLC GTD SER B SR NT Dunedin Income Growth In Senior Secured	R		1	2,116,800 2,851,710	98.6584 111.4090	2,698,036	1,911,900 2,421,740	1,911,900 2,421,740				(116,700)	3.340	3.340 MS 3.990 JD	17,567 6,124	66,885	03/23/2016	03/23/2026
G294A@-AA-7	Dyson Finance Limited Senior Note Ser	В	'	1	2,145,360	102.2366	1,824,351	1.784.440	1.784.440				(108,920)	2.770	2.770 MN	6.300	51,772	05/27/2015	05/27/2025
G3087#-AA-7	EQUITIX SOLAR FINCO 4 LTD GBP TERM LN	B		2FE	2, 106, 145	103 . 4300	2, 197, 349	2, 124, 479	2, 124, 479				(129,676)	4.043	4.045 JD	22,555	90,414	02/01/2017	12/31/2035
G3144#-AE-0	Fenner International Ltd Gtd Senior Note	D	1	3	1,800,000	100.6620	1,811,916	1,800,000	1,800,000					5.270	5.269 MS	31,620	94,860	08/24/2011	09/01/2021
G3144#-AF-7	Fenner International Ltd Gtd Senior Note	D	[]	3	6,400,000	101.9575	6,525,280	6,400,000	6,400,000				(05,000)	5.420	5.419 MS	115,627	346,880	08/24/2011	09/01/2023
G3426#-AB-5 G3620#-AA-1	GIP III Jupiter LTD Senior Secured Notes ForCapital Limited Senior Secured	B	1	2FE1Z	5,589,009 5.093,140	97.9841	5,564,675 4,745,840	5,563,629 4.843,480	5,563,629 4,843,480				(25,380)	3.201	3.203 MS	18,953 46,737	187.704	11/30/2018	03/31/2036
G3901#-AA-1	Glanbia Financial Servic Gtd Senior Note	D	1	2	4,320,000	97.9841	4,745,840	4,843,480	4,320,000				(290,040)	5.400	5.398 JD	46,737	233,280	08/30/2017	06/15/2021
	GALAXY BIDCO LTD-SECURED NOTE	В	1	4FE	1,541,332	98.2600	1,289,994	1,312,838	1,306,226		3,286		(79,663)	6.375	6.715 MN	10,667	87,662	05/12/2016	11/15/2020
	Grosvenor Limited Senior Notes Series A	B	1	17	1 962 600		1 895 570	1 911 900	1 911 900				(50, 700)	2 750	2 750 MN	7 891	1	11/07/2018	11/07/2028

SCHEDULE D - PART 1

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Identification	Description	e r	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	G4S PLC Senior Note Ser	D	1	2	850,000	100.2827	852,403	850,000	850,000					5.960	5.957	MS	16,887	50,660	03/01/2007	03/01/2019
G4445*-AB-4	High Speed Rail Finance Gtd Senior Secu	D	1	1FE	8,300,000	100.0172	8,301,428	8,300,000	8,300,000					3.790	3.790		79,516	314,570	10/29/2012	03/30/2028
G4588#-BB-6 G4691#-AC-9	Intermediate Capital Gro Senior Note SerIMI Group Limited Gtd Senior Note	D]	2	1,800,000	106.3930	1,915,074 2,654,519	1,800,000 2,600,000	1,800,000 2,600,000					6.250 7.610	6.249 7.604	MN	72,813 84.091	112,500	05/08/2013 07/28/2009	05/08/2023 07/28/2019
G4691#-AD-7	IMI PLC Senior Note	D		2	2,600,000 2,539,680	98.7668	2,714,586	2,748,480	2,748,480				(136.800)	1.390	1.390	۵۵	8.235		04/13/2015	04/13/2025
G4691#-AJ-4	IMI PLC Serior Unsecure	D	'	2	400,000	97.6640	390.656	400,000	400,000				(130,000)	3.920	3.920	AO	3,789	11,629	04/13/2013	04/15/2025
G4986*-AB-9	JIB Group Limited Senior Note Ser	D	1	2	700,000	102.0544	714,381	700,000	700,000					5.590	5.590	MS	9,891	39, 130	09/30/2010	09/30/2020
G4986*-AE-3	JIB Group Limited Senior Note Ser	D	1	2	1,900,000	97.1310	1,845,489	1,900,000	1,900,000					3.780	3.779		103,341	71,987	01/23/2013	01/23/2023
G4986*-AF-0	JIB Group Limited Senior Note Ser	D	1	2	1,800,000	96.6084	1,738,951	1,800,000	1,800,000					3.930	3.929		101,787	70,740	01/23/2013	01/23/2025
	Johnson Matthey PLC Senior Note Ser	D	[!	1	7,600,000	95.5831	7,264,316	7,600,000	7,600,000					3.390	3.390		18,607	257,640	06/05/2013	06/05/2028
	Keller Group plc Gtd Senior Note	† D	[]	2	300,000		296,444	300,000	300,000	}			}	3.810	3.810		2,604	11,430	10/09/2014	10/12/2021
	Keller Group plc Gtd Senior Note Kerry Group Financial Se Senior Note Ser	† Ŋ	[]	2	800,000 700,000	97.8945	783,156 704.080	800,000 700,000	800,000 700,000					4. 170 4. 830	4.169		1,390 15,121	33,360	12/16/2014 01/20/2010	12/16/2024 01/20/2020
	Kerry Group Financial Se Senior Note Ser	n آن	-	2	1,600,000	100.3828	1,615,083	1,600,000	1,600,000					4.930	4.928		35.277		01/20/2010	01/20/2020
G5258#-AB-3	King's College, London Senior Note Ser	IB	i	1	5,015,680	98.6236	4.022.581	4.078.720	4,078,720				(248.960)	3.030	3.030		13.680	129.444	05/21/2015	05/21/2040
G52640-AA-9	Kingspan Securities No 2 Gtd Senior Note	D	1	2	1,800,000	103.2007	1,857,613	1,800,000	1,800,000					5.250	5.248		37,013	94,500	08/10/2011	08/10/2021
G5304*-AA-3	Knowsley Housing Trust Senior Secured	В	1	11	1,533,400	98.7428	1,258,576	1,274,600	1,274,600				(77,800)	3.570	3.570		31,201	47,664	04/30/2015	04/30/2030
G5304*-AB-1	Knowsley Housing Trust Senior Secured	B	1	1	1,533,400	100.0342	1,275,036	1,274,600	1,274,600				(77,800)	3.810	3.810		33,298	50,868	04/30/2015	04/30/2035
G5304*-AC-9	Knowsley Housing Trust Senior Secured	B	1	1	2, 146, 760	101.2910	1,807,477	1,784,440	1,784,440				(108,920)	3.980	3.980		48,697	74,393	04/30/2015	04/30/2040
G5791#-AA-9 G5963#-AH-6	Manchester United Football Club, Ltd Sen	D	[]	1PL2	3,500,000 2,400,000	98.9473	3,463,156	3,500,000 2,400,000	3,500,000 2,400,000					3.790	3.790		55,271	132,650	06/26/2015	06/26/2027 07/06/2026
G6043#-AH-6	Meggitt PLC Senior Note Ser	J	¦	1	2,400,000	92.5286	2,220,686 3,364,172	2,400,000	2,400,000				(155,600)	6.040	6.039		42,000 64,474	86,400 161,271	07/06/2016	07/06/2026
G6164#-AC-2	Mitie Treasury Managemen Gtd Senior Note	D		3	2,000,000	88.8202	1,776,404	2,000,000	2,000,000				(133,000)	3.850	3.849		3,208	79,000	12/13/2012	12/16/2022
G6177#-AB-9	Inchcape PLC Senior Note Ser	D	1	2	785,714			785,714	785,714					6.040	6.036		5,009	47,457	05/23/2007	05/23/2019
G6462*-AA-9	Newlon Housing Trust Senior Secured	B	1	1	6,870,550	103.6755	5,616,154	5,417,050	5,417,050				(330,650)	4.080	4.079	JD	11,574	231,493	12/12/2012	12/12/2027
G6750*-AB-8	1887 Company Ltd Senior Secured	D	1	2	2,000,000		2,044,142	2,000,000	2,000,000					5.010	5.010		24,215	100,200	04/04/2011	04/04/2021
G6750*-AC-6	1887 CO LTD GBP SER C SR SECD NT	B	1	2	2,782,260		2,285,647	2,294,280	2,294,280				(140,040)	2.840	2.840		11,250	68,248	04/29/2015	04/29/2025
	Oxford Brookes Universit Senior Note Ser	B]]		1,045,240		962,762	892,220					(54,460)	3.760	3.760		2,685	35, 138	12/02/2015	12/02/2035
G6853@-AC-0 G6892#-AA-5	Oxford Brookes Universit Senior Note Ser	В]1	1Z	1,045,240 2,935,170	110.7167	987,837 2,440,977						(54,460)	3.910	3.910		20,641 61,338	36,540	12/02/2015	12/02/2040 04/27/2048
G6970*-AB-2	Peel Ports PP Finance Lt Gtd Senior Secured	D	1	2PL	6,500,000	91.1949	6,653,218	6,500,000	6,500,000				(230,310)	5.250	5.249		170,625	341,250	12/10/2012	12/10/2022
G7137#-AB-6	Plymouth Community Homes Senior Secured	В		1Z	1,429,202	93.6603	1,333,468	1,423,728	1,423,728				(86,903)	3.380	3.380		2,123	50,403	06/15/2017	06/15/2037
G7137#-AC-4	Plymouth Community Homes Senior Secured	В		1Z	1,429,202	94.0851	1,339,516	1,423,728	1,423,728				(86,903)	3.470	3.470		2,180	51,745	06/15/2017	06/15/2042
G7178*-AB-0	Porterbrook Rail Finance Senior Secured	B	1	2FE	4,483,580	96.2771	4, 172, 303	4,333,640	4,333,640				(264,520)	3. 180	3.180	JJ	98,674	144,343	07/20/2016	07/20/2028
G7178*-AD-6	Porterbrook Rail Finance Senior Secured	B	1	2FE	2,637,400	94.2022	2,401,402	2,549,200	2,549,200				(155,600)	3.330	3.330	JJ	16,808	84,395	07/20/2016	07/20/2031
G7332#-AG-8	RRPF Engine Leasing Ltd Senior Secured	L C	[]	1FE	1,000,000	89.7209	897,209	1,000,000	1,000,000	}				3.337	3.387	AO	24, 107	30,219	04/13/2015	04/13/2027
G7332#-AH-6 G7333#-AD-4	RRPF Engine Leasing Ltd Senior Secured	t C	[]	1FE2	1,000,000 1,200,000	86.2846		1,000,000 1,200,000	1,000,000					3.387 4.810	3.438 4.808	AU	24,557 2,565	30,726 57,720	04/13/2015	04/13/203012/15/2021
	RPC Group plc Senior Note Ser	Γ	¦	2FE	3,515,384	101.5004	3,555,779	3,523,207	3,523,207		476			5.875	4.808	JD	45,422	57 , 720	09/27/2016	12/15/2021
	RIT Capital Partners plc Senior Note Ser	R	····	2	5,011,710		4,299,393	4,206,180	4,206,180		470		(256,740)	3.470	3.470		12,089	152,873	06/01/2015	06/01/2030
	Reventazon Finance Trust Senior Secured	D	1	3FE			8,062,561	8,349,975	8,349,975					8.000	7.998		85,355	665,330	01/29/2014	11/15/2033
G7612#-AA-2	Rock Rail Southwestern p Senior Secured	В	1	2PL	867,732	90.5922	788,347	870,215	870,215				(21,757)	3.938	3.940	MJSD	8,003	107,416	12/31/2018	06/18/2047
	Segro Plc Senior Unsecure	B		1PL	5,265,900		5, 199, 327	5, 153, 400	5, 153, 400				(256,500)	1.770	1.770		34,040	94,082	08/17/2017	08/17/2027
	SENIOR PLC USD SR NT SER C	D	[]	2	300,000		312,831	300,000	300,000	ļ			ļ	6.940	6.939		4,800	20,972	10/08/2008	10/08/2020
G8038#-AF-5	Serco Group plc Senior Note Ser	D	[]	4	1,702,924	103.5061	1,762,631	1,702,924	1,702,924	ļ			l	5.940	5.938		14,611	101, 154	05/09/2011	05/09/2021
G8038#-AH-1 G8038#-AJ-7	Serco Group plc Senior Note Ser Serco Group plc Senior Note Ser	υ	[]	4			903,354 1,511,624							5. 170 5. 570	5.169 5.569		9,003 15,936	45,651 80,801	10/20/2011	10/20/202110/20/2023
G8038#-AJ-7 G8038#-AM-0	Serco Group plc Senior Note Ser	n	·[¦	4	1,450,639 1,419,104	104.2040	1,452,565	1,419,104	1,450,639				·	5.080	5.079		9,412	72,090	05/14/2013	05/14/2024
G8056*-AB-5	Severn Trent Water Limit Senior Note Ser	В	1	2	4,526,080	101.9292	4, 157, 407	4,078,720	4,078,720				(248.960)	3.340	3.340		45,214	142.687	03/03/2016	03/03/2027
G8228*-AG-7	Smith & Nephew plc Senior Note Ser	D	1	1	1,750,000	98.4032	1,722,056	1,750,000	1,750,000					2.970	2.970		6,064	51,975	11/19/2014	11/19/2021
G8228*-AK-8	Smith & Nephew plc Senior Note Ser	D	1	11	3,250,000	97.8645	3, 180, 596	3,250,000	3,250,000					3.360	3.360	MN	12,740	109,200	11/19/2014	11/19/2024
G8356*-AA-4	Spirax-Sarco Engineering Senior Unsecure	B		2	3,570,900	99.7865	3,428,265	3,435,600	3,435,600				(171,000)	1.050	1.050		11,537	37,207	09/06/2017	09/06/2023
G8781#-AB-3	Thames Water Utilities C Gtd Senior Secu	D	[1	2	5,000,000		4,987,910	5,000,000	5,000,000	ļ			ļ	4.020	4.020		69,233	201,000	02/27/2012	02/27/2024
G8781#-AC-1	Thames Water Utilities C Gtd Senior Secu	T	[]	2	5,000,000		4,986,230	5,000,000	5,000,000					4.220	4.220		72,678	211,000	02/27/2012	02/27/2027
G8967#-AG-8 G8967#-AJ-2	Triton Container Interna Senior Secured Triton Container Interna Senior Secured	ν	[:	2FE2	600,000		626,702 _ 1,324,864	600,000	600,000					8.110 5.150	8.110 5.148		12,300 186	42,510 66,950	09/17/2008	09/30/2020 06/30/2023
G8967#-AJ-2 G9006@-AD-8	Transmission Finance DAC Senior Secured	ν	'	2FE	5, 123,940			5,267,920	5, 267, 920				(262,200)	2.739			57.444			06/30/2023
uuuuu⊎-nU-0	THE RESERVE OF THE PROPERTY OF	D		41°E	, ۱۷۵, 940	JU.UUU I							(202,200)	2.139	2.139	1 A		140,023		02/00/2004

								Showing All Lor	g-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Codes		6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			In	terest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g B	ond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n C	har	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
G9113*-AA-6	Sevenoaks School Foundat Senior Note		B 1		6*	1,708,330	96.8426	1,604,663	1,656,980	1,604,663	(52,317)			(101,140)	3. 180	3.180	FA	17,933	55, 194	08/31/2016	08/31/2041
G9137M-AA-9	TVL FINNACE PLC-SECURED		B 1		4FE	2,023,126	102.4660	1,812,772	1,769,145	1,777,722		(3,352)		(108,564)	8.500	8.264	MN	19, 167	151,301	06/13/2016	05/15/2023
G9160@-AA-6 G9224*-AF-1	UK Power Networks Servic Senior Note United Drug Finance Ltd Gtd Senior Note		D		2	3,300,000 1,750,000	103.0284	3,399,937	3,300,000	3,300,000 1,750,000					5.000 4.480	4.998 4.480	JD	7,792 20.907	165,000 78,400	12/14/2011	12/14/2021
G9284#-AY-3	VITOL FIN LTD USD SER K SR UNSEC NT		D 1		2	4, 105, 000	99.6364		4, 100, 000	4, 102, 194		(789)			5.740	5.715	M9	20,907		09/25/2013	09/25/2023
G9284#-BD-8	Vitol Finance Limited Senior Note Ser	*	D 1		2	2, 150,000	99.3421	2,135,855	2, 150,000	2,150,000					4.400	4.399	JD	1,051	94,600	06/27/2013	06/27/2023
G9288@-AA-3	University of East Angli Senior Secured		B 1		2	3, 141,800	111.9306	2,853,335	2,549,200	2,549,200				(155,600)	3.910	3.910	JD	5,764	104,399	12/10/2014	12/10/2044
G9288@-AB-1	University of East Angli Senior Unsecure	ļ	В		1Z	5,008,020	100 . 27 19	4,856,649	4,843,480	4,843,480				(164,540)	3.000	3.000	MS	38,312		09/27/2018	09/28/2048
G9300#-AB-3	Gas Networks Ireland Senior Note Ser D		D 1		ļ <u>1</u>	1,300,000	100 . 7745	1,310,069	1,300,000	1,300,000				(404 440)	6.740	6.740	MS	22, 148	87,620	03/31/2009	03/31/2019
G9302*-AB-5 G9302@-AB-3	University of Stirling Senior Note Ser University of Edinburgh Senior Note Ser		p 1		<u> </u>	1,892,150 2,867,804	102.8503	1,704,209 2.658.599	1,656,980 2.549,200	1,656,980 2.549.200				(101,140) (155,600)	3.770	3.770 3.380	AU	11, 135	65,429 90.247	04/27/2016	04/27/2036
	University of Edinburgh Senior Note Ser	·	В		1	2,867,804	104.2915	2,658,599	2, 549, 200	2,549,200				(155,600)	3.380	3.380	FA	32,220	9,238	02/18/2016	02/18/2041
	University of Glasgow Senior Note Ser		B 1		11	1,714,310	100 . 9367	1,672,501	1,656,980	1,656,980				(101, 140)	3.010	3.010	JJ	22,596	52,239	07/20/2016	07/20/2051
	University of Glasgow Senior Note Ser				1	4,562,250	90.3662	4,031,327	4,461,100	4,461,100				(272,300)	2.490	2.490	JJ	50,326	116,347	07/20/2017	07/20/2042
	University of Birmingham Senior Unsecure	ļ	В		1	3,038,300	92.8420	2,721,738	2,931,580	2,931,580				(178,940)	2.640	2.640	FA	32,408	81,063	08/02/2017	08/02/2042
	University of Keele Senior Note Ser		В		1	2,686,400	101.0503	2,575,974	2,549,200	2,549,200				(155,600)	3.270	3.270	MS	21,977	87,310	09/27/2017	09/27/2037
G9306#-AB-7 G93888-AB-4	University of Keele Senior Note Ser Vue International BidCo -SECURED NOTE		D 2		4FE	2,686,400 238,291	103.0455 98.3750	2,626,836 188,083	2,549,200 191,190	2,549,200 191,955		203		(155,600)	3.370	3.370 7.590	MS	22,650 6,348	89,981 (4,419)	09/27/2017	09/27/2042 07/15/2020
G9523#-AE-8	Weir Group plc (The) Senior Note Ser		D 2		2	2,750,000	99.9354	2,748,224	2,750,000	2,750,000		203		(11,007)	3.690	3.689	FA	38,053	101,475	02/16/2012	02/16/2019
G9523#-AF-5	Weir Group plc (The) Senior Note Ser		D 1		2	1,200,000	99.0981	1, 189, 177	1,200,000	1,200,000					4.270	4.269	FA	19,215	51,240	02/16/2012	02/16/2022
G9523#-AG-3	Weir Group plc (The) Senior Note Ser		D 1		2	4,950,000	99 . 1492	4,907,885	4,950,000	4,950,000					4.340	4.339	FA	80,561	214,830	02/16/2012	02/16/2023
G9605#-AB-5	Whitbread Group PLC Senior Note Ser	-	D 1		2	1,100,000	101.3864	1,115,250	1, 100,000	1,100,000					5.230	5.228	FA	22,053	57,530	08/13/2010	08/13/2020
G9605#-AF-6	Whitbread Group PLC Senior Note Ser		D 1		2	1,900,000	100 . 7540	1,914,326	1,900,000	1,900,000				/040 000	4.860	4.859	JJ	39,758	92,340	01/26/2012	01/26/2022
G9766#-AE-4 G9850@-AB-9	Workspace Group plc Senior Note Ser Yorkshire Water Services Gtd Senior Secu		B 1		2	3,473,820 2,700,000	97.0514	3,339,946 2,715,984	3,441,420	3,441,420				(210,060)	3. 190	3.190 3.770	FA	(16,748)	114,985 102,447	08/16/2017	08/16/2027
G98500-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC C		D 1		1	2,500,000	100.5920	2,513,300	2,500,000	2,500,000					3.770	3.770	.ID	34,938	97,357	12/13/2011	12/13/2023
H41727-TT-7	In'Tech Medical S.A.S. Acquisition Fac		B 5		5G1	441, 128	97 . 1658	435,082	447,773	444,016		419		(22,081)	0.000	0.152				07/10/2017	07/12/2024
K2162@-AG-1	Danish Crown A/S Senior Unsecured Note		B 1		2	4,469,600	97.2748	4,455,964	4,580,800	4,580,800				(228,000)	1.920	1.920	JD		90,715	06/01/2016	06/01/2026
K3752#-AE-8	Copenhagen Airports A/S Senior Note Ser		D 1		2	1,450,000	102.3791	1,484,497	1,450,000	1,450,000					6.000	5.997	JD	483	87,000	06/29/2010	06/29/2020
K3752#-AG-3 K8553*-AA-0	Copenhagen Airports A/S Senior Note	-	D 1		2 2FE	2,000,000 5,025,240	97.7411 102.2962	1,954,822 5,154,583	2,000,000 5,038,880	2,000,000 5,038,880				(250,800)	4.010 2.550	4.009 2.551	FA	28 , 738 357	80,200 132,529	08/22/2013 07/13/2017	08/22/2023
	SIKUKI NUUK HARBOUR A/S SR SECD NT		B 1		2FE	2,410,914	102.2962					46		(250,800)	2.590	2.591	MJSD	50.359	96,803	12/31/2016	12/30/2036
L4155J-AB-6	Garfunkelux Holdco 3 SA-SECURED	[B 1.5		4FE		83.9340	2,696,126		306,871		(518)		(18,742)	8.500	8.299	MN	4,345	27,235	10/28/2015	11/01/2022
L6095J-AA-6	LSF9 BALTA ISSUER SA-SECURED		B1		4FE	171, 193	92.4304	145,757	157,694	163,277		(3,226)		(8, 175)	7.750	5.286	MS	3,599	12,605	05/11/2016	09/15/2022
L6486C-AA-8	Monitchem HoldCo 3 SA-SECURED NOTE	ļ .	B 1		4FE	1,270,767	97.2500	1, 130, 413	1, 162, 378	1, 163, 434		(2,369)		(57,949)	5.250	5.040	JD	2,698	62,941	05/25/2016	06/15/2021
L72720-AC-5	Oriflame Cosmetics SA Senior Note Ser	 	D 1		2PL	587,880	102.6962	603,730	587,880	587,880		 	ļ	ļ	5.460	5.458	JJ	14,979	32,098	07/13/2011	07/13/2021
L9031*-AA-9 L9031*-AB-7	Terminal Investment Limi Gtd Secd Sr USD Terminal Investment Limi Gtd Secd Sr USD	·	D		2FE 2FE	400,000 1,200,000	101.4607 102.0350	405,843	400,000 1,200,000	400,000 1,200,000				·	4.970 5.100	4.970 5.100	AU	3,976	13,916 42.840	04/19/2018	04/19/2025
N14920-AE-6	Boskalis Finance BV Senior Note		D 1		∠FE 2	1,200,000	102.0350	1,734,566	1,800,000	1,200,000					3.660	3.659		29.097	65,880	04/ 19/2018	04/19/2028
	EDP FINANCE BV-SR UNSECURED		B		3FE	183,599	101.5414	209,313	206,136	197,483		1,283		(9,806)	2.000	2.733	APR	2,901	4,263	12/07/2015	04/22/2025
N2962#-AC-7	Eneco Holding N.V. Gtd Senior Note		B 1		1	2, 166, 775	101.1071	1,881,553	1,860,950	1,860,950		,250		(92,625)	4.817	4.817	MS	23,088	92,459	03/28/2007	03/28/2019
	Koninklijke Vopak N.V. Senior Note Ser	ļ	D 1		2	1,200,000	103.1554	1,237,865	1,200,000	1,200,000					5.420	5.418	JD	2, 168	65,040	12/18/2009	12/19/2021
	Koninklijke Vopak N.V. Senior Note Ser	·	D 1		2	6,000,000	95.2775	5,716,650	6,000,000	6,000,000					4. 140	4.139	JD	8,280	248,400	12/19/2012	06/19/2027
N4282*-AB-2 I N4445#-AR-7	Koninklijke FrieslandCam Senior Note Ser Imtech Capital BV Gtd Senior Note	ŀ	U 1		2 6*	3,600,000 163,194	102.1559 4.0000	3,677,612 65,278	3,600,000 1.631.940	3,600,000 65,278			<u> </u>	<u> </u>	5.670 7.250	5.669 7.250	AU	42,525	204, 120	04/16/2010	04/16/2020
	Koole Terminals Subholdi Senior Secured	·	B 1		2PL	3,315,600	99.2167	3,067,820	3.092.040	3.092.040				(223,560)	2.920	2.963	MS	46.664	72,875	03/22/2018	03/23/2028
N6510@-AC-7	Nutreco Nv Senior Note Ser		D 1		2	622,290	101.4459	608,675	600,000	609,529		(2,484)			4.220	3.735	JJ	11,957	25,320	05/29/2013	07/11/2022
N6704@-AD-1	Oiltanking Finance BV Gtd Senior Note		D 1		2	500,000	108.2238	541,119	500,000	500,000					7.690	7.687	FA	12,923	38,450	09/09/2009	08/31/2021
N6704@-AE-9	Oiltanking Finance BV Gtd Senior Note	ļ	D 1		2	1,300,000	115.3511	1,499,564	1,300,000	1,300,000					7.790	7.788	FA	34,038	103,370	09/09/2009	08/31/2024
N6777#-AG-4	Overseas Assistance Fin Gtd Senior Note		D 1		3PL	3,758,333	94.4191	3,548,585	3,758,333	3,758,333					5.000	4.998	MS	98,751	183,599	03/30/2012	03/30/2024
N7334#-AC-7 N7334#-AF-0	Wereldhave N.V. Senior Note Ser Wereldhave N.V. Senior Note	·	υl1		2	5,000,000 3,700,000	103.1713	5, 158, 565 3, 738, 735	5,000,000 3,700,000	5,000,000 3,700,000					5.500 4.300	5.500 4.299	MS	75,625 69.827	275,000 159.100	03/22/2011	03/22/2021 07/23/2024
N7334#-AT-0	Wereldhave N.V. Senior Note Wereldhave N.V. Senior Note Ser	†	D 1		2	1,000,000	101.0469	1,028,781	1,000,000	1.000.000			·	†	4.610	4.609	.ID	2,177	46, 100	12/14/2015	12/14/2025
N7660#-AP-2	SHV Nederland BV Gtd Senior Note		D		2	1,850,000	102.0701	1,892,015	1,850,000	1,850,000					4.570	4.570	MS	21,841	84,545	03/28/2012	03/28/2024
N7660#-AQ-0	SHV Nederland BV Gtd Senior Note		D 1		2	3,600,000	103.4222	3,723,199	3,600,000	3,600,000					4.770	4.770	MS	44,361	171,720	03/28/2012	03/28/2027
	AVR Afvalverwerking B.V. Gtd Senior Secu	ļ	B 1		2FE	3,231,280	106 . 3724	3, 167, 259	2,977,520	2,977,520				(148,200)	2.690	2.690	JD	222	82,612	12/10/2014	12/10/2024
N9146#-AC-1	Van Oord Finance BV Gtd Senior Note	L	D 1		2	8,300,000	105.5450	8,760,235	8,300,000	8,300,000		L	ļ	ļ	5.530	5.529	AO	90,523	458,990	04/20/2011	04/20/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			lr	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		"					ŭ	ŭ						Total							
														Foreign							
			F		NIAIO								0	3							
			1 -		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	l i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
P0091#-AA-7	Aeris Holding Costa Rica Senior Secured	Е	D II	onai	3FE	2,400,000	94.5035	2.268.084	2,400,000	2,400,000	(Decrease)	Accretion	necognized	value	7.250	7.248	MAI	22,233	174,000	12/02/2015	11/15/2025
P2604*-AA-7	FIBRA Macquarie Mexico Senior Note		D	1	2Z	4,000,000	96.3850	3,855,400	4,000,000	4,000,000					5.550	5.548	ID	617	222,000	06/30/2016	06/30/2023
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S		D	'	2FE	3,613,726	96.6800	3,493,750	3,613,726	3.613.726					6.020	6.022		59.221	222,000	09/24/2018	12/31/2040
P7077@-AF-1	Nassau Airport Developme Senior Note		D	1	2PL	2,492,000	110.4675	2,752,850	2.492.000	2.492.000					7.000	7.000		44,462	171.851	11/30/2010	11/30/2033
P7077@-AH-7	Nassau Airport Developme Senior Note Ser		D	1	2PL	1,994,125	106.8332	2,130,388	1.994.125	1,994,125					6.340	6.340		32,214	124,799	05/31/2012	03/31/2035
P7077@-AK-0	Nassau Airport Developme Senior Note Ser		D	1	2PL	888,250	107.5648	955,444	888,250	888,250					6.440	6.440	MJSD	14,574	56,549	08/30/2012	06/30/2035
Q0102#-AA-3	Adani Abbot Point Termin Senior Secured		. D	1	2	3,450,000	91.0894	3,142,584	3,450,000	3,450,000				L	4.430	4.430	MS	42,030	257,910	09/22/2014	09/22/2021
Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu		. D	1	2FE	6,950,000	101.8432	7,078,102	6,950,000	6,950,000					4.480	4.480	FA	146, 166	311,360	02/27/2014	02/27/2024
Q0695R-AA-0	Aurizon Network Sr Unsecd Term Note		. B	2	2FE	1,740,159	105.1800	1,666,761	1,584,675	1,592,708				(173,902)	5.750	5.750	AO	64, 181	96,704	03/31/2016	10/28/2020
Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note		. D	1	1FE	5,800,000	105.5051	6, 119, 296	5,800,000	5,800,000				ļ	4.770	4.770	MS	81,461	276,660	09/15/2011	09/15/2026
Q1629#-AA-5	Brisbane Airport Corp. P Senior Secured		. D	1	22	700,000	102.1893	715,325	700,000	700,000				ļ	5.240	5.238	JJ	17,015	36,680	04/20/2011	07/14/2021
Q1629#-AB-3	Brisbane Airport Corp. P Senior Secured		. D	1		4,000,000	.103.0681	4, 122, 724	4,000,000	4,000,000					5.340	5.338	JJ	99,087	213,600	04/20/2011	07/14/2023
Q1842#-AE-8	Brookfield WA Rail Pty L Gtd Senior Secu		. D	1	2	8, 100,000	98.8812	8,009,377	8, 100,000	8,100,000					4.380	4.380	MS	92,637	354,780	03/27/2013	03/27/2025
Q2308*-AA-5	Charter Hall Retail REIT Gtd Senior Note		. D	1	2FE	2, 100,000	94.9458	1,993,862	2,100,000	2,100,000				ļ	3.550	3.550	JJ	32,926	74,550	07/22/2015	07/22/2027
Q2308*-AB-3	Charter Hall Retail REIT Gtd Senior Note		. D		2	1,600,000	97.0273	1,552,437	1,600,000	1,600,000					3.760	3.760	MN	8, 188	60 , 160	05/12/2016	05/12/2026
Q2887#-AA-0	Goodman Property Trust Senior Secured		. D	1	2FE	1,400,000	96.4053	1,349,674	1,400,000	1,400,000					3.460	3.460		2, 153	48,440	06/15/2015	06/15/2025
Q3079#-AA-6 Q3079#-AB-4	DBCT Finance Pty Limited Gtd Senior Note DBCT Finance Pty Limited Gtd Senior Note		- D	1		3, 100,000 3, 150,000	.101.1872 .103.6927	3, 136, 803	3, 100,000 3, 150,000	3, 100,000 3, 150,000					5.230	5.229 5.569		28,373 51,662	162,130 175,455	04/28/2011	04/28/2020 03/15/2023
Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	-	. D	1	1	4, 150,000	98.4080	4.083.932	4, 150, 000	4, 150, 000					3.760	3.760		74.552	156,040	03/15/2011	03/15/2023
Q3534@-AB-5	Australian Gas Networks Senior Note Ser		. D	1	2	2,900,000	.101.9442	2,956,382	2,900,000	2.900.000					4.550	4.549		61.943	131,950	07/02/2013	07/12/2027
Q3535#-AD-8	Envestra Victoria Ptv Lt Senior Secured		D	1	1FE	6.350.000	115.4621	7,331,843	6.350.000	6,350,000					6.520	6.518		207.010	414.020	07/02/2012	07/01/2027
Q3629#-AE-3	ETSA Utilities Finance P Gtd Senior Secu		D	1	1	3,000,000	101.9289	3,057,867	3,000,000	3,000,000					6.310	6.309		55,213	189,300	09/16/2009	09/16/2019
Q3915#-AB-2	Fletcher Building Intern Gtd Senior Note		D	1	2	1,500,000	101.5461	1,523,192	1.500.000	1,500,000					6.430	6.429		27,060	100,200	09/20/2007	09/20/2019
Q3915*-AC-4	Fletcher Building Limite Senior Note Ser		D	1	2	1,800,000	93.1119	1,676,014	1,800,000	1,800,000					3.700	3.700		67.585	77,850	07/20/2016	07/20/2026
Q3915*-AD-2	Fletcher Building Limite Senior Note Ser		D	1	2	900,000	92.0623		900,000	900,000					3.800	3.800	JJ	32,395	40,500	07/20/2016	07/20/2028
Q3920#-AG-4	Fonterra Co-operative Gr Senior Note		. D	1	1FE	2,600,000	96.5975	2,511,535	2,600,000	2,600,000					3.400	3.400	MS	23,573	88,400	09/25/2014	09/25/2026
Q3946*-AC-7	Foxtel Management Pty Lt Gtd Senior Secu		. D	1	2FE	1,050,000	101.4088	1,064,792	1,050,000	1,050,000					6.200	6.199		17,541	65, 100	09/24/2009	09/24/2019
Q3958@-AA-4	GAIF Bond Issuer Pty Ltd Gtd Senior Note		. D	1	2	600,000	103.7296	622,378	600,000	600,000					5.260	5.258		1,490	31,560	12/14/2011	12/14/2021
Q39580-AC-0	GAIF Bond Issuer Pty Ltd Gtd Senior Note		. D	1	2	3,500,000	105.8305	3,704,068	3,500,000	3,500,000					5.410	5.409	JD	103,617	189,350	12/14/2011	12/14/2023
Q4557*-AB-7	Healthscope Finance Pty Gtd Senior Note		. D	1	2FE	2,900,000	95.3863	2,766,203	2,900,000	2,900,000					4.050	4.049	MN	12,398	117,450	05/23/2016	05/23/2026
Q6235#-AN-2 Q6518#-AA-8	Mirvac Group Finance Ltd Senior Note		- D]	2	2,900,000	97.3176	2,822,210	2,900,000	2,900,000					3.630	3.630	MS	30,119	105,270	09/20/2016	09/18/2028
Q7134#-AD-4	NSW Ports Finance Co. Pt Gtd Senior Secu Onesteel Finance Ptv Ltd Gtd Senior Note		. D	1	6	3, 100,000 78,617	0.0000	2,891,305	3, 100,000 105,721	3, 100,000					3.340	3.340	AU	17,832	103,540	04/29/2015	04/29/2025
Q7134#-AE-2	Onesteel Finance Pty Ltd Gtd Senior Note		. D	1	6		0.0000		98,572						5.710	0.000				06/28/2011	06/28/2021
Q7160#-AE-9	Orica Finance Ltd. Gtd Senior Note		D	1	2	1,200,000	100.3248	1.203.898	1,200,000	1,200,000					4.530	4.529		9.966	54.360	10/25/2010	10/25/2020
Q7160#-AE-6	Orica Finance Ltd. Gtd Senior Note		D	1	2	600,000	100.3248	601.079	600,000	600.000					4.630	4.629		5.093	27,780	10/25/2010	10/25/2020
Q7160#-AG-4	Orica Finance Ltd. Gtd Senior Note		D	1	2	500,000	101.5468	507,734	500,000	500,000					4.880	4.880	AO	4,473	24,400	10/25/2010	10/25/2025
Q7160#-AH-2	Orica Finance Ltd. Gtd Senior Note		D	1	2	300,000	107.2447	321,734	300,000	300,000					5.900	5.899	AO	3,245	17,700	10/25/2010	10/25/2030
Q7397#-AS-3	Pratt Finance Proprietar Senior Note Ser		. D		2FE	2,580,000	92.8441	2,395,378	2,580,000	2,580,000					3.790	3.790		45,632	97,782	07/13/2015	07/13/2027
Q7724#-AE-8	Powerco Ltd. Gtd Senior Secu		. D	1	2	1,500,000	99.9701	1,499,552	1,500,000	1,500,000	ļ	ļ	ļ	ļ [4.560	4.559	JD	4,560	68,400	06/07/2011	06/07/2023
Q7724#-AF-5	Powerco Ltd. Gtd Senior Secu		. D	1	2	2,000,000	100.2848	2,005,696	2,000,000	2,000,000					4.860	4.859	JD	6,480	97,200	06/07/2011	06/07/2026
Q7724#-AH-1	Powerco Ltd. Gtd Senior Note		. D	1	2	3,600,000	91.0321	3,277,156	3,600,000	3,600,000					3.600	3.600	JJ	56,880	129,600	01/23/2013	01/23/2028
Q7794#-AC-7	QPH Finance Co. Pty. Ltd Gtd Senior Secu	-	. D	1	2FE	2, 103,840	97.8393	2, 103, 545	2, 150, 000	2, 124, 348		3,914			4. 130	4.370		31,818	88,795	03/07/2013	08/22/2024
Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note		- C	[]	-	1,050,000	99.4300	1,044,015	1,050,000	1,050,000	}	ļ			3.860	3.860		19, 139	40,530	07/11/2017	07/12/2027
Q7795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note		-[C	[]	-	800,000	97.2746	778,197	800,000	800,000				ļ ļ	3.960	3.960		14,960	31,680	07/11/2017	07/11/2029
Q8277*-AL-5	Santos Finance Ltd. Gtd Senior Note		- D	[]	2	800,000	101.2098	809,678	800,000	800,000					6.300	6.296		20,860	50,400	08/02/2007	08/02/2019
Q8277*-AM-3 Q9194@-AC-1	Santos Finance Ltd. Gtd Senior Note Transpower New Zealand L Senior Note Ser		- D	1		350,000 2,500,000	105.9530	370,836 2,531,223	350,000 2,500,000	350,000 2,500,000					6.450	6.448	AO	9,344 20,746	22,575	08/02/2007	08/02/2022
Q91946-AC-1 Q9326#-AD-8	University of Melbourne Senior Note Ser		- L _D	[¦	·	400,000	101.2489	2,531,223	2,500,000			l			4.360	4.360	n∪		95,750 L	02/17/2016	02/17/2046
Q9328*-AB-4	Unison Networks Ltd Senior Note Ser		D	1	2	2,400,000	99.6084	2,390,602	2,400,000	2,400,000		·		<u> </u>	3.980	3.980	40		95,520	10/31/2011	10/30/2023
Q9749#-AF-2	Westrac Pty Ltd Senior Note Ser		D	li	2PL	2,400,000	102.4191	230,443	2,400,000	2,400,000					5. 190	5.189	.ID	779	11,678	06/07/2011	06/07/2023
Q9749#-AG-0	Westrac Ptv Ltd Senior Note Ser		D	1	2PL	675.000	102.4151	691,639	675.000	675.000					5. 190	5. 189	JJ	16.932	35.033	07/07/2011	07/07/2023
09749#-AH-8	Westrac Pty Ltd Senior Note Ser		D	1	2PL	1.800.000	103.7886	1.868.195	1.800.000	1.800.000		Ī		[5.440	5.439	JD	6.528	97.920	06/07/2011	06/07/2026
Q9749#-AJ-4	Westrac Pty Ltd Gemor Note Ger		. D	1	2PL	2,700,000	103.7000	2,802,851	2,700,000	2,700,000					5.440	5.439		70,992	146,880	07/07/2011	07/07/2026
R2284#-AC-4	Statnett SF Senior Note Ser		. D	1	11	5,900,000	91.7761	5,414,790	5,900,000	5,900,000					3.510	3.510		91,465	207,090	01/22/2013	01/22/2033
R2284#-AG-5	Statnett SF Senior Note Ser		. D	1	. 1	4,100,000	90.9658	3,729,598	4, 100,000	4,100,000				L	3.400	3.400	JD	42,207	139,400	06/12/2013	06/12/2032
W2469*-AC-9	Elekta AB Senior Note Ser		. D	1	2PL	700,000	101.7049	711,934	700,000	700,000				L	5. 110	5.109	MN	5,664	35,770	05/04/2011	05/04/2021

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			Ir	nterest		Dat	tes
	_	3	4	5	Ĭ		8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ		O			Ü	Ŭ				10		Total	.0	.,		10			
														Foreign							
			F		NAIC								Current	Exchange							
					-								Current								
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
W2469*-AD-7	Elekta AB Senior Note Ser		D	1	2PL	1,900,000	.102.4438	1,946,432	1,900,000	1,900,000					5.210	5.209	MN	15,673	98,990	05/04/2011	05/04/2023
X0032*-AA-4	Airport Hungary Krt. Tranche 2 Origi		B	1	2	3,052,699	103.3626	3,149,848	3,047,377	3,047,377				(151,677)	2.820	2.823		43,937	89,378	07/18/2017	07/19/2027
X0827*-AA-3	Budapest Airport Zrt. Tranche 2 Origi	-‡	B	1	2	1,994,981	. 103 . 3626	2,058,469	1,991,503	1,991,503				(99, 123)	2.820	2.823		28,713	58,241	07/18/2017	07/19/2027
X3204#-AB-4	Gibraltar Capital Assets Senior Secured		B	1	2FE	4,957,400	.109.7970	4,898,154	4,461,100	4,461,100				(272,300)	3.980	3.982		43, 165	185,921	04/05/2016	04/05/2046
X5845R-TT-3	SSCP SPRING MIDCO 1 Term Loan	·- -	В	<u></u>	5GI	931, 168	97.7201		918,888	903,506 1,200,000		2, 112		(55,233)	13.500	14 . 157		145,290	131,636	03/31/2018	02/15/2024
Y3175#-AD-4	Henland Finance Ltd Gtd Senior Note	/1	η	I	ll	1,200,000	_101.3610	1,216,332	1,200,000	1,200,000					6.280	6.276	JJ	32,656	75,360	07/25/2007	07/25/2019
	btotal - Bonds - Industrial and Miscellane	ous (L	Jnaπili	atea) - Is	ssuer		V////								V////	V////	V////	<u>.</u>		V////	V/V/
	bligations	_		4.5	451	2,412,187,991	XXX	2,403,215,366	2,364,300,022	2,382,221,256	(587,279)	(1,276,233)	4,410,975	(16,332,130)	XXX	XXX	XXX	34,295,293	105,702,363	XXX	XXX
00252F-AJ-0	AAMES MORTGAGE INVESTMEN-SERIES 2004-1 C			4,5	1FM	22,939	99.7868	23,836	23,887	23,887		404			4.231	2.710		17 77	418	03/06/2014	01/25/2035
004375-CB-5 004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C	+		4	1FM1FM	138,683 23,772	99.7432	139,680 23.583	140,040 23.772	141,605		491			3.286	3.484			3,905 644	07/26/2007	01/25/2035
004375-CS-8	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C	†		4 1	1FM	23,772	99.2041	23,583	1,522	1.523		(2)			3.206	3.908		13		07/26/2007	01/25/2035
004375-CT-6	ACCREDITED MORTGAGE LOAN-SERIES 2005-1 C	1		4	1FM	1,320	.100.0412	213.933	213,845	212,854		2.117			3.200	4.094		114	5.812	02/17/2005	04/25/2035
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL			4.5	1FM	16,119	5.0812	21,313	419,452	10,091		1,800			7.520	37.076		15,827	(2,741)	10/31/2008	05/01/2037
02660C-AH-3	AMERICAN HOME MORTGAGE I-SERIES 2007-2 C	. [4	1FM	7,224	6.1412	5,339	86,935	2,740		(303)			3.306	43.243		520	1,376	04/19/2007	03/25/2047
02660T-CZ-4	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C			4	1FM	580,094	.100.3514	582, 132	580,094	580,094					2.755	2.844	MON	1,420	13,846	03/18/2005	06/25/2045
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-SD1			4	1FM	16,576	95.3229	26,696	28,006	20,200		1, 123			2.956	10 . 153		374	941	09/05/2007	09/25/2035
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2			4	1FM	7,443	99.9919	7,898	7,898	7,936		7			3. 126	3.307		4	207	03/10/2004	04/25/2034
040104-EW-7	ARGENT SECURITIES INCSERIES 2004-W1 CL	-+		4	1FM	271	88.1858	239	271	271					3.146	3.902			7	01/21/2004	03/25/2034
040104-QN-4	ARGENT SECURITIES INCSERIES 2005-W5 CL	-+		4	1FM	122,944	91.9870	177,427	192,883	145,001		15,027			2.736	13.224		88	4,310	06/03/2008	01/25/2036
040104-RV-5 040104-TG-6	ARGENT SECURITIES INCSERIES 2006-W2 CL	-+		4	1FM 1FM	121,630 23,121	58.4096	188,809	323,251 66.844	159,858		20,558			2.696	16.875		83 30	7, 184 1, 145	10/24/2008	03/25/2036
04544T-AB-7	ARGENT SECURITIES INCSERIES 2006-W4 CL	-+		4 1	1FM	926	68.8169	3,409	4.954	23,765		530			2.666	23.432		30	100	03/19/2007 09/06/2007	05/25/2036
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C	-†		4 4 5	1FM	250,074	89.8240	350,432				30,419			7.750	12.195		16,495	46,663	02/15/2000	03/01/2037
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3	- †		4.5	1FM	430,617	62.4297	416, 162	666,609	439.324		32.017	43.001		4.704	14.399		2,642	31,911	02/28/2000	11/01/2028
05946X-YP-2	BANC OF AMERICA FUNDING -SERIES 2005-F C			4	1FM	24,340	73.5392	26,120	35,518			2,472			2.780	11.828			1, 198	09/10/2007	09/20/2035
05948J-AA-0	BANC OF AMERICA MORTGAGE-SERIES 2002-L C			4	1FM	14,059	86.2327	13,355	15,488	15,280		237			3. 136	5.246		40	501	09/12/2007	12/01/2032
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C			4	1FM	5, 143	.100.8188	5,215	5, 172	5,097		55			4.748	5.320	MON	20	196	04/06/2005	11/01/2033
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C	-		4	1FM	35, 199	99.7754	34,666	34,744	35,626		87			4.336	4.261		126	1,399	04/18/2005	06/01/2034
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C			4	1FM	31,923	.101.5763	34,691	34 , 153	32,429		530			4.640	6.224		143	1,373	11/29/2004	08/01/2034
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C			4	1FM	32, 154	99.7866	35,275	35,350	34,502		882			4.212	6.256		124	1,273	03/23/2006	01/01/2035
06050H-KX-5 06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G CBANC OF AMERICA MORTGAGE-SERIES 2002-G C			4	1FM 1FM	8, 168	95.8686	25, 144 15, 047	26,228 15,737	16,371		2,852 1,728			4.817 4.817	21.551		95 57	1 , 190 714	05/12/2004	07/01/2032
06051G-BD-0	BANC OF AMERICA MUNITIONS -SERIES 2002-0 C			4	1FM	84,692	.101.2815	83,813	82,752	82,012		878			4.817	5.393		302	3,327	09/10/2004	06/01/2032
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1			4	1FM	164,981	98.0652	228,728	233,241	195,624		13.307			2.806	9.597		109	5,356	09/22/2005	09/25/2045
07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C	1		4	1FM	19,036	93.6373	31,293		23.579		2.513			2.856	12.940		65	794	04/16/2007	05/28/2037
07384M-S6-0	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C			4	1FM	128,710	94.7748	144,046	151,988	134,522		224			4.334	7.246	MON	549	6,246	06/23/2004	07/01/2034
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C			4	1FM	86,461	98.7431	83,870	84,938			(129)			4.589	4.399	MON	325	3,235	09/12/2007	08/01/2033
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1			4	1FM	337,495	_104.1682	362,632	348 , 122	341,981		1, 115			7.000	7 . 438		2,031	23,616	04/01/2002	01/01/2032
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6			4,5	1FM	39,818	93.6782	48,057	51,300	31,674		3,944			5.885	19.304		252	3,013	02/03/2004	11/01/2033
073860-AB-4	BEAR STEARNS ASSET BACKE-SERIES 2007-1 C			4	1FM	47,587	99.6361	95,824	96, 174	89,888		4, 172			2.786	8.309		713	2,416	03/30/2007	01/25/2037
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C	-+		4	1FM1FM	22,516	99.3071	23,083	23,244 4.865	23,094		99			3.146	3.984		12	614 127	10/31/2008	04/25/2034
07386H-MP-3 07386H-NQ-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-11 BEAR STEARNS ALT-A TRUST-SERIES 2004-12C			4 1	1FM	4,809 11,155	99.2916 99.6626	4,831 15,271	4,805	4,880 14,840		(24)			3. 186 3. 206	2.782		3	411	09/17/2004 03/18/2008	11/25/2034
07386H-SP-7	BEAR STEARNS ALT-A TRUST-SERIES 2004-12C	·†		4	1FM	151,222	99.0626	165,264	166,855	14,840		1,645			2.946	3.718		898	3,495	04/04/2005	04/25/2035
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-4 C	1		4	1FM	11,624	65.2126	18.792	28.816	13, 122					3.256	30.467		1.017	(2,087)	06/08/2007	02/25/2035
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1	I		4,5	1FM	184,831	74.0065	344,721	465,798	218, 198		7, 110			7.500	15.963		32, 125	(45, 314)	03/30/2007	08/01/2036
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7	1		4	1FM	272,395	75.0815	295,034	392,952	271,481					2.616	12.118		1,578	8,398	08/06/2007	10/25/2036
124860-CB-1	CREDIT-BASED ASSET SERVI-SERIES 1999-3 C			4,5	1FM	193, 142	. 102 . 4908	346,519		193, 142		ļ			6 . 164	6.164	MON	5,637	11,354	04/25/2002	02/01/2029
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4	1FM	220,683	96.9715	236,646	244,037	242,760		2,787			2.596	3.914		2,000	3,557	05/08/2008	04/25/2037
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4,5	1FM	72,719	.100.5818	123,784	123,068	114,862		5,382			4. 186	8.802		5,596	2,428	04/23/2007	04/01/2037
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4			4,5	1FM	8,917	98.6940	14,369	14,559	13,564		671			4. 186	8.632		51	(324)	04/25/2007	04/01/2037
1248MG-AJ-3	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1	+		4	1FM	4,643	42.8033	6,860	16,028	5,818		721			2.576	15.526		7 97	34	09/06/2007	01/25/2037
1248RH-AD-9 12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB6	+		4 4 5	1FM1FM	103,871	65.0168 89.4714	133,208	204,883 158,833	124,305		7,528 7,362			2.846	12.218			5,304	07/10/2007	07/25/2037
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL	+		4,5	1FM	95, 139	89.4714	60.383	63.070	57,180		10,302			2.926	2.926		834, د	1,506	10/02/2008	12/01/2036
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SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11		in Book/Adj	usted Carrying	3			In	terest		Dat	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			r		nation	١,	Rate			D1-/	I I a a a a l'a a a d	Current	Other-	in Daala				A -l!44l			04-4
		C	e		and Admini-		Jsed to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		d	'	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e	g	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C		+ "-	4.5	1FM		100.9980	481, 197	476.442	472,282	(Decrease)	1,094	riccognizca	Value	5.480	6.212		(2,848		08/30/2007	07/01/2034
126670-QZ-4	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C			4	1FM	6,539	_99.4909	8,932	8,978	8,782		466			2.846	6.452	MON	4	210	02/12/2008	05/25/2036
126671-3Y-0	COUNTRYWIDE ASSET-BACKED-SERIES 2004-2 C			4	1FM	10,921	.94.1581	10,283	10,921	10,921					3.006	2.988		5	274	03/11/2004	07/25/2034
126671-B4-7 126671-H4-1	COUNTRYWIDE ASSET-BACKED-SERIES 2003-BC3			4	1FM1FM	22,550 24,925	97.5514 95.4923	22, 127 28, 938	22,682 30,304	22,682 28,685					3. 126 3. 166	3.785		12	596 810	08/04/2003	09/25/2033
126673-ML-3	COUNTRYWIDE ASSET-BACKED-SERIES 2003-4			44	1FM	69,985	_99.2943	69,491	69,985	69,985					3. 100	3.398		40		11/10/2004	02/25/2035
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14			4	1FM	11,769	.93.8694	15,534	16,549	12,894		658			2.716	8.430		7	398	09/05/2007	05/25/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C			4	1FM	12,776	.96.0771	22,942	23,879	16,086		1,933			3.447	15.099		69		03/28/2008	11/01/2035
12668A-CZ-6 12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51			4	1FM1FM	110, 102 15,267	.92.9198 .64.4095	141,935 15,105	152,750 23,452	118,796 17,182		8,405 2,604			2.790 2.796	10.051		114	3,533	08/25/2005	11/20/2035
12668A-VP-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56			4	1FM	223.590	.95.9510	234, 160	244.041	241.079					2.796	4.039		113		10/27/2005	12/25/2035
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76			4	1FM		100.3237	192,229	191,609	172,917		7,538			3.637	7.464		581		02/12/2008	01/01/2036
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA			4	1FM	80,637	.94.4069	92, 164	97,624			3,212			2.756	6.423		254	2, 159	02/09/2006	03/25/2036
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1			4,5	1FM 1FM	240	_96.2347	442 3.465	460	363		23			3.828	10 . 450		1	15	10/31/2008	07/01/2031
12669E-H3-3 12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL			4	1FM	3,493	.90.9968 98.3439	3,465	3,808 14,420	3,756 12,752		264			3.991	7 . 820 7 . 756				04/12/2004	09/01/2033
12669F-VD-2	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA			4	1FM.	22,157	99.3789	26,009	26, 172			430			4. 158	6.821		91	1,028	07/09/2004	05/01/2034
12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA			4	3FM	8, 104	.81.4575	8,936	10,971	9,589		738			3.566	10.569		177	341	09/10/2007	05/25/2034
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA			4	1FM	141,899	.88.0093	198,010	224,987	152,277		11,323			3.146	11.338		118		01/31/2005	03/25/2035
12669G-TV-3 12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-3 CLA			4	1FM 1FM	10,623	.92.1342	13,435	14,582 140,853	11,948		599 6.941			3.086 2.776	8.026 9.243		80 76		04/03/2006	04/25/2035
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL			4	1FM	253.756	.91.7895	284.051	309,459	289,375		7.532			2.866	4.682		148		04/22/2003	03/25/2035
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL			4	1FM	1,246	0.0010		7,349		75,737	(5,505)			5.750	0.000		3, 129		02/20/2003	08/01/2043
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE			4	1FM		.73.1883	116,996	159,856	108,600		12,335			2.626	13.867		2,031		11/14/2008	10/25/2036
152314-MJ-6 161542-DN-2	CENTEX HOME EQUITY-SERIES 2005-A CLASS M			4	1FM1FM	24,584 52,032	96.9313 100.3289	32, 127 57, 157	33 , 145 56 , 970	14,724 57,098		1,749 348			3.256	18.415		18 31	916 1,599	01/05/2005	01/25/2035
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST			44	1FM		_96.0897	4,923	5, 124	5, 149		346			3.410	4.045		اد14	159	12/02/2005	03/23/2034
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1			4,5	1FM		101.4797	1,052,111	1,036,770	926,648		61,091			5.672	12.355		10,641		04/20/2005	11/01/2034
17309M-AB-9	CITIGROUP MORTGAGE LOAN -SERIES 2006-WFH			4	1FM	3,557	.99.9676	4,736	4,738	4,738		106			2.656	2.656		2	78	09/20/2007	08/25/2036
17311Y-AC-7 22540V-3F-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB3			4,5	1FM1FM		.56.3758 .27.8958	140,961 53,073	250,038 190,256	56,768		12,215 2,181			5.731 7.500	17.384		6,030 37,056		03/23/2007	03/01/2037
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26			4 5	1FM		99.8547	92,861	92,996	86,973		1,314			7.601	9.671		589		11/14/2001	11/01/2031
22540V-G7-1	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C			4	1FM	4,416	110.2857	4,760	4,316	4,267		5			7.500	7.752		27		05/19/2004	03/01/2032
22540V-Q7-0	CREDIT SUISSE FIRST BOST-SERIES 2002-10			4,5	1FM	14,846	.99.9166	16,269	16,283	16,272		156			5.937	6.385		81	119	01/13/2004	05/01/2032
22541N-FL-8 22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2002-24			4	1FM	238,746	_96.9763 101.2078	262,470 14.851	270,653 14.673	239,693		5,910			6.500 5.750	10.023		2,932 70	17,237	10/04/2002	08/01/2032
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C			44	1FM		.88.0058	7.149	14,673	2,968		(21)			4.553	50.801			316	09/28/2006	11/01/2032
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29			4,5	1FM	8,955	.21.9628	22,276	101,428	11,620		(764)			6.050	(21.813)	MON	2,541	4, 104	05/14/2007	12/01/2033
22541Q-JR-4	CREDIT SUISSE FIRST BOST-SERIES 2003-17			4,5	1FM	(131)	0.0010		16,377	(1,214)		(1,788)			5.500	5.500		892		04/15/2004	06/01/2033
22541Q-QR-6 22541S-RC-4	CREDIT SUISSE FIRST BOST-SERIES 2003-21			4,5	1FM1FM	(15,977)	0.0010	2,921	25,849	(1,944)		(5,026)	7,644		6.206	55.799		1,429		05/14/2007	08/01/2033
2254W0-NK-7	FIRST FRANKLIN MTG LOAN -SERIES 2004-FFB			4,5	1FM	2,545	99.6489 36.1489	2,921	2,931 37,178	2,931 14.553		112			4.668 5.500	8.044		11 170	96 1.971	04/19/2005	06/01/2024
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-0A1			4	1FM	23,630	76.5391	38,237	49,958	35,381		4, 161			2.680	13.794		(2		09/13/2007	09/20/2046
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-0A2			4	1FM	70,876	_83.8424	96,924	115,602	78,416		8, 122			2.660	14.055		103		03/27/2008	03/20/2047
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA			4	1FM		95.5633	42,856	44,846	43,301		1,744			2.796	6.102		21	1,026	09/12/2007	05/25/2047
23321P-6A-1 23332U-AC-8	PNCMT TRUST-SERIES 2000-1 CLASS DB1			4,5	1FM1FM	485,426112,229	104.4659	530,833 129,195	508, 140 129, 475	487,952 123,878		3,957 2,355			8.023 3.290	9.093 5.175		7 , 127 154		05/04/2000	03/01/2030
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1			4	1FM	18,774	_97.3913	22,232	22,828	21,522		819			2.720	6.602		22		03/28/2006	02/19/2045
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3			4	1FM	509,252	.96.3266	610,511	633,792	582,529		20,345			2.710	6.374	MON	620	14, 132	04/27/2005	07/19/2045
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6			4	1FM	39,652	.98.7770	46,484	47,060	44,748		1,008			2.760	5.004		47	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	09/08/2005	10/19/2045
251510-CY-7 251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-1 C DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1			4,5 4	1FM 1FM	40,056 114.568	65.1559 87.7146	268,894 159,734	412,694 182,106	71,560 137.656		28,450 11.034			5.532 2.816	66.576 9.402		9,844 1.578		05/30/2007	02/01/2035
251510-PB-4 251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AF1			4	1FM	723,896	.93.8321	1, 102, 334	1, 174, 794	1,021,738		71,096			2.806	7.358		13,481		03/22/2006	04/25/2036
30247D-AD-3	FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1			4	1FM	11,844	.75.4874	16,048	21,260	13,554		1,634			2.666	14 . 180	MON	9	456	07/27/2007	10/25/2036
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1			4	1FM	61,299	.98.9109	60,656	61,323	62,339		(1, 152)			2.870	2.749		(101		09/15/2004	08/19/2034
318340-AB-2	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA			4	1FM1FM	6,996	_18.9896 _53.7987	23,018	121,216	(2,829)		(2,797)			2.806 3.925	2.806		3,580		10/31/2008	09/25/2026
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5	+		4	.	14,231		1/0,209	316,382	58,289		25,226			3.925	63.852	MUN	3,990	11,061	06/15/2007	12/01/2034

SCHEDULE D - PART 1

								Showing All Lor	g-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	ng Value			lı	nterest		Da	ites
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			0		Desig-		. .						Year's	Change							
		_	r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
35729P-GT-1	FREMONT HOME LOAN TRUST-SERIES 2004-4 CL			. 4	1FM	257,227	98.5210	251,278	255,050	262,333		1,014			3.301	3.608	MON	140	7, 164	11/24/2004	03/25/2035
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL			4	1FM	117,374	63.8202	136,826	214,393	137,304		17,614			2.666	14 . 142	MON	472	4,574	03/15/2007	05/25/2036
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL			. 4	1FM	30,304	95.0812		30,610	31,279		99			3.605	4.190		92	1,037	06/18/2004	06/01/2034
362341-L4-9	GSAMP TRUST-SERIES 2005-WMC3 CLASS A2B			. 4	1FM	115,277	99.7069		127,801	127,687		1,096			2.746	3.639		59	2,842	04/10/2008	12/25/2035
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL			- 4	1FM	55,777	95.4606	60,532	63,411	62,765		799			4. 104	5.526		217	2,421	02/26/2008	08/01/2034
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL	-+		- 4	1FM	10,907	98.3735		12,925	12,799		184			4.594	5.496		49	491	02/29/2008	08/01/2034
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C	+		- 4	1FM	4,852	63.5611	53,160	83,636	13,507		7,562			4.457	84 . 107		1,667	4,250	10/06/2005	09/01/2034
362480-AD-7 36290P-AK-3	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C	-+		- 4	1FM1FM	41,971	90.8003	62,680	69,031	57,450		4,017			2.686		MON	31 14.146	1,619 4,727	09/10/2007	05/25/2036
36298X-AA-0	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C	-+		4	1FM	1,589,378	0.0010	1,660,961	1,262,360	1.809.881		52.296			2.906	4.093		14, 146		07/12/2012	04/25/2036
36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2	†		4	1FM	1,369,376	83.2500	1,428,221	1,965,172	1, 609, 661		57,512			2.806	5.219		29.146	24,356	11/06/2008	04/25/2036
393513-AF-3	GREEN TREE MORTGAGE LOAN-SERIES 2005-HE1	.L.	1	4	1FM	37,084	100.1106	38,647	38,604	38,604		20			3.556	3.802		306	24,330	02/11/2014	12/25/2032
39538R-BB-4	GREENPOINT MORTGAGE FUND-SERIES 2005-AR2		1	4	1FM	428,381	91.5970	502,928	549,066	463,635		19,452			2.966	7.329		271	13,362	11/14/2005	06/25/2045
40430H-AG-3	HSI ASSET SECURITIZATION-SERIES 05-NC1 C	1		4	1FM	18,942	99.9632	19,743	19,750	19,750		2			3.271	3.714		59	261	01/08/2015	07/25/2035
40430H-EB-0	HSI ASSET SECURITIZATION-SERIES 2006-0PT	4		. 4	1FM	6,799	98.4730	49,237	50,000	29,663		5, 132			2.896	22.820	MON	24	1, 199	08/15/2007	01/25/2036
40430H-FL-7	HSI ASSET SECURITIZATION-SERIES 2006-0PT			. 4	1FM	39,845	99.4804	40,945	41, 159	41,281		(47)			2.686	2.760		18	897	08/24/2007	02/25/2036
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1			. 4	1FM	1,052	42.0254	599	1,426	196		87			2.566	48.544		1	35	09/10/2007	12/25/2036
40431K-AE-0	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1			. 4,5	1FM	371,252	51.4118		764,266	278,943		19,574			6.220	14.521		28,049	55, 119	08/27/2007	12/01/2036
41161P-A8-6	HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C			- 4	1FM	33,753	91.4083	58,045	63,501	41,942		5,339			2.710	15.452		5	1,075	03/27/2008	03/19/2036
41161P-FR-9	HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C			- 4	1FM 1FM	36,708	98.2313	40,795	41,529	39,960		509			4.526	5.702		157	1,703	07/13/2004	08/01/2034
41161P-HC-0 41161P-HU-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C			- 4	IFM	222,003 170,075	97.7051 93.7500	264,975 202,112	271,199 215,586	235,465 172,308		8,625 9,800			3.270	8.376 8.570		320 1,315	7,582 5,451	10/01/2004	11/19/2034
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C			- 4	IFM		83.7500	224,841	269,909	172,308		9,800			3.030	10.687		1,315	6,929	11/18/2004 09/23/2005	12/ 19/2034
437084-FM-3	HOME EQUITY ASSET TRUST-SERIES 2004-7 CL		-		1FM	201,002	99.6947	224,841	209,909	216		2,054			3.286	3.938		233	0,323	09/10/2004	01/25/2035
43739E-BJ-5	HOMEBANC MORTGAGE TRUST-SERIES 2005-3 CL		-	4	1FM	133.437	98.7067	150.304	152.273	150.241		2,493			2.746	4.270		70	3,294	10/03/2005	07/25/2035
44967#-AD-7	I M C MORTGAGE LOAN TRUS-PASS-THRU CTF T			4	6*	15,291	98.8759	15, 123	15,295	15, 123	(141)	11			8.370	8.462		533	1,280	03/17/1995	07/25/2025
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1			4	1FM	63, 197	64.6082		131,141	79,880	,	7,786			2.906	12.560	MON	843	3,006	08/29/2008	03/25/2036
45254N-HV-2	IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1			. 4	1FM	1,247	97.4880	2,247	2,305	1,571		212			3.256	22.878	MON	1	63	09/12/2007	09/25/2034
45254N-JG-3	IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1			. 4	1FM	18,506	99.4134		20,203	20 , 124		104			3.226		MON	11	550	05/20/2004	10/25/2034
45254N-JP-3	IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5			. 4	1FM	1,986	96.9405	5, 154	5,317	3, 142		752			4.456		MON	4	211	09/12/2007	10/25/2034
45254N-JV-0	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1			- 4	1FM	21,444	97.2959	23, 126	23,769	23,385		304			3.306		MON	13	667	06/15/2004	10/25/2034
45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS M1		-	- 4	1FM1FM	2,589	94.0677	4,344	4,618 7,697	2,966		337			3.331	21.402		3	130	09/12/2007	10/25/2034
45254N-KA-4 45254N-ML-8	IMPAC CMB TRUST-SERIES 2004-6 CLASS M4IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1			- 4	IFM	2,001 40,982	91.5777	7,049 46,986		3,684 46,927		763			4.231	38.865		5 25	288 1,231	09/12/2007 04/17/2007	10/25/2034 04/25/2035
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS IAT			- 4	1FM	515,748	94.6199	590,513	624,090	569.602		17,011			2.986	5.722		1.679	15,549	03/22/2005	08/25/2035
45254N-PA-9	IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A		1	4	1FM	319,033	97.4860	407,885	418,403	375,754		13,222			3.046	6. 145		212	10,634	04/26/2005	05/25/2035
45254N-PU-5	IMPAC CMB TRUST-SERIES 2005-5 CLASS A1	L	1	4	1FM	120,522	97.3281	162,220	166,674	144.885		5,976			3.146	6.903		87	4,408	06/28/2005	08/25/2035
45254T-MK-7	IMPAC SECURED ASSETS COR-SERIES 2003-1 C			4,5	1FM	2,375	87.4499		10,325	5, 197		1,227			4.992	35.746		249	985	08/27/2003	03/01/2033
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2005-1 C			. 4	1FM	12,843	86.3121	18,376	21,291	15,375		1,007			2.816	8.938		10	485	09/12/2007	07/25/2035
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-2 C		.	. 4	1FM	125,763	82.5965	152,669	184,837	152,613	ļ ļ	9,741			2.826	8.018		1,043	4,438	03/15/2006	03/25/2036
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP	-4		. 4	1FM	7,957	62.8325	27,635	43,982	19,253		8,037			4.439	34.394		163	1,688	11/23/2005	12/01/2034
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3	+		- 4	1FM	63,739	81.0871	90,373	111,451			4,699			2.796	7.018		218	2,553	02/08/2006	01/25/2036
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C			- 4	1FM	91,290	75. 1487	119,970	159,644	110,272		7,906			2.806	8.830		792	3,954	09/10/2007	11/25/2035
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8	+	-	- 4	1FM	133, 133	93.3261	156 , 189	167,358	141,518		6,489			3.306	9.880		92	4,659	04/29/2005	11/25/2034
45660N-2Y-0 45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9	+		- 4	1FM1FM	18,345 69,795	94.7565	19, 188 71,818	20,250 74,143	19,995 74,560		317			3.286	4.574 3.546		(36)	549 2,349	04/04/2005 09/28/2004	05/25/2034
45660N-3S-2 45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9	+	1	- 4	IFM		96.8635	256,421	74, 143			(2)			3.286	3.546		236	2,349	09/28/2004	12/25/2034
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1			4	1FM	3,126	56.9417	21,311	37,425	4,684		1,778			3.817	11.313		463	1,119	06/15/2007	01/01/2035
45660N-Q2-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1	1	1	4	1FM	146,379	98.5123		195,022	169,300		8,354			3.943	8.220		3,254	6,963	03/14/2008	08/01/2034
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5	1	1	4	1FM	52,883	90.8126		60,287	56,705		1,514			3.366	6.024		34	1,704	12/14/2005	08/25/2034
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7			4	1FM	2,912	89.8892	3,665	4,077	3,204		311			3.386		MON	23	114	09/19/2007	09/25/2034
45660N-WS-0	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C	4		. 4	1FM	25,705	100.2231	28,080	28,017	27,104	ļ	184		ļ	4.250	5.005	MON	198	1, 166	02/19/2008	02/01/2034
45661E-AA-2	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2	4	.	. 4	1FM	9,463	90.3733	16,929	18,732	13, 151		1,615			2.726	14 . 106		9	416	03/31/2008	04/25/2046
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX			. 4	1FM	106,897	96.2396	140,909	146,415	129,685		5,770			2.716	7.312		66	4,694	04/01/2008	11/25/2036
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT			- 4	1FM	128,800	81.9509	160 , 146	195,417	160,701		9,225			2.806	7.605		1,370	4,672	09/21/2005	10/25/2035
46627M-BQ-9	J.P. MORGAN ALTERNATIVE -SERIES 2005-A2		-	- 4	1FM		98.3852	142,985	145,332	144,352		1,896			3.026	3.930		1,019	3,585	12/09/2005	01/25/2036
46627M-CS-4	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1	-4	-	. [4	1FM	161,581	95.1707	201,344	211,561	162,999		4,409	ļ	L	2.966	9.257	MON	122	4,969	02/07/2006	03/25/2036

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		Fair Value	10	11		e in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
			_		NIAIO									Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-		Rate					Current	Year's Other-	Change							
		С	e		nation and	l l	Jsed to			Book/	Unrealized	Current Year's	Than-	in Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
46629T-AE-0	JP MORGAN MORTGAGE ACQUI-SERIES 06-CH1 C			4	1FM	39,714	_99.8297	41,926	41,997	41,997		52			2.736	3.071	MON	19	913	02/13/2015	07/25/2036
50346E-AA-5 525221-AJ-6	LA HIPOTECARIA SA-SERIES 2014-1ACLASS A1			4	1FE	242,973	_99.0000 _97.4903	232,409 132,207	234,757	238,651 114,124		(762)			3.258	2.659				07/23/2014	11/24/2042
525226-AL-0	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1LEHMAN XS TRUST-SERIES 2006-12N CLASS A4			44		80,716 39,204	60 . 1895	71.944	135,611 119,530	64.667		4,664			2.826	9.777		220		08/29/2007	09/25/2035
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A			4	1FM	65,592	_75.0073	132, 182	176,226	101,321		5,666			2.806	9.495		4,712		08/29/2007	07/25/2046
550279-AA-1	LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL			4	1FM	108,443	_96.7608	132,454	136,889	117,512		2,310			2.766	7.016		63		10/27/2005	11/25/2035
576433-FP-6 576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C	+		4	1FM 1FM	17 , 190 17 , 199	89.4503 90.6219	65,598 58,764	73,335 64.845	32,051		11,526			4.257 4.809	37.588		260		11/16/2004	11/01/2033
576433-NH-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C	1		4	1FM	23,472	96.8564	69,315	71,564	38,112		11,521			4. 136	32.100		247		03/30/2007	07/01/2034
576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C			4	1FM	42,277	_97.6674	69,789	71,456	66,388		6,272			3.871	9.298		237		03/06/2008	01/01/2035
576433-YN-0 576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2005-3 C			4	1FM1FM	35,914	.95.1277	41,486	43,611	40,035		529			2.756	8.408		20		04/05/2005	04/25/2035
576438-AA-3 57643L-GY-6	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C			4		180,589 37,907	99.3645 100.6371	211,622 41,020	212,976 20,760	192,258					4.361	7.893		774 242		03/29/2006	04/01/2036
57643Q-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C			4	1FM	762,893	_79.0053	816,823	1,033,883	771,332		25, 141	116,535		2.856	3.466		5,973		07/30/2012	05/25/2035
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C			4,5	1FM		.89.0141	2, 180, 459	2,449,565	2, 158, 904		50,667			4.397	5.404		53,043		11/25/2008	05/01/2036
589929-D6-2 589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A1			4	1FM1FM		100.6222 98.9626	780 41,833	776 42,271	822 42,620		(4)			4.869	3.825		3 154		11/19/2004	12/01/2032
589929-W5-3	MERRILL LYNCH MORTGAGE 1-SERIES 2003-A4			4	1FM	3, 102	_98.3530	3,085	3, 136	3,044		44			4.597	5.811		12		10/31/2008	07/01/2033
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4	Ţ		4	1FM	95,322	.89.2270	93,066	104,302	104, 165		773			4.560	5. 168		396		08/27/2004	07/01/2033
59020U-AA-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1			4	1FM	4,878	.95.9117	4,930	5, 140	5, 140					3.792	5.359		16	165	09/12/2007	02/01/2034
59020U-AC-9 59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1 MERRILL LYNCH MORTGAGE I-SERIES 2004-A2			4	1FM	21,476 18.925	99.9503 100.3414	22,997 19.072	23,009 19.007	22,855 18.844		242			4. 122 4.513	5.153 5.404		79 70		04/08/2005	02/01/2034
59020U-HP-3	MERRILL LYNCH MORTGAGE I-SERIES 2004-A3			4	1FM	72,361	_57.9985	201,006	346,572	98,919		29,967			3.976	39.501		4,414		12/16/2004	05/01/2034
59020U-NZ-4	MLCC MORTGAGE INVESTORS -SERIES 2004-G C			4	1FM	31,750	95.2406	39,435	41,405	39,905					3.066	4.905		21	1,045	04/15/2008	01/25/2030
59020U-UJ-2 590212-AB-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C			4	1FM1FM	41,836 13,434	96.9340 39.1304	44,562 11,555	45,972 29,530	45, 101 7,538		643 563			3.925	5.328 24.832		150 61	1,559 418	08/30/2007	04/01/2035
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C	·		44	IFM	20,791	39.1304	51,408	29,530	(5,864)		(59,348)			5.111	24.832		19,846		05/18/2007	06/25/2037
61744C-JT-4	MORGAN STANLEY CAPITAL I-SERIES 2004-HE9			4	1FM	111,600	95.5217	106,602	111,600	111,600					3.391	3.414	MON	63	3,237	11/10/2004	11/25/2034
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C			4	1FM	569	47 . 4506	615	1,295	622		49			2.556	11.702		1	21	06/25/2008	11/25/2036
61748H-BF-7 61750F-AE-0	MORGAN STANLEY MORTGAGE -SERIES 2004-6AR			4	1FM1FM	33,969 35,792	100.0867 _47.9954	34,772 38,726	34,742 80,686	34,742		3,683			3.406 2.656	3.868		119		08/20/2007 06/12/2007	07/25/2034
61750M-AB-1	MORGAN STANLEY CAPITAL I-SERIES 2006-HE7			4	1FM	538	.57.1808	574	1,004	582		55			2.586	11.419			20	06/12/2007	09/25/2036
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2			4	1FM	4,384	106.4633	88,710	83,324	48,424		25,504			3.076	63.253		1,294		06/14/2007	12/25/2035
61915R-BB-1 64352V-QR-5	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1			4	1FM1FM	141,990 164,662	_89.4229 _93.0191	170,294 235,534	190,437 253,211	159,021 197.745		8,565 24,930			2.756 2.686	8.363		87 113	4,280 5.517	11/16/2005	11/25/2035
65106F-AG-7	NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C			4	6FM	(16,380)	1.9485	1, 142	58.607	959		(6.583)	10.220		3. 156	3.156		806		07/03/2007	04/25/2037
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6			4	1FM		99.2025	126,751	127,770	106,296		11,435			4.753	15.039	MON	993	5,723	07/27/2007	12/01/2035
65535V-RK-6 65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6			4	1FM	49,443	39.5436	47,477 100.577	120,063 230,686	47,940		3,902 6,601			2.766	12.679		293		11/18/2005	12/25/2035
66987X-DH-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2 NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C	-+		4	1FM	95,573 19,476	98.7922		230,686	78,369 25,614					2.906	6.661			4, 256 465	03/17/2006	04/25/2036
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C	1		4	1FM	2,207	8.8549	4, 169	47,085	292		(101)			2.956	143.050		418		09/25/2007	05/25/2036
68383N-CA-9	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-4 C			4	1FM	139,366	.98.7200	163,944	166,070	161,436		3,893			2.816	4.827		78	3,826	09/10/2007	11/25/2035
68383N-CU-5 68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C			4	1FM 1FM	130,753 217,059	_91.8411 _92.5590	148,749 262,796	161,964 283,923	141,056 243,600		74 8, 146			2.786 2.716	6.535 6.114		75 129		11/15/2005	12/25/2035 04/25/2036
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C			44	1FM	343.523	94.0703	397.580		243,600		7.808			2.716	4.758		129		03/20/2006	04/25/2036
70069F-HV-2	PARK PLACE SECURITIES IN-SERIES 2005-WHQ			4	1FM	354,953	99.9308	394,206	394,479	398,384		(1,061)			3. 196	3.163	MON	210		04/22/2005	05/25/2035
70069F-KE-6	PARK PLACE SECURITIES IN-SERIES 2005-WCW			4	1FM		100.0237	5,329	5,327	5,327					2.956	3.353		3		06/14/2007	09/25/2035
70069F-LW-5 743947-AA-1	PARK PLACE SECURITIES IN-PPSI 2005-WCW3PRUDENTIAL HOME MORTGAGE-SERIES 1992-C C			4	1FM1FM	99,261	_99.8006 101.5524	108,229 96	108,445	108,445	<u> </u>	469			2.986 7.400	3.811		54	2,606	11/19/2014	08/25/2035
74922M-AB-7	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6	1		4	1FM	42,375	90.8247	60,286	66,376	54,574		4,754			2.686	10.946		267	1,479	08/31/2007	07/25/2036
74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6			4	1FM	16,999	_90.9315	23,472	25,813	21,522		1,774			2.696	10.572		99		09/10/2007	07/25/2036
758844-AA-2 759950-AW-8	REGAL TR II MTG BKD CTF CL II-A			4,5	1FM	39,575 149,776	99.3290 97.7849	39,470	39,737 157.555	39,737 157.555	}	(21)			0.000	3.484		89	4,559	04/17/2002	03/27/2019
759950-AW-8 759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2003-2 C	1		4		31,245	92.9456			31,245	<u></u>	305			2.926	4.082				08/03/2007	11/25/2034
76110H-4M-8	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA4	1		4	1FM	(1,987)	5.4310	147	2,712	(1,098)		(574)	1,863		4.294	4.294	MON	13	89	03/29/2006	04/01/2035
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5			4	1FM		_31.5460	10,299	32,647	7,500		3,297			4.332	72.170		223		09/12/2007	04/01/2035
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9	<u></u>		4	1FM	343,546	.88.6159	411,441	464,297	411,648	<u> </u>	21,622		ļ	4.423	8.024	MON	5,563	19,617	08/15/2007	08/01/2035

SCHEDULE D - PART 1

								Showing All Lon	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ates
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		"		"			Ŭ							Total		.,	.0	10			
														Foreign							
			_		NIAIO									3							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	ď	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	, ,	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01	Е	- "	onai	1FM.	10,929	74.5462	15.981	21,438	14,648	(Decrease)		necognized	value	2.776	14.298	MON	Accided	528	03/15/2006	02/25/2046
76112B-H5-2	RESIDENTIAL ACCREDIT LUA-SERIES 2006-401	-+		4	1FM	85,315	/4.5462	91,221	91,185	91, 185		1,541 513			3.166	3.725	MON	10 48		05/05/2015	10/25/2035
80557B-AC-8	SAXON ASSET SECURITIES T-SERIES 2007-3 C			4	1FM	328.973	98.8187	617.801	625, 187	621,572		12,972		·	2.826			294		09/27/2007	09/25/2047
81744F-AZ-0	SEQUOTA MORTGAGE TRUST-SERIES 2004-3 CLA			4	1FM	21,972	96.6077	23,276	24,093	24,299		26			3. 194			294 86	790	03/04/2005	05/20/2034
81744F-DK-0	SEQUOTA MORTGAGE TRUST-SERIES 2004-8 CLA			4	1FM	233.994	99.0167	235,565	237.904	240.195		1.014			3.254		MON	237		03/23/2005	09/20/2034
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1			4	1FM	26,506	53.1501	32.656	61.441	25.827		3.039			2.856	16.111		29		03/16/2007	03/25/2037
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C	1	1	4.5 .	1FM	5,784	87.8007	8,290	9,442	4,069	[(28)		[5.626	29.623		72	, ,	09/12/2007	11/01/2030
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14	I	1	4	1FM	159,843	99.7704	177,605	178,014	172,500		2,540			4.233	5.405		628		03/23/2006	10/01/2034
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17			4	1FM	(7,755)	6.2092	3,418	.55,043			13,483	31,952		3.106	248.180		3.397		04/03/2006	11/25/2034
863579-WR-5	STRUCTURED ADJUSTABLE RA-SERIES 2005-16X			4	1FM	41,070	99.3705	41,267	41,529	41,521		124			2.846	3.355		20	966	08/29/2007	08/25/2035
863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X	4		4	1FM	50,227	94.0757	72,130	76,673	56,473		4,804			2.826	10.773		193		02/15/2008	10/25/2035
86358R-A2-3	STRUCTURED ASSET SECURIT-SERIES 2002-6 C			4,5	1FM	173, 173	98.7199	187 , 107	189,533	177,331		2,390			6.560	8.301		1,036		10/03/2002	04/01/2032
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A			4	1FM	58,680	81.2487	275,023		143,597		62,337			4.401			1,241	12,847	08/27/2004	11/01/2033
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A			4	1FM	14,559	75.4384	103,616	137,352	23,399		8, 147			4.500	69 . 190		4,205		08/11/2003	11/01/2032
86359A-ZE-6	STRUCTURED ASSET SECURIT-SERIES 2003-22A			4	1FM	39,859	95.5226	148,877	155,855	63,328		19, 112		ļ	4.410	36.624	MON	573		10/28/2003	06/01/2033
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C			4	1FM	62,266	98 . 1314	69,738	71,066	67,526		1, 172			4.347	6.266		257		09/12/2007	03/01/2034
86359B-LQ-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C			4	1FM	71,715	58 . 1355	415,653	714,973	248,804					4. 176	42.292		8,319		05/17/2005	03/01/2034
86359B-MX-6	WELLS FARGO HOME EQUITY -SERIES 2004-1 C			4	1FM	179, 147	97.7657	205,447	210, 143	202,450		2,804		·	2.806	4 . 493		98	5, 198	06/03/2008	04/25/2034
86359D-DB-0	STRUCTURED ASSET SECURIT-SERIES 2005-WF2			4	1FM	118,511	99.2387	144,455	145,563	142,639		2,655		ļ ļ	3.076	4.684				08/13/2007	05/25/2035
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3			4	1FM	1,521,662	89.5281	1,701,710	1,900,755	1,656,092		59,892			2.856	6.403		905		07/19/2012	06/25/2035
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3			4	1FM	210,953	92.5043	214,440	231,816	213,040		3,450			4.113			795		07/27/2012	06/01/2035
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1	-+		4	1FM	4,281	99.0840	5,202	5,250	4,576		180			2.806			2	123	03/22/2006	11/25/2035
86363H-AB-8	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1	-+		4	1FM	7,050	60.5425	7,573	12,508	4,983		967		} }	2.596			5	262	09/06/2007	03/25/2037
86363M-AB-7	STRUCTURED ASSET SECURIT-SERIES 2007-GEL	-+		4	1FM1FM	34,691	99.3736	58,633	59,002	58,255		2,403		····	2.826	5.042		28		05/03/2007	05/25/2037
88156U-AW-0	TERWIN MORTGAGE TRUST-SERIES 2006-8 CLAS			4,5	1FM	3,476	3.0523	3,052 84,281	100,000	919		(82)			0.848	85.868		71	791 14.102	09/07/2007	08/01/2037
88157Q-AL-2 885220-FS-7	TERWIN MORTGAGE TRUST-SERIES 2007-4HE CL	-+		4	1FM	30 , 180 . 244 .203	14.0468 97.9761	251, 183	600,000 256.372	253.839		2.538			2.956 3.246	41.924 4.160		8,336 139		09/07/2007	05/25/2038 09/25/2044
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C			4	1FM	57,422	97.9701	57 , 140	56,854	57,777		2,336		·	3.718	4. 100		176		11/07/2014	04/01/2045
89171V-AK-3	TOWN POINT MORTGAGE TRUS-SERIES 2015-5 C	-+		4,5	1FM	165,529	98.4893	162,741	165,237	165,351		(33)		·	2.750	2.707		379		10/23/2015	05/01/2055
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7	-+		4,5	1FM	30,381	102.3979	31, 154	30,424	31.034		152			4. 145					10/04/2006	08/01/2033
929227-QB-5	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6	-+		4	1FM	2,286	96.2873	2,648	2,750	2,614		60			3.557	4.938		8	78	09/12/2007	06/01/2042
929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1	-1		4	1FM	10,967	96.8790	32,287	33,327	20,252		3,524		· · · · · · · · · · · · · · · · · · ·	2.329	20.180		65		06/18/2004	11/01/2042
92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1	1	1	4	1FM	253,649	98.9721	278,071	280,959	277 . 196		3.408			2.766	3.922		151		10/27/2005	11/25/2045
92922F-7Q-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1	I	1	4	1FM	236, 149		269,407	273, 129	257.823		5.828			2.796	5.016		149	,	08/27/2007	12/25/2045
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1	<u> </u>		4	1FM	46,410	98.5764	47,651	48,339	49,863		(56)			3.246	3. 105		31	1,324	03/28/2005	11/25/2034
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9	1		4	1FM	21,481	102.3535	22,229	21,718			82			4.331	4.260				09/15/2005	09/01/2033
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6	1		4	1FM	239,488	100.0010	248,666	248,664	255,765		(396)			2.966			143		03/30/2005	04/25/2045
92922F-NW-4	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2	1		4	1FM	59,686	98.7659	65,442		66,310		408			3.557			196		04/22/2004	04/01/2044
92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8	4		4	1FM	43,940	97.0173	53, 168	54,802	48,614		1,577			2.926	6.229		27	1,306	06/17/2004	06/25/2044
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1	4		4	1FM	94,957	98.7659	107,739	109,086	103,470	ļ	2, 102	L	ļ ļ	2.926	4.987	MON	53		07/19/2004	07/25/2044
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1	4		4	1FM	904,202	98.6029	1, 197, 346	1,214,312	1,094,224		42,891			4.004	8 . 194				11/21/2008	01/01/2034
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1			4	1FM	255,393	100 . 0342	270,751	270,658	276,863		802			3.286	3.349		1,356		10/08/2004	10/25/2044
92925C-BB-7	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1			4	1FM	105,416	98.4162	119,208	121, 126	117,440		2,007			2.796	<u>4</u> .564		66	2,983	08/27/2007	12/25/2045
939335-P9-0	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1	4		4	1FM	137	85.9904	2,015	2,344	911		321		ļ	4.238	37 . 133		8	89	10/31/2008	02/01/2031
939336-5V-1	WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C	-+		4	1FM	8,403	84.4568	9,570	11,331	9,421		559		ļ	2.956	8.591		5	259	02/19/2008	06/25/2035
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3	-+		4	1FM	127,059	99.8924	119,992	120, 121	125,941		(627)		·	4.217	3.592		422		11/18/2003	12/01/2032
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1	-+		4	1FM	488,736	98.7646	524,729	531,293	534,836		3, 119			3.186	3.704		329		08/29/2007	01/25/2045
93934X-AB-9	WASHINGTON MUTUAL ASSET—SERIES 2006-HE5	+	-	4	1FM	39,683	47.8307	32,097	67, 105	21,554		5,468			2.566	31.026		29		09/26/2008	10/25/2036
576444-AA-1	MASTR ALTERNATIVE NIM-SERIES 2006-5 CLAS		. D	4	1FM	4	0.0000		8,743	47 470				} }	7.750	0.000		1,364		10/31/2008	05/26/2046
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C	-+	υ	4	1FM 1FM	8,485	87.8247	36,887	42,001	17,476		296			3.787	44.818		97	1,422	09/11/2003	09/10/2035
74951P-BV-9 86358E-QJ-8	REST FINANCE LIMITED PAR-SERIES 2003-C C	-+	η	4	1FM	328.900	55.8805	9,388 420.863	16,800 420,287	5,873 417.772		2,465 5,264			4.687 3.226	66.758		48 226		09/11/2003	09/10/2035
	STRUCTURED ASSET INVESTM-SERIES 2005-1 C	<u>-+</u>	- I /	4	irM	328,900	100. 13/2	420,863	420,287	417,772		5,264			3.220	4. 185	MUN	226	11,433	01/21/2005	02/25/2035
	btotal - Bonds - Industrial and Miscellaned	ous (l	Jnattili	ated) -											1001		1000			1001	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
	esidential Mortgage-Backed Securities					31,620,135	XXX	39,048,371	47,396,844	35,929,254	75,596	1,477,272	211,215		XXX	XXX	XXX	509,554		XXX	XXX
05491V-AE-6	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS			4,5	1FM	602,843	101.5975	609,585	600,000	602,777		(66)			4.267			2, 133		07/26/2018	08/01/2038
05491V-AG-1	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS	.1	.1	4.5	1FM	2.966.649	99.6563	2.989.689	3.000.000	2.967.831	L	1, 182	L	L	4.267	4.467	MON	32.354	54.398	07/26/2018	08/01/2038

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
05491V-AJ-5	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS			4,5	1FM	2,229,816	97.3852	2,239,859	2,300,000	2,232,106		2,291			4.267	4.713	MON	24,805	41,705	07/26/2018	08/01/2038
060352-AK-7	BANK-SERIES 2017-BNK6 CLASS B			4	1FM	102,999	98.1090	98 , 109	100,000	102,631		(260)			3.964	3.604	MON	330	3,964	07/14/2017	07/01/2060
060352-AL-5 06035R-AW-6	BANK 2017-BNK6-SERIES 2017-BNK6 CLASS C			4,5	1FM	99,996 1.616.732	95.5869	95,587	100,000	99,996		(297)			3.851	3.852	MON	321	3,851 24,723	07/14/2017	07/01/2060
06054A-BC-2	BANC OF AMERICA COMMERCI-SERIES 2005-UBS			4,5 4.5	1FM		99.1545		75,000	76,304		(297)			4.398	4.124	MON		3,318	09/18/2018	09/01/2048
06541F-BF-5	BANK 2017-BNK4-SERIES 2017-BNK4 CLASS C			4,5	1FM	339,899	98.6815		330,000	338,460		(859)			4.372	4.003	MON	1,202	14,428	04/05/2017	05/01/2050
07388V-AH-1	BEAR STEARNS COMMERCIAL -SERIES 2007-T26			4,5	4FM	754, 100	89.7816	673,362	750,000	749,893		43			5.465	5.549	MON	17,312	40,520	04/05/2007	01/01/2045
12527D-AR-1	CFCRE COMMERCIAL MORTGAG-SERIES 2011-C2			4	1FM	4,009,241	101.0463	3,991,330	3,950,000	3,965,480		(6,279)			3.834	3.660	MON	12,621	151,455	12/06/2011	12/01/2047
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2			4	1FM	328,246	99.7418	324, 161	325,000	327,367		(304)			3.597	3.476	MON	974	11,690	01/22/2016	01/01/2048
12591U-AJ-2	COMM MORTGAGE TRUST SERIES 2014-UBS2 CLA			4	1FM	102,996 154,490	102.6160	102,616	100,000 150.000	101,680 152,492		(289)			4.701 5.151	4.332	MON	392	4,701	03/03/2014	03/01/2047
12591U-AL-7 12591U-AP-8	COMM MORTGAGE TRUST - SERIES 2014 - UBS2			4,5	1FM	154,490	88.4040	151,5/3	150,000	152,492	 	(436)			5. 151	6.248	MON	665 557	7,600 6,374	03/03/2014	03/01/2047
12592K-BF-0	COMM MORTGAGE TRUST-SERIES 2014-UBS5 REI			4,5	1FM		101.2432					(226)			4.514	4.149	MON	301	3,611	09/09/2014	09/01/2047
12592K-BH-6	COMM MORTGAGE TRUST-SERIES 2014-UBS5 CLA			4,5	1FM	302,266	99.5367	298,610	300,000	301,656		(207)			4.611	4.582	MON	2,383	14,026	09/09/2014	09/01/2047
12592L-BM-3	COMM MORTGAGE TRUST-SERIES 2014-CR20 CLA			4,5	1FM	180,238	101.0684	176,870	175,000	178,257		(496)			4.239	3.877	MON	618	7,418	10/22/2014	11/01/2047
12592L-BP-6	COMM MORTGAGE TRUST-SERIES 2014-CR20 CLA			4,5	1FM	303,739	99.0222	297,067	300,000	302,382		(323)			4.502	4 . 420	MON	1, 163	13,697	10/22/2014	11/01/2047
12592M-BN-9	COMM MORTGAGE TRUST-SERIES 2014-LC17 CLA			4,5	1FM	61,799	102.0772	61,246	60,000	61, 108		(170)			4.490	4.124	MON	225	2,694	09/18/2014	10/01/2047
12592M-BQ-2 12592X-BG-0	COMM MORTGAGE TRUST-SERIES 2014-LC17 CLA	-		4,5	1FM	150,865 236,887	99 . 1953 98 . 7453	148,793 227,114	150,000 230,000	150,595 234,537		(51) (646)			4.554	4.568 3.569	MON	583 752	6,937 9,030	09/18/2014	10/01/2047 03/01/2048
12592X-BJ-4	COMM MORTGAGE TRUST-SERIES 2015 CR22 C			4,5	1FM	387,206	97 . 1652	369,228	380,000	385,330		(485)			4. 121	3.991	MON	1,348	15,879	03/18/2015	03/01/2048
12593A-BD-6	COMM MORTGAGE TRUST-SERIES 2015-CR23 CLA			4.5	1FM	51,499	. 100 . 4033	50,202	50,000			(140)			4. 183	3.820	MON	174	2,091	05/06/2015	05/01/2048
12593A-BE-4	COMM MORTGAGE TRUST-COMM 2015-CR23			4,5	1FM	257,706	97.5128	253,533	260,000	258,413		236			4.252	4.432	MON	952	11,211	05/06/2015	05/01/2048
12593Y-BD-4	COMM 2016-CCRE28 MTG TR-MTG PASS THRU CL			4	1FM	141,393	99.6645	139,530	140,000	141,017		(131)			3.495	3.375	MON	408	4,893	01/27/2016	11/10/2025
12624Q-AC-7	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			4,5	2FM	204,991	91.0076	182,015	200,000	202,077		(495)			4.442	4.146	MON	740	8,884	11/02/2012	10/01/2045
12624Q-AT-0 12624Q-BA-0	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			4	1FM	102,499 102,493	98.467295.9312	98,467 95,931	100,000 100,000	101,004		(249)			3.251	2.968 3.415	MON	271	3,251 3,703	11/02/2012	10/01/2045
12624X-AP-3	COMM MORTGAGE TRUST-SERIES 2012-CR4 CLAS			44	1FM	305,986	93.9312	297,815	300,000	302,646		(597)			3.397	3.415	MON	849	10, 191	02/26/2013	03/01/2046
12624X-AT-5	COMM MORTGAGE TRUST-SERIES 2013-CR6 CLAS			4.5	1FM	201.997	98.8066	197,613	200.000	200.872		(195)			3.777	3.662	MON	630	7.554	02/26/2013	03/01/2046
12625F-AU-0	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS			4	1FM	304,482	98.8121	296,436	300,000	302,051		(441)			3.613	3.440	MON	903	10,839	04/11/2013	03/01/2046
12625F-AY-2	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS	·		4,5	1FM	100,689	95 . 1758	95, 176	100,000	100,114		(42)			4.064	4.097	MON	351	4,045	04/11/2013	03/01/2046
12625F-BA-3	COMM MORTGAGE TRUST-SERIES 2013-CR7 CLAS			4,5	1FM	90,386	73.9734	73,973	100,000	94,658		942			4.389	5.875	MON	378	4,370	04/11/2013	03/01/2046
12625K-AN-5 12625K-AP-0	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLAS			4,5 4.5	1FM	592,269 883,789	98.5890	591,534	600,000 1,000,000	595,629 938,700					3.961	4. 191	MON	2,046 6.596	24,070 40.114	06/04/2013	06/01/2046 06/01/2046
12629N-AJ-4	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLAS			4,5	1FM	308,977	95. 18 18	299,850	300,000			(853)			4.035	3.593	MON	1,009	40, 114	06/04/2013	06/01/2046
12629N-AL-9	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLAS			4,5	1FM	535,501	97.0155	509,331	525,000	532, 174		(862)			4.351	4. 186	MON	1,967	23, 162	02/24/2015	02/01/2048
12630D-BD-5	COMM MORTGAGE TRUST-SERIES 2014-CR14 CLA			4,5	1FM	48,853	98.5776	49,289	50,000	49,720		196			4.645	5. 106	MON	200	2,323	01/09/2014	02/01/2047
12636M-AJ-7	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4	1FM	77,249	96.8789	72,659	75,000	76,712		(211)			3.346	2.993	MON	209	2,510	05/17/2016	01/01/2049
12636M-AK-4	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4,5	1FM	350,197	98.8058	335,940	340,000	347,833		(930)			3.924	3.563	MON	1,112	13,341	05/17/2016	01/01/2049
12636M-AL-2 17318U-AF-1	CSAIL 2016-C6 COML MTG T-COML MTG PASSTH			4,5	1FM	91,779 307.475	102.5017 101.2771	92,252	90,000 300.000	91,459 302.901		(124)			4.752	4.603	MON	356 921	4,336 11.049	05/17/2016	01/01/2049
17318U-AG-9	CITIGNOUP COMMERCIAL MOR-SERIES 2012-GC8			4	1FM	717.477	101.3471	709.429	700.000	706,877		(1,795)			4.285	3.984	MON	2.500	29,995	09/10/2012	09/01/2045
17318U-AH-7	CITIGROUP COMMERCIAL MOR-SERIES 2012-GC8			4,5	1FM	601,329	101.5134	609,081	600,000	600,315		(65)			4.873	4.923	MON	2,518	29,644	09/10/2012	09/01/2045
17322V-AV-8	CITIGROUP COMMERCIAL MOR-SERIES 2014-GC2			4	1FM	87,543	101.5554	86,322	85,000	86,510		(245)			3.863	3.507	MON	274	3,284	07/17/2014	07/01/2047
17322V-AW-6	CITIGROUP COMMERCIAL MOR-SERIEIS 2014-GC			4,5	1FM	308,986	100.6818	302,045	300,000	305,366		(860)			4. 175	3.814	MON	1,044	12,525	07/17/2014	07/01/2047
17322V-AX-4	Citigroup Commercial Mtg Trust Series 20			4,5	1FM	360,480	98.5589	344,956 226,752	350,000	356,218 230,004		(1,015)			4.451	4.143	MON	1,339	15,824 8,660	07/17/2014	07/01/2047
17324T-AJ-8 17325H-BT-0	CITIGROUP COMMERCIAL MOR-SERIES 2016-GC3			4 5	1FM	231,743 473,761	100.7788 98.1160	226,752	225,000 460,000	230,004		(620)			3.849	4.072	MON	722	21,991	02/03/2016	02/01/2049
200474-BF-0	COMM MORTGAGE TRUST-SERIES 2015-LC19 CLA			4,5	1FM	51,499	98.3856	49, 193	50,000	51,055		(1,027)			3.829	3.439	MON	160	1,914	01/26/2015	02/01/2048
200474-BH-6	COMM MORTGAGE TRUST-SERIES 2015-LC19 CLA			4,5	1FM	231,332	98.5238	221,678	225,000	228,938		(622)			4.259	3.967	MON	825	9,719	01/26/2015	02/01/2048
20048E-BB-6	COMM MORTGAGE TRUST-SERIES 2013-LC6 CLAS			4	1FM	308,977	100.0782	300,235	300,000			(902)			3.739	3.388	MON	935	11,217	01/24/2013	01/01/2046
20048E-BC-4	COMM MORTGAGE TRUST-SERIES 2013-LC6 CLAS			4,5	1FM	308,986	101.2031	303,609	300,000	303,979		(902)			4.242	3.883	MON	1,061	12,726	01/24/2013	01/01/2046
233050-AC-7	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL			4	1FM	908,944	102.8804	925,923	900,000	901,749	 	(895)			5.002	4.890	MON	3,752	45,018	02/08/2011	11/01/2046
233050-AG-8 23305M-AE-5	DBUBS MORTGAGE TRUST-SERIES 2011-LC1A CL			4,5 1	1FM	452, 129 257, 498	104.3613	469,626 257,127	450,000 250.000	449,428 254,125					5.698	5.850	MON	2,207 	25,991 11,474	02/08/2011	11/01/2046
23305M-AE-5	DBCCRE MORTGAGE TRUST-SERIES 2014-ARCP C			4.5	1FM	507,786	102.8507		500,000			(726)			4.590	4.223	MON	4,249	27,071	01/24/2014	01/01/2034
23305M-AJ-4	DBCCRE MORTGAGE TRUST-SERIES 2014-ARCP C			4,5	1FM	1,066,961	96.6763	1,063,439	1,100,000	1,080,953		3,288			4.935	5.404	MON	13,721	55,033	01/24/2014	01/01/2034
23305U-AB-3	DBRR TRUST-SERIES 2011-LC2 CLASS A4B REI			4.5	1FM	703,336	102.0646	714.452	700.000	700.728		(290)			4.537		MON	2.647	31.759	12/08/2011	07/01/2044

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryir	g Value			lı	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		•	· ·											Total							
														Foreign							
			F		NIAIO								0								
					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
23305X-AD-3	DBUBS MORTGAGE TRUST-SERIES 2011-LC2A CL	Ť	T	4	1FM	2,524,733	. 102.8123	2,570,112	2,499,810	2,505,720	(200.0000)	(2,462)	1.000g200	74.40	4.537	4.426		9,451		06/17/2011	07/01/2044
23305Y-AD-1	DBUBS MORTGAGE TRUST-SERIES 2011-LC3A CL	1		4	1FM	480,386	102.2435	486,333	475,662	476,773		(384)			4.551	4.428		1,804		08/11/2011	08/01/2044
23312J-AJ-2	DEUTSCHE BANK COMMERCIAL-SERIES 2017-C6	. I		4.5	1FM	411,981	96.5069	386,028	400,000	410,415		(1,049)			3.792	3.435		1,264		06/14/2017	06/01/2050
23312J-AK-9	DEUTSCHE BANK COMMERCIAL-SERIES 2017-C6			4,5	1FM	205,991	95.0793	190 , 159	200,000	205,221		(516)			4. 174	3.811	MON	696		06/14/2017	06/01/2050
23312L-AS-7	DBJPM 2016-C1 MTG TR COML MTG PASSTHRU C	- 1-		4	1FM	123,599	98.1970	117,836	120,000	122,700		(340)			3.276	2.923	MON	328	3,931	03/31/2016	05/01/2049
23312L-AU-2	DBJPM 2016-C1 MTG TR PASSTHRU CTF CL B			4,5	1FM	386,219	99.4729	373,023	375,000	383,545		(1,017)		ļ	4. 195	3.831		1,311		03/31/2016	05/01/2049
36191Y-BB-3	GS MORTGAGE SECURITIES T-SERIES 2011-GC5			4	1FM	2,423,846	101.2788	2,430,690	2,400,000	2,405,996	ļ	(2,442)		ļ ļ.	3.707	3.594				09/22/2011	08/01/2044
36192B-AE-7	GS MORTGAGE SECURITIES T-SERIES 2012-GC6			4	1FM	1, 177, 329	104.6807	1,214,296	1, 160,000	1, 165, 606		(1,785)		ļ	4.948	4.767		4,783		01/24/2012	01/01/2045
36192B-AG-2	GS MORTGAGE SECURITIES T-SERIES 2012-GC6	+		4,5	1FM	584,215	105. 1165	630,699	600,000	594,542		1,805			5.652	6.097	MON	2,920		01/24/2012	01/01/2045
36192R-AL-6	GS MORTGAGE SECURITIES T-SERIES 2012-BWT			4,5	1FM	144,768	93.4984	140,248	150,000	147,723		548		}	3.329	3.805		416		12/11/2012	11/01/2034
36197Q-AG-4	GS MORTGAGE SECURITIES T-SERIES 2013-G1	+	-	4,5	1FM	898,601	96.5120		900,000	899,341	·	203		}	3.603	3.679		2,792		03/01/2013	04/01/2031
36197X-AB-0 36197X-AQ-7	GS MORTGAGE SECURITIES T-SERIES 2013-GC1			4,5 4 5	2FM1FM	671,434	91.9217	643,452	700,000 300,000	685,272 304.246		2,974			4.450	5.048		2,676 944		05/16/2013	06/01/2046
36197X-AR-5	GS MORTGAGE SECURITIES 1-SERIES 2013-GC1			4.5	1FM	617,956	97.8120	586,872				(1,784)			4. 179	3.821		2,090		05/16/2013	06/01/2046
36248F-AG-7	GS MORTGAGE SECURITIES 1-SERIES 2013-061	-†	-	4	1FM	2,725,480	978120	2.764.275	2,689,898	2.697.703		(3,077)		ļ	4. 179	4.591				08/31/2011	03/01/2044
36250V-AJ-1	GS MORTGAGE SECURITIES T-SERIES 2015-GC3			4 5	1FM	226,593	101.4974	223,294	220,000	224,748		(598)			4.466	4.099		819		10/14/2015	10/01/2048
36250V-AL-6	GS MORTGAGE SECURITIES T-SERIES 2015-GC3			4.5	1FM	330,244	100 . 1537	340,522	340,000	332,766		854			4.653	5.084		1,318		10/14/2015	10/01/2048
36252H-AK-7	GS MORTGAGE SECURITIES T-GSMS 2017-GS5 C	I		4,5	1FM	891,387	99.2090	892,881	900,000	891,632		246			4.299	4 . 435		3,224		09/13/2018	03/01/2050
36252T-AV-7	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR	1		4	1FM	556, 189	97.6748	527,444	540,000	552,326		(1,543)			3.292	2.935	MON	1,481	17,777	05/17/2016	05/01/2049
36252T-AW-5	GS Mortgage Securities T-COML MTG PASSTH			4,5	1FM	154,491	98.5834	147,875	150,000	153,455		(416)			3.759	3.398		470	5,639	05/17/2016	05/01/2049
36252T-AY-1	GS MTG SECS TR 2016-GS2-COML MTG PASSTHR			4,5	1FM	174,623		173, 156	170,000	174,024		(244)			4.528	4.342		663		05/17/2016	05/01/2049
36253P-AH-5	GS MORTGAGE SECURITIES T-SERIES 2017-GS6			4	1FM	453, 169	98.6677	434 , 138	440,000	451,361		(1, 154)			3.869	3.511		1,419		05/19/2017	05/01/2050
36255N-AY-1	GS Mortgage Securities C-GS NORTGAGE SEC	4		4,5	1FM	102,994		100,908	100,000	102,805		(189)			4.321	3.956		360		03/15/2018	03/01/2051
36255N-AZ-8	GS Mortgage Securities C-GS MORTAGE SECU			4,5	1FM	302,248		296,562	300,000	302,094		(154)			4.364	4.330		1,091		03/15/2018	03/01/2051
46636D-AJ-5	JP MORGAN CHASE COMMERCI-SERIES 2011-C4			4	1FM	2,461,031	102.5595	2,499,039	2,436,672	2,442,103		(2, 113)			4.388	4.283		8,910		05/25/2011	07/01/2046
46636D-AS-5	JP MORGAN CHASE COMMERCI-SERIES 2011-C4	·		4	1FM	404,000	103.0018	412,007	400,000	400,907		(359)			4.801	4.698		1,600		05/25/2011	07/01/2046
46639Y-AV-9 46639Y-AW-7	JP MORGAN CHASE COMMERCI-SERIES 2013-LC1	-+		4	1FM	411,998	97.4303	389,721	400,000	405,502		(1, 191)			3.499	3.152		1,166		05/02/2013	04/01/2046
46639Y-AX-5	JP MORGAN CHASE COMMERCI-SERIES 2013-LC1 JP MORGAN CHASE COMMERCI-SERIES 2013-LC1			4,5	1FM	206,000	98.3640	196,728	200,000 300,000	202,799		(593)			3.958	3.605		660 1,041		05/02/2013	04/01/2046
46642E-BD-7	JPMBB COMMERCIAL MORT-SERIES 2014-C21 CL			4,5	1FM	144,200	100 . 1256	140, 176	140,000	142,483		(399)			4. 103	3.979		506		07/02/2013	08/01/2047
46642E-BE-5	JPMBB COMMERCIAL MORT-SERIES 2014-C21 CL	-+		4.5	1FM	310.332	98.9734	296.920	300.000	306.115		(981)			4.654	4.298		1.164		07/01/2014	08/01/2047
46643G-AK-6	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL	1		4.5	1FM	247,200	99.2166	238, 120	240,000	244,594		(703)			4.116	3.745		823		10/09/2014	11/01/2047
46643G-AL-4	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL	1		4.5	1FM	61,509		59,702		60,862		(153)			4.390	4.147		219		10/09/2014	11/01/2047
46643G-AY-6	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CL	1		4,5	1FM	264,072	85.4232	256,270	300,000	276,435		3,277			3.890	5.526		972		10/09/2014	10/15/2024
46644A-BL-5	JPMBB COMMERCIAL MORT-SERIES 2015-C27 CL	1		4	1FM	144,200		137,116	140,000	142,718		(395)			3.898	3.542		455		02/05/2015	02/01/2048
46644A-BM-3	JPMBB COMMERCIAL MORT-SERIES 2015-C27 CL	4		4,5	1FM	50,871	96.9777	48,489	50,000	50,523		(89)		ļļ.	4.343	4.176		181		02/05/2015	02/01/2048
46645L-AY-3	JPMBB COMMERCIAL MORT-SERIES 2016-C1 CLA			4	1FM	669,495		650,576	650,000	664,496		(1,825)		ļ	3.576	3.219		1,937		02/23/2016	03/01/2049
46645L-BE-6	JPMBB COMMERCIAL MORT-SERIES 2016-C1 CLA			4,5	1FM	375,731	103.0271	391,503	380,000	376,523		318			4.738	4.943		1,500		02/23/2016	03/01/2049
61690G-AF-8	MORGAN STANLEY BANL TRUS-SERIES 2014-C14	-+		4	1FM	102,998	103.0323	103,032	100,000	101,618		(294)		ļ	4.064	3.704		339		01/30/2014	02/01/2047
61690G-AL-5	MORGAN STANLEY BANL TRUS-SERIES 2014-C14	+	-	4,5	1FM	350,570	102.5700	358,995	350,000	351,611	}	315		}	4.864	4.959		1,419		01/30/2014	02/01/2047
61690G-AT-8 61690K-AH-5	MORGAN STANLEY BANK TRUS SERIES 2014-C14	-+		4,5	1FM 1FM	669,562	94.9596	712,197 398.927	750,000	705,434		8,480		}	4.864 3.769	6.443 3.421		12, 182		01/30/2014	02/01/2047
61690K-AH-5 61690K-AK-8	MORGAN STANLEY BAML TRUS-SERIES 2013-C7			4	1FM	411,980	99.7318 100.3375	398,927	400,000 250,000	405, 197 253.056		(1, 192) (701)			3. /69	3.421		1,256 852		01/09/2013	02/01/2046
617459-AD-4	MORGAN STANLEY BAML THUS-SERIES 2013-07			4,5	1FM	257,499	100.3375	250,844	2, 100, 000	2, 104, 681		(1,927)			4. 107	4.557		852		01/09/2013	06/01/2046
617459-AD-4	MORGAN STANLEY CAPITAL I-SERIES 2011-C2			4 5	1FM	504.990	103.2497	2, 108, 244	2, 100,000			(453)		}	5.200	5.095		2, 167		06/09/2011	06/01/2044
617459-AG-7 617459-AH-5	MORGAN STANLEY CAPITAL 1-SERIES 2011-C2		1	4 5	1FM	496,331	101.9469	509,735	500,000			364		<u> </u>	5.485	5.095		2, 167		06/09/2011	06/01/2044
61760R-BA-9	MORGAN STANLEY CAPITAL 1-SERIES 2011-02		1	4	1FM	476.845		473.368	472.139	472,370		(466)		·	4.054	3.940		1.595		09/14/2011	07/01/2049
61760R-BB-7	MORGAN STANLEY CAPITAL I-SERIES 2011-03			4	1FM	908,996	100.2665	920,390	900,000	902,231		(869)		·	4.118	4.010		3,089		09/14/2011	07/01/2049
61760V-AA-1	Morgan Stanley Capital I-SERIES 2012-C4C	1	1	5.6	1FE	440,978	5.2669	149,805	500,000	140,761		(53,012)			2.084	4.981		20,861		03/13/2012	03/01/2045
61760V-AN-3	MORGAN STANLEY CAPITAL I-SERIES 2012-C4		1	4	1FM	75,790	99.7697	74,867				(59)			2.991	2.834		187		03/09/2012	03/01/2045
61760V-AQ-6	MORGAN STANLEY CAPITAL I-SERIES 2012-C4			4	1FM	1,413,976	100.8098	1,411,337	1,400,000	1,404,524		(1,323)			3.773	3.665		4,402		03/09/2012	03/01/2045
61761A-BA-5	MORGAN STANLEY BAML TRUS-SERIES 2012-C5		.	4	1FM	305,983	101.2268	303,680	300,000	302,256	ļ	(595)		[3.792	3.563	MON	948		07/13/2012	08/01/2045
61761A-BB-3	MORGAN STANLEY BAML TRUS-SERIES 2012-C5			4,5	1FM	203,996	102.2716	204,543	200,000	201,525		(396)		ļ ļ.	4.443	4.208		741		07/13/2012	08/01/2045
61761B-AL-0	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1FM	358,727	99.0475	346,666	350,000	353,431		(890)			3.451	3.161		1,007		08/02/2012	08/01/2034
61761B-AN-6	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1FM	204,994	99.6304	199,261	200,000	201,984		(510)			3.852	3.557		642		08/02/2012	08/01/2034
61761B-AQ-9	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1FM	547 , 106		543,731	550,000	548,756		334		ļ	4.057	4.052		1,859		08/02/2012	08/01/2034
61761B-AS-5	MORGAN STANLEY CAPITAL I-SERIES 2012-STA			4	1FM	825,327	96.9974	824,478	850,000	839,767		2,611		L	4.057	4.348	MON	2,874	28,089	08/02/2012	08/01/2034

								Showing All Lon	g-Term BONDS	S Owned Decer	mber 31 of	Current Yea	ar								
1	2		Code	es	6	7		air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	i		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	_	Effective		Amount	Amount		Contractual
CUSIP			g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
61761D-AE-2 61761D-AF-9	MORGAN STANLEY BAML TRUS-SERIES 2012-C6		/	4 1	1FM1FM	205,984	100 . 4572 100 . 6749	200,914 302,025	200,000 300,000	202,383 303,613		(604)			3.476 3.930	3.132 3.579	MON	579 983	6,952 11,790	10/03/2012	11/01/2045
61761D-AH-5	MORGAN STANLEY BAML TRUS-SERIES 2012-C6			4.5	1FM	308,985	101.1013	303,304	300,000	303,671		(903)			4.536	4. 177		1, 134	13,608	10/03/2012	11/01/2045
61761Q-AH-6	MORGAN STANLEY BAML TRUS-SERIES 2013-C8			4,5	1FM	205,984	98.6851	197,370	200,000	202,300		(531)			3.562	3.310	MON	594	7,237	02/05/2013	12/01/2048
61761Q-AK-9	MORGAN STANLEY BAML TRUS-SERIES 2013-C8			4,5	1FM	205,764	97.7440	195,488	200,000	202,315		(511)			4.059	3.811	MON	676	8,231	02/05/2013	12/01/2048
61761X-AA-6 61761X-AG-3	MORGAN STANLEY CAPITAL I-SERIES 2013-WLS			4	1FM 1FM	614,981 204,998	99.2338 99.1144	595,403 198,229	600,000 200,000	602,265 200,758		(2,213)			2.695	2.313 2.513	MON	1,348 483	16, 170 5, 794	02/14/2013	01/01/2032
61761X-AJ-7	MORGAN STANLEY CAPITAL I-SERIES 2013-WLS MORGAN STANLEY CAPITAL I-SERIES 2013-WLS			4 4	1FM	204,998	99.1144					(739)			2.897 3.199	2.812				02/14/2013	01/01/2032
61761X-AL-2	MORGAN STANLEY CAPITAL I-SERIES 2013-WLS			4,5	1FM	1, 194, 477	98.6010	1, 183, 212	1,200,000	1, 198, 953		1, 122			3.512	3.659	MON	10,535	42,723	02/14/2013	01/01/2032
61764P-BX-9	MORGAN STANLEY BAML TRUS-COML MTG PT CTF			4,5	1FM	123,236	98.9928	118,791	120,000	122,043		(304)			4.000	3.679	MON	400	4,800	12/09/2014	12/01/2047
61764P-BZ-4	MORGAN STANLEY BAML TRUS-COML MTG PT CTF			4	1FM1FM	72,485	95.8561	71,892	75,000	73,358		238			4.000	4.421		250	3,000	12/09/2014	12/01/2047
61766C-AK-5 61766C-AL-3	MORGAN STANLEY CAPITAL I-SERIES 2016-UBS MORGAN STANLEY CAPITAL I-SERIES 2016-UBS			4,5 4.5	1FM	102,993	102.7767	102,777 159,090	100,000	102,296 150,335		(249)			4.526 4.542	4.238		377	4,590 7,370	02/19/2016	03/01/2049
61766C-AV-1	MORGAN STANLEY CAPITAL I SERIES 2016-UBS			4	1FM	59,263	83.9950	75.596	90.000	65.687		2.454			3.000	8.010		225	2.700	02/19/2016	03/01/2049
61766E-BE-4	MORGAN STANLEY BAML TRUS-SERIES 2016-C29			4	1FM	77,246	98.3871	73,790	75,000	76,692		(212)			3.325	2.970		208	2,494	04/22/2016	05/01/2049
61766E-BH-7	MORGAN STANLEY BAML TRUS-SERIES 2016-C29		4	4	1FM	396,527	98.3505	378,649	385,000	393,767		(1,060)			3.604	3.250		1 , 156	13,875	04/22/2016	05/01/2049
61766E-BJ-3 74824D-AL-4	MORGAN STANLEY BAML TRUS-SERIES 2016-C29 QUEENS CENTER MORTGAGE T-SERIES 2013-QCA			4,5 4.5	1FM 1FM	205,996 862,492	97.6315 96.2082	195,263 865,874	200,000 900,000	204,691 878,769		(555)			4.039 3.474	3.670 3.970		673 2.693	8,078 31,702	04/22/2016	05/01/2049
87246A-AE-8	TIAA SEASONED COMMERCIAL-SERIES 2007-C4			4.5	1FM	41,161	90.2062	41,737	41,688	41,670		3, 114			5.481	5.621		2,093 463	3,764	08/02/2007	01/01/2037
87246A-AG-3	TIAA SEASONED COMMERCIAL-SERIES 2007-C4			4,5	1FM	488,825	99.9015	499,508	500,000	500,000					5.481	5.482		1,599	27,392	08/02/2007	08/10/2039
90268T-AC-8	UBS-CITIGROUP COMMERCIAL-SERIES 2011-C1			4	1FM	2,402,343	100.6886	2,383,203	2,366,904	2,379,081		(3,306)			3.595	3.391	MON		85,090	12/09/2011	01/01/2045
90268T-AJ-3	UBS-CITIGROUP COMMERCIAL-SERIES 2011-C1		4	4	1FM	1,928,484	104.7748	1,990,722	1,900,000	1,908,963		(2,937)			5. 154	4.972		8, 161	97,926	12/09/2011	01/01/2045
90270R-AG-9 90270R-AJ-3	UBS-BARCLAYS COMMERCIAL -SERIES 2012-C4UBS-BARCLAYS COMMERCIAL -SERIES 2012-C4			4,5 4.5	1FM	871,248 1,024,971	99.4543 98.8648	845,362 988,648	850,000 1,000,000	859,036 1,011,591		(2, 119)			3.718 4.330	3.428 4.122		2,634	31,604 47,460	12/06/2012	12/01/2045
90270Y-AG-4	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5			4.5	1FM	308,999	98.9540	296,862	300,000	303,981		(896)			3.649	3.301		912	10,946	02/15/2013	03/01/2046
90270Y-AL-3	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5			4,5	1FM	102,949	98.3605	98,361	100,000	101,292		(286)			4.080	3.797	MON	351	4, 136	02/15/2013	03/01/2046
90270Y-AN-9	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5		4	4,5	1FM	708,377	90.7522	726,018	800,000	755,481		9,433			4.080	5.669		2,810	33,090	02/15/2013	03/01/2046
90276C-AJ-0 90276C-AK-7	UBS Commercial Mortgage -SERIES 2017-C2		4	4,5 4 5	1FM1FM	514,996 102.992	98.6498	493,249 95,745	500,000	513,229 102.646		(1,297)			3.993	3.632		1,664	19,965	07/31/2017	08/01/2050
902/60-AN-7 90349G-AN-5	UBS Commercial Mortgage -SERIES 2017-C2UBS-BARCLAYS COMMERCIAL -SERIES 2013-C6			4,5 4.5	1FM	514,996	95.7455	95,745	500,000	506,914		(254)			3.875	3.931		1.615	4,295 19,376	04/11/2013	04/01/2046
90349G-AQ-8	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C6		4	4,5	1FM	299,981	98.8760	296,628	300,000	299,664		40			4.035	4. 121		1,045	12,304	04/11/2013	04/01/2046
91830C-AJ-7	VNO MORTGAGE TRUST-SERIES 2012-6AVE CLAS			4,5	1FM	399,423	99.2181	396,872	400,000	399,668		97			3.337	3.411	MON	1, 112	13,534	11/16/2012	11/01/2030
91830C-AL-2	VNO MORTGAGE TRUST-SERIES 2012-6AVE CLAS		4	4,5	1FM	673,328	97.0117	679,082	700,000	688,303		2,808			3.337	3.858		1,947	23,685	11/16/2012	11/01/2030
91830M-AG-1 91830M-AJ-5	VNO MORTGAGE TRUST-SERIES 2013-PENN CLAS	-+		4,5	1FM 1FM	102,355 129,514	100 . 6925	100,693 130,344	100,000	100,692 129,830		(334) 94			3.947 3.947	3.636 4.081	MON	329 428	4,002 5,203	12/05/2013 12/05/2013	12/01/2029
91830M-AL-0	VNO MORTGAGE TRUST-SERIES 2013-PENN CLAS			4.5	1FM	191,099	99.7475	199,495	200.000	197.205		1,376			3.947	4.774	MON	658	8.004	12/05/2013	12/01/2029
92890N-AE-9	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4,5	1FM	508,886	85.3099	511,859	600,000	556,300		9,421			4.442	6.613	MON	2,221	27,036	11/30/2012	12/01/2045
92890N-AX-7	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4	1FM	307,489	97.5384	292,615	300,000	303,166		(742)			3.744	3.456		936	11,232	11/30/2012	12/01/2045
92890N-AY-5 92890P-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C10			4,5	1FM	204,995 204,458	96 . 1755	192,351 197,364	200,000	202,040 202,053		(484)			4.377 3.979	4.149 3.786		730 663	8,882 8,081	11/30/2012	12/01/2045
92890P-AJ-3 92890P-BG-8	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C14WF-RBS COMMERCIAL MORTGA-SERIES 2013-C14			4,5 4.5	1FM	1,358,436	98.6822	197,364	1,500,000	1,427,461		(421)		 	3.979	3.786		15,257		05/22/2013	06/01/2046
92903P-AC-3	VORNADO DP LLC-SERIES 2010-VNO CL A2FX R			4	1FM	1,338,419	101.8858	1,375,458	1,350,000	1,347,351		1,480			4.004	4.124		3, 153	54,047	08/05/2011	09/10/2028
92935J-AJ-4	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C			4,5	1FM	1,223,983	102.7270	1,232,723	1,200,000	1,207,715		(3,587)			5. 174	4.836	MON	5, 174	62,088	02/17/2011	02/01/2044
92935J-BC-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C		4	4,5	1FM	2,123,534	102.6530	2,141,285	2,085,944	2,098,314		(5,555)			4.869	4.540		8,464	101,315	08/25/2011	02/01/2044
92935V-AG-3 92935V-AN-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C3CWF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C		/	4 1	1FM1FM	3,332,842 454,481	102.0349	3,367,152 457,895	3,300,000 450,000	3,313,412 451,010		(5,694)			4.375 4.740	4.182 4.638		12,031	144,375 21,330	05/26/2011	03/01/2044
92936J-AG-9	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C	1		4.5	1FM	335,063	101.7544	457,895	350,000	344,937		1,710			5.672	6.347		1,655	21,330	11/01/2011	11/01/2044
92936J-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C	Ţ		4,5	1FM	267,030	104.0300	312,090	300,000	288,354		3,738			5.672	7.329	MON	1,419	17,250	11/01/2011	11/01/2044
92936J-AL-8	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5C			4,5	1FM	240, 176	102 . 3791	307 , 137	300,000	277,882		6,860			5.672	8.794		1,419	17,250	11/01/2011	11/01/2044
92936J-BB-9 92936Q-AG-3	WF-RBS COMMERCIAL MORTGA-SERIES 2011-C5CWF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4	1FM1FM	2, 171, 328 2, 827, 874	101.0453	2, 172, 474 2, 814, 251	2,150,000 2,800,000	2, 157, 523 2,810,287		(2,759)			3.667 3.440	3.524		6,570 8,027	78,840 96,320	11/01/2011	11/01/2044
92936Q-AG-3 92936Q-AJ-7	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4 4	1FM	2,827,874	100.5090	2,814,251	200.000	200.935		(3, 724)			4.697	4.537		8,027	9, 320	03/16/2012	04/01/2045
92936Q-AQ-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C	:I::::		4,5	1FM	296,741	103.8430	311,529	300,000	298,825		417			5.582	5.826		1,396	16,977	03/16/2012	04/01/2045
92936Q-BC-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C6C			4	1FM	1,211,927	101. 1345	1,213,614	1,200,000	1,205,035		(1,543)			3.835	3.688	MON	3,835	46,020	03/16/2012	04/01/2045
92936Y-AE-1	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C8C			4	1FM	203,995	100.8583	201,717	200,000	201,505		(398)			3.660	3.431		610	7,320	07/20/2012	08/01/2045
92936Y-AF-8 92936Y-AG-6	WF-RBS COMMERCIAL MORTGA-SERIES 2012-C8CWF-RBS COMMERCIAL MORTGA-SERIES 2012-C8C			4 4 5	1FM	305,997	101.1496 100.7989	303,449 503.994	300,000	302,287 496,552		(596) 835			4.311 4.893	4.077 5.169		1,078 2.038	12,933 24,804	07/20/2012	08/01/2045
329301-AU-0	INF-NDO COMMENCIAL MUNICA-SENIES ZUIZ-USC	-+		4,3	IFM	492,214	100./989		,000,000	490,552		535			4.893	5. 169	MUN	∠,038	24,804		6402 / 1 0 / 802

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11			usted Carryin	g Value			lı	nterest		Da	ites
		3		5	7		8	9	1		12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	ė		and		Used to	`		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92937E-AG-9	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11	е	- 11	4.5	1FM.	102.995	99.7860		100.000	101,302	(Decrease)	(299)	necognized	value	3.714		MON	Accided 310	3.714		03/01/2045
92937E-AH-7	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11			4,5	1FM	154,497	99.7660	150,113	150,000	152, 152		(487)			4.209		MON	526	6,410	01/28/2013	03/01/2045
92937E-AJ-3	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C11	1		4.5	1FM	94,431	97.3707	97.371	100,000	97.488		554			4.265		MON	1.079	4,329	01/28/2013	03/01/2045
92937U-AH-1	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C13	1		4,5	1FM	411,994	98.6215	394,486	400,000	405,606		(1, 176)			3.910		MON	1,303	15,640	04/17/2013	05/01/2045
92937U-AJ-7	WF-RBS COMMERCIAL MORTGA-SERIES 2013-C13			4,5	1FM	376,731	94.0394		400,000	388,244		2,361			4. 133	4.942		1,376	16,777	04/17/2013	05/01/2045
92939G-AA-5	WFLD MORTGAGE TRUST-SERIES 2014-MONT CLA			4,5	1FM	103,030	101 . 1044	101, 104	100,000	101,952		(300)			3.755	3.426		313	3,797	08/07/2014	08/01/2031
92939G-AL-1 94989H-BF-6	WFLD MORTGAGE TRUST-SERIES 2014-MONT CLA	+	-	4,5	1FM 1FM	143,031	95.6970	143,546	150,000	145,693		672			3.755 3.658	4.392		469 533	5,695 6,402	08/07/2014	08/01/2031
94989H-BF-6 94989H-BJ-8	. WELLS FARGO COMMERCIAL M-WFCM 2015-NXS1	-+	-	4,5	. 1FM	180,238 174,993	98 . 1596	1/1,7/9	175,000 175,000	178,474		(492) 4			3.658	3.306		533		04/20/2015 04/20/2015	05/01/2048
94989Y-BB-8	WELLS FARGO COMMERCIAL M-WFCM 2016-C32 C		-	4	1FM	174,993	90.3239	171,373	170,000	173,779		(468)			3.952	3.591		560	6,718	02/03/2016	03/01/2048
95000A-AZ-0	WELLS FARGO COMMERCIAL M-WFCM 2015-P2 CL			4	1FM	61,799	100.0623		60,000	61,324	[(164)			4.255		MON	213	2,553	12/08/2015	12/15/2048
95000A-BA-4	. Wells Fargo Commercial M-SERIES 2015-P2			4,5	1FM	472,584	98.8187	474,330	480,000	474,000		518			4.739	4.978	MON	1,896	23,065	12/08/2015	12/15/2048
95001M-AK-6	. Wells Fargo Commercial M-SERIES 2017-C38			4,5	1FM	205,986	98.4332	196,866	200,000	205,225		(523)			3.917		MON	653		06/27/2017	07/01/2050
95001M-AL-4	Wells Fargo Commercial M-SERIES 2017-C38			4,5	1FM	199,988	94.5294	189,059	200,000	199,990		1			3.903	3.904	MON	651	7,806	06/27/2017	07/01/2050
	ıbtotal - Bonds - Industrial and Miscellaneo	ous (l	Jnaffil	iated) -																	
	ommercial Mortgage-Backed Securities	_				100,314,861	XXX	99,743,351	99,818,757	99,888,248		(64,757)			XXX	XXX	XXX	480,502	4,002,880	XXX	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A			4	1FE	1, 123, 214	99.8280	1, 121, 287	1, 123, 219	1, 124, 197		(142)			3.967	3.940		1,857	44,364	05/25/2017	05/16/2042
00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2	-		4	1FE	630,010	100 . 4930	659,496	656,261	648,990		6,937			3.606	4.612		394	20,455	05/31/2016	12/27/2044
00432C-AR-2 00432C-AV-3	ACCESS GROUP-STUDENT LN REVENUE NT			4,5	1FE1FE	91,688 27,973	99.1448	99, 145 28, 179	100,000 28,184	92,756		44			1.970 3.590	2.453 4.083		526 17	1,072	02/26/2016	09/25/2037
00432C-AV-3 00432C-CF-6	ACCESS GROUP INC-SERIES 2003-A CLASS A3			4	IFE	1,792	99.9802		28, 184	28, 184 1, 818		162			2.974	4.083		l/	465 12	01/07/2014	06/22/2022
00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3			4	1FE	965,287	98.8379	1,049,383	1,061,721	1,028,704		20.566			2.860	4.731		5.735	26,227	03/16/2016	07/25/2035
00432C-DE-8	ACCESS GROUP INC-SERIES 2006-1 CLASS B			4	1FE.	140,837	95.9238	166,786	173,873	152,650		4,393			3.139	6.020		546	4,514	02/24/2016	08/25/2037
02155L-AA-0	ALTERNA FUNDING LLC-SERIES 2015-1A CLASS			4	1FE	60,502	99.5000	61,020	61,326	44,293		(11,281)			2.500	0 . 159		68	1,355	02/05/2016	02/15/2024
023765-AA-8	. AMER AIRLINE 16-2 AA PTT-FIRST LIEN			1	1FE	404,775	94.0180	380,561	404,775	404,775					3.200	3.199		576	12,922	05/02/2016	06/15/2028
02376U-AA-3	AMER AIRLS INC 2016-1 CL AA CTF			1	1FE	653,321	98.1771	639,281	651, 151	652,791		(264)			3.575	3.526		10,734	22,719	01/20/2016	01/15/2028
023770-AA-8 02377A-AA-6	AMER AIRLN 15-1 A PTT-SECURED	-+		1	1FE	1,266,967	95.0340	1,204,049	1,266,967	1,266,967					3.375	3.375		7, 127	42,325	03/02/2015	05/01/2027
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C	-+		1	1FE1FE	97,218 185,909	96.8200	94 , 127 187 , 579	97,218 185,918	97,218 185,911		1			3.700 3.786	3.700 3.787			3,536 7,029	09/02/2014	10/01/2026
03027W-AJ-1	AMERICAN TOWER TRUST I-1ST LIEN			1	1FE	176,422	98.4839	172,347	175,000	175.732		(161)			3.070	2.964		239	5,373	02/12/2015	03/15/2048
038779-AA-2	ARBYS FUNDING LLC 2015-1A A2			4	2AM	834,200	102.0020	850,901	834,200	834,200					4.969				41,379	11/06/2015	10/30/2045
05377R-BV-5	AVIS BUDGET RENTAL CAR F-SERIES 2014-2A			4	1FE	349,914	99.5409		350,000	349,982		19			2.500		MON	267	8,750	07/17/2014	02/20/2021
05577@-AG-5	BTMU Capital Corp. Equipment Note			1	1	253,639	105.5562	267,731	253,639	253,639					6.550	6.547	FA	5,769	16,064	02/26/2009	02/26/2021
05577@-AH-3	BTMU Capital Corp. Equipment Note			1	- 1				244, 112	244, 112					6.550	6.547		5,552	15, 461	02/26/2009	02/26/2021
05577@-AJ-9 05577@-AK-6	BTMU Capital Corp. Equipment NoteBTMU Capital Corp. Equipment Note			I	-	58, 186 76, 242	105.5562	61,419 80,478	58, 186 76, 242	58, 186 76, 242					6.550 6.550	6.547		8,826 1,734	4,291 4,828	02/26/2009	02/26/2021
05577@-AK-6 05577@-AM-2	BTMU Capital Corp. Equipment Note		1	l:	1		105.5562	32,597			·				6.550	6.547			4,828	02/26/2009	02/26/2021
05577@-AN-0	BTMU Capital Corp. Equipment Note			1	11	586,363	103.5094	606,941	586,363	586,363					4.830	4.829		5.979	27,325	10/15/2009	10/15/2024
05577@-AP-5	BTMU Capital Corp. Equip Note UPRR			1	1	154,088	101.2456	156,007	154,088	154,088					3.930	3.929	FA	2, 153	5,553	02/23/2011	02/23/2026
05577@-AQ-3	BTMU Capital Corp. Equip Note UPRR			1	1	72,512	101.2456	73,415	72,512	72,512	ļ ļ				3.930	3.929		1,013	2,613	02/23/2011	02/23/2026
05577@-AR-1	BTMU CAP CORP EQUIP NT UPRR 2011-A SER B	-+	-	1	1	294,580	101.3212	298,472	294,580	294,580					3.930		MN	1,801	11, 157	05/05/2011	05/05/2026
07325Y-AB-4	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C			4	5AM		94. 1808	68,725	72,972	72,635		686 507			2.796		MON	34	1,562	06/01/2007	07/25/2037
09628E-AA-0 10620N-AX-6	BLUE VIRGO-SERIES 15-1A CLASS NOTE			4	1FE1FE	286,427 694,829	100.0000 99.0864	287,718 747,841	287,718 754,737	287,535 739,474		507			3.000 2.942	3.304 4.300		384	7,903 17,649	11/10/2015	12/15/2022 06/25/2026
106238-LJ-5	BRAZOS TX HGR EDU AUTH REVENUE BOND	-†	1	4 5	1FE	328,500	99.0864	445,523	450,000	379,004		18,520			3.450	8.216		7,454	13,986	07/08/2011	06/25/2041
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN	1		2	1FE	199.814	98.0420	195,901	199.814	199.814					3.800	3.800		2.132	5,802	03/14/2018	09/20/2031
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS			2	1FE	54,788	102.2830	56,039	54,788	54,788					5.943	5.936		1,501	2,239	06/20/2002	01/15/2022
12189P-AM-4	BURLINGTN NO SF SECURED PT CERTS SER 02-			2	1FE	86,321	. 100.6224	86,889	86,352	86,352	ļ	27		L	5. 140	5.146		2,047	(888)	09/13/2002	01/15/2021
12479R-AB-3	CAPITAL AUTOMOTIVE REIT-SERIES 2014-1A C		-	4	1FE	399,760	99.6797		400,000	399,862		20			3.660	3.670		651	14,559	10/10/2014	10/15/2044
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		-	4	1FE	481,694	100.0187	481,923	481,833	481,623		28			3.870		MON	3,942	18,715	03/30/2017	04/15/2047
12479R-AE-7 1248MP-AH-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		-	4	1FE6FE	491,598	100.5992 2.1451		491,667 124.781	491,479 2.677	(1.109)	6 2.520			4. 180 6.532	4.188 215.706	MON	4,344 15,429	20,627	03/30/2017	04/15/2047
1248MP-AH-7 12532*-AA-0	CFT Investments 1, LLC Equipment Note			1	1 1	266, 151	2. 1451 104. 1611	2,677	266, 151	2,677	(1,109)	2,520			5.660		JJ	15,429		05/08/2007	01/15/2023
12532@-AA-8	OFT Investments 1, LLC Equipment Note	1	1	l'i	1	266 . 151	104. 1611	277,226	266, 151	266, 151					5.660		JJ	6.946	15,064	08/04/2004	01/15/2023
12533#-AA-5	OFT Investments 3 LLC Equipment Note			1	11		104. 1611	424,325	407,374	407,374					5.660	5.657		10,632	23,057	08/04/2004	01/15/2023
12533*-AA-9	CFT Investments 4 LLC Equipment Note			1	11	288,034			288,034	288,034					5.660	5.657		7,517	16,303	10/13/2004	01/15/2023

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CUSIP		d	, ,	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
125330-AA-7	CFT Investments 5 LLC Equipment Note	 		1	1		103.9864	217.830	209,479	209,479	(Decrease)	Accidion	riccognizca	Value	5.660	5.657	.l.l	5.467	11,857	10/13/2004	01/15/2023
125634-AN-5	CLI FUNDING LLC-SERIES 2014-1A CLASS A			4	1FE		.98.4810	260,959	264,984	259,028		2,313			3.290	4.168	MON	315	8,647	02/02/2016	06/18/2029
125634-AQ-8	CLI FUNDING LLC-SERIES 2014-2A CLASS A			4	1FE	56 , 154	.99.3310	55,800	56, 176	56 , 169		3			3.380	3.385		69	1,886	10/09/2014	10/18/2029
12563L-AA-5 12563L-AE-7	CLI FUNDING LLC-SERIES 16-1A CLASS A			4	1FE1FE	437,097	.98.1502	429,056	437 , 142	437,119		8			4.210	4.212		665	18,253	02/04/2016	02/18/2041
12563L-AE-7 12649#-AA-6	CLI FUNDING LLC-SERIES 17-1A CLASS A CTL 2009-14 Trust Ser 2009 Lease			1	1 1	1,802,247 2,004,712	99.5538 115.7382	1,794,406 2,320,217	1,802,449 2,004,712	1,801,038 2,004,712		127			3.620 6.275	3.640 6.275		2,356	63,785 125,855	05/24/2017	05/18/2042 07/15/2030
126650-BV-1	CVS Pass-Through Trust-FIRST LIEN			1.5	2FE		105.1324	84.532		91, 121		(537)			5.773	4.491		271	4,640	06/07/2017	01/10/2033
126740-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf			1	2	1,496,886	94. 1912	1,409,934	1,496,886	1,496,886					4.016	4.016			60,005	07/11/2013	08/10/2035
14155#-AB-6	Cardinals Ballpark LLC Senior Secured			2	2		104.9638	929,539	885,581	885,581					5.770	5.770		12,916	50,027	12/23/2003	09/30/2027
14983C-AA-3 15723#-AA-8	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A	-+		4,5	1AM	17,795	_83.9585 101.7581	24,682 675,223	29,398 663.557	20,467 663.557		80			5.540 4.470	5.540 4.470		856	1,413	08/30/2007	01/01/2039
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C			4	1FE		.92.8690	76,140	81,986	72, 116		2.397			3. 122	6.399		43	2,066	11/03/2015	06/25/2042
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C			4	3AM	777,282	.99.4240		777,611	779,696		(249)			3.750	3.676		486	29,097	07/11/2017	11/26/2046
194204-AC-7	COLLEGE AVE STUDENT LOAN-SERIES 2017 CLA			4	2AM		101.1048	202,210	200,000	197,674		3,425			4.500	4.934		150	9,000	07/11/2017	11/26/2046
194262-CF-6 194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2004-1 C	-+		4	1FE1FE	61,880	.85.9974 .88.4503	66,519	77,350	64,480		(378)			0.000	2.052		159,669	F 000	06/20/2013	05/01/2044
194267-AM-2 20267V-AC-1	COLLEGE LOAN CORPORATION-SERIES 2007-1 C	- +		4	1FE	454,005 277,496	98 . 4503	469,671 273,141	531,000 277,511	484,283 278,397		6,840 (227)			3.470	6.687		22,820	5,926 9,551	06/25/2010	01/25/2047
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A	1		4	2AM	45,591	93.6303	44,206	47,214	46,429		233			2.500	3.004		217	1,077	03/10/2015	01/25/2030
22546U-AA-6	CREDIT SUISSE ABS REPACKAGING TR 2013-A			4	1AM	44,786	_93.6303	44,206	47,214	45,999		359			2.500	3.285		217	1,077	05/25/2016	01/25/2030
233046-AD-3	DB MASTER FINANCE LLC-DNKN 2015 - 1A A21			4	3AM		101.3940	1,439,478	1,419,688	1,443,461		4,070			3.980	3.746		6,435	56,437	05/26/2016	02/20/2045
233046-AE-1 23312A-AA-0	DB Master Finance LLC-SERIES 2017-1A CLADCP RIGHTS LLC-2014-1A A CLASS A			4	1AM 2AM		96 . 6220 102 . 1234	382,623	396,000 329,000	386,606		924			3.629 5.463	4.340 5.463		1,637 3,295	8,822 17,921	08/01/2018	11/20/2047
23340K-AB-2	DRB PRIME STUDENT LOAN T-SERIES 2015-A C	-+		4	1FE		_99.7424	127,725	128.055	127, 177		336			3.060	3.321			3,888	01/25/2016	07/25/2031
23340L-AA-2	DRB PRIME STUDENT LOAN T-SERIES 2015-B C	1		4	1FE		101.7390	224,885	221,041	221,041					4.406	5.056		162	8,430	03/23/2016	10/27/2031
23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C			4	1FE		99.2998	465,937	469,222	470,517		(466)			3.170	3.072		248	14,771	05/05/2016	07/25/2031
23340W-AB-6 23341B-AC-9	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA	-+		4	1FE1FE		.98.3783	465,119	472,786	471,925		246			3.080	3. 133		243	14,489	04/12/2016	04/25/2040
2334 IB-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2			4	1FE		_99.3372 101.5250	879,866 244.636	885,737 240.962	885,545 238.816		2.325			2.890 4.206	2.896 5.139		427 1.357	25,451	05/12/2016	06/25/2040
23341K-AB-1	DRB PRIME STUDENT LOAN T-SERIES 15-D CLA	1		4	1FE		100.0336	247,404	247.321	244.628		1.017			3.200	3.810		3.653	8,699	02/09/2016	01/25/2040
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B			4,5	1FE		.98.4007	159,370	161,960	163,388		593			3.100	3.027		84	4,678	04/13/2017	05/27/2042
25273L-AA-8	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C			4	1FE		.99.7696	124, 159	124,446	124,436		27			2.990	3.009		114	3,649	11/10/2015	05/22/2028
25273L-AB-6 25755T-AE-0	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C			4	1FE	56,412	.99.8260 100.9290	56,317 1,943,514	56,416 1,925,625	56,415		1			3.540 4.474	3.543			1,958	11/10/2015	05/22/2028 10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER 183-SERIES 17-1A CL			4	2AM	1,765,156	.97.9770	1,741,541	1,777,500	1,765,792		635			4.118	4. 133		13,420	54,688	06/12/2017	07/25/2047
26223N-AD-7	DRUG ROYALTY CORPORATION-SERIES 2012-1 C	1		4	2AM		100.2281	4,883	4,872	4,872					7.322	7.829		77	175	03/21/2012	07/15/2024
26223N-AE-5	DRUG ROYALTY CORPORATION-SERIES 2012-1 C			4	2AM	7,794	.99.8664	7,784	7,795	7,795		1			5.800	5.800		95	283	03/21/2012	07/15/2024
268571-AC-0	ELFI Graduate Loan Progr-SERIES 18-A CLA	-+		4	1FE 1FE	196,064 522,445	.98.4676	196,935 517.875	200,000	196,732		668			4.000	3.026		133	5,622	04/11/2018	08/25/2042
27034J-AB-7 27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 2016-B C EARNEST STUDENT LOAN PRO-SERIES 17-A CLA	+		44	1FE		.,99.1061 100.9001	517,875	522,546 64,219	522,503 64,393		20 49			3.020 3.590	3.494		263	15,638 2,284	05/04/2016	05/25/2034 01/25/2041
281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 C	1		4	1FE		.92.2879	184,576	200,000	175,298		494			4.006	6.053		134	7,048	05/01/2015	10/25/2056
281397-AB-5	Education Loan Asset-Bac-SERIES 2003-1 C			4,5	1FE	242,813	101.5176	253,794	250,000	246,979		1,876			0.989	3. 153	MON	4,664	7,469	08/01/2014	02/01/2043
281397-AP-4	Education Loan Asset-Bac-SERIES 2003-2 C			4,5	1FE		.96.7193	338,517	350,000	344,983		3,052			2. 152	3.376		2,009	8, 104	08/01/2014	08/01/2043
281397-AQ-2 28140D-AC-7	Education Loan Asset-Bac-SERIES 2003-2 CEDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA	-+		4,5	1FE 1FE		.97.0297 .97.1469	194,059 411,368	200,000 423,449	200,000 415,042		4,868			2.739 3.506	2.739 4.654		12,852 247	8,558 12,752	09/09/2014	08/01/2043
28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 C	-†		44	1FE		105.5905	1,478,267	1,400,000	1.384.375		34. 154			6. 190	7.122		16,369	83, 194	05/13/2013	04/25/2046
284157-AA-2	ELARA HGV TIMESHARE ISSU-SERIES 2014-A C			4	1FE		.98.7240	83,531	84,611	84,610					2.530	2.530		36	2, 121	10/22/2014	02/25/2027
28618X-AA-0	ELEMENT RAIL LEASING II LLC 2015-1 ETC C			4	1FE		.98.7940	290,674	294,222	293,514		528			2.707	2.870		265	7,866	03/24/2016	02/19/2045
28618X-AB-8	ELEMENT RAIL LEASING II LLC 2015-1 ETC C		-	4	1FE		100.1972	250,493	250,000	250,000		}			3.585	3.585		299	8,963	02/26/2015	02/19/2045
28618X-AD-4 30280@-AA-4	ELEMENT RAIL LEASING II LLC 2016-1 ETC CFR-Enclave SPV LP Secured Note	+	-	4	1FE2		101.0968 105.5823	631,349 2,833,322		624,500 2,683,520		·			3.968 5.190	3.968		826	23,724	03/14/2016	03/19/2046 10/07/2033
30605X-AA-1	FAIRWAY OUTDOOR FUNDING -SERIES 2012-1A	1		4	1FE		100.0780	2,833,322	494,458			(914)			4.212	4.022		926	20,794	07/08/2014	10/07/2033
31305@-AA-3	FBI Phoenix Lease Financ Lease Backed Pa	1		1	1	2,210,395	106.2707	2,349,002	2,210,395	2,210,395					4.670	4.670	MON	4,588	102,979	03/29/2012	02/15/2032
33632*-UF-2	First Security Bank, NA-Fed Express LN C			2	2		101.8102	46,968	46 , 133	46, 133		ļ			8.410	8.396		1,789	2,908	10/30/2000	01/15/2020
33632*-UK-1	FIRST SEC BK NA LN CTF-FED EXPRESS N596F	-+		2	2 1FE		102.1686	54,355	53,201	53,201					8.410	8.397		2,063	3,522	03/01/2001	01/15/2020
33843L-AA-3 36246M-AU-3	FLAGSHIP CREDIT AUTO TRU-SERIES 2015-3 C	-+		1	1FE		.99.9238 .98.7024	22,324 78,962	22,341 80,000	22,341 80,486		(89)			2.380 3.482	2.380 3.349		24	364 2,786	10/28/2015	10/15/2020 06/16/2025
374593-A*-2	Giants Stadium LLC Senior Secured	1		1	2AM	2,521,710		2,971,361	2,521,710	2,521,710					7. 100	7.100		44,760	177,428	06/30/2010	04/01/2040
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SCHEDULE D - PART 1

								Showing All Long	g-Term BONDS	S Owned Dece											
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		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	GOAL CAPITAL FUNDING TR 2010-1 STUDENT L			4	1FE	188,972 143,138	99.9747 98.7026	197,117 162,859	197,167 165,000	193,580 149,214		3, 146 2, 081			3.389	4.528 5.722	FMAN	668	5,560 5,814	01/04/2016 03/25/2015	08/25/204809/25/2043
	GOAL STRUCTURED SOLUTION—SERIES 2016—A C		[44	1FE	1,008,750	99.6992		1,000,000	1,012,212		2,061			4.000	4.310		13,472	36,736	08/07/2017	02/25/2048
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A			4	1FE	539.907	101.0523	545,842	540 , 158	540 . 158					3.740	3.946	MON	15.347	20,327	04/21/2017	10/15/2052
	HELIOS ISSUER LLC-SERIES 17-1A CLASS A			4	1FE	695,258	101.8447	708,416	695,585	693,076		352			4.940	5.030	MS	9,640	33,837	04/11/2017	09/20/2049
429827-AK-4	Higher Education Funding-SERIES 2004-1 C			4,5	1FE	68,250	93.4058	70,054	75,000	71,051		1, 167			2.636	<u>4</u> .545		2,679	1,977	09/19/2014	01/01/2044
429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 C			4	1FE	50,588	94.9048	56,943	60,000	52,488	}	918		}	2. 137	5.057	MON	8,429	1,407	05/22/2013	01/01/2044
429827-AS-7 432837-AA-0	HIGHER EDUCATION FUNDING-SERIES 2004-1 CHILTON GRAND VACATIONS T-SERIES 2013-A C			4	1FE1FE	168,625	94.1665 99.5488	188,333	200,000 21,356	176, 108 21, 325		2,422			2.110	4.513		9,433 8	8,551 478	05/22/2013 11/23/2015	01/01/204401/25/2026
462590-JT-8	TOWA STUDENT LOAN LIQUID-SERIES 2012-1 C			4	1FE	204,750	99.5488	215, 192	21,336	206,874		699			5.815	6.059		(103)	11,087	06/10/2013	12/26/2046
	IOWA STUDENT LOAN LIQUID-SERIES 2005-1 C			4	1FE	35,067	91.5878	44,300	48,369	40,558		1,336			2.723	6.445		22	1,242	07/13/2011	09/25/2037
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3			4	1FE	295,236	97.9078	296,851	303, 195	295,981		275			3.220	3.595	MON	434	9,723	02/26/2016	09/15/2065
	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C			4	1FE	129,296	102.6534	130,705	127,326	129, 110		(57)			3.960	3.753		224	5,025	02/12/2016	03/15/2063
	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2			4	1FE	267,290	99.2627	268,524	270,518	267,525		36			3.500	3.645		421	9,434	01/29/2016	06/15/2077
46618L-AA-8 46619R-AA-4	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20 J G WENTWORTH XXXV LLC-ASSET BCKD NT 15			4	1FE	510,402	98.4691	509,078	516,993 151,426	510,910 151,530		108		l	3.260	3.413		749 260	16,794 5,844	01/28/2016	09/15/207203/15/2058
	JetBlue Airways Corporat Pass-Thru Ctf 2			1	2PL	512,058	102.7908	512,575	512,058	512,058		(0)			6.780	6.779		7,329	33,766	12/06/2006	01/15/2019
	JetBlue Airways Corporat Pass Thru Certi			1	1PL	1,347,532	100.7152	1,357,169	1,347,532	1,347,532					4.420	4.419		19, 192	57,219	03/05/2014	03/05/2023
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C			4	1FE	40,251	99.6865	42,015	42, 148	42,096		348			3.009	3.344		127	1,006	05/03/2013	05/25/2029
493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A C			4	1FE	140,376	92.5140	146,691	158,561	149, 190		2,607			2.939	4.748		829	4,099	04/18/2013	01/27/2043
49327H-AG-0 63080#-AA-5	KEYCORP STUDENT LOAN TRU-SERIES 2006-A C			4	1FE1	71, 121	100.0081	79, 153	79,147	79,060		892			3. 132	3.464		34	1,449	01/16/2015	09/27/2035
	NARA Caves Lease Trust Lease Backed Ce NationsBank Trust Compan Equipment Trust			2	2	1,142,524	108.7103 103.7138	1,242,041 284.399	1, 142,524 274,215	1, 142, 524 274, 215		(1,244)			5.300 8.880	7.981		23,493 41.891	60,966 40,594	06/03/2010 08/14/2000	09/15/202812/21/2019
	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 C			4	1FE	252,656	99.1422	272,641	275,000	264,909		3, 129			3.256	4.487		149		11/06/2015	02/25/2039
	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 C			4	1FE	303,163	93.0465	367,534	395,000	395,000					4.006	4.754		264	13,934	05/13/2016	06/25/2048
	NAVIENT STUDENT LOAN TRUST 2014-8 CL B			4	1FE	203,543	100 . 0232	210,049	210,000	209,354		1,655			4.006	4.768		140	7,400	11/19/2014	07/26/2049
	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE			4	1FE	172, 128	98.5684	169,726	172, 192	172, 168		5			2.650	2.659		203	4,506	01/13/2015	12/15/2028
	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CL NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLA			4	1FE1FE		97.0034		900,000 2.100.000	890,541		7,666			4.006	4.869		601	31,715	07/18/2017	09/27/2066
	NAVIENI STUDENI LUAN INU-SERIES 16-2 CLA Navient Student Loan Tru-NAVIENT STUDENT			4 1	1FE	2, 100,000	98.6865	2, 169,995	2, 100,000	2,100,000 400,000					4.006	4.165		1,402		03/20/2018	06/25/206503/25/2067
	Navient Student Loan Tru-NAVSL 2018-4A B			4	1FE	1,800,000	98.6347	1,775,424	1,800,000	1,800,000					3.806	3.806		12,644	18,067	09/10/2018	06/27/2067
	NELNET STUDENT LOAN TRUS-SERIES 2006-3 C	I		4	1FE	57,586	93.9517	59, 129	62,936	59,786		1,003			3.072	4.874		32	1,552	09/19/2014	06/25/2041
	NELNET STUDENT LOAN TRUS-SERIES 2012-2A			4	1FE	356,375	94.4804	377,921	400,000	374, 119		4,773			3.506	5.323		234	12,008	08/18/2014	11/25/2036
	NELNET STUDENT LOAN TRUS-SERIES 2005-2 C			4	1FE	706,904	98.9957	748,203		740,760		14, 111			2.924	4.919		<u>4</u> 91	17,438	03/28/2016	03/23/2037
	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C NELNET STUDENT LOAN TRUS-SERIES 2005-4 C			4	1AM	694,527	98.4219 98.4219	809,800 381.082	822,785 	773,997 333.979	}	33,982		·	0.000 1.526	6.484	MJSD	75.383	79,043 21,284	02/02/2012	03/22/2032 03/22/2032
	NELNET STUDENT LOAN TRUS-SERTES 2005-4 C		[4	IAM	136,875	95.2263			150,000	}	(3,059)		<u> </u>	3.506	4. 152	MON		4,503	07/22/2014	06/25/2042
	NeInet Student Loan Trus-SERIES 2007-2A			4,5	1FE	461,000	99.3515	546,433	550,000	498,866		10,229			1.977	8.155		2,960	15,820	02/29/2012	06/25/2035
64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A			4	1FE	231,425	100.0713	250, 178	250,000	240, 132		2,557			4.006	5.362		167	8,772	07/09/2014	10/25/2047
	NELNET STUDENT LOAN TRUS-SERIES 2014-2A			4	1FE	136,928	100.1874	150,281	150,000	142,820	ļ	1,632		ļ	4.006	5.620		100	5,263	03/04/2014	06/25/2041
	NELNET STUDENT LOAN TRUS-SERIES 2015-2A			4	1FE	132,061	92.7339	139, 101	150,000	137,671		1,843			4.006	6.261		31	5,284	03/13/2015	05/26/2054
	NeInet Student Loan Trus-NSLT 2018-4 B NEXTGEAR FLOORPLAN MASTE-SERIES 2016-1A			4	1FE1FE	2,000,000 400,563	100.0357 100.3653	2,000,713 401,461	2,000,000 . 400,000	2,000,000 400,000					3.906	3.906		12,106	24,843 14,905	08/27/2018	10/25/2066 04/15/2021
	NORTH CAROLINA STATE EDU-SECURED			4	1FE	39,083	99.9440	40,289	400,000	400,000		296		·	3.390	4.086			1,222	12/03/2015	04/15/2021
	Northstar Education Fina-NEF 2007-1 A4			4	1FE	1,750,500	99.2764	1,786,976	1,800,000	1,758,215		7,715			3.563	3.694		19,317	30,006	07/25/2018	01/29/2046
667294-AT-9	Northwest Airlines 20002000-1 CLASS G			2	2FE	438 , 180	99.3100	400,463	403,246	403,246		(36,303)			7 . 150	4.686	AO	7,208	23,206	05/07/2007	10/01/2019
	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL			4	1FE	213,437	98 . 1699	209,565	213,472	213,458		8			2.880	2.883		393	6,011	10/21/2015	09/08/2027
69144Y-AA-5	OXFORD FINANCE FUNDING T-SERIES 2016 1A			4	1FE1FE	758,331	100.3098	760,681	758,331	758,331	}			}	3.968	3.968		1,337	29,664	06/07/2016	06/17/2024
69338R-AA-6 69340Q-AB-2	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1APENNSYLVANIA HIGHER EDUC-SERIES 2015-1A			4	1FE	43,784	93.9409	45, 159 206, 670	44,450 220,000	44,450 212,215		35 1,576			3.473	4.256 4.825		26 140	1,475 7,745	12/30/2015	06/25/203804/25/2045
709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2015-1A			1.5	1FE	194,500	98.0560	196,112	200,000	198,313		1,681			2.890	6.011		276	5,378	05/30/2013	10/25/2042
	CROWN CASTLE-SERIES 2009-1CLASS A2			4	1FE	700,000	103.0010	721,007	700,000	700,000					9.000	9.000		5,250	63,000	07/17/2009	08/15/2029
77183#-AA-1	Rock Chalk Park Lease Backed Ce			1	11	1, 150, 466	96.6501	1,111,926	1,150,466	1, 150, 466					3.980	3.980	MON	7,639	45,627	09/26/2014	07/01/2044
	SBA TOWER TRUST-SERIES 2013-2 CLASS C			1	1FE	500,000	100.0669	500,334	500,000	500,000					3.722	3.722		5,480	18,610	04/04/2013	04/11/2023
	SBA TOWER TRUST-SECURED NOTE			1	1FE	374,850	99.4105	372,789	375,000	374,993		9			2.898	2.883		483	10,868	02/02/2016	10/15/2019
	SBA TOWER TRUST-SECURED NOTE			1,5	1FE1FE	100,000 126.797	99.2165 94.8133	99,217 142,220	100,000 150.000	100,000	}	2.520		}	3.869 2.948	3.869		172	3,869 3.517	10/07/2014	10/15/204903/15/2055
104421-45-3	SLC STUDENT LN TR 2006-1 ASSET BK NT CL			4	. IFE	126,797	94.8133	142,220	150,000	135,802		2,520			2.948	4.ხ80	เฟปอบ	184		01/06/2016	03/13/2055

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Decei	mber 31 of (Current Ye	ar								
1	2		Coc	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
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			0		Desig-								Year's	Change							
			r		nation		Rate			D 17		Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
CUSIP		o d		Dand	Admini-	Actual	Obtain		Par	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	When	Amount	Amount		Contractual
Identification	Description	e e	g	Bond Char		Actual Cost	Fair Value	Fair Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	Paid	Due and Accrued	Received During Year	Acquired	Maturity Date
78442G-EW-2	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLA	е	- 11	/ Cilai	JFE	131,355	99.9660		139.000	138,508	(Decrease)	1,206	necognized	value	2.990	_	MON	3.025	4,214	08/22/2011	03/15/2028
	SLM STUDENT LOAN TRUST-SERIES 2002-7 CLA			4	1FE	149,250	99.9363		150,000	150,000		(1,398)			3.014	3.334		10,813	6,589	02/29/2012	03/15/2028
78442G-FU-5	SLM STUDENT LOAN TRUST-SERIES 2003-2 CLA			4	2AM	378,500	102.8304	411,322	400,000	395,855		1,449			2.640	5.776	MON	17,981	10,707	09/15/2011	09/15/2028
78442G-FW-1	SLM STUDENT LOAN TRUST-SERIES 2003-2 CLA			4	2AM	96,250	102.8304		100,000	99,299		255			2.960	5.702		3,042	3,001	06/30/2011	09/15/2028
78442G-GM-2 78442G-KD-7	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF SLM STUDENT LOAN TRUST-SERIES 2003-12 CL			4	1AM1AM	308,825 99,059	96.9464 93.5927	312,559 102,141	322,404 109,134	312,231 103,765		2,357 1,716			3.438	4.482 4.755		462 154		08/01/2018	06/15/2038
78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C			4	1FE	189,284	94.9450		222,034	202,167		4,580			2.960	5.423		1,241	5,829	10/22/2015	10/25/2064
78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLA			4	1FE	127,944	90.7472		154, 150	137,709		3,573			2.740	5.558	JAJ0	798	3,708	11/16/2015	10/25/2040
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA			. 4	1FE	358,003	95.4691	379,002	396,989	372,816		6,708			2.780		JAJ0	2,085	9,719	04/03/2017	01/25/2044
78442G-QL-3 78442G-RC-2	SLM Student Loan Trust 2-SLMA 2005-7 BSLMA 2005-9 STUDENT LN-BKD NT CL B			4	1FE1FE	1,021,823 486,164	94.2573 95.7323		1,074,190 621,947	1,026,307 531,727		4,484			2.800 2.790	4.457 6.353	JAJO	5,681 3,278	12,942 15,293	08/01/2018	01/25/2040
	SLM STUDENT LN TR 2006-2 LN BKD NT CL A			4	1FE	412,292			461, 161	432,635		7,403			2.660	4.472		2,317	10,859	07/19/2016	01/25/2041
78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA			4	1FE	135,692	93.8790		155,077	143,558		2,722			2.710	4.717		794	3,696	01/30/2015	01/25/2041
	SLM STUDENT LOAN TRUST-SERIES 2006-10 CL			. 4	1FE	62,657	94.2800		71,201	65,256		1,316			2.710	4.920		364	1,692	01/29/2015	03/25/2044
	SLM STUDENT LOAN TRUST-SERIES 2007-5 CLA		-	4	1FE	131,527	96.6594		154,738	140,250		3,244			2.600	5. 133 5. 442		760	3,548	12/30/2015	01/26/2043
	SLM STUDENT LOAN TRUST-SERIES 2006-7 CLA SLM STUDENT LOAN TRUST-SERIES 2006-7 CLA			4	1FE1FE	812,250 42,750	99.2620 99.2620		950,000 50,000	904,322 47,727		14,906 775			1.720	5.442		16,616 19	25, 401 872	08/27/2009	01/27/2042
78444E-AE-9	SLM Student Loan Trust 2-SERIES 2007-7 C			4	3AM.	375,000	93.4259		400,000	382, 184		7, 184			3.240	5.481		4,827	10,496	02/14/2018	10/27/2070
78446C-AB-7	SLM STUDENT LOAN TRUST-SERIES 2013-2 CLA			. 4	1FE	546,873	101.7788		600,000	574,297		6,284			4.006	5.221		401	21, 166	12/08/2015	06/25/2043
78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLA			4	1FE	408,324	101.3608		404,014	407,615		(1, 185)			4.955	4.429		834	18,311	02/25/2016	01/15/2043
78447M-AD-0 78448P-AD-2	SLM STUDENT LOAN TRUST-SERIES 2013-1 CLA SMB PRIVATE ED LOAN TR 2015-A LN BACKED			4	1FE1FE	144,693 379,922	101.5146		150,000 400.000	150,000 393,584		4.371			4.306	5.022 5.105	MON	108	5,748 14,094	02/05/2013	11/25/2070
78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3			44	1FE	1,018,781	102.0233		1,015,000	1,031,416		3.765			4.205	4.476		1.778	38,336	05/18/2016	05/17/2032
78448R-AD-8	SMB PRIVATE ED LN TR 2015-C LN BCK NT CL			4	1FE	473, 112		499,441	485,000	483, 128		3,929			4.405	5.214	MON	890	19,302	02/09/2016	08/16/2032
78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED			. 4	1FE	2,009,712	102.2489		2,009,712	2,009,712					3.955	3.294		23,942	72,039	05/18/2016	05/15/2031
78449Q-AD-9 78469E-AB-5	SMB Private Education Lo-SMB 2018-C B			4	1FE1FE	2,542,239 14,256	99.1669 99.9829		2,600,000 14,193	2,550,933 14,214		8,695 (14)			4.000 3.020	4.246 2.931		4,622	29, 467 424	09/12/2018	11/17/2042 10/25/2027
78471D-AA-5	SOFI CONSUMER LOAN PROGR-SCLP 2016-1A A			44	1FE	1.592.618	99.8272		1,592,791	1,592,703		77			3.260	3.264			51.405	07/31/2014	08/25/2025
78490D-AC-8	Sofi Professional Loan P-SERIES 2018 CLA			4	1FE	2,399,762	102.4524		2,400,000	2,403,766		4,004			4. 130	4.107		1,652	38,822	08/07/2018	01/25/2048
82652J-AA-5	SIERRA RECEIVABLES FUNDI-SERIES 15-3A CL			. 4	1FE	152,448	98.9887	150,935	152,477	152,471					2.580	2.584		120	3,867	10/14/2015	09/20/2032
82652X-AB-2 83149F-AD-6	SIERRA RECEIVABLES FUNDI-SERIES 16-1A CL SLMA 2006 6 NT CL B			4	3AM1FE	55,144 586,361	99.7778 94.3961	55,034 710,080	55, 157 752, 235	55,843 638,692		(408)			3.670 2.700	2.946 6.422		62	1,985 17,801	03/15/2016	03/21/2033
83367@-AB-7	Societe Generale Financi Lease Backed No			2	1	315,400	94.3961	331,066	315,400	315,400		21,433			6.280	6.277			18,019	08/21/2007	08/21/2022
834014-AB-8	SOCIAL PROFESSIONAL LOAN-SERIES 2014-B C			4	1FE.	68,700	99.3570		68,721	68,713		5			2.550	2.556		29	1,722	11/05/2014	08/27/2029
83401A-AC-2	Sofi Professional Loan P-SOFI 2018-D BFX			. 4	1FE	2,099,795	102.9000		2,100,000	2,099,828		33			4. 140	4. 141		1,449	24, 150	09/18/2018	02/25/2048
83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A C		-	4	1FE	27,362	100.8112		27,362	27,362		47			3.706		MON	17	852	01/23/2015	03/25/2033
83402J-AC-2 83546D-AD-0	SOCIAL PROFESSIONAL LOAN-SOFI 2016-B A2B SONIC CAPITAL LLC-SERIES 16-1A CLASS A2			44	1FE	965,666 534,451	99.1051 101.4610	957, 118 542,259	965,761 534,451	965,717 534,451		17			2.740 4.472		MON	441 2.842	26,366 23,976	05/20/2016	10/25/2032 05/20/2046
83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED			4	1FE	120,313	100.8020		125,000	124,486		1,082			3.540		JAJ0		4,070	12/03/2015	10/27/2036
83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 C		.	. 4	1FE	353,351	101.5297	380,736	375,000	366,548		3,987		ļ	3.849	5.021	MON	1, 163	13,235	08/13/2014	08/01/2035
83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA		-	4	1FE	129,481	100 . 7532		140,740	136,753		2,036			4.006	5.521		94	4,929	11/20/2015	01/25/2036
840555-DA-1 84861C-AA-3	SOUTH TX HIGHER ED AUTH REV SER 1 CL A-3 SPIRIT MASTER FUNDING LL-SERIES 2014-4A			44	1FE1FE	1, 135, 344 348, 154	99.9570 99.5473		1, 175,000 348,797	1, 170,515 348,659		9,804 133			3.246 3.501	4.093 3.542		9,747 1,018	36, 140 12, 209	01/22/2016	10/01/2046
84861C-AB-1	SPIRIT MASTER FUNDING LL-SERIES 2014-4A			4	1FE	94,497	_100.8095		94,728	94,812		288			4.629	4.614		365	4,366	11/21/2014	01/01/2045
85172L-AA-4	SPRINGLEAF FUNDING TRUST-SERIES 2015-AA			. 4	1FE	25, 120	99.8621		25, 125	25, 125		1			3. 160	3.166		35	680	02/18/2015	11/15/2024
85746*-DH-0	State Street Bank and Tr Equipment Note	·		2	2		105.4295		49						7.410	0.000				07/02/2008	01/06/2022
86213A-AA-7 86365L-AA-9	STORE MASTER FUNDING LLC-SERIES 2013-3ASTRUCTURED RECEIVABLES FIN LLC-SER 2010			4	1FE1FE	229, 156 136, 430	100 . 1565 98 . 1650		229, 186 136, 442	229, 170 136, 433		8 1			4.240	4.244 3.732		297 1,651	9,711 5,191	11/21/2013	11/20/2043 08/15/2036
87342R-AB-0	TACO BELL FUNDING LLC-SERIES 2016-1A CLA	t		4	3AM	182,986			182,225	182,699		(100)		<u> </u>	4.377	4.3104		798	6,282	05/20/2016	05/25/2046
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA			4	2AM	1,477,500	102.7890	1,518,707	1,477,500	1,477,500					4.970	4.970	FMAN	7,343	73,414	05/04/2016	05/25/2046
87342R-AC-8	TACO BELL FUNDING LLC-SERIES 2016-1A CLA			4	3AM	605,692	102.7890		600,850	603,708		(747)			4.970		FMAN	2,986	29,854	05/11/2016	05/25/2046
874074-AA-5 87407P-AR-1	TAL ADVANTAGE LLC-SERIES 17-1A CLASS A TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		-	4	1FE1FE	1,604,412 393,325	102.1232 98.8898		1,585,182 393,458	1,603,477 393.395		(2,018)		}	4.500	4.180 3.276		15,998 393	67,076 12,800	03/31/2017	04/20/2042
875110-AA-5	TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		1	4	1E1Z	2,681,714	89.6189		2,738,397	2,722,662		4,291		†	6.430	6.621		393	176,003	08/27/2008	09/01/2034
875110-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A			4	2PL	2, 152, 780	88.6542	1,932,630	2,179,966	2, 191, 011		(3,542)			5.940	5.742	MON	10,791	128,397	07/31/2008	02/01/2030
875110-AD-9	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M			. 4	6FE	334,394	72.9516	452,526	620,309	452,526	(32,856)	21,830		ļ	6.350	13.653	MON	10,368	39,578	02/26/2007	02/01/2030
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA			4,5	1FE	333 , 142	101.5482	338,314				(24)		ļ	4.212	4.184	MON	624	13,938	04/25/2017	05/17/2032

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Long	<u> </u>	S Owned Dece											
1	2		Cod	es	6	7	F	air Value	10	11		in Book/Ad	justed Carryin	g Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	'		and					Book/	Unrealized		Than-	Book/				Admitted			Stated
		_	e				Used to					Year's							A		
OLIOID.		0	- 1		Admini-		Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
89566E-AB-4	TRI-STATE-SERIES B PASS-SERIES B NOTE			1	1FE	550,000	117.2101	644,656	550,000	550,000					7.144	7.142		16,481	39,292	10/14/2003	07/31/2033
89679H-AA-3	TRITON CONTAINER FINANCE-SERIES 17-1A CL			4	1FE	2,217,156	98.6527	2, 187, 684	2,217,561	2,218,132		(62)			3.520	3.513		2,385	77,782	06/07/2017	06/20/2042
89690E-AG-2	TRIP RAIL MASTER FUNDING-SERIES 17-1A CL			4	1FE	1,599,926	100.8488	1,613,581	1,600,000	1,596,287		1,910			3.736	3.784		2,657	59,776	07/21/2017	08/15/2047
898810-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE	-		[]		2,733,709	100 . 4456	2,745,891	2,733,709	2,733,709					3.700	3.700		4,495	100,886	09/12/2012	02/15/2032
90357#-AE-6 90357#-AF-3	U.S. Bank Trust National Equip Note 2005				-	26,346 4,868	103.6858 102.9441	27,317	26,346	26,346 4,868					5.270	5.270 5.270		2,688	1,453	12/29/2005	04/01/2023
90357#-AF-3 90357#-AG-1	U.S. Bank Trust National Equip Note 2005 U.S. Bank Trust National Equip Note 2005			Ľ	1	4,868	102.9441	5,011 47,183	4,868 45,961	4,868		l			5.270 5.270	5.270	40	225	273 2,582	12/29/2005	04/01/2023
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU			l¦	1		102.6574	47, 183	45,961			†		†	5.270	5.270	40			12/29/2005	04/01/2022
90357#-AJ-5	US BK TR NATL ASSN SER A BNSF 2005-X EQU			li	1	41, 112	103. 1001	42,764	41,112	41, 112					5.270	5.270	AO	1,809	2,259	12/29/2005	04/01/2023
90357#-AK-2	U.S. Bank Trust National Equip Note 2005			1	1 1	21,219	104.0133	21.821	21.219	21.219					5.270	5.270	AO	976	1, 187	12/29/2005	04/01/2022
90357#-AL-0	U.S. Bank Trust National Equip Note 2005			1	11		102.9686	37,465	36,385	36,385					5.270	5.270	AO	1,661	2,029	12/29/2005	04/01/2022
90357#-AM-8	U.S. Bank Trust National Equip Note 2005			1		17,495	103.2398	18,062	17,495	17,495					5.270	5.270	AO	231	873	12/29/2005	04/01/2023
90357#-AN-6	U.S. Bank Trust National Equip Note 2005			1		4,099	101.5741	4, 164	4,099	4,099					5.270	5.270	AO	209	240	12/29/2005	04/01/2021
90357#-AP-1	U.S. Bank Trust National Equip Note 2005			1	1	6,765	101.2091	6,847	6,765	6,765					5.270	5.270		89	304	12/29/2005	04/01/2020
90357#-AQ-9	U.S. Bank Trust National Equip Note 2005			1	1	5,828	101.2603	5,902	5,828	5,828					5.270	5.270		317	351	12/29/2005	04/01/2020
	US BK TR NATL ASSN SER D BNSF 2005-AA EQ	-		1	1	10,354	101.9170	10,553	10,354	10,354					5.270	5.270		136	495	12/29/2005	04/01/2021
90357#-AS-5	U.S. Bank Trust National Equip Note 2005			1	. 1	3,820	100.8307	3,852	3,820	3,820					5.270	5.270		230	241	12/29/2005	04/01/2020
90357#-AT-3	U.S. Bank Trust National Equip Note 2005			[]	-	40,507	103.6256	41,976	40,507	40,507					5.270	5.270		534	2,034	12/29/2005	04/01/2023
	U.S. Bank Trust National Equip Note 2005			[]	-	10,233	104.0198	10,645	10,233	10,233					5.270	5.270		135	516	12/29/2005	04/01/2023
90357#-AV-8 907833-AE-7	U.S. Bank Trust National Equip Note 2005			1	1FE	39,824	103.5452	41,236 4,495	39,824 4,472	39,824					5.270	5.270 6.691		525 107	1,997	12/29/2005	04/01/2023
907833-AE-7 90919W-AA-8	UNP RR CO 1998 PASS TRST-PASS-THRU CTFUNISON GROUND LEASE FUND-SERIES 2013-1 A				1FE	4,472	99.3095	4,495	400,000	4,472 400,000					6.700 2.981	3.000		530	(177)	04/24/1998	02/23/201903/15/2020
90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE	· · · · · ·		1	1FE	299,811	99.6420	280,935	281,944	294,581		(2.828)			4.000	2.902		2.506	11, 107	12/22/2015	03/13/2020
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT			1	1	908.387	107.9615	980.708	908,387	908.387		(2,020)	'		4.960	4.960		2.002	44.949	12/15/2011	12/15/2031
91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct			1	1	717,663	105.5564	757,540	717,663	717,663					4.570	4.570		1.458	32,709	06/24/2011	01/15/2031
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa			2	11	989.625	101.7725	1,007,166	989.625	989.625					3.917	3.917		8.299	38,798	03/13/2014	02/15/2034
92428F-AB-3	Vermont Transco LLC First Mtg Bond			1	1PL	1,842,500	114.4597	2,108,920	1,842,500	1,842,500					5.750	5.750		54, 158	105,944	03/21/2007	04/01/2037
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B			4	1FE	632,273	93.9868	649,458	691,009	653,871		11,488			2.790	4.597		3,641	16,936	04/04/2017	10/25/2040
94978#-BQ-9	Wells Fargo Bank Northwe Senior Secured			1	1	102,531	101.7809	104,357	102,531	102,531					5.270	5.266		2,687	2,569	12/16/2003	01/02/2021
94978#-BS-5	Wells Fargo Bank Northwe Senior Secured			1	1	126,537	101.7332	128,730	126,537	126,537					5.270	5.266		3,316	20,625	03/31/2004	01/02/2021
94978#-BT-3	Wells Fargo Bank Northwe Senior Secured			1	1	164,801	102. 1579	168,357	164,801	164,801					5.270	5.266		4,318	6,317	06/16/2004	01/02/2022
94978#-EF-0	Wells Fargo Bank Northwe Senior Secured			1	2	50,801	102.8879	52,268	50,801	50,801					5.670	5.667		1,424	2,687	06/29/2006	01/03/2025
94978#-EL-7	Wells Fargo Bank Northwe Senior Secured			[]	- 2	100,298	103.6663	103,975	100,298	100,298					5.670	5.668		5,655	5,068	06/29/2006	01/03/2029
94978#-EN-3 94978#-FB-8	Wells Fargo Bank Northwe Senior Secured			[¦		176,669	103.5502	182,941 51,909	176,669 50,436	176,669 50,436					5.670 5.670	5.668 5.667	JJ	9,961	10,789 2,501	12/21/2006	01/03/2029
94978#-FB-8 94978#-GK-7	Wells Fargo Bank Northwe Senior Secured Wells Fargo Bank Northwe Senior Secured			[¦	1	50,436	102.9218	51,909		50,436		<u> </u>			5.670	5.667	JJ	2,844 28.616	2,501	01/30/2006	01/03/202901/30/2030
94978#-GL-5	Wells Fargo Bank Northwe Senior Secured			l¦	1	29, 194	106. 7040	353,488	29, 194			 		 	5.670	5.668	.LI	28,616	1,661	01/30/2007	01/30/2030
94978#-GM-3	Wells Fargo Bank Northwe Senior Securite			li	1	225, 228	106.7419	239.749	225, 228	225, 228					5.670	5.668	JJ	2,493	12.836	01/30/2007	01/30/2030
94978#-GN-1	Wells Fargo Bank Northwe Senior Secured			1	11	158,174	107.0765	169.367	158.174	158.174					5.670	5.668	JJ	13,454	8,996	01/30/2007	01/30/2030
	Wells Fargo Bank Northwe Senior Secured			l ₁	11	436, 146	107.7406	469,906	436,146	436,146					5.670	5.668		37,192	24,812	01/30/2007	01/30/2030
	Wells Fargo Bank Northwe Senior Secured			1	22	149,493	104 . 5690	156,324	149,493	149,493					5.670	5.668		8,429		02/07/2007	07/03/2029
96033L-AA-0	WESTGATE RESORTS-SERIES 2015-2A CLASS A			4	1FE	164,559	99.7696	164,398	164,778	164,778					3.200	3.200	MON	1,796	4,891	11/17/2015	07/01/2028
96928*-AD-9	William Blair & Company, CTL Pass Thru C			1	2	1, 115, 164	106.6470	1,189,289	1, 115, 164	1, 115, 164					6.570	6.570	MON	16, 115	73,600	04/29/2005	12/15/2025
970631-AA-5	WILLIS ENGINE SECURITIZA-SERIES 2012-A C	L		4,5	1FE	860,266	99 . 1548	852,995	860,266			ļ		ļ	5.500	5.500		2, 103	47 , 146	09/06/2012	09/15/2037
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA			4,5	1FE	1,679,089	99.6411	1,674,489	1,680,520	1,681,401		(60)			4.690	4.681		10 , 132	78,686	07/28/2017	08/15/2042
97064E-AA-6	Willis Engine Structured-WESTF 2018-A A			4,5	1FE	1,977,351	102.5974	2,028,812	1,977,449	1,983,131		5,780			4.750	4.702		12,032	33,688	08/16/2018	09/15/2043
001626-AC-4	ALM XIX Ltd SR SECD NT CL A-2	-	D	4	1FE	1,200,000	99.7399	1, 196,879	1,200,000	1,200,000					4.636	4.050		12,054	53, 162	05/10/2016	07/15/2028
	ALM VII R-2 Ltd-ALM 2013-7R2A A1B2		Ŋ	4	1FE	1,600,000	98.9781	1,583,650	1,600,000	1,600,000		}		}	3.836	3.836		13,299	05.000	09/21/2018	10/15/2027
00900A-AJ-7	AIMCO-SERIES 14-AA CLASS B1R		D	4	1FE	2,500,000	99.0606	2,476,515	2,500,000	2,500,000					4.069	3.609		20,062	95,608	05/11/2017	07/20/2026
00900A-AN-8 00900C-AA-2	AIMCO-SERIES 14-AA CLASS C1R		υ	4	1FE1FE	810,000	98.4514		810,000 790,000	810,000 790,000					4.719	4.310 3.473		7,539	36,315	05/11/2017	07/20/2026
00900C-AA-2	AIMCO-AIMCO 2017-AA A		ν	4	1FE	790,000 520,000	99.2603			520,000					3.729 4.919	4.720	JAJ0	5,810 5,045	27,489 24,368	04/21/2017	07/20/2029 07/20/2029
03328Q-AN-1	ANCHORAGE CAPITAL CLO LT-SERIES 2015-6A		D	4	1FE	3, 100, 000	99.0602	3,070,866	320,000	3.100.000		·		·	3.706	3.408			24, 306	06/27/2017	07/15/2030
03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA		D	4	1FE	1, 100,000	96.6154	1,062,769	1,100,000	1,100,000		·			3.886	3.886		9,262	30.682	03/16/2018	04/13/2031
03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA		D	4	1FE	400,000	92.9069	371,628	400,000	400,000					4.236	4.236		3,671	12, 180	03/16/2018	04/13/2031
			D.	l	1FE	875,000	100.1180	876,033	875,000	875,000					4.300	4.300		15,782	37,625	05/07/2015	07/28/2030
033296-AA-2	Anchorage Credit Funding-SR SECURED NOTE		U I	4											4.300	4.300	JJ	10.782		03/07/2013	01/20/2000

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Codes		6	7	F	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			In	iterest		Da	ites
		3	4 5	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g Bo	nd	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n Ch	ıar	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A		D 4		1FE	2,700,000	98.0103	2,646,278	2,700,000	2,700,000					4. 176	3.801	JAJ0	30,069		08/21/2018	10/15/2031
03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2		D 4		1FE	2,060,000	98.5216	2,029,545	2,060,000	2,060,000					4. 145	4.021	JAJ0	17,787	81,919	04/28/2017	07/18/2029
03766G-AG-7	APIDOS CLO-SERIES 17-26A CLASS B		D 4		1FE	830,000	97.8073	811,801	830,000	830,000					4.845	4.754	JAJ0		38,897	04/28/2017	07/18/2029
04015U-AJ-7 04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS		D 4		1FE	800,000	96.0942		800,000	800,000					0.000	4.314 4.681	JAJO			02/20/2018	04/20/2030
04016P-AA-6	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLA		D 4		1FE	300,000	92.2588	276,776 1,985,866	300,000 2,000,000	300,000 2,000,000					0.000 3.656	4.681	JAJO JAJO	15,844	69,819	02/20/2018	04/20/2030 10/15/2029
04016P-AC-2	ARES CLO LTD-SERIES 17-43A CLASS B		D 4		1FE	1,430,000	98.5321	1,409,009	1,430,000	1,430,000					4. 186	4.086	JAJ0	12,971	57,052	04/04/2017	10/15/2029
04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A		D 4		1FE	2, 100,000	96.9583	2,036,124	2, 100,000	2,100,000					3.586	3.586	JAJ0	16,318	53,452	03/13/2018	04/15/2030
04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS	ļ	D 4		1FE	1,096,370	96.8712	1,065,583	1, 100,000	1,096,469		99			3.816	3.869		5,480	27,438	04/06/2018	05/15/2030
	ARES CLO Ltd-SERIES 18-28RA CLASS B		D 4		1FE	4,000,000	98.2614	3,930,456	4,000,000	4,000,000					4.071	3.986	JAJ0	49,759		08/17/2018	10/17/2030
	ASSURANT CLO I LTD-ASRNT 2018-1A A	 	D 4		1FE	1,900,000	98.9141	1,879,368	1,900,000	1,900,000		}		}	3.509	3.509		13,149	46,619	03/09/2018	04/20/2031
04624W-AC-1 04943A-AC-3	ASSURANT CLO III LTD-SERIES 2018-2A CLASATLAS SENIOR LOAN FUND L-SERIES 2017-8A	t	D 4		1FE	5,000,000 4,700,000	98.6256	4,931,280 4,670,461	5,000,000 4,700,000	5,000,000 4,700,000					3.389	3.289		59,301	114, 160	07/27/2018	10/20/2031 01/16/2030
04943A-AE-9	ATLAS SENIOR LOAN FUND L-SERIES 2017-64		D 4		1FE	1,700,000	99.3713	1,685,587	1,700,000	1.700.000					4.286	4.668		57.818		06/23/2017	01/16/2030
04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CL		D 4		1FE	500,000	97.8302	489, 151	500,000	500,000					4.986	4.986		20,445	32,882	06/23/2017	01/16/2030
04964K-AN-1	ATRIUM CDO CORP-SERIES 9A CLASS BR		D 4		1FE	2,010,000	99 . 1159	1,992,230	2,010,000	2,010,000					4.457	4.082	FMAN	8,461	78,833	03/30/2017	05/28/2030
04964K-AS-0	ATRIUM CDO CORP-SERIES 9A CLASS CR	····	D 4		1FE	1,340,000	98.2010	1,315,893	1,340,000	1,340,000					5.257	4.918		6,653	63,424	03/30/2017	05/28/2030
053633-AH-6	AVERY POINT CLO LTD-SERIES 13-3A CLASS B		D 4		1FE	1,200,000	99.8239	1, 197,887	1,200,000	1,200,000					3.995	3.605		9,986	47,257	04/25/2017	01/18/2025
05363U-AU-7 05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLAS		D 4		1FE	3,400,000	99.8501 99.2781	3,394,903 1,330,327	3,400,000 1,340,000	3,400,000 1,340,000					4.090	3.715 4.524		26,266	129,650	03/30/2017	04/25/2026
05454Y-AA-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLAS		C 2		2FE	1,340,000	99.2781	1,330,327	1,340,000	1,435,421					4.840	4.870	JAJO	12,250	61,287 66,999	10/07/2014	04/25/2026
05682Q-AC-0	BAIN CAPITAL CREDIT CLO -SERIES 17-1A CL		D 4		1FE	2,100,000	99.3210	2.085.741	2.100.000	2,100,000					3.719	3.304	JAJO	15.403	72,799	06/13/2017	07/20/2030
05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A		D 4		1FE	5,000,000	99.0812	4,954,060	5,000,000	5,000,000					3.740	3.551	JAJO	35,321	172,919	06/30/2017	07/25/2030
	Bain Capital Credit CLO -BCC 2018-1A A2		D 4		1FE	1, 100,000	96.9697	1,066,667	1, 100,000	1,100,000					3.627	3.627			27,394	03/12/2018	04/23/2031
	Bain Capital Credit CLO -SERIES 1A CLASS		D 4		1FE	400,000	93 . 1368	372,547	400,000	400,000					4.227	4.227		3,288	11,648	03/12/2018	04/23/2031
	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A		D 4		1FE	1, 100,000	97.0783	1,067,861	1, 100,000	1,100,000					4.069	4.069			31,316	04/04/2018	04/20/2031
05875H-AE-3 08179L-AC-5	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A Benefit Street Partners -SERIES 18-14A C		D 4		1FE	400,000	93 . 2365	372,946 1.545.331	400,000 1.600.000	400,000 1.600.000					4.369	4.369 4.009		3,447 28.874	12,244	04/04/2018	04/20/2031
08179L-AC-3	Benefit Street Partners -BSP 2018-15A A2		D 4		1FE	1,600,000	96.5832	1,545,331	1,600,000	1,100,000					3.819	3.751		28,874	43,486	08/01/2018	04/20/2031
09228Y-AB-8	Blackbird Capital Aircra-BBIRD 2016-1A A		D 4.5		1FE	222,528	101.8425	224, 107	220,052	221,951		(427)			4.213	4.015		412	9,241	04/03/2017	12/16/2041
09627X-AG-6	BLUEMOUNTAIN CLO 2015-1 LTD-SR SEC DEF N		D 4		2AM	290,919	99.7621	299,286	300,000	298,409		1,266			6. 186	6.524		4,021	18,014	03/02/2015	04/13/2027
09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A	ļ	D 4		1FE	1, 100,000	97.6553	1,074,208	1, 100,000	1, 100,000					3.969	3.969		8,611	31,274	03/27/2018	04/20/2031
09629C-AE-5	BLUEMOUNTAIN CLO LTD-SERIES 17-1A CLASS		D 4		1FE	720,000	98.5028		720,000	720,000					4. 169	3.900	JAJ0	18,705	28,233	05/19/2017	07/20/2029
124166-AE-9 12479L-AA-8	Buttermilk Park CLO Ltd-BMILK 2018-1A B1		D 4		1FE	3, 100,000	98.2504	3,045,762 114.302	3,100,000	3,100,000					3.988	3.928		35,367	0.070	08/27/2018	10/15/2031
12479L-AA-8 12481K-AC-2	CAL FUNDING II LTD-SERIES 2012-1A CLASS		D 4		1FE	114,975	99.3932 96.6872	114,302	115,000 900.000	114,994		} ⁴			3.470	3.473 4.199	MON L JAJO	67 7.978	3,973 35,799	10/10/2012	10/25/2027
1248 10-AE-5	Cbam 2017-2 LID-SERIES 17-24 CLASS B1	t	D 4		1FE	1,300,000	96.6872	1,234,132	1.300.000	1,300,000		<u> </u>		<u> </u>	3.849	4. 199	JAJO			02/23/2018	04/17/2031
12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2		D 4		1FE	1,000,000	98.1984		1,000,000	1,000,000					4.269	4.055	JAJ0	8,419	40,367	06/02/2017	07/20/2030
126611-AL-6	CVP CASCADE CLO LTD-CVPC 2014-2A A1R		D 4]	1FE	4,964,616	99.5820	4,943,864	4,964,616	4,964,616					3.645	3. 193	JAJ0	37,696	203, 155	03/15/2017	07/18/2026
	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	ļ	D 4		1FE	7, 167, 245	99.5941	7, 138, 153	7, 167, 245	7, 167, 245		ļ		ļ	3.586	3.115		54,980	273,317	03/15/2017	01/16/2026
	CAL Funding III Ltd-CAI 2018-2A A		D 4		1FE	3,022,161	102.3411	3,093,258	3,022,500	3,024,273		2, 112			4.340	4.326		2, 186	37, 166	09/12/2018	09/25/2043
13080B-AD-3 140558-AC-1	SYMPHONY CLO LTD-SERIES 13-12A CLASS CR		U 4		1FE 6FE	300,000	98.7470	296,241	300,000 75,459	300,000					4.536	4.263		2,949 (4,978)	12,986	04/03/2017	10/15/2025
	Carlyle Global Market St-SERIES C17A CLA	·	D 4		bFE 1FE	2,100,000	2.0000	2,055,178	2, 100, 000	2,100,000		l		·	3.820	3.820		(4,978)	(3,320)	03/02/2005	03/20/2050
	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CL	[D 4		1FE	2,200,000	98.6374	2,170,023	2,200,000	2,200,000		<u> </u>		<u></u>	3.969	3.422		17,221	81.904	07/12/2017	04/30/2031
14311D-BC-9	CARLYLE GLOBAL MARKET ST-SERIES 15-1A CL		D 4		2AM	700,000	96.0865	672,606	700,000	700,000					5.469	4.939			36,706	07/12/2017	04/20/2027
14312L-AN-7	Carlyle Global Market St-SERIES 2016-2A		D 4		1FE	3,000,000	98.4904	2,954,712	3,000,000	3,000,000					3.936	3.936	JAJ0	48,941		07/20/2018	07/15/2027
	CARLYLE GLOBAL MARKET ST-SERIES 17-2A CL		D 4		1FE	4,972,000	98.7783	4,938,915	5,000,000	5,000,000		8,357		ļ	3.689	3.828		36,378	172,267	05/18/2017	07/20/2031
14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1		D 4		1FE	2,000,000	98.6977	1,973,954	2,000,000	2,000,000					0.000	(0.210				09/20/2018	10/15/2030
	CATSKILL PARK CLO LTDSERIES 17-1A CLAS		D 4		1FE	2,020,000	98.4992	1,989,684	2,020,000	2,020,000					4. 169	4.023 4.156		16,609 57,822	80,445 84,336	04/27/2017	04/20/2029
14954W-AN-6 14954W-AQ-9	BAIN CAPITAL CREDIT CLO -SERIES 17-2A CL		D 4]FE 1FE	2, 100,000 500.000	99.2875 96.4943	2,085,038 482.472	2, 100,000 500.000	2,100,000 500.000					4.290 4.990	4.863	JAJO JAJO	57,822	84,336	06/30/2017	07/25/2030 07/25/2030
150323-AQ-6	CEDAR FUNDING LTD-SERIES 14-4A CLASS BR	t	D 4		1FE	1,720,000	95.9686	1,650,660	1,720,000	1,720,000		<u> </u>		<u> </u>	4.990	3.751		13,636	65,713	04/07/2017	07/23/2030
	CEDAR FUNDING LTD-SERIES 13-1A CLASS BR		D 4		1FE	1,720,000	98 . 1225	1,471,838	1,500,000	1,500,000					4.517	3.732		4,141	59, 144	06/09/2017	06/09/2030
15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CL		D4		1FE	1,600,000	97.6738	1,562,781	1,600,000	1,600,000					3.639	3.639	JAJ0	37,531		03/21/2018	04/20/2031
16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS	ļ	D 4		1FE	1,300,000	97.8034	1,271,444	1,300,000	1,300,000		ļ			3.736	3.736	JAJ0	10,524	30,065	04/11/2018	04/15/2030
17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CL	 	D 4		1FE	4,895,820	98.6151	4,832,140	4,900,000	4,897,692	L	1,872	<u> </u>	ļ	3.577	3.760	JAJ0	47,711		08/20/2018	10/17/2031

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CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received		Maturity
Identification	Description	é	n	Char	Symbol		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CL		. D	4	1FE		.97.6886	2,735,281	2,800,000	2,800,000					4. 127	3.746 JAJO	31,456		08/20/2018	10/17/2031
21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2		. D	4	1FE		.96.7816	1,451,724	1,500,000	1,500,000					3.569	2.847 JAJO	11,301	38,754	03/09/2018	04/17/2030
22616C-AA-1 22616C-AC-7	CRESTLINE DENALI CLO XV -SERIES 17-1A CL		. D	4	1FE1FE		99.3404 95.9895	2, 185, 489 1, 372, 650	2,200,000 1,430,000	2,200,000 1,430,000					3.769 4.119	3.523 JAJO 3.976 JAJO	16,353 11,617	78,024 55,790	04/05/2017	04/20/2030
22616C-AE-3	CRESTLINE DENALI CLO XV -SERIES 17-1A CL		D	4	1FE.		.96.1981	596,428	620,000	620,000					4.919	4.812 JAJ0	6,015	29,218	04/05/2017	04/20/2030
227170-AG-2	CRONOS CONTAINERS PROGRA-SERIES 2014-2A		. D	4	1FE		98.6210	273,947	277,778	277,753		11			3.270	3.274 MON	328	9,023	11/05/2014	11/18/2029
24824T-AQ-3 26244Q-AB-9	Denali Capital Clo XII L-DEN12 2016-1A A		. D	4	1FE1FE		.98.9692 .98.5050	1,880,415	1,900,000	1,900,000		050			3.486	3.486 JAJO	14,352	45,385	04/05/2018	04/15/2031
26244U-AB-9 26251B-AN-6	DRYDEN SENIOR LOAN FUND-SERIES 17-49A CL		. D	44	1FE1FE		.98.5050	1,773,090 295,518	1,800,000 300,000	1,800,553 300,367		253			4.149	4.312 JAJO 4.249 FMAN	15,558 1,671	70,175 10,358	04/12/2018	07/18/2030 08/15/2030
26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A		D	4	1FE		.97.5316	1,853,100	1,900,000	1,900,000		107			3.415	3.415 JAJ0	42,133		03/20/2018	04/18/2031
26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B		. D	4	1FE	1, 100,000	.96.7371	1,064,108	1,100,000	1,100,000		ļ			3.845	3.845 JAJO	27,612		03/20/2018	04/18/2031
27831B-AE-3 29108Q-AY-8	Eaton Vance CLO 2018-1 L-EATON 2018-1A B EMERSON PARK CLO LTD-SERIES 13-1A		. D	4	1FE1FE		.98.9671 99.7591	1,979,342	2,000,000 800,000	2,000,000 800,000		ļ			4.200	3.835 JAJ0 3.502 JAJ0	15,632 6,736	29,357	09/21/2018	10/15/2030 07/15/2025
33882G-AA-6	FLATIRON CLO LTD-FLAT 2017-1A A		D	4	1FE		.98.4050	798,073 1,672,885	1,700,000	1,700,000					3.866	3.502 JAJU	8.581	29,357	04/07/2017	05/15/2030
33882G-AB-4	FLATIRON CLO LTD-FLAT 2017-1A B		D	4	1FE		97.6814	703,306	720,000	720,000					4.216	3.919 FMAN	3,963	27,254	04/04/2017	05/15/2030
33882G-AC-2	FLATIRON CLO LTD-FLAT 2017-1A C		. D	4	1FE		.96.4756	820,043	850,000	850,000					4.916	4.654 FMAN	5,456	38,207	04/04/2017	05/15/2030
37890R-AE-5 37956A-AA-1	GLOBAL CONTAINER ASSET L-SERIES 2015-1A		. D	4	1FE1FE		.,98.2657 100.1409	264,572 1,578,114	269,242 1,575,894	269, 180 1, 574, 297		50 174			3.450 3.850	3.466 MON 3.877 MON	671 2,359	9,239 	01/23/2015	02/05/2030
38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A		. D	4	1FE		.98.7278	2, 172, 012	2,200,000			1/4			3.850	3.919 JAJ0	2,359	00,340	08/08/2018	04/15/203/
38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A		. D	4	1FE		.98.3423	3,343,638	3,400,000						4. 119	4.119 JAJO	49,750		08/08/2018	07/20/2031
38172X-AG-4	GOLUB CAPITAL PARTNERS C-SERIES 13-16A C		. D	4	1FE		100.0540	5,002,700	5,000,000	5,000,000					4. 190	3.727 JAJO	91,444	195,845	06/23/2017	07/25/2029
38176D-AJ-8 398080-AL-5	Golub Capital Partners C-GOCAP 2015-26A	·	. D	4	1FE 1FE		.96.6841 .99.7322	2,223,734 2,293,841	2,300,000 2,300,000	2,300,000 2,300,000					3.548 4.169	3.548 JAJ0 3.783 JAJ0	16,092 20,242	58,760 90,748	03/29/2018	04/20/2031 01/17/2027
398080-AL-3	GREYWOLF CLO LTD-SERIES 2014-2A CLASS A2		D	44	1FE		.99.7322	1, 199, 818	1,200,000						4. 109	4.439 JAJO	12,157	55,012	06/13/2017	01/17/2027
39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2		D	4	1FE		.97.5105	780,084	800,000	800,000					4. 138	4.138 JAJ0	6, 161	22,533	03/27/2018	04/26/2031
40436V-AA-9	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 A		. D	4	1FE		.99.3321	1,887,310	1,900,000	1,900,000					3.852	3.505 FMAN	11,386	66,647	04/13/2017	05/06/2030
40436V-AB-7 40436V-AC-5	HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 B HIGHBRIDGE LOAN MANAGEME-HLM 11A-17 C		. D	4	1FE1FE		.97.9814 .96.6792	1,410,932 870.113	1,440,000	1,440,000					4.242 4.942	3.991 FMAN	27,885 6.919	55,556 41,516	04/13/2017	05/06/2030
40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLA		D	44	1FE		.98.2249	2,259,173	2,300,000	2,300,000					4. 942	4.055 JAJ0	19,859	90,201	06/28/2017	07/18/2029
40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLA		D	4	1FE	1,100,000	.96.8589	1,065,448	1,100,000	1,100,000					4.845	4.762 JAJ0	11, 102	50,947	06/28/2017	07/18/2029
40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2		_ D	4	1FE		.98.3953	983,953	1,000,000	1,000,000					3.886	3.523 JAJO	8,420		08/30/2018	10/15/2030
40437L-AG-7 42086P-AC-7	HPS Loan Management 13-2-HLM 13A-18 B Kingsland Ltd-SERIES 18-8A CLASS A		. D	4	1FE1FE		.97.6425 .97.7731	2,538,705 19,554,620	2,600,000	2,600,000 19,991,735		11.735			4. 136 3. 589	3.761 JAJ0 3.737 JAJ0	23,301 141.566		08/30/2018	10/15/2030
42771L-AB-8	HERO Funding Trust 2017—SERIES 17-2A CL		C	4.5	1FE		100.0417	313.676	313,545	313,545		(1,709))		3.280	3.490 MON	15, 109	11.517	07/26/2017	09/20/2048
42771L-AC-6	HERO Funding Trust 2017SERIES 17-2A CL		. C	4,5	1FE	241,008	102.6624	241,420	235, 159	239,748		(2,549))		4.070	3.744 MON	14,061	10,719	07/26/2017	09/20/2048
48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS		. D	4	1FE		.99.3391	2,205,328	2,220,000	2,220,000					3.726	3.509 JAJO	17,924	77,866	04/03/2017	04/15/2029
48249V-AQ-4 48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS		. D	4	1FE1FE		.97.1002 .96.1157	1,388,533 461.355	1,430,000	1,430,000					4. 136 4. 836	4.014 JAJO 4.743 JAJO	12,816 5.030	56,101	04/03/2017	04/15/2029
48250L-AL-3	KKR FINANCIAL CLO LTD-SERIES 9 CLASS AR		D	4	1FE.		.99.3177	3,873,390	3,900,000	3,900,000					3.706	3.340 JAJ0	31,318	138,747	06/09/2017	07/15/2030
48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2		D	4	1FE	1,600,000	.96.6034	1,545,654	1,600,000	1,600,000					4. 126	4.095 JAJO	16,504		08/30/2018	10/15/2030
50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	·	. D	4	1FE		.98.5032	935,780	950,000	950,000					4. 169	3.890 JAJO	16,356	36,322	05/11/2017	07/20/2030
50184N-AP-7 50188G-AX-1	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR LCM XVIII LP-LCM 18A A2R		. D	4	1FE1FE		.97.7827 .97.3447	1,368,958 1,460,171	1,400,000 1,500,000	1,400,000 1,500,000					4.869	4.627 JAJ0 3.689 JAJ0	28,595 10,913	63,463 36,417	05/11/2017	07/20/2030
50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2		D	4	1FE		97.1258	388,503	400,000	400,000					4.769	4.479 JAJ0	3,762	18, 125	07/10/2017	07/20/2030
542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1		. D	4	1FE		.97.4473	1,851,499	1,900,000	1,906,671		3,916			3.669	3.770 JAJO	45,541	62,808	03/14/2018	01/17/2030
55818Y-BE-0	MADISON PARK FUNDING LTD-SERIES 15-17A C		. D	4	1FE1FE		.99.1128	2,279,594	2,300,000	2,300,000					4.219	3.954 JAJO	19, 138	91,356	05/23/2017	07/21/2030
55818Y-BG-5 55820R-AC-6	MADISON PARK FUNDING LTD-SERIES 15-17A C		D	44	1FE1FE		.97.8245 .99.1351	586,947 1,516,767	600,000 1,530,000	600,000		·····			4.869 4.240	4.642 JAJ0 3.968 JAJ0	5,762 65,478	27,749 37,224	05/23/2017	07/21/2030 04/25/2029
55820R-AE-2	MADISON PARK FUNDING LTD-SERIES 17-25A C	1	D	4	1FE		.97.5829	478, 156	490,000	490,000					4.840	4.745 JAJO	24,237	13,375	04/12/2017	04/25/2029
55820R-AG-7	MADISON PARK FUNDING LTD-SERIES 17-25A C		. D	4	2AM	550,000	.98.4466	541,456	550,000	550,000					6.090	5.935 JAJO	40,347	18,960	04/12/2017	04/25/2029
55820T-AC-2 55821T-AC-1	MADISON PARK FUNDING LTD-SERIES 2017-23A		. D	4	1FE1FE		.98.8241 .97.0909	1,581,186 873,818	1,600,000 900,000	1,600,000					4.209 3.636	4.055 JAJ0 4.081 JAJ0	11,973 7,091	76,983 23,547	06/30/2017	07/27/2030 04/15/2029
55953E-AJ-9	Madison Park Funding Ltd-SERIES 18-30A C		D D	4	1FE		.99.5951	1,334,574	1,340,000	1,340,000	·	<u> </u>			3.565	4.081 JAJU	9,951	44,677	04/03/2017	01/18/2027
55953E-AN-0	MAGNETITE CLO LTD-SERIES 14-11A CLASS BR		D	4	1FE	670,000	.98.1428	657,557	670,000	670,000					4.545	4.309 JAJO	6,343	28,996	04/03/2017	01/18/2027
55954K-AC-9	MAGNETITE CLO LTD-SERIES 17-19A CLASS B		. D	4	1FE		.98.5103	1,280,634	1,300,000	1,300,000					4. 106	5.040 JAJ0	28,261	50,552	06/29/2017	07/17/2030
55954K-AE-5 566061-AF-7	MAGNETITE CLO LTD-SERIES 2017-19A CLASS MARRIE POINT CLO X LTD-SERIES 2017-1A CL		D	4	1FE1FF		.97 . 1959 97 . 5633	291,588 878,070	300,000	300,000	}		·		4.736 4 236	5.547 JAJO 3 906 JAJO	3,000 8 261	13,582 36,223	06/29/2017	07/17/2030
				17		900.000	at . 3033	8/8.0/0	900.000	900.000										

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	es	6	7		Fair Value	10	11			iusted Carryin	g Value			lr	nterest		Dat	tes
·	_	3	4	5	1	·	8	9		• •	12	13	14	15	16	17	18	19	20	21	22
		"	'				Ū	ŭ						Total							
														Foreign							
			F		NAIC								Current	0							
													Current	Exchange							
			0		Desig-		_					_	Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and	Į.	Jsed to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	•	Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
59983H-AB-5	MILL CREEK CLO II LTD-SR SECD NT CL B-1		D	4	1FE	1,292,980	100.0489	1,300,636	1,300,000	1,300,000		3,630			4.969	5. 128		12,740	61, 116	03/21/2016	04/20/2028
62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2		D	4	1FE.	1,300,000	_98.3855	1,279,012	1,300,000	1,300,000					3.738	3.320		13,901	,	08/16/2018	10/20/2030
64129J-AQ-3	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A A		D	4	1FE	1,440,000	99.3662	1,430,873	1,440,000	1,440,000					3.759	3.449		9,624	49,724	04/19/2017	01/28/2030
64129J-AU-4	NEUBERGER BERMAN CLO LTD-NEUB 2013-14A B		. D	4	1FE	600,000	98.5669	591,401	600,000	600,000					4.259	4.045	JAJ0	4,543	23,760	04/19/2017	01/28/2030
64130H-AA-9	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A A		. D	4	1FE	1,440,000	99.3417	1,430,520	1,440,000	1,440,000					3.680	3.448		10,892	50,402	03/31/2017	04/19/2030
64130H-AC-5	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A B		D	4	1FE	1,400,000	_97.6960	1,367,744	1,400,000	1,400,000					4.050	3.906		11,654	54,254	03/31/2017	04/19/2030
64130H-AE-1	NEUBERGER BERMAN CLO LTD-NEUB 2017-24A C		. D	4	1FE	420,000	97.2745	408,553	420,000	420,000					4.900	4.792		4,230	19,896	03/31/2017	04/19/2030
669348-AB-0	Norwegian Air Shuttle AS Pass Thur Ctfs		D	[]	1Z	1,869,313	.97.8973	1,834,720	1,874,127	1,871,563		859			4. 150	4.199		63,472	79,825	10/20/2014	12/31/2026
67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CL		υ	4	1FE 1FE	2,600,000	.98.7362	2,567,141	2,600,000	2,600,000					4.089	3.676		26,581		08/24/2018	10/20/2030
67115W-AG-5 674000-AN-4	OHA Credit Funding 1 LTD-SERIES 18-1A CL OAKTREE CLO LTD-SERIES 14-1A CLASS A1R		η	4	1FE	2,000,000 2,880,000	97.9854 99.6290	1,959,708 2,869,315	2,000,000 2,880,000	2,000,000 2,880,000					4.289	3.863		21,447 15,320	100,268	08/24/2018	10/20/2030
674000-AN-4	OAKTREE CLO LTD-SERIES 14-1A CLASS ATR		D	4	1FE		99.6290	1,119,008		1.150.000					4.468	4.002			46.567	05/04/2017	05/13/2029
674000-AQ-7	OAKTREE CLO LTD-SERIES 14-1A CLASS AZA		D	4	1FE	570,000	98.6925	562,547	570.000	570.000					5.338	4.002				05/04/2017	05/13/2029
69688A-AA-9	Palmer Square CLO 2013-2-SERIES 13-2A CL		D	4	1FE.	4,000,000	_98.7965	3,951,860	4,000,000	4,000,000					3.649	3.649		30,812		09/11/2018	10/17/2031
69689A-AN-0	PALMER SQUARE CLO LTD-SERIES 15-1A CLASS		D	4	1FE	900,000	.98.9984	890.986	900,000	900,000					4.496	4.005		4,608		05/11/2017	05/21/2029
69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A	1	D	4	1FE	1,200,000	.96.4660	1.157.592	1.200.000	1,200,000					3.895	4.368		35,492		02/12/2018	04/18/2031
69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B		D	4	1FE	400,000	.92.2018	368.807	400,000	400.000					4. 195	4.687		12,791		02/12/2018	04/18/2031
74979V-AE-3	RR Ltd-RRAM 2018-5A A2		D	4	1FE.	2,000,000	_98.0392	1,960,784	2,000,000	2,000,000					4.084	4.091	JAJ0	17,017		09/13/2018	10/15/2031
75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLA		D	4	1FE	1, 100,000	_98.6282	1,084,910	1,100,000	1,100,000					4.062	3.962	JAJ0	13,652		08/20/2018	10/25/2031
77340E-AC-0	ROCKFORD TOWER CLO LTD-ROCKT 2017-1A B		. D	4	1FE	1,900,450	99.3580	1,897,738	1,910,000	1,910,000		4,778			4.236	4.417		17,531	75,515	04/04/2017	04/15/2029
77342K-AA-8	ROCKFORD TOWER CLO 2018ROCKT 2018-2A A		. D	4	1FE	4,994,000	98.6152	4,930,760	5,000,000	4,996,502		2,502			3.589	3.769		54,826		08/06/2018	10/20/2031
77342K-AC-4	Rockford Tower CLO 2018-2 Ltd		. D	4	1FE	1,600,000	_98.3147	1,573,035	1,600,000	1,600,000					4.229	3.807		20,673		08/06/2018	10/20/2031
83610K-AA-1	SOUND POINT CLO LTD-SERIES 2017-2A CLAS		D	4	1FE	3,897,715	_99.3010	3,872,739	3,900,000	3,900,000					3.770	3.892		27,771		05/19/2017	07/25/2030
85816B-CQ-1	STEELE CREEK CLO LTD-SERIES 15-1A CLASS		. D	4	1FE	1,440,000	.97.3580	1,401,955	1,440,000	1,440,000					4.496	3.994				05/12/2017	05/21/2029
85816B-CS-7	STEELE CREEK CLO LTD-SERIES 15-1A CLASS		. D	4	1FE 1FE	670,000	.98.1717	657,750	670,000	670,000		0.407			5.266	4.803		4,018		05/12/2017	05/21/2029
85816L-AA-6 85816W-AC-8	Steele Creek Clo 2018-2 -SERIES 2018-2A		D	4	1FE	3,992,000 5,000,000	_98.6490 _99.1996	3,945,960 4,959,980	4,000,000 5,000,000	3,995,467 5,000,000		3,467			3.473	3.827		48,626 34,898		07/27/2018	08/18/2031
87155M-AC-5	Steele Creek CLO 2014-1 -SERIES 14-1RA C SYMPHONY CLO V LTD-SR SECD NT CL A-2 144		D	4	1FE		100.0091	1,300,118	1,300,000	1,301,052		2,328			3.936	4.023		11,087	48,366	02/14/2018	04/21/2031
87248T-AE-5	TICP CLO LTD-SERIES 2017 CLASS 7A		D	4	1FE	700,000	.98.0140	686,098	700,000	700,000		2,320			5.036	4.698				06/12/2017	07/15/2029
87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B		D	4	1FE	800,000	95.3410	762,728	800,000	800,000					3.939	3.939		6,215		03/05/2018	04/20/2031
87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C		D	4	1FE	400,000	_92.3348	369,339	400,000	400,000					4.369	4.369		3,447	12,561	03/05/2018	04/20/2031
87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A		D	4	1FE	5.000.000	.98.6223	4,931,115	5.000.000	5.000.000					3.619	3.267		47.752		08/17/2018	10/20/2031
87806L-AC-0	TCI-CENT CLO 2016-1 LTDSERIES 17-1A CL		D	4	1FE	5,000,000	98.9395	4,946,975	5,000,000	5,000,000					3.760	3.334	JAJ0	35,510	173,956	06/19/2017	07/25/2030
87806L-AE-6	TCI-CENT CLO 2016-1 LTDSERIES 17-1A CL		D	4	1FE	2,500,000	_98.8158	2,470,395	2,500,000	2,500,000					4.290	3.952	JAJ0	20,258	100,400	06/19/2017	07/25/2030
88315F-AA-9	TEXTAINER MARINE CONTAIN-SERIES 17-1A CL		D	4	1FE	545, 147	_99.6978	543,523	545, 171	545,287		(17))		3.720	3.714	MON	620	20,216	05/11/2017	05/20/2042
88315F-AE-1	TEXTAINER MARINE CONTAIN-SERIES 17-2A CL		. D	4	1FE	703,739	99.2256	698,414	703,864	703,310		78			3.520	3.542		757	24,706	06/22/2017	06/20/2042
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A		. D	4	1FE		100.8746	4,892,419	4,850,000	4,786,167		(6,504))		4.110	4.371		6,091	80,288	08/01/2018	07/20/2043
883310-AC-8	THAYER PARK CLO LTDTHAYR 2017-1A A2		D	4	1FE	1, 150,000	98.2984	1, 130, 432	1, 150,000	1,150,000					4.069	3.959		9,229		04/20/2017	04/20/2029
883310-AE-4	THAYER PARK CLO LTDTHAYR 2017-1A B		υ	4	1FE	530,000	.97.6047	517,305	530,000	530,000					4.819	4.752		5,037	24,596	04/20/2017	04/20/2029
88433R-AC-6 88433R-AE-2	WIND RIVER CLO LTD-SERIES 17-2A CLASS A		υ	4	1FE 1FE	3,310,000	99.3590 98.2992	3,288,783 1,140,271	3,310,000 1,160,000	3,310,000 1,160,000	·			 	3.699 4.169	3.299		24, 147 9, 538	114,073	05/12/2017	07/20/2030
88433R-AE-2 88433R-AG-7	WIND RIVER CLU LID-SERIES 17-2A CLASS B		υ	4	1FE		98.2992	1, 140,271		410,000					4. 169	4.553		3,978		05/12/2017	07/20/2030
88434G-AC-9	THL CREDIT WIND RIVER 20-SERIES 2017-3A		D	4	1FE	1,200,000	.97.8904	1, 174, 685	1,200,000	1,200,000					4.919	3.818				08/09/2017	10/15/2030
88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CL	-	D	4	1FE	3,600,000	_98.4380	3,543,768	3,600,000	3,600,000					3.561	3.505		36,679		08/17/2018	07/15/2030
88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B		D	4	1FE	3,400,000	.98.1965	3,338,681	3,400,000	3,400,000					3.861	3.800		37,559		08/17/2018	07/15/2030
89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	<u> </u>	D	4	1FE	1,100,000	99.2344	1,091,578	1,100,000	1,100,000					3.686	3.686		8,786		04/06/2018	04/15/2029
92557W-AE-3	VIBRANT CLO IV LTD-SR SECD NT CL B 144A		D	4	1FE		100.0002	970,002	970,000			1,400			4.869	4.827		9,315		05/13/2016	07/20/2028
92765Y-AA-5	VIRGIN AUST 2013-1A TRST-SECURED		D	1	2FE		101.2800	181,456	179, 162	180,234		(6,604))	ļ [5.000	1.802	JAJ0	1,692	7,574	05/08/2015	10/23/2023
92912V-AN-5	VOYA CLO LTD-VOYA 2014-2A A1R		D	4	1FE	950,000	99.3347	943,680	950,000	950,000	ļ	ļ		ļ ļ	3.699	3.480		7,418	32,956	03/31/2017	04/17/2030
92912V-AQ-8	VOYA CLO LTD-VOYA 2014-2A A2AR		. D	4	1FE	1,990,000	97.6644	1,943,522	1,990,000	1,990,000					4.099	3.984		17,220	77, 104	03/31/2017	04/17/2030
92912V-AS-4	VOYA CLO LTD-VOYA 2014-2A BR		. D	4	1FE	980,000	_97.2430	952,981	980,000	980,000					4.899	4.817		10, 135		03/31/2017	04/17/2030
92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2		D	4	1FE	1,400,000	_97.2747	1,361,846	1,400,000	1,400,000		ļ			3.695	3.695		10,776	36,352	03/29/2018	04/18/2031
92915Q-AE-3	VOYA CLO LTD-SERIES 2017-3A CLASS A1B		D	4	1FE	1,200,000	.98.0059	1, 176,071	1,200,000	1,200,000				ŀ ŀ	3.819	3.513		9,038		06/13/2017	07/20/2030
92915Q-AG-8	VOYA CLO LTD-SERIES 2017-3A CLASS A2		υ	4	1FE 1FE	1,300,000	98.5069	1,280,590	1,300,000	1,300,000					4.239	3.977		10,868		06/13/2017	07/20/2030
92917A-AE-6 94949J-AA-3	Voya CLO Ltd-SERIES 18-1A CLASS B		ח	4	1FE	600,000 4.993.500	_92.7075 _98.8817	556,245 4,944,085	600,000 5.000,000	600,000 4.993.175		(325)			4. 143 3.638	4.731 3.834		5, 109 48, 509		02/23/2018	04/19/2031
J4J4JU-MM-J	INCLLIEGE OLD ADIO-4 LIU-WELF ADIO-24 AI	L	. i V	17			/ ۱ 00 . ب	4,944,080		4,550,1/D	L	L(020)	/ L	L		0.034 د	UNUU	40,309	L L	00/ 43/ 40 10	10/20/2001

							Showing All Lon	g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Co	des	6	7	ı	Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			!	nterest		Da	tes
		3 4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		l F		NAIC								Current	Exchange							
		0		Desig-								Year's	Change							
		ľ		nation		Rate					Current	Other-	in							
		Ce		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
				Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP			Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	d g	Char	Symbol	Cost	Value	Value	Value			,			of	of	Paid			Acquired	Date
	Description Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	e n	Ullai	JFE.	2,700,000	96.9642	2.618.033	2,700,000	Value 2,700,000	(Decrease)	Accretion	Recognized	Value	4.238	3.846		Accrued 30,515	During Year	Acquired 08/29/2018	10/20/2031
			4		2,700,000	90.9042	2,018,033	2,700,000	∠,700,000					4.238	3.840	JAJU	30,313		08/29/2018	10/20/2031
	btotal - Bonds - Industrial and Miscellane	ous (Unaii	iliatea) - i	Otner	404 404 040	XXX	400 004 074	10.1 50.1 100	400 000 440	(00.005)	440.044			XXX	XXX	XXX	4 004 000	40.040.704	XXX	XXX
	an-Backed and Structured Securities				461, 184, 242		460,201,271	464,504,429	462,838,416	(33,965)	413,941						4,934,983	13,040,764		
	al - Industrial and Miscellaneous (Unaffili	iated) Bond	ds		3,005,307,229	XXX	3,002,208,359	2,976,020,052	2,980,877,174	(545,648)	550,223	4,622,190	(16,332,130)	XXX	XXX	XXX	40,220,332	124,076,699	XXX	XXX
	al - Hybrid Securities					XXX								XXX	XXX	XXX			XXX	XXX
	JEFFERIES FINANCE LLC-REVOLVING CR FACIL		2	4		0.0000								5.700	0.000		3,252	51,352	05/16/2017	03/01/2020
57628#-AH-1 N7516#-AA-1	MASSMUTUAL ASSET FIN LLC SR SECD REV NT		2	1FE	202,490,797	98.8901	200,243,419	202,490,797	202,490,797		·		(05 575)	2.849	2.577		1,813,626	4, 161, 920	12/31/2018	12/31/2020
	ROCKALL CLO BV EURO CL VF-1 SR SECD VARROCKALL CLO BV Variable Funding Note- US	p	2	1Z 1FE	1,238,668 790,000		1,317,477	1,317,477	1,317,477				(65,575)	1. 189 4. 288	1.207		182,436	236,058 8,649	11/20/2017	06/15/2020
	ROCKALL CLO BV Variable Funding Note - G	R	2	1FE	3.105.976		2,767,487	2,767,487	2.767.487				(162,903)	2.508	2.408		19.061	48,746	12/17/2018	06/15/2020
N7516#-AD-5	ROCKALL CLO BV EURO VF-2 SR SECD FDG NT	В.	2	6*	,,,	0.0000	2,,107		2,. 5. , 10/					2.198	0.000		66,852		12/15/2016	06/15/2020
	btotal - Bonds - Parent, Subsidiaries and	Affiliates -	Issuer O	bligations	207,625,441	XXX	205, 118, 383	207,365,761	207,365,761				(228,478)	XXX	XXX	XXX	2.100.427	4.506.725	XXX	XXX
79548K-XQ-6	SALOMON BROTHERS MORTGAG-SERIES 1997-HUD		4,5	1FM	47,719	62.0374	41,508	66,908	51,480		5,057	20,640	(222, 770)	7.000	20.391	MON	390	3,944	03/15/2004	07/01/2024
79549A-RE-1	SALOMON BROTHERS MORTGAG-SERIES 2002-HYB		4	1FM	2,463		2,474	2,453	2,617		(1)			4.232	4.088	MON	9	94	10/31/2008	09/01/2032
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1		4,5	1FM	1,408		2,573	2,560	1,949		133			3.950	15.008		18	100	02/19/2009	01/01/2033
79549A-SM-2	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1		4,5	1FM	25,924	99.7947	28,958	29,018	26,902		1,235			5.460	9.598		132	1,507	03/28/2003	04/01/2032
79549A-SN-0	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1		4,5	1FM	292	102.7242	4,556	4,436	113		5			5.655	250.994		21	254	03/28/2003	04/01/2032
79549A-XZ-7 79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		4	1FM	30 , 115 22 , 447	98.1264	38,315 30,704	39,046 31,740	31,811		1, 112 2,743			7.000 7.000	12 . 174		228 185	2,697 2,193	08/29/2003	06/01/2033
	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		4	IFM	2,132		6,046	8,374	2,143		820			7.000	64.444		48	579	08/29/2003	06/01/2033
	btotal - Bonds - Parent, Subsidiaries and	Affiliates -	Reciden			/ 2. 1000	9,010	0,014	, I 110						01.111	mort		J	00/ 20/ 2000	00/ 0 1/ 2000
	ortgage-Backed Securities	Ailliales -	i lesideii	liai	132.500	XXX	155, 134	184.535	131.584		11.104	20.640		XXX	XXX	XXX	1.031	11.368	XXX	XXX
	Citigroup Global Markets-SERIES 2001-MM	1 1	5.6	3FE	9,318	1.2674	5,051	104,000	459		(4,839)	20,040		1.207	1.207	MON	401	4,839	07/27/2001	02/01/2034
	SALOMON BROTHERS MORTGAG-SERIES 2001-MM		4 5	1FM	118,390	100.5707	138,826	138,038	136,533		1,477			6.500	7.559		748	6,736	07/27/2001	02/01/2034
	btotal - Bonds - Parent, Subsidiaries and	Affiliates -	Comme		,		100,020											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	ortgage-Backed Securities	7 tilliates	Commic	olai	127.708	XXX	143.877	138.038	136.992		(3,362)			XXX	XXX	XXX	1.149	11,575	XXX	XXX
	Babson CLO Ltd 2015-I-SERIES 2015-IA CLA	l n	4	2AM.	200,000	91.3504	182,701	200,000	200,000		(0,002)			5.069	5.548		1,143	8,461	02/07/2018	01/20/2031
05616J-AE-3	BABSON CLO LTD 2015-I SUB NT	D	4	6*	474,787	51.1003	383,252	750,000	289,929					0.000	0.000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	J, 101	04/01/2015	04/20/2027
05618J-AE-1	BABSON CLO LTD 2014-III-SUB NT 144A	D	4	6*	202,360	41.7136	135,569	325,000	135,569	(15,027)				0.000	0.000				10/09/2014	01/15/2026
05618K-AC-2	BABSON CLO LTD 2014-II-SUB NT 144A	D	4	6*	1,626,169	14.5369	352,520	2,425,000	352,520	(504,467)				0.000	0.000				08/15/2014	10/17/2026
05618N-AA-0	BABSON EURO CLO 2014-2 BV-SUB NT 144A	B	4,5	6*	1,016,157	78.4738	1,258,155	1,603,280	706,656				(2,484)	0.000	0.000				10/07/2014	11/26/2027
05618R-AC-7	BABSON CLO LTD 2016-I SUB NT	D	4,5	6* 1FE	3,913,422	71.6102	3,580,510 1,777,007	5,000,000	2,914,599					0.000 3.927	0.000		13,745	25,427	01/22/2016	04/23/2027
06759M-AE-1 06760B-AC-6	Babson CLO Ltd 2016-I-BABSN 2016-1A A2RBABSON CLO LTD-SERIES 17-1A CLASS A2	\n	4	1FE	1,800,000	98.7226 98.4570	1,777,007	1,800,000	1,800,000		l			3.927	3.927		13,745	25,427	07/25/2018	07/23/2030
06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS AZ	n n	4	1FE	2,500,000	98.4570	2.462.883	2,500,000	2,500,000		<u> </u>			4.145	3.887	JAJO	57.079	98.147	06/23/2017	07/18/2029
06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	D	4	1FE	900,000	97.8337		900,000	900,000					4.845	4.605		24,784	41,720	06/23/2017	07/18/2029
06760C-AE-0	Barings CLO Ltd 2017-I-SERIES 2017-1 CLA	D	4,5	6*	1,708,884	69.0045	1,311,086	1,900,000	1,311,086	(308,099)	102,494			0.000	0.327	JAJ0			06/23/2017	07/18/2029
06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS	D	4	1FE	1,400,000	97.4157	1,363,820	1,400,000	1,400,000					3.386	3.822		23,246	34,886	02/23/2018	04/15/2031
06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS	D	4	1FE	1,400,000	96.3930	1,349,502	1,400,000	1,400,000					3.786	4.265		26,046	39, 102	02/23/2018	04/15/2031
06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS	D	4	1FE 6*	600,000	93 . 1397	558,838	600,000	600,000 311,555	(36,861)	(1,624)			4. 186	4.681		5,442	18,565	02/23/2018	04/15/2031
06760H-AB-5 06760J-AE-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASBarings CLO Ltd 2018-II-SERIES 2018-2A C		⁴ ,5	6* 1FE	350,040 1,300,000	77.8887 97.4507	311,555 1,266,859	400,000	1,300,000	(36,861)	(1,624)			<u>0</u> .000	8.551		30,613		02/23/2018	04/15/2031 04/15/2030
06760M-AA-6	BARINGS MIDDLE MARKET CL-BMM 2017-1A	n	4.5	2AM	9,904,040	94.8000	9,480,000				178			0.000	0.000				11/08/2017	04/15/2030
46616K-AE-4	JFIN CLO 2013 LTD SR SECD DEF NT CL B	.ID.	4	1FE.	964,080	100.0241	1,000,241	1,000,000	1,012,722		(3,031)			5.469	4.973	JAJ0	10,786	52,438	03/14/2013	01/20/2025
77277L-AB-3	ROCKALL CLO BV EURO SR SECD NT CL A-1	B	4	6*	7,083,186	99.3700	6,384,097	6,424,572	6,384,097	(36,428)			(319,770)	3.171		MJSD	8,457	213,323	06/16/2006	06/15/2020
77277L-AF-4	ROCKALL CLO BV-PFD SUB NT CL E-1A EURO	B	4	6*	2,305,969	92.1900	4,328,616	4,695,320	2,091,553		ļ	157,086	(96,588)	4.671	4.671		9, 100	229,534	06/16/2006	06/15/2055
77277L-AG-2	ROCKALL CLO BV-SUB NT CL E-1B EURO	B	4	6*		32.1500	1,509,545	4,695,320	40F F1:			7.00:	// 075	2.669	0.000		38,512	(7,219)	06/16/2006	06/15/2055
77277L-AH-0 77277L-AJ-6	ROCKALL CLO BV-SUB NT CL E-2 EURO ROCKALL CLO BV-PFD SUB NT CL E-3A EURO	B	4	6* 6*	116,319 1,647,173	62.1700 92.1900	284,788 2,723,860	458,080 2,954,616	105,504 1,361,292			7,921	(4,872)	2.669 4.671	2.669		507	8,901 144,439	06/16/2006	06/15/2055
77277L-AJ-6	ROCKALL CLO BV-PFD SOB NI CL E-3A EURO	B	4 4 5	6*	1,047,173	32.1500	2,723,860	2,954,616	1,301,292			112, 136	(52,906)	0.000	0.000		5,726 (1.077)	(30.545)	10/07/2007	06/15/2055
	btotal - Bonds - Parent, Subsidiaries and	Affiliatos	Other I c				, 303							0.000	0.000	muou	(1,0//)	(30,343)	10/01/2000	
	cked and Structured Securities	Ailliales -	Other LC	ail"	42.712.586	XXX	45.115.757	56.985.804	38.281.122	(900.882)	98.017	277 . 143	(476.620)	XXX	XXX	XXX	265.242	923.365	XXX	xxx
	tal - Parent. Subsidiaries and Affiliates Bo	ando			42,712,586 250.598.235		-, -, -,	- /- /-	- ' ' '	. , ,	,		(705.098)	XXX		XXX		5,453,033	XXX	XXX
1 0099999. 100	iai - naieiil, oudsidianes and Affiliates Bo	JIIUS			250,598,235	$\lambda\lambda\lambda$	250,533,151	264,674,138	245,915,459	(900,882)	105,759	297,783	(705,098)	$\Lambda\Lambda\Lambda$	XXX	~~~	2.367.849	5,453,033	AAA	

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							S	howing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	Fa	ir Value	10	11	Change	e in Book/Ad	iusted Carryin	g Value			lr	nterest		Da	ates
•	_	3	4	5	i	•	8	9	. •		12	13	14	15	16	17	18	19	20	21	22
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			F		NAIC								Current								
					NAIC								Current	Exchange							
			0		Desig-		_					_	Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	btotal - SVO Identified Funds	1 -		- · · · · · ·		-	XXX		1 0.10.0		(= = = = = = = = = = = = = = = = = = =			1 0,10.0	XXX	XXX	XXX			XXX	XXX
41152#-AA-4	Harbor Hydro I, LLC - Term Loan		1 1	2	3	2,017,734	100.0000	2.048.460	2.048.460	2.018.018					7.030	7.030	FMAN	24,801	134,637	08/18/2016	02/21/2023
	SEKO Worldwide, LLC DDTL			2	4Z	170,660	97.4280	166,271	170,660	170,660					10.266	10.266	MAT	1,071		12/07/2018	07/13/2023
	DUBLIN WASTE TO ENERGY GROUP-Tranche A		В	2	5G1	2,358,314	100.0000	2,295,963	2,295,963	2.295.963				(114,277)	4. 175	4. 175	MON	16.390	108,029	12/14/2017	12/24/2032
	A2 Dominion Housing Group Limited		B	2	11	4,753,700	100.0000	4,461,100	4,461,100	4,461,100				(292,600)	2.743	2.743	MN	16,397	75,945	05/03/2018	05/10/2027
Q0569#-AA-9	Aspire Schools Financing Services (QLD)		B	2	1Z	4, 165, 430	100.0000	3,744,846	3,744,846	3,744,846				(420,584)	4.393	4.393	MJSD	41,341	175,279	02/23/2018	12/31/2038
Q5425#-AA-2	KWINANA WTE FIN CO Tranche A Fac	<u> - </u>	B	2	3Z	268,501	100.0000	261,655	261,655	261,655				(6,846)	4.900	4.865	MON	1,888	26,871	12/10/2018	10/17/2023
6399999. Su	btotal - Bonds - Bank Loans - Issued					13,734,339	XXX	12,978,295	12,982,684	12,952,242			1	(834, 307)	XXX	XXX	XXX	101,888	520,761	XXX	XXX
	AEP HIdgs Initial Term Ln			2	5	1,924,218	97.8148	1,906,929	1,949,530	1,924,218				L	8.543	8.543	JAJ0	22,619	157,432	07/21/2017	08/31/2021
001180-AG-2	Arrowhead Electrical Pro Term Loan EUR			2	4Z	1,978,115	97.8148	1,905,515	1,948,084	1,928,604				(49,512)	8.511	8.511	MON	76,037		07/06/2018	08/31/2021
00190N-AJ-8	PODS LLC			2	4FE	326,844	95.5830	312,930	327,391	326,844					5. 182	5. 182	MON	756	9, 148	06/08/2018	12/06/2024
	AIM Aerospace Sr. Term Loan			2	5	4, 126, 658	96.9666	4,062,414	4, 189, 500	4, 126, 658		ļ			7.131	7.131	MJSD	59,754	210,976	04/18/2018	04/03/2024
	Albaugh, LLC Term Loan B			2	4FE		0.0000					ļ		ļ	0.000	0.000	MON	1,205	5,358	03/12/2018	12/23/2024
01881U-AE-5 02034D-AC-1	Alliant Holdings LP TL B (Apr'18) (2	4FE	446,625	94.3060	421, 194 654, 136	446,625	446,625					5.205	5.205	MON MJSD	2,670	14,243	05/16/2018	03/22/2024
02034D-AC-1 02083J-AC-8				2	4FE4FE	700,390	92.9290		703,910						6.303	6.303	MON	8,632 518	38 , 169	06/15/2017	06/13/2024
02083J-AC-8 02337N-AB-5	Ascend Learning, LLC Term Loan B Trimark Inc. 1st Lien Term L			2	4FE	119,509 152,860	94.2500 91.5000	140,217	120 , 109 153 , 243	119,509					5.522	5.522 6.030	MON	724	6,055 8,503	07/27/2017	07/12/2024
03759D-AD-0	Apex Tool Group LLC - 2018 Term Loan B			2	4FE	251.543	96.2000	242.135	251,699	251.543					6.272	6.272	MON	1.244	12,420	02/26/2018	02/01/2022
03827F-AX-9	Applied Systems Inc. 1st Lien TL			2	4FE	444.375	95.0830	422,525	444.375	444.375					5.522	5.522	MON	4.999	22.644	10/13/2017	09/13/2024
	Arbor Pharmaceuticals In TL B			2	4FE	396.563	89.0000	375.469	421.875	397.128					7.803	7.803	MJSD	2.618	30,626	07/19/2016	07/05/2023
	Asset Intl inc Second Lien Term Loan			2	5	2,932,500	93.6113	2,808,340	3,000,000	2,932,500					11.636	11.636	MJSD	72,726	331,215	12/29/2017	12/21/2024
	Associated Asphalt Partn Term Loan B due			2	5FE	440,234	96.3330	426,222	442,446	440,234					7.772	7.772	MON	2,707	32,383	04/10/2017	03/21/2024
	Epic Health Services, In First Lien TL			2	4FE	437,704	93.0000	411, 176	442, 125	437,704					6.772	6.772	MON	2,355	27,940	03/22/2017	03/08/2024
	BWAY Holding Company New Term Loan B			2	4FE	735,056	93.8330	693, 191	738,750	735,056					5.658	5.658	JAJ0	8,730	39,977	05/12/2017	04/03/2024
	Belron Finance US LLC USD TLB (Oct 17			2	3FE		95.2500								0.000	0.000	MON	917	<u>4</u> 47	11/28/2017	11/07/2024
	BESTOP, INC. TERM LOAN			2	4	953,462	90.0000	876,523	973,915	955,699					8.065	8.065	MON	6, 154	72,997	01/19/2016	07/30/2021
	Big River Steel LLC Senior Secured			2	4	169,392	98.7500	168,964	171, 103	169,392					7.803	7.803	MJSD	2,640	11,840	08/31/2017	08/23/2023
09238F-AK-7 09522U-AD-5	Blackhawk Network Holdin Term Loan B	·		2	4FE4FE	279,466 268,605	94.9380 96.8750	265,984 259,399	280 , 166 267 , 767	279,466 268.605					5.522 5.522	5.522 5.522	MON	3, 152 1, 153	7, 136 13,628	06/20/2018	05/18/2025 05/22/2024
09858@-AC-6	Boomerang Tube, LLC Exit TLB			2	6	200,000	0.0000	209, 399	201,101	200,000					0.000	0.000	MON	1, 118	6,438	06/30/2017	02/02/2020
09858@-AE-2	Boomerang Tube, LLC Exit ABL			2	6*		0.0000								0.000	0.000	MON	112	(66)		02/02/2020
09858@-AF-9	Boomerang Tube LLC Term A Ln			2	5Z	29,835	100.0000	29.835	29.835	29.835					7.522	7.522	MON	177	352	11/01/2018	06/30/2022
	Bottom Line Systems, Inc Term Loan 12/16			2	4	1,304,760	100.0000	1,310,301	1,310,301	1,304,760					10.022	10.022	MON	20,517	136,027	02/13/2017	01/06/2023
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2	1		2	3FE	296, 123	96 . 1250	284,648	296, 123	296, 123		ļ			4.666	4.666	MON	77	12,823	04/12/2017	09/15/2023
12508K-AD-9	CD&R Buyer/STS Op First Lien Term Loan			2	4FE	281,363	97.0000	274,294	282,777	281,363					6.772	6.772	MON	1,506	16,917	12/14/2017	12/06/2024
12602@-AA-3	CFS FUNDING TRUST Floating Rate V			2	2FE	4,702,522	100.0000	4,746,272	4,746,272	4,702,522					6.705	6.705	MJSD	71,097	136,365	12/21/2018	04/09/2043
	CTI FOODS HLDG CO LLC 1ST LIEN TERM L	-+		2	5FE	328,424	74.3330	298,627	401,742	328,424			72, 147		0.000	0.000	MON		16,361	08/26/2013	06/30/2020
12738@-AB-8	Cadence Aerospace, LLC Incremental TL			2	5G1	581,257	97.5985	573,028	587, 129	581,257					8.910	8.910	JAJ0	10,880	24, 193	07/05/2018	11/14/2023
12764H-AB-9	Caelus Energy Alaska 03 2nd Lien			2	5 3FE	111,097	88.6670	218,903 420,619	246,882	122, 145					10.304	10.304	MJSD	707 1.744	24,451	02/04/2016	04/15/2020
13134N-AG-6 13345*-AA-5	Calpine Construction Finance Company L.P			2	srt	445,362 6,148,113	94.3500	6, 185, 613	445,807 6,185,613	445,362 6,149,872					3.638	5.022 3.814	JJ	1,744	20,215 208,029	12/15/2017	01/15/2025
13905#-AA-3	Canvon Companies S.A.R.L USD TLB (Jul'17	-+		2	Δ	6, 148, 113	95.9000					·			5.553	5.553	MJSD	2.598	208,029	08/22/2017	06/16/2023
14726@-AA-0	CASCADE DRILLING. L.P. 2015 1ST LIEN T	1		2	5	678,086	80.0000	551, 177	688.971	679,272		ļ			8.006	8.006	JAJO	8.729	51.068	01/21/2016	09/01/2021
15911A-AC-7	Change Healthcare Holdin New TL B due 20			2	4FE	432,042	94.6250	409,845	433, 125	432,042					5.272	5.272	MON	1.782	20,715	03/17/2017	01/26/2024
16117L-BS-7	Charter Communications New Term Loan B			2	2FE	444,943	95.6380	426,067	445,500	444,943					4.530	4.530	MON	1,565	17,538	01/08/2018	04/11/2025
21119#-AA-8	Continental Cafe Term Loan			2	4	744,279	96.5649	733,380	759,468						8.272	8.272	MON	4,965	59,332	01/30/2017	01/27/2023
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 CONSTRUCTION FA			2	2	2,025,455	100.0000	2,050,255	2,050,255	2,030,189					4. 135	4 . 135	JD	45,017	80,481	05/29/2015	06/30/2025
21775#-AC-9	CORA Health Services, In Mezzanine Term			2	5	1,676,942	98.4713	1,651,307	1,676,942	1,676,942					11.000	11.000	MJSD	41,365	163,076	09/30/2018	05/02/2025
22412@-AA-2	CPV MARYLAND, LLC CONSTRUCTION FA			2	4	2,946,377	100.0000	2,973,377	2,973,377	2,952,950					5.880	5.779	MON	46, 137	176,424	02/28/2017	12/31/2021
	Cryolife Inc. TL B	-+		2	4FE	305,354	97.5000	299,216	306,888	305,354		ļ			6.053	6.053	MJSD	3,683	17,886	12/06/2017	12/01/2024
23248R-AB-0	Cvent, Inc. Re-priced TL B	-+		2	4FE	446,631	95.5000	427,601	447,750	446,631		 			6.095	6.095	MON	2,198	27,064	12/12/2017	10/06/2024
	DRB Systems, LLC First Lien TL			2	2PL 2FE	169,453	96.5649 99.0760	167,828	173,798	169,453					8.386	8.386	MJSD	20,170 3.522		10/06/2017 02/10/2016	10/06/2023 06/24/2021
	Dayton Power & Light Co. TL B			2	1FE	315,279	98.3750	311.714	316.863	315.292					4.510	4.510	MON	1,113	12,831	09/07/2016	08/18/2022
	Decision Resources, Inc. Senior Term Loa	+		2	5	3,395,487	98.7412	3,421,168	3,464,782	3,398,066		ļ			0.000	0.000	MON	20, 154	236, 170	08/05/2016	09/30/2020
	Dell Inc	1		2	2FE	540.627	95.9170	517.834	539.877	540.627		Ī			4.530	4.530	MON	1.892	21,770		09/07/2023

SCHEDULE D - PART 1

							Showing All Long													
1	2		odes	6	7		air Value	10	11			<u>ljusted Carryin</u>	9		•		nterest			ates
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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			.	1,,,,,									Foreign							
		F		NAIC								Current	Exchange							
		C		Desig-		_					_	Year's	Change							
		r		nation		Rate					Current	Other-	in							
		C		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		o i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	Char	-,	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	DELTA AIR LINES INC DEL N809W	·····	2	1FE	385,882	100.0000	388,798	388,798	387,008					4.036	4.036	MJSD	3,269	13,056	09/30/2014	09/30/2019
	DELTA AIR LINES INC DEL N816NWDELTA AIR LINES INC DEL N858NW		2	1FE1FE	443,872	100.0000 100.0000	447,226 372,557	447,226 372,557	445, 167 370,842					4.036 4.036	4.036 4.036	MJSD	3,761 3,133	15,017 12,510	09/30/2014	09/30/2019
	DELTA AIR LINES INC DEE NOSONII		2	1FE	632.376	100.0000	637 . 155	637 . 155	634,221					4.036	4.036	MJSD	5.358	21,396	09/30/2014	09/30/2019
	DexKo Global Inc.		2	4FE	180,422	96.4170	172,502	178,912	180,422					6.022	6.022	MON	844	9,471	01/25/2018	07/24/2024
	Direct Travel, Inc. Term Loan		2	5	1,542,303	97.6045	1,535,042	1,572,716	1,542,303					9.305	9.305		29,730	127,748	10/18/2016	12/01/2021
25463E-AD-8 [Direct Travel, Inc. Delayed Draw B		2	4Z	59,310	97.9791	58,112	59,310	59,310					9. 122	9.122	JAJ0	1,099	2,887	07/05/2018	06/01/2021
	DiscoverOrg Holdings, In Sr. Term Loan		2	4	1,051,534	99.5000	1,056,845	1,062,156	1,051,534					6.850	6.850	MON	6,289	70,083	08/31/2017	08/11/2023
	Dunn Paper, Inc. Term Loan - Sec		2	5FE5GI	977,733 444,392	100.5000 94.7500	1,002,676 423,177	997,687 446,625	977,733 444,392					11.095	11.095		8,917 5,726	108,479 27,377	10/14/2016	08/26/2023
	Linden Cogen Holdings LL TL B		2	3FE	636.371	97.6250	627.533	642.799	636.553					5.640	5.640		7.553	33,436	07/08/2016	06/28/2023
26869E-AB-0 E	EMG UTICA LLC NEW TERM LOAN D		2	4FE	212,250	98.2500	221,376	225,320	212,641					6.251	6.251	JD	2,934	12,673	08/19/2016	03/31/2020
27005#-AA-2 E	EMERALD US INC. TERM LOAN B1		2	4	528,480	98.0830	523,585	533,818	529,937					6.803	6.803	MJSD	7, 102	32,030	09/04/2014	05/16/2021
	EARTHCOLOR INC TERM LOAN		2	6*		0.0000		469,692				51, 149	ļ	15.500	15.500			36,253	06/29/2018	08/17/2050
	EIF Channelview Cogenera TL B		2	4FE	152, 183	98.6880	150,941	152,948	152, 183					6.600	6.600		813	5,963	05/24/2018	04/11/2025
	ExGen Renewables IV, LLC TL BFieldwood Energy LLC Exit 1st Lien TL		2	3FE	201,880	94.5000 93.1880	191,255	202,386 640,907	201,880					5.710 7.772	5.710 7.772		931 3,921	10,498 34,332	12/01/2017	11/07/2024 04/11/2022
	Fieldwood Energy LLC Exit 1st Elen 1L		2	4FE	23,860	86.9000		89, 198	23,860					9.772	9.772		689	6,076	04/11/2018	04/11/2023
	FineLine Systems Second Lien Ter		2	5	2,346,015	97.8416	2,338,296	2,389,880	2,346,015					11.053	11.053		76,257	282,791	11/04/2016	11/04/2023
33887@-AB-3 F	Flavor Producers First Lien Term		2	5G1	697,371	97.3703	689,373	707,991	697,371					7 . 131	7 . 131		15,286	51,559	12/15/2017	12/15/2023
	GCS Acq Corp/Global Claims Term Loan A		2	5GI	560,034	97.8823	555, 113	567 , 123	560,034					7.636	7.636		9,022	41,590	09/20/2017	09/19/2022
	GYP Holdings III 2018 Increm Term Loan		2	4FE	276,709	94.0000	260 , 164	276,770	276,709					5.272	5.272		1, 136		06/14/2018	05/16/2025
	GTT Communications, Inc. USD TL B (Apr'1 Gardner Denver Inc 2017 USD Term Loan B		2	4FE3FE	445,511	93.9170 96.3440	420,513 598,861	447,750 621,586	445,511 620,032					5.270 5.272	5.270 5.272		1,841 2,747	12,592 28,511	06/07/2018	04/25/2025
	Gates Global LLC 2017 Term Ln B		2	4FE	372,320	94.7810	351,910	371,288	372,320					5.272	5.272		1,528	18,543	11/22/2017	04/01/2024
	Go Daddy Term Loan B-1		2	3FE	443,763	95.3000	421,957	442,767	443,763					4.772	4.772		1,643	18,954	11/30/2017	02/15/2024
38133U-AC-7 (Golden West Packaging Gr Term Loan		2	4	1,066,438	99.5000	1,069,840	1,075,217	1,066,438					7.595	7 . 595	MON	6,578	75,076	02/16/2018	06/20/2023
	Convergint Technologies DD First Lien T		2	4FE	4,259	94.0000	4,004	4,259	4,259					0.000	0.000			43	09/28/2018	01/24/2025
	GraphPad Software, Inc. Unitranche		2	5GI	2,787,489	96.8669	2,755,260	2,844,376	2,787,489					8.813	8.813		18,638	255,609	12/21/2017	12/15/2023
	GRIDIRON FDG LLC Term FacilityGulf Finance, LLC TL B	·	2	2	1,050,164 683,668	100.0000 75.8750	1,066,156 534,776	1,066,156 704,812	1,050,164 683,836					4.850 7.640	4.850 7.640		4, 165 11,218	45,924 50,344	06/07/2017	05/15/2024 08/25/2023
	CD&R Plumb Buyer, LLC Term Loan B		2	4FE	144,835	96.4170	139,996	145, 198	144,835					5.721	5.721		1,634	6,627	08/07/2017	07/19/2024
	Harbor Freight Tools USA Inc.		2	3FE	2,050,504	94.0940	1,924,589	2,045,390	2,050,504					5.022	5.022		7,982	86,772	01/24/2018	08/18/2023
421300-AG-9 H	Hayward Industries, Inc. First Lien TL		2	4FE		0.0000								0.000	0.000	MON	421	62	09/21/2017	08/02/2024
	Helix Gen Funding, LLC TL B		2	3FE	162,090	93.3440	152,062	162,905	162,090					6.272	6.272		926	7,400	06/08/2017	06/03/2024
	HTZ TL B1 1L USD		2	3FE	432,042	95.9290	415,492	433, 125	432,075	}			}	5.272	5.272		1,789	20,749	07/05/2016	06/30/2023
	Hertz Vehicle Financing Series 2013-A V Higginbotham Insurance A 1st Lien TL		2	2FE	5,000,000	100.0000 96.5000	5,000,000 372,485	5,000,000 385,995	5,000,000 384,065					5.955 6.256	5.955 6.256		9,925 1,900	202,644 20,422	03/09/2018	03/31/2020 12/29/2024
	Highline Aftermarket Acq TL B		2	4FE	467,415	98.3750	460,179	467,781	467,415					6.063	6.063		4.468	17,406	05/16/2018	04/25/2025
431280-AA-3 H	HOUGHTON INTERNATIONAL I TERM LOAN B USD		2	4FE	396,971	99.0000	394,211	398, 193	397,556	[5.772	5.772		1,799	21,047	05/22/2013	12/20/2019
43129*-AA-4 1	The Hilb Group, LLC Term Loan - Las		2	5	1,229,819	97 . 4962	1,216,220	1,247,453	1,230,880					11.725	11.725	MJSD	30,473	136,806	06/27/2018	06/24/2021
43129*-AB-2 1	The Hilb Group, LLC DDTL - Last Out		2	5	131,933	97 . 4962	128,630	131,933	131,933					12.124	12.124		1,713	3,230	12/03/2018	06/24/2021
	Hollander Sleep Products Term Loan		2	5	3,460,776	89.1619	3, 156, 720	3,540,436	3,460,776					10.803	10 . 803		76,607	336,862	06/09/2017	06/09/2023
	Hollandia Produce LP Equipment TermHollandia Produce LP Equipment Acqui		2	4Z4Z	35,992 4.194	98.9864 98.9864	35,627 4.152	35,992 4.194	35,992 4.194				l	10.349	10.349 10.349		290 71	2,347 311	04/09/2018	12/12/2020
	Hollandia Produce LP Equipment Acqui Hollandia Produce LP Real Estate Ter		2	4Z4Z	4, 194	98.9864	4, 152	53.664					<u> </u>	10.349	10.349		432	3,526	04/09/2018	12/11/2020
44908X-AT-5 H	Hyland Software Inc. TL B (add-on)		2	4FE	87,324	96.7000	84,039	86,907	87,324					6.022	6.022	MON	410	830	10/31/2018	07/01/2024
44969C-BF-6 (Quintiles IMS Term Loan B-1		2	3FE	461,014	96.8250	443,878	458,433	461,014					4.803	4.803	MJSD	4, 189	15,995	03/07/2017	03/01/2024
45249#-AA-0	Image Intl Holdco Initial Term Ln		2	4Z	2,929,087	96.8426	2,887,129	2,981,259	2,929,087	ļ				8.303	8.303		61,248	121,048	07/10/2018	07/10/2023
45607R-AB-8	INDUSTRIAL DYNAMICS COMP TERM LOAN		2	5G1	1,446,207	98.5310	1,464,504	1,486,338	1,457,923					10.500	10.500	MJSD	40,837	130,954	10/22/2015	12/31/2025
	Infor (US), Inc. Extended USD Te		2	4FE4FE	1,396,154 95,988	95.6720 93.7500	1,337,124 90,214	1,397,613 96,228	1,396,154 96.057					5.272 6.303	5.272 6.303		14,955 1,183	64,033 5,266	02/13/2017	02/01/2022 06/19/2021
	Jazz Acquisilion inc is Lien lemm L Jeld-Wen Inc. Amended TL B			3FE	220, 128	94.9170	208,939	90,228	220, 128	<u> </u>			<u> </u>	4.803	4.803		2,017		01/03/2014	12/06/2024
	JOERNS HEALTHCARE LLC 2020 TERM LOAN		2	5GI	317,433	89.1250	285,770	320,639	318,551					8.707	8.707		5,655	23,067	06/02/2014	05/09/2020
482750-AA-3 H	KREF Lending VII 2018-1 Term Loan			1FE	4,962,277	100.0000	4,962,277	4,962,277	4,962,277					3.855	3.908	MON	24,320	127,448	04/13/2018	04/12/2023
482750-AB-1 H	KREF Lending VII 2018-2 Term Loan			1FE	8,429,533	100.0000	8,429,533	8,429,533	8,429,533					3.855	3.907	MON	41,312	189,633	05/31/2018	04/26/2023
482750-AC-9 P	KREF Lending VII 2018-3 Term Loan		[1FE	7,251,405	100.0000	7,251,405	7,251,405	7,251,405					3.905	3.955	MON	36,012	122,992	07/23/2018	06/05/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear							
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CUSIP	Description	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate When	Due and	Received	A!I	Maturity
Identification	Description VIII 2010 5 T	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid	Accrued	During Year	Acquired	Date
48275@-AD-7 48275@-AE-5	KREF Lending VII 2018-5 Term Loan				1Z 1FE		100.0000	8,562,500 8,215,000	8,562,500 8,215,000	8,562,500 8,215,000					3.970 3.799	3.970 MON 3.853 MON	43,928 40.313	47.090	12/05/2018	04/11/2023
48562R-AJ-8	KAR Auction Svc Term Loan B-4			2	3FE		97.0830	811,569		838,570					5.063	5.063 MJSD	8, 191	35,475	05/31/2017	03/11/2021
50179#-AB-2	LBP INTERMEDUATE HOLDINGS LLC TERM LOAN			2	4	1,039,511	98.2653	1,036,728	1,055,030	1,041,447					7.886	7.886 MJSD	14,846	66,891	01/19/2016	07/16/2020
50212X-AW-6	LPL Holdings New Incremental TLB			2	3FE		96.0630	711,485	740,644	740,644					4.729	4.729 MON	778	32,751	09/21/2017	09/11/2024
50219N-AD-3 50219N-AF-8	Dohmen Life Science Serv Second Lien Ter			2	5FE5FE		97.7646 99.0000	2,135,110 408.395	2, 183,930 412,520	2, 137, 775					10.865	10.865 FMAN 10.957 FMAN	33,965	191,718	05/16/2018	03/16/2026
51187G-AC-6	Dohmen Life Science Serv Second Lien DDT Lakeland Tours, LLC TL B due 2024			2	4FE		99.0000	408,395	114,800	412,207 114,533		ļ			10.957	6.788 MJSD	3,641 1,496	29,882	06/15/2018	03/16/2026
529897-AF-7	LIBBEY GLASS INC TERM LOAN B			2	4FE	247,913	95.3330	236,935	248,534	248,114					5.387	5.387 MON	707	12,530	04/17/2014	03/26/2021
53186*-AA-3	Life Extension Institute Term Loan B			2	5	1,032,721	100.0000	1,048,447	1,048,447	1,033,987					9.303	9.303 MJSD	19,533	87,388	02/26/2016	02/19/2022
53227#-AA-0	Lightspeed Systems, Inc. Senior Term Loa			2	5	1,307,972	95.6511	1,289,784	1,348,425	1,307,972		ļ			7.495	7.495 MON	8, 162	97,227	02/02/2018	01/31/2023
54047#-AA-6 55368*-AE-0	Loftware, Inc. First Lien Term			2	4Z 5		96.6178	1,294,558 783,961	1,339,875 803,571	1,313,078 795,536					8.047	8.047 MJSD 10.636 MJSD	21,369 17.806	79,564 80,950	03/02/2018	02/28/2023 07/31/2024
55368*-AG-5	MSHC Inc (HVAC Holdings/ 2L DDTL			2	5		97.5596	522,640	535,714	535,714					10.636	10.636 MJSD	11,871	30,748	06/28/2018	07/31/2024
55368*-AH-3	MSHC Inc (HVAC Holdings/ Second Lien DDT			2	4Z		97 . 5596	737,821		756,277					10.867	10.867 JAJ0	9,757	40,604	08/30/2018	07/31/2024
55371*-AA-3	MRI Software LLC Delayed Draw Te			2	3PL	51,401	97.7751	50,258	51,401	51,401					8.015	8.015 JAJ0	635	3,051	10/09/2018	07/05/2023
55371*-AC-9	MRI Software LLC Unitranche			2	3PL		97.7751	397,770	406,822	402,754					7.890	7.890 MJSD	6,687	31,218	06/30/2017	07/05/2023
55371*-AE-5 55371*-AF-2	MRI Software LLC Incremental Ter			2	3PL3PL	958,231 122,354	99.0000 97.7751	958,231 120,840	967,910 123,590	958,231 122,354					7.890 7.890	7.890 MJSD 7.890 MJSD	15,910 2,032	74,283 9,498	10/05/2017	06/30/2023 06/30/2023
55371*-AG-0	MRI Software LLC Third Increment			2	3PL	25, 202	97.7751	24.890	25,457	25,202					7.890	7.890 MJSD	418	1,575	03/07/2018	06/30/2023
55371*-AH-8	MRI Software LLC June '18 Increm			2	4Z	122,936	97.7751	121,415	124, 178	122,936					7.890	7.890 MJSD	2,041	4,394	07/03/2018	06/30/2023
55377V-AK-6	MTS Sys Corp New Tranche B Term Loan			2	4FE	384,645	96.2500	367,465	381,782	384,645					5.710	5.710 MON	2,264	20,085	07/06/2017	07/05/2023
56356X-AE-9	Welbilt Inc Term Loan B			2	4FE	358,089	95.0830	339,775	357,346	358,089					5.022	5.022 MON	1,452	3,208	10/23/2018	10/19/2025
58506P-AH-4 594088-AQ-9	MedPlast Holdings, Inc. Second Lien TL Michaels Stores Term Loan B			2	5FE	3,675,000 1,315,117	97.0000	1,256,215	3,750,000 1,317,132	3,675,000 1,315,117					10 . 148	10 . 148 MJSD 5 . 008 MON	79,284 6,214	77,757	07/20/2018	06/29/2026
62871N-AK-1	NAB HIdgs 2018 Refi Term Loan			2	4FE	114,887	94.8750	108.794	114,671	114.887					5.803	5.803 MJSD	1,290	5.661	01/03/2018	07/01/2024
628770-A@-8	NAS, LLČ 1ST LIEN TERM L			2	5	725,968	_99.7730	735,565	737,239	727,119					7.277	7.277 JAJ0	8,792	51,528	11/03/2017	06/01/2021
62936D-AR-1	NPC International Inc. 1st Lien TL			2	4FE	473,650	93.3000	442,468	474,242	473,650					6.022	6.022 MON	2,238	26,337	05/04/2017	04/21/2024
64072U-AE-2 64072U-AG-7	Neptune Finco TLB CSC Holdings LLC TL B (Jan'18)			2	3FE3FE	264,370 293,934	94.6500	251,484 282,732	265,699 295,411	264,370 293,934					4.705 4.955	4.705 MON 4.955 MON	2,274 1,675	11,230 12,982	05/02/2017	07/17/2025 01/12/2026
641080-AA-3	Net Health Systems, Inc. Unitranche			2	44	2,480,258	95.7080	2,463,744	2,530,875	2,480,258					7.845	7.845 MON	15,993	192,860	12/21/2017	12/15/2023
64755#-AB-5	New Mountain Learning, L DDTL			2	5Z	149,719	93.3142	139,709	149,719	149,719					7.886	7.886 MJSD	2,975	4,327	08/31/2018	03/15/2024
65340M-AQ-6	Niacet Corporation Second Lien Ter			2	5	1,307,856	97.8579	1,403,909	1,434,641	1,405,948				(69,978)	9.750	9.750 MON	22,833	134,375	02/16/2017	02/01/2022
65684*-AA-4	North American Dental Gr Term Loan			2	4Z		98.0000	444,691	453,767	453,767					7.948	7.948 FMAN	5, 116	10,342	10/26/2018	07/07/2023
65684*-AB-2 67611Y-AF-2	North American Dental Gr Delayed Draw Te Odyssey Logistics 2018 1st Lien Term Loa			2	4FE		96.7771 96.0000	97,032 329,226	100,264 342.944	100,264 344,230					7.77 5.845	7.777 MJSD 5.845 MON	3,451 1.615	10,564 12,985	10/31/2018	07/07/2023
68285@-AB-7	ONICON INC. TERM LOAN			2	5		97.4275	1,224,689	1,257,026	1,240,286					7.886	7.886 MJSD	20,652	67,951	04/27/2018	04/21/2020
68287*-AA-9	1A Smart Start, Inc. Second Lien Ter			2	5	4,410,000	96.8969	4,360,360	4,500,000	4,410,000					10.595	10.595 MON	38,406	486,306	12/22/2017	12/22/2022
69306@-AA-2	P&L Development Holdings Term Loan			2	5	1, 157,540	95.1451	1, 112, 467	1, 169, 232	1, 157, 540					10.797	10.797 MJSD	25,324	115,604	05/17/2017	05/12/2022
69398*-AA-3	Professional Datasolutio First Lien Term			2	5 4FE	4,820,484	97.2518	4,739,704	4,873,643	4,820,484					7.218	7.218 JAJ0	68,998	305,510	04/11/2018	08/25/2023
69946E-AT-8 70469@-AA-3	PAREXEL International Co TL B Peak 10, Inc. First Lien Term			2	4FE	232,278276,524	90 . 1250	210,392 251,976	233,445 277,914	232,278 276,524					5.272	5.272 MON 6.313 MJSD	960 3.417	11, 187	10/04/2017	09/27/2024 07/18/2024
70558C-AC-6	Pegasus TransTech Corpor Holdco PIK Note			2	5G1	661,423	96.0924	653,364	679,933	661,423					11.250	11.250 JD	15,936	51,993	10/15/2018	11/17/2022
70558C-AD-4	Pegasus TransTech Corpor Senior Term Loa			2	5	3,462,840	96.5131	3,427,787	3,551,631	3,462,840					8.595	8.595 MON	24,590	294,971	11/17/2017	11/17/2024
707388-AS-3	Penn Engineering & Manuf USD TL B			2	4FE		0.0000								0.000	0.000 MON	191	(32)	06/30/2017	06/27/2024
71913Y-AC-6 72347L-AE-4	Phoenix Services Interna TL B due Februa			2	4FE 5FE	235,737 523,029	96.0830	227,641	236,921	235,737 529,493					6. 137	6.137 MON	767	11, 195	03/12/2018	03/01/2025
7234/L-AE-4 74274N-AC-7	PINNACLE OPERATING CORP. TERM LOAN 5/13 Proampac PG Borrower LLC - 2016 1st Lien			2	4FE	523,029616,528		429,891 587,243	534,026 616,528	529,493					9.772 6.053	9.772 MON 6.053 JAJO	4, 121 3,617	49,46933,563	12/31/2018	11/15/2021
74339D-AB-4	PROJECT ALPHA TERM LOAN B		1	2	4FE		95.2500	425.520	443.250	441,034		<u></u>			5.940	5.940 JAJO	5.499	25,616	05/09/2017	04/26/2024
74839X-AF-6	Quikrete Holdings, Inc. TLB due 2023			2	4FE	433,777	95.0630	412,361	433,777	433,777					5.272	5.272 MON	1,780	20,777	06/12/2017	11/15/2023
74950N-AB-0	Worldwide Express Second Lien Ter			2	5FE	1,259,524	98.2733	1,256,625	1,278,705	1,259,524					10.863	10 . 863 MN	22,336	140 , 181	02/13/2017	02/03/2025
74979X-AC-3 75972J-AB-0	RPX Corp 2018 Term Loan			2	4FE4FE	1,632,979	98.5000	1,679,880	1,705,462	1,632,979	·	}			8.345 5.772	8.345 MON 5.772 MON	11,464	74,807	06/19/2018	06/19/2024
75972J-AB-0 75972J-AE-4	Renaissance Learning, In Term Loan B Renaissance Learning, In 2nd Lien TL			2	5FE	317,5883.675,000	92.5630	294,706	318,384	317,588		 			5.772	5.772 MON 9.522 MON	1,438 28,229	10,027	06/07/2018	05/08/2025
760270-AA-5	REP HS ACQ/HEMASOURCE INCRMNTL TERM LN			2	4		97.7489	1,729,862	1,769,699	1,743,154					7.099	7.099 MON	10,121	121,983	07/19/2017	07/14/2023
76086#-AB-9	RESA Power, LLC Sr. Secured Ter			2	5	780,985	_88.7341	707, 143	796,924	780,985					7.522	7.522 MON	4,715	56,238	11/09/2017	10/25/2022
76086#-AC-7	RESA Power II C DDTI	1	1	2	5	52 364	88 7341	46 465	52 364	52 364		1			7 522	7 522 MON	310	4 533	12/29/2017	10/25/2022

SCHEDULE D - PART 1

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		C)	and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
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CUSIP		d g	Bon	d strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e			Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SpecialtyCare, Inc. Second Lien Ter	C 1	2	5FE	1,782,000	97.5852	1,756,534	1,800,000	1,782,000	(Decrease)	71001011011	riccogriizca	Value	10.726	10.726		39,926	140,723	03/23/2018	09/09/2023
	SRS Distribution, Inc. Term Loan B		2	4FE	330,457	93.0630	308,303	331,285	330,457					5.772	5.772		1,493	10,537	06/05/2018	08/25/2022
	SeaWorld Parks Term Loan B-5		2	4FE	1,383,615	95.2500	1,325,768	1,391,883	1,383,615					5.522	5.522		6,008	71,760	03/31/2017	02/24/2024
	SambaSafety, Inc. 2018 Incrementa		2	4Z	154,062	96.0666	152, 187	158,418	154,062					8. 146	8.146		2,688	11,602	01/17/2018	04/29/2022
786486-A*-1	SAFETY HOLDINGS INC-INITIAL TERM LOAN		2	5	1,394,224	97.7500	1,383,608	1,415,456	1,395,549					8.553	8.553		24,083	109, 116	04/29/2016	04/29/2022
786486-A@-9	SambaSafety, Inc. Incremental Ter		2	5	118,590	97.7500	118,590	121,319	118,590					8.553	8.553		2,063	9,344	02/24/2017	04/29/2022
81753#-AA-3	Risk Retention Equity	 		6*	242,424	100.0000	242,424	242,424	242,424				ļ	0.000	0.000	FMAN			03/22/2018	02/28/2030
	Simpli.fi, Inc. Incremental Ter		2	4Z	855,933	96.9486	842,452	868,968	855,933					8.022	8.022	MON	5,505	45,464	04/26/2018	09/28/2022
	SOUTHCROSS ENERGY PARTNE 1ST LIEN TERM LSOUTHEAST POWERGEN, LLC TERM LOAN B	 	2	5FE	205,241 206,528	89.0000 96.1670	183,583 200,618	206,273 208,614	205,515 207,009					6.636 6.006	6.636		2,852 983	12,782 9,288	08/22/2014	07/15/2021
	PPC Industries Inc. First Lien Term	·	2	4FE4FE	206,528	95.0000	200,618	64,277						5.772	5.772		983	3,078	02/05/2018	01/17/2025
	Spring Renewables Invest Senior Term Loa	ļ	2	2FE	4,950,000	95.0000	5.064.120	5,000,000	4,950,000				<u> </u>	4.700	4.700		290	95,958	04/04/2018	03/30/2038
	Cannon Safe, Inc. Term Loan		2	5GI	305,316	67.2500	314,258		305,316			152.635		7.386	7.386		10,233	34,696	07/31/2017	07/31/2023
	Staples Inc. First Lien TL B		2	4FE	735,964	95.6670	707,979	740,045	735,964					6.541	6.541		7,799	46,200	09/22/2017	09/12/2024
86614H-AJ-8	Summit Midstream Partner TL B		2	4FE	337,838	97.7500	333,572	341,250	337,838					8.345	8.345	MON	2,294	27,356	03/24/2017	03/06/2022
	TCP DLF VIII 2018 CLO Combo Note			2FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					9.763	9.905		94,371		12/07/2018	02/28/2030
	TRC Companies, Inc. First Lien Term		2	4FE	197,262	97.7500	193,793	198,253	197,262					6.022	6.022		936	11,004	06/29/2017	06/21/2024
88651B-AK-8	TierPoint, LLC 1st Lien TL		2	4FE	395, 170	93 . 1500	369,951	397, 156	395, 170					6.095	6.095		1,950	23,037	05/17/2017	05/05/2024
89158@-AA-9	Total Military Managemen Term Loan		2	4	680,611	97.4881	674,873	692,261	680,611					7.751	7.751		3,577	66,976	09/05/2017	09/05/2022
89616@-AA-5	Trident (former US Joine Unitranche		2	4	4,376,756	96.2090	4,307,760	4,477,500	4,376,756					8.303	8.303		73,748	185,740	06/04/2018	04/30/2024
	UPC Financing Partnershi USD TL AR (Oct' UroGPO. LLC Term Loan		2	3FE4Z	1,234,520 601,149	94.9250 96.6313	1,173,335 592,753	1,236,065 613.418	1,234,520					4.955 7.444	4.955 7.444		6,993 5.581	55,690 38,956	10/23/2017	01/31/2026 02/15/2024
90343K-AR-3	U.S. Silica Company TLB due Apr 202		2	4FE	180,832		158,342	181,741	180.832					6.563	6.563		1.390	7,513	05/22/2018	05/01/2025
	US Farathane Term Loan B-4		2	4FE	712,285		677,691	709,624	712,285					6.303	6.303		17,518	47,256	09/20/2017	12/31/2021
	USI Inc Term Loan B		2	4FE	738,618		697, 113	740.625	738,618					5.803	5.803	MJSD	8.332	37.017	11/30/2017	05/16/2024
	Univision Communications New TL C5		2	4FE	732,075		662,661	733,909	732,075					5.272	5.272		3,012	35, 143	03/22/2017	03/07/2024
	U.S. Retirement & Benefi Second Lien		2	5GI	3,528,000		3,479,620	3,600,000	3,528,000					11.553	11.553		82,296	212,434	03/29/2018	02/14/2023
91746#-AB-0	USRP HLDGS INC 2nd Lien DD Term Loan		2	5G1	594,000	96.6561	574, 137	594,000	594,000					11.527	11.527	MJSD	10 , 180	20, 151	12/03/2018	09/29/2025
	UTEX INDUSTRIES INC 1ST LIEN TERM L		2	5FE	242,215		221,828	243,432	242,574					6.522	6.522		1,247	14,738	06/03/2014	05/22/2021
	VFH Parent LLC - 2018 Term Loan		2	3FE	33,457	98.3750	32,729	33,270	33,457					5.554	5.554		357		09/19/2018	12/30/2021
	Van Pool Transportation DDTL		2	4Z	140,960	96.4197	135,913	140,960	140,960					8.027	8.027		1,854	4,709	07/30/2018	05/21/2024
	VP Holding Co Term A Loan		2	4Z	1,239,302	96.4197	1,219,318	1,264,594	1,239,302					8.313	8.313		20,829	55,790	05/22/2018	05/22/2024
92261#-AA-5 92531S-AZ-6	Velocity Technology Solu Senior TL Vertafore Inc. Term Loan B	····	2	34FE	1,942,984 447,750	97.8986 94.7810	1,921,369 426,515	1,962,611 450,000	1,942,984 447,750					8.803	8.803	MJSD	34,376 2,028	153,458	12/11/2017	11/30/2023 06/30/2023
92565E-AB-9	VICI Properties Inc. First Lien TL B	t	2	3FE	215,920	95.2660	206.213	216,461	215,920					4.504	4.504	MON	2,028	8,736	12/29/2017	12/13/2024
92849#-AA-6	Vitalvst. LLC Term Loan	†	2	4	1.165.632	98.5910	1. 175. 660	1, 192, 462	1. 165. 632					9.303	9.303	MJSD	29.068	101.514	08/31/2017	08/31/2022
	Wall Street Sys Term Loan	[]	2	4FE	251,435	92.8330	233, 182	251, 184	251,435					5.522	5.522	MON	2,856	12,365	11/21/2017	11/30/2024
95081H-AR-5	WESCO AIRCRAFT HARDWARE TERM LOAN B		2	4FE	452,017	95.6880	433,610	453,150	452,403					5.022	5.022	MON	1,770	21, 137	03/07/2014	02/26/2021
97246F-AF-3	Wilsonart, LLC Term Loan B	ļ	2	4FE	389,869	95.4380	372,083	389,869	389,869					6.060	6.060		4,593	20,429	10/17/2017	12/19/2023
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L	ļ	2	5FE		86.0830	74,881	86,987						6.272	6.272		428	5,046	07/09/2014	06/25/2021
	WORLD 50, INC. TERM LOAN B		2	<u>4</u>	988,624	98.6007	985,218	999,200	990 , 123				ļ	8.095	8.095		6,515	80,212	03/01/2016	12/11/2020
	YORK RISK SERVICES HOLDI TERM LOAN B	·	2	4FE	713,274	93.1070	670,182	719,797	714,254					6.272	6.272		3,543	41,753	04/26/2017	10/01/2021
	ZeroChaos, LLC Second Lien	 	2	5 5GI	2,234,616	97.8934	2,226,506	2,274,419	2,234,616					10.761	10.761		17,677	237,501	11/29/2017	10/31/2023
	OPALE GROUP Category B Bond	 	2	5GI	970,878	96.6846 96.2090	962,758	995,772	970,878				}	7.386	7.386 8.313		33,783 28.598	129.005	05/31/2018	05/28/2024
G4250#-AA-6 G4700H-AD-2	Halo Technology Bidco Li Term Loan B	·	2	5G1 4FE	1,687,214	0.0000	1,673,456	1,739,396	1,687,214					8.313	0.000		28,598	129,005	01/14/201/	10/01/2024
G4700H-AD-2	I-Logic Technologies Bidco Limited	t	2	4FE4FE	411,429	97.5000	401.143	411,429	411,429					5.862	5.862		3,896	20, 334	10/15/2018	12/21/2024
	Textainer Marine Contain Series 2018-1 C		2	1FE	3,064,758	97.5000	3,080,695	3,064,758	3,064,758					4.755	4.755		16,591	135,373	02/15/2018	02/15/2028
	Original Cakerie US TERM LN	I	2	5	379,505	96.8447	370,351	382,418	379,505					7.507	7.507		4,652	25,550	02/23/2018	07/20/2021
C1539#-AA-9	Canadian Hospital Specia Second Lien Ter		2	4	1,809,956	96.8196	1,614,334	1,667,363	1,634,016				(175,940)	11.054	0.314	MJSD	82,462	73,877	01/31/2018	07/31/2024
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	Α	2	4	997,618	98.5498	993,081	1,007,695	997,618					7.932	7.932	MON	3,553	76,723	12/22/2017	12/01/2020
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA	 	2	2	952,305	100.0000	924,009	924,009	872,797				(74, 139)	3.054	3.054		7,479	27, 199	01/28/2015	06/30/2033
C6901L-AE-7	1011778 B.C. Unlimited 2017 Term Loan B	ļ	2	4FE	998,686	95.0830	949,675	998,785	998,686				ļ	4.772	0.015	MON	3,698	42,979	03/30/2017	02/14/2024
	PH Vitres Autos Term Loan	·	2	5GI	607, 174		557,570	574, 124	565,512				(41,662)	7.046	7.046		18,065	32,494	02/22/2018	01/23/2024
	Valeant Pharm Initial Term Loan	·	2	3FE	213,877	95.3060	203,634	213,663	213,877					5.379	5.379	MON	766	6,475	06/01/2018	05/31/2025
	Allnex (Luxembourg) & Cy USD Term B-3 du	t C	2	4FE	271,338		265,233	271,338	271,338				(00.041)	5.956	5.956		1,485	14,748	09/27/2016	09/14/2023
000000-00-0	Questel Acquisition Fac	L B		5GI	1, 170, 736	96.7346	1, 104, 536	1, 141, 822	1, 141, 822				(28,914)	0.000	0.000	MUN	15,462		09/21/2018	06/28/2025

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			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
20676#-AA-5	CONDOR BORROWER LLC Term Loan	-	C	2	5GI	1,392,333	97.6406	1,383,697	1,417,133	1,392,333					7.095	7.095		9,781	83, 120	10/27/2017	10/20/2024
000000-00-0	National Fostering Agenc PIK Note PCB Creation SAS Senior Term Loa		B		5GI	1,900,773 3,397,001	97.2912 96.8569	1,847,623 3,278,093	1,899,066 3,384,469	1,878,581 3,306,626				(22, 191) (164, 581)	0.000	0.000		57,353	98,821	11/30/2018	08/31/2026
81172U-AB-1	SEADRILL PARTNERS FINCO TERM LOAN B		D	2	5FE		78.0630			812.101				(104,381)	8.822	8.822		14.323		03/11/2014	12/21/2024
89705D-AD-4	Tronox Ltd. TL B-1		C	2	3FE	203,259	96.8570	197.860	204,281	203,259					5.522	5.522		882		10/12/2017	09/13/2024
89705D-AE-2	Tronox Ltd. TL B-2		C	2	3FE		96.8570	85,739		88,079					5.522	5.522		382		10/12/2017	09/13/2024
B5326#-AA-8	Isolstar Hldg Euro Fac C Loan		B	2	5G1	3, 137, 599	96.1415	3,010,718	3, 131, 547	3,037,601				(151,190)	5.250	5.250		76,711	256,362	12/19/2017	06/19/2025
000000-00-0	PRETORIA ENERGY COMPANY HOLDINGS LIMITED		B		3Z	3, 140,750	.100.0000	3, 186, 500	3, 186,500	3, 186,500				45,750	4.287	4.275		9,327		12/10/2018	12/10/2028
D1200Y-AN-7 D1638#-AA-8	Springer Science+Business Term B13 Cordenka GmbH Term Loan B1		C	2	4FE4	232,3321,434,439	97.6250 96.3828	226, 106 1, 399, 405	231,607 1,451,925	232,332 1,408,367				(70,099)	6.016 6.250	6.016 6.250		2,852 19,202	12,474 73,877	11/30/2017	08/15/2022 07/14/2023
D1638#-AB-6	Cordenka GmbH Term Loan B1		B	2	4	1,434,439	96.3828	1,399,405	1,451,925	1,408,367		·		(70,099)	6.250	6.250			8.030	07/27/2017	07/14/2023
D1676#-AA-1	UNA 306 EURO FAC B TERM LN		B	2	5G1	3,277,219	98.5454	3,200,964	3,248,211	3, 158, 885				(157,227)	6.250	6.250		16.338	164,949	08/31/2017	08/31/2024
D2501*-AA-4	DAVASO HLDG Euro Fac B Loan		B	2	5GI	3,891,003	96.2736	3,793,623	3,940,461	3,822,248				(68,755)	5.250	5.250	MJSD	98,098		06/26/2018	02/09/2025
F0222#-AA-0	Aqualung International SA - EUR Term Loa		B	2	5GI	333,348	96.7367	355,458	367,449	357,344				(17,786)	5.500	5.500		3,421	20,742	01/27/2017	04/27/2024
F0349#-AA-8	Aqualung International S Term Loan - B1		B	2	5GI	536,735	96.7124	570,097	589,476	573,266				(28,533)	4.500	4.500		4,490	27, 125	02/07/2017	04/27/2024
F0349#-AB-6 F5900#-AA-8	Aqualung International S Term Loan - B2 MacqPisto SAS Senior Term Loa		D	2	5G1 2Z	538,830	96.7252 97.6771	535,922 4,474,393	554,067 4,580,800	538,830 4,580,800				(44,000)	7.524	7.524		27,538	39,099	02/07/2017	04/27/2024
F6512#-AA-6	NEOXCO Floating Rate Bond A		B	2	5GI	835,335	94.4945	4,474,393		819,660				(15,675)	6.750	6.750		11,648		05/31/2018	05/31/2025
F6512#-AB-4	NEOXCO Euro Bond B		В	2	5G1	98,275	94.8321	92,840	97,899	96,431				(1,844)	0.000	0.000		2,547		05/31/2018	08/31/2025
F7638#-AA-3	Questel Term Loan B (EU		B	2	5G1	646,201	96.7346	631,448	652,764	638,893				(7,308)	6.500	6.500		8,831	21,201	06/28/2018	06/28/2025
F7638#-AB-1	Questel Term Loan B (US		D	2	5GI	618,431	96.7346	611,225	631,858	618,431					8.886	8.886		12,202		06/28/2018	06/28/2025
F7954*-AA-3 G01280-AA-6	SSCP THERMAL BIDCO EURO FAC B LN		B	2	5GI 5GI	2,071,263	98.6856	2,022,623	2,049,562	1,998,323				(99,462) (91,190)	5.250	5.250		22,314 4.068		11/28/2017	07/31/2024
G0391#-AA-4	AGILITY TRAINS EAST LIMI GBP TERM LOAN Anord Mardix Term Loan - USD			2	501	1,865,833 1,796,198	88.7718 96.1913	1,611,390 1,781,222	1,815,205 1,851,750	1,815,205				(91, 190)	2.537 7.427	2.207 7.427				12/28/2018	09/30/2043
G0391#-AB-2	Anord Mardix Term Loan - GBP		B	2	4Z	2.596.713	96.1913	2,343,909	2,436,717	2,363,615				(233,098)	5.750	5.750		28,785		02/20/2018	02/20/2025
G0698#-AA-4	AUGUSTA (BIDCO) LTD GBP FAC A2 LN		B	2	5GI		96.3071	982,052	1,019,708					(60,374)	7.550	7.550		15,762		09/18/2017	06/30/2023
G0698#-AB-2	AUGUSTA (BIDCO) LTD Fac B2 Loan		B	2	5GI		96.3071	79,290	82,330	82,330				(4, 152)	7.550	7.550		1,273		09/21/2018	06/30/2023
G0756@-AA-5	BigHand Ltd. TLB - Last Out		B	2	4Z	3,671,904	96.4757	3,297,077	3,417,521	3,323,539				(348,364)	7.800	7.800		54,572		04/04/2018	03/29/2025
G1737*-AA-9 G215A#-AA-0	BUCHAREST BIDCO LTD Fac B Term Loan Node4 Ltd Unitranche - B2		B	2	4Z 5	2,397,633 1,647,916	96.2499 98.8967	2,293,443 1,652,606	2,382,801 1,671,042	2,311,317 1,621,828				(86,316)(98,994)	6.558	6.558		31,993		07/05/2018	07/09/2025
G215A#-AB-8	Node4 Ltd Offitranche - B2		B	2	5	29,859	98.8967	30,160						(1,807)	8.800	8.800		549		06/27/2017	10/07/2023
G2656#-AA-0	DANU II - TermLoan Prime		B	2	3	3,373,485	100.0000	2,965,410	2,965,410	2,965,410				(181,005)	2.898	2.898		44,342		04/25/2016	06/30/2030
G2656#-AB-8	DANU II - TermLoan Prime		B	2	4	472,326	100.0000	415, 191	415, 191	415, 191				(25,343)	4.788	4.788	JD	10,259	20,311	04/25/2016	06/30/2030
G3087#-AB-5	EQUITIX SOLAR - FLOATING FACILITY		B	2	2FE	950,780	100.0000	971,740	971,740	971,740				(59,314)	3.301	3.213				06/01/2017	12/31/2035
G4035@-AA-0	Inspiring Learning Unitranche		B	2	6Z 5GI	555,537	92.7543	555,979	599,410	555,979	(22,659)			(35,206)	9.418	9.418		9,399	59,080	10/29/2018	10/25/2023
G4945#-AA-7 G4945#-AB-5	Group IMD Term Loan B (GBIRIDIUM BIDCO LTD GBP FAC B3 LN			2	5G1	1,552,956 127,409	96.8161 96.8029	1,541,248	1,591,934 124,889	1,528,521 119,894				(93,299)	6.408	6.408		20,523	96,938 7.894	09/20/2016	09/07/2023
G5244#-AA-2	Keys Group (Kestrel Bidc Term Loan B		В	2	5GI	2,752,020	96.4757	2,600,355	2,695,348	2,621,226				(159,996)	7.817	7.817		74,395		12/22/2017	12/22/2024
G5244#-AB-0	Keys Group (Kestrel Bidc Capex/Acquisiti		B	2	4Z	1, 152, 436	96.4757	1,024,540	1,061,967	1,061,967				(90,469)	7.841	7.841		15,380	41,236	10/05/2018	12/22/2024
G5503*-AA-2	LISTRAC BIDCO LIMITED GBP TERM LOAN B		B	2	5GI	952,462	93.4160	818,754	876,460	847,421				(51,726)	6. 191	6. 191		11, 108		02/02/2016	06/30/2022
G5503*-AB-0	Listrac Bidco Limited - GBP Acquisition		B	2	5GI	41,876	93.4160	43,406	46,465	38,424				(2,345)	6. 155	6.155		585	2,803	09/30/2016	06/30/2022
G6031#-AA-7 G6361@-AA-9	MerseyLink - Revolver OAMNYOP EDUCATION (ABERDEEN AMORTISING TERM		B	2	22PL.	2,235,562 5,196,836	.100.0000	2,244,769 4,055,842	2,244,769 4,537,244	2,244,769 4,001,118				(137,018)	2.905 1.680	2.616		17,114 13,099	65,624 68,155	06/30/2017	03/31/2032
G6562A-AF-4	Nomad Foods Europe Midco Limited	-	C.	2	3FE	327,835	94.4750	309,799	327,917	327,835				(244,220)	4.705	0.004		1,759	13,247	12/20/2017	05/15/2024
G6902#-AA-3	PARC ADFER LTD GBP TERM LN FAC		B	2	2PL		100.0000	2,116,628	2,116,628	2,116,628				(124,652)	3.737	3.424		6,819	87,758	12/31/2018	10/15/2042
G6S84#-AA-3	MINTAKA BIDCO LTD Unitranche Fac		B	2	4Z	1,610,895	96.5386	1,551,044	1,606,656	1,562,473				(48,421)	6.550	6.550		21,545		06/27/2018	12/18/2024
G7255#-AA-4	Process Measurement Tech Facility A2-2		B	2	5	80,141	98.6907	83,424	84,531	82,417				(5,031)	6.305	6.305		1,091	5,685	03/17/2017	03/07/2024
G7255#-AB-2 G7255#-AC-0	Process Measurement Tech Facility A2-1 PROCESS SENSING TECH GBP FAC A TRANCHE A		U	2	5 5	1.826,493	98.6907	131,851	133,601 1.841.114	130,261	}	}	 	(100 570)	7.908	7.908		2,201	10,828	03/14/2017	03/07/2024
G7255#-AC-0 G7255#-AD-8	Michell Instruments Ltd. Facility A3-1		B	2	5	1,826,493	98.6907 98.6907	1,817,009	1,841,114	1,795,087 1,406,391		ļ		(109,570)	6.305	6.305		23,765		07/06/2017	07/05/2024
G7255*-AA-8	Michell Instruments Ltd. Facility A		B	2	5G1	986,267	98.6907	1,040,735	1,054,543	1,028,179				(62,759)	6.305	6.305		13,612		10/26/2016	10/26/2023
G73290-AA-8	Reward Gateway Term Loan B		B	2	4Z	2,331,551	96.7881	2,182,346	2,254,767	2,198,398				(133, 153)	6.987	6.987	MJSD	32,072		05/15/2018	05/15/2024
G7329@-AB-6	Reward Gateway Term Loan C		B	2	4Z	227,502	96.7881	218, 173	225,413	219,778		ļ		(7,725)	6.987	6.987		3, 156		06/29/2018	05/15/2024
G7445#-AA-5	Red Funnel Ferry Senior Term Loa		B	2	2PL	5,093,010	97.5630	4,849,798	4,970,940	4,970,940				(122,070)	5.010	5.010		50,985		09/12/2018	09/12/2030
G7584#-AA-6 G7735@-AA-6	RIVA HOLDCO 2 LTD Euro Fac B Ln		B	2	4Z 5GI		96.6562 _100.0000	4, 190, 417 1, 627, 745	4,335,384 1,627,745	4,216,161 1,608,522				(57,065) (98,182)	5.000 8.750	5.000 8.750		45,117 25,659		07/19/2018	07/06/2025
G77350-AA-6 G8278#-AA-5	National Fostering Agenc Unitranche SOUTH HOOK LNG TERM CO LTD GBP TERM LN		B	2	1	1,652,703				1,608,522		ļ		(98, 182)	1.630			25,659		12/22/2016	01/30/2023
UUZ/UT-MM-J	- טיייוו וויייי באים ובחווו טיי בוט שטר ובחווו בא		u	J	.	402	100.0000	L			h	<u> </u>	ļ	(107,020)	1.030	1.000		23,430		12/ 22/ 20 10	1/ 20/ 2000

SCHEDULE D - PART 1

								Snowing All Lor	ng-Term BOND	S Owned Decel	nber 31 of 0	Current Ye	ear								
1	2		Code	es	6	7		air Value	10	11	Change	in Book/Adj	justed Carrying	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		-		-										Total							
														Foreign							
			F		NIAIO																
					NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued		Acquired	Date
G8756#-AA-6		е	li n	Ollai					1,600,887		(Decrease)	Accretion	necognized						During Year	Acquired	
G8756#-AA-6 G87810-AA-7	Temple Bidco GBP Facility B		B	2	5G1 2S	1,566,843	96.0624 106.0600	1,537,851 6,759,204	6.373.000	1,548,859 6,373,000				(389,000)	6.143	6.143 3.875		20,024 64.851	85,845 259,954	08/31/2017 03/31/2016	08/04/2024
G9341J-AG-5	Veritas Bermuda Ltd. Repriced USD TL		D	2	4FE	440.467		6,759,204						(389,000)	7. 163	7. 163		3.418	29, 954	07/07/2017	03/30/2026
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE			2	4FE	170,627		163,733	442, 125	171,068					7. 163	7.103			29,245	09/11/2014	08/29/2021
L0166M-AE-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE		C	2	4FE	170,627		163,733	172,350	171,068					7.027		JAJO	1,990	11,618	09/11/2014	08/29/2021
L0174#-AA-1	Allnex (Luxembourg) & Cy USD Term B-2 du		C	2	4FF	360,141		352,038	360,141	360,141					5.956	5.956		1,971	19,574	09/11/2014	09/14/2023
L0175#-AA-0	ALPHA TRAINS FINANCE S.A EUR TERM LOAN A		B	2	2FE	4,222,184		4.465.714	4,428,488	4,428,488				(220,419)	2. 197	2. 197		20.250	70, 168	03/26/2015	03/05/2030
L0175*-AA-4	ALPHA TRAINS FINANCE S.A EUR JUNIOR NOTE		B	2	3	2,511,255		2,793,668	2,633,960	2,633,960				(131, 100)	5.506	5.506		30 , 185	104,944	03/26/2015	03/05/2030
L1957L-AB-7	Consolidated Energy Fina First Lien TL		D	2	3FE	125,921		122, 134	126,237	125,921				(101, 100)	4.932	4.932		277	3,626	05/20/2018	05/02/2025
L5582B-AT-4	ION Trading Technologies Incremental USD		D	2	4FE	561,813		534,774	567.399	561,813					6.522	6.522		7,622	13,965	09/07/2018	11/21/2024
L6232U-AF-4	MALLINCKRODT INTL FIN SA-1L GTD SR SECD		С	2	3FE	841,368		768,881	840.307	841,368					5.553	5.553		9. 157	39,496	02/28/2017	09/24/2024
L7300K-AJ-3	ORTHO-CLINICAL DIAGNOSTICS SA Term Loan		C	2	4FE	659,846		610,257							5.756	5.756			20,291	06/08/2018	06/30/2025
L8039*-AA-3	Siblu (SSCP Eleanor Fina Unitranche		В	2	5G1	1,461,386	97.6775	1.550.383	1.587.247	1,534,866				(76.395)	6.500	6.500		21,473	77,018	03/03/2016	08/07/2022
L8039*-AB-1	Sscp Eleanor Finance Sarl-EUR TERM LOAN		В	2	5GI	409,357		425,060	435, 167	423,883				(21,098)	6.500	6.500	MJSD		27,514	06/19/2017	08/07/2022
L8039*-AC-9	Siblu (SSCP Eleanor Fina Acquisition/Cap		B	2	5G1	2,656,425	97.6775	2,516,855	2,576,700	2,576,700				(101,475)	6.500	6.500	AO	34,824	88,722	10/10/2018	08/08/2022
N5946*-AB-7	NSI N V EURO LN FAC		B	2	2Z	4,785,060	98.7549	4,749,953	4,809,840	4,809,840				24,780	2.460	2.460	AO	21,015		10/24/2018	10/25/2028
P3596#-AA-1	EVM ENERGIA DEL VALLE DE MEXICO USD SR S		D	2	2PL	2, 110,000		2,069,699	2, 110,000	2,110,000					6. 190	6.195		54,783		07/31/2018	06/30/2037
Q0146#-AA-1	AESTHETICS AUSTRALIA GROUP FAC B LN		B	2	5GI	2,635,093		2,320,756	2,424,009	2,339,168				(255,405)	7.792	7.792		38,852	183,683	09/21/2017	09/08/2023
Q1298#-AA-5	Icon Cancer Care Senior Term Loa		B	2	5G1	386,601	95.6401	336,032	351,350	343,445				(37,500)	5.990	5.990		4,323	20,430	08/31/2017	06/30/2022
Q1298#-AB-3	Icon Cancer Care Senior Term Loa		B	2	5G1	1,240,252		1,078,212	1, 127, 164	1, 101, 803				(120,302)	6.500	6.500		5,819	74, 193	08/31/2017	06/30/2022
Q3079@-AA-8	DBNGP FIN CO PTY LTD AUD TERM LN FAC		B	2	2Z	7,054,700		6,724,973	6,690,850	6,690,850				(730,550)	4.420	4 . 420		56,312	314,228	11/25/2016	11/25/2026
Q3787@-AA-1	Findex Group Ltd Term Loan B		B	2	5	2,871,539		2,640,340	2,755,715	2,673,044				(198,495)	7.255	7.255		14,235	120 , 165	05/31/2018	05/30/2024
Q5425*-AA-6	LANE COVE TUNNEL-TermLoan Prime		B	2	3	2,620,275		2,464,804	2,465,050	2,465,050				(269, 150)	4.380	4.380		21,469	114,696	07/20/2016	05/20/2028
Q6880#-AA-8	Novotech (Australia) Pty Term Loan B1		B	2	5G1	1,702,477		1,523,295	1,584,675	1,529,211				(166,969)	6.928	6.928		8,719	114, 125	09/29/2017	09/29/2023
Q7677@-AB-3	PLENARY HEALTH FIN CO PTY LTD AUST SER B		B	2	1FE	7,320,741		6,675,986	6,675,986	6,675,986				(728,927)	4.086	3.752		70,895	291,729	10/19/2016	06/30/2040
Q7794*-AC-1	QSRH Borrowing Co Pty Lt First Lien	·	В	2	5GI	386,522	97.5987	354,870	363,601	358,147				(39, 105)	6.705	6.705		1,602	25,724	12/05/2017	12/05/2021
Q7794*-AD-9	QSRH Borrowing Co Pty Lt Second Lien		B	2	5GI	635,329		589,292	600,702	588,688				(64,277)	10.705	10.705		4,226	67,791	12/05/2017	05/05/2022
Q8506*-AA-2 Q8506*-AB-0	Simulation Software Bullet Term Loan		B	2	5GI 5GI	2,803,605		2,493,571	2,597,498	2,518,274				(274,961)	7.498	7.498 7.881		40,001	193,620	09/29/2017	09/15/2022
Q9550#-AA-1	Simulation Software Fac B Bullet Term WATTLE POINT HOLDINGS PT AUD FACILITY B		D	2	2Z	2,081,592 4,005,940		2,061,454 3,199,078	2,147,078 3,275,157	2,081,592 3,275,157				(357,603)	7.881	3.900		35,252 26.005	158,726	12/08/2017	09/29/2022
T0002#-AA-1	ASR MEDIA EURO TERM LN FAC		D	2	3FE	5,511,722		5,365,013	5,365,013					(357,603)	7.000	7.000		26,005	389,606	09/14/2014	11/20/2024
W4944#-AA-0	JEEVES INFO SYS AB SEK TERM LN B-1		D	2	ـــــعادـــــــــــــــــــــــــــــــ	533,684		560.852	575,720	561,327				(48,005)	5.750	5.750		27,393	33,801	12/19/2016	12/20/2022
W4944#-AB-8	JEEVES INFO SYS AB SEX TERM LN B-1		B	2	1	191,664		199,319	204,602	199,487				(48,005)	5.750	5.750		8,459	11,571	12/19/2016	12/20/2022
W4944#-AD-6 W4944#-AC-6	JEEVES INFO SYS AB CHF TERM LN B-2		B	2	4	392,552		408,230	419,052	408,575				(3,895)	5.750	5.750			23,698	12/19/2016	12/21/2022
W4944#-AD-4	Jeeves Info EURO TERM LN B-4		B	2	4	301,058		305,797	313,904	306,056				(15,233)	5.750	5.750		13, 109	18, 142	06/07/2017	12/20/2022
	btotal - Bonds -Bank Loans - Acquired					396.279.017	XXX	384,481,465	394.854.469	388,660,102	(22,659)		275.931	(8,817,365)	XXX	XXX	XXX	4.740.036	18.065.827	XXX	XXX
																			, ,,		
	btotal -Bank Loans					410,013,356	XXX	397,459,760	407,837,153	401,612,344	(22,659)		275,931	(9,651,672)	XXX	XXX	XXX	4,841,924	18,586,588	XXX	XXX
	tal - Issuer Obligations					3,044,076,670	XXX	3,048,720,461	3,012,579,346	3,016,369,056	(577,892)	(1,234,732)	4,410,975	(16,560,608)	XXX	XXX	XXX	42,892,022	126,570,243	XXX	XXX
7899999. Tot	tal - Residential Mortgage-Backed Secur	rities				44,618,330	XXX	53,400,311	60,815,710	49,170,699	75,596	1,489,365	231,855	\Box	XXX	XXX	XXX	564, 129	1,974,443	XXX	XXX
	tal - Commercial Mortgage-Backed Secu					100,442,569	XXX	99,887,228	99,956,795	100,025,240		(68, 119)			XXX	XXX	XXX	481,651	4.014.455	XXX	XXX
	tal - Other Loan-Backed and Structured		itios			503.896.828	XXX	505,317,028	521,490,233	501.119.538	(934,847)	511,958		(476,620)	XXX	XXX	XXX	5,200,225	13,964,129	XXX	XXX
		occui	11169			303,890,828		303,317,028	521,490,233	501,119,538	(934,647)	311,958	211,143	(4/0,020)				5,200,225	13,904,129	XXX	
	tal - SVO Identified Funds						XXX								XXX	XXX	XXX				XXX
	tal - Bank Loans					410,013,356	XXX	397,459,760	407,837,153	401,612,344	(22,659)		275,931	(9,651,672)	XXX	XXX	XXX	4,841,924	18,586,588	XXX	XXX
8399999 - To	otal Bonds					4,103,047,753	XXX	4, 104, 784, 788	4,102,679,237	4,068,296,877	(1,459,802)	698,472	5,195,904	(26,688,900)	XXX	XXX	XXX	53,979,951	165, 109, 858	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Showing All	FULLE	ILLD STOCK	3 Owned Dece	mber 31 of C	uneni reai								
1	2	Codes	5	6	7	8	Fa	ir Value	11			Change in B	ook/Adjusted	d Carrying Value)	20	21		
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	
							•			. =								Desig-	
							1										Total	nation	
							Б.												
							Rate										Foreign	and	
							Per								Current		Exchange	Admini-	
							Share							Current	Year's	Total Change	Change in	strative	
				Par		Book/	Used to						Unrealized	Year's	Other-Than	- in	Book/	Symbol/	
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Market	
Identi-		Гот	of	Per	Per	,	Fair			Declared								Indi-	Date
	Description	For-				Carrying		F : V :	A -41 O4		Received	Declared But	Increase/	tization)		Carrying Value			
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	cator	Acquired
	AFC-Dell Holding Corp. Perpetual Pref St	_																	
001170-12-4		R	374.780	1.00	100.000	37,478	112.750	42,257	37,478									P5A	11/15/2018
	American Homes 4 Rent		27,500.000	1.00		682,803	22.150	609 , 125	682,803	10,914	25,003							P3L	10/25/2018
02665T-86-8	AMERICAN HOMES 4 RENT-PREFERRED STOCK		4,500.000	1.00		111,966	22.220	99,990	111,966	1,992								RP3FEL	10/26/2018
	AMERICAN HOMES 4 RENT-PREFERRED		32,384.000	1.00		782,673	20.510	664, 196	782,673	11,891	24,816							RP3FEL	10/02/2018
	AMERICAN HOMES 4 RENT-PREFERRED		30,832.000	1.00 1.00		752,643	20.600 1.038.740	635, 139	752,643	11,321	25,495		<u> </u>					RP3FEL	10/02/2018
	ARMOR HOLDCO, INC-PERPETUAL PREF STK		97.850		0.000		1,038.740	101,641								-		P6*V	09/20/2011
05590*-12-1	BCC Group Holdings, Inc. Preferred Stock		7.030	1.00	0.000	70.300	10.000.000	70.300	70.300				405			405		RP5G1V	10/11/2017
18469P-4#-4	ClearBridge Energy MLP Op Fd-Mand Redeem	B	4.000		100,000.000		10,000.000	399,385	400,000		34,080		405			405		RP1FEU	03/26/2015
	CORA Health Services, In Preferred Equit	''	4.000	1.00	100,000.000		00,040.000 [.						·					THE II LO	00/20/2010
217750-12-3	cons nearth services, in Frederica Equit	D	419.750	1.00	95.000	39,876	124.013	52,054	39,876									RP5A	06/30/2016
253868-84-8	Digital Realty Trust Inc			1.00		500,000	26.480	52,034	500.000	8,281	24,844							RP3FEL	09/14/2017
	Earthcolor, Inc. Perpetual Pref Stk	R	129.000	1.00			0.000	523,000			24,044							P6*V	02/16/2016
270077 11 0	Za. C. Soloi, Tilo. Forpetual Frei otk		120.000																
	Hoosier HD Holdings, IncRedeemable Pre				1,000,000.0		1												
43923#-12-6	noorer 12 nordings, me. nedecidate 110	R	60.800	1.00		31,996	526.258	31,996	60,739				(14,764)			(14,764)	P5ZV	08/17/2015
	KAYNE ANDERSON MLP INVT CO-REDEEM PREF S				ľ												/		
486606-4#-0	TOTAL MEDICON MEDICAL TOTAL CONTROL OF THE CONTROL		28,000.000	1.00	25.000	700,000	25.353	709.892	700,000									RP1FEU	11/09/2010
	KIMCO REALTY CORP-PERPETUAL PREF STK SER																		
49446R-74-5	THIS TELL OUT TELL ENDE THE OTT OF		12,000.000	1.00	25.000	286,622	21.550	258.600	286,622	4,219	12,656							P2FEL	12/21/2016
	Kimco Realty Corp-XX% PREFERRED STOCK RE		, , , , , , , , , , , , , , , , , , , ,							, =									
49446R-77-8			20,276.000	1.00	25.000	494,025	21.110	428.026	494,025	6,970	20,910							P2FEL	02/12/2016
	LEUCADIA NATIONAL CORP-CONV PREF STK SER		,					,	, ,	, ,	, .								
527288-2*-4		R	2,000.000	1.00	1.000	2,000,000	743.500	1,487,000	2,000,000		39,992							RP3FEV	02/28/2013
56523#-11-4	Maple Holdings, Inc-Redeemable Pref Stk	R	1,680.000	1.00	980.000	1,646,400	1,321.659	2,220,387	1,646,400									RP5GIV	04/11/2016
56523#-12-2	Maple Holdings, Inc-Redeemable Pref Stk	R	420.000	1.00	980.000	411,600	1,265.579	531,543	411,600									RP5GIV	04/11/2016
60471#-11-8	MIRI Holdings, Inc. Preferred Stock	R	533.770	1.00	100.000	53,377	112.510	60,054	53,377				2,146			2, 146		P5	12/02/2016
	NATL RETAIL PROPERTIES-PERPETUAL PREF ST						1												
637417-80-9			29,352.000	1.00		705, 158	23.000	675,096	705, 158		52,283							P2FEL	12/11/2015
	NATIONAL RETAIL PROP INC-PREFERRED		10,500.000	1.00		262,449	20.900	219,450	262,449		17,063							P2FEL	09/29/2017
	NATIONAL STORAGE AFFILIA-PREFERRED		19,402.000	1.00	25.000	483,557	22.450	435,575	483,557	7,276	7,088							. P3L	10/26/2018
	Ned Stevens Holding Corp Preferred Stock						[l												
63975#-12-1		R	2, 175.720	1.00	100.000	217,572	120.810	262,849	217,572									P5G I V	09/28/2016
	OAO Acquisitions, Inc. Preferred Stock S						, ,=,]					DD 4711	07.00.::-
67101*-13-1	DO DIGINEGO DIDIO INO DEFENDE OTO:		74.350	1.00		74,350	1, 172.900	87,205	74,350				}			· 	 	RP4ZV	07/06/2018
69360J-57-8	PS BUSINESS PARKS INC-PREFERRED STOCK		26,370.000	1.00		631,844	20.550	541,904	631,844		17,141							P2FEL	08/15/2018
	PS BUSINESS PARKS INC-PS BUSINESS PARKS		18,580.000	1.00		454,846	20.700	384,606	454,846		12,193							P2FEL	08/16/2018
	PS BUSINESS PARKS INC-PS BUSINESS PARKS		16,610.000	1.00	25.000	406,606	20.690	343,661	406,606		10,797		·			-		P2FEL	08/16/2018
	PS BUSINESS PARKS INC-PERPETUAL PREF STK		4E 400 000	4 00	05.000	4 050 004	20 700	1,075,980	4 050 004		64,695							P2FEL	04/00/0044
69360J-64-4	PS BUSINESS PARKS INC-PERPETUAL PREF STK		45,400.000	1.00	25.000	1,056,881	23.700	1,0/5,980	1,056,881									12FEL	04/28/2014
	TO DUSTINESS PARKS TING-PERPETUAL PREF STR		21,000.000	1.00	25.000	513,626	23.450	492.450	513,626		30 , 188							P2FEL	01/10/2017
69360J-66-9	PEBBLEBROOK HOTEL TRUST-PERPETUAL PREF S		∠1,000.000	1.00	∠3.000	513,626	∠3.430	492,450											01/10/201/
70509V-40-7	FLUULLUNOON HUIEL INVOI-PENFEIVAL PHEF 5		17,200.000	1.00	25.000	428 . 196	23.370	401.964	428.196	6,987	27,950							P3L	12/03/2014
	PUBLIC STORAGE-PERPETUAL PREF STK SER U		4,400.000	1.00		428, 196	23.370		428, 196	, 98/	6, 188					·		P2FEL	04/28/2014
	PUBLIC STORAGE-PREFERRED			1.00		552.941	24.490	464.763	552.941									P2FEL	10/02/2017
	PUBLIC STORAGE-PERPETUAL PREF STK SER B		34,058.000	1.00		851,998	21.030	776,522	851,998		45,978							P2FEL	05/06/2016
	PUBLIC STORAGE-PERPETUAL PREF STK SER V		30,300.000	1.00		712,784	22.600	684,780	712,784		40,716		ļ					P2FEL	06/06/2014
	PUBLIC STORAGE-PERPETUAL PREF STK SER Y		11,000.000	1.00		275,000	25.110	276,210	275,000		17,531							P2FEL	03/10/2014
	PUBLIC STORAGE-PERPETUAL PREF STK SER W		13,612.000	1.00		336,144	22.010	299,600	336,144		12,661							P2FEL	08/16/2018
	REXFORD INDUSTRIAL REALT-PREFERRED STOCK						[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
76169C-20-9			32.448.000	1.00	25.000	802,709	22.360	725.537	802.709	11,915	31,779	L	<u>[</u>		L	. L	L	P3FEL	10/26/2018
	REXFORD INDUSTRIAL REALT-PREFERRED		25,888.000	1.00		642,201	21.990	569,277	642,201	9,506	28,019							P3L	10/26/2018
	SIMON PROPERTY GROUP INC-PERPETUAL PREF		2,500.000	1.00		125,215	68.700	171,750	125,215	2,617								P2FEL	10/28/2009
	DDR CORP-PEREPTUAL PREF STK SERIES J REI										, , , , ,								
82981J-60-4		l	6,100.000	1.00	25.000	151, 197	22.670	138,287	151, 197	4,956			L		L	L	L	P3FEU	06/10/2014

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in E	look/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19	NAIC	1
																		Desig-	1
																	Total	nation	1
							Rate										Foreign	and	1
							Per								Current		Exchange	Admini-	1
							Share							Current	Year's	Total Change	Change in	strative	1
				Par		Book/	Used to						Unrealized	Year's	Other-Than-	in	Book/	Symbol/	1
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-	Temporary	Book/Adjusted	Adjusted	Market	1
Identi-		Fo		Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	Indi-	Date
fication	Description	Code eig	n Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value	cator	Acquired
	DDR CORP-PEREPTUAL PREF STK SERIES K REI																		i
82981J-80-2	THE DAME OF THE PROPERTY OF TH		39,800.000	1.00	25.000	990,287	21.970	874,406	990,287	31,094	62,188							P3FEU	09/05/2014
876664-70-7	TAUBMAN CENTERS INC-PERPETUAL PREF STK R		15,400,000	1 00	25.000		23.550	362.670	383.917	6 016	24.063		(21,247)			(21.247)		DAI	10/09/2015
070004-70-7	Tortoise Energy Infrastr-Mand Redeem Pre				23.000		20.550	,202,070	, 000, 317		24,000		(21,241)			(21,247)		Г4L	10/03/2013
89147L-2#-6		R	95,000.000	1.00	10.000	950,000	9.923	942,695	950,000	7,528	38,000							RP1FEU	12/17/2014
	Tortoise Energy Infrastr-Mand Redeem Pre																		1
89147L-3#-5		R	90,000.000		10.000	900,000		899,325	900,000	39,600	39,600							RP1FEU	12/17/2014
	VEREIT INC-PERPETUAL PREF STK VORNADO REALTY TRUST-PERPETUAL PREF SER		58,080.000 77,000.000	1.00	25.000 25.000	1,427,594	23.660	1,374,173	1,427,594 1,829,316	8, 107 25, 988	89, 177 77, 963							P3FEL	05/06/2016
	VORNADO REALTY TRUST-PERPETUAL PREF SER			1.00	25.000	1,829,316 724,190		1,650,880 681.447	724, 190	25,988								P2FEL	12/31/2014
	WP GLIMCHER INC-PERPETUAL PREF STK SER I		,,,,,,	1.00	23.000		22.430			10,734								141	12/01/2014
93964W-30-6			18,000.000	1.00	25.000	454,982	15.760	283,680	454,984	7,735	23,204							P3FEL	01/16/2015
8499999. S	ubtotal - Preferred Stock - Industria	al and Misce	llaneous (Unaffiliated)			26,431,077	XXX	25, 135, 683	26,481,069	235,707	1,132,079		(33,460)			(33,460)		XXX	XXX
8999999 - 7	Total Preferred Stocks					26,431,077	XXX	25, 135, 683	26,481,069	235,707	1,132,079		(33,460)			(33,460)		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

				_	•			OCKS Owned D	eceniber 31 or			21	' D 1/4 '		,	4-7	40 1
1	2	Code		5	6	Fa	ir Value	9		Dividends				justed Carrying Va		17	18
		3	4			_7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
00027*-10-9	AAA Partners, Inc. Common Stock	R	- 3	358,013.000			759,444	358,013			-	32,954		32,954		V	03/20/2015
00117@-10-8	AFC-Dell Holding Corp. Common Stock F	R		115.750		0.000		116				(5		(5)		V	11/15/2018
00450*-10-5	ACE Partners, Inc. Common Stock	R		50,662.000	59,498	1. 174	59,498	50,662						5,939		A	03/20/2015
032332-50-4	AMTECH SYSTEMS INC-COMMON STOCK			1,776.000	8,045	4.530	8,045	10,578				(9,839		(9,839)		L	02/02/2015
05534Y-XX-2	BCC Group Holdings, Inc. Common Stock Cl F	R		222.420	6,910	31.068	6,910	222				6,910		6,910		٧	10/11/2017
095877-10-6	Blue Ridge Mountain Resources - Common S			2,610.000	10,440	4.000	10,440	22,578				(11,096		(11,096)		U	06/28/2018
09626#-10-1	BLUESPIRE HLDG INC COMMON STK	R		11,869.999		0.000										V	06/20/2018
	CECO Environmental Corp-COMMON STOCK			313.000	2,113	6.750	2, 113	1,928				507		507		L	08/28/2013
	CORA Health Services, In Common Stock CI F	R		2,098.750	35,991	17 . 149	35,991			16,598		29,733	ļ	29,733		V	06/30/2016
	Earthcolor, Inc. Class A Common			11,507.000		0.000							ļ			V	02/16/2016
	Fieldwood Energy Inc			1,603.000	58,990	36.800	58,990	34,575				24,415		24,415		V	04/11/2018
	Fieldwood Energy Inc Restricted Common			394.000	13,790	35.000	13,790	13,790								V	04/11/2018
	GTI HLDG CO COMMON STK	R		549.000	62,478	113.803	62,478	54,865				(5, 437		(5,437)		٧	11/22/2017
	GTI HLDG CO WARRANT	R		208.000	23,671	113.803	23,671	19,255				(2,060		(2,060)		٧	02/05/2014
38002*-10-8	Glynlyon Holding Company Common Stock	R		30 . 160	49,735	1,649.037	49,735	21, 108		6,031		(3,203		(3,203)		V	01/15/2016
	Happy Floors Holding Co Common Stock	R		46.160	54,533	1,181.389	54,533	46,162				(3,367	ļ	(3,367)		V	07/01/2016
	Hartland Controls Holdin Common Stock			233.700	73,427	314.193	73,427	234				(13,998		(13,998)		٧	02/14/2014
	Hercules Inc			750.000	18,900	25.200	18,900	672				(210		(210)		U	12/09/2016
	Hoosier HD Holdings, Inc Common Stock	R		60.800		0.000		61								V	08/17/2015
45259*-10-3	Impact Topco, Inc. Cash Equity	R		710.190		0.000						71,019	71,019			V	11/10/2014
	KAMC Holdings, Inc. Common Stock	R		55,852.000	69,067	1.237	69,067	55,852				(13,734	\	(13,734)		V	10/31/2016
	Mid-America Pet Foods (M Common Stock	R		147 . 120	384,732	2,615.088	384,732	3		295,250		(111,821	\ 	(111,821)		V	09/02/2014
	Maple Holdings, Inc-Warrants	K		72,314.000	<i>7</i> 9,601	1. 101	79,601					(12, 187	\ 	(12, 187)		٧	04/11/2016
	MMH MEDIA HOLDINGS INC COMMON STK CL A			936.000		0.000										٧	07/10/2009
	MES Partners, Inc. Common Stock CI	K		101,668.810	43,460	0.427	43,460	101,669				(22,900		(22,900)		٧	02/28/2018
	MIRI Holdings, Inc. Common Stock	K		75.500	40.000	0.000	40.000	/6						(404)		٧	12/02/2016
	Sabine Oil & Gas LLC			232.000	10,208	44.000	10,208	9,512				(464	J	(464)		V	08/11/2016
	Sabine Oil & Gas LLC	n		735.000 47.570	1, 103 65,657	1.380.211	1, 103 65, 657	3,300 47.570				(3,308	}	(3,308)		V	08/11/2016 05/17/2016
	Ned Stevens Holding Corp Common Stock	n			6,055	1,380.211	6,055	400					J			V	05/17/2016
	NOVATION COS INC-COMMON STOCK REIT	n		2,886.000	63		6,055	400				(94,288	1	(94,288)		V	06/01/2013
	NuStef Holding Corp - Common Stock F	D		31.020	29,679	956.780	29,679			(3)		(132		(29, 422)		V	11/07/2017
	PANOS Holdings, Inc. Common Stock CI	n		264, 132.000	29,679 466,546	936.780				(3)		94,026	1	(29,422)		V	02/17/2017
	RWA HLDG CO INC CL B	Q		204, 132.000		2,465.288		204, 132						94,026		VV	02/17/2017 05/12/2015
	Sabine 0il & Gas LLC			131.000		1.000	131	356				(9,333		(524)		U	08/11/2016
	SUNVAIR AEROSPACE GROUP INC COMMON STK	R		20.930		0.000		32.083				(3,496		(3,496)		V	07/31/2015
	WG SMC Holdings, Inc. Common Stock	R		44.950		1,339.223		44,954				(6,340		(6,340)		۷	01/22/2016
	York Wall Holding Compan Common Stock	R			42,771	74.515	42,771					33,634		33,634		۷	02/07/2018
	Boomerang Tube, Inc Common Stock			965.000	94	0.097	94					94		94		٧	01/29/2016
	Parques Reunidos Common Stock		В	3,101.000		11.700		53,809				(16, 187		(16, 187)	(2.893)	L	04/10/2017
	PARAGON OFFSHORE FINANCE - Restructured		С	540.000	22,410	41.500	22,410	8,100				12,555		12,555	(2,000)	V	07/18/2017
	LyondellBasell Industrie-COMMON STOCK CL		C	2.000	166		166			8		(54		(54)		L	10/19/2012
	ubtotal - Common Stock - Industrial and Mi	iscellan	eous	(Unaffiliated)	2.615.453	XXX	2.615.453	1,383,201		317.884		(56.010	71.019	(127,029)	(2.893)	XXX	XXX
	M M L Bay State Life Ins Co.			12,501.000	309,931,852	24,792.565	309,931,852	146,237,114		98.082		14,625,486	. 1,010	14,625,486	(2,000)	Κ	09/30/2002
	ubtotal - Common Stock - Parent, Subsidia	ries an	d Δffil		309.931.852	XXX	309.931.852	146,237,114		98.082		14.625.486		14,625,486		XXX	XXX
	Babson Capital Global In-US HIGH YIELD B	anco an	ח אוווו	88,466.844	10,868,152	122.850	10,868,152	9,598,653		JU, UO2		(357,406	1	(357,406)		////	04/29/2016
	ubtotal - Mutual Funds		ν		10,868,152	XXX	10,868,152	9,598,653				(357,406		(357,406)		XXX	XXX
										445.000			74 040		(0.000)		
	otal Common Stocks				323,415,457	XXX	323,415,457	157,218,968		415,966		14,212,070	71,019	14,141,051	(2,893)	XXX	XXX
9899999 - T	otal Preferred and Common Stocks				349,846,534	XXX	348,551,140	183,700,037	235,707	1,548,045		14, 178, 610	71,019	14,107,591	(2,893)	XXX	XXX

⁽a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 5, the total \$ value (included in Column 8) of all such issues \$ 10,897,

SCHEDULE D - PART 3

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

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
		_						Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	City of New York NY-GENERAL OBLIGATION U	roreign	07/25/2018 .		OI Stock	2.524.392	2.600.000	25,692
			01/23/2018 .	The Morragia Secontilies				
	total - Bonds - U.S. Political Subdivisions of States, Territories and Possessions		07 (04 (0040	INDO ALDITAL HADISTO		2,524,392	2,600,000	25,692
45204E-C7-1 45204E-D4-7	Illinois Finance Authori-REVENUE BONDS		07/31/2018 .				500,000	9,560
79467B-AR-6	Illinois Finance Authori-REVENUE BONDS		02/26/2018 .			391,416 180,660	400,000	1,731
79467B-AH-6 79467B-BN-4	Sales Tax Securitization-HEVENUE BUNDS		09/19/2018 .			275,751	200,000	
915217-WX-7	University of Virginia-REVENUE BONDS		09/14/2018 .			679.331	700.000	2,431
928172-V6-9	Virginia Public Building-REVENUE BONDS		01/01/2018	EXCHANGE OFFER		39,466	40.000	926
928172-V7-7	Virginia Public Building-REVENUE BONDS		01/01/2018	EXCHANGE OFFER		1,243,188	1,260,000	29, 181
	total - Bonds - U.S. Special Revenues					3,291,962	3,400,000	56.935
00115A-AJ-8	AEP Transmission Co LLC-SENIOR UNSECURED		09/05/2018	GOLDMAN		2,799,496	2,800,000	30,933
00116*-AA-9	AFC-Dell Holding Corp. Senior Sub Note		11/16/2018			2,799,490	2,800,000	
00110 -AA-9	AES Southland Energy LLC Senior Secured		11/30/2018 .			2,565,371	2,565,371	
00169@-AB-1	AM Conservation Holding Corp.		09/30/2018			6,383	6,325	
00169@-AC-9	AM Conservation Holding Incremental Sen		06/30/2018			461	.461	
00206R-FM-9	AT&T Inc-SENIOR UNSECURED		01/01/2018			27.019	(1)	
007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURE		08/07/2018 .	JP MORGAN SECURITIES		1,900,000	1,900,000	
025644-AA-3	Ascent Resources - Utica LLC Subordinate		01/01/2018	PIK BOND	.	(64, 104)	(65,760)	
03040W-AT-2	American Water Capital C-SENIOR UNSECURE		08/06/2018 .		.	2,798,488	2,800,000	
03522A-AD-2	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		11/13/2018 .	EXCHANGE OFFER		2, 194, 942	2,200,000	
03522A-AF-7	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		11/13/2018 _	EXCHANGE OFFER		2,586,874	2,390,000	
037833-DG-2	Apple Inc-SENIOR UNSECURED		07/20/2018 _			2,375,175	2,500,000	18,490
038522-AQ-1	Aramark Services Inc-SENIOR UNSECURED		01/10/2018 .			392,000		
05205#-AD-0	Aurora Parts & Accessori Junior Sub Note		08/30/2018 .			3,006	3,006	
05491V-AE-6	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS		07/26/2018 .			602,843	600,000	588
05491V-AG-1 05491V-AJ-5	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS		07/26/2018 . 07/26/2018 .			2,966,649 2,229,816	3,000,000	2,939 2,253
05580M-60-3	BRILEY FINANCIAL INC SENIOR UNSECURE		09/06/2018 .			2,229,816		2,253
05587@-AA-6	BEI Precision Systems & Senior Sub Note		09/30/2018			2,492	2,521	
05588#-AA-3	BCC Software, Inc. Senior Sub Note		09/30/2018			3,335	3,400	
059165-EK-2	Baltimore Gas & Electric-SENIOR UNSECURE		09/17/2018			3.696.892	3,700,000	
06035R-AW-6	BANK 2018-BNK14-BANK 2018-BN14 C		09/18/2018 .			1,616,732	1,600,000	5,313
06849R-AK-8	BARRICK NA FINANCE LLC-SR UNSECURED		07/31/2018			1.779.872	1,600,000	23.256
07274N-BA-0	Bayer US Finance II LLC-SENIOR UNSECURED		07/16/2018	EXCHANGE OFFER		707,403	700,000	
07274N-BC-6	Bayer US Finance II LLC-SENIOR UNSECURED		07/16/2018			3,521,077	3,300,000	
07385@-AA-6	BearCom Acquisition Corp Senior Sub Note		07/06/2018 .			743,531	743,531	
084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURE		08/07/2018 .	BANK OF AMERICA CORP		4,974,650	5,000,000	
09951*-AJ-9	Boral Industries, Inc. Senior Unsecure		04/16/2018 _	JP MORGAN SECURITIES		400,000	400,000	
11042T-AA-1	BRITISH AIRWAYS 2018-1 C-FIRST LIEN		03/14/2018 _			200,000	200,000	
115637-AT-7	Brown-Forman Corp-SENIOR UNSECURED		03/22/2018 .			593 , 130	600,000	
1248MP-AH-7 125240-AA-8	CREDIT-BASED ASSET SERVI-SERIES 2007-MX1 CED Wind Holdings, LLC Senior Secured No		10/01/201809/28/2018			746	6,630 1,200,000	
125896-BL-3	CMS ENERGY CORP-SENIOR UNSECURED BOND		09/28/2018 .			825,768		12,742
12636Y-AD-4	CRH America Finance Inc-SENIOR UNSECURED		03/27/2018 .			1,183,848	1,200,000	12,742
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		11/01/2018 .		-	(11,403)	(14,655)	
141781-BF-0	CARGILL INC-SR UNSECURED		09/19/2018			766.850	700.000	10,922
14314C-AA-3	CARLYLE FINANCE LLC-SENIOR UNSECURED		09/07/2018			4,995,700	5,000,000	.0,022
15189X-AS-7	CenterPoint Energy Houst-SECURED		02/26/2018			199, 128	200,000	
156504-AH-5	Century Communities Inc-SENIOR UNSECURED		01/03/2018 .	EXCHANGE OFFER		299,631	300,000	8,225
16412X-AG-0	Cheniere Corpus Christi -FIRST LIEN		01/01/2018			214,000	214,000	6,672
18947@-AA-4	Clubessentials LLC Senior Sub Note		05/02/2018 _		.	2,593,918	2,646,855	
202795-JM-3	Commonwealth Edison Co-SECURED		02/12/2018 .			399,924	400,000	
207597-EH-4	Connecticut Light & Powe-SECURED		02/13/2018 .		ļ ļ	207,544	200,000	1,706
20825C-AQ-7	ConocoPhillips-NOTE		07/20/2018 .			387,822	300,000	9,371
212015-AS-0	Continental Resources In-SENIOR UNSECURE		05/29/2018 .	EXCHANGE OFFER	-	1,500,000	1,500,000	31, 172
233046-AE-1	DB Master Finance LLC-SERIES 2017-1A CLA		08/01/2018 .		-	387,630	398,000	2,929
247916-AH-2	Denbury Resources Inc-SENIOR UNSECURED Denbury Resources Inc-SENIOR		01/11/2018 .		-	146,917	205,000	6,180
24/916-AK-5	Diageo Investment Corp-SENIOR UNSECURED		01/11/201807/20/2018		-	231,483 102.876	231,483	862
25245B-AA-5	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		07/20/2018 .		ļ			725
268350-AA-2	EC Group Holdings LLC Senior Sub Note		08/01/2018 .		-	1.877		120
268571-AC-0	ELF1 Graduate Loan Progr-SERIES 18-A CLA		09/30/2018 .		·	1,877	200.000	
26911*-AA-1	E.S.P. Associates, P.A. Senior Sub Note		06/30/2018 .			278, 178	278, 184	
28150#-AA-3	Educational Specialty Fu Senior Sub Note		03/09/2018			370,029	370,029	

Column			Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Color	1	2	3	4	5	6	7	8	-
Second Description Descr									
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Section Sect			Foreign			of Stock			Dividends
State 10 10 10 10 10 10 10 1									
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Series 100 miles (Series to Managers 1,00 for 1									
Section Sect	30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED			RBC CAPITAL MARKETS				31,049
Section Prince									886
Section Sect		Fortistar Energy Recycli Secured Mezzani							0.001
Second 2 Second 2									2,891
March Street Street Street Str		GS MORTGAGE SECURITIES T-GSMS 2017-GS5 C							1.720
March 1985	36255N-AY-1	GS Mortgage Securities C-GS NORTGAGE SEC		03/15/2018			102,994	100,000	336
Section Color Co									
Section Sect									16,953
March Marc									
### 1581-1-1 Sign Plant Supplies from 6 has been 1,000 1									
Column 1965 1967	41138#-AA-3	Happy Floors Acquisition Senior Sub Note		09/30/2018	VARIOUS		2,083	2,064	
SSEPT-1-1 In Jest Prince Let Seed to Mark									
MORPHONE Waterly for Palled (MORPHONE 1.00									
4079-452 W Solid's for field of #500EP									
\$198.04 - 10									19 278
\$5996-6-7 New Conference \$500	45138L-BD-4								
\$2000-1-1-2 Internal Family Selection \$2000-1-1-2 Internal Famil	45259@-AB-7	Impact Confections, Inc. Senior Sub Note		01/01/2018			9,331	11,344	
Marser-1-6 Microsoft Medical Exception (Assessment Control Medical									3,402
4500F-M-7 Informational Evoluty SSURGE .0001/0709 .00007/0709									0.005
March Sept									
Auton Loro stay Free Auton Loro stay Free									
S0707-1-1-5									
SURPLA-1-									3,424
SCAZE-4-0 LEMM IS RIAST-SRIES 200-FT DLASS 14 .0,75/2019 .94P .94P .94B .75 .95/2019 .94P .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94P .94B .95/2019 .94B .95/2019 .94B .95/2019 .94B .95/2019 .94B .95/2019 .95/									
SCAZE 4-5 LEMM IS TRAT-SERIES 200-FIT QUASE 14 5 1075/2019 PAPP									
\$2005-0-14 Lerent Corp-SRING INSCRIPS \$0050-0-14 Lerent							308		
SCORPT-07-4 Lennar Cory-SHIGN IMERCINES	526057-CU-6						319.680	320.000	2.978
55122-04-5 Sari pP Pepper Inc-SBIND URSCIPED .0772/0788 CT1150DP CLIAB URS .000	526057-CV-4								
ST778-80-3 March Michael Cost Inc. SEMIO WESCUES 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660 5,7554-4-5 1,100,000 4,5 660									
STATE STAT									3,014
S80054-0-2 IMPORTAL SUMM-FETTERING-SNIFE									42 660
MITTER PROPRIET SUB NOTE 1,000 2,001 2,001 2,005 2									
BODST-01-8-06 Will of Emir (commental Ser Senior Sub Note D.9/30/2018 VARIOUS D.9/30/2018 VARIOUS D.9/30/2018 STEP, INCOLAIS D.9/30/20/2018 STEP, INCOLAIS D.9/30/2018 STEP, INCOLAIS D.9/30/20									
FABSTRA-H-3	60053*-AB-6	Miller Environmental Ser Senior Sub Note		09/30/2018			251,554	251,527	
C82792-A-B NS Holdings Inc. Senior Sta Note									
631005-BH-7 Narraganset Electric Co-SENIGR INSECURE									502
S27417-A-0 National Retail Properti-SENIGN IMSECURE 9.09/18/2018 8AN OF MERICA CORP 8.00 0.00 0.00 0.00 0.00 0.00 0.00 0.									
63941N-4D-1									
649322-AB-2 Ne ref Student Loan Trus-NSLT 2018-4 B	63941D-AD-3	Navient Student Loan Tru-NAVIENT STUDENT		03/20/2018	RBC CAPITAL MARKETS			400,000	
649322-A-2 NY & PRESBYTERIAN HOSPIT-UNSECURED 08/01/2018 BARCLAYS CAPITAL INC 978,380 1,000,000 224 649322-AC-8 New York and Presbyteria-UNSECURED 08/01/2018 BARCLAYS CAPITAL INC 563,790 500,000 119 649322-AC-8 New York and Presbyteria-UNSECURED 09/01/2018 BARCLAYS CAPITAL INC 563,790 500,000 159 65708-AC-7 NEINCASTLE MORTGAGE SECUR-SERIES 2007-1 C 12/26/2018 PAVLP 5 13,397 1,779 665789-BA-0 Nor thern States Power Co-SECURED 09/05/2018 MIZUHO SECURITIES 07/05/2018 MIZUHO SECURITIES 07/05/2018 MIZUHO SECURITIES 07/05/2018 07/05								1,800,000	
649322-AC-8 New York and Presbyteria-UNSECURED .08/01/2018 BARCLAYS CAPITAL INC .09/17/2018 VARIOUS .1276/2038 .1300,000 .199									
649322-AD-6 New York and Presbyteria-UNSECURED .09/17/2018 VARIOUS .1,276,233 .1,000,000 .5,462 65106F-AG-7 NEWCASTLE INDRIGAGE SECUR-SERIES 2007-1 C .1,276,2018 .2,276,2018									
65106F-AC-7 NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C 1.2/26/2018 PAVUP 99/05/2018 MIZUHO SECURITIES 1.53, 397 1.779 665789-BA-0 Northern States Power Co-SECURED 99/05/2018 MIZUHO SECURITIES 1.065, 625 1.000, 000 66704J-AF-5 Northstar Education Fina-REVENUE BONDS 1.065, 625 1.000, 000 1.066704J-AH-1 Northstar Education Fina-REVENUE BONDS 1.500, 000 1.700 1.700 1.066704J-AJ-7 Northstar Education Fina-REVENUE BONDS 1.500, 000 1.700 1.700 1.066704J-BJ-7 Northstar Education Fina-REVENUE BONDS 1.500, 000 1.484 1.750 1.500 1.066704J-BJ-7 Northstar Education Fina-REVENUE BONDS 1.760 1.675 1.760 1.06									
66789-BA-0 Northern States Power Co-SECURED 0.99/05/2018 MIZUHO SECURITIES 1,594,064 1,600,000 1,607,001 1,607									J, TOE
66704J-AH-1	665789-BA-0	Northern States Power Co-SECURED		09/05/2018			1,594,064	1,600,000	
66704J-AJ-7 Northstar Education Fina-REVENUE BONDS 1,600,000 1,484 66704J-BII-7 Northstar Education Fina-NEF 2007-1 A4 0,77/25/2018 STORMHARBOUR SECURIT 1,551,000 1,600,000 1,675 670346-AN-5 Nu.CCR CORP-SENIOR UNSECURED 98/07/2018 MORGAN 924 0,03/22/2018 DIRECT 0,03/22/2018 DIRECT 1,700,000 1,700,000 6823J-BF-0 Oncor Electric Delivery -SECURED 98/07/2018 CITIGROUP GLOBAL MAR 1,700,000 1,870,00									
66704J_BII-7 Northstar Education Fina-NEF 2007-1 A4									
670346-AN-5 NJCCR CORP-SENIOR UNSECURED .08/07/2018 MORGAN									
67105@-AF-8 OSI Group, LLC Senior Secured									1,0/5
68233J-BF-0 Oncor Electric Delivery -SECURED									324
	68233J-BF-0	Oncor Electric Delivery -SECURED		08/07/2018	CITIGROUP GLOBAL MAR		2,797,256	2,800,000	
	686514-AF-7			07/24/2018	RAYMOND JAMES		392,711	400,000	4,055

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year 1 2 3 4 5 6 7 8 9 1 2 3 4 5 6 7 8 9													
1	2	3	4	5	6	7	8	-					
								Paid for Accrued					
CUSIP			Date		Number of Shares			Interest and					
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends					
69327R-AJ-0	PDC Energy Inc-SENIOR UNSECURED		07/25/2018	EXCHANGE OFFER		834,000	834,000						
693304-AS-6	PECO ENERGY CO-SECURED		08/01/2018	JEFFERIESLLC		1,918,221	1,900,000	26,721					
693304-AW-7	PECO Energy Co-SECURED		09/04/2018	MORGAN		2,119,634	2,200,000	2,383					
698630-AB-5 70213H-AD-0	PANOS Brands LLC Senior Sub Note		09/30/2018	VARIOUS		340 , 163 94. 394	340,207	111					
703420-AG-3	Patterson Companies, Inc Senior Note		08/29/2018	DIRECT		1,418,193	1,500,000						
708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURE		09/20/2018	MITSUBISHI UFJ SEC I		2,320,550	2,500,000	2,031					
718546-AL-8	PHILLIPS 66-SENIOR UNSECURED NOTE		02/26/2018	DEUTSCHE BANK SECURI		104,688	100,000	1,435					
72147K-AE-8	Pilgrim's Pride Corp-SENIOR UNSECURED		02/22/2018	GOLDMAN		388,000	400,000	9,596					
72348X-AC-1	PINNACLE OPERATING CORP-NOTE		01/01/2018	VARIOUS		248,335	248,335						
724479-AN-0	Pitney Bowes Inc-SENIOR UNSECURED		07/10/2018	MORGAN		1,201,500	1,335,000	17,603					
73180#-AA-3	Polytex Environmental In Sr. Sub Note (1		09/30/2018	PIK BOND		8,738	11,006	40.070					
74456Q-BM-7 74460D-AC-3	Public Service Electric -SECURED		09/20/2018	RBC CAPITAL MARKETS				12,870					
754730-AF-6	RAYMOND JAMES FINANCIAL-SENIOR UNSECURED		03/22/2018	RAYMOND JAMES		108,013							
75846#-AA-4	Reelcraft Ind. SR SUB NT		09/30/2018	PIK BOND		3.090	3,138						
771196-AU-6	ROCHE HOLDING INC-NOTE		09/19/2018	WELLS FARGO		3,826,928	2,800,000	10,889					
776743-AF-3	Roper Technologies Inc-SENIOR UNSECURED		08/14/2018	JP MORGAN SECURITIES		2,697,084	2,700,000						
78349A-A@-2	RWJ Barnabas Health, Inc Senior Secured		12/18/2018	CITIGROUP GLOBAL MAR		1,600,000	1,600,000						
78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE		07/26/2018	JP MORGAN SECURITIES		127 , 160	100,000	1,365					
	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF		08/01/2018	CREDIT SUISSE SECURI		260 , 162	268,468	1,093					
78442G-QL-3 78444E-AE-9	SLM Student Loan Trust 2-SLMA 2005-7 B		08/01/2018	CREDIT SUISSE SECURI		1,055,689	1, 109, 791 400, 000	734 610					
78449Q-AD-9	SMB Private Education Lo-SMB 2018-C B		02/14/2018	JP MORGAN SECURITIES		2.542.239	2,600,000						
78480@-AA-1	SRS Holdco LLC Senior Secured		08/08/2018	DIRECT		47.637	47.637						
78486Q-AD-3	SVB FINANCIAL GROUP-SR UNSECURED		08/01/2018	MITSUBISHI UFJ SEC I		291, 113	300,000	3,481					
78490D-AC-8	Sofi Professional Loan P-SERIES 2018 CLA		08/07/2018	DEUTSCHE BANK SECURI		2,399,762	2,400,000	,					
81373P-AA-1	Securian Financial Group-SENIOR UNSECURE		04/02/2018	GOLDMAN		1,694,611	1,700,000						
	Snap-on Inc-SENIOR UNSECURED		02/20/2018	CITIGROUP GLOBAL MAR		997,250	1,000,000						
	Sofi Professional Loan P-SOFI 2018-D BFX		09/18/2018	MORGAN		2,099,795	2, 100, 000						
834040-AC-0 85253#-AD-3	Software Paradigms Inter Senior Sub Note		09/30/2018	PIK BOND		9,677	9,707 2,200,000	00.704					
85253#-AG-6	STAG Industrial Operatin Gtd Senior Note		05/16/2018	DIRECTDIRECT		2,200,000 200,000	2,200,000	22,704					
85253#-AH-4	STAG Industrial Operatin Gtd Senior Note		06/13/2018	DIRECT		400,000	400,000						
853496-AD-9	Standard Industries Inc/-SENIOR UNSECURE		01/12/2018	BANK OF AMERICA CORP		197.000	197,000	269					
855244-AS-8	Starbucks Corp-SENIOR UNSECURED		08/08/2018	MORGAN		2,375,088	2,400,000						
85571B-AL-9	Starwood Property Trust -SENIOR UNSECURE		08/15/2018	EXCHANGE OFFER		873,837	880,000	17,417					
863667-AE-1	Stryker Corp-SENIOR UNSECURED		07/25/2018	JEFFERIESLLC		668,535	700,000	9,248					
86800@-AA-7	SUNVAIR INC SR SUB NT		09/30/2018	VARIOUS		34,714	38,881						
871860-AA-9	Systec Corp. Senior Sub Note		01/01/2018	PIK BOND		(4,418)	(4,591)	4 745					
875127-BD-3 875484-AK-3	Tampa Electric Co-SR UNSECURED		04/10/2018	BRILEY		99,868	100,000	1,715					
887389-AK-0	Tanger Properties EP-SENTON UNSECURED		08/22/2018	BANK OF AMERICA CORP		1,797,624	1,800,000						
89417E-AH-2	Travelers Cos Inc/The-SENIOR UNSECURED N		07/20/2018	STIFEL NICOLAUS		116,046	100,000	1,233					
89681@-AA-5	Tristar Global Energy So Senior Sub Note		09/30/2018	PIK BOND		2,525	2,659						
899043-AA-1	TUFTS UNIVERSITY-UNSECURED BOND		07/24/2018	RAYMOND JAMES		323 , 130	300,000	4,223					
906548-CN-0	Union Electric Co-SECURED		04/03/2018	MITSUBISHI UFJ SEC I		896, 103	900,000						
914886-AA-4	University of Southern C-SR UNSECURED		08/20/2018	RAYMOND JAMES		367,824	300,000	6, 169					
929160-AY-5	Vulcan Materials Co-SENIOR UNSECURED		12/10/2018	EXCHANGE OFFER		699,180	700,000						
92928Q-AD-0 92928Q-AE-8	WEA FINANCE LLC-SENIOR UNSECURED		09/12/2018	DEUTSCHE BANK SECURI		4,973,500 2,392,416	5,000,000 2,400,000						
929284-AE-8 94106L-BC-2	WASTE MANAGEMENT INC-SENIOR UNSECURED		09/12/2018	WELLS FARGO			2,400,000	13,302					
95040Q-AF-1	Welltower Inc-SENIOR UNSECURED		08/09/2018	BARCLAYS CAPITAL INC		2,389,896	2,400,000	10,002					
96058#-AA-3	Westminster Acquisition Senior Sub Note		09/30/2018	PIK BOND		571	579						
96468#-AA-7	Whitebridge Pet Brands L Senior Sub Note		11/30/2018	PIK BOND		1,388	1,402						
	Willis Engine Structured-WESTF 2018-A A		08/16/2018	BANK OF AMERICA CORP		1,999,901	2,000,000						
976656-CG-1	WISCONSIN ELECTRIC POWER-SENIOR UNSECURE		07/23/2018	JEFFERIESLLC		500,825	500,000	3, 188					
976656-CJ-5	WISCONSIN ELECTRIC POWER-SR UNSECURED		07/23/2018	VARIOUS		705,688	700,000	3,344					
98212B-AH-6 98426#-AA-4	WPX Energy Inc-SENIOR UNSECURED		05/09/2018	CITIGROUP GLOBAL MARPIK NOTE BUY UP		707,000 92,725	707,000						
98426#-AA-4 98978V-AH-6	Zoetis Inc-SENIOR UNSECURED NOTE		02/07/2018	CITIGROUP GLOBAL MAR		92,725	600,000	13.787					
C6781#-AA-3	Nustef Banking USD SR SUB NT		09/30/2018	PIK BOND		3,087	3, 154						
496902-AQ-0	Kinross Gold Corp-SENIOR UNSECURED	A	08/22/2018	VARIOUS		291.960	300.000	563					
67077M-AQ-1	Nutrien Ltd-SENIOR UNSECURED	A	04/12/2018	EXCHANGE OFFER		3,226,001	2,800,000						
67077M-AR-9	Nutrien Ltd-SENIOR UNSECURED	A	04/12/2018	EXCHANGE OFFER		1,059,865	1,010,000						

SCHEDULE D - PART 3

CUSIP Date Number of Shares Interest			Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Color Contention Content Color	1	2	3	4	5	6	7	8	~
Section Description Description Description Pay Value Desc									Paid for Accrued
Page Page									Interest and
Description Description			Foreign			of Stock			Dividends
March Marc			A						9,406
2006 100			D						
1979 10 10 10 10 10 10 10 1			D						1,184
10000 1,			D						
Description			D						L
Description Description			D	03/16/2018	BANK OF AMERICA CORP		400,000	400,000	
March 1			D						+
MITCH A Art 2007 10 ct 4 sense 2009 20 ct 200 20 ct 20			D						r
General Color			D						
Section Sect			D						
Section 2019 Act 10 10 10 10 10 10 10 1			D						
Section 4.5			D						, I
Greek State Stat			D						I
ORDINA 1			D						
DAGE 1-5			D	01/01/2018					
December December			D						
1988_3-5 See Capital Control 201-9955 See DuSS 1990 Control			D						
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March Street Partners 49 2016-15 10 0 0 0 1,10 0 0 0 1,10 0 0 0 1,10 0 0 0			D						I
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12111-12-17 See us for its SS Senior Unscore			D		BANK OF AMERICA CORP				h
1981-4-5 Day 2014-5 Cap Friedrick (1992-4) Cap Friedrick (1992-			C						
1809-4-5 Ok. Fording 11 L15-Cl 2018-0 A			D						Γ
15077-6-5 Cert 16 Girl March 51-58115 CTP (C.)			D						
1551_4-17			D						
14579-6-2 ORA TE IS CLO 2018-3 LT-CORE 2018-34 A1 0			D						6,515
1505E-2-2 Color Finding I CD 15-95ES 18-94 CL CD 1500 000 1,600,000 1,800,000 1,900,			D						
\$400 \$400			D						 I
Tribit A-3			D						L
26571-4-6-6 Completerhare Life Senior Unscorred Notes	17181T-AA-9		D		CREDIT SUISSE SECURI		4,895,820		
216289-40-1			D						+
248247-46-3 Dental Capital Co XII LoPINIZ 2016-1A D. UA/65/2018 BP PARIBUS 1,900,000 1,900,000 2,200,000 2,2518-44-6 Drydon XVII I Senior Lo-PSRE 2015-26A D. D. D. D. D. D. D. D			C						r
25244-8-9 DIFFICE SAURE LOW FIND-SERIES 17-49x C. D. M/17/2/2018 CT1169/UP (LORA LWR) D. 200, 300 300, 000 252511-4-8 Diffyed Will Sauri Law Find-SERIES 2015-2018 D. M/17/2/2018 CT1169/UP (LORA LWR) D. 300, 300 300, 000 252511-4-8 Diffyed Will CLI-D-RSJ 27018-64x D. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.			D						
282511-46-6 Dryche XVIII Senior Log-IRSE 2013-284 D. 0. 04/12/2018 D. 07/2018 DITIGRUE QUEBLUE AND COLUMN DITIGRUE AND COLUMN DITIGRUE			D						2,518
Deciding Deciding			D						1,744
2825H_A-E-4			D						I
278318-RE-G			D						L
S81377-AP-6-9 Goldentree Loan Opportun-SERIES 2015-10A D. .08/08/2018 .URGAN S.	27831B-AE-3		D	09/21/2018	WELLS FARGO			2,000,000	+
S81767-AL-P Golub Capital Partners C-900A 2015-26A D			D						Г
389096-AC-9 GFEVINLEF CLO VI Ltd-GINLEF 2018-1A A2 D. 30/27/2018 P. MIRRGAN SECURITIES			D						
Add371_AE-2 HS LOAN MANGEIENT 13-2-HM 13A-18 A2 D			D						
403072-AG-7			υ						I
42086P-AC-7 Kings land Ltd-SERIES 18-8A CLASS A D .02/22/2018 CITIGROUP GLOBAL MAR D .07/31/2018 EUTSOE BAIN SECURI E			D						I
A23012-AE-3 HEINEKEN NV-SENIGR UNSECURED NOTE D. 07/30/2018 DEUTSCHE BANK SECURED D. 07/31/2018 BANK OF AMERICA CORP D. 07/31/2018 BANK OF AMERICA CORP B11, 440 B00,000 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/30/2018 DEUTSCHE BANK SECURED D. 0.96/10/2018 NATIXIS CAP MKT D. 0.96/10/2018 N			D						·
423012-AG-8 HEINEKEN NV-SENIOR UNSECURED D. 07/31/2018 BANK OF AMERICA CORP B11,440 B00,000 A9250R-BN-5 KKR CL.0 12 Ltd-KKR 12 BR2 D. 0,8/30/2018 DEUTSCHE BANK SECURI D. 0,8/30/2018 DEUTSCHE BANK SECURI D. 0,0/41/2/2018 NATIXIS CAP MKT D. 0,0/41/2/2018 NATIXIS CAP MKT D. 0,0/41/2018 NATIXIS CAP			D						8,000
ABSCBR-BN-5 KKR CL.0 12 Ltd-KKR 12 BR2 D	423012-AG-8	HEINEKEN NV-SENIOR UNSECURED	D					800,000	11,890
542798-AC-7 Long Point Park CLO Ltd-LNSPT 2017-1A A1 D			D					1,600,000	·
5821T-AC-1 Madi son Park Funding Ltd-SERIES 18-30A C D. 02/23/2018 JP MORGAN SECURITIES 900,000			D						
62846F-AC-6 MYERS PARK CLO LTD-MYERS 2018-1A A2 D			D						11,962
67115II-AE-0 CHA Credit Funding 1 LTD-SERIES 18-1A CL D			υ						I
67115II-AG-5			υ						,I
69688A-AA-9 Palmer Square CLO 2013-2-SERIES 13-2A CL D. 09/11/2018 JP MORGAN SECURITIES 4,000,000 4,000,000 4,000,000 69703P-AC-3 Palmer Square CLO 2018-1-PLMRS 2018-1A A D. 0. 02/12/2018 CREDIT SUISSE SECURI 1,200,000 1,200,000 400,000 69703P-AE-9 Palmer Square CLO 2018-1-PLMRS 2018-1A B D. 02/12/2018 CREDIT SUISSE SECURI 400,000 400,000			D						I
69703P-AC-3 Palmer Square CLO 2018-1-PLMRS 2018-1A A D			D						L
69703P-AE-9 Palmer Square CLO 2018-1-PLMRS 2018-1A B D	69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A	D	02/12/2018	CREDIT SUISSE SECURI				<u></u>
714264-AK-4 Pernod Ricard SA-SENIOR UNSECURED NOTE D. 0.07/23/2018 BANK OF AMERICA CORP. 4.898,476 4.400,000			D						
	714264-AK-4	Pernod Ricard SA-SENIOR UNSECURED NOTE	D	07/23/2018	BANK OF AMERICA CORP		4,898,476	4,400,000	6,722

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

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
74979V-AE-3	RR Ltd-RRAM 2018-5A A2 D.		09/13/2018	JP MORGAN SECURITIES		2,000,000	2,000,000	<u></u>
75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLA		08/20/2018	BNP PARIBAS		1,100,000	1,100,000	+
77342K-AA-8	ROCKFORD TOWER CLO 2018—ROCKT 2018-2A A		08/06/2018	BANK OF AMERICA CORP		4,994,000	5,000,000	
77342K-AC-4 77879R-AB-2	Rockford Tower CLO 2018-2 Ltd		08/06/2018	BANK OF AMERICA CORP		1,600,000	1,600,000 2,943,827	
77879H-AB-2	ROTOR Engines Securitization - Senior Se		03/28/2018	GOLDMAN		2,855,513 1,563,630	1,500,000	6,113
85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A D.		02/23/2018	BARCLAYS CAPITAL INC		3,992,000	4,000,000	20, 1/3
85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA C		02/14/2018	GOLDMAN		5,000,000	5,000,000	
87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B		03/05/2018	BANK OF AMERICA CORP		800,000	800,000	L
87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C		03/05/2018	BANK OF AMERICA CORP		400,000	400,000	
87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A		08/17/2018	JP MORGAN SECURITIES		5,000,000	5,000,000	+
87938W-AW-3	Telefonica Emisiones SAU-SENIOR UNSECURE		02/27/2018	GOLDMAN		1,600,000	1,600,000	r
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A		08/01/2018	WELLS FARGO	-	4,940,899	5,000,000	
88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CL		08/17/2018	WELLS FARGO		3,600,000	3,600,000	
88434H-AG-8 89382P-AA-3	THL Credit Wind River 20-WINDR 2018-2A B		08/17/2018	. WELLS FARGO GOLDMAN		3,400,000	3,400,000	
89382P-AA-3 89641U-AB-7	Transocean Pontus Ltd-FIRST LIEN		07/10/2018	FIRST TENNESSEE	-	44,550 779.660	45,000 700.000	3.097
89641U-AB-7 89852T-AN-8	TRYON PARK CLO Ltd-TPCLO 2013-1A A1JR D.		04/06/2018	BANK OF AMERICA CORP			1, 100,000	3,097
92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2		03/29/2018	CITIGROUP GLOBAL MAR		1,400,000	1,400,000	
92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B D		02/23/2018	JP MORGAN SECURITIES		600,000	600,000	
94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1		08/29/2018	CITIGROUP GLOBAL MAR		4.993.500	5.000.000	I
94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2		08/29/2018	CITIGROUP GLOBAL MAR		2,700,000	2,700,000	L
984851-AF-2	Yara International ASA-SENIOR UNSECURED		07/20/2018	BANK OF AMERICA CORP		509,610	500,000	3,497
E5444#-AB-0	Futbol Club Barcelona Senior Note SeriesB		08/28/2018	JP MORGAN SECURITIES		4,908,960	4,908,962	+
E5R239-AA-6	Financiera Marsyc SA-SECURED		02/01/2018	DIRECT		6,239,500	6,239,502	Г
F5662#-AB-4	Laurent-Perrier Group Senior Unsecured N		11/29/2018	CANEYANFILTD		2,495,680	2,495,681	r
F6076*-AA-8	Marle SAS Maurice Euro CI A Bonds		01/01/2018	VARIOUS		5,991	6, 131	
G1591#-BC-5	Britvic PLC Senior Notes Se		06/05/2018	BARCLAYS CAPITAL INC		399,390	399,390	
G3426#-AB-5	GIP III Jupiter LTD Senior Secured Notes		11/30/2018	DIRECT	-	5,589,009	5,589,009	
G41330-AE-3 G4691#-AJ-4	Grosvenor Limited Senior Notes Series A		11/07/2018	NATWESTB DIRECT	-	1,962,600 400.000	1,962,601	I
G6892#-AA-5	Paradigm Homes Charitabl Senior Secured B.		04/04/2018	SANTANDER INVESTMENT		2,935,170	2,935,170	
G7612#-AA-2	Rock Rail Southwestern p Senior Secured B		12/31/2018	DIRECT		482,712	482,712	I
G92880-AB-1	University of East Angli Senior Unsecure B.		09/27/2018	DIRECT		5.008.020	5.008.019	i
000000-00-0	SIKUKI NUK HARBOUR A/S SR SECO NT		01/01/2018	VARIOUS		(2,560,745)	(2,561,189)	I
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT B		01/01/2018	VARIOUS		2,560,745	2,561,189	L
L9031*-AA-9	Terminal Investment Limi Gtd Secd Sr USDD		04/19/2018	DIRECT		400,000	400,000	+
L9031*-AB-7	Terminal Investment Limi Gtd Secd Sr USD		04/19/2018	DIRECT		1,200,000	1,200,000	+
N50840-AA-9	Koole Terminals Subholdi Senior Secured		03/22/2018	DIRECT		3,315,600	3,315,601	r
P3596@-AA-3	EVM ENERGIA DEL VALLE DE MEXICO USD SR S		09/24/2018	DIRECT		3,613,726	3,613,726	
000000-00-0	SSCP SPRING MIDCO 1 Term LoanB		03/31/2018	PIK BOND	-	2,519	2,520	
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		01/11/2018	PIK BOND		18,913	18,913	
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)	T				423,944,415	420,539,622	688,038
465968-AP-0 465968-AR-6	JPMCC Commercial Mortgag-SERIES 2017-JP7 JPMCC Commercial Mortgag-SERIES 2017-JP7			. UP NORGAN SECURITIES		(1,098,237)	(1,400,000)	(5,316)
465968-AR-6 465968-AT-2	JPNCC Commercial Mortgag-SERIES 2017-UP/ JPNCC Commercial Mortgag-SERIES 2017-UP7		01/01/2018	JP MORGAN SECURITIES		(935,920) (639,314)	(2,000,000)	(7,595) (6,076)
465968-AV-7	JPNICC Commercial Mortgag-SERIES 2017-JP7			JP MORGAN SECURITIES		(639,314)	(1,600,000)	(6,0/6)
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		12/31/2018	DIRECT				
056162-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-IA CLA		02/07/2018	JP MORGAN SECURITIES		200.000	200.000	·
06759M-AE-1	Babson CLO Ltd 2016-1-BABSN 2016-1A A2R D		07/25/2018	MORGAN		1,800,000	1,800,000	L
06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		02/23/2018	BANK OF AMERICA CORP		1,400,000	1,400,000	L
06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		02/23/2018	BANK OF AMERICA CORP		1,400,000	1,400,000	h
06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		02/23/2018	BANK OF AMERICA CORP		600,000	600,000	
06760H-AB-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLAS		02/23/2018	BANK OF AMERICA CORP		350,040	400,000	
06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A C		04/04/2018	JP_MORGAN_SECURITIES		1,300,000	1,300,000	
N7516#-AB-9	ROCKALL CLO BV Variable Funding Note- US		10/31/2018	DIRECT		650,000	650,000	
N7516#-AC-7	ROCKALL CLO BV Variable Funding Note - G		12/17/2018	DLB		83,562	83,562	
	otal - Bonds - Parent, Subsidiaries and Affiliates					73,483,269	67,533,022	(40, 252)
001180-AG-2	Arrowhead Electrical Pro Term Loan EUR		07/06/2018	Barings Bank Loans		1,983,073	2,003,103	
00190N-AJ-8	POOS LLC		06/08/2018	Barings Bank Loans	-	329,326	329,876	
00449#-AG-0	Accruent, LLC 2L DDTL		01/01/2018	Barings Bank Loans		95	95	 I
00889@-AD-6 01881U-AE-5	AIM Aerospace Sr. Term Loan		04/18/2018	Barings Bank Loans Barings Bank Loans		4, 137,000 450,000	4,200,000 450.000	I
02337N-AB-5	Trimark Inc. 1st Lien Term L			Barings Bank Loans		6,614		
UZUUTIV-ND-U	HILIMATE HIG. 151 LIGHT LGHIII L		00/00/2018	שמו ווואָס שמווג בעמווס		υ,014	0,031	

		Showing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Date Foreign Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
03759D-AD-0	Apex Tool Group LLC - 2018 Term Loan B		Barings Bank Loans		257,993 2.932.500	258 , 153 3 , 000 , 000	
04542N-B*-6 09238F-AK-7	Asset Intl inc Second Lien Term Loan Blackhawk Network Holdin Term Loan B	01/01/2018	Barings Bank Loans Barings Bank Loans		2,932,500	3,000,000	
09858@-AC-6	Boomerang Tube, LLC Exit TLB	01/01/2018	PIK NOTE BUY UP		7.300	7.300	
09858@-AD-4	Boomerang Tube LLC Subordinated No	01/01/2018	PIK NOTE BUY UP		687	687	
09858@-AF-9	Boomerang Tube LLC Term A Ln	11/01/2018	Barings Bank Loans		32,992	32,992	
126020-AA-3	CFS FUNDING TRUST I Floating Rate V	12/21/2018	VARIOUS		4,808,244	4,851,994	
12738@-AB-8 13345*-AA-5	Cadence Aerospace, LLC Incremental TL	07/05/2018	Barings Bank Loans		582,714 1,085,234	588,600 1,085,234	
16117L-BS-7	Charter Communications I New Term Loan B	01/08/2018	Barings Bank Loans		1,085,234	450,000	
21775#-AC-9	CORA Health Services. In Mezzanine Term	09/30/2018	VARIOUS		1.676.942	1.676.942	
23248R-AB-0	Cvent, Inc. Re-priced TL B	01/01/2018	Barings Bank Loans		448,875	450,000	
25213Y-AK-1	DexKo Global Inc.	01/25/2018	Barings Bank Loans		181,785	180,264	
25463#-AA-1	Direct Travel, Inc. Term Loan	03/22/2018	Barings Bank Loans		114,835	115,995	
25463E-AD-8 27031*-AB-2	Direct Travel, Inc. Delayed Draw B	07/05/2018	Barings Bank Loans		59,389 51,149	59,389 51,149	
27031^-AB-2	EIF Channelview Cogenera TL B		Barings Bank Loans		51,149		
31659#-AB-1	Fieldwood Energy LLC Exit 1st Lien TL		Barings Bank Loans		623.337	640.907	
31659H-AN-1	Fieldwood Energy LLC Exit 2nd Lien TL	04/11/2018	Barings Bank Loans		23,860		
36249V-AG-1	GYP Holdings III 2018 Increm Term Loan		Barings Bank Loans		278,099	278 , 161	
36250L-AP-9	GTT Communications, Inc. USD TL B (Apr'1		Barings Bank Loans		447,750	450,000	
38133U-AC-738268P-AC-5	Golden West Packaging Gr Term Loan Convergint Technologies DD First Lien T	02/16/2018			450,508 4,262	452,772	
38268P-AU-5	Harbor Freight Tools USA Inc.	09/28/2018	Barings Bank Loans Barings Bank Loans		2,088,787	4,262 2,083,579	
42806D-A*-0	Hertz Vehicle Financing Series 2013-A V				5.000.000	5,000,000	
42958#-AB-6	Higginbotham Insurance A 1st Lien TL						
43110E-AF-3	Highline Aftermarket Acq TL B	05/16/2018	Barings Bank Loans		469,766	470 , 131	
43129*-AA-4	The Hilb Group, LLC Term Loan - Las	06/27/2018	Barings Bank Loans		76,467	76,537	
43129*-AB-243534*-AB-1	The Hilb Group, LLC DDTL - Last Out		Barings Bank Loans Barings Bank Loans		131,933	131,933	
43534*-AC-9	Hollandia Produce LP Equipment Term	04/09/2018	Barings Bank Loans Bark Loans		35,992 4.194	35,992 4,194	
43534*-AD-7	Hollandia Produce LP Real Estate Ter	04/09/2018	Barings Bank Loans		53.664	53.664	
44908X-AT-5	Hyland Software Inc. TL B (add-on)	10/31/2018	Barings Bank Loans		87,543		
45249#-AA-0	Image Intl Holdco Initial Term Ln	07/10/2018	Barings Bank Loans		4,421,250	4,500,000	
47579S-AT-7	Jeld-Wen Inc. Amended TL B	01/03/2018	Barings Bank Loans		222,352	222,352	
482750-AA-3	KREF Lending VII 2018-1 Term Loan	04/13/2018	DIRECT DIRECT		9,915,000 9,481,500	9,915,000 9,481,500	
48275@-AC-9	KREF Lending VII 2018-3 Term Loan	07/23/2018	DIRECT		9,727,625	9,727,625	
482750-AD-7	KREF Lending VII 2018-5 Term Loan	12/05/2018	DIRECT		8.562.500	8,562,500	
482750-AE-5	KREF Lending VII 2018-4 Term Loan	11/16/2018	DIRECT		10,000,000	10,000,000	
50219N-AD-3	Dohmen Life Science Serv Second Lien Ter	05/16/2018	Barings Bank Loans		2,623,187	2,679,822	
50219N-AF-8	Dohmen Life Science Serv Second Lien DDT	05/22/2018	Barings Bank Loans		505,876	506,189	
51187G-AC-653227#-AA-0	Lakeland Tours, LLC TL B due 2024 Lightspeed Systems, Inc. Senior Term Loa	06/15/2018	Barings Bank Loans Barings Bank Loans		115,401 1,321,184	115,668 1,362,045	
53227#-AA-0 54047#-AA-6	Lightspeed Systems, Inc. Senior Term Loa Loftware, Inc. First Lien Term	02/02/2018	Barings Bank Loans Barings Bank Loans		1,321,184	1,362,045	
55368*-AG-5	MSHC Inc (HVAC Holdings/ 2L DDTL				678.571	678,571	
55368*-AH-3	MSHC Inc (HVAC Holdings/ Second Lien DDT	08/30/2018	Barings Bank Loans		756,277	756,277	
55371*-AA-3	MRI Software LLC Delayed Draw Te	10/09/2018	Barings Bank Loans		20,028	20,028	
55371*-AG-0	MRI Software LLC Third Increment	03/07/2018			25,329	25,585	
55371*-AH-856356X-AE-9	MRI Software LLC June '18 Increm Welbilt Inc Term Loan B		Barings Bank Loans Barings Bank Loans	·	123,245376,936	124,490 376,154	
58506P-AH-4	MedPlast Holdings, Inc. Second Lien TL	07/20/2018	Barings Bank Loans Barings Bank Loans		3,675,000	3,750,000	
594088-AQ-9	Michaels Stores Term Loan B		Barings Bank Loans		1,321,726	1,323,751	
62871N-AK-1	NAB HIdgs 2018 Refi Term Loan	01/03/2018	Barings Bank Loans		115,755	115,538	
64072U-AG-7	CSC Holdings LLC TL B (Jan'18)	02/05/2018	Barings Bank Loans		296,085	297,573	
64755#-AB-5 65684*-AA-4	New Mountain Learning, L DOTL		Barings Bank Loans		149,719	149,719	
65684*-AA-4	North American Dental Gr Term Loan North American Dental Gr Delayed Draw Te	10/26/2018	Barings Bank Loans Barings Bank Loans		453,767 100.264	453,767 100.264	
67611Y-AF-2	Odvssev Logistics 2018 1st Lien Term Loa	05/09/2018	Barings Bank Loans		345.959	344.667	
68285@-AB-7	ONICON INC. TERM LOAN	04/27/2018	Barings Bank Loans		1,053,750	1,067,088	
69398*-AA-3	Professional Datasolutio First Lien Term	04/11/2018	Barings Bank Loans		891,007	904,474	
70558C-AC-6	Pegasus TransTech Corpor Holdco PIK Note	10/15/2018	PIK NOTE BUY UP		54,858	54,858	
71913Y-AC-6	Phoenix Services Interna TL B due Februa	03/12/2018	Barings Bank Loans		236,921	238,112	
72347L-AE-4 74274N-AC-7	PINNACLE OPERATING CORP. TERM LOAN 5/13	12/31/2018	VARIOUS Barings Bank Loans		9,436 76.715	9,436 9,436 76,715	
14214N-AU-1	Frivampac Fo bullower LLG - 2010 ISt Lien		pai mys dank Luans				

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
74979X-AC-3	RPX Corp 2018 Term Loan			Barings Bank Loans		1,664,183	1,738,050	
75972J-AB-0 75972J-AE-4	Renaissance Learning, In Term Loan B		06/07/2018 06/08/2018	Barings Bank Loans Barings Bank Loans		319,184 3.675.000	319,984 3,750,000	
78411E-AE-8	SpecialtyCare, Inc. Second Lien Ter		03/23/2018			1.782.000	1.800.000	
	SRS Distribution, Inc. Term Loan B		06/05/2018	Barings Bank Loans		331,285	332 . 115	
786486-A#-7	SambaSafety, Inc. 2018 Incrementa		01/17/2018	Barings Bank Loans		155.226	159.615	
81608#-AC-6	SEKO Worldwide, LLC DDTL		12/07/2018	Barings Bank Loans		170,660	170,660	
81753#-AA-3	Risk Retention Equity		03/22/2018	DIRECT		242,424	242,424	
82888#-AA-9	Simpli.fi, Inc. Incremental Ter		04/26/2018	Barings Bank Loans			875,550	
84763N-AB-6	PPC Industries Inc. First Lien Term		02/05/2018	Barings Bank Loans		64,681	64,762	
84986E-AB-7	Spring Renewables Invest Senior Term Loa		04/04/2018	Barings Bank Loans		4,950,000	5,000,000	
87104N-AG-6	Switch LTD TLB		01/01/2018	Barings Bank Loans		89,381	89,270	
87289B-AJ-3	TCP DLF VIII 2018 CLO Combo Note		12/07/2018	DIRECT		2,000,000	2,000,000	
89616@-AA-5	Trident (former US Joine Unitranche		06/04/2018	Barings Bank Loans		4,398,750	4,500,000	
90322*-AA-0 90343K-AR-3	UroGPO, LLC Term Loan U.S. Silica Company TLB due Apr 202	-	02/15/2018	Barings Bank Loans		604,170	616,500	
90343K-AR-3 91746#-AA-2	U.S. Silica Company ILB due Apr 202 U.S. Retirement & Benefi Second Lien		03/29/2018	Barings Bank Loans Barings Bank Loans		447,750	450,000	
91746#-AA-2 91746#-AB-0	U.S. Hetirement & Benefi Second Lien		12/03/2018	Barings Bank Loans		3,528,000	3,600,000 594,000	
	VFH Parent LLC - 2018 Term Loan		09/19/2018	Barings Bank Loans Barings Bank Loans				
	Van Pool Transportation DDTL			Barings Bank Loans Barings Bank Loans		140.960	140.960	
	VP Holding Co Term A Loan		05/22/2018			1,245,530	1.270.949	
92531S-AZ-6	Vertafore Inc. Term Loan B		07/16/2018	Barings Bank Loans		447,750	450.000	
92565E-AB-9	VICI Properties Inc. First Lien TL B	-	01/01/2018	Barings Bank Loans		226,201	226,768	
F6813#-AC-8	OPALE GROUP Category B Bond		05/31/2018	Barings Bank Loans		970.878	995.772	
G4700H-AE-0	I-Logic Technologies Bidco Limited		10/15/2018	Barings Bank Loans		428,571	428 . 571	
G8766#-AA-4	Textainer Marine Contain Series 2018-I C		02/15/2018	Barings Bank Loans		3,300,000	3,300,000	
68620#-AA-1	Original Cakerie US TERM LN		02/23/2018	Barings Bank Loans		382,394	385,307	
C1539#-AA-9	Canadian Hospital Specia Second Lien Ter		01/31/2018 _	Barings Bank Loans		1,809,956	1,846,894	
	PH Vitres Autos Term Loan		02/22/2018			611,762	621,079	
C9413P-AZ-6	Valeant Pharm Initial Term Loan		06/01/2018	Barings Bank Loans		222,209	221,988	
000000-00-0	Questel Acquisition Fac	B	09/21/2018	Barings Bank Loans		1, 170, 736	1,170,736	
000000-00-0	National Fostering Agenc PIK Note	B	11/30/2018	VARIOUS		1,900,773	1,921,600	
000000-00-0	PRETORIA ENERGY COMPANY HOLDINGS LIMITED	В	12/10/2018	DIRECT		3,140,750	3,140,751	
D2501*-AA-4 F5900#-AA-8	DAVASO HLDG Euro Fac B Loan	В	06/26/201808/06/2018	Barings Bank Loans Barings Bank Loans		3,891,003 4,624,800	4,011,343 4,624,801	
F6512#-AA-6	NEOXCO Floating Rate Bond A	D	05/06/2018	Barings Bank Loans Barings Bank Loans		835,335	4,624,801	
F6512#-AB-4	NEOXCO Euro Bond B	D	05/31/2018	Barings Bank Loans		98.275	99.771	
F7638#-AA-3	Questel Term Loan B (EU	R	06/28/2018	Barings Bank Loans		646,201		
F7638#-AB-1	Questel Term Loan B (US	D	06/28/2018	Barings Bank Loans		618.431	631.858	
G0128@-AA-6	AGILITY TRAINS EAST LIMI GBP TERM LOAN	В	12/28/2018	VARIOUS		488,577	488.577	
G0391#-AA-4	Anord Mardix Term Loan - USD	D	02/20/2018	Barings Bank Loans		1,796,198	1,851,750	
G0391#-AB-2	Anord Mardix Term Loan - GBP	B	02/20/2018	Barings Bank Loans		2,596,713	2,677,022	
G0698#-AB-2	AUGUSTA (BIDCO) LTD Fac B2 Loan	B	09/21/2018	Barings Bank Loans		86,482		
	BigHand Ltd. TLB - Last Out	B	04/04/2018	Barings Bank Loans		3,671,904	3,775,738	
	BUCHAREST BIDCO LTD Fac B Term Loan	B	07/05/2018	Barings Bank Loans		2,397,633	2,471,788	
	A2 Dominion Housing Group Limited	B		DIRECT		4,753,700	4,753,697	
G40350-AA-0	Inspiring Learning Unitranche	B	10/29/2018	VARIOUS		6,147	6, 147	
G4945#-AB-5	IRIDIUM BIDCO LTD GBP FAC B3 LN	-	01/11/2018	Barings Bank Loans		127,409	132,718	
G5244#-AB-0	Keys Group (Kestrel Bidc Capex/Acquisiti	B	10/05/2018	Barings Bank Loans		1, 152, 436	1,152,435	
G6562A-AF-4	Nomad Foods Europe Midco Limited	. C	01/01/2018	Barings Bank Loans		331,146	331,229	
G6902#-AA-3 G6S84#-AA-3	PARC ADFER LTD GBP TERM LN FAC	B	12/31/2018	DIRECT				
G6S84#-AA-3	MINIAKA BIDCU LID Unitranche Fac Reward Gateway Term Loan B	D	06/27/201805/15/2018	Barings Bank Loans Barings Bank Loans		2,224,569	2,287,475	
G73290-AA-8	Reward Gateway Term Loan C	R		Barings Bank Loans Barings Bank Loans		2,331,331	2,391,335	
G7445#-AA-5	Red Funnel Ferry Senior Term Loa	R	06/29/2018	Barings Bank Loans			5.093.013	
	RIVA HOLDCO 2 LTD Euro Fac B Ln	B	07/19/2018	Barings Bank Loans		4,273,225	4,394,062	
L1957L-AB-7	Consolidated Energy Fina First Lien TL	D	05/21/2018	Barings Bank Loans		126.554	126.871	
L5582B-AT-4	ION Trading Technologies Incremental USD	D	09/07/2018	Barings Bank Loans		568,699	574,316	
	ORTHO-CLINICAL DIAGNOSTICS SA Term Loan	C	06/08/2018	Barings Bank Loans	[
L8039*-AC-9	Siblu (SSCP Eleanor Fina Acquisition/Cap	В	10/10/2018	Barings Bank Loans		874,875	874,875	
N5946*-AB-7	NSI N V EURO LN FAC	В	10/24/2018	Barings Bank Loans		4,785,060	4,785,060	
	EVM ENERGIA DEL VALLE DE MEXICO USD SR S	D	07/31/2018	DIRECT		2,110,000	2,110,000	
Q0569#-AA-9	Aspire Schools Financing Services (QLD)	B	02/23/2018	DIRECT		4, 182, 386	4, 182, 387	
Q3787@-AA-1	Findex Group Ltd Term Loan B	. IB	05/31/2018	Barings Bank Loans		2,871,539	2,960,350	
	KWINANA WTE FIN CO Tranche A Fac	1_	12/10/2018	DIRECT		268.501	268.501	

SCHEDULE D - PART 3

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

			wing All Loi	ig-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
8299999. Subtotal - Bon	ds - Bank Loans					200,823,497	202,792,585	
8399997. Total - Bonds	Part 3					704,067,535	696,865,229	730,413
8399998. Total - Bonds	Part 5					67,752,756	67,997,709	50,378
8399999. Total - Bonds						771,820,291	764,862,938	780,791
00117@-12-4 AFC-Dell Ho	lding Corp. Perpetual Pref St		11/15/2018		17.000	1,676	0.00	
02665T-80-1 American Ho	mes 4 Rent		10/25/2018	JONES TRADING INST	6,500.000	157,801	0.00	
02665T-86-8 AMERICAN HO	MES 4 RENT-PREFERRED STOCK		10/26/2018	JONES TRADING INST	4,500.000	111,966	0.00	
02665T-87-6 AMERICAN HO	MES 4 RENT-PREFERRED		10/02/2018	JONES TRADING INST	23.384.000	557,673	0.00	
02665T-88-4 AMERICAN HO	MES 4 RENT-PREFERRED		10/02/2018	JONES TRADING INST	18.832.000	452,643	0.00	
637870-20-5 NATIONAL ST	ORAGE AFFILIA-PREFERRED		10/26/2018	JONES TRADING INST	19,402,000	483,557	0.00	
67101*-13-1 OAO Acquis	tions, Inc. Preferred Stock S		07/06/2018	IDIRECT	74.000	74.350	0.00	
	PARKS INC-PREFERRED STOCK		08/15/2018	JONES TRADING INST	26.370.000	631.844	0.00	
	PARKS INC-PS BUSINESS PARKS		08/16/2018	JONES TRADING INST	18,580,000	454,846	0.00	
	PARKS INC-PS BUSINESS PARKS		08/16/2018	JONES TRADING INST	16,610,000	406,606	0.00	
	AGE-PERPETUAL PREF STK SER W		08/16/2018	JONES TRADING INST	7.745.000	192,628	0.00	
	USTRIAL REALT-PREFERRED STOCK		10/26/2018	JONES TRADING INST	8,448,000	202.489	0.00	
	USTRIAL REALT-PREFERRED		10/26/2018	JONES TRADING INST	8,888.000	216,351	0.00	
8499999. Subtotal - Pref	erred Stocks - Industrial and Miscellaneous (Unaffiliated)					3,944,430	XXX	
8999997. Total - Preferre	ed Stocks - Part 3					3,944,430	XXX	
8999998. Total - Preferre	ed Stocks - Part 5						XXX	
8999999. Total - Preferre	ed Stocks					3,944,430	XXX	
001170-10-8 AFC-Dell Ho	lding Corp. Common Stock		11/15/2018	DIRECT	5,000	5		
095877-10-6 Blue Ridge	Mountain Resources - Common S		06/28/2018	DLB	9.000			
	ources Inc-COMMON STOCK		06/21/2018	EXCHANGE OFFER	90.981.000	236.374		
31660T-10-2 Fieldwood E			04/11/2018	CORPORATE ACTION	1,603,000	34.575		
	nergy Inc Restricted Common		04/11/2018	CORPORATE ACTION	394.000	13,790		
	s, Inc. Common Stock CI		02/28/2018	DIRECT	33.012.000	33.012		
	olding Compan Common Stock		02/07/2018	DIRECT		4,811		
	imon Stocks - Industrial and Miscellaneous (Unaffiliated)					322,645	XXX	
	GLOBAL REAL -CLASS L		01/01/2018	REIWEST	6,339.000	66,307		
9299999. Subtotal - Con	mon Stocks - Mutual Funds					66,307	XXX	
9799997. Total - Commo	on Stocks - Part 3					388,952	XXX	
9799998. Total - Commo	on Stocks - Part 5					263, 173	XXX	
9799999. Total - Commo	on Stocks					652, 125	XXX	
9899999. Total - Preferre	ed and Common Stocks					4,596,555	XXX	
9999999 - Totals						776,416,846	XXX	780.791

					Showing All I	Long-Term B	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15				-		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Disposal	Disposal	on Disposal	Disposal	Year	Date
36202K-SG-1	Government National Mort-POOL #8619 ARMS	eign	12/01/2018 .	PAYDOWN	Slock	677	rai vaiue	Actual Cost	Value 648	Decrease	ACCIPITOTI 29	Recognized	(11+12-13)	value	677	Disposai	on Disposai	Disposai	T Edi	04/01/2025
36203R-5K-1	GOVERNMENT NATIONAL MORT-POOL #8619 ARMS		12/01/2018 .	PAYDOWN		3,498	3,498	3,521	3,508				(9)		3,498				127	11/01/2023
36204E-RQ-2	GOVERNMENT NATIONAL MORT-POOL #367795		12/01/2018	PAYDOWN		2,907	2,907	3,038	2,965		(59)	(59)		2,907				120	
36204P-UY-6	GOVERNMENT NATIONAL MORT-POOL #375999		12/01/2018	PAYDOWN		8,823	8,823	8,781	8,797		26		26		8,823				329	
36204Y-CC-5	GOVERNMENT NATIONAL MORT-POOL #383567		02/01/2018 .	PAYDOWN		3,615	3,615	3,373	3,489		126		126		3,615				21	02/01/2024
36205S-K2-0	GOVERNMENT NATIONAL MORT-POOL #399113		12/01/2018 .	PAYDOWN		520	520	517	518		2		2		520				20	02/01/2027
36207E-6D-1	GOVERNMENT NATIONAL MORT-POOL #430268		12/01/2018 .	PAYDOWN		171	171	170	170		1		1		171					10/01/2027
36207K-B6-6 36207R-HH-1	GOVERNMENT NATIONAL MORT-POOL #433961		12/01/2018 .	PAYDOWN		1,111	1,111	1,138 1,713	1, 130	}	(19	/ 	(19)	·	1,111				43 56	08/01/2028
36207H-HH-1 36207W-U5-1	GOVERNMENT NATIONAL MORT-POOL #439532 GOVERNMENT NATIONAL MORT-POOL #444404		12/01/2018 .	PAYDOWN	+	1,723	1,723		1,715	l	8		B		1,723				ac	04/01/2027
36208G-Z2-7	GOVERNMENT NATIONAL WORI-POOL #444404	1	12/01/2018	PAYDOWN		108	108	108	108		Ĭ ⁴		4		108				20 5	05/01/2027
36208W-DF-7	GOVERNMENT NATIONAL MORT-POOL #462802		12/01/2018	PAYDOWN		17,240	17,240	17,672	17,504		(264		(264)		17,240				606	
36223B-KC-3	GOVERNMENT NATIONAL MORT-POOL #302791		12/01/2018 .	PAYDOWN		3,556	3,556	3,640	3,578		(22		(22)	ļ	3,556			ļ [186	03/01/2021
36223H-GV-3	GOVERNMENT NATIONAL MORT-POOL #308112		12/01/2018 .	PAYDOWN		2,631	2,631	2,658	2,639		(7)		(7)		2,631				133	12/01/2021
36224W-MC-4	GOVERNMENT NATIONAL MORT-POOL #340655		12/01/2018 .	PAYDOWN		2,686	2,686	2,540	2,616		70		70		2,686				69	02/01/2023
36225A-5S-5	GOVERNMENT NATIONAL MORT-POOL #780857		12/01/2018 _	PAYDOWN		2,266	2,266	2,340	2,283		(16		(16)		2,266				87	04/01/2020
36295N-K3-0 022650-AA-6	GOVERNMENT NATIONAL MORT-POOL #675414		12/01/2018 .	PAYDOWN		32,707	32,707 353,462	33,964	33,996		(1,289))	(1,289)		32,707				507	09/01/2035
	Subtotal - Bonds - U.S. Governments	J V	1 1/2 1/20 18 _	SINKING PAYMENI							(4.440		(4.440)							
373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG	1	11/01/2018 .	SINKING PAYMENT		438,333 53,169	438, 333 53, 169	439,950 53,169	439,754 53,169		(1,419)	(1,419)		438,333 53,169				10,038	
68607L-XP-7	State of Georgia—BUILD AMERICA GEN OBLIG State of Oregon—GENERAL OBLIGATION UNLTD		06/01/2018 .	SINKING PAYMENT		322,595	322,595	405,727	356,944		(4,855		(4,855)		322,595					06/01/2023
	Subtotal - Bonds - U.S. States, Territo	orioe s				375.764	375.764	458.896	410.113		(4.855	\	(4.855)		375.764				11,688	
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	1103 6	I.03/01/2018			15,000	15,000	18,100	17.007		(33)	/	(33)		16.974		(1,974)	(1,974)		03/01/2032
	Subtotal - Bonds - U.S. Political Subd	livision			ssessions	15,000	15,000	18,100	17.007		(33		(33)		16,974		(1,974)	(1,974)	472	
235241-JW-7	DALLAS TX AREA RAPID TRA-REVENUE BOND	1010101	1.12/01/2018	CALL 100	3303310113	1,400,000	1,400,000	1.418.536	1,406,276		(6.276		(6,276)		1,400,000		(1,374)	(1,374)		
30250G-AB-4	FDIC STRUCTURED SALE GUA-SERIES 2010-S1		11/01/2018	PAYDOWN		70,844	70,844	70,568	66,901		3,943		3,943		70,844				1,374	
31283Y-LD-8	FREDDIE MAC-POOL #P20425		12/01/2018 _	PAYDOWN		5,301	5,301	5,281	5,286		15		15		5,301				161	04/01/2034
3128CV-F7-4	FREDDIEMAC STRIP-SERIES 211 CLASS PO		12/01/2018	PAYDOWN		44,274	44,274	35,585	34, 190		10,084		10,084		44,274					07/01/2029
3128F6-P8-3	FREDDIE MAC-POOL #D66747		12/01/2018 .	PAYDOWN		1,863	1,863	1,968	1,933		(70)	(70)		1,863				87	06/01/2025
312905-H6-2 31292G-4V-5	FREDDIE MAC-SERIES 1083 CLASS ZFREDDIE MAC-POOL #C00836		12/01/2018 .	PAYDOWN		1,578 686	1,578 686	1,647	1,600 706		(21)		(21)		1,578 686				66	05/01/2021
31295V-6W-5	FREDDIE MAC-POOL #C00836		12/01/2018	PAYDOWN		641	641	671	653		(11		(11)		641				24	06/01/2020
31298L-S9-1	FREDDIE MAC-POOL #C50544		1.12/01/2018	PAYDOWN		160	160	166	164		(4		(4)		160				6	04/01/2031
313398-SD-2	FREDDIE MAC-SERIES 2335 CLASS CZ		12/01/2018 .	PAYDOWN		7,862	7,862	8,334	8,011		(148		(148)		7,862				333	
3133TC-LJ-5	FREDDIE MAC-SERIES 2022 CLASS PE		12/01/2018 .	PAYDOWN		5,231	5,231	5,517	5,353		(122		(122)		5,231				194	01/01/2028
3133TH-QV-2	FREDDIE MAC-SERIES 2117 CLASS HG	-	12/01/2018 .	PAYDOWN		1,244	1, 244	1,300	1,277	ļ	(32		(32)	ļ	1,244				42	01/01/2029
3133TL-UH-9	FREDDIE MAC-SERIES 2178 CLASS PB		12/01/2018 .	PAYDOWN		12,663	12,663	13,874	13,229	}	(566		(566)	ļ	12,663				509	
3133TM-7G-5 31358F-HF-9	FREDDIE MAC-SERIES 2182 CLASS ZCFANNIE MAE-SERIES 1990-128 CLASS J		12/01/2018 .	PAYDOWN		17,020 2,797	17,020 2,797	18,513	17,614 2,822		(594)		(594)		17,020 2.797				725	
31359L-ZC-2	FANNIE MAE-SERIES 1990-128 CLASS J		12/01/2018 .	PAYDOWN	-	3,463	3,463	3,860	3,563		(100		(25)		3,463				158	
31364H-TG-2	FANNIEMAE STRIP-SERIES 191 CLASS 2 10		12/01/2018	PAYDOWN		32	32	49	25		(6		(6)		32				9	12/01/2022
31364H-TU-1	Federal National Mortgag-SERIES 197 CLAS		12/01/2018 .	PAYDOWN		108	108	152	79		(21		(21)		108				30	01/01/2023
31371H-XT-0	FANNIE MAE-POOL #252790 FHA/VA		12/01/2018 .	PAYDOWN		2,228	2,228	2,222	2,222		6		6		2,228				92	09/01/2029
31371J-MX-9	FANNIE MAE-POOL #253374		12/01/2018 .	PAYDOWN		164	164	169	167	ļ	(4)	(4)	ļ	164			ļ ļ	8	05/01/2030
31380G-2S-7	FANNIE MAE-POOL #440085		12/01/2018 .	PAYDOWN		443	443	437	438	}	J4		4	ļ	443			 -	15	12/01/2028
31380S-5W-9 31380S-7J-6	FANNIE MAE-POOL #449161		12/01/2018 .	PAYDOWN	-	5,696 298	5,696 298	5,596 293	5,624 292		/2		72		5,696 298				208	12/01/2028
31380X-KT-8	FANNIE MAE-POOL #449197	1	12/01/2018	PAYDOWN		1,661	1,661	1,632	1,639				22		1,661				43	01/01/2029
31384E-GT-1	FANNIE MAE-POOL #521410		12/01/2018	PAYDOWN		490	490	505	499		(9))	(9)		490				24	12/01/2029
31384T-S7-3	FANNIE MAE-POOL #533442		12/01/2018 .	PAYDOWN		3,563	3,563	3,674	3,648		(85	L	(85)		3,563				143	01/01/2030
31384X-QC-5	FANNIE MAE-POOL #536951		12/01/2018 .	PAYDOWN		571	571	588	589		(17		(17)		571				28	05/01/2030
31384X-XK-9	FANNIE MAE-POOL #537182		12/01/2018 _	PAYDOWN		493	493	508	504		(11))	(11)		493				17	05/01/2030
31393C-7G-2	Fannie Mae Pool-SERIES 2003-W13 CLASS AV	-	12/26/2018	PAYDOWN		55	55	55	55	}	4 400		4 400	ļ	55			 	1	10/25/2033
31393V-ZB-0 31393X-2K-2	FREDDIE MAC-SERIES 2646CLASS HEFANNIE MAE-SERIES 2004-32 CLASS AY		12/01/2018 .	PAYDOWN		71, 104 133, 321	71, 104 133, 321	66,210	69,678		1,426		1,426		71, 104				1,907 2,274	
31394B-L8-5	FANNIE MAE-SERIES 2004-98 CLASS LB	1	07/01/2018 .	PAYDOWN		34,327	34,327	31,591	34,265		62		62		34,327					01/01/2019
31394C-TR-3	FANNIE MAE-SERIES 2005-21 CLASS ME	1	12/01/2018	PAYDOWN		93.997	93,997	87.417	92,220		1.777		1.777		93.997					03/01/2035

					Showing All Lo	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
31394D-TZ-3	FANNIE MAE-SERIES 2005-39 CLASS TE		12/01/2018 .	PAYDOWN		62,569	62,569	60,052	61,820		749		749		62,569				1,567	
31394F-CS-2	FANNIE MAE-SERIES 2005-81 CLASS PC		12/01/2018 .	PAYDOWN		92,641	92,641	93,336	92,623		18		18		92,641				2,581	09/01/2035
31394K-K7-8 31394L-4D-1	FREDDIE MAC-SERIES 2682 CLASS LD		12/01/2018 _	PAYDOWN		294,689 419.596	294, 689 419, 596	262,446 391,122	287,527 412.498		7, 162 7.098		7, 162 7, 098		294,689 419,596				6,957	10/01/2033
31394L-4D-1	FREDDIE MAC-SERIES 2718 CLASS TG		12/01/2018 _	PAYDOWN		419,596	419,596	41.253	412,498				7,098		419,596				10,664	
31395F-AX-2	FREDDIE MAC-SERIES 2836 CLASS L		12/01/2018	PAYDOWN		6.081	6,081	5.681	5.983		97		97		6.081				182	04/01/2034
31395K-L6-8	FREDDIE MAC-SERIES 2907 CLASS AH		09/01/2018 .	PAYDOWN		44,703	44,703	43,255	44,648		55		55		44,703				554	12/01/2019
31395L-4S-7	FREDDIE MAC-SERIES 2914 CLASS JT		12/01/2018 .	PAYDOWN		87,217	87,217	84, 165	87,046	ļ	172		172		87,217	ļ			1,827	01/01/2020 _
31395L-CZ-2	FREDDIE MAC-SERIES 2915 CLASS DY	-	12/01/2018 .	PAYDOWN		210,750	210,750	204,246	210,318	}	432		432	ļ	210,750	}	 		4, 184	01/01/2020
31395M-DZ-9 31395M-FZ-7	FREDDIE MAC-SERIES 2934 CLASS NG		12/01/2018 .	PAYDOWN			80,094 21,920	76,578 21,831	79, 112		982		982						2,146 285	02/01/2035
31395N-FZ-7 31395N-3R-6	FREDDIE MAC-SERIES 2937 CLASS HY		12/01/2018 .	PAYDOWN		165,439	165, 439	166, 162	21,911		21		9		165,439				4,944	
31395U-N5-6	FREDDIE MAC-SERIES 2979 CLASS QK		12/01/2018	PAYDOWN		19,201	19, 201	18,415	18,922		278		278		19,201				482	
31395W-XL-6	FREDDIE MAC-SERIES 3016 CLASS HR		12/01/2018 .	PAYDOWN		28,424	28,424	26,298	28,007		417		417		28,424				726	08/01/2025
31396H-EG-0	FREDDIE MAC-SERIES 3113 CLASS WB		12/01/2018 .	PAYDOWN		7,534	7,534	6,711	7,366		168		168		7,534				152	
31396J-ND-3	FREDDIE MAC-SERIES 3131 CLASS ME		12/01/2018 _	PAYDOWN		61,910	61,910	59,056	61,005		904		904		61,910				1,687	03/01/2036
31396K-MT-6 31397M-AV-9	FANNIE MAE-SERIES 2006-74CLASS PDFANNIE MAE-SERIES 2008-56CLASS PB		12/01/2018 .	PAYDOWN		95,001	95,001	98,927	95,994		(993)		(993)		95,001 32.634				3,725	08/01/2036 07/01/2038
31404H-TF-6	FANNIE MAE-SENIES 2006-SOCLASS FB		12/01/2018	PAYDOWN		4,055	4,055	4.010	4,020		35		35		4,055				125	
31406M-5H-5	Fannie Mae Pool-Pool #814548	1	12/01/2018	PAYDOWN		82,166	82,166	81,993	78,265		3,901		3,901						2,042	
31407V-WK-7	FANNIE MAE-POOL #842250		.03/01/2018	PAYDOWN		486	486	483	464		21		21		486				5	09/01/2035
649083-AA-0	NEW VALLEY GENERATION I-PASS THRU CERTIF	-	03/15/2018 .	SINKING PAYMENT		39,748	39,748	45,566	39,854		(105)		(105)		39,748				1,451	
917565-HK-2	UTAH ST TRANSIT AUTH SAL-REVENUE BONDS		06/15/2018 .	CALL 100		2,000,000	2,000,000	1,990,000	1,997,870		2, 130		2, 130		2,000,000				45,556	
928172-VJ-1 3199999. S	VIRGINIA ST PUBLIC BLDG AUTH-BUILD AMERI Subtotal - Bonds - U.S. Special Reve		01/01/2018 _	EXUNANGE OFFER		5.825.417	5.825.313	5.724.056	5.789.465		35.890		35.890		5.825.417				5,399 171,619	08/01/2030 XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A	liues	12/16/2018	PAYDOWN		117,631	117,631	117,630	117,748		(117)	1	35,890		117,631				2,501	
00101J-AF-3	ADT Corp/The-SENIOR UNSECURED NOTE		06/12/2018 .	MORGAN		188,000	200,000	183,500	187,387		1, 130	′	1, 130		188,517		(517)	(517)	3,169	
00105Q-AA-4	AES US Generation Holdin Senior Note		11/30/2018	SINKING PAYMENT		718,258	718,258	718,258	718,258						718,258			,	23,962	
00169@-AB-1	AM Conservation Holding Corp.		01/01/2018 .	PIK BOND							(2)		(2)						(8))04/30/2023
00187E-A@-3	API Technologies Corp- Sr Sub Nt PIK		04/20/2018 _	PREPAYMENTS W/PENALT		1,763,359	1,763,359	1,763,786	1,763,753		(19))	(19)		1,763,734		(375)	(375)	81,786	
00206R-AS-1 00206R-EQ-1	AT&T Inc-SENIOR UNSECURED BOND		01/01/2018 . 05/23/2018 .	EXCHANGE OFFER		3,838,000	3,800,000	3,791,108	3,790,920		(37)		(37)		3,828,883		9, 117	9,117	350, 104	02/15/2039
00206R-ER-9	AT&T Inc-SENIOR UNSECURED		04/24/2018	CORPORATE ACTION		,000,000	152	148				/	(01)		148		(148)	(148)	11	02/15/2028
00206R-FM-9	AT&T Inc-SENIOR UNSECURED	1	04/24/2018	VARIOUS			972	1,079	140		185		185		1,078		(1,078)	(1,078)	'	11/15/2046
00213R-AA-1	ARL FIRST LLC-SECD RAIL CAR EQUIP NT CLA		06/15/2018 .	PAYDOWN		113,353	113,353	114,336	114,386	ļ	(1,033))	(1,033)		113,353	ļ			1,721	12/15/2042
002474-A*-5	AZZ incorporated Senior Note		03/31/2018 .	SINKING PAYMENT		171,429	171,429	171,429	171,429						171,429				2,645	
00252F-AJ-0 002824-BL-3	AAMES MORTGAGE INVESTMEN-SERIES 2004-1 C ABBOTT LABORATORIES-SENIOR UNSECURED		12/26/2018 _ 10/28/2018	PAYDOWN		25,836 1.554.597	25,836 1,550,000	24,811 1,545,243	25,836		642		642		25,836 1.551.008		3.589	3.589	329	
00400V-AB-3	ACADEMIC LOAN FUNDING TR-ALFT 2012-1A A2		12/26/2018 .	PAYDOWN	-				1,545,769	†	1,813		1,813	·		<u> </u>			1,483	
00400V-AB-3	ACADIA HEALTHCARE CO INC-SENIOR UNSECURE	1	11/26/2018	WELLS FARGO		138,208	140,000	137,291	137,898		377		377		138,275		(67)	(67)	6,517	07/01/2022
00432C-AR-2	ACCESS GROUP-STUDENT LN REVENUE NT		06/25/2018 .	CALL 100		100,000	100,000	91,688	92,712		(58))	(58)		92,654		7,346		1,840	09/25/2037
00432C-AV-3	ACCESS GROUP INC-SERIES 2003-A CLASS A3		12/26/2018 .	PAYDOWN		25, 143	25, 143	24,955	24,999	ļ	144		144		25, 143				449	
00432C-CF-6	ACCESS GROUP INC DEL 2005-1 ASSET BKD CT		12/24/2018 .	PAYDOWN		60,834	60,834	59,970	60,813		21		21		60,834				825	
00432C-CW-9 00432C-DE-8	ACCESS GROUP INC-SERIES 2005-B CLASS A3 ACCESS GROUP INC-SERIES 2006-1 CLASS B		10/25/2018 .	PAYDOWN		310,223	310,223	282,046 18,259	294,566 19,221		15,656		15,656		310,223				4, 170	
004375-CB-5	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C	1	12/26/2018	PAYDOWN		20,398	20,398	20,201	20.555)	(156)		20.398				428	
004375-CF-6	ACCREDITED MORTGAGE LOAN-SERIES 2004-4 C		12/26/2018	PAYDOWN		2,349	2,349	2,349	2,349						2,349				30	01/25/2035
004375-CS-8	. ACCREDITED MORTGAGE LOAN-SERIES 2005-1 C		12/26/2018 .	PAYDOWN		19,758	19,758	19,730	19,793		(35))	(35)		19,758				270	
004375-DU-2	ACCREDITED MORTGAGE LOAN-SERIES 2005-3 C		11/26/2018 .	PAYDOWN		54,986	54,986	53,689	54,971		15		15		54,986		/000 ===	/000 ====	599	
00802#-AA-4 00912X-AB-0	Aerostar Airport Holding Senior Secured		11/07/2018 _ 01/30/2018	VARIOUS SINKING PAYMENT		4,475,999 106.935	4,704,574 106.935	4,704,574 102.137	4,704,574 106.174				00		4,704,575 106.935		(228,576)	(228,576)	226,951	
01126#-AA-1	Air Lease Corp. Senior Note			SINKING PAYMENI		47.915	47.915	47.915	47.915	<u> </u>	88			<u> </u>	47.915	 			3,943 1,799	
01741R-AF-9	Allegheny Technologies I-SENIOR UNSECURE	1	12/13/2018	VARIOUS		156.672	150.000		152,588		(383))	(383)		152.205		4.467	4.467	10.992	
01853G-AB-6	ALLIANCE BANCORP TRUST-SERIES 2007-S1 CL		12/01/2018	PAYDOWN		3,521	3,521	135	70		3,452		3,452		3,521				11	05/01/2037
02155L-AA-0	ALTERNA FUNDING LLC-SERIES 2015-1A CLASS		11/15/2018 .	PAYDOWN		160,372	160,372	158,217	145,330	ļ	15,042		15,042		160,372	ļ			1,676	
02343*-AB-8	Amcor Finance (USA) Inc. Gtd Senior Note	-	12/15/2018 .	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	}	ļ		ļ	·	1,000,000	ļ				12/15/2018
023765-AA-8	AMER AIRLINE 16-2 AA PTT-FIRST LIEN	. I	12/15/2018 .	SINKING PAYMENT	L L	21.825	21.825	21.825	21.825	L	L	L	L		21,825	L	L		511	06/15/2028

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of								,				Poolized	Total Cain		
CUSIP		l	D:I	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
02376U-AA-3	. AMER AIRLS INC 2016-1 CL AA CTF		07/15/2018	. SINKING PAYMENT		33,996	33,996	34, 110	34,091		(3)	(3)							01/15/2028
023770-AA-8	. AMER AIRLN 15-1 A PTT-SECURED		11/01/2018 _	. SINKING PAYMENT		77,375	77,375	77,375	77,375						77,375				1,958	
02377A-AA-6	. AMER AIRLN 14-1 A PTT-SECURED NOTE		10/01/2018 _	SINKING PAYMENT		6,619	6,619	6,619	6,619						6,619				183	
025644-AA-3	Ascent Resources - Utica LLC Subordinate		12/13/2018 _	SEAPORT GROUP		400,925	290,000	79,779	49, 159						79,779		321,146	321,146	3,416	
025816-BK-4 02660T-CZ-4	American Express Co-SUBORDINATED NOTE		10/09/201812/26/2018	. CITIGROUP GLOBAL MAR	-	244,218	250,000	248,818	249, 131 138,870		83		83		249,214		(4,996)	(4,996)	7,049 1,391	
02660T-HL-0	AMERICAN HOME MORTGAGE I-SERIES 2005-1 C AMERICAN HOME MORTGAGE I-SERIES 2005-SD1		12/26/2018	PAYDOWN		3,833	3,858	2,284	2,624		1,239		1,239							06/25/2045 509/25/2035
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		12/01/2018	PAYDOWN		3,355	3,355	3,355	3,355		1,209		1,209		3,355				67	10/01/2036
029912-BC-5		1	10/09/2018	. SUMRIDGE PARTNERS LL		1,077,972	1,050,000	1,048,740	1,049,537	<u> </u>	125		125		1,049,662		28.310	28,310	41,242	
03040#-AD-4	American Water Capital C Senior Note Ser	1	12/21/2018	VARIOUS		1,624,000	1,624,000	1,624,000	1,624,000				123		1,624,000			20,010		
03072S-PD-1	AMERIQUEST MORTGAGE SECU-SERIES 2004-R2		12/26/2018	PAYDOWN		3,294	3,294	3,105	3,307		(13		(13)		3,294				35	04/25/2034
03072S-SH-9	AMERIQUEST MORTGAGE SECU-SERIES 2004-R6	.	06/25/2018	PAYDOWN		17,243	17,243	15,518	17,233		9		9		17,243				96	07/25/2034
031100-00-7	. Ametek, Inc. Senior Note Ser		09/17/2018	MATURITY		550,000	550,000	550,000	550,000					ļ[550,000	ļ			27,691	09/17/2018
032095-AB-7	. Amphenol Corp-SENIOR UNSECURED NOTE		10/09/2018	. MITSUBISHI UFJ SEC I		2,019,540	2,000,000	2,023,110	2,010,303		(2,000		(2,000)		2,008,303		11,237	11,237	95,556	02/01/2022
035242-AN-6	ANHEUSER-BUSCH INBEV FIN GTD NT		11/13/2018	EXCHANGE OFFER		2,589,264	2,390,000	2,598,973	2,592,802		(3,538)		(3,538)		2,589,264				101,495	
035242-AP-1	ANHEUSER-BUSCH INBEV FIN GTD NT		11/13/2018 _	EXCHANGE OFFER		2, 197, 142	2,200,000	2, 196, 326	2, 196, 894		247		247		2, 197, 142				69,593	
03765V-AH-3	Prime Security Services Borrower LLC		12/31/2018	CA_CASH_CLOSE		9,738	9,738	9,860	9,860		(122))	(122)		9,738				305	
038779-AA-2	. ARBYS FUNDING LLC 2015-1A A2		10/30/2018	PAYDOWN		8,600	8,600	8,600	8,600						8,600				267	
040104-QN-4	ARGENT SECURITIES INCSERIES 2005-W5 CL		12/26/2018	PAYDOWN		12,278	12,278	7,826	8,274		4,005		4,005		12,278				137	
040104-RV-5	ARGENT SECURITIES INCSERIES 2006-W2 CL		12/26/2018	PAYDOWN		14,947	14,947	5,624	6,567		8,380		8,380		14,947				178	
040104-TG-6 04544T-AB-7	. ARGENT SECURITIES INCSERIES 2006-W4 CL		12/26/2018	PAYDOWN		2,470	2,470 483	854	813		1,657		1,657		2,470				36	05/25/2036
05348E-AU-3	ASSET BACKED SECURITIES -SERIES 2007-HE2 AVALONBAY COMMUNITIES IN-SR UNSECURED		12/26/201810/09/2018	PAYDOWN	-	483		90	175		308		308		483		(4,675)	(4,675)	9,664	05/25/2037 11/15/2024
05348E-AU-3	AVALONBAY COMMUNITIES IN-SH UNSECURED		10/09/2018	U. S. BANCORP		213, 125	220,000	219,283	219,408		198		198		219,460		(6,335)	(4,675)	5,989	
053807-AR-4	Avnet Inc-SENIOR UNSECURED NOTE		10/11/2018	MILLENNIUM ADVISORS		1, 134, 133	1,100,000	1,097,668	1,098,673		169		169		1,098,842		35,291	35,291	42,304	
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC-NOTE		10/11/2018	. WELLS FARGO		3,264,352	3,200,000	3,610,408	3,277,394		(42,643		(42,643)		3,234,751		29,601	29,601	160,933	
05535D-AN-4	BLACKROCK CAPITAL FINANC-SERIES 1997-R1C		12/01/2018	PAYDOWN		27.441	42.641	27.333	32.398		4.342	/	4.342		27,441		20,001	20,001	2,201	
05535D-CF-9	BLACKROCK CAPITAL FINANC-SERIES 1997-R3		12/01/2018	PAYDOWN		85,406	85,406	63,906	57,694		29,654	1,941	27,713		85,406				2,482	
05577@-AG-5	BTMU Capital Corp. Equipment Note		08/26/2018	SINKING PAYMENT		24, 156	24, 156	24, 156	24, 156						24, 156				1,187	
05577@-AH-3	BTMU Capital Corp. Equipment Note		08/26/2018	SINKING PAYMENT		23,249	23,249	23,249	23,249						23,249				1,142	02/26/2021
05577@-AJ-9	BTMU Capital Corp. Equipment Note		08/26/2018	SINKING PAYMENT		18 , 175	18, 175	18, 175	18, 175						18, 175					02/26/2021
05577@-AK-6	BTMU Capital Corp. Equipment Note		08/26/2018 _	SINKING PAYMENT		7,261	7,261	7,261	7,261						7,261				357	
05577@-AM-2	BTMU Capital Corp. Equipment Note		08/26/2018 _	SINKING PAYMENT		2,969	2,969	2,969	2,969						2,969					02/26/2021
05577@-AN-0	BTMU Capital Corp. Equipment Note		10/15/2018	. SINKING PAYMENT	+	97,727	97,727	97,727	97,727					·	97,727				3,540	
05577@-AP-5	BTMU Capital Corp. Equip Note UPRR	-	08/23/2018	. SINKING PAYMENT	+	36,000	36,000	36,000	36,000						36,000				909	
05577@-AQ-3 05577@-AR-1	BTMU Capital Corp. Equip Note UPRR	-	08/23/2018 11/05/2018	SINKING PAYMENT	+	16,941 68,825	16,941	16,941 68,825	16,941 68,825		·			·	16,941 68,825				428	
05946X-YP-2	BTMU CAP CORP EQUIP NT UPRR 2011-A SER B BANC OF AMERICA FUNDING -SERIES 2005-F C	-	12/20/2018	PAYDOWN	+		68,825 8.080	5.537			2.214		2,214						1,738 147	709/20/2035
05946X-YP-2	BANC OF AMERICA MORTGAGE-SERIES 2005-F C	1	12/20/2018	PAYDOWN	·			440	5,568	 	1/1		1/	ļ		 	ļ		147	
05948J-AA-U	BANC OF AMERICA MORTGAGE-SERIES 2002-L C	1	12/01/2018	PAYDOWN	-	2. 154	41.232	1.240	47 I	·	2.139		2.139						540	
05948X-XW-6	BANC OF AMERICA MORTGAGE-SERIES 2003-J C	1	12/01/2018	PAYDOWN		1,556	1,556	1,547	1,517		39		39		1,556					11/01/2033
05949A-GR-5	BANC OF AMERICA MORTGAGE-SERIES 2004-E C	1	12/01/2018	PAYDOWN		8, 168	8, 168	8.274	8.354		(187)	(187)	[8.168				205	
05949A-LH-1	BANC OF AMERICA MORTGAGE-SERIES 2004-G C]	12/01/2018	PAYDOWN		15,274	15, 274	14,277	14,266		1,008		1,008		15,274				316	
05949A-ZG-8	BANC OF AMERICA MORTGAGE-SERIES 2004-L C		12/01/2018	PAYDOWN		15,805	15,805	14,376	15,032		774				15,805				317	
06050H-KX-5	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		12/01/2018	PAYDOWN		1,476	1,476	460	761		715		715		1,476				35	
06050H-KY-3	BANC OF AMERICA MORTGAGE-SERIES 2002-G C		12/01/2018	PAYDOWN		885	885		293		592		592		885				21	07/01/2032
06051G-BD-0	BANC OF AMERICA FUNDING -SERIES 2004-A C		12/01/2018	PAYDOWN		9,921	9,921	10 , 153	9,727	ļ	194		194	ļ	9,921				144	06/01/2032
06652D-AA-7	BANKUNITED TRUST-SERIES 2005-1 CLASS 1A1		12/26/2018	PAYDOWN		80,759	80,759	57 , 124	63, 127		17,632		17,632						875	
070101-C#-5	Basin Electric Power Coo First Mtg Bond	-	12/17/2018 _	SINKING PAYMENT		42,500	42,500	42,500	42,500					-	42,500				3,268	
07301@-AA-7	Bayonne Water Joint Vent Senior Secured		12/31/2018	SINKING PAYMENT	 	62,500	62,500	62,500	62,500	}				ļ	62,500	 			3, 169	
07325N-BP-6 07325V-AG-9	BAYVIEW FINANCIAL ACQUIS-SERIES 2005-C C		08/28/2018	PAYDOWN	-	19,400	19,400	18,866	19, 187		213		213	}	19,400				162	
0/325V-AG-9 07325Y-AB-4	BAYVIEW FINANCIAL ACQUIS-SERIES 2007-A C	1	12/28/201812/26/2018	PAYDOWN PAYDOWN	-	3,809	3,809	2,170 11,090	2,401 11,976		1,408 170		1,408 170	·	3,809				41 140	05/28/2037 007/25/2037
07325Y-AB-4 07384M-S6-0	BAYVIEW COMMERCIAL ASSET-SERIES 2007-3 C BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C	1	12/26/2018	PAYDOWN	-	12, 147	12, 147 32, 942				3.834		3,834		32.942				140	
07384M-V3-3	BEAR STEARNS ADJUSTABLE -SERIES 2004-5 C	1	06/01/2018	PAYDOWN	·	35,406	35,406	1,425		 	27,345		27,345	ļ	35,406		ļ		499	F
07384M-WF-5	BEAR STEARNS ADJUSTABLE -SERIES 2003-5 C	1	12/01/2018	PAYDOWN		28,505	28,505	29,017	29, 134		(628		(628)		28,505				606	
07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1	1	12/01/2018	PAYDOWN		107,903	107,903	104,610	105,654		2,249		2,249		107,903				4, 195	
07384Y-NJ-1	BEAR STEARNS ASSET BACKE-SERIES 2003-AC6	1	12/01/2018	PAYDOWN		12.567	12.567	9,755	6.793	Ī	5.774		5.774		12.567	T			344	

					Showing All I	₋ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
073860-AB-4	BEAR STEARNS ASSET BACKE-SERIES 2007-1 C		12/26/2018	PAYDOWN		31,790	31,790	15,730	28,334		3,457		3,457		31,790				323	01/25/2037
07386H-CP-4	BEAR STEARNS ALT-A TRUST-SERIES 2003-3 C		11/01/2018	PAYDOWN		97	15,991	(3,328)	362		(1,980		(4, 177)		97				(2	10/01/2033
07386H-EN-7	BEAR STEARNS ALT-A TRUST-SERIES 2003-6 C		05/01/2018 _	PAYDOWN			3,932	(2,346)	72	2,438	(2,510	2,412	(2,484)						27	01/01/2034
07386H-GG-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-3 C	-	12/26/2018	PAYDOWN		6,922	6,922	6,705	6,848		74		74		6,922				87	04/25/2034
07386H-MB-4 07386H-MP-3	BEAR STEARNS ALT-A TRUST-SERIES 2004-10 BEAR STEARNS ALT-A TRUST-SERIES 2004-11	-	02/26/201812/26/2018	PAYDOWN		4,026 10.494	4, 026 10, 494	3,283	4,026 10,578		(85		(85)		4,026				13 134	11/25/2034
07386H-NQ-0	BEAR STEARNS ALT-A TRUST-SERIES 2004-11		12/26/2018	PAYDOWN		11.085	11.085	8.070	10,212		873)	873		11.085				138	01/25/2035
07386H-SP-7	BEAR STEARNS ALT-A TRUST-SERIES 2005-4 C		12/26/2018	PAYDOWN		73,442	73,442	66,562	72,475		967		967		73,442				724	
073879-50-7	BEAR STEARNS ASSET BACKE-SERIES 2005 CLA		01/25/2018	PAYDOWN		326,989	326,989	319,683	326,989						326,989				443	12/25/2035
073879-QF-8	BEAR STEARNS ASSET BACKE-SERIES 2005-AC1		12/25/2018	PAYDOWN		4,622	5,250	2, 118	1,568		4,396		4,396		4,622					02/25/2035
07400X-AB-4	BEAR STEARNS MORTGAGE FU-SERIES 2006-AC1		12/01/2018	PAYDOWN		(764)	(23,673)	(9,394)	(11,335)		(1,262))	(1,262)		(764)				(181	
09628E-AA-0	BLUE VIRGO-SERIES 15-1A CLASS NOTE	-	12/15/2018	PAYDOWN		546,822	546,822	544,368	545,510	}	1,311	}	1,311	 	546,822				8,381	
10620N-AX-6 11042T-AA-1	BRAZOS HIGHER EDUCATION -SER 2006-2 STUD BRITISH AIRWAYS 2018-1 C-FIRST LIEN	-	12/26/201812/20/2018	PAYDOWN	-	45,263 186	45, 263 186	41,671 186	43,551		1,712	 	1,712	ļ	45,263				893	06/25/2026
12189P-AL-6	BURLINGTN NO SF 02-1 TR-PASS THRU CERTS		01/15/2018	SINKING PAYMENT		37 , 109	37 . 109	37 , 109	37,109			·			37, 109				1, 103	
12189P-AM-4	BURLINGTN NO SF SECURED PT CERTS SER 02-		01/15/2018	SINKING PAYMENT		72,173	72,173	72,147	72,171		(22))	(22)						5,471	
12429T-AD-6	BWAY HOLDING CO-SECURED		_06/13/2018	VARIOUS		3,701,250	3,750,000	3,750,000	3,750,000				,		3,750,000		(48,750)	(48,750)	93,454	
12479D-AC-2	CREDIT-BASED ASSET SERVI-SERIES 2006-CB7		12/26/2018	PAYDOWN		37,718	37,718	26, 146	26,059		11,660		11,660		37,718				322	
12479R-AD-9	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		12/15/2018	PAYDOWN		4,900	4,900	4,899	4,898		2		2		4,900				130	
12479R-AE-7	CAPITAL AUTOMOTIVE REIT-SERIES 17-1A CLA		12/15/2018	PAYDOWN		5,000	5,000	4,999	4,998		2		2		5,000				143	
124857-AG-8 124860-CB-1	CBS CORPORATION-SENIOR UNSECURED NOTE		04/10/201811/01/2018	VARIOUS		1,493,121 66,733	1,500,000 66,733	1,486,425 38,122	1,493,719 38,122						1,494,104		(983)	(983)		
1248EP-AY-9	CCO HLDGS LLC/CAP CORP-SENIOR UNSECURED			VARIOUS		2,430,018	2,410,000	2,386,527	2,397,309		1,566		1,566		2,398,875		31, 143	31,143	80,688	
1248EP-BT-9	CCO HLDGS LLC/CAP CORP-SENIOR UNSECURED		12/18/2018	VARIOUS			938,000	942.690	942,543		(505))	(505)		942,039		(53,914)	(53,914)	54,348	
1248ME-AA-7	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4]	12/26/2018	PAYDOWN		50 , 155	50 , 155	45,355	49,319		835		835		50 , 155		,	,	517	04/25/2037
1248ME-AE-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		12/01/2018	. PAYDOWN		28,894	28,894	17,073	25,704				3, 190		28,894				402	
1248ME-AG-4	CREDIT-BASED ASSET SERVI-SERIES 2007-CB4		12/01/2018	PAYDOWN		6,020	6,020	3,687	5,331		689		689		6,020				144	04/01/2037
1248MG-AJ-3 1248MP-AB-0	CREDIT-BASED ASSET SERVI-SERIES 2007-CB1 CREDIT-BASED ASSET SERVI-SERIES 2007-MX1		12/26/2018 06/13/2018	PAYDOWN		812 163,548	812 163,367	235 156,472	258		554 1,700		554 1.700		812 162,601		947	947	2 4,286	01/25/2037 12/01/2036
1248MP-AC-8	CREDIT-BASED ASSET SERVI-SERIES 2007-MX1		06/13/2018	. CREDIT SUISSE SECURI			850,000	768,995	805, 187		5,832		5,832		811,020		54,918	54,918		
1248MP-AH-7	CREDIT-BASED ASSET SERVI-SERIES 2007-MX1		12/01/2018	PAYDOWN		(62, 152)	61,587		422		(62.865)	(62,865)		(62, 152)				30	12/01/2036
1248RH-AD-9	CREDIT-BASED ASSET SERVI-SERIES 2007-CB6		12/26/2018	PAYDOWN		22,513	22,513	11,414	12,832		9,681	,	9,681		22,513				261	
12498N-AB-9	CREDIT-BASED ASSET SERVI-SERIES 2006-CB2		12/01/2018	PAYDOWN		12,768	12,768	7,648	6,830		5,938		5,938		12,768				134	12/01/2036
12505#-AA-9	CCHM Property Holdings L Senior Secured	.	12/31/2018	SINKING PAYMENT		315,910	315,910	315,910	315,910						315,910				17 , 137	
12519#-AA-3	CED California Holdings Senior Secured		12/31/2018	. SINKING PAYMENT		113,850	113,850	113,850	113,850						113,850				4,634	
125240-AA-8 12527G-AB-9	CED Wind Holdings, LLC Senior Secured No CF INDUSTRIES INC-SENIOR UNSECURED NOTE		12/31/201806/14/2018	. SINKING PAYMENT VARIOUS		29,507 748,000	29,507 704,000	29,507 871,496			(11,218)	,t	(11,218)		29,507 752,222		(4,222)	(4, 222)	22,790	12/31/2028
12527G-AC-7	CF INDUSTRIES INC-SENIOR UNSECURED NOTE	1	06/19/2018	VARIOUS			900.000			<u> </u>	45	<u>'</u>	45				(46.508)	(4, 222)	14,533	
125435-AA-5	COUNTRYWIDE HOME LOANS-SERIES 2006-R2 CL		12/25/2018	PAYDOWN		12,302	12,302	11, 153	11, 153		1, 149		1, 149		12,302		(40,000)		141	07/25/2036
12543D-AY-6	. CHS/COMMUNITY HEALTH SYS-SECURED		06/05/2018	VARIOUS		450,618	484,000	484,000	484,000		,				484,001		(33,383)	(33,383)		03/31/2023
125581-GQ-5	CIT Group Inc-SENIOR UNSECURED NOTE		06/12/2018 _	_ CITIGROUP GLOBAL MAR		1,092,420	1,071,000	1,071,000	1,071,000			ļ			1,071,000		21,420	21,420	24,246	
12558M-BK-7	CIT GROUP HOME EQUITY LO-SERIES 2003-1 C		12/01/2018	PAYDOWN		274,285	274, 285	252,989	271,260		3,025		3,025	}	274,285				7,862	
125634-AN-5 125634-AQ-8	CLI FUNDING LLC-SERIES 2014-1A CLASS A CLI FUNDING LLC-SERIES 2014-2A CLASS A		12/18/201812/18/2018	PAYDOWN		59,511 11,005	59,511 11,005	56,719	57,654		1,857		1,857		59,511				1,084 198	06/18/2029
12563L-AA-5	. CLI FUNDING LLC-SERIES 2014-24 CLASS A		12/18/2018	PAYDOWN		98,781	98,781	98,771	98,774		2		7		98,781				2,220	
12563L-AE-7	CLI FUNDING LLC-SERIES 17-1A CLASS A		1.12/18/2018	PAYDOWN		258.870	258.870	258.841	258.649		221		221		258.870				6,042	
12621E-AK-9	. CNO Financial Group Inc-SR UNSECURED		12/14/2018	VARIOUS		239,720	242,000	234,740	235,904		484		484		236,388		3,332	3,332	10,103	
12649#-AA-6	CTL 2009-14 Trust Ser 2009 Lease		12/15/2018 _	. SINKING PAYMENT		74,500	74,500	74,500	74,500						74,500				2,339	
126634-AC-8	. CVR REF LLC/COFF FIN INC-SECURED NOTE	-	10/16/2018 _	BANK OF AMERICA CORP		1,424,500	1,400,000	1,365,500	1,378,862		3, 124		3, 124		1,381,985		42,515	42,515	72,547	
126650-BV-1	CVS Pass-Through Trust-FIRST LIEN	-	01/10/2018	CALL 100		560	560	640	638	}	070	 	070	 	638		(78)	(78)	1	01/10/2033
126670-QZ-4 126671-B4-7	COUNTRYWIDE ASSET-BACKED-SERIES 2005-17C COUNTRYWIDE ASSET-BACKED-SERIES 2003-BC3		12/26/201812/26/2018	PAYDOWN		3,768	3,768 1,609	2,744	3,490 1,609		278		278		3,768				40 23	05/25/2036
12667G-CB-7	COUNTRYWIDE ALTERNATIVE -SERIES 2005-14	1	12/26/2018	PAYDOWN		2,010	2,010	1,430	1,486		524		524		2,010				23 27	05/25/2035
12668A-CY-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51C		12/01/2018	PAYDOWN		4,551	4,551	2,435	2,698		1,854		1,854		4,551				68	11/01/2035
12668A-CZ-6	COUNTRYWIDE ALTERNATIVE -SERIES 2005-51		12/20/2018	PAYDOWN		29, 115	29, 115	20,986	21,041	ļ	8,074	ļ	8,074	ļ	29, 115				360	11/20/2035
12668A-GW-9	COUNTRYWIDE ALTERNATIVE -SERIES 2005-56		11/26/2018 _	PAYDOWN		5,090	5,090	3,314	3, 164		1,926		1,926		5,090				57	11/25/2035
12668A-VP-7	. COUNTRYWIDE ALTERNATIVE -SERIES 2005-61	-	12/26/2018 _	PAYDOWN		23,270	23,270	21,320	22,674		595		595		23,270				258	
12668B-DC-4	COUNTRYWIDE ALTERNATIVE -SERIES 2005-76	.1	12/01/2018	PAYDOWN	1	39.792	39,792	31.049	34.345	1	5.447	1	5.447	L	39.792	ı	1	I	716	01/01/2036

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of								,				Doglingd	Total Cain		
CUSIP		l	D:I	N	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
126694-YM-4	COUNTRYWIDE HOME LOANS-SERIES 2006-3 CLA		11/26/2018	PAYDOWN		14,589	14,589	12,050	12,620		1,969		1,969		14,589				210	
12669B-3B-6	COUNTRYWIDE HOME LOANS-SERIES 2001-HYB1		12/01/2018 _	PAYDOWN		38	38	20	28		10		10		38				1	07/01/2031 .
12669E-H3-3	COUNTRYWIDE HOME LOANS-SERIES 2003-42 CL		12/01/2018	PAYDOWN		2,986	2,986	2,739	2,739		247		247		2,986				56	09/01/2033 .
12669F-KR-3	COUNTRYWIDE HOME LOANS-SERIES 2004-2 CLA		12/01/2018	PAYDOWN		110	110	98	100		10		10		110					02/01/2034
12669F-VD-2 12669F-XR-9	COUNTRYWIDE HOME LOANS-SERIES 2004-6 CLA		12/01/201812/25/2018	PAYDOWN		2,999 570	2,999	2,539	2,750		249		249		2,999 570				52	05/01/2034 .
12669G-MS-7	COUNTRYWIDE HOME LOANS-SERIES 2004-7 CLA COUNTRYWIDE HOME LOANS-SERIES 2005-4 CLA		06/25/2018	PAYDOWN		1.744	570 1,744	421	460 1.585		110 159		110						۷	03/25/2034 .
12669G-RM-5	COUNTRYWIDE HOME LOANS-SERIES 2005-4 CLA		12/26/2018	PAYDOWN		43, 182	43, 182	27,235	27,054		16, 129		16,129		43, 182				588	
12669G-TV-3	COUNTRYWIDE HOME LOANS-SERIES 2005-1 CLA	1	11/26/2018	PAYDOWN		1,214	1,214		945	·	269		269	ļ	1,214		·		500 15	04/25/2035
12669G-UR-0	COUNTRYWIDE HOME LOANS-SERIES 2005-11 CL	1	12/25/2018	PAYDOWN		29,502	29,502	20,754	21,395		8.106				29,502				450	
12669G-WN-7	COUNTRYWIDE HOME LOANS-SERIES 2005-R1 CL	1	12/25/2018	PAYDOWN		84.763	85.325	69.966	77,740		6.915		6,915		84.763				1,069	
12669U-BB-5	COUNTRYWIDE HOME LOANS-SERIES 2002-R3 CL		12/01/2018	PAYDOWN		69, 100	5,275	894		18, 155	(4,082		14,073		69, 100					08/01/2043
126740-AA-6	CVS Lease Backed Trust 2 Pass Thru Ctf	.	12/10/2018	SINKING PAYMENT		61,881	61,881	61,881	61,881	, , , , , , , , , , , , , , , , , , , ,			,		61,881				1,319	
128195-AP-9	CALATLANTIC GROUP INC-SENIOR UNSECURED		02/22/2018	EXCHANGE OFFER		320,000	320,000	320,000	320,000						320,000				2,267	
14155#-AB-6	Cardinals Ballpark LLC Senior Secured		09/30/2018	SINKING PAYMENT		73,439	73,439	73,439	73,439						73,439				3, 193	
14161H-AG-3	Cardtronics Inc-SENIOR UNSECURED NOTE		08/16/2018 _	VARIOUS		889,375	925,000	899,574	913,002		2,546		2,546		915,548		(26, 173)	(26, 173)	5,817	
14454A-AB-5	CARRINGTON MORTGAGE LOAN-SERIES 2006-FRE		12/26/2018	PAYDOWN		17,308	24, 125	13,353	13,968		7,051		7,051		17,308				250	
14983C-AA-3	CBA COMMERCIAL SMALL BAL-SERIES 2006-2A		12/01/2018	PAYDOWN		7,979	11,386	6,892	7,231		2,465		2,465		7,979				324	01/01/2039 .
14987K-AA-1	CD&R WATERWORKS MERGER S-SENIOR UNSECURE		06/15/2018	VARIOUS		962,288	1,005,000	1,005,000	1,005,000						1,005,001		(42,713)	(42,713)	28,601	
151020-AH-7	Celgene Corp-SENIOR UNSECURED NOTE		10/11/2018 _	_ MILLENNIUM ADVISORS		589,320	600,000	588,936	594,393		889		889		595,282		(5,962)	(5,962)	15,383	
152314-FZ-8	CENTEX HOME EQUITY-SERIES 2002-D CLASS A	-	04/01/2018	- PAYDOWN		20,590	20,590	18,943	20,474		116		116		20,590				252	
152314-GZ-7	CENTEX HOME EQUITY-SERIES 2003-B CLASS A		04/01/2018	PAYDOWN		13,352	13,352	6,275	7, 155		6, 196		6, 196		13,352				121	02/01/2032 .
156504-AF-9 15723#-AA-8	CENTURY COMMUNITIES-SENIOR UNSECURED		01/03/2018	. EXCHANGE OFFER		299,631	300,000	299,625	299,630		1				299,631				98 244	07/15/2025 .
161542-DN-2	CGA Lease-Backed Pass Th Pass Thru Ctf CHASE FUNDING LOAN ACQUI-SERIES 2004-AQ1		12/26/2018	PAYDOWN		10,245 11,857	10,245 11,857	10,245 10,829	10,245 11,811		AC		46		10,245 11,857				244	03/10/2045 _
16412X-AE-5	CHENIERE CORP CHRISTI HD-SECURED	-	01/01/2018	EXCHANGE OFFER		214,000	214,000	214,000	214,000		40		40		214,000				(122	
165167-CQ-8	CHESAPEAKE ENERGY CORP-2ND LIEN		11/28/2018	VARIOUS		278,331	267.000	117.525	138.748		13.615		13,615		163.694		114.637	114.637	30.733	
16724*-AB-7	CHICAGO BASEBALL HOLDING SENIOR SECURED		01/15/2018	CA CASH CLOSE		598.472	550.000	550.000	550.000						598.472		114,007		49.973	
16724*-AC-5	CHICAGO BASEBALL HOLDING SENIOR SECURED		01/15/2018	CA CASH CLOSE		1,050,905	900.000	900.000	900,000						1,050,905				153,415	
16725*-AA-8	Chicago Bridge & Iron Co Senior Note Ser		.05/10/2018	. CA CASH CLOSE		774,670			705,640	61,360			61,360		774,670				94,094	
16725*-AB-6	Chicago Bridge & Iron Co Senior Note Ser		05/10/2018 _	CA_CASH_CLOSE		985,606	975,000	975,000	975,000						985,606				37,054	
16725*-AC-4	Chicago Bridge & Iron Co Senior Note Ser		05/10/2018	_ CA_CASH_CLOSE		759,902	732,000	732,000	732,000						759,902				76,053	12/27/2022
171265-A@-0	Chugach Electric Associa First Mortgage		03/15/2018 _	SINKING PAYMENT		66,667	66,667	66,667	66,667						66,667				1,583	
171265-B*-1	Chugach Electric Associa First Mtg Bond	-	03/15/2018	. SINKING PAYMENT		84,000	84,000	84,000	84,000		ļ	ļ			84,000				1,852	
17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 C	-	09/25/2018	PAYDOWN		7,319		6,057	6,224		1,095		1,095		7,319				100	
17307G-KY-3	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST		07/01/2018	PAYDOWN		177	177	179	177						177					08/01/2034 .
17307G-KZ-0	CITIGROUP MORTGAGE LOAN -SERIES 2004-UST	-	12/01/2018	PAYDOWN		282	282	279	282			·		}	282				4	08/01/2034
17307G-PE-2	CITIGROUP MORTGAGE LOAN -SERIES 2005-WF1		12/01/2018	PAYDOWN		342,506	342,506	224,810	285,944		56,562		56,562	}	342,506			 	9,247	11/01/2034 .
17309M-AB-9 17311Y-AC-7	CITIGROUP MORTGAGE LOAN -SERIES 2006-WFH CREDIT-BASED ASSET SERVI-SERIES 2007-CB3	-	12/26/201812/01/2018	PAYDOWN		84,833	84,833 18,482	63,684 8.095	82,928		1,905		1,905						825	08/25/2036 .
1/311Y-AC-7 18051*-AA-8	Clarion Brands LLC Senior Sub Note		09/21/2018	PREPAYMENTS W/O PENA			586,372		5,717		13,046)	13,046	·	586,373		/1)	(1)	53 , 120	
18051*-AB-6	Clarion Brands LLC Senior Sub Note	1		PREPAYMENTS W/O PENA		740.241	740.241	740 . 198	740.202		19	((19)		740 . 183			(1)	74.522	
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE-SENIOR UNSECURED	1		VARIOUS		1,021,988	1,000,000	1.000.000	1,000,000			<u>'</u>	(19)		1.000.000		21.988	21.988	42,017	11/15/2022
193906-AD-6	COLLEGE & UNIVERSITY FAC-SERIES 2 CLASS		06/01/2018 _	PAYDOWN		1,632	1,632	1.641	1,632			[1,632				27	06/01/2018
194204-AB-9	COLLEGE AVE STUDENT LOAN-SERIES 2017-A C	1	12/25/2018	PAYDOWN		101,366	101,366	101,324	101,671		(304)	(304)		101,366				2,200	
194262-CF-6	COLLEGE LOAN CORPORATION-SERIES 2004-1 C	.	10/25/2018	PAYDOWN		622,650	622,650	498, 120	522,098		100,552		100,552		622,650				,	05/01/2044
20162R-AB-8	Marine Corps Community S-UNSECURED BOND		12/01/2018	SINKING PAYMENT		258,800	258,800	306,757	270,698		(4,741		(4,741)	ļ[258,800				12,392	
20267V-AC-1	COMMONBOND STUDENT LOÁN -SERIES 17-AGS C	.	11/25/2018	PAYDOWN		22,489	22,489	22,488	22,580		(90		(90)		22,489				718	05/25/2041 .
212015-AH-4	CONTINENTAL RESOURCES IN-SENIOR UNSECURE		08/16/2018 _	CALL 101.667		468,685	461,000	471,605	464,548		(964)	(964)		471,269		(2,584)	(2,584)	28,878	
212015-AR-2	Continental Resources In-SENIOR UNSECURE	.	05/29/2018 _	EXCHANGE OFFER		1,500,000	1,500,000	1,500,000	1,500,000		ļ	ļ		ļ	1,500,000				26,979	
21775#-AA-3	CORA Health Services, In Senior Sub Note	-	05/02/2018	. PREPAYMENTS W/O PENA		430,914	430,914	431,095	431,086		(76)	(76)	ļ	431,011		(97)	(97)	18,526	
22100*-AA-1	Corvias Campus Living LL Senior Secured	-	07/01/2018	. SINKING PAYMENT		4,877	4,877	4,877	4,877						4,877				195	
22540V-3F-7	CREDIT SUISSE FIRST BOST-SERIES 2002-18		12/01/2018 _	PAYDOWN		1,559	85,925	17,655	14,799		8,579		8,579		1,559)06/01/2032 .
22540V-FZ-0	CREDIT SUISSE FIRST BOST-SERIES 2001-26	-	12/01/2018	PAYDOWN		4,307	4,307	4,039	3,968		340	 	340	}	4,307				199	
22540V-G7-1 22540V-Q7-0	CREDIT SUISSE FIRST BOST-SERIES 2002-9 C	-	12/01/201812/01/2018	PAYDOWN		300	300	307	296		4		4						11	03/01/2032 .
2254UV-U7-U 22541N-BT-5	CREDIT SUISSE FIRST BOST-SERIES 2002-10 CREDIT SUISSE FIRST BOST-SERIES 2002-22	-	09/01/2018	PAYDOWN		17,356	17,356	102,140	17, 180		1,403		1,403		17,356				731	05/01/2032 .
22541N-FL-8	CREDIT SUISSE FIRST BOST-SERIES 2002-22	1	11/01/2018	PAYDOWN		22.283	22.283	19.656	19.248		3.036		3,036		22.283					08/01/2032

					Showing All I	_ong-Term E	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
22541N-T5-8	CREDIT SUISSE FIRST BOST-SERIES 2003-8 C	Cigii	12/01/2018	PAYDOWN	Otook	7,937	7.937	7.01441 3031	7,979	Decrease	(42)	riecognized	(42)	value	7,937	Бізрозаі	он Бізрозаі	Disposai	241	
22541N-TH-2	CREDIT SUISSE FIRST BOST-SERIES 2002-AR3	-	12/01/2018	PAYDOWN		261	261	10	95		166		166		261				5	11/01/2032
22541Q-4M-1	CREDIT SUISSE FIRST BOST-SERIES 2003-29		12/01/2018	PAYDOWN		10,789	29,013	2,562	3,071		9,364		9,364		10,789				1,539	
22541Q-JR-4	CREDIT SUISSE FIRST BOST-SERIES 2003-17		12/01/2018	PAYDOWN			10,871	(148)	(9)		597		597							06/01/2033
22541Q-QR-6	CREDIT SUISSE FIRST BOST-SERIES 2003-21		12/01/2018	PAYDOWN		3,951	26,312	2,781	1,251		12, 196		12, 196		3,951				2,074	08/01/2033
22541S-RC-4	FIRST FRANKLIN MTG LOAN -SERIES 2004-FFB		12/01/2018 _	PAYDOWN		10,997	10,997	9,550	10,576		421		421		10,997				327	
22546U-AA-6	. CREDIT SUISSE ABS REPACKAGING TR 2013-A		10/25/2018	PAYDOWN	-	45,226	45,226	43,286	43,985		1,241		1,241		45,226				526	
2254W0-NK-7 22822R-AR-1	CREDIT SUISSE FIRST BOST-SERIES 2005-11 Crown Castle Towers LLC-SERIES 2010-3	-	12/01/2018 _ 01/15/2018 _	PAYDOWN	-	11,931	16, 132 207, 664	2,743 242.310	4,400 210.907	<u> </u>	8,263		8,263		11,931		(13,649)	(13,649)	462 11, 133	
22822R-AZ-3	Crown castle lowers LLC-SERIES 2010-3	1	07/16/2018	CALL 102.878763	†	874.469	850,000			·	(258)		(208)		898.816		(13,649)	(13,649)	46,836	
22845#-AE-9	Crown Pine Parent LP Senior Secured		06/20/2018	CA CASH CLOSE		1,696,000	1,600,000	1,786,972	1,660,317		(13,961)		(13,961)		1,742,356		(46,356)	(46,356)	149,240	
23243A-AD-8	COUNTRYWIDE ALTERNATIVE -SERIES 2006-0A1		12/20/2018	PAYDOWN		6,967	8,919	4,219	5,450		2,208		2,208		6,967				99	09/20/2046 _
23245Q-AA-7	COUNTRYWIDE ALTERNATIVE -SERIES 2006-0A2		12/20/2018	PAYDOWN	ļ	14, 143	14, 143	8,671	8,600	ļ	5,543		5,543	ļ	14 , 143				149	03/20/2047
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA		12/26/2018 _	. PAYDOWN		10,972	10,972	8,099	10,167		804		804		10,972				151	
233046-AD-3	DB MASTER FINANCE LLC-DNKN 2015 - 1A A21		11/20/2018	PAYDOWN		14,750	14,750	15,053	14,955		(205)		(205)		14,750				367	
233046-AE-1	DB Master Finance LLC-SERIES 2017-1A CLA		11/20/2018	PAYDOWN		2,000	2,000	1,948	404		52		52		2,000				2/	11/20/2047
23305X-AD-3 23305Y-AC-3	DBUBS MORTGAGE TRUST-SERIES 2011-LC2A CL DBUBS MORTGAGE TRUST-SERIES 2011-LC3A CL	-	02/01/201803/01/2018	PAYDOWN	-	190 17,051	190 17,051	192	191		(1)		(1)		190				ا	07/01/2044
23305Y-AD-1	DBUBS MORTGAGE TRUST-SERIES 2011-LC3A CL		12/01/2018	PAYDOWN	-	74,338	74,338	75,076	74.572		(234)		(234)		74,338				1,862	
23307*-AB-8	D.C. Arena L.P. Gtd Senior Secu	-	05/24/2018	CA_CASH_CLOSE		191,681	177, 171	177, 171	177, 171		(201)				191,681				18,874	
23307*-AC-6	D.C. Arena L.P. Gtd Senior Secu		.05/24/2018	CA CASH CLOSE		1,001,637	917,592	917,592	917,592						1,001,637				107,955	
23312A-AA-0	DCP RIGHTS LLC-2014-1A A CLASS A		10/25/2018	PAYDOWN		5,250	5, 250	5,250	5,250						5,250				179	10/25/2044
23314#-AC-3	DCT Industrial Operating Senior Note Cla		06/22/2018 _	MATURITY		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				77 , 425	
23314#-AD-1	DCT Industrial Operating Senior Note Cla		09/21/2018	_ CA_CASH_CLOSE		3,827,039	3,500,000	3,500,000	3,500,000						3,827,039				502,720	
23314#-AK-5	DCT Industrial Operating Senior Note Cla	-	09/21/2018	CA_CASH_CLOSE		1,074,689 1,094,185	1,000,000	1,000,000	1,000,000						1,074,689				114,412	
23314#-AL-3 23321P-6A-1	DCT Industrial Operating Senior Note Cla PNCMT TRUST-SERIES 2000-1 CLASS DB1		09/21/201812/01/2018	CA_CASH_CLOSEPAYDOWN				1,000,000	1,000,000		3.857		3.857		1,094,185					
233326-C*-6	DST Systems, Inc. Senior Note Ser		05/01/2018	CA CASH CLOSE		3,475,583	3,300,000	3.300.000	3,300,000		,051				3.475.583				235,203	
23332U-AC-8	DSLA MORTGAGE LOAN TRUST-SERIES 2004-AR1		12/19/2018	PAYDOWN		13,886	13,886	12.036	13,033		853		853		13,886				168	
23332U-CM-4	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR1		12/19/2018	PAYDOWN		4,317	4,317	3,550	3,915		402		402		4,317				36	02/19/2045
23332U-DU-5	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR3		12/19/2018	PAYDOWN		178,705	178,705	143,589	158,514		20, 191		20, 191		178,705				2,246	
23332U-FV-1	DSLA MORTGAGE LOAN TRUST-SERIES 2005-AR6		12/19/2018	PAYDOWN		9,320	9,320	7,853	8,662		657		657		9,320				106	
23340K-AB-2	DRB PRIME STUDENT LOAN T-SERIES 2015-A C	-	12/25/2018	PAYDOWN		60,359	60,359	59,557	59,787		572		572		60,359				859	
23340L-AA-2 23340L-AB-0	DRB PRIME STUDENT LOAN T-SERIES 2015-B C DRB PRIME STUDENT LOAN T-SERIES 2015-B C		12/26/201812/25/2018	PAYDOWN	-	179,899 196,805	179,899 196,805	178,597 197,875	179,899		(738)		(738)		179,899 196,805				3,377 2,995	
23340U-AB-0	DT AUTO OWNER TR 2016-1 ASSET BKD NT CL		01/15/2018	PAYDOWN	·	196,805	15, 100	15, 100	15, 100		(/38)		(/38)		196,805					05/15/2020
23340W-AB-6	DRB PRIME STUDENT LOAN T-SERIES 16-A CLA		12/25/2018	PAYDOWN		140,838	140,838	140,391	140,508		330		330		140,838				2,281	
23341B-AC-9	DRB PRIME STUDENT LOAN T-DRB 2016-B A2		12/25/2018	PAYDOWN		305,308	305,308	305,216	305,243		66		66	L	305,308				4,448	
23341K-AA-3	DRB PRIME STUDENT LOAN T-SERIES 2015-D C		12/26/2018	PAYDOWN		219,490	219,490	214,263	215,418		4,072		4,072		219,490				3,693	01/25/2040
23341K-AB-1	DRB PRIME STUDENT LOAN T-SERIES 15-D CLA	-	12/25/2018	PAYDOWN		96,639	96,639	94,663	95,234		1,291		1,291		96,639				661	
23342K-AD-6	DRB PRIME STUDENT LOAN T-DRB 2017-A B	-	12/25/2018	PAYDOWN	-	110,621	110,621	110,614	111, 192		(570)		(570)		110,621				1,491	
23356@-AA-8 23918K-AP-3	DHM Acquisition Corp. Senior Sub Note DAVITA HEALTHCARE PARTNE-SENIOR UNSECURE	-	10/31/2018	EXCHANGE OFFER		405.000	318,254	400.000	400.000	<u> </u>	<u> </u>	 		}	400.000		5.000	5.000	27,919	06/30/2021
23918K-AP-3 24617#-AA-9	Delaware North Companies Senior Secured		11/14/2018	SINKING PAYMENT	·						·				55,342		ລ,ບປປ			
24702R-AM-3	DELL INC-SENIOR UNSECURED		03/26/2018	GOLDMAN		182,000	200,000	177,750	177,917		120		120		178,037		3,963	3,963	2,610	
247916-AH-2	Denbury Resources Inc-SENIOR UNSECURED]	.08/20/2018	VARIOUS		217,281	204,500	146,558			4,044		4,044		150,602		66,679	66,679	10,254	
247916-AK-5	Denbury Resources Inc-SENIOR UNSECURED		06/21/2018	EXCHANGE OFFER		236,374	323,000	231,483			4,890		4,890		236,374				(2,740)12/15/2023
24823U-AH-1	Denbury Resources Inc-SENIOR SUBORDINATE		01/11/2018	. EXCHANGE OFFER		510,625	950,000	510,625	510,625						510,625				1,220	
250440-AA-1	DESERT SUNLIGHT FDG TR I -SR SEC SER A-1	-	10/07/2018 _	SINKING PAYMENT		85,237	85,237	85,237	85,237										2,273	
250440-AB-9	DESERT SUNLIGHT FDG TR I SER A-1-NG		10/07/2018	SINKING PAYMENT	 	142,061	142,061	142,279	142,248	}	(6)	' 	(6)	}	142,061		}		5,898	
251510-CY-7 251510-FB-4	DEUTSCHE ALT-A SECURITIE-SERIES 2005-1 C DEUTSCHE ALT-A SECURITIE-SERIES 2005-AR1		12/01/201812/26/2018	PAYDOWN	-	12,560	53,938 48,804	5,235	5,052		11,966		11,966		12,560				2,084	
251510-PB-4 251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2005-ART		12/26/2018	PAYDOWN		256,814	272,893	168, 154	221,089		34,587		34,587		256,814				2,816	
25159N-AW-5	DDR Corp-SENIOR NOTE REID	1	02/16/2018	TENDERED		496,505	500,000	575,036	507, 180		(1,661)		(1,661)		505,519		(9,014)	(9,014)	4,688	
25272V-AA-7	DIAMOND RESORTS OWN TRST-SERIES 2015-1 C		10/20/2018	PAYDOWN		164,639	164,639	162,632	162,862	ļ	1,776		1,776		164,639				2,830	07/20/2027
25273A-AA-2	DIAMOND RESORTS OWN TRST-SERIES 2014-1 C		11/20/2018 _	PAYDOWN		205, 192	205, 192	203,415	204,010		1, 182		1, 182		205, 192				3,691	05/20/2027
25273L-AA-8	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C		12/20/2018 _	PAYDOWN		87,081	87,081	87,056	87,055		26		26		87,081				1,207	
25273L-AB-6	DIAMOND RESORTS OWN TRST-SERIES 2015-2 C	. 1	12/20/2018	PAYDOWN	1	39.477	39,477	39,475	39.476	L	11	1	11	L	39.477	L	L		648	05/22/2028

				;	Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
25275@-AA-1	Diamond State Generation Senior Secured	-	12/30/2018	SINKING PAYMENT		351,476	351,476	351,476	351,476						351,476					03/30/2025
25654#-AA-0 25755T-AD-2	Dodger Tickets LLC Senior SecuredDOMINOS PIZZA MASTER ISS-SERIES 15-1A CL		03/31/201804/25/2018	. SINKING PAYMENT		68,956 965,300	68,956 965,300	68,956 965,152	68,956 965,548		(248		(248)		68,956				3,903	
25755T-AE-0	DOMINOS PIZZA MASTER 188-SERIES 2015-1A		10/25/2018	PAYDOWN		19,750	19,750	19,750	19,750		(240	/	(240)		19,750				552	
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		10/25/2018	PAYDOWN		12,000	12,000	11,969	10,000		31		31		12,000				278	
26223N-AD-7	DRUG ROYALTY CORPORATION-SERIES 2012-1 C		10/15/2018 _	PAYDOWN		8,590	8,590	8,590	8,590						8,590				385	
26223N-AE-5	DRUG ROYALTY CORPORATION-SERIES 2012-1 C		10/15/2018	PAYDOWN		13,744	13,744	13,741	13,742		2		2		13,744		400.004	400.004	503	
263534-BR-9 26439@-AA-2	EI du Pont de Nemours & -SENIOR UNSECURE Duke Endowment (The) Senior Note		11/29/201810/31/2018	TENDERED		2,918,355 141,603	2,300,000 141,603	2,491,333 141.603	2,459,457		(4,766	/	(4,766)		2,454,691 141.603		463,664	463,664	117,351	
26860#-AA-8	EIF Pio Pico, LLC Senior Secured	1	12/31/2018	. SINKING PAYMENT		165,605	165,605	165,605	165,605						165,605				8,808	
26885@-AA-1	ERG HLDG CO LLC SR SUB NT		05/25/2018 _	CORPORATE ACTION		199,646	199,646	199,667	199,655		(3)	(3)		199,652		(6)	(6)	12,974	10/04/2019
26885@-AB-9	Evolution Research (ERG Senior Sub Note		05/25/2018 _	CORPORATE ACTION		136,736	136,736	136,805	136,781		(15	/	(15)	ļ	136,766		(30)	(30)	7,679	
27034J-AB-7 27035B-AC-1	EARNEST STUDENT LOAN PRO-SERIES 2016-B C		12/25/2018	PAYDOWN		285,624	285,624	285,568	285,589	}			35	}	285,624	l		ł	4,512	
27035B-AC-1 28140D-AC-7	EARNEST STUDENT LOAN PRO-SERIES 17-A CLA EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLA	-	11/25/201812/26/2018	PAYDOWN		35,781 53,272	35,781 53,272	35,777	35,851		1.670		(70) 1,670		35,781 53,272				544 817	
28258#-AA-4	Spoint3 Solar Investco 1 Senior Secured	-	08/31/2018	SINKING PAYMENT		68,625	68,625	68,625					1,070		68,625				633	
284157-AA-2	ELARA HGV TIMESHARE ISSU-SERIES 2014-A C		12/25/2018	PAYDOWN		46,629	46,629	46,628	46,629		1		1		46,629				602	02/25/2027
28618X-AA-0	. ELEMENT RAIL LEASING II LLC 2015-1 ETC C	.	12/19/2018	PAYDOWN		90,704	90,704	89,980	90,323		381		381		90,704				1,338	
28618X-AD-4	_ ELEMENT RAIL LEASING II LLC 2016-1 ETC C		12/19/2018	PAYDOWN		133,682	133,682	133,682	133,682 189,670						133,682				3,825	
28621U-AA-1 29252B-AA-7	Elevate Holdco Funding L Senior Secured Enbridge Pipelines LLC Senior Note		12/31/2018	. SINKING PAYMENT		189,670 202.273	189,670 202.273	189,670 202,273							189,670 202.273				18.178	12/31/2032
29355X-AD-9	EnPro Industries Inc-SENIOR UNSECURED		10/31/2018	CALL 102.938		430,281	418,000	421,419	421,287		(964)	(964)		432,604		(2,323)	(2,323)	32,745	
29444U-AR-7	EQUINIX INC-SENIOR UNSECURED		10/29/2018	MORGAN		578,675	586,000	586,000	586,000			<i></i>			586,000		(7,325)	(7,325)	26,248	05/15/2027
29481#-AC-7	Ergon, Inc. Gtd Senior Note		05/20/2018 _	SINKING PAYMENT		218, 190	218, 190	218,190	218, 190						218, 190				4,634	
30212P-AB-1	Expedia Inc-BOND	-	08/15/2018	MATURITY		3,555,000	3,555,000	4,048,814	3,609,373		(54,373)	(54,373)		3,555,000		(44.757)	(44.757)	164,927	
302445-AD-3 30247D-AD-3	FLIR SYSTEMS INC-SENIOR UNSECURED FIRST FRANKLIN MTG LOAN -SERIES 2006-FF1		10/11/201812/26/2018	SOUTHWEST SEC		865,894 2.024					(210)	(210)		880,651 2.024		(14,757)	(14,757)	21,694 28	06/15/2021
30251Y-AB-4	FNBA MORTGAGE PASS THROU-SERIES 2004-AR1		12/19/2018	PAYDOWN		55.026	55.026		56.970		(1.944)	(1,944)		55.026				689	
30257D-AA-6	FNA TRUST-SERIES 2015-1 CLASS A		_04/10/2018	PAYDOWN		97,938	97,938	97,934	97,927		11		11		97,938				800	
30273@-AA-3	FPL Energy Rockaway Peak Senior Secured	.	12/31/2018	. SINKING PAYMENT		109,424	109,424	109,424	109,424						109,424				7,780	
302800-AA-4 30605X-AA-1	FR-Enclave SPV LP Secured Note		10/07/201812/15/2018	. SINKING PAYMENT PAYDOWN		82, 122	82, 122 17, 349	82, 122 17, 423	82, 122		(57		(57)						2,702	
31305@-AA-1	FAIRWAY OUTDOOR FUNDING -SERIES 2012-1A FBI Phoenix Lease Financ Lease Backed Pa		12/15/2018	SINKING PAYMENT		118,811	118,811	118,811	118,811			' 	(37)		118.811				3,027	
313305-AA-2	FEDEX CORP 2012 PASS TST-SECURED NOTE		01/15/2018	. SINKING PAYMENT		40,376	40,376	40,376	40,376						40,376				41	01/15/2018
313747-AR-8	FEDERAL REALTY INVESTMEN-SENIOR UNSECURE		01/01/2018 _	VARIOUS		47,718	47,718	47,718	47,718						47,718				47,718	04/01/2020
3137G0-EQ-8	FHLMC STACR-SER 2015-DNA1 CL M-1	-	06/25/2018	PAYDOWN			76,026	76,026	76,026						76,026				486	
3137G0-HQ-5 318340-AB-2	FHLMC STACR-SER 2016-DNA1 CL M-1		04/25/2018 12/26/2018	PAYDOWN		71,861 60.805	71,861 60.805	71,861 3.509	71,861	····	60.821		60.821	}	71,861 60.805				375 150	
318340-AB-2 32008D-AA-4	FIRST FRANKLIN MTG LOAN -SERIES 2006-FFA FIRST DATA CORPORATION-1ST LIEN		06/08/2018	VARIOUS	-	1, 129, 219	1, 125, 000	1, 125, 000	1, 125, 000	<u> </u>	00,821	 		ļ	1,125,000		4.219	4.219	25 . 150	
32051G-BV-6	FIRST HORIZON ALTERNATIV-SERIES 2004-AA5		12/01/2018	PAYDOWN		9,379	27,702	1,1246	2,811				7,528		9,379				461	
33632*-UF-2	First Security Bank, NA-Fed Express LN C		01/15/2018 _	SINKING PAYMENT		25,073	25,073	25,073	25,073			ļ			25,073				1,054	01/15/2020
33632*-UK-1	FIRST SEC BK NA LN CTF-FED EXPRESS N596F		01/15/2018	. SINKING PAYMENT		24,533	24,533	24,533	24,533	ļ		ļ		ļ	24,533			ļ	1,032	
33812@-AA-5 33843L-AA-3	Fitch Group, Inc. Senior NoteFLAGSHIP CREDIT AUTO TRU-SERIES 2015-3 C	-	08/09/201812/15/2018	. SINKING PAYMENT PAYDOWN	-	980,000 157,946	980,000	980,000 157.945	980,000 157.946			·			980,000				50 , 176 1 , 914	
33882B-AE-9	FLATIRON CLO 2007-1 LTD DEF MEZZ TERM NO		01/16/2018	PAYDOWN		400,000	400,000	61.000	259,788		140,212		140,212		400,000				797	
345397-WF-6	Ford Motor Credit Co LLC-SENIOR UNSECURE			MITSUBISHI UFJ SEC I		902,916	900,000				542		542		896,273		6,643	6,643	24,331	
34958@-AA-7	. Fortistar Energy Recycli Secured Mezzani		12/20/2018	. VARIOUS		3,030,409	3,030,409	2,992,531	2,848,330		1,405		1,405		2,998,412		31,997	31,997	306,965	
35671D-AU-9	FREEPORT MCMORAN INC-SENIOR UNSECURED NO		08/22/2018	VARIOUS		3,048,621	3, 150, 000	3, 171, 415	3, 159, 996		(1,017)	(1,017)		3,145,479		(96,858)	(96,858)	46,300	
35671D-AZ-8 35671D-CB-9	FREEPORT-MCMORAN INC-SENIOR UNSECURED NO FREEPORT-MCMORAN INC-SENIOR UNSECURED		07/17/201802/28/2018	VARIOUS			900,000 974.000	899,482 962,413	899,663 963,322		33		33				(43,571) 85,813	(43,571) 85,813	19, 161	
35729R-AE-6	FREMONT HOME LOAN TRUST-SERIES 2006-A CL		12/26/2018	PAYDOWN		1,049,465	10,207	5,588	5,698	·	4,509	ļ	4,509	<u> </u>	10,207				91	05/25/2036
361452-AA-3	GATX RAIL CORP 2000-1 PT-PASS-THRU CTF		07/13/2018	SINKING PAYMENT		110,605	110,605	110,605	110,605						110,605				2,456	
36155W-AK-2	GCI INC-SR UNSECURED		11/15/2018 _	. WELLS FARGO		28,657	28,000	27,300	27,405		58		58		27,463		1, 194	1, 194	2, 107	
36228F-5R-3	GSR MORTGAGE LOAN TRUST-SERIES 2004-7 CL		12/01/2018	PAYDOWN		6,515	6,515	6,450	6,636		(121)	(121)	·	6,515				92	06/01/2034
362334-EB-6 362341-L4-9	GSAMP TRUST-SERIES 2006-NC1 CLASS A2	-	02/26/201812/26/2018	PAYDOWN		4, 168 27, 969	4, 168 27, 969	3,367	4, 167 27, 704		1				4, 168 27, 969				5	02/25/2036
362341-TM-1	GSAMP TRUST-SERIES 2005-SEA2 CLASS A2	1	06/25/2018	PAYDOWN		27,969	26, 149	25,265	26,312		(163		(163)		26,149					
36242D-BJ-1	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL		12/01/2018	PAYDOWN		18,742	18,742	16,485	18,315		427		427		18,742					08/01/2034

					Showing All L	_ong-Term B	onds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
36242D-BY-8	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL	Cigii	12/01/2018	PAYDOWN	Otock	1,688	1.688	1.425	1.648	Decrease	ACCIGION	rtecognized	41	value	1.688	Бізрозаі	он Бізрозаі	Бізрозаі	35	
36242D-GA-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-11 C	-	12/01/2018	PAYDOWN		7,840	14,057	815	938						7,840				503	
36242D-N4-1	FIRST FRANKLIN MTG LOAN -SERIES 2005-FF2		03/26/2018	PAYDOWN		43,252	43,252	40,360	43,252		,200		,200		43,252				118	
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C		12/26/2018	PAYDOWN		13,372	15,624	9,499	11,788		2,936		2,936		13,372				169	05/25/2036 _
36248F-AG-7	. GS MORTGAGE SECURITIES T-SERIES 2011-GC3		12/01/2018	PAYDOWN		219,925	219,925	222,834	220,814		(890)	(890)		219,925				2,693	
36290P-AK-3	GSMPS MORTGAGE LOAN TRUS-SERIES 2003-2 C		12/01/2018	PAYDOWN		040 475	474,760	040.004			40.005		40.005						1,942	
36298X-AA-0 36298X-AB-8	GSMPS MORTGAGE LOAN TRUS-SERIES 2006-RP2		12/25/201812/25/2018	PAYDOWN PAYDOWN		243, 175 209,771	272,313 235,333	218,021 176,374	239,669		13,895 24,261		13,895 24,261		243, 175 209, 771				601 3,137	
36962G-4B-7		1	02/13/2018	CITIGROUP GLOBAL MAR	·	259.818	201,000	217.773	215,706	 	24,261	,	24,261	<u> </u>	215,653		44 . 164	44 . 164	1,667	
373620-AA-0	Georgia Transmission Cor First Mortgage		12/31/2018	. SINKING PAYMENT		117,000	117,000	117,000	117,000		(33	<u></u>	(33)		117,000				5,220	
37459*-AA-6	Giants Training Facility Senior Note Ser		12/01/2018	SINKING PAYMENT		94,966	94,966	94,966	94,966						94,966				6,790	12/01/2030
37459*-AB-4	Giants Training Facility Senior Note Ser		12/01/2018	SINKING PAYMENT		94,966	94,966	94,966	94,966			ļ			94,966				6,790	
374593-A*-2	Giants Stadium LLC Senior Secured		04/01/2018	. SINKING PAYMENT		30,297	30,297	30,297	30,297	ļ		 		ļ	30,297	ļ			2, 151	
375558-AW-3	GILEAD SCIENCES INC-SENIOR UNSECURED NOT		10/09/2018	. JP MORGAN SECURITIES		1,094,544	1,100,000	1,098,229	1,098,796		167		167		1,098,963		(4,419)	(4,419)	31,656	
38002#-AA-2 38021E-AA-2	GLYNLYON HLDG CO SR SUB NT		03/05/201811/26/2018	CA_CASH_CLOSE PAYDOWN		332,339 45,175	329,048 45,175	329, 195	329, 175		(5)	(5) 1,543		332,460 45,175		(122)	(122)	10,310	
38021G-AC-3	GOAL STRUCTURED SOLUTION-SERIES 2016-B C		11/26/2018	DIRECT		1,200,000	1,200,000	1.210.500	1,212,198		3.044		3.044		1,215,242		(15,242)	(15,242)	39,342	
38046C-AB-5	GOGO INC-SR UNSECURED	1	12/13/2018	JEFFERIESLLC		661,563	725,000	725,000	725,000						725,000		(63.438)	(63,438)	26,070	
38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A		11/15/2018	PAYDOWN		112,313	112,313	112,260	112,313						112,313		(00, 100)	(00, 100)	4,318	
384780-AA-0	. GRAIN SPECTRUM FUND II-SECURED NOTE		10/10/2018 _	SINKING PAYMENT		27, 108	27, 108	27 , 122	27 , 114		(3)	(3)		27, 108				669	
38742#-AA-7	. Granite Reliable Funding Pass Thru Trust		10/08/2018 .	SINKING PAYMENT		27,829	27,829	27,829	27,829						27,829				1,578	
38742#-AB-5	Granite Reliable Funding Pass Thru Trust		10/08/2018	. SINKING PAYMENT		92,762	92,762	92,762	92,762						92,762				2,769	
393505-BK-7 393513-AF-3	CONSECO FINANCIAL CORP-SERIES 1993-3 CLA		05/15/201812/26/2018	PAYDOWN PAYDOWN		741 96,839		762 93,026	741 96,789		50		50						1,950	10/15/2018
39538R-BB-4	GREEN TREE MORTGAGE LOAN-SERIES 2005-HE1 GREENPOINT MORTGAGE FUND-SERIES 2005-AR2		12/26/2018	PAYDOWN		60,452	60,452	47, 165	48,904		11,548		11,548						796	
398433-AK-8	GRIFFON CORP-SENIOR UNSECURED	-	02/06/2018	EXCHANGE OFFER		756,482	750,000		756,749		(266)	(266)		756,482				3,828	
404121-AC-9	HCA Inc-SENIOR SECURED NOTE		08/15/2018	VARIOUS		624,024	600,000	592,500	597,627		707	,	707		598,334		25,690	25,690	24,483	
40430H-AG-3	HSI ASSET SECURITIZATION-SERIES 05-NC1 C		12/26/2018	PAYDOWN		8,718	8,718	8,361	8,717		1		1		8,718				104	
40430H-FL-7	HSI ASSET SECURITIZATION-SERIES 2006-0PT	-	12/26/2018	PAYDOWN		9,921	9,921	9,604	9,961		(41)	(41)		9,921				102	02/25/2036
40431K-AA-8	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1		12/26/2018	PAYDOWN		78	78	58	6		72		72		78					12/25/2036
40431K-AE-0 41024@-AA-2	HSI ASSET LOAN OBLIGATIO-SERIES 2007-WF1 Handi Quilter, Inc. Senior Sub Note		10/23/2018	PAYDOWN		41,932 307.541	41,932 307,541	20,369	14,230		27,701		27,701		41,932				2,022 29.934	
000000-00-0	Handi Quilter (HQ Acquis Senior Sub Note		10/23/2018	PREPAYMENTS W/O PENA		61,528	61,528	61.528	61.528						61,528				8,599	
41138#-AA-3	Happy Floors Acquisition Senior Sub Note		04/30/2018	PREPAYMENTS W/O PENA		188,611	188,611	188.704	188,699		(5)	(5)		188.693		(83)	(83)	16.481	
41161P-A8-6	. HARBORVIEW MORTGAGE LOAN-SERIES 2006-1 C		12/19/2018	PAYDOWN		7,803	8,585	4,563	4,894		3,315		3,315		7,803				76	03/19/2036
41161P-FR-9	. HARBORVIEW MORTGAGE LOAN-SERIES 2004-6 C		12/01/2018 _	PAYDOWN		5,480	5,480	4,844	5,206		274		274		5,480				137	
41161P-HC-0	HARBORVIEW MORTGAGE LOAN-SERIES 2004-8 C	-	12/19/2018	PAYDOWN		63,517	63,517	51,995	53, 127		10,389		10,389		63,517				789	
41161P-HU-0 41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2004-9 C		12/19/201812/19/2018	PAYDOWN			33,307	26,276 45,050	25,012 43,091	}	8,913 17,379	 	8,913 17,379	}	33,307				366	
41161P-WB-5	HARBORVIEW MORTGAGE LOAN-SERIES 2005-13 CKE RESTAURANTS HOLDINGS-SERIES 2013-1A	-	06/20/2018	PAYDOWN	-	1,245,169	1,245,169	1,254,873	1,250,032		(4,862		(4,862)		1,245,169				25,737	
421924-BT-7	HEALTHSOUTH CORP-SENIOR UNSECURED		11/27/2018	VARIOUS		178,425	180,000	179, 134	179,249		70	,	(4,802)		179,319		(894)	(894)	9,209	
42329G-AA-8	HELIOS ISSUER LLC-SERIES 17-1A CLASS A		.09/20/2018	PAYDOWN		37,822	37,822	37,804	37,667		156		156		37,822				1,367	
42710W-AA-0	. HERCULES CAPITAL FUNDING-SERIES 2014-1A		10/16/2018 .	PAYDOWN		304, 114	304, 114	304, 114	304, 114						304, 114				4,707	04/16/2021
428040-CT-4	HERTZ CORP-2ND LIEN		11/19/2018 _	BARCLAYS CAPITAL INC		1,660,402	1,700,000	1,671,250	1,673,720		4,646		4,646		1,678,367		(17,965)	(17,965)	115,041	
42809H-AC-1	HESS CORP-SENIOR UNSECURED BOND		05/17/2018 _	_ JEFFERIESLLC		932,025	900,000	1,001,232	991,755		(923)	(923)		990,832		(58,806)	(58,806)	20,882	
42970#-AA-2 429827-AR-9	High Noon Solar LLC Senior Secured HIGHER EDUCATION FUNDING-SERIES 2004-1 C		12/31/201801/16/2018	SINKING PAYMENTPAYDOWN	 	98,673 140,000	98,673 140,000	98,673	98,673 120,329	<u> </u>	19.671	·	19,671		98,673				3,639	12/31/2036
431282-AF-9	HIGHWOODS REALTY LP-SENIOR UNSECURED NOT	-	04/15/2018	MATURITY	·	1,600,000	1,600,000	1.847.596	1.613.093		(13.093	,	(13,093)		1.600.000				34.667	
432837-AA-0	HILTON GRAND VACATIONS T-SERIES 2013-A C		12/25/2018	PAYDOWN		13,510	13,510	13,394	13,441		69	,	69		13,510				167	
43534*-AA-3	Hollandia Produce LP Senior Sub Note		_01/01/2018	CORPORATE ACTION		3,306	3,306	3,396	3,373						3,373		(68)	(68)	91	03/31/2021
43739E-BJ-5	HOMEBANC MORTGAGE TRUST-SERIES 2005-3 CL		12/26/2018	PAYDOWN			75,019	65,739	72,789		2,230		2,230		75,019				995	
44266R-AC-1	HOWARD HUGHES MEDICAL IN-SENIOR UNSECURE		12/20/2018	. CALL 102.886119		668,760	650,000	648,655	649, 181		124		124		668,065		695	695	40,815	
44416*-AB-2 444859-AU-6	Hudson Transmission Part Senior Secured		01/01/2018	. SINKING PAYMENT VARIOUS	+	165,004 56.562	165,004 56.562	165,004 56.562	165,004 56.562						165,004 56,562				4,677	
444859-AU-6 44919*-AC-2	Humana Inc-SENIOR UNSECURED	-	12/31/2018	SINKING PAYMENT	-		56,562	56,562		l		 			56,562				56,562	
449669-CD-0			08/01/2018	MATURITY	1	650.000				<u> </u>	(17.805)	(17,805)		650,000				27,964	
45071K-DD-3	IXIS REAL ESTATE CAPITAL-SERIES 2006-HE1		12/26/2018	PAYDOWN		10,323	10,323	4,975	5,675		4,648	,	4,648		10,323				84	
451102-BN-6	Icahn Enterprises LP / I-SENIOR UNSECURE	1	02/14/2018	EXCHANGE OFFER		750,000	750.000	750.000	750,000				1		750,000		l			12/15/2025

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
45254N-HV-2	. IMPAC CMB TRUST-SERIES 2004-4 CLASS 1M1		12/26/2018	PAYDOWN		1,086	1,086	588	640		446		446		1,086				16	09/25/2034
45254N-JG-3	. IMPAC CMB TRUST-SERIES 2004-5 CLASS 1A1		12/26/2018	PAYDOWN		5,815	5,815	5,326	5,762		53		53		5,815				89	10/25/2034
45254N-JP-3	. IMPAC CMB TRUST-SERIES 2004-5CLASS 1M5		12/26/2018 _	PAYDOWN		1,530	1,530	572	688		842		842		1,530				35	10/25/2034
45254N-JV-0 45254N-JX-6	IMPAC CMB TRUST-SERIES 2004-6 CLASS 1A1		12/26/2018	PAYDOWN		4,032	4,032	3,638	3,916		117		117		4,032				53	310/25/2034
45254N-KA-4	. IMPAC CMB TRUST-SERIES 2004-6 CLASS M1 . IMPAC CMB TRUST-SERIES 2004-6 CLASS M4		12/26/2018	PAYDOWN		779 1,298		437	443		336		336		779 1,298				۱ اــــــــــــــــــــــــــــــــــــ	10/25/2034 10/25/2034
45254N-ML-8	IMPAC CMB TRUST-SERIES 2005-1 CLASS 1A1		12/26/2018	PAYDOWN		8.247	8,247	6,932	7,808		439		439		8.247				98	304/25/2035
45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1		12/26/2018 _	PAYDOWN		108,607	108,607	89,753	96,165		12,442		12,442		108,607				1,308	08/25/2035
45254N-PA-9	. IMPAC CMB TRUST-SERIES 2005-4 CLASS 1A1A		12/26/2018	PAYDOWN	-	108,058	108,058	82,395	93,629		14,430		14,430		108,058				1,504	05/25/2035
45254N-PU-5	. IMPAC CMB TRUST-SERIES 2005-5 CLASS A1		12/26/2018	PAYDOWN	-	31,876	31,876	23,049	26,566		5,310		5,310		31,876				436	
45254T-MK-7 45254T-PX-6	. IMPAC SECURED ASSETS COR-SERIES 2003-1 C		12/01/2018	PAYDOWN PAYDOWN		2,275	2,275	523 15,718	875 15,715		1,400		1,400	}	2,275				94	11/25/2033
45254T-RX-4	IMPAC SECURED ASSETS COR-SERIES 2004-3 C IMPAC SECURED ASSETS COR-SERIES 2005-1 C		12/26/2018	PAYDOWN	-	15,715 1,544	15,715 1,544	15,718	15,715		502		502	<u> </u>	15,715				213 22	
45254T-SM-7	IMPAC SECURED ASSETS COR-SERIES 2005-1 C		12/25/2018	PAYDOWN		20,781	24,911	16,950	18,937		4,210		4,210	ļ	20,781				272	
45660L-AU-3	RES ASSET SECURIZATION TR-SERIES 2004-IP		12/01/2018 _	PAYDOWN		7,512	9,834	1,779	2,416		5,504		5,504		7,512				176	
45660L-W9-6	INDYMAC INDX MORTGAGE LO-SERIES 2005-AR3		12/26/2018	PAYDOWN		15,531	17,017	9,732	12, 170		3,470		3,470		15,531				185	
45660L-YW-3	INDYMAC INDB MORTGAGE LO-SERIES 2005-1 C		12/26/2018	PAYDOWN		21,785	26,980	15,388	16,836		7,696		7,696		21,785				336	
45660N-2J-3	INDYMAC INDX MORTGAGE LO-SERIES 2004 AR8		12/26/2018	PAYDOWN		26,063	26,063	20,733	21,029		5,035		5,035		26,063				475	
45660N-2Y-0 45660N-3S-2	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1 INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9		12/26/2018 12/26/2018	PAYDOWN		4,481 21,752	4,481 21,752	4,059 _20,476	4,354 21,875		127		127		4,481 21,752					
45660N-5H-4	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR9		112/26/2018	PAYDOWN		57.871	21,752		43,510		16.011		16.011		57.871				1,065	
45660N-7R-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR1		12/01/2018	PAYDOWN		(715)	5,442	455	335		(447		(447)		(715)				109	
45660N-Q2-4	. INDYMAC INDX MORTGAGE LO-SERIES 2004-AR4		12/01/2018	PAYDOWN		39,085	39,085	29,336	32,255		6,829		6,829		39,085				793	
45660N-S3-0	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR5		12/25/2018	PAYDOWN		7,376	7,376	6,471	6,756		592		592		7,376				116	
45660N-T8-8	INDYMAC INDX MORTGAGE LO-SERIES 2004-AR7		12/25/2018 _	_ PAYDOWN		661	701	501	493		196		196		661				12	209/25/2034
45660N-WS-0 45661E-AA-2	RESIDENTIAL ASSET SECURI-SERIES 03-A15 C		11/01/2018	PAYDOWN		3,405 2.373	3, 405 2, 373	3, 124 1, 199	3,271		133		133		3,405				53 27	, / O I/ E004
45667W-AA-6	INDYMAC INDX MORTGAGE LO-SERIES 2006-AR2 INDYMAC INDX MORTGAGE LO-SERIES 2006-FLX		12/26/2018	PAYDOWN		24.850	24,850	18.143	21.032		3.819		3.819		2,373 24,850				27	704/25/2046 611/25/2036
458140-AF-7	INTEL CORP-CONVERTIBLE BOND		06/14/2018	CREDIT SUISSE SECURI		1,326,500	500.000	681.624	657,977		(2,480		(2,480)		655,496		671.004	671.004	6,491	
46247@-AA-2	lowa Interstate Railroad Senior Secured		01/28/2018	SINKING PAYMENT		266,686	266,686	266,686	266,686						266,686					01/28/2028
462592-AD-8	OWA STUDENT LOAN LIQUID-SERIES 2005-1 C		09/25/2018	PAYDOWN		7,034		5, 100	5,704		1,330		1,330		7,034				63	09/25/2037
463556-AD-2	. IROQUOIS GAS TRANSMISSIO-BOND		10/31/2018 _	. SINKING PAYMENT		9,412	9,412	9,412	9,412						9,412				431	
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		12/15/2018	PAYDOWN		26,564	26,564	25,867	25,908		656		656		26,564				501	
46617T-AA-2 46618H-AA-7	. JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	1	12/15/2018	PAYDOWN	†	10,082 21,743	10,082	10,238	10,227		(146		(146)	 	10,082				208	
46618L-AA-8	. J G WENTWORTH XXXIV LLC-ASSET BKD SER 20]	12/15/2018	PAYDOWN		41, 187	41, 187	40.662	40.694		493		493		41, 187				729	
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15		12/15/2018 _	PAYDOWN		9,428	9,428	9,435	9,434		(7)	(7)		9,428				190	03/15/2058
466247-XE-8	JP MORGAN MORTGAGE TRUST-SERIES 2005-ALT		12/25/2018	PAYDOWN	-	56,228	49,457	32,597	39,602		11,627		11,627		56,228				425	
46625H-JD-3	JPMorgan Chase & Co-SENIOR UNSECURED NOT		10/09/2018	. WELLS FARGO	-	1,950,198	1,900,000	1,889,873	1,895,276		765		<i>7</i> 65		1,896,040		54, 158	54 , 158	66,500	
46627M-BQ-9 46627M-CS-4	. J.P. MORGAN ALTERNATIVE -SERIES 2005-A2	-	12/26/2018 12/25/2018	PAYDOWN	-	55,722 36,072	55,722 36,072	50,462 .27,550	54,620 27,040		1,102 9,032		1, 102 9,032	}	55,722 36,072				701 433	
46629T-AE-0	J.P. MORGAN ALTERNATIVE -SERIES 2006-A1 JP MORGAN MORTGAGE ACQUI-SERIES 06-CH1 C		112/26/2018	PAYDOWN	†	94.840			94.724		9,032		9,032	ļ	94.840				433 640	
46636D-AJ-5	JP MORGAN CHASE COMMERCI-SERIES 2011-C4	1	08/01/2018	PAYDOWN		63,328	63,328	63,961	63,524		(196		(196)						1,852	
47714M-AA-7	JetBlue Airways Corporat Pass-Thru Ctf 2		10/15/2018	SINKING PAYMENT		66,501	66,501	66,501	66,501			,	(100)		66,501				2,470	01/15/2019
47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi		09/05/2018 _	_ SINKING PAYMENT		164,449	164,449	164,449	164,449						164,449				5 , 155	
47746#-AA-4	JFMC Facilities Corp. Senior Note		07/31/2018	_ SINKING PAYMENT	+	34,978	34,978	34,978	34,978		ļ			}	34,978				1,053	
481210-AB-7 487312-AC-4	Jrd Holdings LLC Senior Note Ser Keenan Fort Detrick Ener Taxable Revenue	-	04/30/2018 _	. SINKING PAYMENT	+	418, 182 66, 367	418 , 182 66 , 367	418, 182 66,367	418, 182					·	418, 182				9,723 2,952	
487312-AC-4 492390-AA-6	Gunnison Platform Statut Senior Note Ser		01/30/2018 _	SINKING PAYMENT		68.934	68.934		68.934						68.934				2,952	
492390-AB-4	Gunnison Platform Statut Senior Note Ser		01/30/2018	SINKING PAYMENT		38,269	38,269	38,269	38,269						38,269				1,286	
493268-AW-6	KEYCORP STUDENT LOAN TRU-SERIES 2000-A C		11/26/2018	PAYDOWN		24,599	24,599	23,492	24,365		233		233		24,599				321	05/25/2029
493268-BW-5	. KEYCORP STUDENT LOAN TRU-SERIES 2004-A C		10/29/2018	PAYDOWN		19,448	19,448	17,217	17,978		1,469		1,469		19,448				268	01/27/2043
49327H-AG-0	. KEYCORP STUDENT LOAN TRU-SERIES 2006-A C		12/27/2018 _	_ PAYDOWN	-	282,435	282,435	253,795	278,944		3,491		3,491		282,435				4,677	
49456A-AA-1	KINDER MORGAN FIN CO LLC-SENIOR NOTE		01/15/2018	MATURITY		950,000	950,000	949,934	949,970		30		30	}	950,000		40.750	40.750		701/15/2018
502413-AZ-0 50346E-AA-5	L-3 Communications Corp-SENIOR NOTELA HIPOTECARIA SA-SERIES 2014-1ACLASS A1	-	06/06/2018 _ 12/15/2018 _	TENDERED	-	1,092,966	1,050,000 32,852	1,046,957 34.002	1,049,103		112		112		1,049,216		43,750	43,750		07/15/2020 211/24/2042
525221-AJ-6	LEHMAN XS TRUST-SERIES 2005-3 CLASS 2A1		12/26/2018	PAYDOWN				13,262	17,440		4,591		4,591		22,832				322	
525226-AL-0	LEHMAN XS TRUST-SERIES 2006-12N CLASS A4	1	12/26/2018	PAYDOWN		(88)	2.980	977	1,475		(879		(879)		(88)					08/25/2046

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
525229-AG-5	LEHMAN XS TRUST-SERIES 2006-10N CLASS 1A		12/26/2018	PAYDOWN		168	561	209	305		(341)	(341)		168				45,783	07/25/2046
526057-BN-3	Lennar Corp-SENIOR UNSECURED NOTE		12/19/2018 _	VARIOUS		378, 170	384,000	380,825	382, 109		342		342		382,450		(4,280)	(4,280)	19,986	
526057-CU-6	Lennar Corp-SENIOR UNSECURED		06/15/2018	EXCHANGE OFFER		319,711	320,000	319,680			31		31		319,711		/04 007)		5,022	
532457-BR-8 550279-AA-1	ELI LILLY & CO-SENIOR UNSECURED _ LUMINENT MORTGAGE TRUST-SERIES 2005-1 CL		10/09/2018	MILLENNIUM ADVISORS		664,649 25,286	690,000 25,286	686,267 20.031	686,289		57 4.006		57 4.006		686,346 25.286		(21,697)	(21,697)	21, 198 416	
55068#-AF-6	Luxottica US Holdings Co Gtd Senior Note		07/01/2018	MATURITY		350,000	350,000		350,000		4,006		4,006						11,848	
554694-AA-7	Mackinaw Power LLC-NOTE		12/31/2018	VARIOUS		300,522	275,680	275,680	275,680						300,522				16,915	
57169*-AJ-6	Mars, Inc. Senior Note Ser		10/06/2018 _	MATURITY		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				247,118	
573284-AK-2	MARTIN MARIETTA MATERIAL-SENIOR NOTE	.	04/15/2018	. MATURITY		350,000	350,000	350,518	349,976		24		24		350,000					04/15/2018 .
576433-FP-6	MASTR ADJUSTABLE RATE MO-SERIES 2003-5 C	-	12/01/2018	PAYDOWN	-	16,881	16,881	3,957	4,725		12, 156		12, 156		16,881				466	
576433-GW-0	MASTR ADJUSTABLE RATE MO-SERIES 2003-6 C		12/01/2018	PAYDOWN	-	10,963	10,963	3,043	3,363		7,601		7,601		10,963				109	
576433-NH-5 576433-WZ-5	MASTR ADJUSTABLE RATE MO-SERIES 2004-5 C MASTR ADJUSTABLE RATE MO-SERIES 2005-1 C		12/01/2018	PAYDOWN	-	15,248	15,248 43,102	5,001 25,502	5,666 36,262		9,582 6,840	 	9,582 6,840		15,248 43,102				266 751	
576433-W2-5 576433-YN-0	MASTR ADJUSTABLE RATE MU-SERIES 2005-1 C	1	12/01/2018	PAYDOWN		43, 102	14,684	25,502	13,302	<u> </u>	1,382	ļ	1,382	ļ	14,684				191	
576438-AA-3	MASTR ADJUSTABLE RATE MO-SERIES 2006-2 C		12/01/2018 _	PAYDOWN		69,607	69,607	59,022	60,412		9, 196		9, 196		69,607				951	04/01/2036
57643L-GY-6	MASTR ASSET BACKED SECUR-SERIES 2005-WMC		12/26/2018	PAYDOWN		116,334	116,334	108, 190	116, 159		175		175		116,334				1,295	
57643Q-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 C		12/25/2018	PAYDOWN		114,873	119,805	97,684	99,562		18,846		18,846		114,873				839	
57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 C		12/01/2018	PAYDOWN		294, 107	309,875	257,329	266,053		33, 139		33, 139		294, 107				4,668	
58174#-AC-8 589433-F#-3			05/10/2018 _01/31/2018	CA_CASH_CLOSE		2,498,506 666,666	2,400,000 666,666	2,400,000 666,666	2,400,000 666,666						2,498,506 666,666				142,447 3,378	
589433-G0-4	Meredith Corp. Senior Note Ser		01/31/2018	CA CASH CLOSE		3,000,000	3,000,000	3.000.000	3,000,000						3.000.000				7,855	
589929-D6-2	MERRILL LYNCH MORTGAGE I-SERIES 2003-A1		12/01/2018	PAYDOWN		597	597	611	635		(38)	(38)		597				13	12/01/2032
589929-N3-8	MERRILL LYNCH MORTGAGE I-SERIES 2003-A2		12/01/2018	PAYDOWN		16,243	16,243	16,160	16,308		(65	í	(65)		16,243				331	03/01/2033
589929-W5-3	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		12/01/2018 _	PAYDOWN		765	765	756	732		33		33		765				14	07/01/2033
589929-X2-9	MERRILL LYNCH MORTGAGE I-SERIES 2003-A4		12/01/2018 _	_ PAYDOWN		21,412	21,412	19,568	21,225		187		187		21,412				431	07/01/2033
59020U-AA-3 59020U-AC-9	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1		12/01/2018	PAYDOWN		2,601 5,417	2,601 5.417	2,468 5.057	2,601 5.324		93		93		2,601 5,417				32	202/01/2034
59020U-AC-9 59020U-GT-6	MERRILL LYNCH MORTGAGE I-SERIES 2004-A1 MERRILL LYNCH MORTGAGE I-SERIES 2004-A2		12/01/2018 _ 12/01/2018 _	PAYDOWN		5,41/		2,202			93		93		2,211				112	07/01/2034
59020U-HP-3	MERRILL LYNCH MORTGAGE 1-SERIES 2004-A3		12/01/2018	PAYDOWN		156,503	156,503	32.676	31, 137		125.366		125,366		156,503				3,030	
59020U-NZ-4			12/25/2018	PAYDOWN		11,617	11,617	8,908	10,949		668				11,617				195	
59020U-UJ-2	MLCC MORTGAGE INVESTORS -SERIES 2005-1 C		12/01/2018	PAYDOWN		25,036	25,036	22,783	24,211		825		825		25,036				338	04/01/2035
590212-AB-2	MERRILL LYNCH MORTGAGE I-SERIES 2006-HE3		12/26/2018 _	PAYDOWN		1,826	1,826	831	431		1,394		1,394		1,826				13	06/25/2037
59024W-AF-4	MLCC MORTGAGE INVESTORS -SERIES 2007-2 C		12/01/2018	VARIOUS		23,130	23,203	(17,707)	(12)		58,023		58,023		23,130					06/25/2037
590480-AA-6 590730-AA-4			07/15/2018 _ 07/05/2018 _	. SINKING PAYMENT VARIOUS	+	187,895	187,895	187,973	187,961		(3	/	(3)		187,895				6,748 24,094	
595017-AD-6	Microchip Technology Inc-SR SUBORDINATED	1	05/14/2018	VARIOUS		1,577,184	850.000	850.000	850.000						850.000		727 . 184	727 . 184	24,094	
595112-AY-9	Micron Technology Inc-SENIOR UNSECURED B		09/27/2018 _	VARIOUS		1,891,183	975,000	1,116,799	878,462		(33,035)	(33,035)		845,427		1,045,757	1,045,757	12,306	11/15/2043
59541@-AB-6	Mid-Kansas Electric Co L 1st Mtg Bond Se	ļ	06/30/2018	SINKING PAYMENT		158,333	158,333	158,333	158,333			ļ			158,333				6,539	
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2018	. SINKING PAYMENT		223, 169	223, 169	223, 169	223, 169						223, 169				10,399	
60040#-AB-8 604668-AC-7	Millennium Pipeline Comp Senior Secured _ MIRAMAX LLC-SERIES 2014-1A CLASS A2		12/30/2018 _04/20/2018	SINKING PAYMENT PAYDOWN	-	148,964 557,312	148,964 557,312	148,964 562,158	148,964 559,790		(2,478	·	(2,478)		148,964 557,312				7,821 8,607	
605417-BW-3			110/23/2018	CALL 100.9549	†	1.110.504	1.100.000	1.092.366	1.098.778	·	783	' 	783	·	1. 110.066		438	438	60.022	
609360-AA-9	Money Mailer Holding Cor Senior Sub Note		11/17/2018 _	. CALL 6.3496359		58,969	928,693	1,392,906	928,698		(23,504	846,226	(869,730)		58,969		430		97,405	
61166W-AC-5	. MONSANTO COMPANY-SENIOR UNSECURED NOTE		07/16/2018	EXCHANGE OFFER		708, 103	700,000	709,996	708,243		(140)	(140)		708, 103				20,854	07/30/2035
61166W-AG-6	MONSANTO COMPANY-SENIOR NOTE		07/16/2018 _	EXCHANGE OFFER		3,524,377	3,300,000	3,567,417	3,527,857		(3,481)	(3,481)		3,524,377				105,016	
617463-AA-2	MORGAN STANLEY IXIS REAL-SERIES 2006-2 C		12/26/2018	PAYDOWN	·	70	70	31	31	ļ	39	 	39	ļ	70				1	11/25/2036
61748H-AA-9 61748H-BF-7	MORGAN STANLEY MORTGAGE -SERIES 2004-2AR MORGAN STANLEY MORTGAGE -SERIES 2004-6AR		11/01/2018	PAYDOWN	-	842	842	817	829		13		13		842				21	02/01/2034
61748H-BF-7	MORGAN STANLEY MURIGAGE -SERIES 2004-6AR MORGAN STANLEY CAPITAL I-SERIES 2006-HE6		12/26/2018	PAYDOWN		26,264	26,264	25,679			1,391		1,391		2,482				387	07/25/2034
61750M-AB-1	MORGAN STANLEY CAPITAL 1-SERIES 2006-HE7]	12/26/2018	PAYDOWN		2,462			32		29								1	09/25/2036 _
61760R-BA-9	MORGAN STANLEY CAPITAL I-SERIES 2011-C3		12/01/2018	PAYDOWN		67,562	67,562	68,235	67,661		(100		(100)		67,562				1,515	
61760V-AA-1	Morgan Stanley Capital I-SERIES 2012-C4C		12/01/2018 _	PAYDOWN		68,851	68,851	13,469	5,765		(731)	(731)		68,851				1,291	
61760V-AN-3	MORGAN STANLEY CAPITAL I-SERIES 2012-C4		12/01/2018 _	PAYDOWN		32,271	32,271	32,594	32,348		(77)	(77)		32,271				524	
61915R-AX-4	MORTGAGEIT TRUST-SERIES 2005-5 CLASS M2		12/26/2018	PAYDOWN	+	22,576	17,808	937	4,961	}	17,325	 	17,325	·	22,576				221	
61915R-BB-1 628530-AV-9	MORTGAGEIT TRUST-SERIES 2005-AR1 CLASS 1 MYLAN INC-SENIOR UNSECURED NOTE	-	12/26/2018	PAYDOWN	-	31,874	31,874	23,765	25, 182		6,692 1,285		6,692 1,285		31,874		(5.321)	(5,321)	343 4,831	
62912X-AE-4	NGPL PIPECO LLC-SENIOR UNSECURED		11/13/2018	U. S. BANCORP		114,279	116,000	116,000	116,000		, 200		1,200		116,000		(1,721)	(1,721)		08/15/2022
629377-CA-8	NRG ENERGY INC-SENIOR UNSECURED	1	10/10/2018	GOLDMAN		969.750	900.000		881.923		1.267		1.267		883.189		86,561			05/15/2026

					Showing All L	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								,				Doglingd	Total Cain		
		l	D:I	Na	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
629377-CC-4			11/14/2018 .	JP MORGAN SECURITIES		175,474	170,000	167,025	167, 191		189		189		167,380		8,094		9,855	
62942Q-AX-1	NEW RESIDENTIAL ADVANCE -SERIES 2016-T1		05/07/2018 _	PAYDOWN		212,500	212,500	212,500	212,490		10		10		212,500				1,689	06/15/2049
62963#-AA-9	NRP (Operating) LLC Senior Note Ser		12/28/2018 _	VARIOUS		69,899	69,899	69,899	69,899						69,899				18, 146	
62963#-AB-7	NRP (Operating) LLC Senior Note Ser	-	06/19/2018 _	VARIOUS			70, 182	69,527	70, 182						70, 182				3,553	
62963#-AD-3 62963#-AF-8	NRP (Operating) LLC Senior Note Ser		12/28/2018 .	VARIOUS		69,849	69,849	69,849 107,714	69,849						69,849				14,736	
62963#-AF-8	NRP (Operating) LLC Senior Note Ser		03/25/2018 _	VARIOUS		41.920	41.920	41.920	41.920						41.920					03/25/2019 03/25/2024
62963#-AH-4	NRP (Operating) LLC Senior Note Ser		12/28/2018	VARIOUS		103,390	103,390	103,390	103,390						103,390				13,059	
62963#-AJ-0	NRP (Operating) LLC Senior Note Ser	1	01/01/2018 .	VARIOUS		3.432	3,432	3,432		<u> </u>	<u> </u>		<u> </u>	ļ	3.432	<u> </u>	·		3.036	
62963#-AK-7	. NRP (OPER) LLC SR NT SER J	1	12/28/2018	VARIOUS		83,594	83,594	83,594	83,594	<u> </u>	<u> </u>		<u> </u>			<u> </u>			8,784	
62963#-AL-5	NRP (OPER) LLC SR NT SER K	1	12/28/2018	VARIOUS		83.594	83.594	83,594	83,594										9,040	
62972#-AA-8	NSi Holdings, Inc. Senior Sub Note		_01/01/2018 .	PIK BOND							5		5							05/17/2023
63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce		12/15/2018 .	SINKING PAYMENT			87,230		87,230										1,907	
63860#-AA-1	. NationsBank Trust Compan Equipment Trust		12/21/2018 .	SINKING PAYMENT		251,395	251,395	266,991	252,503		(1,073		(1,073)		251,395				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	12/21/2019
63939E-AB-9	NAVIENT PRIVATE ED LN TR 2015-A LN BACKE		11/15/2018 _	PAYDOWN		49,060	49,060	49,042	49,052		8		8		49,060				680	12/15/2028
64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 C		12/26/2018 _	PAYDOWN		9,910	9,910	9,067	9,256		654		654		9,910				168	
64031Q-BX-8	. NELNET STUDENT LOAN TRUS-SERIES 2005-2 C	.	12/24/2018 .	PAYDOWN		106,851	106,851	99,939	102,731		4, 121		4, 121		106,851				1 , 425	
64031Q-CK-5	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C		12/31/2018 _	PAYDOWN		27,215	27,215	22,973	24,477		2,738		2,738		27,215				2,614	
64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 C		12/13/2018 _	PAYDOWN		12,807	12,807	10,276	11, 148		1,659		1,659		12,807				500	
64352V-JV-4	NEW CENTURY HOME EQUITY -SERIES 2005-1 C		01/25/2018 _	PAYDOWN		435	435	434	435						435				1	03/25/2035
64352V-QR-5	NEW CENTURY HOME EQUITY -SERIES 2006-1 C		12/26/2018 .	PAYDOWN		50,444	50,444	32,804	34,428		16,016		16,016		50,444				539	
65106F-AG-7 651229-AM-8	. NEWCASTLE MORTGAGE SECUR-SERIES 2007-1 C		11/26/2018 .	VARIOUS		(2,496)	49,573	341	(15)		1,922		1,922		(2,496)		(4.400)	(4.400)	1,087	
651229-AM-8 651229-AQ-9			05/29/2018 . 05/16/2018 .	VARIOUS		200,673 751,840	200,000 775,000	210,683 778,683	205,318 777,890		(484		(484)		204,833		(4, 160) (25, 919)	(4, 160) (25, 919)	3,267 11,544	
651229-AS-5	NEWELL RUBBERMAID INC-SENTON UNSECURED		06/12/2018	WELLS FARGO		259,611	275,000	274, 137	274,289		(132		37	·	274,326		(14,715)	(14,715)	4,856	
651229-AW-6	NEWELL RUBBERMAID INC-SENIOR UNSECURED	-	05/10/2018 .	. CITIGROUP GLOBAL MAR			850,000				68		68		848.557		(17,534)	(17,713)	13,090	
65341K-AG-1	NEXTGEAR FLOORPLAN MASTE-SERIES 2015 2A	1	1.10/15/2018	PAYDOWN		700,000	700.000	699.938	699.982		18		18		700.000		(17,004)	(17,004)	13 . 143	
65535V-RH-3	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6		12/01/2018	PAYDOWN		88.720	88.720	56.285	65,869		22.851		22,851		88.720				2.036	
65535V-RK-6	NOMURA ASSET ACCEPTANCE -SERIES 2005-AR6]	12/26/2018	PAYDOWN		8,016	8,016	3,301	2,940		5,076		5,076		8,016				81	12/25/2035
65535V-US-5	NOMURA ASSET ACCEPTANCE -SERIES 2006-AR2		12/26/2018 .	PAYDOWN		13, 163	13, 163	5,454	4,095		9,068		9,068		13, 163				152	
658262-FX-3			10/25/2018 _	PAYDOWN		5,954	5,954	5,773	5,909		45		45		5,954				104	
667294-AT-9	Northwest Airlines 20002000-1 CLASS G		10/01/2018 _	SINKING PAYMENT		314,722	314,722	341,987	320,328		23,513		23,513		314,722				17,920	
667752-AB-5	NORTHWEST PIPELINE LLC-NOTE	-	06/15/2018 _	MATURITY		250,000	250,000	249,325	249,952	ļ	48		48	ļ	250,000	ļ			6,890	
66987X-DH-5	NOVASTAR HOME EQUITY LOA-SERIES 2003-4 C	-	12/26/2018 .	PAYDOWN		4,894	4,894	3,438	4,311	ļ	522		522	}	4,894	ļ	 		57	02/25/2034
669884-AF-5	NOVASTAR HOME EQUITY LOA-SERIES 2006-1 C	-	12/26/2018 .	PAYDOWN		428	4,473	210	19		600		600		428		/00 005	/00 005	36	
67059T-AC-9	NUSTAR LOGISTICS LP-SENIOR UNSECURED NOT		06/18/2018 .	VARIOUS		2,594,356	2,650,000	2,696,036	2,691,840		(4,421)		(4,421)		2,687,419		(93,063)	(93,063)	55,960	
67109E-AA-6 674215-AG-3	OPE KAG FINANCE SUB-SR UNSECURED	-	06/05/2018 _	GOLDMAN		4,296,490 1.320.857	4,210,000	4,275,500 1,241,250	4,252,360 1,246,629		(7,655) 8.567		(7,655) 8.567	 	4,244,705		51,785 65,660	51,785 65,660	142,946	
674215-AG-3 67773#-AD-2	OASIS PETROLEUM INC-SENIOR UNSECURED Ohio Valley Electric Cor Senior Note Ser	1	10/15/2018 .	SINKING PAYMENT		1,320,857	1,300,000	1,241,250	1,246,629		b,56/			-	1, 255, 196		55,660	55,660	5,572	
68235R-AA-2	ONDECK ASSET SECURITIZAT-SERIES 2016-1A	1	04/17/2018 .	PAYDOWN		740,000	740.000	739,954	740.000						740,000					305/17/2020 305/17/2020
68278#-AB-4	OneSteel US Investments Gtd Senior Note	1	09/27/2018 _	PREPAYMENTS W/O PENA		63,828	63,828								140,000		63.828	63,828		07/09/2019
68278#-AC-2	OneSteel US Investments Gtd Senior Note	1	1.09/27/2018	PREPAYMENTS W/O PENA		14.545	14.545	10.816									14.545	14.545		07/09/2020
68383N-CA-9	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-4 C	1	12/26/2018	PAYDOWN		71,945	71,945	60,376	68.251		3.694		3,694		71.945				739	
68383N-CU-5	OPTEUM MORTGAGE ACCEPTAN-SERIES 2005-5 C	1	12/26/2018	PAYDOWN		32,022	32,022	25,851	27,874		4,148		4, 148		32,022				339	
68383N-DT-7	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		12/26/2018 _	PAYDOWN		50,823	50,823	38,854	42,147		8,676		8,676		50,823				556	
68383N-DW-0	OPTEUM MORTGAGE ACCEPTAN-SERIES 2006-1 C		12/26/2018	PAYDOWN	ļ	75,654	75,654	61,492	69,495	ļ	6, 159	ļ	6, 159	ļ[75,654	ļ	ļ	ļ	864	
68504T-AA-2	ORANGE LAKE TIMESHARE TR-SER 2015-AA CL		11/08/2018 .	PAYDOWN		77,436	77,436	77,424	77,429		8		8						1,033	09/08/2027
690742-AD-3	. OWENS CORNING-SENIOR UNSECURED NOTE		10/15/2018 _	. WELLS FARGO		1,001,350	1,000,000	999, 100	999,540		35		35		999,574		1,776	1,776	33,367	
69121P-DX-8	OWNIT MORTGAGE LOAN ASSE-SERIES 2006-3 C	-	12/26/2018 _	PAYDOWN		8,335	8,335	5,574	8,246	ļ	89		89	ļ	8,335				68	303/25/2037
69138V-AB-7	OXBOW RESOURCES LLC-SERIES 2011-1A CLASS	-	08/01/2018 .	PAYDOWN		1,000,000	1,000,000	999,956	1,017,964	ļ	(17,964	 	(17,964)		1,000,000	ļ	 		28,986	
69144V-AA-1	OXFORD FINANCE FUNDING T-SERIES 2014-1A	-	12/15/2018 .	PAYDOWN		205,039	205,039	205,039	205,039					·	205,039				3,893	
69144Y-AA-5	OXFORD FINANCE FUNDING T-SERIES 2016 1A	-	12/15/2018 .	PAYDOWN		241,669	241,669	241,669	241,669						241,669		00 004	00 004	8,622	
69318F-AG-3 69327R-AH-4	PBF Holding Co LLC / PBF-SENIOR UNSECURE PDC Energy Inc-SENIOR UNSECURED		10/16/2018 _ _07/25/2018 _	BLAIREXCHANGE OFFER		624,000 834.000	600,000 834,000	597,637 834.000	597,638 834,000		141		141	-	597,779 834.000		26,221	26,221	34,679	06/15/2025 105/15/2026
69327H-AH-4	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A	1	09/25/2018 .	PAYDOWN		6,449				l	(35		(35)		6.449				1/4, اکــــــــــــــــــــــــــــــــــــ	05/15/2026 006/25/2038
69359*-AA-0	PENNSYLVANIA HIGHER EDUC-SERIES 2011-1A PGA Tour Investments Fin Senior Note	-1	12/15/2018 .	. SINKING PAYMENT	-					l	(35)	'	(35)	 		 			6.554	
698455-AB-8	PANHANDLE EAST PIPE LINE-SENIOR UNSECURE	1	06/15/2018 .	MATURITY		300,000	300,000	299, 145	299,932		68		A9		300,000				9,567	
698630-AA-7	PANOS Brands LLC Senior Sub Note	1	01/01/2018	EXCHANGE OFFER		332.988	332.988	332.988	332.988						332.988				9,990	

							onds and Sto	cks SOLD,	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15 Total						
									Prior Year		Current	Current Year's Other-	Total Change in Book/	Foreign Exchange Change in	Book/ Adjusted	Foreign			Bond Interest/ Stock	Stated
CUSIP					Number of				Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Adjusted Carrying	Book/ Adjusted	Carrying Value at	Exchange Gain	Realized	Total Gain	Dividends Received	Con- tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
70069F-DL-8 70069F-HV-2	PARK PLACE SECURITIES IN-SERIES 2004-WWF PARK PLACE SECURITIES IN-SERIES 2005-WHQ		04/25/201812/26/2018	PAYDOWN		68,880 105,521	68,880	66,211 94,948	68,880		(1,328	,	(1,328)		68,880 105,521					
70069F-KE-6	PARK PLACE SECURITIES IN-SERIES 2005-WCW		12/26/2018	PAYDOWN		30,525	30,525	30,525	30,525		(1,020	/							411	
70069F-LW-5	PARK PLACE SECURITIES IN-PPSI 2005-WCW3		12/26/2018	PAYDOWN		25, 162	25, 162	23,031	25,053		109		109		25, 162				314	
703420-AC-2 714615-AA-9	Patterson Companies, Inc Senior Note Ser PERRY ELLIS INTL INC-SENIOR NOTE		03/25/201801/08/2018	MATURITY		400,000	400,000	400,000 159,305	400,000		/44		(44)		400,000		(540)	(540)	5,367	
714615-AA-9 724479-AJ-9	PETRY ELLIS INIL INC-SENIOR NOTE		07/10/2018	. MORGAN		1, 181, 475	1,335,000	1,335,575	1,335,591		(11)	(11)		1,335,508		(542)	(542)	297	
73180#-AA-3	Polytex Environmental In Sr. Sub Note (1		01/01/2018	PIK BOND						78	(8)	70				(104,000)	(10+,000)		6)01/31/2020
743947-AA-1	PRUDENTIAL HOME MORTGAGE-SERIES 1992-C C	-	11/01/2018	PAYDOWN		47	47	46	47	ļ		. }		ļļ	47				2	208/01/2022
74733V-AA-8 74922M-AB-7	QEP RESOURCES INC-SENIOR UNSECURED NOTE		10/31/201812/26/2018	VARIOUS		261,667 10,437	250,000	247,685	249,093		205		205		249,299 10,437		12,368	12,368	13,044	
74922M-AB-7 74922M-AC-5	RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6 RESIDENTIAL ACCREDIT LOA-SERIES 2006-QA6		12/26/2018	PAYDOWN			11,455	7,313 2,934	8,561 3,391		2,087		2,087 769		4,059				102 47	207/25/2036 707/25/2036
75281A-AW-9	RANGE RESOURCES CORP-SENIOR UNSECURED		08/15/2018	VARIOUS		306,292	300,000	300,000	300,000						300,000		6,292	6,292	10,829	
758844-AA-2	REGAL TR II MTG BKD CTF CL II-A		11/01/2018 .	PAYDOWN		15,279	15,279	15,217	15,287		(8)	(8)		15,279					03/27/2019
759950-AW-8 759950-DG-0	RENAISSANCE HOME EQUITY -SERIES 2003-2 C RENAISSANCE HOME EQUITY -SERIES 2004 3 C		12/26/201812/26/2018	PAYDOWN		6,408 792	6,408 792	6,092 792	6,396 792		12		12		6,408 792				170	008/25/2033
76110H-4M-8	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA4		12/20/2018	PAYDOWN		3.004	5.482	(908)	920		3.982	1.015	2,967		3.004				122	
76110H-5C-9	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA5		12/01/2018	PAYDOWN		204	1,342	160	167		185		185		204				38	304/01/2035
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9		12/01/2018	PAYDOWN		100,306	111,918	82,811	92,864		12,217		12,217		100,306				2,794	408/01/2035
761118-RJ-9	RESIDENTIAL ACCREDIT LOA-SERIES 2006-Q01		12/26/2018	PAYDOWN		1,761	2,402	1,225	1,435		628		628		1,761				25	502/25/2046
76112B-H5-2 76112B-K2-5	RESIDENTIAL ASSET MORTGA-SERIES 05-EFC5 RESIDENTIAL ASSET MORTGA-SERIES 2005-EFC		12/26/201806/25/2018	PAYDOWN		28,815 22,012	28,815 22,012	26,960	28,652		162		162		28,815 22,012				437	
76251#-AA-0	Rialto Water Services LL Senior Secured			SINKING PAYMENT		115,519	115,519	115,519	115,519				د		115,519				4,787	
77183#-AA-1	Rock Chalk Park Lease Backed Ce		12/01/2018	SINKING PAYMENT		25,412	25,412	25,412	25,412						25,412				628	
779382-AP-5	ROWAN COMPANIES INC-SENIOR UNSECURED NOT	.	06/07/2018 _	JP MORGAN SECURITIES		1,616,800	1,720,000	1,796,041	1,765,573		(4,454)	(4,454)		1,761,119		(144,319)	(144,319)	37,267	
78387G-AM-5	. AT&T Inc-NOTE		01/01/2018 _	EXCHANGE OFFER		000 000	000 000	404 404	400 007										97,349	
78403D-AE-0 78412F-AP-9	. SBA TOWER TRUST-SERIES 2013-1 CLASS D SESI LLC-SENIOR UNSECURED NOTE		04/10/201806/04/2018	. MATURITY		200,000 2,119,094	200,000	194, 194 2, 248, 250	199,697		303				2.105.961		13.133	13.133	1,479	
784419-AE-3	SLC STUDENT LOAN TRUST-SERIES 2006-A CLA		04/16/2018	PAYDOWN		51,037	51,037	44,721	51,037			/	(5,752)		51,037				68	
784419-AF-0	SLC STUDENT LOAN TRUST-SERIES 2006-A CLA		07/16/2018	PAYDOWN		950,000	950,000	770,688	847,634		102,366		102,366		950,000				10,458	
78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF		12/17/2018	PAYDOWN		27,762	27,762	26,397	9,383		1,217		1,217		27,762				376	
78442G-KD-7 78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2003-12 CL SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C		10/25/2018	PAYDOWN PAYDOWN		13,707 26,969	13,707 26,969	12,442 22,991	12,818		890 2,969		890 2,969		13,707 26,969				221	
78442G-LJ-3 78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 C		10/25/2018	PAYDOWN				16,289	17,078		2,969		2,548						258	
78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLA		10/25/2018	PAYDOWN		46,810	46,810	42,213	43, 169		3,641		3,641		46,810				602	
78442G-QL-3	SLM Student Loan Trust 2-SLMA 2005-7 B		10/25/2018	PAYDOWN		35,601	35,601	33,866			1,736		1,736		35,601				241	101/25/2040
78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B	-	10/25/2018	PAYDOWN		69,561	69,561	54,375	57,562	ļ	11,999		11,999		69,561				933	
78442G-RX-6 78442G-RY-4	SLM STUDENT LN TR 2006-2 LN BKD NT CL A SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA	1	10/25/201810/25/2018	PAYDOWN		13,839 15,670	13,839 15,670	12,373	12,761	<u> </u>	1,078		1,078 1,439	}	13,839			·	283 198	
78443B-AK-2	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLA	1	10/25/2018	PAYDOWN		8.936	8,936	7,864	8,025		911		911		8,936				134	
78443F-AF-4	SLM STUDENT LOAN TRUST-SERIES 2007-5 CLA		10/25/2018 _	PAYDOWN		5,262	5,262	4,473	4,659		603		603		5,262				106	601/26/2043
78446D-AC-3	SLM STUDENT LOAN TRUST-SERIES 2011-A CLA		12/17/2018	PAYDOWN		10,986	10,986	11, 103	11, 116	ļ	(130)	(130)	}	10,986			ļ	496	
78449F-AC-5 78454L-AN-0	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED SM ENERGY CO-SENIOR UNSECURED	-	12/17/201812/13/2018	PAYDOWN		580,288	580,288	580,288 286,250	580,288		1.077		1,077		580,288		4.704	4.704	10,052	
78454L-AN-U 78469E-AB-5	SOCIAL PROFESSIONAL LOAN-SERIES 2014-A C		12/25/2018	PAYDOWN	-	292,500		286,250	286,719		(26		(26)		287,796		4,704	4,704	19,463	
78471D-AA-5	SOFI CONSUMER LOAN PROGR-SCLP 2016-1A A		12/25/2018	PAYDOWN		958,505	958,505	958,401	958,405		100		100		958,505				16,097	
78488B-AA-0	. SVO VOI MORTGAGE CORP-SERIES 2012-AA CLA		08/01/2018	PAYDOWN		89, 146	89, 146	88,491	88,879		267		267		89, 146				918	09/01/2029 .
80557B-AC-8	SAXON ASSET SECURITIES T-SERIES 2007-3 C	-	11/26/2018 _	PAYDOWN		190,645	190,645	100,318	185,587		5,058		5,058		190,645		(04.740)	(04.740)	1,787	
808194-AB-0 80821#-AC-9	A SCHULMAN INC-SENIOR UNSECURED		09/20/201802/21/2018	VARIOUS		1,525,561 1,198,809	1,450,000 1,198,809	1,511,625 1,198,809	1,501,787 1,198,809		(9,860	' 	(9,860)		1,547,303 1,198,809		(21,742)	(21,742)	124,839	
81170Y-AB-5	SEACOR Holdings Inc-SENIOR UNSECURED NOT	1	12/17/2018	JEFFERIESLLC	†	318,751	332,000	301,083	311,963	ļ	4,434	·	4,434	}			2,353	2,353	7,986	
81744F-AZ-0	SEQUOIA MORTGAGE TRUST-SERIES 2004-3 CLA		12/20/2018	PAYDOWN		11,509	11,509	10,496	11,595		(86)	(86)		11,509		,000	2,000	267	705/20/2034 .
81744F-DK-0	. SEQUOIA MORTGAGE TRUST-SERIES 2004-8 CLA		12/20/2018	PAYDOWN		75, 176	75, 176	73,941	75,580		(403		(403)		75, 176				1, 184	
824348-BB-1	SHERWIN-WILLIAMS CO/THE-SENIOR UNSECURED	-	10/29/2018	BANK OF AMERICA CORP		1,110,868	1,100,000	1,149,348	1,144,967		(9,476	·}	(9,476)	}	1, 135, 492		(24,624)	(24,624)	38,500	
82652J-AA-5 82652X-AB-2	SIERRA RECEIVABLES FUNDI-SERIES 15-3A CL SIERRA RECEIVABLES FUNDI-SERIES 16-1A CL	1	12/20/201812/20/2018	PAYDOWN	-		84,858	84,842	84,850			,}							1, 104	
83149F-AD-6	SLMA 2006 6 NT CL B		10/25/2018	PAYDOWN		94,629	94,629	73,763	77,650		16,980		16,980		94,629					201/25/2070 .
832696-AK-4	JM SMUCKER CO-SR UNSECURED		_07/06/2018	VARIOUS		1,226,034	1,280,000	1,279,669	1,279,674		20		20		1,279,694	L	(53,660)	(53,660)		403/15/2025 _

				<u> </u>	Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	<u>REDEEM</u> ED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange	l		Dividends	Con-
CUSIP		l_	D		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	5	For-		Name	Shares of	Con-	5 1/1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
83367@-AB-7 834014-AB-8	Societe Generale Financi Lease Backed No SOCIAL PROFESSIONAL LOAN-SERIES 2014-B C	-	08/21/2018 _ 12/25/2018 _	. SINKING PAYMENT			78,850 52,021	78,850 52,005	78,850 52,012										3,714	08/21/2022
83401L-AA-2	SOCIAL PROFESSIONAL LOAN-SERIES 2015-A C		12/26/2018	PAYDOWN	-	23,702	23,702	23,702	23,702				ο		23,702				664	03/25/2033
83402J-AC-2	SOCIAL PROFESSIONAL LOAN-SOFI 2016-B A2B		12/25/2018	PAYDOWN		209,239	209,239	209,218	209,226		13		13		209,239				4,478	
83416W-AB-9	. SOLAR STAR FUNDING LLC-SECURED		12/30/2018	SINKING PAYMENT		131,282	131,282	131,282	131,282						131,282				5, 186	06/30/2035
83546D-AD-0	SONIC CAPITAL LLC-SERIES 16-1A CLASS A2	-	12/20/2018	PAYDOWN		32,224	32,224	32,224	32,224						32,224				133	05/20/2046
83715R-AH-5 84314#-AB-7	SOUTH CAROLINA STUDENT L-SERIES 15-A CLA		12/26/2018 _ 12/15/2018 _	PAYDOWN		27,873 169,643	27,873 169,643	25,643 169,643	26,680 169,643		1, 193		1, 193		27,873 169,643				487 7,316	01/25/2036 06/15/2040
845467-AH-2	Southern Illinois Power Senior Secured SOUTHWESTERN ENERGY CO-SENIOR UNSECURED		12/13/2018	VARIOUS	†	3,425,011	3,550,000	3.553.841	3,551,778		(62)		(62)		3,551,716		(126,705)	(126,705)	183,249	
84752C-AE-7	SPECIALTY UNDERWRITING &-SERIES 2007-AB1		12/26/2018	PAYDOWN		4,024	4,024	1,736	1,492		2,531		2,531		4,024				45	03/25/2037
848609-AA-1	. Spirits NewCo LLC Senior Secured		12/31/2018	SINKING PAYMENT		59, 135	59, 135	59, 135	59, 135						59, 135					06/30/2036
84861C-AA-3	SPIRIT MASTER FUNDING LL-SERIES 2014-4A	-	04/01/2018 _	PAYDOWN		1,203	1,203	1,201	1,202		1		1	ļ	1,203				9	01/01/2045
84861C-AB-1 85172L-AA-4	. SPIRIT MASTER FUNDING LL-SERIES 2014-4A	-	12/01/2018	PAYDOWN	 	4,901 74,875	4,901 74,875	4,889 74,860	4,890 74,871	<u> </u>	}1 <u>1</u>		11	}	4,901 74,875				1,358	01/01/2045 11/15/2024
852061-AA-8	SPRINT COMMUNICATIONS IN-FIRST LIEN		10/10/2018	U B S SECURITIES	-	854, 108	750,000	926.250	910,821		(27,317)		(27,317)		883,504		(29.397)	(29,397)	68,797	04/15/2022
85234#-AB-1	Stadium Funding Trust Senior Secured		.04/01/2018	SINKING PAYMENT			76,867	76,867	76,867						76,867				1,922	
85571B-AJ-4	Starwood Property Trust -SENIOR UNSECURE	.	08/15/2018	EXCHANGE OFFER		873,837	880,000	873,391	873,417		420		420		873,837				26,009	
862015-AC-8	STONEY LANE FUNDING LTD-SERIES 2007-1A C		01/17/2018	PAYDOWN		328,512	328,512	156,454	313,777		14,734		14,734		328,512				253	04/18/2022
86212U-AA-4 86212W-AA-0	. STORE MASTER FUNDING LLC-SERIES 2013-1A		10/20/2018	PAYDOWN PAYDOWN		459,865 139,336	459,865 139,336	459,768 139,273	459,865 139,309		07		27		459,865 139,336				13,664	03/20/2043
86213A-AA-7	STORE MASTER FUNDING LLC-SERIES 2013-2A STORE MASTER FUNDING LLC-SERIES 2013-3A	-	112/20/2018	PAYDOWN		4,522	4,522	4,521	4,521		21		21		4,522				4,851	11/20/2043
863572-2A-0	STRUCTURED ASSET SECURIT-SERIES 2000-5 C		12/01/2018	PAYDOWN		7,522	567	347	209		408		408		, 522				19	11/01/2030
863579-CB-2	STRUCTURED ADJUSTABLE RA-SERIES 2004-14		12/01/2018	PAYDOWN		37,737	37,737	33,885	36,029		1,708		1,708		37,737				858	10/01/2034
863579-DV-7	STRUCTURED ADJUSTABLE RA-SERIES 2004-17		12/26/2018 _	PAYDOWN		24,774	104,709	6,391	24,519		11,463	4,797	6,666		24,774				80	11/25/2034
863579-WR-5 863579-YR-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-16X	-	12/26/2018	PAYDOWN	-	28,406	28,406	28,092	28,316		90		90	-	28,406				288	08/25/2035
863579-1H-3 86358R-A2-3	STRUCTURED ADJUSTABLE RA-SERIES 2005-19X STRUCTURED ASSET SECURIT-SERIES 2002-6 C		12/26/2018	PAYDOWN	-	17,635	17,635 26,641	11,552	11,884		5,751 2,051		5,751 2,051		17,635				201	10/25/2035
86359A-6A-6	STRUCTURED ASSET SECURIT-SERIES 2003-34A		12/01/2018	PAYDOWN		165,061	165,061	28.614	39,625		125,436		125,436		165,061				3.194	11/01/2033
86359A-CD-3	STRUCTURED ASSET SECURIT-SERIES 2002-21A		12/01/2018	PAYDOWN		43	(111)	(12)	(12)		38		38		43				(4)11/01/2032
86359A-ZE-6	. STRUCTURED ASSET SECURIT-SERIES 2003-22A	.	12/01/2018	PAYDOWN		7,680	7,680	1,964	2, 179		5,501		5,501		7,680				255	
86359B-LB-5	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C		12/01/2018	PAYDOWN		22,731	22,731	19,916	21,224		1,507		1,507		22,731				454	
86359B-LQ-2 86359B-MX-6	STRUCTURED ADJUSTABLE RA-SERIES 2004-2 C WELLS FARGO HOME EQUITY -SERIES 2004-1 C		12/01/2018 12/26/2018	PAYDOWN PAYDOWN		287,243 25,859	303,080 25,859	30,400 22,045	68,191 24,568		220,295		220,295 1,292		287,243 25,859				5,321 231	03/01/2034 04/25/2034
86359D-DB-0	STRUCTURED ASSET SECURIT-SERIES 2004-1 C	1	12/26/2018	PAYDOWN	†	32,661	32.661	26,591	31,409		1,252		1,252	ļ	32,661				494	05/25/2035
86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		12/25/2018	PAYDOWN		295,280	295,280	236,388	247,967		47,312		47,312		295,280				3,112	
86359D-ME-4	STRUCTURED ASSET SECURIT-SERIES 2005-RF3		12/01/2018	PAYDOWN		34,364	34,364	31,272	31,070		3,295		3,295		34,364				743	06/01/2035
86359D-UL-9	LEHMAN XS TRUST-SERIES 2005-5N CLASS 1A1	-	12/26/2018	PAYDOWN		2,526	2,526	2,059	2,115		411		411	ļ	2,526				32	11/25/2035
86363H-AB-8 86363M-AB-7	STRUCTURED ASSET SECURIT-SERIES 2007-EQ1 STRUCTURED ASSET SECURIT-SERIES 2007-GEL	-	12/26/2018	PAYDOWN		911 47.626	911 47.626	513	292	}	618	 	618 2,542	}	911 47.626	L			9 491	03/25/2037
86365L-AA-9	STRUCTURED ASSET SECURITI-SERIES 2007-GEL STRUCTURED RECEIVABLES FIN LLC-SER 2010		11/15/2018	PAYDOWN	-		47,626	28,002	45,084		2,042		2,042						491 405	05/25/2037
871860-AA-9	Systec Corp. Senior Sub Note		01/01/2018	PIK BOND							(20)		(20)							05/19/2021
87222#-AB-1	. TD Williamson, Inc. Senior Note Ser		03/31/2018	MATURITY		340,000	340,000	340,000	340,000						340,000				14,430	03/31/2018
87246A-AE-8	TIAA SEASONED COMMERCIAL-SERIES 2007-C4		12/10/2018	PAYDOWN		61,764	61,764	60,983	61,727		37		37	ļ	61,764				1 , 495	
87248N-AC-2 87342R-AB-0	THC ESCROW CORP III-87248NAC2		01/05/2018 _	BANK OF AMERICA CORP VARIOUS	-	495,000	500,000	501,875	501,651		(10)		(10)		501,641		(6,641)	(6,641)	569	05/01/2025
87342R-AB-U	TACO BELL FUNDING LLC-SERIES 2016-1A CLA TACO BELL FUNDING LLC-SERIES 2016-1A CLA		11/08/2018 _	PAYDOWN	-	384,744 5,275	387,025 5,275	390,393 5.287	389,564 5.284		(392)		(392)	 			(4,428)	(4,428)	16,285	05/25/2046 05/25/2046
874074-AA-5	TAL ADVANTAGE LLC-SERIES 17-1A CLASS A		12/20/2018	PAYDOWN		195,801	195,801	198 , 177	198,310		(2,509)		(2,509)		195,801				8,879	
87407P-AR-1	. TAL ADVANTAGE V LLC-ASSET BACKED NOTE CL		12/20/2018	PAYDOWN		66,500	66,500	66,477	66,486		14		14		66,500				1, 178	11/21/2039
875110-AA-5	TAMMAC MANU HSG CONTRACT TR PT CTF 2005	-	12/01/2018	PAYDOWN		267,381	267,381	261,846	265,425		1,955		1,955	ļ	267,381				8,585	
875110-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A	-	12/01/2018	PAYDOWN		220,731	220,731	217,979	222,208	E 400	(1,477)	' 	(1,477)		220,731				7,317	02/01/2030
875110-AD-9 87612B-AM-4	TAMMAC MANU HSG CONTRACT TR 2007-1 CL M TARGA RESOURCES PARTNERS-SENIOR UNSECURE		12/01/2018	PAYDOWN	-	62,809 499.895	62,809	33,859	46,937 498,526	5, 138	10,734		15,872		62,809		1.135	1.135	1,705	
88023J-AA-4	TEMPO ACQUISITION LLC/FI-SENIOR UNSECURE		07/26/2018	BANK OF AMERICA CORP		348,953	362,000	362,000	362,000		204		204		362,000		(13,048)	(13,048)		06/01/2025
88031V-AA-7	_ TENASKA GATEWAY PARTNERS-SENIOR SECURED		12/30/2018	SINKING PAYMENT		86,310	86,310	86,310	86,310						86,310				5,876	12/30/2023
88033G-BY-5	. Tenet Healthcare Corp-SECURED NOTE		08/17/2018	VARIOUS	-	1,403,080	1,400,000	1,398,500	1,399,325		130		130	ļ	1,399,454		3,626	3,626	40, 166	
88033G-CS-7	Tenet Healthcare Corp-FIRST LIEN	-	10/16/2018	VARIOUS	-	384,664	400,000	398,997	399,075		81		81		399, 156		(14,492)	(14,492)	45,839	
882210-AA-4 883203-BT-7	Texas Brine Company LLC Senior Secured Textron Inc-SENIOR UNSECURED NOTE		12/31/2018 _ 10/11/2018 _	. SINKING PAYMENT		100,001 502.535	100,001 500.000	100,001 499,180	100,001 499.597		ΩF		95		100,001 499,692		2.843	2,843		09/30/2019 03/01/2021

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
883556-AT-9	Thermo Fisher Scientific-SENIOR NOTE	Cigii	10/09/2018	MARKETAXESS FINANCIA	Otock	1,071,473	1.050.000	1.049.580	1,049,822	Decrease	72	riecognized	72	value	1,049,894	Бізрозаі	21.578	21.578	38,383	
885220-FS-7	THORNBURG MORTGAGE SECUR-SERIES 2004-3 C		12/26/2018	PAYDOWN		55,398	55,398	52,769	54,302		1,096		1,096		55,398		21,570	21,5/0	841	09/25/2044
885220-HB-2	THORNBURG MORTGAGE SECUR-SERIES 2005-1 C		12/01/2018	PAYDOWN		22,615	22,615	22,841	22,845		(229)		(229)		22,615				457	04/01/2045
88606W-AA-0	Thunderbolt Aircraft Lea-SERIES 17-A CLA		12/15/2018	PAYDOWN		50, 177	50, 177	50, 175	50,241		(64)		(64)		50, 177				1,486	05/17/2032
89148H-A#-5	Tortoise Pipeline & Ener Senior Note Ser		12/15/2018	MATURITY		350,000	350,000	350,000	350,000						350,000				11,672	
89171V-AK-3	TOWD POINT MORTGAGE TRUS-SERIES 2015-5 C		12/01/2018	PAYDOWN		58,376	58,376	58,479	58,427		(52)		(52)		58,376				846	05/01/2055
893340-AA-6 893570-BY-6	Trans-Union Interstate P Senior Secured		12/31/2018 06/15/2018	SINKING PAYMENT MATURITY		110,314 250,000	110,314 250,000	110,314 249,325	110,314 249,951		49		49		110,314 250,000				3,558 6,890	
89566E-AA-6	TRANSCONT GAS PIPE CORP-NOTETRI-STATE 2003-SERIES A-NOTE		06/ 15/2018 01/31/2018	SINKING PAYMENT	-	173.925	173,925	249,325		<u> </u>	49		49	<u> </u>	173,925					
89656F-AC-0	TRINITY RAIL LEASING L.P-SERIES 2013-1A		06/18/2018	VARIOUS		800,559	809,610				(162)		(162)		812, 134		(11,575)	(11,575)	14,635	
89679H-AA-3	TRITON CONTAINER FINANCE-SERIES 17-1A CL		12/20/2018	PAYDOWN		258,490	258,490	258,443	258,564		(74)		(74)		258,490				5,013	06/20/2042
89838#-AA-5	Dartmouth College Senior Secured		12/01/2018	SINKING PAYMENT	ļ	74,059	74,059	74,059	74,059	ļ	ļ		ļ	ļ	74,059	L	ļ	L	1,997	05/01/2023
898810-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUE	-	12/15/2018	SINKING PAYMENT		158,617	158,617	158,617	158,617	ļ	ļ	ļ	ļ	ļ	158,617	ļ		l	3, 197	
899896-AC-8	TUPPERWARE BRANDS CORP-SENIOR UNSECURED	-	10/24/2018	JP MORGAN SECURITIES		295,710	290,000	290,880	290,354		(86)		(86)		290,268		5,442	5,442	12,436	
90226#-AA-3 902494-AT-0	. 2014 REPLACEMENT PWR STATUTORY TR SR SEC TYSON FOODS INC-SENIOR UNSECURED NOTE		12/31/2018	SINKING PAYMENT GOLDMAN		298,390 359,384	298,390 350,000	298,390 376,968	298,390 369,222		(3, 426)		(3,426)		298,390 365,796		(6,412)	(6,412)	7, 135 12, 425	05/31/2029
903293-BE-7	USG CORP-SENIOR UNSECURED		11/15/2018	MARKETAXESS FINANCIA		201.089	200.000	206.250	205.921		(603)		(602)		205,790		(4,230)	(6,412)	8.556	06/01/2027
90357#-AE-6	.U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		4,908	4,908	4,908	4,908		(002)	/	(002)		4,908					04/01/2023
90357#-AF-3	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		1,247	1,247	1,247	1,247						1,247					04/01/2023
90357#-AG-1	U.S. Bank Trust National Equip Note 2005		_04/01/2018 _	SINKING PAYMENT		12, 165	12, 165	12, 165	12, 165						12, 165					04/01/2022
90357#-AH-9	US BK TR NATL ASSN SER A BNSF 2005-W EQU		04/01/2018	SINKING PAYMENT		7,493	7,493	7,493	7,493						7,493					04/01/2023
90357#-AJ-5	US BK TR NATL ASSN SER A BNSF 2005-X EQU		04/01/2018	SINKING PAYMENT		7,000	7,000	7,000	7,000						7,000					04/01/2023
90357#-AK-2 90357#-AL-0	U.S. Bank Trust National Equip Note 2005		04/01/2018 04/01/2018	SINKING PAYMENT		5,229 8,475	5, 229 8, 475	5,229 8,475	5,229 8,475						5,229 8,475					04/01/2022
90357#-AL-U 90357#-AM-8	U.S. Bank Trust National Equip Note 2005 U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		3,675	3,675	3,675	3,675										07	04/01/2022
90357#-AN-6	.U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		1,798	1,798	1,798	1,798						1,798				الا	04/01/2021
90357#-AP-1	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		4,023	4,023	4,023	4,023						4,023				106	04/01/2020
90357#-AQ-9	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		3,305	3,305	3,305	3,305						3,305					04/01/2020
90357#-AR-7	US BK TR NATL ASSN SER D BNSF 2005-AA EQ	-	04/01/2018	SINKING PAYMENT		3,859	3,859	3,859	3,859						3,859				102	
90357#-AS-5	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		2,991	2,991	2,991	2,991						2,991					04/01/2020
90357#-AT-3 90357#-AU-0	U.S. Bank Trust National Equip Note 2005 U.S. Bank Trust National Equip Note 2005		04/01/2018 04/01/2018	SINKING PAYMENT SINKING PAYMENT		7,670 1.742	7,670 1,742	7,670 1.742	7,670 1,742						7,670 1.742				202	04/01/2023
90357#-AV-8	U.S. Bank Trust National Equip Note 2005		04/01/2018	SINKING PAYMENT		7,699	7.699	7.699	7,699						7,699				203	
907833-AE-7	UNP RR CO 1998 PASS TRST-PASS-THRU CTF		08/23/2018	SINKING PAYMENT		20.018	20.018	20.018	20,018						20,018				817	
90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE		10/11/2018	SINKING PAYMENT		19, 161	19, 161	20,375	20, 151		(94)		(94)		19, 161				575	04/11/2026
910637-0*-1	United Illuminating Comp Senior Note Ser		11/03/2018	MATURITY		450,000	450,000	450,000	450,000						450,000				24,387	
910637-Q@-9	United Illuminating Comp Senior Note Ser		12/01/2018	MATURITY		450,000	450,000	450,000	450,000		ļ			·	450,000				26,854	
91823K-AA-7 91846H-AA-7	ORCHESTRA BORROWER/CO-IS-2ND LIENVX 2016 LLC Senior Secured	-	12/13/2018	MARKETAXESS FINANCIA SINKING PAYMENT	 	140,926 107,010	138,000	138,000	138,000 107,010	}	·		·	}	138,000		2,926	2,926	8,876	06/15/2022
91846H-AA-7 91846H-AD-1	VX 2016 LLC Senior Secured		12/23/2018	SINKING PAYMENT	-	107,010	107,010	107,010	107,010						107,010				3,687	05/24/2028
91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CT		12/15/2018	SINKING PAYMENT		48,577	48,577	48,577	48,577						48.577				1,315	
91848*-AA-3	VA Green Bay Lease Fin T US Govt Lease B		07/25/2018	VARIOUS		2,507,629	2,347,730	2,347,730	2,347,730						2,507,629				230,493	
918480-AA-1	VA Bangor Lease Finance Lease Backed Ct		12/15/2018	SINKING PAYMENT		43,521	43,521	43,521	43,521						43,521				1,085	
91849#-AA-8	VA Wilmington Lease Fin US Govt Lease B		11/20/2018	VARIOUS		2,444,471	2,248,036	2,248,036	2,248,036						2,444,471				292,625	
91851#-AA-3	VA Billings Lease Financ Lease Backed Pa		12/15/2018	SINKING PAYMENT		46,884	46,884	46,884	46,884						46,884				885	02/15/2034
92428F-AB-3 92553P-AJ-1	Vermont Transco LLC First Mtg Bond Viacom Inc-SENIOR UNSECURED NOTE	-	04/01/2018 03/28/2018	SINKING PAYMENT WELLS FARGO	+	82,500 760,148	82,500 750,000	82,500 737,708	82,500 744,531	<u> </u>	300		300	}	82,500 744,831		15,317	15,317	1, 186 7, 346	12/15/2021
92553P-AR-3	Viacom Inc-SENIOR UNSECURED NOTE		03/28/2018	GOLDMAN			400.000				94		300		398.167		(10,267)	(10,267)	3,286	12/15/2021
92553P-AT-9	Viacom Inc-SENIOR UNSECURED NOTE		.03/28/2018	WELLS FARGO		178,383	176,000	177,371	176,854		(33)		(33)		176,821		1,562	1,562	1,891	09/01/2023
92763A-AB-7	VIOLIN MEMORY INC-SR UNSECURED		02/02/2018	VARIOUS			1,200,905	52,520			(91, 167)		(99,095)	L	(99,095)		99,095	99,095	(49,089	
929090-AA-6	VOYAGER BRSTN DELAWARE T-SERIES 2009-1 C		05/29/2018	PAYDOWN		13,399	13,399	4,511	12,801		598		598		13,399				9,783	
929227-6K-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR7		12/01/2018	PAYDOWN		12, 192	12, 192	12, 175	12,376		(183)		(183)		12, 192				207	08/01/2033
929227-QB-5 929227-XH-4	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR6		12/01/2018	PAYDOWN	-	1,367	1,367	1,136 783	1,270		97 1.184		97 1.184		1,367 2.378					06/01/2042
929227-XH-4 92922F-5T-1	WAMU MORTGAGE PASS-THROU-SERIES 2002-AR1		12/01/2018 12/25/2018	PAYDOWN		2,378 44,114	2,378 44,114		1, 194 42, 988	l	1, 184		1, 184		2,3/8				536	
92922F-70-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2018	PAYDOWN	-	45,750	45,750	39,556	42,966		3,540		3,540		45,750				575	
92922F-B7-2	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2018	PAYDOWN		13, 148	13,148	12,623	13,578		(430)		(430)		13, 148				144	
92922F-BW-7	WAMU MORTGAGE PASS-THROU-SERIES 2003-AR9	1	12/01/2018	PAYDOWN		6.809	6,809	6,735	6.965		(156)		(156)		6.809		l			09/01/2033

					Showing All L	₋ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
92922F-J2-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR6		12/25/2018	PAYDOWN		64,413	64,413	62,036	66,355		(1,942)		(1,942)		64,413				708 171	
92922F-NW-4 92922F-TJ-7	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR2 WAMU MORTGAGE PASS-THROU-SERIES 2004-AR8		12/01/2018 12/25/2018	PAYDOWN		12,416	12,416 10,858	11, 184 8, 706	12,349 9,320		67 1,538		67 1,538		12,416				113	
92922F-WU-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2018	PAYDOWN		26,878	26,878	23,397	24,976		1,901		1,901		26,878				339	
92922F-ZD-3	WAMU MORTGAGE PASS-THROU-SERIES 2004-RP1		12/01/2018	PAYDOWN		249,766	249,766	185,981	216,243		33,522		33,522		249,766				4,303	01/01/2034
92922F-ZF-8	WAMU MORTGAGE PASS-THROU-SERIES 2004-AR1		12/25/2018	PAYDOWN		56, 181	56, 181	53,012	57,303		(1,122)		(1,122)		56, 181				515	
92925C-BB-7 92927K-A*-3	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2018 _04/30/2018	PAYDOWN		31,839 4,200,000	31,839 4,200,000	27,709 4,200,000	30,342		1,497		1,497		31,839 4,200,000				392	
92927K-A*-3 92935J-BC-8	.WABCO Holdings Inc Senior Note Ser WF-RBS COMMERCIAL MORTGA-SERIES 2011-C2C		12/01/2018	PAYDOWN		61,545	61,545	4,200,000	4,200,000		(529)		(529)		4,200,000				1,633	
92964#-AA-5	WY Tennessee Holdings, L Senior Secured		12/17/2018	MATURITY		650,000	650,000				(329)				650,000					
92964*-AA-9	WY Carolina Holdings LLC Senior Secured		12/23/2018	MATURITY		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				77 , 205	12/23/2018
92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	.	10/25/2018	PAYDOWN		97,114	97, 114	88,859	90,280		6,834		6,834	ļ	97, 114				1,248	
92977R-AF-3 939335-P9-0	WACHOVIA BANK COMMERCIAL-SERIES 2006-C26		07/01/2018	PAYDOWN		68,267	68,267	72,683	68,267 55		163		163	}					1,952	
939335-P9-0 939336-5V-1	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR1 WASHINGTON MUTUAL MORTGA-SERIES 2005-4 C	1	12/01/2018	PAYDOWN	-	218	218	13	1,708		163		163		218				4 97	02/01/2031
939336-KZ-5	WASHINGTON MUTUAL MSC MO-SERIES 2002-AR3		12/01/2018	PAYDOWN		28,357	28,357	29,995	29,879		(1,522)		(1,522)		28,357				438	
939336-X6-5	WAMU MORTGAGE PASS-THROU-SERIES 2005-AR1		12/25/2018	PAYDOWN		120,758	120,758	111,085	120,854		(96)		(96)		120,758				1,342	201/25/2045
93934X-AB-9	WASHINGTON MUTUAL ASSETSERIES 2006-HE5		12/26/2018	PAYDOWN		3,346	3,346	1,979	802		2,544		2,544		3,346				32	210/25/2036
941130-AA-4 942683-AF-0	WATCO COS LLC/FINANCE CO-SENIOR UNSECURE		11/06/2018	BANK OF AMERICA CORP		1,082,306 1,643,466	1,065,000	1,066,175	1,065,660		(158)		(158)		1,065,503 1,693,121		16,804	16,804	57,898	
942683-AF-U 94403*-AZ-9	ACTAVIS INC-SENIOR UNSECURED NOTE		05/09/2018	VARIOUS			1,700,000 533.333	1,685,805 533,333	1,692,610 533.333		512		512				(49,655)	(49,655)	18,814	
948214-AC-5	WEBSTER PK CLO SR SECD NT CL A-2		07/20/2018	PAYDOWN		1,250,000	1,250,000	1,241,250	1,260,265		(10,265)		(10,265)		1,250,000				29,402	
94974B-GH-7	Wells Fargo & Co-SR UNSECURED		10/09/2018	WELLS FARGO		1,014,433	1,080,000	1,076,393	1,077,294		264		264		1,077,558		(63, 125)	(63, 125)	25,200	
94978#-BQ-9	Wells Fargo Bank Northwe Senior Secured		01/02/2018	SINKING PAYMENT		32,947	32,947	32,947	32,947						32,947				2,839	
94978#-BS-5	Wells Fargo Bank Northwe Senior Secured		01/02/2018	SINKING PAYMENT		30,265	30,265	30,265	30,265						30,265				11, 168	
94978#-BT-3 94978#-EF-0	Wells Fargo Bank Northwe Senior Secured Wells Fargo Bank Northwe Senior Secured		01/02/2018 01/03/2018	SINKING PAYMENT		34,051 6.150	34,051	34,051 6,150	34,051						34,051				2,827 195	
94978#-EL-7	Wells Fargo Bank Northwe Senior Secured		01/03/2018	SINKING PAYMENT		9.986	9,986	9.986	9.986						9.986				622	
94978#-EN-3	Wells Fargo Bank Northwe Senior Secured		.01/03/2018	SINKING PAYMENT		14, 153	14, 153	14, 153	14, 153						14, 153				1,077	
94978#-FB-8	Wells Fargo Bank Northwe Senior Secured		01/03/2018	SINKING PAYMENT		6,372	6,372	6,372	6,372						6,372				361	
94978#-GK-7	Wells Fargo Bank Northwe Senior Secured		01/15/2018	SINKING PAYMENT		41,320	41,320	41,320	41,320						41,320					01/30/2030
94978#-GL-5 94978#-GM-3	Wells Fargo Bank Northwe Senior Secured Wells Fargo Bank Northwe Senior Securite		01/15/2018 _01/15/2018	SINKING PAYMENT		2,629 29.607	2,629 29.607	2,629 29.607	2,629 29,607						2,629 29.607					01/30/2030
94978#-GN-1	Wells Fargo Bank Northwe Senior Secured		01/15/2018	SINKING PAYMENT		12,365	12.365	12,365	12,365						12.365					01/30/2030
94978#-GP-6	Wells Fargo Bank Northwe Senior Secured		01/15/2018	SINKING PAYMENT		37,389	37,389	37,389	37,389						37,389					01/30/2030
94978#-GQ-4	Wells Fargo Bank Northwe Senior Secured		01/03/2018	SINKING PAYMENT		16,982	16,982	16,982	16,982						16,982				962	07/03/2029
94978#-JJ-7	Wells Fargo Bank Northwe Note N319-115/N	-	12/26/2018	SINKING PAYMENT		82,940	82,940	82,940	82,940					}	82,940				2,731	
94978#-JK-4 94981P-AG-5	. Wells Fargo Bank Northwe Note A319-115/ WELLS FARGO HOME EQUITY -SERIES 2005-2 C	-	12/09/2018	SINKING PAYMENT PAYDOWN	 	82,940 77,585	82,940 77,585	82,940 72,489	82,940 78,130		(545)	ļ	(545)	}					1,694 1.054	
95058X-AA-6	WELLS FARGO HOME EQUITY -SERIES 2005-2 C WENDYS FUNDING LLC-SERIES 2015-1A CLASS		01/19/2018	PAYDOWN		703,800	77, 383	72,489	78, 130		1,243		1,243	[703,800					
96033L-AA-0	WESTGATE RESORTS-SERIES 2015-2A CLASS A		12/01/2018	PAYDOWN		142,968	142,968	142,778	142,968				.,240		142,968				2,417	
961548-AQ-7	MEADWESTVACO CORP-DEBENTURE		03/22/2018	VARIOUS		238,000	238,000	236 , 115	236,115		1,681		1,681		238,000				14, 179	
96188#-AA-6	WETT Holdings, LLC Senior Secured	-	12/31/2018	SINKING PAYMENT		25,556	25,556	25,556	25,556		/04.05	ļ		·	25,556		/0./ 0	/04 0/5	895	
966387-AL-6 96808@-AA-8	Whiting Petroleum Corp-SR UNSECURED Wild Jack Solar LLC Senior Secured	-	12/12/2018 _07/31/2018	VARIOUS	-	1,120,913 102,433	1, 175, 000 102, 433	1,312,883 102,433	1,236,442 102,433		(24,284)		(24,284)		1,212,158 102,433		(91,246)	(91,246)	12,969 2,845	
96924#-AA-5	William Blair & Company, Pass-Through Tr	1	02/25/2018	SINKING PAYMENT	†									}	404 . 450					
96928*-AD-9	William Blair & Company, rass-finedgir fr		12/15/2018	SINKING PAYMENT		107,657	107,657	107,657	107,657						107,657				3,222	
970631-AA-5	WILLIS ENGINE SECURITIZA-SERIES 2012-A C		11/15/2018	PAYDOWN		69,558	69,558	69,558	69,558						69,558				1,950	09/15/2037
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA		12/15/2018	PAYDOWN		92,480	92,480	92,401	92,532		(52)		(52)		92,480				2,540	
970648-AE-1 97064E-AA-6	WILLIS NORTH AMERICA INC-SENIOR UNSECURE	-	10/11/2018 12/15/2018	MARKETAXESS FINANCIA PAYDOWN		516,800	500,000	584,830	525,618		(11,377)	' 	(11,377)	}	514,241 22,551		2,559	2,559	27,611	
97064E-AA-6 97314@-AA-3	Willis Engine Structured-WESTF 2018-A A Wind Energy Transmission Senior Secured	1	12/31/2018	SINKING PAYMENT	·	22,551	22,551	22,550			ļ1		t		22,551				217 737	
97771*-AF-0	Wolf-Gordon, Inc. Senior Sub Note		08/20/2018	PREPAYMENTS W/O PENA		462,804	462,804	463,077	463,037		(36)		(36)		463,001		(197)	(197)	41,605	
980745-B@-1	Woodward, Inc. Senior Note Ser		10/01/2018	MATURITY		675,000	675,000	675,000	675,000						675,000				32,349	10/01/2018
98235T-AE-7	WRIGHT MEDICAL GROUP INC-SR UNSECURED	-	12/11/2018	VARIOUS		1,815,142	1,710,000	1,557,558	1,624,614		36,516		36,516	ļ	1,661,130		154,012	154,012	31,890	
98478*-AP-2	YANKEE GAS SVCS CO 1ST MTG SR J		10/01/2018	MATURITY		1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				82,800	
C1467#-AA-5 EK7136-68-3	CSL Group, Inc. Senior Secured		03/15/2018 06/04/2018	SINKING PAYMENT		166,667 363.190	166,667 349.950	166,667 288,544	166,667 321,962		2.685		2,685	(21,866)	166,667	12.193	48.215	60.408	9,067 9,437	

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ng Current \	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
LW4152-39-0	PVH_CORP-SENIOR_UNSECURED	Cigii	06/04/2018	VARIOUS	Otook	1.144.337	1.049.850	1.009.170	1,081,980	Decrease	Accietion	riecognized	(11+12-13)	(72,810)	1,049,850	40,680	94.487	135, 167	17,204	
QJ9911-60-4	Ball Corp-SR UNSECURED		06/05/2018 _	VARIOUS		525,923	467,020	423,400	480,880					(57,480)	467,020	40,600	58,903	102,523	17,204	
U98737-AE-6	ZF NA CAPITAL-SR UNSECURED		_06/05/2018	VARIOUS		374,490	350,580	319,626	358,450		184		184	(37,940)	348,608	27,914	25,882	53,796	4,319	
008916-AJ-7	AGRIUM INC-SENIOR UNSECURED NOTE	Α	04/12/2018	EXCHANGE OFFER		3,226,001	2,800,000	3,278,081	3,229,125		(3, 124		(3, 124)		3,226,001				50,915	
008916-AM-0	AGRIUM INC-SENIOR UNSECURED	A	04/12/2018	EXCHANGE OFFER		1,059,865	1,010,000	1,060,909	1,060,190		(325)		(325)		1,059,865				14,895	
11283W-AA-2	BROOKFIELD RES PPTYS INC SR NT	. A	11/14/2018	. BMO CAPITAL MARKETS		600,720	600,000	574,500	583,625		4,452		4,452		588,077		12,643	12,643	34 , 125	
15135U-AD-1	CENOVUS ENERGY INC-SENIOR UNSECURED NOTE	A	10/29/2018	CALL 102.512		1, 135,518	1, 107, 692	1,128,810	1, 112,508		(2, 147		(2, 147)	(0.000)	1, 138, 187		(2,669)	(2,669)	65,594	
386435-AB-7 496902-AP-2	Grand Renewable Solar, L Senior Secured KINROSS GOLD CORP-SENIOR UNSECURED	۸	07/31/2018 _ 07/18/2018 _	SINKING PAYMENT	†	195,658 200.000	195,658 200,000	195,606 200.000	197,959	<u> </u>	<u> </u>			(2,382)	195,658 200,000					01/31/2035 07/15/2027
91831A-AC-5		Ι _Α	06/05/2018	BARCLAYS CAPITAL INC	1	344,100	370,000	352,888	355,902	<u> </u>	665				356,567		(12,467)	(12,467)	9,820	
91911K-AJ-1	VALEANT PHARMACEUTICALS—FIRST LIEN	Α	11/19/2018	VARIOUS		346,629	336,000	336,000							336,000		10,629	10,629		03/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS-FIRST LIEN	Α	10/16/2018	MARKETAXESS FINANCIA		627,100	595,000	595,000	595,000						595,000		32,100	32,100		03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS -SECURED	. A	12/14/2018	. VARIOUS	ļ	532,931	538,000	538,000	538,000	ļ					538,000		(5,069)	(5,069)	29,200	11/01/2025
C0079#-AA-7	. Admiral AcquireCo, Inc. Senior Sub Note	A	06/20/2018	. CORPORATE ACTION			318,254													06/30/2021
C0445#-AG-1	ARC Resources Ltd. Senior Secured	. A	04/14/2018 _	. SINKING PAYMENT		100,000	100,000	100,000	100,000						100,000				4, 105	
C0445#-AK-2 C1466#-AA-6	ARC Resources Ltd. Senior Note Ser	A	05/27/2018 _	SINKING PAYMENT		560,000	560,000	560,000	560,000						560,000				15,008	
C3322#-AE-8	. CPR Leasing Ltd Senior Secured Enermark, Inc. Senior Note Ser	A	09/03/2018 06/18/2018	. SINKING PAYMENT		124,758	124,758	124,758							124,758				5,085 24,707	
C33235-AB-5	ENTERTAINMENT ONE LTD-SECURED	. A	11/13/2018	CITIGMUK	-	797,985		906,000						94.560	771,000	(135,000)	26.985	(108,015)	48,366	
00162L-CE-5	ALM LOAN FUNDING-SERIES 15-16A CLASS A2R	D	06/29/2018	PAYDOWN		700,000	700,000	700,000	700,000						700,000	(100,000)	20,000		18,035	
00162L-CG-0	ALM LOAN FUNDING-SERIES 15-16A CLASS BR	D	06/29/2018	PAYDOWN		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				52,068	
00163E-BE-1	. ALM LOAN FUNDING-SERIES 12-6A CLASS A2RR	. D	06/11/2018	PAYDOWN		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				42,330	07/15/2026
00164M-DG-5	ALM LOAN FUNDING-SERIES 15-12A CLASS A1R	. D	01/01/2018	GOLDMAN															14,627	
00164M-DH-3	ALM LOAN FUNDING-SERIES 15-12A CLASS A2A	_ D	05/17/2018 _	PAYDOWN		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				24,925	
00183F-AA-3	ANNO 2017 JOINT HOLDING (UK) LTD	. B	12/31/2018 _	CA_CASH_CLOSEPAYDOWN		87,244	87,244	96,910	1 050 000						87,244	(9,666)		(9,666)	746	
02014P-AC-8 03329K-AA-1	.ALM XVII LTD-SR SECURED NOTE CLASS A2L ANCHORAGE CAPITAL CLO LT-SERIES 2016-8A	D	07/16/2018 07/30/2018	PAYDOWN	-	1,250,000 2,550,000	1,250,000	1,250,000 2,547,450	1,250,000 2,579,253		(29.253)		(29,253)		1,250,000				29,499	
03764D-AB-7	APIDOS CLO XII SR SECO NT CL B-1	D	02/22/2018	PAYDOWN		500.000	500.000	500.000	500.000		(29,230		(29,200)						2.432	
03764D-AD-3	APIDOS CLO XII MEZZ DEF NT CL C	D	02/22/2018	PAYDOWN		1,300,000	1,300,000	1,295,840	1,341,001		(41,001		(41,001)		1,300,000				8,294	
03765L-AG-7	APIDOS CLO XX-MEZZ DEF NT CL C	D	07/16/2018	PAYDOWN		440,000	440,000	417, 130	433,967		6,033		6,033		440,000				13,618	
04363U-AC-0	ASCIANO FINANCE LTD-SENIOR UNSECURED NOT	D	04/07/2018	MATURITY		1,350,000	1,350,000	1,352,391	1,350,043		(43		(43)		1,350,000				18,000	
04964W-AQ-8	ATRIUM CDO CORP-ATRM 11A BR	_ D	12/11/2018	PAYDOWN		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				62,068	
053635-AC-2	AVERY POINT II CLO LTD SR SECD NT CL B-1	. D	03/26/2018 _	PAYDOWN		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000					07/17/2025
053635-AG-3 05389L-AA-1	AVERY POINT II CLO LTD-SR SECD DEF NT CL Avolon Aerospace Leasing Secured Note A3	. D	03/26/201812/15/2018	PAYDOWN	-	1,000,000	1,000,000	1,000,000	1,000,000 31,287		l			}	1,000,000 31,287				10,288	
05389L-AB-9	Avolon Aerospace Leasing Secured Note A3 Avolon Aerospace Leasing Secured Note B7	D	12/15/2018	SINKING PAYMENT	†		98,918		98,918						98,918				2.771	
05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	D	12/15/2018	SINKING PAYMENT		30,702	30,702	30,702	30,702						30,702				577	
05389L-AF-0	Avolon Aerospace Leasing Secured Note A3	D	12/15/2018	SINKING PAYMENT			36,204	36,204	36,204					L					680	
05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	D	12/15/2018	SINKING PAYMENT		31,785	31,785	31,785	31,785						31,785				780	08/15/2028
05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	. D	12/15/2018	. SINKING PAYMENT		33,281	33,281	33,281	33,281						33,281				803	
05389L-AM-5	Avolon Aerospace Leasing Secured Note B7	. D	12/15/2018	SINKING PAYMENT	+	32,206	32,206	32,206	32,206						32,206				989	
05400F-AA-9 05400F-AC-5	Avolon Aerospace Funding Senior Secured	- D	12/20/201812/20/2018	. SINKING PAYMENT	 	(474, 130))(474, 130) 32, 201	(474, 130)	32.201	<u> </u>	<u> </u>	 		<u> </u>	(474, 130)	}			745	
05400F-AC-5	Avolon Aerospace Funding Senior Secured Avolon Aerospace Funding Senior Secured	D	12/20/2018	SINKING PAYMENT	†	32,201	32,201	32,201	32,201		·				32,201				801	
05400F-AG-6	Avolon Aerospace Funding Senior Secured	D	12/20/2018	SINKING PAYMENT	1	34,258	34,258	34,258	34,258						34,258				791	
05400F-AJ-0	Avolon Aerospace Funding Senior Secured	D	12/20/2018	SINKING PAYMENT		31,847	31,847	31,847	31,847						31,847				739	
05400F-AL-5	Avolon Aerospace Funding Senior Secured	. D	12/20/2018	SINKING PAYMENT	4	23,234	23,234	23,234							23,234				503	01/20/2029
05454Y-AA-3	AWAS Aviation Capital Lt Pass Thru Ctfs	. C	10/07/2018	. SINKING PAYMENT		361,829	361,829	361,829	361,829						361,829				13, 178	
05873L-AJ-5	BALLYROCK LTD-SERIES 14-1A CLASS A1R	. D	04/20/2018 _	PAYDOWN		580,000	580,000	580,000	580,000						580,000				4,955	
05873L-AK-2	BALLYROCK LTD-BALLY 2014-1A A2R	D	04/20/2018 _	PAYDOWN		1,900,000	1,900,000	1,900,000	1,900,000	}	ł			 	1,900,000	}	}		33,111	
05874P-AC-0 05874P-AE-6	BALLYROCK LTD-SERIES 2013-1A CLASS B	. Γυ	12/07/2018	PAYDOWN	-	1,900,000	1,900,000	1,900,000 1,275,607	1,900,000		(32,412)		(32,412)		1,900,000				71,008	
08180R-AA-3	BENEFIT STR PARTNERS CLO VII LTD SR SECD	D	01/01/2018 _	PAYDOWN			1,000,000	1,213,001	1,002,412		(02,412		(02,412)		1,000,000					07/18/2027
09228Y-AB-8	Blackbird Capital Aircra-BBIRD 2016-1A A	D	12/15/2018	PAYDOWN		15,625	15,625	15,801	15,790		(165		(165)		15,625				357	
09625J-AW-4	BLUEMOUNTAIN CLO LTD-SERIES 2013-34 CLAS	D	10/29/2018	PAYDOWN		1,300,000	1,300,000	1,300,000	1,300,000	ļ				L	1,300,000	L			54, 136	10/29/2025
09627D-AQ-8	BLUEMOUNTAIN CLO LTD-BLUEM 2013-4A B1R	D	10/15/2018	PAYDOWN		1,440,000	1,440,000	1,440,000	1,440,000						1,440,000				41,293	04/15/2025
09627R-AJ-3	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A1R	D	10/15/2018	PAYDOWN		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				61,628	
09627R-AL-8	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A A2AR	ID	10/15/2018	PAYDOWN	1	1.440.000	1,440,000	1.440.000	1,440,000	L	L	1			1.440.000	L	ı		42.441	10/15/2026

					Showing All I	Long-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lingadinad					Carrying	Exchange			Dividends	Con-
OLICID					Niis a a f					Unrealized	Year's	Than-	Adjusted	Book/			Deelleral	T-4-1 O-1-		
CUSIP		_	D: .		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
09627R-AN-4	BLUEMOUNTAIN CLO LTD-BLUEM 2014-3A BR	. D	10/15/2018 .	PAYDOWN		900,000	900,000	900,000	900,000						900,000				29,950	
09627V-AG-0	. BLUEMOUNTAIN CLO 2014-4 LTD-SR SEC DEF N	. D	08/30/2018 .	PAYDOWN		425,000	425,000	404,643	421,456		3,544		3,544		425,000				16,324	
09628B-AA-6	_ BLUEMOUNTAIN CLO 2015-2 LTD SR SECD NT C	. D	07/18/2018 _	PAYDOWN		750,000	750,000	739,688							750,000				14,095	
09628Q-AC-9	BLUEMOUNTAIN CLO 2016-1 LTD -SR SEC NT C	. D	06/04/2018 .	PAYDOWN		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				19,632	
111013-AH-1	Sky PLC-NOTE	D	11/15/2018 .	. MATURITY		600,000	600,000	668, 196	608,273		(8,273)	(8,273)	·	600,000				49,717	
12479L-AA-8 126611-AL-6	CAL FUNDING II LTD-SERIES 2012-1A CLASS	. D	12/25/2018 .	PAYDOWN		30,000	30,000	29,994	29,997		3		3		30,000 35,384				564	
126612-AJ-9	CVP CASCADE CLO LTD-CVPC 2014-2A A1R	D	10/18/2018 .	PAYDOWN		2,832,755	35,384 2,832,755	35,384 2,832,755	35,384 2,832,755						2,832,755				1,369 81,119	
12805P-AJ-5	CVP CASCADE CLO LTD-CVPC 2013-CL01 A1R	ا ا	12/25/2018 .	PAYDOWN	†		77,500		2,002,700	l	^		^	ļ				·	617	
140274-AA-9	CAPLEASE CDO-SERIES 2005-1 CL A REID	D	07/29/2018 .	PAYDOWN	1	650 , 126	650, 126	649,230		†	218	ļ	218	ļ	650, 126	ļ		 	17,577	
14312L-AC-1	CARLYLE GLOBAL MKT CLO 2016-2 SR SEC NT	D	08/03/2018 .	PAYDOWN		1.860.000	1,860,000	1.860.000	1.860.000		10		10		1.860.000				46,597	
15136G-AQ-2	CENT CLO 16 LP NT CL A-2-R	D	06/08/2018 .	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				17,934	
15136R-AE-5	CENT CLO 18 LP-NT SER 2013-18A CL B 144A	. D	06/06/2018 .	PAYDOWN		900,000	900,000	900,000	900,000						900,000				13,317	
15136R-AJ-4	CENT CLO 18 LP-DEF NT SER 2013-18A CL C	D	06/06/2018 .	PAYDOWN		600,000	600,000	594,000	620,624		(20,624)		(20,624)		600,000				11,400	
20914U-AB-2	CONSOLIDATED ENERGY FIN-SENIOR UNSECURED	D	05/07/2018 .	TENDERED		520,413	511,000	478,443	493,256		3,290		3,290		496,547		23,866	23,866	12,072	
22289R-AA-4	COVERIS HOLDINGS SA-SR UNSECURED	D	05/07/2018 .	CALL 101.969		474, 156	465,000	441,750	453,388		898		898		463,443		10,713	10,713	21,972	11/01/2019
227170-AG-2	CRONOS CONTAINERS PROGRA-SERIES 2014-2A	. D	11/18/2018 .	PAYDOWN		50,926	50,926	50,910	50,919		7		7		50,926				833	
24668P-AE-7	DELHAIZE GROUP SA-SENIOR UNSECURED NOTE	D	12/06/2018 .	TENDERED		421, 122	379,000	351,874	354,569		475		475		355,044		66,078	66,078	25,504	
25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	B	12/31/2018 .	_ SINKING PAYMENT		143,093	143,093	139,019	149, 155					(10,135)	143,093				3,771	
25773Q-AA-2	DONG FANG CONTAINER FIN II SPV ASSET BKD	_ D	11/25/2018 .	PAYDOWN		174, 167	174, 167	174, 150	174, 167						174, 167				1,642	
25773Q-AB-0	DONG FANG CONTAINER FIN II SPV ASSET BKD	. D	11/25/2018 .	PAYDOWN		346,431	346,431	346,062	346,238		192		192		346,431				10,613	
26244Y-AC-0	DRYDEN 42 SR LN FD-SR SEC NT CL B	. D	07/16/2018 .	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,836	
26244Y-AE-6 26249Q-AG-3	DRYDEN 42 SR LN FD-SR SEC DEF NT CL C	D	07/16/2018 .	PAYDOWN		500,000	500,000	500,000	500,000						500,000				13,977	
26250U-AC-9	DRYDEN 38 SR LN FD SR SECD NT CL B	D	08/23/2018 .	PAYDOWN PAYDOWN		1,525,000 3,891,331	1,525,000 3,891,331	1,525,000 3,811,330	1,525,000 3,886,639		4.692		4,692		1,525,000 3,891,331				40,067 28,893	
26829C-AC-1	ECP CLO 2015-7 LTD SR SECD NT CL A-2 144	D	03/20/2018 .	PAYDOWN	-	1,375,000	1,375,000	1,375,000	1,375,000		4,092		4,092		1,375,000				11,743	
26829C-AJ-6	ECP CLO 2015-7 LTD SR SECD NT CL X-2 144	D	03/20/2018 .	PAYDOWN		1,400,000	1,400,000	1.390.942	1,414,600		(14,600		(14,600)		1,400,000				14,384	
27829K-AD-9	EATON VANCE CDO X PLC-EURO 2ND PRIORITY	B	02/22/2018 .	PAYDOWN		37.958	37.958	35.287	36.324		679		679	7.375	37.958	(6.420)		(6.420)		02/22/2027
27829K-AE-7	EATON VANCE CDO LTD-SERIES 2007-10A CLAS	D	02/22/2018	PAYDOWN		1,695,672	1,695,672	1,549,420	1,687,957		7,715		7,715	, , 0. 0	1,695,672	(0, .20)		(0, .20)	4,521	
282523-AB-5	1828 CLO LTD-SR SECD NT CL A-1-S 144A	D	10/15/2018 .	PAYDOWN		2,460,000	2,460,000	2,460,000	2,460,000		,,,,,				2,460,000				72,504	
29358Q-AA-7	Ensco PLC-SENIOR UNSECURED NOTE	D	01/26/2018 .	TENDERED		1,311,750	1,325,000	1,425,628	1,373,301		(980		(980)		1,372,321		(60,571)	(60,571)		03/15/2021
36164Q-MS-4	GE CAPITAL INTL FUNDING-SENIOR UNSECURED	D	02/13/2018 .	MARKETAXESS FINANCIA		202,545	206,000	180,618	188,648		682		682		189,330		13,215	13,215	590	
36248M-AB-3	GT LOAN FINANCING LTD-SERIES 2013-1A CLA	D	07/30/2018 _	PAYDOWN		725,000	725,000	681,500	701,146		23,854		23,854		725,000				15,727	10/28/2024
36319G-AP-9	. GALAXY CLO LTD-GALXY 2014-18A AR	D	08/14/2018 .	PAYDOWN		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				65,019	
37890R-AE-5	. GLOBAL CONTAINER ASSET L-SERIES 2015-1A	. D	12/05/2018 .	PAYDOWN		19,742	19,742	19,719	19,734		8		8		19,742				378	
37956A-AA-1	. GLOBAL SC FINANCE SRL-SEACO 2017-1A A	. D	12/17/2018 .	PAYDOWN		212,517	212,517	212,440	212,278		239		239		212,517				4,838	
38137D-AC-1	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL	. D	06/08/2018 _	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	ļ	ļ		ļ	-	2,000,000	ļ		ļ	31,678	
38137D-AG-2	GOLDENTREE LOAN OPP VII LTD-SR SEC NT CL	- D	06/08/2018 .	PAYDOWN	+	600,000	600,000	600,000	600,000	}	}	 	}	}	600,000	 		}	12, 137	
38137M-AC-1 39808P-AA-4	Goldentree Loan Opportun-SERIES 16-12A C	. ID	07/23/2018 .	PAYDOWN	+	2,000,000	2,000,000	2,000,000	2,000,000		·				2,000,000				46,596	
39808P-AA-4 39808P-AC-0	GREYWOLF CLO V LTD SR SECD NT CL A-1	. In	01/25/2018 . 01/25/2018 .	PAYDOWN	-	3,250,000 1,375,000	3,250,000 1,375,000	3,250,000 1,364,963	3,250,000 1,391,414		(16,414		(16,414)	·	3,250,000 1,375,000				6, 429 3, 453	
40436Q-AC-6		D	01/25/2018 .	PAYDOWN	†	1,850.000	1,850,000	1,364,963	1,391,414	 	(10,414	<u>'</u>	(10,414)	 	1,375,000			 	453, د	
42771L-AB-8	. HERO Funding Trust 2017—SERIES 17-2A CL	C	12/20/2018	PAYDOWN	†		68,561		68.935	<u> </u>	(374	1	(374)			ļ		<u> </u>	48,931	09/20/2048
42771L-AD-6	HERO Funding Trust 2017—SERIES 17-2A CL	C	12/20/2018 .	PAYDOWN		51,421	51,421	52.700	52,981		(1,561)	(1,561)		51,421					09/20/2048
43132R-AQ-4	HILDENE CLO LTD-SERIES 13-1A CLASS AR	D	01/17/2018 .	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000				.,001)		5,000,000				5,572	
43132R-AS-0	HILDENE CLO LTD-SERIES 13-1A CLASS BR	D	01/17/2018 .	PAYDOWN		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				2,540	
45903P-AA-5	INTERNATIONAL AUTOMOTIVE-SENIOR SECURED	D	04/18/2018 .	VARIOUS		1,214,771	1,216,000	1, 155, 280	1,210,625		3,747		3,747		1,214,372		399	399	34 , 133	
46137N-AB-4	Inversiones Latin Americ Senior Secured	C	09/30/2018 .	SINKING PAYMENT		5,249	5,249	5,249	5,249						5,249				281	
46639U-AB-1	KazMunayGas National Co -SENIOR UNSECURE	D	05/04/2018	TENDERED		1,886,400	1,800,000	1,787,274	1,787,963		221		221	ļ	1,788,184		98,216	98,216	107, 363	04/30/2043
48250W-AA-3	KKR CLO 14 LTD-SR SECD NT SER 14 CL A-1A	. D	08/23/2018 _	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	ļ	ļ		ļ	ļ	2,000,000	ļ		ļ	48,291	
49835W-AA-5	KKR PM L.P CorpBond	. C	08/20/2018 .	_ CA_CASH_CLOSE		450,000	450,000	450,000	450,000		ļ				450,000				23,591	
50181G-AS-9	LCM LTD PARTNERSHIP-SERIES 16A CLASS BR	D	12/04/2018 .	PAYDOWN		1,900,000	1,900,000	1,900,000	1,900,000		ļ				1,900,000					07/15/2026
50181G-AU-4	LCM LTD PARTNERSHIP-SERIES 16A CLASS CR	D	12/04/2018 .	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000		/00.0==		/00 0==		1,500,000					07/15/2026
50184V-AE-4	LCM XV LTD PARTNERSHIP-SR SECD NT SER 15	J	06/06/2018 .	PAYDOWN	+	3,700,000	3,700,000	3,642,650	3,788,070	}	(88,070	<u> </u>	(88,070)		3,700,000	·		·	56,780	
50184V-AG-9 50188G-AE-3	LCM XIV LTD PARTNERSHIP-DEF MEZZ NT CL C	J	06/06/2018 . 05/01/2018 .	PAYDOWN	+	3,200,000	3,200,000	3,048,640	3,238,544		(38,544)	/ 	(38,544)		3,200,000 2,000,000				64,361	
50189C-AE-1	LCM XVIII LTD PARTNERSHIP-SR NT SER 18A LCM XXI LTD PARTNERSHIP-SR NT SER 21A CL	D	05/01/2018 .	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				26,894	
55818R-AS-5	MADISON PARK FUNDING LTD-SERIES 14-14A C	D	10/22/2018 .	PAYDOWN		1,430,000	1,430,000	1,430,000	1,430,000		·				1,430,000					07/20/2026
JOO TOIL NO J																				

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign	5				Bond	
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
OLIOID.									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange		-	Dividends	Con-
CUSIP		_	D: 1		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-	D	For-		Name	Shares of	Con-	D 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
55818R-AT-3 55818Y-BA-8	MADISON PARK FUNDING LTD-SERIES 14-14A C MADISON PARK FUNDING LTD-SERIES 15-17A C	. D	10/22/201810/18/2018	. PAYDOWN		1,120,000	1,120,000	1,120,000	1, 120,000 3,900,000						1, 120,000		11,739	11,739	37,962	
55819T-AG-6	MADISON PARK FDG XX LTD-SECD DEF NT CL C	D	06/29/2018	PAYDOWN		900,000	900,000		900,000						900,000			11,739	23,328	
55954E-AJ-8	MAGNETITE XVII LTD-DEF MEZZ NT SER 16-17	D	_07/03/2018	PAYDOWN		670,000	670,000	670,000	670,000						670,000				18,389	04/20/2028
59146Q-A#-0	Metcash Trading Ltd Gtd Senior Note	_ D	10/26/2018	_ CA_CASH_CLOSE		1,854,000	1,800,000	1,800,000	1,800,000						1,854,000				127,603	
59146Q-A@-2 62953G-AC-5	Metcash Trading Ltd Gtd Senior Note	D	10/26/2018	. CA_CASH_CLOSE		450,000 1,025,000	450,000	450,000 1,015,662	450,000 1,037,115		(12, 115)		(12,115)		450,000 1,025,000				16,078	
64129X-AG-4	NEUBERGER BERMAN CLO XVI-SR SECD NT CL B	D	01/16/2018	PAYDOWN		1,000,000	1,000,000	993,800	1,023,111		(23, 111)		(12, 115)		1,025,000					
669348-AB-0	Norwegian Air Shuttle AS Pass Thur Ctfs	D	12/27/2018	SINKING PAYMENT		205,261	205,261	204,734	204,918		55		55		205,261				3,208	
67104C-AB-3	OAK HILL CREDIT PARTNERS-SERIES 2013 - 8	. D	07/20/2018	PAYDOWN		325,000	325,000	318,906	329,089		(4,089)		(4,089)		325,000				6,561	04/20/2025
67104C-AC-1	OAK HILL CREDIT PARTNERS-SERIES 2013-8A	D	07/20/2018 _	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000		/40.050		/40.050		1,000,000				26,022	
67104L-AB-3 67104L-AC-1	OHA LN FDG 2013-2 LTD-SR SECD NT CL B OHA LN FDG 2013-2 LTD-MEZZ SECD DEF NT C	. Γυ Γυ	05/23/2018 05/23/2018	PAYDOWN	·	1,450,000	1,450,000	1,445,650 391,200	1,496,853 409,066		(46,853)	¦	(46,853)		1,450,000 400,000				20,525 7,950	
67110H-AA-6	OZLM XIV LTD SR SECD NT CL A-1A	D	10/18/2018	BANK OF AMERICA CORP	1	4,462,683	4,450,000	4,429,975	4,447,234	<u></u>	2,766				4,450,000		12,683	12,683	132,831	
67590B-AC-4	OCTAGON INV PARTNERS XVI LTD-SR SECD NT	D	07/17/2018 _	PAYDOWN		1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				25,523	07/17/2025
67590B-AE-0	OCTAGON INV PARTNERS XVI LTD-SR SECD NT	D	07/17/2018 _	PAYDOWN		600,000	600,000	600,000	600,000						600,000				15,555	
714295-AC-6	PERRIGO FINANCE PLC-SENIOR UNSECURED NOT	D	10/11/2018	MORGAN		827,776	860,000	856,379	857,340		242		242	-	857,582		(29,806)	(29,806)	26 , 459	
71645W-AR-2 71647N-AF-6	PETROBRAS GLOBAL FINANCE-SENIOR UNSECURE PETROBRAS GLOBAL FINANCE-SENIOR UNSECURE	D	03/29/201812/21/2018	. TENDERED		613,500 787,270	600,000 842,000	634,360 832,132	615,241 836,106		(1, 158)		(1,158) 963		614,083		(583)	(583) (49,798)	25,883	01/27/2021 05/20/2023
74734L-AA-9	QGOG ATLANTIC/ALASKAN RI-SECURED BOND	D	07/30/2018	SINKING PAYMENT		275,000	275,000	416,545	275,000						275,000		(43,730)	(40,730)	7,560	
74951P-BT-4	RESI FINANCE LIMITED PAR-SERIES 2003-C C	D	12/10/2018	PAYDOWN		10,271	10,271	2,075	4,201		6,070		6,070		10,271				159	09/10/2035
74951P-BV-9	RESI FINANCE LIMITED PAR-SERIES 2003-C C	_ D	12/10/2018	PAYDOWN		4, 109	4, 109		834		3,275		3,275		4, 109				82	09/10/2035
74983D-AA-5 74983D-AC-1	RACE POINT X CLO LTD SR SECD NT CL A	D	07/25/2018 _	PAYDOWN PAYDOWN		5,000,000 1,240,000	5,000,000 1,240,000	5,000,000 1,240,000	5,000,000 1,240,000						5,000,000 1,240,000					
75887N-AC-3	RACE POINT X CLO LTD SR SECD NT CL B-1 REGATTA VI FUNDING LTD-SER 2016-1A CL A	C	10/22/2018	PAYDOWN		1,270,000	1,240,000	1,269,111	1,280,763		(10,763)		(10,763)		1,240,000				39,330	
75887V-AC-5	REGATTA IX FUNDING LTD-SERIES 17-1A CLAS	D	04/11/2018	JP MORGAN SECURITIES		1,441,440	1,440,000	1,440,000	1,440,000		(10,100)				1,440,000		1,440	1,440	14,910	
77879R-AB-2	ROTOR Engines Securitization - Senior Se	D	12/17/2018	VARIOUS		1,312,086	1,312,086	1,272,723			37,071		37,071		1,312,086				6,287	06/15/2046
796050-AE-2	Samsung Electronics Co L-DEBENTURE	D	10/01/2018	SINKING PAYMENT		30,750	30,750	32,492	31,442		(99)		(99)		30,750		7 000	7 000	2,368	
81725W-AH-6 81789G-AA-9	SENSATÀ TECHNOLOGIES BV-SENIOR UNSECURED SEVEN STICKS CLO LTD-SR SECD NT CL A-1 1	υ	05/07/2018 07/16/2018	MORGAN		187,200 2,600,000	180,000	180,000	180,000						180,000		7,200	7,200	3,870 52,156	
81789G-AC-5	SEVEN STICKS CLO LTD-SR SECD NT CL A-2 1	D	07/16/2018 .	PAYDOWN	-	1, 130, 000	1,130,000	1.130.000	1,130,000						1, 130,000				26,359	
83238P-AB-0	Smiths Group PLC-SENIOR UNSECURED NOTE	D	09/04/2018	CALL 102.970972		514,855	500,000	487,295	497,574		1,116		1, 116		513,544		1,311	1,311	39 , 155	05/15/2019
83609J-AA-7	SOUND POINT CLO XI LTD-SR SECD NT CL A 1	D	12/06/2018 _	PAYDOWN		2,780,000	2,780,000	2,774,156	2,780,000						2,780,000				99 , 455	
858102-AD-8 860444-AC-2	STEELE CREEK CLO 2016-1 LTD-SR SECD NT C	- D	06/15/2018 01/16/2018	PAYDOWN		2,675,000 1,390,000	2,675,000 1,390,000	2,671,656 1,390,000	2,706,212 1,390,000	·	(31,212)	·	(31,212)	· 	2,675,000 1,390,000				43,982	
86358E-PP-5	Stewart Park CLO Ltd -SR SECURED NOTE CL STRUCTURED ASSET INVESTM-SERIES 2004-11C	C	05/25/2018	PAYDOWN	-			7.009			5		5		1,390,000				1,946 Δ7	04/15/2026
86358E-QJ-8	STRUCTURED ASSET INVESTM-SERIES 2005-1 C	C	12/26/2018 _	PAYDOWN		143,223	143,223	112,081	140,572		2,651		2,651		143,223				1,999	
87230A-AA-4	TCI-FLATIRON CLO 2016-1 LTD SR SECD NT C	. D	10/18/2018 .	MORGAN		2,006,060	2,000,000	1,994,496	2,014,963		2,084		2,084	ļ	2,017,047		(10,987)	(10,987)	59,691	07/17/2028
87247C-AQ-6	TICP CLO LTD-TICP 2014-2A A2AR	D	04/20/2018	PAYDOWN	-	1, 125,000	1, 125,000	1, 125,000	1, 125,000		/ / / /		/ 4 4 1		1, 125,000				10,972	
88315F-AA-9 88315F-AE-1	TEXTAINER MARINE CONTAIN-SERIES 17-1A CL TEXTAINER MARINE CONTAIN-SERIES 17-2A CL	D	12/20/201812/20/2018	PAYDOWN	-	56,568 65,003	56,568 65,003	56,566 64,992	56,582 64,945		(14)		(14) 58		56,568 65,003				1,145 1,251	
88315L-AA-6	Textainer Marine Contain-TMCL 2018-1A A	D	12/20/2018	PAYDOWN		150,000	150,000	148,227			1,773		1,773		150,000				1,267	
88390A-AF-7	THL CR WIND RIV 2014-2 CLO SR SECD NT CL	D	01/16/2018	PAYDOWN		1,000,000	1,000,000	980,650	1,012,833		(12,833)		(12,833)		1,000,000				1,441	07/15/2026
88432D-AS-3	WIND RIVER CLO LTD-SERIES 14-3A CLASS BR	. D	10/03/2018	PAYDOWN	-	2, 100,000	2,100,000	2,100,000	2, 100,000						2, 100,000				58,991	
88432D-AU-8 88433A-AC-3	WIND RIVER CLO LTD-SERIES 14-3A CLASS C1 THL CR WIND RIV 2016-1 CLO-SR SECD NT CL	. D	10/03/2018	PAYDOWN			400,000	400,000 2,000,000	400,000 2,000,000					}	400,000				13,070	
88433A-AC-3 88433A-AE-9	THL CR WIND RIV 2016-1 CLO-SR SECU NI CL THL CR WIND RIV 2016-1 CLO-SR SECU NT CL	D	07/20/2018	PAYDOWN	1	1,015,000	1,015,000	1,015,000	1,015,000	<u> </u>	ļ		ļ	ļ	1,015,000				29,275	
89365*-AC-6	Transfield Services Hold Gtd Senior Note	D	09/24/2018	CA_CASH_CLOSE		1,892,077	1,800,000	1,800,000	1,800,000						1,892,077				187,941	12/29/2019
893830-BB-4	TRANSOCEAN INC SR NT	D	06/08/2018	BB&T CAPITAL MARKETS		375,375	350,000	349,811	360,338		(1,009)		(1,009)		359,329		16,046	16,046	13, 109	
893830-BC-2	TRANSOCEAN INC-SENIOR UNSECURED NOTE	D	06/05/2018	_ CREDIT AGRICOLE CIB		200,500	200,000	190,918	198,464		193		193	ļ	198,657		1,843	1,843	5,027	10/15/2022
89473L-AB-0 89675*-AP-2	TREMAN PK CLO LTD SR SECO NT CL B-1	- D	11/20/2018	PAYDOWN	-	775,000	775,000	775,000 420.000	775,000 420.000						775,000 420.000				30 , 131	
89675*-AR-8	Triton Container Interna Senior Secured	D	04/30/2018	SINKING PAYMENT		180,000	180,000	180,000	180,000						180,000				5,985	
89852T-AC-2	TRYON PARK CLO LTD-SR SECD NT CL A-2 144	D	04/16/2018 _	PAYDOWN		2,100,000	2,100,000	2,100,000	2,100,000						2, 100,000				19,721	07/15/2025
92765Y-AA-5	VIRGIN AUST 2013-1A TRST-SECURED	. D	10/23/2018	. SINKING PAYMENT		146,565	146,565	155,725	151,293		(2,833)		(2,833)	· -	146,565				5,737	
92914R-AS-1 92914R-AU-6	VOYA CLO LTD-SERIES 14-4A CLASS BRVOYA CLO LTD-SERIES 14-4A CLASS CR	D	07/16/2018 07/16/2018	PAYDOWN	-	600,000	600,000	600,000 800,000	600,000 800,000					}	600,000 800,000				13,016 21,710	
92916X-AA-5	VOYA CLO LID-SERIES 14-4A CLASS CR	D	09/20/2018 _	PAYDOWN	<u> </u>	2,550,000	2,550,000	2.550.000	2,550,000						2.550.000					10/14/2026

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
93677P-AB-7	WASATCH LTD-SERIES 2006-1A CLASS A1B	D.g.:	02/14/2018	PAYDOWN	Otoon	361.974	361.974	352.924	364.145	Doorogoo	(2, 171)	ricoogriizod	(2, 171)	Value	361.974	2.opoca.	on Biopoodi	2.opcca.	731	
94949R-AC-1	WWELLFLEET CLO 2016-1 LTD-SR SECD NT CL	C	05/10/2018	PAYDOWN		2,250,000	2,250,000	2,223,450	2,249,270						2,250,000				28,442	
97342V-AJ-3	WINDMW GMBH SR SEC NT SER E	. B	12/30/2018	SINKING PAYMENT		796, 181	796, 181	745,210	828,072					(94,566)	796, 181				18,316	12/31/2021
98372P-AG-3	XLIT LTD-SR UNSECURED	D	12/27/2018	CALL 118.355339		639,119	540,000	632,783	615,841		(9,681)		(9,681)		705,278		(66, 159)	(66, 159)	133 , 161	
984851-AC-9	YARA INTERNATIONAL ASA-SENIOR UNSECURED	D	10/11/2018	BARCLAYS CAPITAL INC		2,728,679	2,650,000	2,732,160	2,665,673		(8,679)		(8,679)		2,656,994		71,685	71,685	164,631	
D8544P-AB-2 D85456-AC-1	Unitymedia Hessen GmbH &-SECURED NOTE UNITYMEDIA GMBH-2ND LIEN REGS	. B	06/05/2018	CALL 102.813			858,921 596,910	965,766 537,989			(109)		(109)	80,020	883,876 548.509	(104,738)	(794) 80,700	(105,532)	45,702	
E4177G-AC-2	ENCE ENERGIA CELULOSA SA SHORT TERM NTS	. B	06/01/2018	CALL 105.04		2,603,745	2,478,813	2,500,717	2,630,615		(16, 165)		(16, 165)	(30,548)(163,992).	2,661,880		(58, 135)	79,833 28,354	20,297 182,961	
E5R239-AA-6	Financiera Marsyc SA-SECURED	B	06/30/2018	SINKING PAYMENT		229.776	229,776	2,300,717	2,000,010		(10, 100)		(10, 103)	100,392)	2,001,000	(15,781)	(30, 133)	(15,781)	2,337	
E6732#-AA-1	INTERCAMBIADOR - Adj % Due 3/13/2019 MS3	B	06/29/2018	CA CASH CLOSE		48,850	48,850	46,572	50,398		293		293	(3,825)	48,850	1,985		1,985	1,688	
E67320-AA-3	INTERCAMBIADOR- Adj % Due 3/13/2019 MS31	В	06/29/2018	CA_CASH_CLOSE		93,483	93,483	88,650	96,447		557		557	(7,794)	93,483	4,272		4,272	3,288	09/30/2041
E7827*-AA-9	AUTOPISTA DEL SOL CONCESIONARIA EURO SEC	B	12/30/2018	SINKING PAYMENT	ļ	88,768	88,768	87,535	92,980	ļ	ļ			(5,477)	88,768	ļ			3,428	
F2R907-AB-2	. CROWN EURO HOLDINGS SA-SR UNSECURED	B	06/05/2018	MORGAN	-	442, 111	432,382	405,853	444,814	ļ	ļ		ļ	(38,961)	432,382	26,529	9,729	36,258	6,587	
F4858F-AA-3	Horizon Holdings I SAS-SR UNSECURED	. B	08/01/2018	CALL 103.625		952, 151	918,842	935,084			(6,852)		(6,852)	(53,687)	974,618	28,212	(22,468)	5,744	73,301	
F5837P-AG-1 F5837P-AJ-5	LOXAM SAS-SECURED	B	06/04/2018 06/06/2018	SOCIETEGEN		252,988 1,051,337	244,965 994,325	237,258 920,689	252,462		(642)		(642)	(15,204)(108,797)	244,965	7,707 81,101	8,023 51,229	15,730 132,330	3,853	
F6076*-AA-8	Marle SAS Maurice Euro CL A Bonds	D	06/22/2018	CORPORATE ACTION		966.793	994,325	920,689	973.747		1.420		1.420	(108,797)	950.942	21,073	15.851	36,924	19, 105	
F6503#-AA-7	Newco AH	B	10/08/2018	Barings Bank Loans		4,349,882	4,349,883	3,896,173	4,422,436		2.701		2,701	(514,578)	4,225,277	314,718	124,605	439, 323	281,846	
F65585-AC-9	ELIS SA-SR UNSECURED	B	06/04/2018	CITIGMUK		207,669	204, 138	187.740	210,385		2,701		2,701	(22,645)	204, 137	16,398	3,532	19,930	2,752	
F6627W-AE-3	Numericable-SFR SAS-SECURED NOTE	B	02/07/2018	VARIOUS		614, 196	609,684	618,846	603,792		(284)		(284)	6,646	624,620	14,466	(10,424)	4,042	3,436	
F7S537-CX-5	REXEL SA-SENIOR UNSECURED	. B	06/04/2018	UBS LIMITED		1,328,060	1,283,150	1,264,670	1,322,420					(57,750)	1,283,150	18,480	44,910	63,390	20, 184	
F84440-AC-4	. BISOHO SAS-SECURED	B	11/08/2018	VARIOUS		8,539	8,539	9,660	10,159					(499)	(464)	(1,650)	8,998			05/01/2023
F9849M-AB-7	WFS Global Holding SAS-SECURED	. B	10/02/2018	. CALL 104.75		1,814,951	1,732,650	1,780,656	1,864,346		(17, 106)		(17,106)	(112,252)	1,857,064	39,775	(42, 113)	(2,338)	210,423	
G0370N-AM-6	ANGLIAN WATER OSPREY FIN-SECURED	. B	11/09/2018	MORGAN STANLEY		268,038 302,628	261,820	298,780	270,480		503		503	28,300	261,820	(36,960)	6,218	(30,742)	11,636	
G05162-AE-5 G0566U-AA-0	ARROW GLOBAL FINANCE-SECURED	D	03/15/2018 09/30/2018	CALL 106.67		734,346	283,705	255,856 873,937	273,433 767,340		(12,354)		(12,354)	(17,224)	299,983 744,962	24,348	2,645)(10,616)	26,993 (103,717)	21,644	
G0566V-AC-4	ARQIVA FINANCING PLC-SECURED BOND	B	06/05/2018	ROYAL BANK OF CANADA		156.348	133.130	179,662	154,729		(548)		(12,334)	21.539	151.788	(23,932)	4.560	(19,372)	3,242	
G0754#-AC-1	Babcock International Gr Senior Note Ser	D	03/17/2018	MATURITY		1.500.000	1,500,000	1.500.000	1.500.000		(010)		(010)	21,000	1.500.000	(20,002)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(10,0/2)	15.643	
G1418#-AG-8	Caribbean Utilities Co. Senior Note	D	06/01/2018	SINKING PAYMENT		50,000	50,000	50,000	50,000						50,000				1,060	
G1744#-AE-8	Cadogan Estates Ltd Gtd Senior Note	. D	08/07/2018	SINKING PAYMENT		500,000	500,000	500,000	500,000						500,000				19,350	08/07/2018
G1846@-AD-9	Capita Holdings Limited Gtd Senior Note	D	06/20/2018	. CA_CASH_CLOSE		1,514,025	1,500,000	1,500,000	1,500,000						1,514,025				61,366	
G1846@-AM-9	Capita Holdings Limited Gtd Senior Note	D	11/15/2018	VARIOUS		290,408	282,842	282,842	282,842						290,408				23,721	
G1910#-AQ-9 G1R51S-AB-4	Cobham PLC Senior Note Ser	D	04/18/2018 06/05/2018	CA_CASH_CLOSE	 	3,545,660 2,502,936	3,350,000 2,507,044	3,350,000 2,691,177	3,350,000 2,525,045	}	4.792		4.792	182.575	3,545,660 2.494.442	(217.970)	8.494	(209,476)	262,785 58.928	
G2003*-AA-4	Campo Palomas Finance Lt Senior Secured	D	11/15/2018	SINKING PAYMENT	-	2,502,936	2,507,044	2,691,177	2,525,045	l	4,792		4,792	182,3/5	2,494,442	(217,970)		(209,4/6)		
G26240-AH-6	Dairy Crest Group PLC Gtd Senior Note	D	11/30/2018	SINKING PAYMENT		1,436,400	1,436,400	1.436.400	1,436,400						1.436.400				51,590	
G2694N-AG-4	DEBENHAMS PLC-SR UNSECURED	В	08/01/2018	DEUTSCHE BANK AG		130,548	170,651	200,090	176,218		(65)		(65)	23,607	170,983	(28,777)	(40,435)	(69,212)	5,494	
G2951Z-AC-4	EIRCOM FINANCE DAC-SECURED	B	11/08/2018	CREDIT SUISSE INTERN		117,242	114,640	111,825	119,521	ļ	125	ļ	125	(7,507)	114,094	1,955	3, 148	5, 103	4,803	05/31/2022
G315B1-AL-4	EPHIOS BONDCO PLC-1ST LIEN	B	11/27/2018	MORGAN		466,742	453,560	452, 196	494,291		(4,261)		(4,261)	(50,724).	462, 134	22,828	4,608	27,436	27,001	
G3766Z-AA-1	GALA GROUP FINANCE PLC-SENIOR SECURED BO	B	01/01/2018	CALL 100		ļ1	1	ļ1	1						1		/40 - :-		(1)09/01/2018
G40432-AE-9	Grainger PLC-SECURED NOTE	- B	05/03/2018	CALL 109.390961		520,012	475,370	566,634	486,793		(1,505)		(1,505)	67,871	532,057	(65,744)	(12,045)	(77,789)		12/16/2020
G4381G-AB-4 G4588#-BA-8	HEATHROW FINANCE PLC EURO SHORT TERM NT Intermediate Capital Gro Senior Note Ser	p	11/13/2018	VARIOUS	-	1,294,167 1,600,000	1,229,968	1,479,640 1,600,000	1,274,732	<u> </u>	(366)	' 	(366)	203,524	1,232,977	(244,913)	61, 190	(183,723)	63,335	
G4588#-BA-8	HSS FINANCING PLC-SECURED NOTE	B	07/10/2018	CALL 100		1,058,755	1,600,000	1,333,320	1,080,918		2.100		2,100	237.093	1,600,000	(259,099)	(2,257)	(261, 356)	29,069	
G52516-AA-2	KEYSTONE FINANCING-SECURED NOTE	B	12/11/2018	CALL 100		585,348	585,349	725,835	634,576		(277)		(277)	86,738	587,072	(133,965)	(1,724)	(135,689)	56 , 195	
G72186-AB-8	Premier Foods Finance PL-SECURED NOTE	В	06/14/2018	CALL 101.625		2,214,449	2,214,449	2,534,710	2,248,337		(877)	[(877)	274,452	2,210,253	(311,659)	4, 196	(307,463)	103,679	
G74440-AA-8	Red Dorsal Finance Limit Senior Secured	D	10/12/2018	SINKING PAYMENT		185,985	185,985	185,572	185,985		(476)		(476)	ļ[185,985				31,598	10/12/2031
G75463-AA-0	Reventazon Finance Trust Senior Secured	D	11/15/2018	SINKING PAYMENT		261,075	261,075	261,075	261,075						261,075				15,788	
G8030*-AD-2	Senior PLC Senior Note Ser	D	10/08/2018	MATURITY		800,000	800,000	800,000	800,000					ļ	800,000				42, 104	
G8038#-AE-8	Serco Group plc Senior Note Ser	D	05/09/2018	MATURITY		1,009,140	1,009,140	1,009,140	1,009,140	}	}		}	ļ	1,009,140	}		}	17,581	
G8967#-AF-0 G8967#-AG-8	Triton Container Interna Senior Secured	J	09/30/2018	SINKING PAYMENT	+	285,714	285,714	285,714	285,714	}	ł		ł	}	285,714	}		}	16,354	
G9137M-AA-9	Triton Container Interna Senior Secured TVL FINNACE PLC-SECURED	B	11/14/2018	VARIOUS			645,625				(2)		(3)	53, 159		(68, 181)	20,310	(47,871)	24,330	
G9141L-AA-5	PIZZAEXPRESS FINANCING 2-SECURED NOTE	В	09/03/2018	VARIOUS		1.615.299	1,807,782	2.242.368	1,892,303	·	(3,447)		(3,447)	336,499	1,809,955	(415, 401)	(194,656)	(610.057)	84,954	
G9300M-AB-8	UPCB FINANCE IV LTD-SECURED	B	06/11/2018	VARIOUS		796,911	774,408				1,075		1,075	(71,778)	748,947	53,262	47,964	101,226	14,209	
G93888-AB-4	Vue International BidCo -SECURED NOTE	В	11/23/2018	VARIOUS		574,375	574,375		613,805		2,239		2,239	133,030	581,696	(167,377)	(7,321)	(174,698)	62,763	
G9645P-AD-1	WILLIAM HILL PLC-SENIOR UNSECURED	B	05/17/2018	MORGAN		1,055,375	1,012,351	1,090,439	1,015,646		(85)		(85)	74,457	1,013,612	(76,407)	41,763	(34,644)		09/07/2023
G97745-AA-4	WORLDPAY FINANCE-SR UNSECURED	I B	06/06/2018	VARIOUS		955.376	883.613	826.784	916.874		(759)	ıl	(759)	(93.346)	891.849	69.080	63.527	132.607	14,991	11/15/2022

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

					Showina All I	Lona-Term E	Sonds and Sto	ocks SOLD.	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ina Current`	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
· ·	-	ľ	i i			l '			10	11	12	13	14	15	10	l ''	10		20	
										- ''	12	13	14	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	D = =1./					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
K3752#-AD-0	Copenhagen Airports A/S Senior Note Ser	n	06/29/2018	MATURITY	Otook	500,000	500.000	500.000	500,000	Decrease	71001011011	riccognizca	(11+12-10)	Value	500,000	Вюрован	on Biopodai	Бюрооці	13,943	
000000-00-0	SIKUKI NUUK HARBOUR A/S SR SECD NT	B	01/01/2018	VARIOUS							(51)		(51)	(200,556)						12/30/2036
K8808*-AA-3	SIKUKI NUUK HARBOUR A/S SR SECD NT	B	06/30/2018	VARIOUS		132,871	132,871	149.831					(01)		132,871	6,582		6,582	82,876	12/30/2036
L0160Z-AB-1	SWISSPORT FINANCING SARL-FIRST LIEN	В	11/08/2018	CITIGNUK		863,347	831, 140	790,395	871.595					(81,200)	831,140	40,745	32,207	72,952	50,238	12/15/2021
L2660R-AD-6	DUFRY FINANCE SCA-SR UNSECURED	В	06/05/2018	ROYAL BANK OF CANADA		449,245	432,382	423,569	462,149		(1,758)		(1,758)	(45, 155)	447,545	32,309	1,700	34,009	8,783	
L38428-AB-1	SIG Combibloc Holdings S-SECURED	В	06/01/2018	HSBC SECURITIES INC		2,984,138	2,865,229	2,934,353	3,054,316		(20, 134)		(20, 134)	(177,981)	2,945,849	89,649	38,289	127,938	99 , 130	
L4678S-AA-6	HANESBRANDS INC-SENIOR UNSECURED	B	06/05/2018	UBS LIMITED		899,571	853,078	818, 184	877,606					(59,422)	853,078	34,894	46,493	81,387	13,478	06/15/2024
L5115#-AC-8	Ingenium Financing SA Senior Secured	D	09/26/2018 _	CA_CASH_CLOSE		5, 178, 692	4,900,000	4,900,000	4,900,000						5, 178, 692				457,958	
L72720-AA-9	Oriflame Cosmetics SA Senior Note Ser	D	07/13/2018	MATURITY		555,220	555, 220	555,220	555,220				ļ		555,220		ļ			07/13/2018
L8984F-AA-4	Telenet Finance V Luxemb-SECURED NOTE	В	04/04/2018	. CALL 105.9281		1,367,394	1,290,870	1,457,473	1,299,760		(981)		(981)	134, 150	1,404,711	(104,742)	(37,317)	(142,059)		08/15/2024
L8984H-AA-0	TELENET FINANCE VI-FIRST LIEN	B	06/06/2018	VARIOUS		823,697	760 , 181		796,844		(922)		(922)	(55,085)	776,587	33,453	47,110	80,563		07/15/2027
N3755A-AC-7	GOODYEAR DUNLOP TIRES-SR UNSECURED	В	06/04/2018 _	CITIGMUK		240,299	233,300	220,060	240,440					(20,380)	233,300	13,240	6,999	20,239		12/15/2023
N47279-AD-1	INTERXION HOLDING NV-SECURED NOTE	B	06/04/2018	CREDIT SUISSE INTERN		775,285	758,225	796,786	794,999		(3,708)	ļ	(3,708)	(10,237)	767,840	(13,214)	7,445	(5,769)	20,446	
N5S07N-AA-4	Ziggo Bond Co BV-FIRST LIEN	B	11/23/2018	VARIOUS		1,251,554	1, 185, 184	1,306,743	1,337,727		(27,591)		(27,591)	(70, 191)	1,241,546	1,602	10,008	11,610	79,476	
N6777#-AG-4	Overseas Assistance Fin Gtd Senior Note	D	09/30/2018 _	SINKING PAYMENT		341,667	341,667	341,667	341,667		070		070	40.044	341,667	/40,000		(40,000)	17,083	
N7423C-AB-8	RESOURCE EUROPE CLO I BY-SR SECD REG NT	В	01/15/2018 _	PAYDOWN		611,051	611,051	619,868 817,894	604,687		679		679	46,311	611,051	(40,626)	00.000	(40,626)	40.000	07/15/2023
N77609-AJ-9 N98370-AC-8	Schaeffler Finance BV-SECURED	B	06/06/201811/08/2018	DEUTSCHE BANK AG		934,857	878,626				2.538		437	(73, 320)	870,924 287,672	50,492 6.923	63,933 18,761	114,425	12,938	
P2253T-JF-7	Ziggo Bond Finance BV-SR UNSECURED Cemex SAB de CV-SECURED NOTE	D	01/11/2018	CALL 102.375		306,433	240,760	272,477 258,940	240.440		∠, 338		2,538	(20,894)	246,478	(18, 180)	18,701	25,684		01/15/2025
P7077@-AF-1	Nassau Airport Developme Senior Note	D	12/31/2018	SINKING PAYMENT		84,000	84,000		84,000					10,500	84,000	(10,100)		(10 , 100)	6,248	
P7077@-AH-7	Nassau Airport Developme Senior Note Ser	D	12/31/2018	SINKING PAYMENT			59, 125	59, 125	59, 125						59, 125				4.089	
P7077@-AK-0	Nassau Airport Developme Senior Note Ser	D	12/31/2018	SINKING PAYMENT		23,750	23,750	23,750	23,750						23,750				1,682	
Q0455#-AD-0	APT Pipelines Ltd. Gtd Senior Note	D	09/09/2018	MATURITY		1,450,000	1,450,000	1.450.000	1,450,000						1,450,000				60 , 133	
Q17340-AA-9	Bradken Finance Pty Ltd Gtd Senior Note	D	09/28/2018	CA CASH CLOSE		852,253	850,000	850.000	850,000						852,253				28,794	11/29/2018
Q17340-AC-5	Bradken Finance Pty Ltd Gtd Senior Note	D	09/28/2018	CA CASH CLOSE		1,809,402	1,700,000	1,700,000	1,700,000						1,809,402				170,552	11/29/2023
Q3920#-AD-1	Fonterra Co-operative Gr Senior Note Ser	D	05/29/2018	SINKING PAYMENT		900,000	900,000	900,000	900,000						900,000				21,275	
Q4975*-AB-1	INVESTA LISTED FDS MGMT LTD USD SER A GT	C	12/14/2018	CA_CASH_CLOSE		3,747,678	3,500,000	3,500,000	3,500,000						3,747,678				399,408	04/07/2025
Q5516@-AC-0	Leighton Finance Ltd. Gtd Senior Note	D	10/15/2018	SINKING PAYMENT		2, 150,000	2,150,000	2, 150,000	2,150,000						2, 150,000				129,922	10/15/2018
Q6270#-AE-8	Murray Goulburn Co-Opera Senior Note Ser	D	04/27/2018 _	CA_CASH_CLOSE		1,720,701	1,650,000	1,650,000	1,650,000						1,720,701				102, 124	
Q6270#-AH-1	Murray Goulburn Co-Opera Senior Note Ser	D	04/27/2018	. CA_CASH_CLOSE		1,825,124	1,800,000	1,800,000	1,800,000						1,825,124				46,425	
Q6270#-AJ-7	Murray Goulburn Co-Opera Senior Note Ser	D	04/27/2018	. CA_CASH_CLOSE		1, 171, 275	1, 150, 000	1, 150,000	1, 150,000						1, 171, 275				35,336	
Q7134#-AD-4	Onesteel Finance Pty Ltd Gtd Senior Note	D	09/27/2018 _	PREPAYMENTS W/O PENA		63,266	63,266	47,046									63,266	63,266		06/28/2021
Q7134#-AE-2	Onesteel Finance Pty Ltd Gtd Senior Note	υ	09/27/2018 _	. PREPAYMENTS W/O PENA		58,988	58,988	43,867									58,988	58,988		06/28/2023
Q8773#-AF-3	Stockland Finance Pty Lt Gtd Senior Note	υ	10/08/2018 .	MATURITY		1,700,000	1,700,000	1,700,000	1,700,000					(40.000	1,700,000					
T6S10C-AA-5	LKQ ITALIA BONDCO SPA-SENIOR UNSECURED	B	06/04/2018	UBS LIMITED		367,448	349,950	341,280	360,660		(0.004)		(0.004)	(19,380)	349,950	8,670	17,498	26 , 168	6,094	04/01/2024
W9821D-AJ-3	VERISURE HOLDING AB-SECURED	g	11/19/2018 _	CALL 103		584, 186	567, 171	561,207	608,150		(3,824)		(3,824)	(53,692)	592,941	25,654	(8,755)	16,899	48 , 155	
X89760-AA-3	Teollisuuden Voima OYJ Senior Note Ser	u	08/19/2018	MATURITY		1,135,984	1,100,000	1,100,000	1,100,000						1,135,984				44,935	
	Subtotal - Bonds - Industrial and Misc	ellane				514,739,767	510,840,961	509,076,387	505,851,908	87, 169	1,323,978	866,516	544,631	(436, 103)	510,994,609	(1,293,072)	3,745,143	2,452,071	19,466,546	XXX
38143V-AA-7	GOLDMAN SACHS CAPITAL I-SUBORDINATED NOT	ļ	11/27/2018 _	BRILEY	<u> </u>	604,665	550,000	550,000	550,000						550,000		54,665	54,665		02/15/2034
	Subtotal - Bonds - Hybrid Securities			•	_	604,665	550,000	550,000	550,000						550,000		54,665	54,665	31,796	
465968-AP-0	JPMCC Commercial Mortgag-SERIES 2017-JP7		01/01/2018 _	JP MORGAN SECURITIES							(8,649)		(8,649))09/01/2050
465968-AR-6	JPMCC Commercial Mortgag-SERIES 2017-JP7		01/01/2018 _	JP MORGAN SECURITIES							(20,314)		(20,314))09/01/2050
465968-AT-2	JPMCC Commercial Mortgag-SERIES 2017-JP7		01/08/2018 _	JP MORGAN SECURITIES							(15,922)		(15,922))09/01/2050
465968-AV-7	JPMCC Commercial Mortgag-SERIES 2017-JP7		01/01/2018	JP MORGAN SECURITIES			or / · ·	05			29,849		29,849		05 655 55)09/01/2050
472310-AE-0	JEFFERIES FINANCE LLC-REVOLVING CR FACIL		01/09/2018	DIRECT		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				25,855	
57628#-AH-1	MASSMUTUAL ASSET FINANCE LLC Senior Secu		12/27/2018	DIRECT		52,712,000	52,712,000	52,712,000	52,712,000		^^				52,712,000				457,239	
79548K-6F-0 79548K-XQ-6	SALOMON BROTHERS MORTGAG-SERIES 2001-2 C		08/01/2018 _	PAYDOWN		74,712	74,712	67,743	74,692		20 4.418	4.459	20		74,712 17.938				873	01/01/2035
79548K-XQ-6 79549A-FV-6	SALOMON BROTHERS MORTGAG-SERIES 1997-HUD		12/01/2018	PAYDOWN		17,938 5,312	17,938 5,312		17,979 1,052		4,418	4,459	(41)		5,312	 	l		715	
79549A-FV-6 79549A-GG-8	Citigroup Global Markets-SERIES 2001-MM SALOMON BROTHERS MORTGAG-SERIES 2001-MM		12/01/2018	PAYDOWN			36,874		36,078				(4/9)				l		1,314	02/01/2034
79549A-RD-3	SALOMON BROTHERS MORTGAG-SERIES 2002-HVB		05/01/2018	PAYDOWN				622											۱,۵۱4	02/01/2034
79549A-RE-1	SALOMON BROTHERS MORTGAG-SERIES 2002-HYB		12/01/2018	PAYDOWN		135	135	135	144		(9)		(9)		135		·			09/01/2032
79549A-RU-5	Salomon Bros Mtg Secs VI-SERIES 2003-CB1		12/01/2018	PAYDOWN		308	308	169	218		89		89		308		<u> </u>		٥	01/01/2033
79549A-SM-2	SALOMON BROTHERS MORTGAG-SERIES 2003 UP1		11/01/2018	PAYDOWN		16,916	16,916	15. 113	14,963		1,953		1,953		16,916				273	
79549A-XZ-7	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		12/01/2018	PAYDOWN		6.202	6,202	4.784	4.876		1.326		1,326		6.202				202	
79549A-YA-1	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2		12/01/2018	PAYDOWN		5,042	5,042	3,566	1,879		3, 163		3, 163		5,042				164	
79549A-YB-9	SALOMON BROTHERS MORTGAG-SERIES 2003-UP2	l	12/01/2018	PAYDOWN	L	984	1.327	338	195	L	883	L		L		L	L	L[06/01/2033

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED											
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
056162-AG-5	BABSON CLO LTD 2015-I-SR SECD DEF NT CL	D	02/22/2018	PAYDOWN		630,000	630,000	607,320	624,675		5,325		5,325		630,000				1,769	
05616J-AE-3 05618J-AE-1	BABSON CLO LTD 2015-I SUB NTBABSON CLO LTD 2014-III-SUB NT 144A	D	01/20/2018	CAPDECR		25,391 9,538	25,391 9.538	25,391 9.538							25,391 9.538					04/20/2027
05618K-AC-2	BABSON CLO LTD 2014-111-SUB NT 144A	D	01/20/2018	CAPDECR		106,799	106,799	106,799							106,799					10/17/2026
05618N-AA-0	BABSON EURO CLO 2014-2 BV-SUB NT 144A	B	05/25/2018	CAPDECR		605,053	605,053	605,053							605,053	(51,058)		(51,058)		11/26/2027
05618P-AJ-6	BABSON CLO LTD 2016-I SECD DEF MEZZ CL C	. D	08/20/2018	PAYDOWN		600,000	600,000	600,000	600,000						600,000				20,306	
05618R-AC-7	BABSON CLO LTD 2016-I SUB NT	D	01/23/2018	_ CAPDECR		129,974	129,974	129,974							129,974					04/23/2027
06760C-AE-0 26410M-AF-7	Barings CLO Ltd 2017-I-SERIES 2017-1 CLA DUCHESS VI CLO BV SECD INC NT CL F	D	01/18/2018 02/01/2018	CAPDECR		55,010 294.950	55,010	55,010 277,450	284 . 148					13.486	55,010 294,950	(2.685)		(2,685)	211,463	07/18/2029
46616A-AE-6	JFIN CLO 2012 LTD NT CL B	D	04/20/2018	PAYDOWN	†	1,200,000	1,247,900	1,144,296	1,209,452	<u> </u>	(9,452)		(9,452)	10,400	1,200,000	(2,085)		(2,083)	18,788	07/20/2023
46616A-AJ-5	JFIN CLO 2012 LTD-NOTE CLASS A2B 144A	D	04/20/2018 _	PAYDOWN		1,950,000	1,950,000	1,877,090	1,963,608		(13,608)		(13,608)		1,950,000				8,721	07/20/2023
N7516#-AA-1	ROCKALL CLO BV EURO CL VF-1 SR SECD VAR	В	12/17/2018 _	VARIOUS		8,420,706	8,420,705	7,996,794	8,503,258					(506,464)	8,420,706	423,550		423,550	198,264	06/15/2020
N7516#-AB-9	ROCKALL CLO BV Variable Funding Note- US	D	12/17/2018	DIRECT		984,752	984,752	984,752	984,752						984,752					06/15/2020
N7516#-AC-7	ROCKALL CLO BV Variable Funding Note - G	. B	09/17/2018	DIRECT		2,296,311	2,296,311	2,663,953	2,323,089					340,865	2,296,311	(367,643)		(367,643)		06/15/2020
5599999. \$	Subtotal - Bonds - Parent, Subsidiarie AEP HIdgs Initial Term Ln	es and	1 Affiliates 110/01/2018 .	CA CASH CLOSE		95, 185, 528 19, 992	96,138,820	94,935,458	94,357,651		(20,582)	4,459	(25,041)	(152, 113)	95, 185, 528 19, 992	2,164		2, 164	774,056 573	XXX 08/31/2021
001180-AF-4	Arrowhead Electrical Pro Term Loan EUR		10/01/2018	_ CA_CASH_CLOSE		4.932	4.932	4.958	19,949		43 49		43 49		4.932	(75)		(75)		08/31/2021
00190N-AH-2	PODS Enterprises, Inc. 1st Lien Term L		06/08/2018	VARIOUS		330.983	331,534	330,705			4		4		330,709	(10)	274	274	6,964	
00190N-AJ-8	PODS LLC		12/31/2018	CA_CASH_CLOSE		2,486	2,486	2,481			4		4		2,486				32	12/06/2024
00221*-AA-1	ASC Communications, LLC Term Loan		11/21/2018 _	VARIOUS		531,879	531,879	521,241	521,241		2,777		2,777		524,018		7,861	7,861	31,786	
00404D-AD-5	. ACADIA HEALTHCARE COMPAN TERM LOAN B		03/22/2018	_ CA_CASH_CLOSE		323,656	323,656	322,038	322,375		1,282		1,282		323,656				3, 188	
00404D-AE-3 00449#-AE-5	Acadia Healthcare Compan Incremenal USD		03/22/2018	CA_CASH_CLOSEVARIOUS		442, 125 263, 481	442, 125	439,914 260,846	440,082 260.846		2,043		2,043 2,635		442, 125 263, 481				4,319 19.614	
00449#-AF-2	Accruent, LLC 1L DDTL		09/06/2018	VARIOUS		409,429	409, 429	409,429	409,429		2,000		2,000		409,429				19,365	
00449#-AG-0	Accruent, LLC 2L DDTL		05/31/2018 _	Barings Bank Loans		317,752	317,752	317,752	308,278						317,752				11,699	07/28/2024
00449#-AH-8	Accruent, LLC Second Lien		05/31/2018 _	Barings Bank Loans		918,227	918,227	916,207	916,207						916,207		2,020	2,020		07/28/2024
00709L-AB-3	ADMI CORP. 2015 TERM LOAN		04/30/2018	. CA_CASH_CLOSE VARIOUS		545,722 394,420	545,722	543,344 408.818	543,697		2,025		2,025		545,722		(44.770)	(44.770)	10,060	
00769E-AS-9 00889@-AD-6	ADVANTAGE SALES & MARKET 1ST LIEN TERM L AIM Aerospace Sr. Term Loan		06/20/2018	CA CASH CLOSE		394,420	410,271	408,818	409, 196		158		2		409, 198		(14,778)	(14,778)	7,796	07/25/2021
01242H-AJ-7	Albany Molecular Researc First Lien TL		11/16/2018	VARIOUS		217,869	217,869	217,324	217,324		4		4		217,328		541	541	10,008	
01642P-AW-6	AlixPartners LLP Term Loan B due		11/26/2018	VARIOUS		461,962	462,536	461,380	461,380		9		9		461,389		574	574	20,492	04/04/2024
01852*-AA-5	ALLFLEX HOLDINGS III INC 1ST LIEN TL 6/1		11/08/2018 _	VARIOUS		267,366	266,377	265,045	265,603		8		8		265,611		1,754	1,754	11,273	
01881U-AE-5 01973J-AH-2	Alliant Holdings LP TL B (Apr'18) (12/31/2018 _04/06/2018	CA_CASH_CLOSEVARIOUS		3,375 589,099	3,375 589,099	3,375 586,276	587,561		1,538		1,538		3,375				77	03/22/2024
019/3J-AH-2 02034D-AC-1	ALLISON TRANSMISSION NEW TERM LOAN B		111/30/2018	CA CASH CLOSE		589,099	589,099	586,276	587,561	l	1,538		1,538		589,099		l		4,818 1,230	
02083J-AC-8	Ascend Learning, LLC Term Loan B	1	12/31/2018	_ CA_CASH_CLOSE		1,216	1,216	1,210	1,210		6		6		1,216				40	07/12/2024
02337N-AB-5	Trimark Inc. 1st Lien Term L		12/31/2018	_ CA_CASH_CLOSE		1,552	1,552	1,548	1,548		4		4		1,552				63	09/13/2024
03759D-AB-4	APEX TOOL GROUP LLC TERM LOAN B 1/1		04/06/2018 _	VARIOUS		259,653	259,813	258,514	259, 146	ļ	4		4		259, 150	ļ	503	503	2,040	01/18/2020
03759D-AD-0	Apex Tool Group LLC - 2018 Term Loan B		12/31/2018	CA_CASH_CLOSE		6,454	6,454	6,450	4 500	 	4		4	}	6,454	}		····	165	02/01/2022
03827F-AX-9 03879R-AB-8	Applied Systems Inc. 1st Lien TLArbor Pharmaceuticals In TL B		12/31/2018	CA_CASH_CLOSE		4,500	4,500 14,063	4,500 13,219	4,500		825		825		4,500				141	09/13/2024
04546D-AB-0	Associated Asphalt Partn Term Loan B due	1	12/21/2018	CA_CASH_CLOSE		3.857	3.857	3.838	3.838		19				3.857				224	03/21/2024
04626L-AB-5	ASTORIA ENERGY LLC TERM LOAN B		12/14/2018	VARIOUS		794,342	794,342	778,455	781,859		428		428		782,287		12,054	12,054	43,235	12/24/2021
04649V-AS-9	Asurion LLC TL B5		02/28/2018	_ CA_CASH_CLOSE		140,006	140,006	140,006	140,006						140,006				1,084	11/03/2023
05350N-AC-8	Avantor Performance Mate USD TLB (Sep 17		11/27/2018	_ CA_CASH_CLOSE		355,372	355,372	350,041	350,041		5,331		5,331		355,372				19,435	
05377J-AN-2 05549D-AB-4	Avis Budget Car Rental LLC - 2017 Term L Epic Health Services, In First Lien TL		02/13/201812/31/2018	_ CA_CASH_CLOSE _ CA_CASH_CLOSE		1, 145, 691 4, 500	1,145,691 4,500	1, 146, 412 4, 455	1, 146, 412 4.455		(722)	·	(722)		1,145,691 4.500				5,417 182	03/15/2022
05604X-AP-1	Epic Health Services, in First Lien iL _BWAY Holding Company New Term Loan B	1	112/31/2018	CA_CASH_CLOSE	†				4,455	ļ	45 38		45 38	<u> </u>		<u> </u>	<u> </u>	 	182	
08078#-AA-4	Belron Finance US LLC USD TLB (Oct 17]	12/26/2018	. VARIOUS		136,757	140,237	140,062	140,062		1		1		140,063		(3,306)	(3,306)	6,014	
08579J-AV-4	Berry Plastics Group Inc.		05/29/2018 _	VARIOUS		696,902	696,048	696,048	696,048						696,048		854	854	10,385	
086582-A*-4	BESTOP, INC. TERM LOAN		09/28/2018	_ CA_CASH_CLOSE		83, 185	83, 185	81,626	81,797	ļ	1,389	ļ	1,389	}	83, 185	}	}	 		07/30/2021
08948#-AA-2 09238F-AK-7	Big River Steel LLC Senior SecuredBlackhawk Network Holdin Term Loan B		12/31/2018	CA_CASH_CLOSE		1,733 1,408	1,733	1,715 1,404	1,715	}	17		17		1,733	}	}	·	97 20	08/23/2023
09238F-AK-7	Blucora Inc.		05/29/2018	CA_CASH_CLOSE		1,408	80.835	81.088	81.088		4		(253)		1,408					05/18/2025
09776M-AK-0	BOMREC TL B 1L USD		11/09/2018	_ VARIOUS		443,842	445,500	41,045	441, 174		33		33		441,207		2,635	2,635	16,046	
09858@-AC-6	Boomerang Tube, LLC Exit TLB		11/01/2018	VARIOUS		61, 192	74,010	72,047	70,590	680			680		72,245		(11,053)	(11,053)		02/02/2020
09858@-AD-4	Boomerang Tube LLC Subordinated No		11/01/2018	Barings Bank Loans		9.865	45.947	3, 151	655	5.299	i	6.641	(1.342)			ĺ	9.865	9.865	8.167	02/01/2021

					Showing All I	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value						Disposai	Disposal	on Disposal	Disposal	Year	Date
	= 00011,011011	eign			STOCK					Decrease	Accretion	Recognized		Value		Disposai	on Disposai			
098580-AE-2	Boomerang Tube, LLC Exit ABL		11/01/2018	Barings Bank Loans		15,787	15,787	15,826	15,787	24			24		15,810		(24)	(24)	2,000	
098580-AF-9 10138#-AA-8	Boomerang Tube LLC Term A Ln		11/30/201805/14/2018	CA_CASH_CLOSE		3, 157 14, 497	3, 157 14, 497	3, 157 14, 497	14,497						3, 157 14, 497				750	06/30/2022
10330J-AU-2	Boyd Gaming Corporation Repriced TL B2		07/12/2018	CA CASH CLOSE		4,454	4,454	4,454	4,454						4,454				730 57	09/15/2023
10801X-AF-4	BRICKMAN GROUP LTD LLC 1st Lien Term L	-	1.08/15/2018	CA CASH CLOSE		746.313	746.313	742.581	743.907		2.406		2.406		746.313				21.680	12/18/2020
11221M-AB-7	BRONCO MIDSTREAM FUNDING BRONCO TLB 7/13		12/06/2018	VARIOUS		497 . 127	497,826	488.356	491,319		2.435		2,435		493,754		3.373	3,373	20,382	08/17/2020
12508K-AD-9	CD&R Buyer/STS Op First Lien Term Loan		12/31/2018	_ CA_CASH_CLOSE		2,856	2,856	2,842	2,842		14		14		2,856				103	12/06/2024
12512Y-AF-8	CDW LLC - 2016 Term Loan B		04/03/2018 _	_ CA_CASH_CLOSE		857,697	857,697	857,697	857,697		ļ				857,697				8,534	
12602@-AA-3	. CFS FUNDING TRUST I Floating Rate V	-	12/17/2018	VARIOUS	-	105,723	105,723	105,723		ļ	ļ		ļ	ļļ-	105,723		ļ		640	04/09/2043
12632B-AG-1	CPI International Inc. First Lien Term		12/21/2018	. VARIOUS		116,158	120,339	120,339	120,339				04 400		120,339		(4, 180)	(4, 180)	6,091	
12683*-AA-7 12738@-AA-0	. CPV SHORE HOLDINGS, LLC CONSTRUCTION FA		12/27/2018 _	CA_CASH_CLOSEVARIOUS		1,920,571 1,155,554	1,920,571	1,894,321 1,146,784	1,899,078 1,146,784		21,493 176		21,493		1,920,571 1,146,959		8.594	8,594		08/31/2021
127380-AA-0 127380-AB-8	Cadence Aerospace, LLC Senior Term Loa Cadence Aerospace, LLC Incremental TL	-	12/04/2018 09/28/2018	CA CASH CLOSE	+	1, 155, 554	1, 170, 187	1, 146, /84	1, 146, /84		1/6		176 15		1,146,959		b, 594	b, 594	გგ , /55	11/14/2023
127380-AB-8 12764H-AB-9	. Caelus Energy Alaska 03 2nd Lien		12/07/2018	CA_CASH_CLUSE	+	17,634	1, 4/2	7,936		 	8,910		8,910		1,472				1,310	
13134N-AG-6	Calpine Construction Finance Company L.P		12/31/2018	CA CASH CLOSE		4,503	4,503	4,502	4.502		1		1		4.503				132	
13905#-AA-3	Canyon Companies S.A.R.L USD TLB (Jul'17		12/31/2018	CA CASH CLOSE		16,585	16,585	16,543	16,543		41		41		16,585				659	
13973U-AP-4	Capital Automotive LLC First Lien Term		11/08/2018	VARIOUS		730, 129	730 , 129	726,478	726,478		28		28		726,506		3,623	3,623	28,069	
14441J-AB-2	Carr Management Inc Revolver		01/26/2018	CA_CASH_CLOSE		28,800	28,800	28,800	28,800						28,800				2,044	10/22/2020
147260-AA-0	. CASCADE DRILLING, L.P. 2015 1ST LIEN T		10/02/2018	_ CA_CASH_CLOSE		18,770	18,770		18,505		264		264		18,770				575	09/01/2021
14964Y-AD-2	_ Cavium Inc 2017 Term Loan B		07/06/2018 _	_ CA_CASH_CLOSE		148,628	148,628	149,557	149,557		(929)		(929)		148,628				3, 132	
15018L-AJ-0	Cedar Fair, L.P. TL B	-	03/14/2018	CA_CASH_CLOSE		641, 146	641, 146	643,362	643,362		(2,216)		(2,216)		641, 146				5, 123	
15911A-AC-7	. Change Healthcare Holdin New TL B due 20		12/31/2018	. CA_CASH_CLOSE		13,500	13,500	13,466	13,466		34		34		13,500				490	01/26/2024
16117L-BS-7 16384Y-AE-7	Charter Communications I New Term Loan B Chemours Company (The) Repriced USD Te		12/31/201804/03/2018	CA_CASH_CLOSE		4,500 744,375	4,500 744,375	4,494 744,375	744.375		ь		b		4,500 744.375					04/11/2025 05/12/2022
164110-AA-5	CHENIERE CORPUS CHRISTI CONSTRUCTION FA		05/23/2018	VARIOUS		887,014	887,014	859,870	861,013		25.527		25,527				473	473	18,937	05/31/2022
17121H-AF-7	CHRYSLER 2018 TERM LOAN		11/08/2018	VARIOUS		501,114	501, 114	498,608	499,907		20,021		20,021		499,907		1.206	1,206	16,997	12/31/2018
18143E-AB-5	Doosan Infracore Interna Term Loan B		03/08/2018	CA CASH CLOSE		177,225	177.225	176,782	176.782		443		443		177,225		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,200	1,424	05/19/2024
21119#-AA-8	Continental Cafe Term Loan		12/31/2018	_ CA_CASH_CLOSE		7,822	7,822	7,665	7,665		156		156		7,822				519	01/27/2023
21751#-AA-1	COPPER MOUNTAIN SOLAR 3 CONSTRUCTION FA	.	12/31/2018	_ CA_CASH_CLOSE		116,374	116,374	116,374	116,374						116,374				2,044	
224120-AA-2	. CPV MARYLAND, LLC CONSTRUCTION FA		09/28/2018	CA_CASH_CLOSE		148,615	148,615	148,615	148,615						148,615				4, 180	
22904T-AC-1	. Cryolife Inc. TL B		12/31/2018	_ CA_CASH_CLOSE		3, 100	3, 100	3,084	3,084		15		15		3, 100				117	12/01/2024
23248R-AB-0 23361*-AA-3	. Cvent, Inc. Re-priced TL B		09/28/201812/04/2018	CA_CASH_CLOSEVARIOUS		2,250 1,478,148	2,250 1,512,648	2,244 1,474,832	1.474.832		316				2,250 1,475,148		3.000	3.000		11/14/2024 10/06/2023
23918Y-AC-2	DAVITA HEALTHCARE PARTNE TERM LOAN B		12/20/2018	VARIOUS		1,250,901	1,254,011	1,245,871	1,247,224		الا		310		1,475,146		3.642	3.642		
24001Q-AL-5	Dayton Power & Light Co. TL B		12/31/2018	. CA CASH CLOSE	<u> </u>	3,233		3,217	3,217		16		16		3,233		, 042	,042	89	08/18/2022
243440-AA-1	Decision Resources, Inc. Senior Term Loa]	09/27/2018	CA_CASH_CLOSE			75,321	73,815	73,871		1,450		1,450						2,492	
24702N-AZ-3	Dell Inc		10/31/2018 _	CA_CASH_CLOSE		5,453	5, 453	5,461	5,461		(8)		(8)		5,453				112	09/07/2023
247361-*B-6	DELTA AIR LINES INC DEL N809W		09/28/2018	_ CA_CASH_CLOSE		173, 199	173, 199	171,900	172,401	ļ	797		<i>7</i> 97	ļļ.	173, 199				3,717	09/30/2019
247361-*C-4	. DELTA AIR LINES INC DEL N816NW	.	09/28/2018	_ CA_CASH_CLOSE		199,227	199, 227	197,732	198,309		917		917		199,227				4,276	
247361-*D-2	DELTA AIR LINES INC DEL N858NW		09/28/2018	CA_CASH_CLOSE		165,964	165,964	164,719	165,200		764		764		165,964				3,562	
247361-*E-0 25213Y-AB-1	DELTA AIR LINES INC AIRBUS A330-200 N856	-	09/28/2018	_ CA_CASH_CLOSE	+	283,834	283,834	281,706	282,528	}	1,307		1,307		283,834		0.400	0.400	6,091	
25213Y-AB-1	DexKo Global Inc. USD First Lien DexKo Global Inc.	1	01/25/201812/31/2018	Barings Bank Loans CA CASH CLOSE	+	181,785 1,352	180,264	179,363 1,363	179,363	l			(11)		179,363		2,423	2,423	770 50	07/12/2024
25463#-AA-1	Direct Travel, Inc. Term Loan		10/01/2018	. CA_CAST_CLOSE		15,584	15,584	15,391	3,625		193		193		15,584				352	12/01/2021
25463E-AD-8	Direct Travel, Inc. Delayed Draw B		10/01/2018	CA CASH CLOSE		79	79	79							79				3	06/01/2021
25471Y-AC-6	DiscoverOrg Holdings, In Sr. Term Loan		12/03/2018	VARIOUS		763,728	763,728				137		137		756,228			7,500	45,620	
25769J-AB-2	DONCASTERS US LLC USD TERM LOAN B		04/06/2018	DIRECT																03/31/2020
26835*-AA-4	. Avatar Purchaser, Inc 1st Lien TL		12/31/2018 _	_ CA_CASH_CLOSE		3,375	3,375	3,358	3,358		17		17		3,375				115	09/06/2024
26844H-AE-7	Linden Cogen Holdings LL TL B		09/28/2018	_ CA_CASH_CLOSE		24,403	24,403	24, 159	24, 166		237		237		24,403				1,027	06/06/2023
26869E-AB-0	. EMG UTICA LLC NEW TERM LOAN D	-	09/28/2018 _	_ CA_CASH_CLOSE	+	14,606	14,606	13,759	13,784	}	822		822	ļ	14,606		}		242	03/31/2020
26881L-AF-9 26908B-AH-6	EP MINERALS LLC 1ST LIEN TERM L	-	05/01/201805/22/2018	VARIOUS	-	486 , 136 740 . 658	486 , 136	484,454 745.287	484,742 745.287		1,395		1,395		486, 136 740, 658				10,350	
26908B-AH-6 26929C-AC-0	ESH Hospitality Inc 2017 Term Loan B Excelitas Technologies C USD TLB (Nov'17		11/20/2018	VARIOUS							(4,629)		(4,629)				506	506	11,382 2,787	
26952@-AA-9	Eagle Family Foods, Inc. Term Loan - Las		06/14/2018	CA CASH CLOSE	-	1,125,000	1.125.000	1,110,488	1.111.579		13.421		13.421		1, 125,000			000	57,532	
269520-AC-5	Eagle Family Foods, Inc. 2nd Incr. TL]	06/14/2018	. CA CASH CLOSE			91,748	90.831	90,831	L	917		917		91.748				4,692	
27005#-AA-2	EMERALD US INC. TERM LOAN B1		09/28/2018	_ CA_CASH_CLOSE		1,661	1,661	1,645	1,649		12		12		1,661				99	05/16/2021
28249G-AC-0	EIF Channelview Cogenera TL B		09/28/2018 _	_ CA_CASH_CLOSE		9,219	9,219	9, 173			46		46		9,219					04/11/2025
28579#-AA-6	Electronic Payment Provi Term Loan - Sec	.1	04/18/2018	CA CASH CLOSE		1.040.806	1,040,806	1,019,990	1,019,990		20.816		20.816		1.040.806		[37.040	10/03/2022

					Showing All I	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of											3 -	Poolized	Total Cain		
		l	D:I	N		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
29013E-AG-8	_ Elo Touch Solutions, Inc Term Loan B		12/14/2018	_ CA_CASH_CLOSE		547 , 174	547 , 174	541,702	541,702		5,472		5,472		547 , 174				34,033	
29358#-AA-1	Ensono, Lt. GBP Facility		06/28/2018 _	VARIOUS		1,035,466	1,035,466	1,020,586	1,037,471		20,549		20,549	(16,724)	1,035,466	(5,830)		(5,830)	44,003	
29362L-AE-4	Entegris Inc 2017 Term Loan B		11/06/2018 _	_ CA_CASH_CLOSE		120 , 128	120 , 128	120,679	120,679		(550)		(550)		120, 128				3,742	
29404#-AA-5	ENVIRO WATER SOLUTIONS L TERM LOAN		11/20/2018	VARIOUS		420,300	420,300	416,418	417,751		2, 158 10		2, 158		419,909		391	391	13,369 88	
30204K-AB-2 30255F-AD-7	ExGen Renewables IV, LLC TL B		05/31/201804/05/2018	CA_CASH_CLOSE		3,983	3,983	3,973 103,752	3,973				10		3,983				1,603	11/07/2024
30555R-AB-2	Fairmount Minerals, Ltd. Senior Secured		06/01/2018	CA_CASH_CLOSE		808.649	808,649	796.520			(37)		(37)							
31659H-AD-3	FIELDWOOD ENERGY LLC 1ST LIEN TERM L		04/11/2018	VARIOUS		563,872	573,532	563,682	568,145		12, 130		12, 130		568,145		(4,273)	(4,273)	3,057	
31659H-AF-8	Fieldwood Energy LLC 2nd Lien Term L	1	1.04/11/2018	Barings Bank Loans		13.790	106,415	16.920	19.304	<u> </u>	<u> </u>		ļ		19.304		(5,514)	(5,514)	7,388	
31659H-AG-6	Fieldwood Energy LLC New 1st Lien Te	1	04/11/2018	Barings Bank Loans			67,375	59.465	59,924						59.924		(459)	(459)	683	
31659H-AJ-0	FIEENE TL 1L USD		_04/11/2018	Barings Bank Loans		23,860	89, 198	23,860	25,673						25,673		(1,812)	(1,812)	660	
338870-AB-3	Flavor Producers First Lien Term		09/27/2018	CA_CASH_CLOSE		5,350	5,350	5,270	5,270		80		80		5,350			- , , -,	173	
34416D-AN-8	Focus Financial Partners Term Loan	.	01/17/2018	Barings Bank Loans		102,692	102, 117	101,990	101,990	ļ	ļ	L	ļ		101,990		703	703	266	05/09/2024
36172K-AC-5	Global Healthcare Exchan First Lien TL		11/05/2018	. VARIOUS		143,037	143,037	142,322	142,322		5		5		142,327		710	710	5,617	
361940-AA-6	GCS Acq Corp/Global Claims Term Loan A		09/28/2018 _	_ CA_CASH_CLOSE		5,729	5,729	5,657	5,657		72		72		5,729				226	
36249V-AF-3	Gypsum Management and Su TLB (Repriced 2		06/01/2018 _	VARIOUS		82,341	82,403	82, 197	82, 197		1		1		82, 198		143	143	1,691	
36249V-AG-1	. GYP Holdings III 2018 Increm Term Loan	.	10/31/2018	CA_CASH_CLOSE		1,391	1,391	1,391							1,391				18	05/16/2025
36250L-AP-9	GTT Communications, Inc. USD TL B (Apr'1		12/31/2018	. CA_CASH_CLOSE		2,250	2,250	2,239			11		11		2,250				44	04/25/2025
365556-AM-1 36740U-AP-7	Gardner Denver Inc 2017 USD Term Loan B		12/31/2018	. CA_CASH_CLOSE		215, 135	215, 135	214,597	214,597		538		538		215, 135				9,560 128	
36/400-AP-/ 37609#-AA-1	. Gates Global LLC 2017 Term Ln B		12/31/2018	CA_CASH_CLOSE		3,760 52.884	3,760 52.884	3,770	3,770 52.736		148		(10) 148		3,760 52.884				911	04/01/2024
3/609#-AA-1 38017B-AN-6	Go Daddy Term Loan B-1		12/31/2018	. CA_CASH_CLUSE	+		52,884	4.510			(10)		(10)		4,500				126	
38133U-AC-7	Golden West Packaging Gr Term Loan		11/19/2018	CA CASH CLOSE		58,103	58, 103	57,812	4,310		291		291		58,103				1,556	
38268P-AC-5	Convergint Technologies DD First Lien T		09/28/2018	_ CA_CASH_CLOSE			3	3			231		ZJ1						1,330	01/24/2025
38870#-AA-1	GraphPad Software, Inc. Unitranche		12/31/2018	CA CASH CLOSE		28,731	28,731	28, 156	28,156		575		575		28,731				1,516	
39808C-A@-4	GRIDIRON FDG LLC Term Facility		11/30/2018	. CA CASH CLOSE		285,384	285,384	281, 104	281,104		4,281		4,281		285,384				8,470	
40227U-AB-2	Gulf Finance, LLC TL B		09/28/2018	CA CASH CLOSE		24,863	24,863	24, 117	24, 123		740		740		24,863				953	
40409V-AR-5	H.B. Fuller Company Term Loan B		11/13/2018 _	VARIOUS		447,787	448,875	447,753	447,753		34		34		447,787				15,758	10/20/2024
404122-AU-7	HCA Inc Term Loan B8		03/13/2018 _	_ CA_CASH_CLOSE		445,508	445,508	446 , 159	446 , 159		(650)		(650)		445,508				3,512	
40416V-AB-1	. CD&R Plumb Buyer, LLC Term Loan B		10/26/2018	CA_CASH_CLOSE		1,467	1,467	1,463	1,463		4		4		1,467				31	
41151P-AL-9	Harbor Freight Tools USA TL B (New)		01/24/2018	Barings Bank Loans		2,088,787	2,083,579	2,078,948	2,078,980						2,078,980		9,807	9,807		08/19/2023
41151P-AM-7	. Harbor Freight Tools USA Inc.		11/09/2018 _	_ CA_CASH_CLOSE		38,188	38, 188	38,284			(95)		(95)		38, 188				712	
41152#-AA-4	Harbor Hydro I, LLC - Term Loan	-	07/31/2018 _	CA_CASH_CLOSEVARIOUS	+	373,908	373,908	368,299	368,351	}	2,242		2,242	}	370,594		3,314	3,314	10,616	
421300-AG-9 42330E-AB-8	Hayward Industries, Inc. First Lien TL Helix Gen Funding, LLC TL B	-	11/23/201812/21/2018	VARIOUS	+	91,923 182,515	91,696 184,648	91,466 183,725	91,466 183,725	<u> </u>	2 745		2		91,468 184.470		455 (1,955)	455 (1,955)	4,447 9,332	
42330E-AB-8 42804V-AS-0	HTZ TL B1 1L USD		12/31/2018	CA CASH CLOSE	-	9,000	9,000	8,978	8,978				/45				(1,900)		9,332	
42958#-AB-6	Higginbotham Insurance A 1st Lien TL	1	12/31/2018	CA CASH CLOSE		3,899	3,899	3,879	,310		19		19		3.899				113	
43110E-AC-0	. Highline Aftermarket Acq TL B	1	1.04/26/2018	VARIOUS		300.584	300.584	299.081	299.081		4		4		299.085		1.499	1.499	6.039	
43110E-AF-3	. Highline Aftermarket Acq TL B	1	12/31/2018	. CA CASH CLOSE		2,351	2,351	2,351					[2,351		, 400	, 400	60	04/25/2025
431280-AA-3	HOUGHTON INTERNATIONAL I TERM LOAN B USD		12/31/2018	CA_CASH_CLOSE		4,236	4,236	4,223	4,229		7		7		4,236				181	12/20/2019
43289D-AE-3	Hilton Worldwide Finance LLC - USD 2016		04/19/2018 _	_ CA_CASH_CLOSE		773,054	773,054	774,839	774,818		(1,764)		(1,764)		773,054				8,643	10/26/2023
43534#-AB-7	Hollander Sleep Products Term Loan	.	01/25/2018	_ CA_CASH_CLOSE		481,990	481,990	471,145	471, 145	ļ	10,845	L	10,845	ļ	481,990		ļ	L	11,334	
44332E-AK-2	. HUB INTERNATIONAL HOLDIN TERM LOAN B	.	04/25/2018	VARIOUS		1, 146, 959	1, 146, 959	1, 142, 535	1, 144, 283		2,676		2,676		1, 146, 959				17,375	
448058-C*-6	. HUSKY INJECTION MOLDING NEW TERM LOAN B		03/28/2018 _	_ CA_CASH_CLOSE		364,491	364,491	362,669	363, 188		1,303		1,303		364,491				4,338	
44908X-AP-3	. Hyland Software Inc. TL B		10/31/2018 _	VARIOUS		88,206	87,789	87,569	87,569		2		2		87,571		635	635	3,855	
44908X-AT-5	Hyland Software Inc. TL B (add-on)	-	12/31/2018	. CA_CASH_CLOSE	+	218	218	219		}	[1]	<u> </u>	(1)	ļ	218		ļ		1	07/01/2024
44969C-BF-6 45249#-AA-0			06/11/201812/31/2018	CA_CASH_CLOSE	-	559,546 1,488,591	559,546	562,696	562,696	}	(3, 150)	·	(3, 150)		559,546		(3,900)	(0.000)	12,582	
45249#-AA-0 45607R-AB-8	. Image Intl Holdco Initial Term LnINDUSTRIAL DYNAMICS COMP TERM LOAN		12/07/2018	CA CASH CLOSE	-	1,488,591	1,518,741	1,492,163	697.646		13.598		328		1,492,491		(3,900)	(3,900)	30,239	
45607H-AB-8	INEOS US Finance LLC USD TLB (Oct'17		12/0//2018	VARIOUS		448.883	450.000	450.000	450.000		13,398		13,598		450.000		(1.117)	(1, 117)	50, 179 16,565	
45672L-AE-5	. Infor (US), Inc. Extended USD Te	1	07/12/2018	. CA CASH CLOSE	·	21,902	21,902	21.894	21,894	<u> </u>	٥		0		21,902		(1,11/)	(1,11/)	678	
47214D-AC-8	JAZZ ACQUISITION INC 1ST LIEN TERM L	1	12/31/2018	CA CASH CLOSE		976	976		974		2		2		976				43	
47579S-AT-7	Jeld-Wen Inc. Amended TL B	1	12/31/2018	CA CASH CLOSE		2,224	2,224	2,224							2,224				50	12/06/2024
48256L-AH-6	KMG Chemicals Inc Term Loan B	1		CA_CASH_CLOSE		73,440	73,440	73,073	73,073		367		367		73,440				2,776	
482750-AA-3	KREF Lending VII 2018-1 Term Loan	.	11/28/2018	CA_CASH_CLOSE		4,952,723	4,952,723	4,952,723	, ' -						4,952,723				109,547	
48275@-AB-1	KREF Lending VII 2018-2 Term Loan		11/28/2018	CA CASH CLOSE		1,051,967	1,051,967	1,051,967							1,051,967				20,293	04/26/2023
482750-AC-9	KREF Lending VII 2018-3 Term Loan		11/28/2018 _	_ CA_CASH_CLOSE		2,476,220	2,476,220	2,476,220							2,476,220				42,449	
48275@-AE-5	KREF Lending VII 2018-4 Term Loan	1	11/28/2018	CA CASH CLOSE		1,785,000	1,785,000	1.785.000	Ì	l		1	1		1,785,000		1		4 144	04/11/2023

					Showing All L	_ong-Term Bo	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Duri	ing Current \	Y ear						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	"			· ·	,	J	Ŭ	10	11	12	13	14	15	10		10	10	20	
										'''	12	13	14	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	D 1/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
48562R-AJ-8	KAR Auction Svc Term Loan B-4	O.g.i	12/19/2018	CA CASH CLOSE	Otook	8, 165	8, 165	8.190	8,190	Decircase	(26)		(26)	Value	8, 165	Бюрооці	on Biopodai	Бюрооці	307	
49458F-AK-6	KINDRED HEALTHCARE INC NEW TERM LOAN		1.07/02/2018	CA CASH CLOSE		700.050	700.050	697.656	698.302		1.748	/	1.748		700.050				19.740	
50105J-AM-9	Kronos Inc. TL B		03/21/2018	CA_CASH_CLOSE		116,662	116,662	116,662	116,662		1,740		,,,,,,		116,662				1,354	
50179#-AB-2	LBP Packaging, Inc. Incremental Ter		09/28/2018	CA_CASH_CLOSE		5,078	5,078	5,003	5,012		65		65		5,078				280	
50212X-AW-6	LPL Holdings New Incremental TLB		.09/28/2018	CA CASH CLOSE		5,611	5,611	5.611	5,611						5,611				118	
50217U-AH-0	Boyd Corporation 1st Lien Term L		09/06/2018	VARIOUS		448,875	448,875	444,386	444,386		4,489		4,489		448,875				20,549	05/08/2024
50219N-AD-3	Dohmen Life Science Serv Second Lien Ter		08/16/2018	CA_CASH_CLOSE		495,892	495,892	485,412			10,480		10,480		495,892				15,006	03/16/2026
50219N-AF-8	Dohmen Life Science Serv Second Lien DDT		08/16/2018	CA_CASH_CLOSE		93,669	93,669	93,669							93,669				2,900	03/16/2026
50419M-AB-7	LA QUINTA INTERMEDIATE H TERM LOAN B		05/30/2018	VARIOUS		440,232	440,232	438,031	438,752		1,480		1,480		440,232				8,821	
51187G-AC-6	Lakeland Tours, LLC TL B due 2024		12/31/2018	. CA_CASH_CLOSE		868	868	868							868				10	12/15/2024
529897-AF-7	LIBBEY GLASS INC TERM LOAN B		09/28/2018	. CA_CASH_CLOSE		6, 127	6, 127	6, 112	6, 117		10		10		6, 127				51	03/26/2021
53186*-AA-3	Life Extension Institute Term Loan B		12/31/2018	CA_CASH_CLOSE	-	27,334	27,334	26,924	26,957	ļ	377	 	377		27,334	}	ļ	ļ	1,887	
53227#-AA-0	Lightspeed Systems, Inc. Senior Term Loa		12/31/2018	. CA_CASH_CLOSE		13,620	13,620	13,212			409		409		13,620				554	
54047#-AA-6	Loftware, Inc. First Lien Term		12/31/2018	. CA_CASH_CLOSE		10,125	10, 125	9,923			203		203		10 , 125				375	
55357G-AG-2	MSHC Inc (HVAC Holdings/ 1L DDTL		11/20/2018	CA_CASH_CLOSE		252,551	252,551	252,551	252,551						252,551				31,332	
55368*-AG-5 55371*-AA-3	MSHC Inc (HVAC Holdings/ 2L DDTL MRI Software LLC Delayed Draw Te		06/05/201809/28/2018	CA_CASH_CLOSE		142,857 _ 238	142,857	142,857 238	238						142,857 238					07/31/2024
55371*-AC-9	MRI Software LLC Unitranche			. CA_CASH_ULUSE		3.090	3.090	3.059	3.059		01		31		3.090				185	
55371*-AE-5	MRI Software LLC Incremental Ter		09/28/2018	CA CASH CLOSE		7,333	7,333	7,259	7,259		73		73		7,333				431	
55371*-AF-2	MRI Software LLC Second Incremen		09/28/2018	CA CASH CLOSE		934	934	925	925		9		q		934				42	06/30/2023
55371*-AG-0	MRI Software LLC Third Increment		1.09/28/2018	CA CASH CLOSE		128	128	127			1		1		128					06/30/2023
	MRI Software LLC June '18 Increm		09/28/2018	. CA_CASH_CLOSE		311	311	308			3		3		311				6	06/30/2023
55377V-AK-6	MTS Sys Corp New Tranche B Term Loan		12/17/2018	CA CASH CLOSE		63,718	63,718	64.196	64.196		(478))	(478)		63,718				843	
56356X-AC-3	Manitowoc Foodservice, I TLB		10/23/2018	VARIOUS		376,936	376, 154	368,631	369,119				,		369, 119		7,817	7,817	13, 168	
56356X-AE-9	Welbilt Inc Term Loan B		12/31/2018	CA_CASH_CLOSE		18,808	18,808	18,847			(39))	(39)		18,808				142	10/19/2025
57776U-AB-1	MaxLinear, Inc. TL B		11/20/2018	VARIOUS		280,071	280,589	279, 186	279, 186		368		368		279,553		518	518	9,713	05/12/2024
58711P-AL-6	MENS WEARHOUSE INC THE TERM LOAN B		04/09/2018	CA_CASH_CLOSE		519,685	519,685	514,488	515,986		3,699		3,699		519,685				7, 184	
594088-AM-8	MIK TL B1 1L USD		05/23/2018 _	VARIOUS		1,329,129	1,331,154	1,328,652	1,328,653		14		14		1,328,667		462	462	23,800	
594088-AQ-9	Michaels Stores Term Loan B		10/30/2018 _	CA_CASH_CLOSE		6,619	6,619	6,609			10		10		6,619				80	01/28/2023
60935Q-AF-3	MONEYGRAM INTERNATIONAL, TERM LOAN B 3/1		01/30/2018	Barings Bank Loans		697,831	697 , 831	697,573	697,674						697,674		157	157		03/21/2020
62475P-AC-4	Mueller Water Products 2/17 Cov-Lite		06/12/2018	. CA_CASH_CLOSE		523,908	523,908	527 , 182	527 , 182		(3,274))	(3,274)		523,908				10,333	
627048-AK-7	MURRAY ENERGY CORPORATIO TERM LOAN B2		06/29/2018	VARIOUS		856,970 .	910,896								889,409		(32,439)	(32,439)	50,067	
62871N-AG-0 62871N-AK-1	North American Bancard H Term Loan B		01/03/2018	Barings Bank Loans		115,755 _	115,538	114,960	114,960						114,960		795	795	// 29	06/14/2024
6287 IN-AK-1 628770-A@-8	NAB HIdgs 2018 Refi Term Loan NAS, LLC 1ST LIEN TERM L		12/31/201811/30/2018	CA_CASH_CLOSE			867	868	18,062		182)	(2)		867				29	
62936D-AR-1	NPC International Inc. 1st Lien TL		12/31/2018	CA_CASH_CLOSE		18,245 . 4,815 .	18,245	4.809	4.809		182		6		18,245 4,815					
64072U-AE-2	Neptune Finco TLB	1	10/15/2018	CA_CASH_CLOSE		2,697	2,697	2,684	2,684		12		b 13		2,697					04/21/2024
64072U-AG-7	CSC Holdings LLC TL B (Jan'18)		10/15/2018	. CA CASH CLOSE	†	2,162	2, 162	2,004	∠,∪04	<u> </u>	11	İ	11		2,162	<u> </u>		<u> </u>		
64108@-AA-3	Net Health Systems, Inc. Unitranche		1.09/28/2018	CA CASH CLOSE		19, 125	19, 125	18.743	18.743	<u> </u>	383				19, 125	<u> </u>		<u> </u>	702	
65684*-AB-2	North American Dental Gr Delayed Draw Te		10/26/2018	CA CASH CLOSE		188,830	188,830	188,830	188,830						188,830				10,813	
67107V-AE-2	Berlin Packaging LLC		05/07/2018	CA_CASH_CLOSE		522,706	522,706	522,706	522,706						522,706				9,263	
67611Y-AB-1	Odyssey Logistics First Lien Term		.05/09/2018	VARIOUS		346,823	345,531	343,803	343,803		4		4		343,807	ļ	3,016	3,016	7,457	
67611Y-AF-2	Odyssey Logistics 2018 1st Lien Term Loa		09/28/2018	CA_CASH_CLOSE		1,723	1,723	1,730			(6))	(6)		1,723			ļ	27	10/12/2024
68216D-AC-2	OMNITRÁCS INC 1ST LIEN TERM L		03/23/2018	CA_CASH_CLOSE		158,690	158,690	157,897	158 , 188		502		502		158,690				2,018	
68216D-AF-5	OMNITRACS INC 2ND LIEN TERM L		03/23/2018 _	CA_CASH_CLOSE		180,000	180,000	178,650	178,926		1,074		1,074		180,000				3,969	
68285#-AA-7	OnCourse Learning Corp. Term Loan		11/01/2018 .	CA_CASH_CLOSE		1,142,711	1,142,711	1, 130, 739	1, 130, 739		11,971		11,971		1,142,711				87,850	
68285#-AB-5	OnCourse Learning Corp. Incremental TL		11/01/2018 .	. CA_CASH_CLOSE		249,976	249,976	247,476	247 , 476		2,500		2,500		249,976				16,237	
682850-AB-7	ONICON INC. TERM LOAN		10/31/2018	. CA_CASH_CLOSE		42,655 .	42,655	42,060	4,251		553		553		42,655				1,921	
69306@-AA-2	P&L Development Holdings Term Loan		10/01/2018 .	CA_CASH_CLOSE		18,762	18,762	18,575	18,575		188		188 447		18,762				1,243	
69398*-AA-3	Professional Datasolutio First Lien Term		10/01/2018	CA_CASH_CLOSE	 	44,684	44,684	44,237	44,237	}	<u>4</u> 47	}	44/		44,684	}	(7.450)	(7,450)	1, 192	
69398*-AB-1 69946E-AT-8	Professional Datasolutio DDTL		04/11/2018	VARIOUS		497,576 .	505,028	505,028	505,028			·	12		505,028		(7,452)	(7,452)	17,311 75	
704690-AA-3	PAREXEL International Co TL B Peak 10, Inc. First Lien Term		12/31/201812/31/2018	CA_CASH_CLOSE		2,364 2,814	2,364 2,814	2,352	2,352		12		12		2,364 2,814				/5	
70558C-AD-4	Pegasus TransTech Corpor Senior Term Loa			CA_CASH_CLOSE		26,839	26,839	2,800	2,800		671	·	671		2,814				1,323	
707388-AS-3	Penn Engineering & Manuf USD TL B	1	11/20/2018	VARIOUS	†	47,923	47.923	47,863	47.863	<u> </u>	1/ע1	İ	1 / / /		47.864	<u> </u>	59	59	2,033	
71913Y-AC-6	Phoenix Services Interna TL B due Februa		09/28/2018	CA CASH CLOSE		1, 191	1, 191	1, 185	, ,003		6		6		1, 191				25	
73919W-AC-0	POWERTEAM SERVICES, LLC \$385MM 1ST LIEN	1	03/06/2018	CA_CASH_CLOSE		103.313	103.313	102.817	103.039		274		274		103.313					05/06/2020
73919W-AF-3	POWERTEAM SERVICES, LLC \$140MM 2ND LIEN			CA CASH CLOSE		57,451	57,451	56,877	57,093		358		358		57,451					11/20/2020
. 30 .0 0	1 02.11.020; 220 01.0 210 2.121	-		1	·						900			h						

					Showing All L	₋ong-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
74274N-AC-7	Proampac PG Borrower LLC - 2016 1st Lien	- 3	09/26/2018	CA CASH CLOSE		5.887	5.887	5.887	5.887				(***,**= ***)	10.00	5.887	-,		-,	119	11/18/2023
74338U-AC-5	Kofax, Inc. Term Loan B		02/27/2018	CA_CASH_CLOSE		138,825	138,825	138,477	138,477		347		347		138,825				1,664	
74339D-AB-4	PROJECT ALPHA TERM LOAN B		12/31/2018	CA_CASH_CLOSE		4,500	4,500	4,478	4,478		23		23		4,500				152	
74349E-AP-9	Prospect Medical Holding Term Loan B		_02/22/2018	VARIOUS		742,472	740,625	729,516	729,859		27		27		729,886		12,586	12,586	23,240	
74834Y-AF-9	Quest Software US Holdings Inc.		05/18/2018	. CA_CASH_CLOSE		742,429	742,429	744,902	744,902		(2,472)	(2,472)		742,429				20,967	
74979X-AC-3 759710-AM-1	RPX Corp 2018 Term Loan		09/28/2018 05/31/2018	CA_CASH_CLOSE		32,588	32,588 178,841	31,203	178,228		1,385		1,385		32,588				739 4,323	
75972J-AB-0	Renaissance Learning, In Term Loan B		12/31/2018	CA_CASH_CLOSE		1,600	1,600	1,596	1/0,220		دا و4				1,600				4, o2o 35	
76027@-AA-5	REP HS ACQ/HEMASOURCE INCRMNTL TERM LN		10/31/2018	CA_CASH_CLOSE	İ	27.500	27,500	27.087	27,087		412		412	[27.500					707/14/2023
76086#-AB-9	RESA Power, LLC Sr. Secured Ter		11/29/2018	CA_CASH_CLOSE		16, 152	16 , 152	15,829	15,829		323		323		16 , 152				921	
78466Y-AL-2	SRS Distribution, Inc. Term Loan B		10/31/2018	CA_CASH_CLOSE		830	830	828			2		2						19	08/25/2022
78488C-AG-5	SeaWorld Parks Term Loan B-5			CA_CASH_CLOSE		14, 167	14, 167	14,083	14,083	ļ	84		84		14, 167				593	
78571Y-BA-7	Sabre GLBL Inc Incremental Term Loan		03/02/2018	. CA_CASH_CLOSE		327,900	327,900	328,651	328,651	ļ	(751		(751)	· }	327,900	 	 	 	2, 194	
786486-A#-7 786486-A*-1	SambaSafety, Inc. 2018 Incrementa		10/01/2018	CA_CASH_CLOSE		1, 197	1, 197	1, 164 17,875	17.892		33		33		1, 197				37	04/29/2022
786486-A9-9	SAFETY HOLDINGS INC-INITIAL TERM LOAN SambaSafety, Inc. Incremental Ter		12/31/2018	CA_CASH_CLOSECA CASH CLOSE		18,147 1,292	18, 147 1, 292	1,263	1,263		255		255		18,147 1,292				975 69	
81608#-AA-0	SEKO GLOBAL LOGISTICS NETWORK LLC TERM L		08/16/2018	VARIOUS		956.250	956 . 250	942.098	944.097		12.153		12.153		956.250				45.434	
816196-B#-5	Select Medical Holdings New TL B		04/19/2018	VARIOUS		598,933	597 . 447	594,460	594.460		15		15		594 . 475		4.458	4 . 458	9.196	
826710-AA-2	SIGNODE INDUSTRIAL GROUP USD TERM LOAN B		04/03/2018	CA CASH CLOSE		260,000	260,000	259,350	258,938		1,062		1,062		260,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , ,	3.033	
82888#-AA-9	Simpli.fi, Inc. Incremental Ter		12/31/2018	CA_CASH_CLOSE		6,582	6,582	6,484			99		99		6,582				201	
83420L-AB-7	SOLENIS INTL LP TERM LOAN		06/26/2018	VARIOUS		292,402	292,402	290,940	291,345		1,057		1,057		292,402				7,422	
84130D-AD-0	SOUTHCROSS ENERGY PARTNE 1ST LIEN TERM L		09/28/2018	. CA_CASH_CLOSE		1,531	1,531	1,523	1,525		6		6		1,531				70	
84130E-AG-1	Southcross Holdings Borrower LP-Exit Ter		11/15/2018	. CA_CASH_CLOSE		47,593	47,593	47,593	47,593						47,593				4, 115	
84148D-AB-4 84763N-AB-6	SOUTHEAST POWERGEN, LLC TERM LOAN B		11/30/2018 _12/31/2018	CA_CASH_CLOSECA CASH CLOSE		188 , 118 486	188, 118 486	186,237 485	186,671		1,447		1,447		188,118 486				11,726	511/05/2021 601/17/2025
85235@-AA-4	Cannon Safe, Inc. Term Loan		09/28/2018	CA CASH CLOSE		146,498	146,498	143,568	143,568		2,930		2,930		146,498				1,755	
855031-AP-5	Staples Inc. First Lien TL B		11/01/2018	CA CASH CLOSE		7,475	7.475	7.457	7,457		19		19		7 .475				230	
86310E-AC-7	Stratose Intermediate Ho TL B		12/12/2018	VARIOUS		396,706	396,706	396,210	396,210		4		4		396,214		492	492	19,155	
86614H-AJ-8	Summit Midstream Partner TL B		11/29/2018	CA_CASH_CLOSE		72,750	72,750	72,023	72,023		728		728		72,750				3,318	303/06/2022
87104N-AF-8	Switch, Ltd. Term Loan B		01/01/2018	Barings Bank Loans			89,270	89,047	89,047								335	335	275	
87104N-AG-6	Switch LTD TLB		11/28/2018	VARIOUS		89,270	89,270	89,381			(1)	(1)				(110)	(110)		06/27/2024
87164G-AE-3	SYNIVERSE HOLDINGS INC TERM LOAN B 9/1		04/06/2018	VARIOUS		1,520,544	1,520,544	1,499,838	1,510,715		9,828		9,828		1,520,544				13,544	
87228G-AF-4 87261S-AC-3	TCH - 2 HOLDINGS, LLC TL B		04/04/2018	CA_CASH_CLOSE		535, 151 395, 304	535, 151 395, 304	536,621 396,292	536,621		(1,470		(1,470)		535, 151 395, 304				8,009	
87264N-AB-3	TMS International Corp-2017 Term Loan B TPF II POWER, LLC TERM LOAN B		03/26/2018 11/02/2018	VARIOUS	†					l	1,922		(988)	<u> </u>			2,710	2,710	4,376	
87290D-AB-3	TRC Companies, Inc. First Lien Term	1	12/31/2018	CA CASH CLOSE		2.008	2,008	1.998	1.998		1,922		10		2.008		∠, <i>i</i> 10	∠, <i>i</i> 10		
87416D-AB-2	THE TALBOTS, INC. 1ST LIEN TERM L		11/28/2018	CA_CASH_CLOSE		315,551	315,551	305,956	308,738		6,813		6,813		315,551				18,821	
88023H-AC-4	Tempo Acquisition LLC Term Loan		11/07/2018	VARIOUS		747 , 176	746,250	742,519	742,519		28	ļ	28	ļ	742,547	ļ	4,629	4,629	31,790	05/12/2024
88651B-AK-8	TierPoint, LLC 1st Lien TL	-	09/28/2018	. CA_CASH_CLOSE		3,016	3,016	3,001	3,001		15		15		3,016				97	705/05/2024
891580-AA-9	Total Military Managemen Term Loan		11/21/2018	VARIOUS		1,569,347	1,589,597	1,562,845	1,562,845		1,508		1,508		1,564,353		4,994	4,994	83, 131	
89364M-BJ-2	TransDigm Group Incorpor Term Loan G		04/06/2018	VARIOUS		298,500	298,500	297,754	297,754		746	,	746	}	298,500				2, 128	
89364M-BK-9 89616@-AA-5	TransDigm Inc 2017 Term Loan E Trident (former US Joine Unitranche		05/30/2018	CA_CASH_CLOSECA CASH CLOSE	 	104,517	104,517	104,738	104,738	<u> </u>	(222	' 	(222)	 	104,517	 			1,982 563	
90187D-AL-1	24 HOUR FITNESS WORLDWID NEW TERM LOAN B		05/31/2018	CA_CASH_CLOSE	-			21,994			3.676		3.676		521,100				12,596	
903203-BQ-9	VT BUYER ACQ CORP 2ND LIEN TERM LN		08/01/2018	CA CASH CLOSE		830,019	830,019	813,419	814,817		15,203		15,203		830,019				63,087	
903203-BT-3	UPC Financing Partnershi USD TL AR (Oct'		.08/01/2018	CA CASH CLOSE		247,964	247,964	247,654	247,654		310		310		247,964				6,329	
90322*-AA-0	UroGPO, LLC Term Loan		09/28/2018	. CA_CASH_CLOSE		3,083	3,083	3,021			62		62		3,083				81	102/15/2024
90343K-AN-2	US SILICA CO TERM LOAN B 7/1		05/01/2018	CA_CASH_CLOSE		515,700	515,700	513, 122	514,204		1,496		1,496		515,700				8,476	
90343K-AR-3	U.S. Silica Company TLB due Apr 202		12/31/2018	VARIOUS		240,451	268,259	266,918			14	J	14	ļ	266,931		(26,480)	(26,480)	8,246	
90350D-AE-8	US Farathane Term Loan B-4		12/31/2018	CA_CASH_CLOSE	 	37,847	37,847	37,989	37,989	}	(142) 	(142)		37,847				1,654	
90350H-AF-6 90351H-AB-4	U.S. Anesthesia Partners First Lien TL B USFOOD TL B 1L USD		12/03/2018 06/22/2018	VARIOUS		44,719 604,240	44,775 604.240	44,663	44,663	}	1.460	 	1.460	}	44,664	}	56	56	2,066	
90351N-AE-5	USI Inc Term Loan B		12/31/2018	CA CASH CLOSE							1,460		1,460	ļ	7.500				12,466	
90352U-AB-4	US Salt LLC First Lien TL		12/04/2018	VARIOUS	T	1, 165, 715	1.177.046	1.165.276	1.165.276	·	88	·	88		1.165.364		350	350		105/ 10/2024
90932R-AD-6	United Airlines Inc.		05/16/2018	VARIOUS		114,901	114,497	114,612	114,612		(1)	(1)		114,611		289	289	1,616	
914908-AX-6	Univision Communications New TL C5		12/24/2018	CA_CASH_CLOSE		8,045	8,045	8,025	8,025		20		20		8,045				231	
91759U-AM-7	UTEX INDUSTRIES INC 1ST LIEN TERM L		12/31/2018	. CA_CASH_CLOSE		2,549	2,549	2,536	2,540		9		9		2,549				102	
91822*-AD-7	VFH Parent LLC	1	.01/02/2018	VARIOUS		78.071	77,651	78.718	78,718	İ	(297)	(297)		78.422	l	(351)	(351)	44	12/31/2021

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

					Showing All I	_ong-Term E		cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-		Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For	Disposal	Nama	Shares of	Con-			Carrying			Temporary	Value		Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	B	For-		Name			D 1/ 1			Increase/	tization)/	Impairment		Carrying						
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
91834#-AC-1	.VP Holding Co Term A Loan		12/31/2018 .	CA_CASH_CLOSE		6,355	6,355	6,228			127		127		6,355				206	
91865F-AG-4	Vaco Holdings, LLC Term Loan		12/13/2018 .	VARIOUS		592, 138	604,474	590,873	590,873		257		257		591, 130		1,008	1,008	32,865	
92261#-AA-5 92565E-AB-9	Velocity Technology Solu Senior TL		12/31/2018 _	CA_CASH_CLOSE		19,824	19,824	19,626	19,626		198		198		19,824				943	
92849#-AA-6	VICI Properties Inc. First Lien TL B	-	02/06/2018 _ 12/31/2018 _	CA_CASH_CLOSE		10,308	10,308	10,282 839,807			26 2,456		26 2,456		10,308		2,400	2,400		712/13/202 608/31/202
92849#-AA-6 93208P-AN-9	Vitalyst, LLC Term Loan		12/31/2018 .	CA CASH CLOSE			859, 138				2,456		2,456				2,400	2,400		
94108B-AE-9	WASTEQUIP LLC NEW FIRST LIEN		.03/20/2018	CA_CASH_CLOSE		388.884	388.884	386.939	387.886		998	/	998		388.884				5.329	
95081T-AD-0	WESCO DISTRIBUTION INC USD TLB		12/06/2018	VARIOUS		24.960	24.960	24,710	24.839		86		86		24.925		35	35	597	
95810D-AN-1	Western Digital Corporation	1	05/15/2018 .	VARIOUS			591.041		594.522		(589)	(589)	ļt	593.933		(962)	(962)	7,480	
97246F-AF-3	Wilsonart, LLC Term Loan B		12/31/2018 .	CA CASH CLOSE		3,958	3, 958	3.958	3,958			,	(000)		3,958			(302)	156	
97382T-AB-6	WINEBOW GROUP INC 1ST LIEN TERM L		12/31/2018 .	CA_CASH_CLOSE		911	911	906	908		3		3		911				35	506/25/202
97417A-AB-6	Davis Vision Incorporate First Lien TL B		11/30/2018	VARIOUS		87,878	88,316	88,096	88,096		2						(219)	(219)	4,046	
97654Y-AB-6	.Wirepath LLC 1st Lien Term L		10/31/2018 .	CA_CASH_CLOSE		365,481	365,481	363,654	363,654		1,827	ļ	1,827	ļ[365,481		ļ	L	20,769	07/26/202
98083#-AA-8	. Woolpert, Inc. Term Loan		11/21/2018 .	VARIOUS		534,922	545,369	534,461	534,461		82		82		534,543		379	379	27 , 156	11/03/202
98141*-AA-2	WORLD 50, INC. TERM LOAN B		11/30/2018 .	CA_CASH_CLOSE		184,011	184,011	182, 171	182,461		1,551		1,551		184,011				9,912	
98141*-AB-0	. World 50 Inc 1ST AMENDMENT TERM LN		12/13/2018 _	VARIOUS		237,558	238,889	235,903	235,903		<u>4</u> 64		464		236,367		1, 190	1,190	16,880	
98212E-AB-3	. Waste Industries USA, In Term Loan B		11/14/2018 .	CA_CASH_CLOSE		174,894	174,894	174,894	174,894						174,894				7,409	
98705P-AC-0	YORK RISK SERVICES HOLDI TERM LOAN B		12/31/2018 .	CA_CASH_CLOSE		7,517	7,517	7,461	7,474		43		43		7,517				288	
D2700P-AC-3	FAENZA AQUISITION GMBH INITIAL DOLLAR		04/06/2018 _	VARIOUS		188,971	188,971	188,026	188,405		566		566		188,971				1,545	
D2700P-AD-1	CERAMTEC ACQUISITION COR INITIAL DOLLAR		04/06/2018 _	VARIOUS		24,262	24,262	24, 140	24, 189		73		73		24,262				199	
D2700P-AF-6 D6711*-AA-1	. FAENZA AQUISITION GMBH INTIAL DOLLAR T		04/06/2018 .	VARIOUS	+	57,867	57,867	57,578	57,694		173		173	·	57,867		·		473	
G4700H-AE-0	Schenck Process Holding EUR Term B (Une I-Logic Technologies Bidco Limited		04/06/2018 . 12/31/2018 .	DIRECT		17 . 143	17, 143	17.143							17 . 143				2, 133	304/26/202 12/21/202
G8766#-AA-4	Textainer Marine Contain Series 2018-1 C		10/15/2018 .	CA_CASH_CLOSE		235,242									235,242				5.146	
L7300K-AB-0	ORTHO CLINICAL DIAGNOSTI TERM LOAN B		06/08/2018 _	VARIOUS		673,285	672,951	666,298	667,821		2/		24		667,845		5.441	5,441	16,627	
Q3978#-AB-6	Genesis Care Pty Limited Tranche B1 (AUD		10/31/2018 .	CA CASH CLOSE		390.687	390.687	400.293	414.019		14.455		14.455	(13,726)	390.687	(24,061)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(24,061)	21,819	
Q3978#-AC-4	Genesis Care Pty Limited Tranche B2 (GBP		10/31/2018	CA CASH CLOSE		288.971	288,971	283.008	296.078		10,692		10,692	(13,070)	288,971	(4,729)		(4,729)	12,782	
U3000J-AD-1	EVERTEC NEW TERM LOAN B		11/27/2018	VARIOUS		1,139,651	1,139,651	1,139,651	1,139,651		10,002			(10,070)	1,139,651	(4,720)			46,406	
30214X-AC-0	Explorer Holdings, Inc. TL B		11/30/2018	VARIOUS		324,911	325,313	324,500	324,500		8		8		324,508		403	403	14,050	
68620#-AA-1	Original Cakerie US TERM LN		12/31/2018 .	. CA CASH CLOSE		2,890	2,890	2,890							2,890				109	
CO458W-AC-7	ATRIUM INNOVATIONS INC USD TERM LOAN	A	03/08/2018 .	CA_CASH_CLOSE		447,433	447,433	446,303	446,561		872		872		447,433				9,585	01/29/202
C2968#-AB-5	Deluxe Toronto LTD. Term Loan	A	09/28/2018 .	CA_CASH_CLOSE		7,615	7,615	7,539	7,539		76		76		7,615				260	12/01/202
C4796#-AA-1	INTRANSIT BC FINANCE LTD CONSTRUCTION FA		12/31/2018 _	CA_CASH_CLOSE		28,933	28,933	28,792	28,630		1,604		1,604	298	28,933	(1,599)		(1,599)	634	
C6901L-AE-7	. 1011778 B.C. Unlimited 2017 Term Loan B		12/31/2018 .	CA_CASH_CLOSE	+	8,051	8,051	8,063	8,063	ļ	12)	(12)		8,051	ļ	ļ		216	
C7077U-AD-5	PH Vitres Autos Term Loan		12/31/2018 .	CA_CASH_CLOSE		4,477	4,477	4,588			67		67		4,477	(179)		(179)	103	
C8509@-AA-2	ST. CLAIR POWER LP CON TERM LOAN	-	06/20/2018 .	CA_CASH_CLOSE		1,767,462	1,767,462	1,756,343	1,859,384		10,903		10,903	(101,571)	1,767,462	(1,255)		(1,255)	46,905	
C9413P-AU-7	VALEANT PHARMACEUTICALS TERM LOAN B F1	-	06/01/2018 _	VARIOUS	+	235,976	235,754	234,575	234,784		57	.}	57	}	234,841		1 , 135	1 , 135	6,746	
C9413P-AZ-6	Valeant Pharm Initial Term Loan		12/24/2018 .	CA_CASH_CLOSE	+	8,325	8,325	8,333	40.001	}	(8) 	(8)		8,325		/4001	(400)	135	
01983#-AA-3 02154U-AE-3	Allnex (Luxembourg) & Cy USD Term B-3 du Altice US Finance I Corp New TL B	Ú	12/31/2018 .	VARIOUS		46,789 447,750	46,891 447.750	46,891 445,511	46,891 445.511		2.239		2,239		46,891		(102)	(102)	2,333	
021540-AE-3 20676#-AA-5	CONDOR BORROWER LLC Term Loan	C	12/06/2018	VARIOUS		1.427.320	1.444.251	1,418,977	1.418.977		2,239		2,239		1.419.352		7.968	7.968	105.607	
46611V-AT-2	JBS USA, LLC New TL B due 20	Ü	11/27/2018 .	VARIOUS	†	745,298	744,375	744.375	744.375		٥/د	 	0/د	ļ	744.375				25,781	
552662-AU-2	MCC Iowa LLC Tranche M Term Loan	C	11/2//2018 .	VARIOUS		517,050	517,050	517,210	517,210		19)	(2)		517,209		(159)	(159)	17,311	
553310-AB-8	MIP DELAWARE, LLC TERM LOAN 2/13	D	11/07/2018	VARIOUS			86,523	85,501	85,987			,	(2)				537	537	5,250	
59335#-AA-6	MIAMI ESCROW BORR TRANCHE B-3 TERM LN	C	_06/11/2018 _	VARIOUS		79,696	80,208	80,007	80,007						80,007		(312)	(312)	1,466	
69353B-AE-3	PPC Industries Inc. First Lien Term	C	01/31/2018 .	CA CASH CLOSE		447,750	447,750	447 , 190	447 , 190		560		560		447,750				5, 176	
000000-00-0	PCB Creation SAS Cash-backed Bri	B	03/30/2018 .	CA_CASH_CLOSE		585,875	585,875	557,998	570, 187		2,929		2,929	(12, 189)	585,875	24,947		24,947	6,864	103/31/201
81172U-AB-1	. SEADRILL PARTNERS FINCO TERM LOAN B	C	12/31/2018 .	CA CASH CLOSE		46,459	46,459	45,994	46, 150		309		309		46,459				2,272	202/21/202
81271E-AB-7	SEATTLE ESCROW BORR INITIAL TERM LN	C	06/11/2018 .	VARIOUS		538,204	541,662	540,308	540,308		1		1		540,309		(2, 105)	(2, 105)		106/21/202
89705D-AD-4	Tronox Ltd. TL B-1	. C	12/31/2018 .	CA_CASH_CLOSE		2,063	2,063	2,053	2,053		10	ļ	10	ļ	2,063				83	
89705D-AE-2	Tronox Ltd. TL B-2	. C	12/31/2018 .	CA_CASH_CLOSE		894	894	890	890		4		4						36	
D1200Y-AN-7	Springer Science+Business Term B13	C	12/28/2018 .	CA_CASH_CLOSE		80,895	80,895	81,149	81,149		(253		(253)		80,895				3,702	
D1638#-AA-8	Cordenka GmbH Term Loan B1	B	11/12/2018 _	CA_CASH_CLOSE	+	63,696	63,696	64,087	66,054		1,911		1,911	(1,967)	63,696	(2,302)		(2,302)	4,952	
D1638#-AB-6	Cordenka GmbH Term Loan B2	B	11/12/2018 .	CA_CASH_CLOSE	+	6,923	6,923	6,966	7, 180		208	 	208	(214)	6,923	(250)		(250)	538	
G2656#-AA-0	DANU II - TermLoan Prime	B	06/29/2018 .		+	114, 167	114, 167	123,905	115,565	ļ		}		8,340	114, 167	(9,738)	}	(9,738)	2,058	
G2656#-AB-8 G2885*-AA-7	DANU II - TermLoan Prime DUBLIN WASTE TO ENERGY GROUP-Tranche A	. B	06/29/2018 . 10/31/2018 .	CA_CASH_CLOSE	+	5,478 93,435	5,478	5,907	5,509 99,353			·		398(2.140)	5,478 93,435	(428)		(428)	144	106/30/2030 212/24/2030
G2885*-AA-7 G3087#-AB-5	DUBLIN WASTE TO ENERGY GROUP-Tranche A	B		CA_CASH_CLOSE		93,435	93,435	97,212	99,353					(2, 140)	93,435	(3,777)		(3,777)	2,799	12/31/2035

SCHEDULE D - PART 4

					Showing All L	ong-Term E	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1				-	_		_	-	_	11	12	13	14	15	-	1	-		-	
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
G3600K-AB-2	FLOATEL INTERNATIONAL LT USD TERM LOAN B	cigii	10/26/2018	CA CASH CLOSE	Stock	866,031		857.371	860, 182	Decrease	5.849	necognized	5,849	value	866,031	Disposai	on Disposar	Disposai	65,311	
G6031#-AA-7	MerseyLink - Revolver OAM	B	09/28/2018	CA_CASH_CLOSE		38,935	38,935	39,030	39,486		,043			(455)		(95)		(95)	883	03/31/2032
G6361@-AA-9	NYOP EDUCATION (ABERDEEN AMORTISING TERM	B	09/28/2018	CA CASH CLOSE		131,314	131,314	141,843	115,872		15,516		15,516	27,417	131,314	(27,492)		(27, 492)	1,411	03/31/2037
G6562A-AF-4	Nomad Foods Europe Midco Limited	C	05/15/2018	CA_CASH_CLOSE		3,312	3,312	3,311			1		1		3,312				43	05/15/2024
G6903D-AD-1	Paragon Offshore Finance Company	D	03/29/2018	. CA_CASH_CLOSE		18,668	18,668	16,555	15,743	812	2,113		2,925		18,668				785	07/18/2022
G6S84#-AA-3	MINTAKA BIDCO LTD Unitranche Fac	B	12/05/2018	. CA_CASH_CLOSE		610,619	610,619	613,674			16,792		16,792	(400.057)	610,619	(19,847)		(19,847)	9,976	
G7594#-AA-4 G8278#-AA-5	Riverside Resource Recovery Limited - Fa	B	10/24/2018 07/23/2018	CA_CASH_CLOSE		4,969,617 192,994	4,969,620 192,994	4,805,789 167,338	5,208,646 183,201		9,650		9,650	(402,857)(15,863).	4,969,617 192,994	163,828 16,006		163,828 16,006	207,887 1,804	03/21/2024
G8983*-AA-5	SOUTH HOOK LNG TERM CO LTD GBP TERM LN	1 B	11/29/2018	CA_CASH_CLOSE	†	1,026,535	1,026,535	1, 190, 527	1,054,915	<u> </u>			9,650	139.977	1,026,535	(198,089)	ļ	(198.089)		
G8983*-AB-3	TRACSCARE BIDCO LIMITED GBP CAPEX	B	11/29/2018	CA CASH CLOSE		334,325	334,325		351,286		2,390		2,390	(24,289)	334,325	4,938		4,938		07/07/2022
G8983*-AC-1	Tracscare Bidco Limited Accordion Facil	В	11/29/2018	CA_CASH_CLOSE		259,230	259,230	270,387	274,343					(3,956)	259,230	(11, 157)		(11,157)		04/10/2024
G9341J-AG-5	Veritas Bermuda Ltd. Repriced USD TL	C	12/31/2018	CA_CASH_CLOSE		4,500	4,500	4,483	4,483		17		17		4,500				242	
L0166M-AB-4	ALISON BIDCO SARL USD 1ST LIEN TE	C	12/31/2018	. CA_CASH_CLOSE	4	2,250	2,250	2,228	2,233	ļ	17		17	ļ	2,250	ļ		ļ	72	
L0166M-AE-8	ALISON BIDCO S.A.R.L. USD 1ST LIEN TE	. I C	12/31/2018	CA_CASH_CLOSE		2,250	2,250	2,228	2,233		17		17		2,250		(400)	(400)	72	
L0174#-AA-1 L0175#-AA-0	. Allnex (Luxembourg) & Cy USD Term B-2 du ALPHA TRAINS FINANCE S.A EUR TERM LOAN A	. U	12/31/2018 06/29/2018	VARIOUS		62, 119 20, 629		62,255 19,289	62,255 21,239					(1,950)	62,255 20,629	1.340	(136)	(136) 1,340	3,097 465	09/14/2023
L1957L-AB-7	Consolidated Energy Fina First Lien TL	D	12/31/2018	CA CASH CLOSE		634	634	633	21,209		2		2	(1,950)	634	1,340		1,040	405	05/02/2025
L2465B-AJ-5	DELTA 2 LUX SARL USD 1ST LIEN TE	D	01/31/2018	CA CASH CLOSE		760,610	760,610		755,360		5,249		5,249		760,610				5,851	07/30/2021
L2968E-AB-8	Endo Lux USD Initial Term Ln	C	12/20/2018	VARIOUS		724,031	746,250	742,519	742,519		28		28		742,547		(18,516)	(18,516)	46,624	
L3456H-AD-4	_Coveris Holdings S.A 2017 Term Loan B	. D	05/01/2018	CA_CASH_CLOSE		440,855	440,855	437,989	437,989		2,866		2,866		440,855				15,389	
L5582B-AQ-0	. ION Trading Technologies S.a.r.I	D	08/15/2018	VARIOUS		424,582	426,449	425,915	425,915		3		3		425,918		(1,337)	(1,337)	12,014	
L5582B-AT-4 L6232U-AF-4	. ION Trading Technologies Incremental USD	D	12/31/2018	. CA_CASH_CLOSE		6,917	6,917	6,887	444 500		30		30		6,917				84	11/21/2024
L7300K-AJ-3	MALLINCKROOT INTL FIN SA-1L GTD SR SECD ORTHO-CLINICAL DIAGNOSTICS SA Term Loan	C	12/31/2018 12/28/2018	CA_CASH_CLOSE		141,256 10,043	141, 256 10, 043	141,522 10.048	141,522		(266)		(266)		141,256 10.043				2,223 195	09/24/2024
L9339L-AE-3	Trinseo S.A. Term Loan B	C.	05/22/2018 _	VARIOUS		69,299	69,041	69,041	69,041		(0)		(3)		69,041		258	258	1,375	
Q0569#-AA-9	Aspire Schools Financing Services (QLD)	B	12/31/2018	CA CASH CLOSE		15,595	15,595	16,956							15,595	(1,361)		(1,361)	329	
Q1298#-AA-5	. Icon Cancer Care Senior Term Loa	B	06/29/2018	. CA_CASH_CLOSE		25,586	25,586	26,816	26,424		576		576	392	25,586	(1,806)		(1,806)	1,555	
Q3978#-AA-8	Genesiscare Pty Limited Tranche B3 (EUR	B	10/31/2018	. CA_CASH_CLOSE		1,557,680	1,557,680	1,415,660	1,565,073		80,221		80,221	(149,413)	1,557,680	61,799		61,799	68, 120	
Q5688*-AA-8	LYNCH GROUP BIDCO PTY LT TERM LOAN B	B	09/28/2018	CA_CASH_CLOSE		1,624,725	1,624,725	1,583,325	1,757,700		58,786		58,786	(174,375)	1,624,725	41,400		41,400	127 , 482	
Q7677@-AB-3 Q8803E-AA-1	PLENARY HEALTH FIN CO PTY LTD AUST SER B Transurban Queensland Fin Nts Fltg Rate	B	10/01/2018	CA_CASH_CLOSE DIRECT		128,252	128,252 1,109,100	131,966 1,249,800	133,483					(1,517).	128,252 1,109,100	(3,714)	21,084	(3,714)	3,254	
T0002#-AA-1	ASR MEDIA EURO TERM LN FAC	B	12/31/2018	CA CASH CLOSE				370.858			3.616		3.616	(4,307)	361.610	(12,865)	1,004	(12,865)	21.922	
V0000#-AA-0	BC INVTS VIII LTD-USD TERM LOAN FACILITY	D		CA CASH CLOSE		829,582	829,582	807,082	809, 185		20,396		20,396	(4,007)	829.582	(12,000)		(12,000)	38,932	
W4944#-AA-0	JEEVES INFO SYS AB SEK TERM LN B-1	B		CA_CASH_CLOSE		136 , 114	136 , 114	129, 163	147,471		3,403		3,403	(18,308)	136,114	3,548		3,548	4,445	
Y3927@-AA-3	INDIANET BIDCO PTE LTD USD TERM LN	D	10/05/2018	VARIOUS		1,214,918	1,214,918	1, 196, 695	1, 199, 389		15,530		15,530		1,214,937				26,084	12/18/2020
8299999.	Subtotal - Bonds - Bank Loans					114, 178, 437	114,682,476	113,644,225	100,221,389	6,815	617,929	6,641	618,103	(704,069)	114, 144, 089	(153,543)	34,365	(119, 178)	3,937,859	XXX
8399997.	Total - Bonds - Part 4					731,362,911	728,866,667	724,847,072	707,637,287	93,984	1,950,908	877,616	1,167,276	(1,292,285)	727,530,714	(1,444,451)	3,832,199	2,387,748	24,404,074	XXX
	Total - Bonds - Part 5					67,789,304	67,997,709	67,752,756			38,889	12,260	26,629		67,774,529	(11,263)	14,775	3,512	629,933	XXX
	Total - Bonds					799, 152, 215	796,864,376	792,599,828	707,637,287	93,984	1,989,797	889,876	1,193,905	(1,292,285)	795,305,243	(1,455,714)		2,391,260	25,034,007	XXX
36174X-20-0	GENL GROWTH PROPERTIES-PERPETUAL PFD STK		07/11/2018	JONES TRADING INST	28,865.000	697,225	0.00	720,421	720,421						720,421		(23, 196)	(23, 196)	23,000	
385002-20-9	Gramercy Property Trust-Perpetual Pref S	-	07/16/2018	JONES TRADING INST	5,607.000	141, 120	0.00	140,325	140,325		}	ļ	}	}	140,325	 	795	795	4,993	
48667#-12-5 517942-80-1	. KCITY HOLDINGS, INCREDEEM PREF STK SER LaSalle Hotel Properties-PERPETUAL PREF	-	11/19/2018 07/20/2018	CORPORATE ACTION JONES TRADING INST	6.000.000	24,952 150,064	0.00	24,951 148,198	24,951 148,198	·	·		·	}	24,951 148,198		1,865	1,865	7, 172	
69360J-68-5	PS BUSINESS PARKS INC-PERPETUAL PREF STK		01/03/2018	TENDERED	3,738.000		0.00		75,010						75,010		1,865	1,865	7, 172	
78573L-20-5	SABRA HEALTH CARE REIT-PERPETUAL PREF ST		_06/01/2018 _	CALL 25	9.000.000	225,000	0.00	225.000	225,000						225.000		10,440	10,440	4.008	
85254J-30-0	STAG INDUSTRIAL INC-PERPETUAL PREF STK S]	07/11/2018	TENDERED	48,430.000	1,210,750	0.00	1,206,277	1,206,277						1,206,277		4,473	4,473	40, 106	
866082-40-7	. SUMMIT HOTEL PROPERTIES-PERPETUAL PREF S		03/20/2018	CALL 25	10,000.000	250,000	0.00	250,000	250,000						250,000				4,453	
89148H-2#-4	Tortoise Pipeline & Energy-Mand Redeem P		12/15/2018	. CORPORATE ACTION	50,000.000	1,250,000	0.00		1,250,000						1,250,000				67,031	
	<u> Subtotal - Preferred Stocks - Industria</u>	al and	Miscellaneo	ous (Unaffiliated)		4,042,561	XXX	4,040,182	4,040,182						4,040,182		2,377	2,377	151,529	XXX
8999997.	Total - Preferred Stocks - Part 4					4,042,561	XXX	4,040,182	4,040,182						4,040,182		2,377	2,377	151,529	
8999998.	Total - Preferred Stocks - Part 5						XXX													XXX
8999999.	Total - Preferred Stocks					4,042,561	XXX	4,040,182	4,040,182						4,040,182		2,377	2,377	151,529	XXX
03674X-10-6	. ANTERO RESOURCES CORP-COMMON STOCK		05/30/2018	WEEDEN & CO	15,110.000	282,658		289,054	287,090	1,964			1,964		289,054		(6,396)	(6,396)		
217750-10-7	CORA Health Services, In Common Stock Cl		05/02/2018	RETURN OF CAPITAL	00.004.000	2,099		000 074							2,099		404 700	404 700		
247916-20-8 25278X-10-9	Denbury Resources Inc-COMMON STOCK		06/27/2018 06/19/2018	JONES TRADING INST WEEDEN & CO	90,981.000 280.000	431,083 35.847		236,374 27,436	35.350	(7.914)			(7.914)		236,374 27,436		194,709 8.412	194,709 8,412	 રક	

E14.

ANNUAL STATEMENT FOR THE YEAR 2018 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10			ok/Adjusted 0			16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current					Foreign			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted					
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		l _			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
30284*-10-4	FMH Holdings Corp. Common Stock		01/22/2018	CORPORATE ACTION	30.000	121,243		30,049	77, 190	(47, 141)			(47, 141)		30,049		91, 194	91, 194		
38002*-10-8	Glynlyon Holding Company Common Stock			RETURN OF CAPITAL		9,048									9,048					
	Grakon Parent, Inc.(Nigh Common Stock		09/12/2018	CORPORATE ACTION	135.000	341,571		134,614	178,212	(43,598)			(43,598)		134,614		206,957	206,957		
457910-10-6	Insurance Claims Managem Common Stock		02/23/2018	CORPORATE ACTION	47.000	18,061		1,424	112,569	(111, 145)			(111, 145		1,424		16,637	16,637		
	GlynnDevins (KCity Holdi Common Stock		11/19/2018	CORPORATE ACTION	121.000	89,905		1,040	19,034	(17,995)			(17,995)		1,040		88,865	88,865		
	Mid-America Pet Foods (M Common Stock			RETURN OF CAPITAL		627									627					
	Van Pool Transportation Common Stock		05/22/2018	CORPORATE ACTION	1,721.000	487 , 134		172,057	312,962	(140,905)			(140,905		172,057		315,077	315,077		
	Virginia Public Building-REVENUE		01/01/2018	EXCHANGE OFFER	40,345.000	40,570		40,570	40,570	32			32		40,570					
	Virginia Public Building-REVENUE BONDS			EXCHANGE OFFER	1,220,563.000	1,266,690		1,266,690	1,266,690	1,007			1,007		1,266,690					
	Paragon Offshore Finance Company-Class A	C	03/09/2018	CORPORATE ACTION	540.000	540		270	540	(2/0)			(270)		2/0		2/0	2/0		
	Subtotal - Common Stocks - Industria	land				3, 127, 076	XXX	2,199,578	2,330,207	(365,965)			(365,965)		2,211,352		915,725		35	XXX
	OPPENHEIMER GLOBAL REAL -CLASS L		08/24/2018		185,595.000	1,695,827		1,839,503	1,857,138	(117,956)			(117,956)		1,839,503		(143,677)	(143,677)		
	Babson Capital Global In-US HIGH YIELD B	D	12/11/2018 _	DIRECT	35,463.000	4,453,142		3,851,636	4,461,471	(648,315)			(648,315		3,851,636		601,506	601,506		
9299999. S	Subtotal - Common Stocks - Mutual F	unds				6,148,969	XXX	5,691,139	6,318,609	(766, 271)			(766,271)		5,691,139		457,829	457,829		XXX
9799997. T	otal - Common Stocks - Part 4					9,276,045	XXX	7,890,717	8,648,816	(1,132,236)			(1,132,236)		7,902,491		1,373,554	1,373,554	35	XXX
9799998. T	otal - Common Stocks - Part 5					261,891	XXX	263, 173							263, 173		(1,282)	(1,282)		XXX
9799999. T	otal - Common Stocks					9,537,936	XXX	8,153,890	8,648,816	(1,132,236)			(1,132,236)		8,165,664		1,372,272	1,372,272	35	XXX
	otal - Preferred and Common Stocks	3		·		13,580,497	XXX	12, 194, 072	12,688,998	(1,132,236)			(1,132,236)		12,205,846		1,374,649	1,374,649	151,564	XXX
9999999 -	Totals					812,732,712	XXX	804,793,900	720,326,285	(1,038,252)	1,989,797	889,876	61,669	(1,292,285)	807,511,089	(1,455,714)	5,221,623	3,765,909	25, 185, 571	XXX

SCHEDULE D - PART 5

				S	Showing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16					l
															Total					l
													Current	Total	Foreign					l
							Par Value					_	Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/	l	Current	Other-	Book/	Change in	Foreign			and	Paid for
QUIQID							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized	T	Dividends	Accrued
CUSIP Identi-		For-	Date		Disposal	Name of	Number of Shares		Consid-	Carrying Value at	Valuation Increase/	(Amort- ization)/	Temporary Impairment	Carrying Valu (12 +	Adjusted Carrying	Gain	Gain	Total Gain (Loss) on	Received During	Interest and
fication	Description	eign		Name of Vendor	Disposal	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	(Loss) on Disposal	(Loss) on Disposal	Disposal	Year	Dividends
00187E-A0-3	API Technologies Corp- Sr Sub Nt PIK	eigii	_03/31/2018 _		04/20/2018 .		(Stock)	4.418	4.408	4.418	(Decrease)	Accretion	necognized	13 - 14)	value	Disposai	(10)	Disposai (10)	73	Dividends
103557-AA-2	Boyne USA Inc-2ND LIEN		03/27/2018 _	WELLS FARGO	11/15/2018	VARIOUS	654,000	654,000	683,430	654,000							29,430	29,430	28,495	L
15137T-AA-8	Centene Escrow I Corp-SENIOR UNSECURED		05/09/2018 _	CITIGROUP GLOBAL MAR	06/15/2018 .	NOMURA SECURITIES IN	950,000	950,000	964,250	950,000							14,250	14,250	3,688	ł
	Clarion Brands LLC Senior Sub Note Clarion Brands LLC Senior Sub Note		06/30/2018 06/30/2018	PIK BOND	09/21/2018 .	PREPAYMENTS W/O PENA PREPAYMENTS W/O PENA	4,406 5.562	4,397 5.556	4,406 5.562	4,398 5,552		1						8 10	184	ſ
10001"-AD-0	CORA Health Services. In Senior Sub Note			FIN BOND	09/21/2016 .	PREFATINENTS 11/U PENA						(4)	/	(4)			10	10	200	
21775#-AA-3				PIK BOND	05/02/2018 .		1,885	1,923	1,885	1,916		(7)		(7)			(31)	(31)	21	
247916-AH-2	Denbury Resources Inc-SENIOR UNSECURED			EXCHANGE OFFER	08/20/2018 .	VARIOUS	184,500 749	132,225	193,856	133,453		1,228		1,228			60,403	60,403	4,161	5,562
	ERG HLDG CO LLC SR SUB NT Evolution Research (ERG Senior Sub Note		03/31/2018	PIK BUND	05/25/2018 .	CORPORATE ACTION	/49	749	749	749									15	1
26885@-AB-9			03/31/2018	PIK BOND	05/25/2018 .	CORPORATE ACTION	684	691	684	690		(1)		(1)			(6)	(6)	15	
29444U-AQ-9	Equinix Inc-SENIOR UNSECURED		10/29/2018 _	MORGAN	11/26/2018	VARIOUS	586,000	594,058	591,917	593,978		(80)		(80)		ļ [(2,061)	(2,061)	12,418	10 , 137
34958@-AA-7	Fortistar Energy Recycli Secured Mezzani		10/05/2018	PIK NOTE BUY UP	12/20/2018	VARIOUS	266,242	266 , 188	266,242	266,205	1	17		17			37	.7	4,964	i
349389-AA-7	Handi Quilter (HQ Acquis Senior Sub Note		10/05/2018	PIK NUIE BUT UP	12/20/2018 .	VARTOUS	200,242	200, 188	200,242	200,203		1/		1/				3/	4,904	/
000000-00-0			09/30/2018 _	PIK BOND	10/23/2018	PREPAYMENTS W/O PENA	463	462	463	462							1	1	23	L
	Happy Floors Acquisition Senior Sub Note																			l
41138#-AA-3	Icahn Enterprises LP / I-SENIOR UNSECURE		03/31/2018	PIK BOND	04/30/2018 .	PREPAYMENTS W/O PENA	1,235	1,241	1,235	1,241							(6)	(6)	37	ſ
451102-BQ-9	TCAIN ENTERPRISES LF / 1-SENTON UNSECONE		02/14/2018	EXCHANGE OFFER	11/26/2018	VARIOUS	750,000	750,000	735,312	750,000							(14,688)	(14,688)	45.984	9,031
452308-AR-0	Illinois Tool Works Inc-SR UNSECURED			STIFEL NICOLAUS	10/09/2018		800,000	782,704	762,376			88		88			(20,416)	(20,416)	19,067	12,480
	Money Mailer Holding Cor Senior Sub Note		00 (04 (0040	DIV DOND	11 (17 (0010		0.000	0.440	440	440		(440)	5 050	(0.000)					242	l
60936@-AA-9 88033G-CS-7	Tenet Healthcare Corp-FIRST LIEN			PIK BONDBANK OF AMERICA CORP	11/17/2018 .		6,963 500,000	6,443 .	442 480,625	442 495,488		(148)		(6,000)			(14,863)	(14,863)	240	13, 168
929160-AW-9	Vulcan Materials Co-SENIOR UNSECURED		02/20/2018		12/10/2018		700,000	699,209	699, 180	699, 180		(29))	(29)			(14,000)	(14,000)	26,229	L
97771*-AF-0	Wolf-Gordon, Inc. Senior Sub Note		06/30/2018		08/20/2018		3,478	3,505	3,478	3,503		(2)		(2)			(25)	(25)	143	}
	Marle SAS Maurice Euro Cl A Bonds	B		PIK NOTE BUY UP	06/22/2018 .	CORPORATE ACTION	9,469	9, 197	9,469	9, 197							272	272		f
3899999. S	ubtotal - Bonds - Industrial and M JEFFERIES FINANCE LLC-REVOLVING CR FACIL	liscella	aneous (Un	апшатеа)	1		5,430,044	5,361,966	5,409,969	5,357,664		1,551	5,852	(4,301)			52,305	52,305	177 , 135	50,378
472310-AE-0	JEFFENIES FINANCE LLC-NEVOLVING ON FACIL		05/21/2018	DIRECT	05/25/2018	DIRECT	40,095,000	40,095,000	40,095,000	40,095,000									59,117	l
	ROCKALL CLO BV EURO CL VF-1 SR SECD VAR																			
N7516#-AA-1		В	10/01/2018 .	DIRECT	12/17/2018 .	DIRECT	567,550	578,450	567,550	567,550						(10,900)		(10,900)	1,434	
	ubtotal - Bonds - Parent, Subsidia	aries a			00/00/00/0	Tot. 01011 01005	40,662,550	40,673,450	40,662,550	40,662,550						(10,900)		(10,900)	60,551	
000000-00-0 00449#-AL-9	Accruent, LLC 1L DDTL (May 20 Accruent, LLC 1L (May 2018)			Barings Bank Loans Barings Bank Loans	09/06/2018 .	CA_CASH_CLOSE	1,056,656 1,491,526	1,056,656 1,469,153	1,056,656 1,491,526	1,056,656 1,491,526		22.373		22.373					11,582 53,169	ſ
01260H-AE-5	Albaugh, LLC Term Loan B			Barings Bank Loans	12/21/2018		134,000	133,665	131,839	133,667		3		3			(1,829)	(1,829)	4, 153	L
04016Y-AB-5	Argon Medical Devices First Lien TL B		02/06/2018	Barings Bank Loans	12/10/2018 .	VARIOUS	78,581	78,188	79,070	78, 190		2		2					3,678	
04765B-AG-7 06832E-AB-6	Atkore International Gro TL B		02/09/2018	Barings Bank Loans	11/26/2018 .	VARIOUS	138, 184 73, 562	138,184 73,378	138,184 73,745	138, 184 73, 379									4,231	f
06832E-AB-6 08511L-AQ-1	Barracuda Networks, Inc. 1st Lien TL Berlin Packaging LLC First Lien Term		02/22/2018 05/23/2018	Barings Bank Loans Barings Bank Loans	11/09/2018	VARIOUS	450.000	448.875	450 . 135	448.878	†	3		3		 	1,257	1,257	2,854	
08579J-AZ-5	Berry Global Inc		05/29/2018	Barings Bank Loans	11/29/2018	VARIOUS	618,709	619,563	618,033	619,456		(107)		(107)			(1,424)	(1,424)	11,880	<u> </u>
09858@-AC-6	Boomerang Tube, LLC Exit TLB		10/31/2018	VARIOUS	11/01/2018		11,905	11,905	9,843	11,905							(2,062)	(2,062)		
09858@-AD-4 12602@-AA-3	Boomerang Tube LLC Subordinated No CFS FUNDING TRUST I Floating Rate V		10/31/2018 06/25/2018	VARIOUS Barings Bank Loans	11/01/2018 .		8,167 2,258,259	1,759 2,214,509	1,7542,214,509	1,759 2,214,509			6,408	(6,408)		(363)	(5)	(5)		ſ
	CVS Holdings I, LP Second Lien TL			Barings Bank Loans	12/07/2018											(303)	(109)	(109)	5,813	 L
12738V-A*-6	Cadence, Inc. First Lien Term		05/21/2018	Barings Bank Loans	11/21/2018	Barings Bank Loans	433,956	425,277	423,541	425,277							(1,736)	(1,736)	12,934	
14441J-AB-2	Carr Management Inc Revolver		12/06/2018	Barings Bank Loans	12/28/2018 .	CA_CASH_CLOSE	388,800	388,800	388,800	388,800	ļ				ļ				2, 186	
16411@-AA-5	CHENIERE CORPUS CHRISTI CONSTRUCTION FA		04/30/2018	DIRECT	05/23/2018	VARIOUS	113, 164	113, 164	113, 164	113, 164	1	1							1,140	ı
20589K-AD-4	Concentra Inc. Add-On First Li		02/14/2018	Barings Bank Loans	11/06/2018		301,963	301,585	302,340	301,585									10,548	<u></u>
22818R-AW-6	Crown Americas LLC USD TL B (Jan'1		04/12/2018 _	Barings Bank Loans	11/28/2018 .	VARIOUS	162,299	162,299	163,031	162,299							732		4,291	
25456K-A*-2 29358#-AB-9	Diplomat Pharmacy, Inc. TL B due 2024			Barings Bank Loans	11/15/2018		137,732 144,750	136,355	138,428	136,620	 	265 1 448	ļ	265 1.448		 	1,807	1,807	6,624 3,183	ſ
	Ensono LP Fourth Amend Term Loan ENVIRO WATER SOLUTIONS L REVOLVER			Barings Bank Loans Barings Bank Loans	06/27/2018 .	CA_CASH_CLOSE	144,750	143,30399,000	144,750	144,750	 	1,448		1,448	·····	 			3, 183	
315409-AM-4	Ferro Corp. First Lien TLB-		05/31/2018	Barings Bank Loans	11/29/2018	VARIOUS	77,301	77,301	77,301	77,301									968	<u> </u>
	Ferro Corp. First Lien TLB		05/31/2018 _	Barings Bank Loans	11/29/2018		75,656	75,656	75,656	75,656									1, 140	}
34416D-AR-9	Focus Finl Ptrs Term Loan B-1		01/1//2018 _	Barings Bank Loans	07/30/2018 .	VARIOUS	102, 117	102,692	102,117	102, 117		(575)) <u></u>	(575)					2,634	<u></u>

SCHEDULE D - PART 5

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

				;	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	C	hange in Boo	ok/Adjusted C	arrving Value	9	17	18	19	20	21
		-		_			_	-	_		12	13	14	15	16		_	_	_	
															Total					
													Current	Total	Foreign					
							D \/-1												1-4	
							Par Value			D 17			Year's	Change in	Exchange				Interest	D
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
38268P-AB-7	Convergint Technologies First Lien TL	- · · ·	09/28/2018 .	Barings Bank Loans	12/07/2018		44.039	43,939	43,600	43,940	(= = = = = = = = = = = = = = = = = = =	1		1			(339)	(339)	1.679	
43129*-AB-2	The Hilb Group, LLC DDTL - Last Out			Barings Bank Loans		CA CASH CLOSE	71,849	71,274	71,849	71,849		575		575			,	,	517	
44988L-AC-1	IRB Holding Corp Term Loan B		02/14/2018 .	Barings Bank Loans	11/28/2018	VARIOUS	262,358	261,702	261,705	261,705		3		3					10,960	
46184G-AB-1	Invictus First Lien Term		04/06/2018 _	Barings Bank Loans	12/06/2018	VARIOUS	127,510	127, 191	127,589	127, 193		2		2			396	396	4, 191	
000000-00-0	. 8Point3 Solar CEI, LLC Senior Term Loa			Barings Bank Loans		CA_CASH_CLOSE	4,300,000	4, 291, 400	4,300,000	4,300,000		8,600							1,097	
51187G-AD-4	Lakeland Tours, LLC Delayed Draw Te			Barings Bank Loans		CA_CASH_CLOSE	8,801	8,801	8,801	8,801										
55357G-AF-4	MSHC Inc (HVAC Holdings/ 1L Term Loan			Barings Bank Loans		. Barings Bank Loans	797,623	797,623	790,764	797,623							(6,860)	(6,860)		
55357G-AG-2	MSHC Inc (HVAC Holdings/ 1L DDTL			Barings Bank Loans		CA_CASH_CLOSE	551,020	551,020	551,020	551,020			 		 				23,089	
59501N-AJ-8	Microchip Technology Inc Term Loan B			Barings Bank Loans	11/27/2018		450,000	450,000 852,089	448,474 848.062	450,000							(1,526)		8,660 636	
627048-AQ-4	.Murray Energy Term Loan B-2		06/29/2018 .	Barings Bank Loans	12/12/2018 .	VARIOUS	906,015	852,089	848,062			18		18			(4,045)	(4,045)		
64755#-AA-7	wew wountain Learning, L Senior Term Loa		03/16/2019	Barings Bank Loans	11/30/2019	Barings Bank Loans	758,550	743.379	741.027	743,379	1						(2.352)	(2.352)	32,375	
04100F-AA-1	North American Dental Gr Delayed Draw Te		90/ 10/ 20 10 _	Dai riigo Daile Lualio		- Dui IIIyo Dalik LUAIIo		140,019							·	<u> </u>	(2,002)	,(2 , 552)		
65684*-AB-2	North American bentar of berayed braw te		10/22/2018	Barings Bank Loans	10/26/2018	CA CASH CLOSE	267,927	267,927	267,927	267,927									8,408	
68285#-AC-3	OnCourse Learning Corp. Incremental TL			Barings Bank Loans		CA CASH CLOSE	243,220	239,571	243,220	243,220		3.648		3.648					7,977	
69353F-AX-2	PQ Corporation USD First Lien			Barings Bank Loans	12/04/2018		77,083	76,890	76,898	76,898		8		8					2,362	
69398*-AB-1	Professional Datasolutio DDTL		01/08/2018 .	Barings Bank Loans	04/11/2018	Barings Bank Loans	403,992	403,992	397,977	403,992							(6,015)	(6,015)	10,921	
	Press Ganey Holdings, In 1st Lien Term L			_																
74113L-A*-3			04/27/2018 .	Barings Bank Loans	12/14/2018 .	VARIOUS	78,238	78,238		78,238									2,279	
	Prospect Medical Holdings Inc - 2018 Te																			
74349E-AQ-7				Barings Bank Loans	12/20/2018		738,750	740,597	731,399	740,588		(9)		(9)			(9, 188)		44,245	
81608#-AB-8	SEKO Worldwide, LLC Term Loan			Barings Bank Loans	11/21/2018 .		1,219,002	1,203,764	1,201,370	1,203,802		38		38			(2,432)		25,044	
83547M-AB-3	SonicWALL, Inc. Term Loan B		06/19/2018 .	Barings Bank Loans	11/28/2018 .	Barings Bank Loans	114,825	114,251	114,538	114,251							287	287	2,848	
84130E-AG-1	Southcross Holdings Borrower LP-Exit Ter		10/31/2018	VARIOUS	11/15/2010	CA CASH CLOSE	2,272	2,272	2,272	2,272									61	
90187D-AP-2	24 Hour Fitness Worldwid TL B			Barings Bank Loans	11/26/2018		433, 125	430,959	432,045	430.965		5					1,080	1.080	9.834	
90932R-AE-4	United Airlines Inc.			Barings Bank Loans	11/28/2018		113,922	114,325	113,355	114.323		(2)		(2)			(968)		2,388	
91820U-AL-4	VFH Parent LLC Term Loan B-1			Barings Bank Loans	09/19/2018		56,081	56,502	56,268	56,331		(171)		(171)			(62)		1,954	
95810D-AR-2	Western Digital Term Loan B-4			Barings Bank Loans	11/30/2018		491,041	492,971	486,155	492,961		(10)		(10)			(6,806)	(6,806)	6,491	
	I-Logic Technologies Bid USD TL B (Dec'1	Ī									1	. ,								
G4700H-AD-2				Barings Bank Loans	10/15/2018 .		600,000	597,000	600,000	597,857		857					2, 143	2, 143	26,336	
000000-00-0	Boomerang Tube, LLC Priming TL - ST		09/25/2018 .	Barings Bank Loans	11/01/2018 .	Barings Bank Loans	17,205	17,205	17,205	17,205									(97)	
	The Original Cakerie, Lt Incremental Ter			L							1									
000000-00-0				Barings Bank Loans		Barings Bank Loans	218,845	215,836	218,845	215,836							3,009	3,009	1,836	
G6903D-AD-1	Paragon Offshore Finance Company	υ		PIK NOTE BUY UP		CA_CASH_CLOSE	303	303	303	303									12	
L9339L-AG-8	INTINSEU MAILS UPERATING SCA TERM LOAN B	ر ا	05/22/2019	Barings Bank Loans	12/21/2018	VARIOUS	68.868	69.126	66.641	69.125	1	/41		/4)			(2.484)	(2.484)	1,509	
L9009L-MU-8	BC INVTS VIII LTD-USD TERM LOAN FACILITY	·	03/22/2018 _	LDAI HIYS DAHK LUAHS	12/21/2018 .	VAN1000			00,041			(1)		(1)			(2,484)	(2,484)	1,309	
V0000#-AA-0	BC INVIS VIII LID-OSD IERNI LOAN FACILIII	n	04/20/2018	PIK NOTE BUY UP	05/16/2018	CA CASH CLOSE	38,770	38,770	38,770	38,770									675	
	Subtotal - Bonds - Bank Loans	D	04/20/2010 .	TIN NOTE BOT OF		UN_UNUI_ULUUL	21.905.115	21.717.340	21.716.785	21.754.315		37.338	6.408	30.930		(363)	(37.530)	(37.893)	392.247	
	Total - Bonds						67.997.709	/ /-	, , .	67,774,529	1	38,889	12.260	26,629		(11,263)	14.775	(, , ,	629.933	50.378
							0/,99/,/09	67,752,756	67,789,304	01,114,529	-	38,889	12,260	26,629		(11,263)	14,775	3,512	629,933	50,378
	Total - Preferred Stocks		00 (04 :== ::	DELLACOT	00/5:::	DIDENT	00				.		ļ			 				
	OPPENHEIMER GLOBAL REAL -CLASS L		08/24/2018 .	HEINVESI	08/24/2018	_UIHECI	28,662.000	263, 173	261,891	263, 173						ļ	(1,282)	(1,282)		
	Subtotal - Common Stocks - Mutua	I Fun	ds					263, 173	261,891	263, 173							(1,282)	(1,282)		
	Total - Common Stocks							263, 173	261,891	263, 173							(1,282)	(1,282)		
	Total - Preferred and Common Stoo	cks						263, 173	261,891	263, 173	<u> </u>						(1,282)	(1,282)		
9999999 -	Totals						. <u></u>	68,015,929	68,051,195	68,037,702		38,889	12,260	26,629		(11,263)	13,493	2,230	629,933	50,378
											•									

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

				oo or oaboraiary,		,a.coa oop	Jul. 1100				
1	2	3	4	5	6	7	8	9	10	Stock o	of Such
										Company	Owned by
										Insurer on Sta	atement Date
						Do Insurer's				11	12
						Assets Include					
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pre	eferred Stocks									XXX	XXX
55309@-10-0	M M L Bay State Life Ins Co.		70416	43-0581430	8B1	NO		309,931,852		12,501.000	100.0
1299999. Subtotal	- Common Stock - U.S. Life Insurer			•		•		309,931,852		XXX	XXX
1899999. Total Cor	mmon Stocks		•	•	•			309,931,852		XXX	XXX
1999999 - Totals				•	-			309 931 852		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: \$293,661,592

1	2							3	4	Stock in Lower-Tie	r Company Owned
		\ i							Total	Indirectly by	/ Insurer on
									Amount of Intangible	Stateme	ent Date
									Assets Included in	5	6
CUSIP									Amount Shown in		% of
Identification	Name of Lower-Tier Company			Ną	of	mpa	ed	Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
			7								
0399999 - Total						1				XXX	XXX

^{2.} Total amount of intangible assets nonadmitted \$

SCHEDULE DA - PART 1

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

					SHOWING	g All SHORT-					Current Year								
1	Codes	S	4	5	6	7	Chang	e in Book/Adj	usted Carrying	g Value	12	13			Intere	est			20
	2	3					8	9	10	11			14	15	16	17	18	19	
										Total									
									Current	Foreign			Amount Due						
									Year's	Exchange			and Accrued						
								Current	Other-	Change in			Dec. 31 of						
						Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	
						Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
	F	For-	Date		Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description	Code e	eign A	cquired	Name of Vendor	Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government B	londs														XXX	XXX	XXX		
1099999. Total - All Other Governme	ent Bonds														XXX	XXX	XXX		
1799999. Total - U.S. States, Territor	ries and Poss	sessions	Bonds												XXX	XXX	XXX		
2499999. Total - U.S. Political Subdi-	visions Bonds	S													XXX	XXX	XXX		
3199999. Total - U.S. Special Reven	ues Bonds														XXX	XXX	XXX		
DUKE ENERGY CORP. COMMERCIAL PAPER	0	12	2/13/2018	WELLS FARGO		14, 108, 434		22,413			14,200,000	14,086,021			0.000	3.034	N/A		
WALGREENS BOOTS ALLIANCE, INC. COMMERCIA	0			BANK OF AMERICA CORP	06/05/2019	7,887,843		14,954			8,000,000	7,872,889			0.000	3.302	N/A		
BELL CANADA INC. COMMERCIAL PAPER	6			CITIGROUP GLOBAL MAR		7,454,026 8.140.142		12,038			7,500,000	7,441,988 8.124.970			0.000	3.084	N/A		
BELL CANADA INC. COMMERCIAL PAPERSUNCOR ENERGY INC. COMMERCIAL PAPER	9			CITIGROUP GLOBAL MAR	03/28/201903/28/2019	9,926,738		15, 172			8,200,000 10,000,000	9, 124, 970			0.000	3.078 3.089	N/A		
TELUS CORPORATION COMMERCIAL PAPER	a			WELLS FARGO		9.939.750		16.000			10,000,000	9.923.750			0.000	3.073	N/A		
TELUS CORPORATION COMMERCIAL PAPER	0			WELLS FARGO		4,967,343		5,892			5,000,000	4,961,451			0.000	3.074	N/A		
3299999. Subtotal - Bonds - Industria	al and Miscell	laneous ((Unaffilia	ted) - Issuer Obligations		62,424,276		108,407			62,900,000	62,315,869			XXX	XXX	XXX		
3899999. Total - Industrial and Misce	ellaneous (Un	affiliated	d) Bonds			62,424,276		108,407			62,900,000	62,315,869			XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries	s and Affiliate	s Bonds	;												XXX	XXX	XXX		
6099999. Subtotal - SVO Identified F	unds														XXX	XXX	XXX		
6599999. Subtotal - Bank Loans															XXX	XXX	XXX		
7799999. Total - Issuer Obligations						62,424,276		108,407			62,900,000	62,315,869			XXX	XXX	XXX		
7899999. Total - Residential Mortgag	ge-Backed Se	ecurities													XXX	XXX	XXX		
7999999. Total - Commercial Mortga	ge-Backed S	Securities	3												XXX	XXX	XXX		
8099999. Total - Other Loan-Backed	and Structure	ed Secu	rities												XXX	XXX	XXX		
8199999. Total - SVO Identified Fund	ds														XXX	XXX	XXX		
8299999. Total - Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						62,424,276		108,407			62,900,000	62,315,869			XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries	s and Affiliate	es									XXX				XXX	XXX	XXX		
9199999 - Totals						62 /2/ 276		108 407			XXX	62 315 860			XXX	XXX	XXX		

					Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	ırrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
											Prior											1
	Description										Year(s)	Current										1
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	<u> </u>	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999999. Subt	total - Purchased Op		ing Effective	e											XXX						XXX	XXX
40007 0 11 0 11		Schedule B,		ODED IT 011100E																		1
10897 Call Options -	Portfolio Hedge	D, Exhibit 5	1-4	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 .	03/24/2009	.03/25/2019		50.000.000	3.44250000	2,040,000			3,206,631	3,206,	631(1,136,689	,					0004
IU YEAR SWAP	Portionio neage	Schedule B,	Interest	. INTERNATIONAL	EOODAGIIJTTTJLNOGOOO .	03/24/2009	03/23/2019 .		50,000,000	3.44200000	2,040,000			3,200,031	3,200,	31(1,130,088	1					0001
72847 Call Options -		D, Exhibit 5		CREDIT SUISSE																		i
10 YEAR SWAP	Portfolio Hedge		Interest		E58DKGMJYYYJLN8C3868	_03/04/2014	03/04/2024 _	L	25,000,000	4.46000000	1,557,000			3,272,402	3,272	102 (498, 362)		. .			0001
		Schedule B,																				i
72902 Call Options -		D, Exhibit 5	l	GOLDMAN SACHS BANK													J					i
10 YEAR SWAP	Portfolio Hedge	Cabadi-1 - D	Interest	USA	KD3XUN7C6T14HNAYLU02 _	03/05/2014	03/05/2024 .		20,000,000	3.96000000	949,200			2,023,239	2,023	239(377,988	ነ					0001
72910 Call Options -		Schedule B, D, Exhibit 5		BNP PARIBAS LONDON										1								, l
30 YEAR SWAP	Portfolio Hedge	D, EMILDIE 3	Interest		ROMUWSFPU8MPR08K5P83 .	03/05/2014	03/05/2021 .		15,000,000	3.73500000	1, 179,000			2,830,121	2,830.	121(983,705)					0001
102742 Call Options -	VA SECONDARY			BANK OF AMERICA,				[, 170,000				2,000	, , , , , , , , , , , , , , , , , ,	1					
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		B4TYDEB6GKMZ0031MB27 _	01/16/2018	01/16/2019 _		2,260,000	226.00000000		61,600		2,937	2	937(58,663)					0003
103377 Call Options -	VA SECONDARY			CREDIT SUISSE										_								1
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index.		E58DKGMJYYYJLN8C3868 .	01/30/2018	01/30/2019 .		1,433,600	2048 . 00000000		131,677		3		(131,674)					0003
103380 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Fauity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	01/30/2018	01/30/2019 _		1,617,600	2696.00000000		158, 160		2,778	2.	778 (155, 382)					0003
103401 Call Options -	VA SECONDARY	LXIIIDIT 3	Equity/ Index.	CREDIT SUISSE	LOODINGHOT I TOLINOCOCCO .	01/30/2010	01/30/2013			2030.0000000		130, 100		2,770	£,	70(133,002	/					0000
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index.		E58DKGMJYYYJLN8C3868 .	01/30/2018	01/30/2019 .		1,786,200	229.00000000		59,436		1,979	1,	979(57,457)					0003
103805 Call Options -	VA SECONDARY			CREDIT SUISSE																		i
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868 _	02/12/2018	02/12/2019 .		2,486,000	226.00000000		50,490		14,978	14,	978(35,512)					0003
104248 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Evhibi+ E	Eastitu/Index	BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 .	00/06/0010	02/26/2019 .		1,627,900	223.00000000		51,830		22,843	22	343(28,987	,					0003
104817 Call Options -	VA SECONDARY	Exhibit 5	Equity/Index.	CREDIT SUISSE	D411DEDOURNIZOUS INDZ1 .	02/26/2018	02/20/2019 .		1,027,900	223.00000000		000, الا		22,043	22	143(20,907	'					0003
S&P 500	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868	_03/21/2018	03/21/2019		1,090,000	2725.00000000		73,920		6,899	6	899(67,021)					0003
104818 Call Options -	VA SECONDARY			CREDIT SUISSE																		i
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868 .	03/21/2018	03/21/2019 .		820,000	2050 . 000000000		44,952		72		.72(44,880)		-			0003
104834 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	F / I	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	03/21/2018	03/21/2019 _		5.174.400	224.00000000		161,700		75,646	75.	646(86,054	,					0000
105568 Call Options -	VA SECONDARY	EXHIBIT 5	Equity/index.	WELLS FARGO BANK,	EOBUNGHIJTTTJLNOG3000 .	03/21/2018	03/21/2019 .		3, 1/4,400	224.00000000		161,700		/3,040	/ɔ,	046(86,034	4					0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	_04/17/2018	04/17/2019	L l	5,600,000	224.00000000		181,000		94,813	94	813(86, 187)	L				0003
105670 Call Options -	VA SECONDARY			WELLS FARGO BANK,				[
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index.	N.A	KB1H1DSPRFMYMCUFXT09 .	04/24/2018	04/24/2019 .		400,000	2000.00000000		27,754		346		346(27,408)					0003
105679 Call Options -	VA SECONDARY	F. Libita F	Food Acceptant	WELLS FARGO BANK,	VD 4114D0DDENVNOLEVTAA	04/04/0040	04/04/0040		700 000	0040 00000000		E0.000		10 005	40	(04.003	,					0000
S&P 500 105685 Call Options -	GUARANTEES	Exhibit 5	Equity/Index	. N.A H WELLS FARGO BANK.	KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019 _		792,600	2642.00000000		50,922		16,635	16	34,287	1	 	· 			0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index.		KB1H1DSPRFMYMCUFXT09	04/24/2018	04/24/2019 .		1,792,000	224.00000000		49,680		31,588	31.	588(18,092)					0003
106017 Call Options -	VA SECONDARY			WELLS FARGO BANK,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,			1					
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	_05/07/2018	05/08/2019	ļ ļ	3,449,600	224.00000000		102,564	ļ	64,772	64,	772(37,792)	ļ				0003
106611 Call Options -	VA SECONDARY			WELLS FARGO BANK,	1/D 41 14D 0DDE 1/1/1/01 IE 1/2	05 (00 (00 : 5	05 (00 (00 : 5		040								J					1,,,,,
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index		KB1H1DSPRFMYMCUFXT09 .	05/30/2018	05/30/2019 _		616,500	2055.00000000		23,466		414		114(23,052	ነ					0003
106614 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N A	KB1H1DSPRFMYMCUFXT09	_05/30/2018	_05/30/2019 _		837,000	2790.00000000		38,475		7,670		30,805)					0003
107299 Call Options -	VA SECONDARY		quity/index	WELLS FARGO BANK,		00/ 00/ 2010						, 50, 410		,070			1					
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	N.A	KB1H1DSPRFMYMCUFXT09 .	06/18/2018	06/18/2019 .		4, 121, 600	224.00000000		139,656			89	295(50,361)	L	.			0003
107541 Call Options -	VA SECONDARY			CREDIT SUISSE													J					i
S&P 500	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868 _	_06/26/2018	06/26/2019 _		1, 102, 800	2757.00000000		63,428		15, 199	15,	199(48,229	ነ		-			0003
107543 Call Options -	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index.	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 .	06/26/2018	06/26/2019 .		600,300	2001.00000000		25,812		1,307	11	307(24,505	,					0003
107548 Call Options -	VA SECONDARY	LAIIIDIL J	Equity/ muex.	CREDIT SUISSE	LOODINGHOLLIGENOUSOOS .	00/ 20/ 20 10				2001.00000000		23,012				(24,500	′·····					0000
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868 _	_06/26/2018	06/26/2019		1,395,000	225.00000000		48,050		27,530	27	530(20,520)					0003
108418 Call Options -	VA SECONDARY			CREDIT SUISSE				[
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index.	. INTERNATIONAL E	E58DKGMJYYYJLN8C3868 .	07/30/2018	07/30/2019 .	l	987,500	1975.00000000		63,615		4,385	4	885(59,230)	·	-			0003
108420 Call Options -	VA SECONDARY	Evhibi+ F	Emil # .: / 1 = 4	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	07/20/2012	07/20/0040		1 070 000	2740 0000000		40F 7F0		00 040	20	340 (78.910	,					10000
S&P 500	GUARANTEES	Exhibit 5	Equity/Index	. I N. A	ND IN IUSPHEMYMOUEX 109	.07/30/2018	.07/30/2019	L	1.3/0.000	2740.00000000	L	105.750	1	26.840		140 I (78.910	11	1	1		1	0003

SCHEDULE DR - PART A - SECTION 1

								IEDU	LE DI	3 - P/	AKI F	1 - 2E	CIIC)N I									
					Sho	owing all	Options, (Caps, Floo	ors, Collars,	Swaps an	d Forwards	Open as o	f Decemb	er 31 of Cu	urrent Ye	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of District	E h	0	Total	Maturity	Number	Nectional	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datasilal	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty l Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	(Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
108435 Call Options -	VA SECONDARY	identifier	(a)	WELLS FARGO BANK.	Gleaninghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Lillity	(0)
SPLV5UP INDEX	GUARANTEESVA SECONDARY	Exhibit 5	Equity/Index.	N.ACREDIT SUISSE	KB1H1DSPRFMYMCUFXT09 .	07/30/2018	07/30/2019		6,142,500	225.00000000		252,252		133,862		133,862	(118,390)						0003
S&P 500 109146 Call Options -	GUARANTEES	Exhibit 5	Equity/Index_	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	_08/29/2018	08/29/2019		2,567,700	2853.00000000)	192,402		28,740		28,740	(163,662)						0003
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	08/29/2018	08/29/2019		1, 185,000	1975.00000000)	65,346		6,603		6,603	(58,743)						0003
109161 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index_	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	_08/29/2018	08/29/2019		7,992,600	231.00000000)	309,324		89,748		89,748	(219,576)						0003
SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index.	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09 .	09/20/2018	09/20/2019		4,893,000	233.00000000)	163,590		37,832		37,832	(125,758)						0003
109864 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index_	WELLS FARGO BANK, N.A.	. KB1H1DSPRFMYMCUFXT09 .	09/24/2018	09/24/2019		2,607,300	2897.00000000)	174,600		26,874		26,874	(147,726)						0003
	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 .	09/24/2018	09/24/2019		1, 167, 000	1945.00000000)	78,504				10,516	(67,988)						0003
	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index_	WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09 .	_09/24/2018	09/24/2019		4.680.000	234.00000000)	135,200		31,345		31,345	(103,855)						0003
	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	10/25/2018	10/25/2019		2.857.000	2857.00000000)	117.020		42.658		42.658	(74,362)						0003
	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index_	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	_10/25/2018	10/25/2019		956,000	1912.00000000		27,675		13,300		13,300	(14,375)						0003
110858 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 .	10/25/2018	10/25/2019		11,500,000	230.00000000		284.000		184.092		184.092	(99,908)						0003
111068 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	_10/31/2018	10/30/2019		1,702,500	227.00000000		57,075		38,808		38,808	(18,267)						0003
111491 Call Options - SPLV5UP INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	11/21/2018	11/21/2019		5,608,800	228.00000000		201.966		121,589		121,589	(80,377)						0003
111659 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	SOCIETE GENERAL	02RNE8 BXP4R0TD8PU41	11/28/2018	11/27/2019		3,759,000	2685.00000000		290.500		144,975		144,975	(145,525)						0003
111660 Call Options -	VA SECONDARY GUARANTEES	Exhibit 5		BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 .	11/28/2018			1.815.000	1815.0000000		109.580		60.920		60.920	(48,660)						0003
111684 Call Options -	VA SECONDARY		Equity/Index.				11/27/2019		, ,			,,,,,,,		,		,							
	GUARANTEES	Exhibit 5		SOCIETE GENERAL WELLS FARGO BANK,	02RNE81BXP4R0TD8PU41 .	11/28/2018	11/27/2019		3,091,500	229.00000000		121,635		66,986		66,986	(54,649)						0003
	GUARANTEESVA SECONDARY	Exhibit 5	Equity/Index.	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	12/20/2018	12/27/2019 .		1,424,000	1780 . 00000000		70,464		65,013		65,013	(5,451)						0003
S&P 500 112438 Call Options -	GUARANTEES	Exhibit 5	Equity/Index_	N.A WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	12/20/2018	12/27/2019		2,692,000	2692.00000000		106,500		105,474		105,474	(1,026)						0003
SPLV5UP INDEX 112622 Call Options -	GUARANTEESVA SECONDARY	Exhibit 5	Equity/Index.	N.A. CREDIT SUISSE	KB1H1DSPRFMYMCUFXT09 .	12/20/2018	12/27/2019		10,695,000	230.00000000		229,245		190,330		190,330	(38,915)						0003
	GUARANTEESVA SECONDARY	Exhibit 5	Equity/Index_	INTERNATIONAL CREDIT SUISSE	E58DKGMJYYYJLN8C3868 .	12/31/2018	12/31/2019 .		1,325,000	2650.00000000		60,420		61,400		61,400	980						0003
	GUARANTEES	Exhibit 5	Equity/Index.	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	12/31/2018	12/31/2019		2,373,000	226.00000000		72,030		66,346		66,346	(5,684)						0003
0089999999. Subto	otal - Purchased Op	Schedule B,	ing Other - 0	Jall Options and	Warrants		1	1			5,725,200	4,833,265		13,368,734	XXX	13,368,734	(5,793,668)		1			XXX	XXX
72848 Put Options - 10		D, Exhibit 5		CREDIT SUISSE																			
	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	03/04/2014	03/04/2024		36,000,000	4.4600000				589, 167		589, 167	160,073						0001
	otal - Purchased Op			Put Options							2,242,100			589, 167	XXX	589, 167	160,073					XXX	XXX
	otal - Purchased Op										7,967,300	4,833,265		13,957,901	XXX	13,957,901	(5,633,595)					XXX	XXX
	otal - Purchased Op													+	XXX		-		-			XXX	XXX
	otal - Purchased Op otal - Purchased Op)II										1	XXX							XXX	XXX
	Purchased Options			rants							5,725,200	4.833.265		13,368,734	XXX	13,368,734	(5,793,668)		—			XXX	XXX
	Purchased Options										2,242,100	.,555,250		589, 167		589, 167	160,073					XXX	XXX
	Purchased Options														XXX							XXX	XXX
	Purchased Options			-					-						XXX							XXX	XXX
0409999999. Total	Purchased Options	- Collars													XXX		l		l			XXX	XXX

					Sho	owing all	Options, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												1
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
04199999999. Tota	I Purchased Options	s - Other													XXX							XXX	XXX
0429999999. Tota	I Purchased Options	S									7,967,300	4,833,265		13,957,901	XXX	13,957,901	(5,633,595)					XXX	XXX
0499999999. Subt	total - Written Option	ns - Hedging	Effective												XXX							XXX	XXX
102743 Call Options -	VA SECONDARY			BANK OF AMERICA,																			
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	N.A	. B4TYDEB6GKMZ0031MB27 .	_01/16/2018	01/16/2019 .		2,390,000	239.00000000		(9, 100)					9, 100						0003
103378 Call Options -	VA SECONDARY			CREDIT SUISSE																			1
MXEA Index	GUARANTEES	Exhibit 5	. Equity/Index.	. INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	01/30/2018	01/30/2019 .		1,493,800	2134.00000000		(90,202)					90,202						0003
103381 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5	Ford And I and an	CREDIT SUISSE INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	01/30/2018	01/30/2019 .		1.681.200	2802.00000000		(113,724)		(496)	,	(496)	113,228						0003
103402 Call Options -	VA SECONDARY	EXHIBIT 5	Equity/Index	CREDIT SUISSE	. EOODAGIIJTTTJLINOGOOO .	01/30/2018	01/30/2019 .		1,081,200	2802.00000000		(113,724)		(490)	/	(496)	113,228						0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	. Equity/Index.	INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	01/30/2018	01/30/2019 .		1,887,600	242.00000000		(15,210)					15,210			I			0003
103812 Call Options -	VA SECONDARY			CREDIT SUISSE		, 55, 2510			, 55., ,000														
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	_02/12/2018	_02/12/2019	ļ	2,634,500	239.50000000	L	(4,840)		(2)	(2)	4,838	ļ l		<u></u>			0003
104249 Call Options -	VA SECONDARY			BANK OF AMERICA,						I				1			I			I			1
SPLV5UP INDEX	GUARANTEES	Exhibit 5	. Equity/Index.	N.A	. B4TYDEB6GKMZ0031MB27 .	02/26/2018	02/26/2019 .		1,715,500	235.00000000		(10,220))	(13)	10,207						0003
	VA SECONDARY			CREDIT SUISSE	FF001/01/ 8/8// 8 N000000	00/04/0040	00 (04 (00 40		4 400 000			(45,000)		/ / 000	,	/4 000	40.054						
S&P 500	GUARANTEESVA SECONDARY	Exhibit 5	Equity/Index	. INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	03/21/2018	03/21/2019 _		1,138,800	2847 . 00000000		(45,880)		(1,926))	(1,926)	43,954						0003
104820 Call Options - MXEA Index	GUARANTEES	Exhibit 5	. Equity/Index.		_ E58DKGMJYYYJLN8C3868 _	03/21/2018	03/21/2019 .		858.000	2145.00000000		(23,800)		(12)	١	(13)	23,787						0003
	VA SECONDARY	LXIIIDIT 3	. Equity/index.	CREDIT SUISSE	_ LJODKUMJIIIJENOCJOOO _	03/21/2010	00/21/2019 .			2143.0000000		(23,000)			/	13)	20,707						0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868	_03/21/2018	03/21/2019 .		5,497,800	238.00000000		(21,945)		(518))	(518)	21,427						0003
105569 Call Options -	VA SECONDARY			WELLS FARGO BANK,			T					, , , ,			,	,	,						1
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	N.A	. KB1H1DSPRFMYMCUFXT09 .	04/17/2018	04/17/2019 .		5,975,000	239.00000000		(22,250)		(451))	(451)	21,799						0003
105677 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			1
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index	N.A	. KB1H1DSPRFMYMCUFXT09 .	_04/24/2018	04/24/2019 _		426,000	2130.00000000		(12,322)		(89))	(89)	12,233						0003
105684 Call Options -	VA SECONDARY	E 1 11 14 E	F 14 (1 1	WELLS FARGO BANK, N A	I/D 41 I4D ODDELIVIAO IEVTOO	04/04/0040	04/04/0040		000 500	0775 0000000		(00, 050)		(0.005)		(0.005)	00.004						0000
S&P 500 105686 Call Options -	GUARANTEESVA SECONDARY	Exhibit 5	. Equity/Index.	WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09 .	04/24/2018	04/24/2019 .			2775.00000000		(29,256)		(6,035))	(6,035)	23,221						0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	N A	. KB1H1DSPRFMYMCUFXT09 .	_04/24/2018	_04/24/2019 _		1,920,000	240.00000000		(3,840)		(134))	(134)	3,706						0003
106018 Call Options -	VA SECONDARY	LXIIIDIC O	Equity/ muox	WELLS FARGO BANK,	. RB II I BG TII III III III GG A TOO .	10472472010	2.01/21/2010		1,020,000	22-10.00000000		30,040)		101	/	(104)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
SPLV5UP INDEX	GUARANTEES	Exhibit 5	. Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	05/07/2018	05/08/2019 .		3,680,600	239.00000000		(11,396)		(671))	(671)	10,725						0003
106612 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			1
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	_05/30/2018	05/30/2019 _		657,000	2190.00000000		(7,455)		(106))	(106)	7,349						0003
106615 Call Options -	VA SECONDARY	F 1 11 11 5	F	WELLS FARGO BANK,	I/D4LI4DODDE#########	05 (00 (00)	05 (00 (00 10		200 5	0055 0000055		/35 33-		(0.000	,	10.000	10.555			I			0000
S&P 500 107298 Call Options -	GUARANTEESVA SECONDARY	Exhibit 5	. Equity/Index.	WELLS FARGO BANK,	. KB1H1DSPRFMYMCUFXT09 .	05/30/2018	05/30/2019 .			2955.00000000		(15,717)		(2,209))	(2,209)	13,508	}					0003
SPLV5UP INDEX	VA SECUNDARY GUARANTEES	Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	06/18/2018	_06/18/2019 _		4.471.200	243.00000000		(8,832)		(592))	(592)	8,240			I			0003
	VA SECONDARY		quity/index_	CREDIT SUISSE		00/ 10/ 20 10								(392)	1	(552)							
S&P 500	GUARANTEES	Exhibit 5	Equity/Index		. E58DKGMJYYYJLN8C3868 .	06/26/2018	06/26/2019 .		1, 158, 000	2895.00000000		(33,564)		(5,962))	(5,962)	27,602						0003
107544 Call Options -	VA SECONDARY		1	CREDIT SUISSE																			
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index		_ E58DKGMJYYYJLN8C3868 _	06/26/2018	06/26/2019 .		634,500	2115.00000000		(10,872)		(286))	(286)	10,586						0003
107547 Call Options -	VA SECONDARY		L	CREDIT SUISSE	ECODICOL BUILT TO THE TOTAL TO	00 (05 (55)	00 (05 :== :=								,					1			
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index	. INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	06/26/2018	06/26/2019 .		1,494,200	241.00000000		(7,068))	(1,363)	5,705	·					0003
108419 Call Options - MXEA Index	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Indox	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	07/30/2018	07/30/2019 .		1,040,000	2080.00000000		(32,870)		(1.201	,	(1,221)	31,649			I			0003
108430 Call Options -	VA SECONDARY		. Equity/Index.	WELLS FARGO BANK,	_ LJOUNUIIJTTTJLN8UJ888 _	01/30/2018	01/30/2019 .		1,040,000			(32,870)		(1,221)	/		949, الا						0003
S&P 500	GUARANTEES	Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	07/30/2018	07/30/2019 .		1,439,500	2879.00000000		(61,720)		(11,816))	(11,816)	49,904			I			0003
108436 Call Options -	VA SECONDARY			WELLS FARGO BANK,		, 55, 2510	T		,,			(51,120)			1								1
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	07/30/2018	07/30/2019 .		6,633,900	243.00000000		(25,935)		(2,780)	(2,780)	23, 155						0003
109145 Call Options -	VA SECONDARY		1	CREDIT SUISSE						1							1			1			1
S&P 500	GUARANTEES	Exhibit 5	Equity/Index		. E58DKGMJYYYJLN8C3868 .	08/29/2018	08/29/2019 .		2,697,300	2997.00000000		(111,591)		(12,294))	(12,294)	99,297	}		 			0003
109147 Call Options -	VA SECONDARY	E 1 11 14 E	l	CREDIT SUISSE	ECODICOL BOOK II NOCCCCC	00 (00 (00 10	00 (00 (00 10		4 040 000	0004 00000000		(00.000)		(4.074)	,	(4.071)	00.000			I			0000
MXEA Index 109162 Call Options -	GUARANTEESVA SECONDARY	Exhibit 5	. Equity/Index.	. INTERNATIONAL CREDIT SUISSE	_ E58DKGMJYYYJLN8C3868 _	08/29/2018	08/29/2019 _		1,248,600	2081.00000000		(32,802)		(1,974)	/	(1,974)	30,828						0003
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		_ E58DKGMJYYYJLN8C3868 _	.08/29/2018	08/29/2019 .		8.546.200	247.00000000		(58,868)		(4,858)	,	(4,858)	54,010			1			0003
	VA SECONDARY	LAIIIVIL 3	Lqui ty/ muex	WELLS FARGO BANK,	_ LUUNUNUN N NUUNUNUNUN .	00/ 23/ 20 18				241 . 00000000		(30,008)		4,008	/		01 ب بور۔۔۔۔۔۔۔۔۔۔	<u> </u>		ļ			0000
SPLV5UP INDEX	GUARANTEES	Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	09/20/2018	09/20/2019 .		5,250,000	250.00000000		(18,480)		(710)	(710)	17,770			L			0003
			, ,,uon.			r																	

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					Sho	owing all	Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decembe	er 31 of Cu	rrent Ye	ear							
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											Cumulative											ļ	1
											Prior												1
	Description										Year(s)	Current											1
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price.		Cost of Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	. Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	/h)
109865 Call Options -	VA SECONDARY	identinei	(α)	WELLS FARGO BANK.	Orcaringriousc	Date	Expiration	Contracts	Amount	(i did)	i aid	i alu	mcome	value	Oouc	i ali valuc	(Decrease)	D./A.O.V.	Acciction	Item	Lxposure	Littly	(6)
S&P 500		Exhibit 5	Equity/Index		. KB1H1DSPRFMYMCUFXT09 .	09/24/2018	.09/24/2019		2.737.800	3042.00000000		(96.129)		(12,008)		(12,008)	84, 121					ļ	0003
109867 Call Options -	VA SECONDARY			WELLS FARGO BANK.					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					.,						1
MXEA Index	GUARANTEES	Exhibit 5	Equity/Index	N.A	_ KB1H1DSPRFMYMCUFXT09 _	_09/24/2018	09/24/2019 _		1,231,200	2052.00000000		(39,654)		(3,613)		(3,613)	36,041						0003
109872 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			ı I
SPLV5UP INDEX		Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	09/24/2018	09/24/2019 .		5,000,000	250.00000000		(14,400)		(700)		(700)	13,700						0003
110834 Call Options -	VA SECONDARY			WELLS FARGO BANK,																		ļ	i l
S&P 500		Exhibit 5	Equity/Index		_ KB1H1DSPRFMYMCUFXT09 _	10/25/2018	10/25/2019 _		3,000,000	3000.00000000		(59,360)		(20,438)		(20,438)	38,922						0003
110836 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			i
MXEA Index		Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	10/25/2018	10/25/2019 .		1,007,500	2015.00000000		(12,435)		(5,201)		(5,201)	7,234						0003
110860 Call Options -	VA SECONDARY			CREDIT SUISSE	EEODICOU BUILL B NOODOO	10 (05 (0010	10 (05 (00 10		40.050.000	0.47 00000000		(00,000)		(0.745)		(0.745)	17.055					ļ	1,,,,,
SPLV5UP INDEX		Exhibit 5	Equity/Index		_ E58DKGMJYYYJLN8C3868 _	10/25/2018	10/25/2019 _		12,350,000	247.00000000		(26,000)		(8,745)		(8,745)	17,255						0003
111069 Call Options -	VA SECONDARY GUARANTEES	FLILIA F	F 4 / I da	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	10 /01 /0010	10 /00 /0010		1 000 000	244 . 00000000		(6.750)		(2.593)		(0.500)	4, 157					ļ	0003
SPLV5UP INDEX 111492 Call Options -	VA SECONDARY	EXHIBIT 5	Equity/Index.	CREDIT SUISSE	. EDBUNGHUTTYJLN8U3868 .	10/31/2018	10/30/2019 .		1,830,000	244.00000000		(6,750)		(2,593)		(2,593)	4, 15/						0003
SPLV5UP INDEX		Exhibit 5	Equity/Index		E58DKGMJYYYJLN8C3868	11/21/2018	11/21/2019		6.027.000	245.00000000		(25, 338)		(8.548)		(8.548)	16.790						0003
111657 Call Options -	VA SECONDARY	EMILUIT 5	Equity/ index.	. INTERINATIONAL		11/21/2010	1.1/21/2019			٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠٠		(20,000)					10,790						0000
S&P 500		Exhibit 5	Equity/Index	. SOCIETE GENERAL	. 02RNE81BXP4R0TD8PU41 .	11/28/2018	.11/27/2019		3.920.000	2800.00000000		(201,460)		(89,061)		(89,061)	112,399						0003
111658 Call Options -	VA SECONDARY			BANK OF AMERICA,			T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			201, 100)		(00,001)									
MXEA Index		Exhibit 5	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27 _	_11/28/2018	11/27/2019 _		1,911,000	1911.00000000		(61,470)		(31, 111)		(31, 111)	30,359						0003
111685 Call Options -	VA SECONDARY																						i
SPLV5UP INDEX		Exhibit 5	Equity/Index	. SOCIETE GENERAL	. 02RNE81BXP4R0TD8PU41 .	11/28/2018	11/27/2019 _		3,321,000	246.00000000		(18,225)		(8,099)		(8,099)	10, 126						0003
112430 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			i l
MXEA Index		Exhibit 5	Equity/Index		_ KB1H1DSPRFMYMCUFXT09 _	12/20/2018	12/27/2019 _		1,480,000	1850.00000000		(45, 176)		(42,607)		(42,607)	2,569						0003
112432 Call Options -	VA SECONDARY			WELLS FARGO BANK,																			i l
S&P 500		Exhibit 5	Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	12/20/2018	12/27/2019 .	ļ	2,840,000	2840.00000000		(58,380)		(57,377)		(57,377)	1,003						0003
112439 Call Options -	VA SECONDARY			WELLS FARGO BANK,	//D 41 14D 0DDF11/4101/EVT00		10 (07 (00 10		44 405 500	0.47 00000000		(40, 405)		(40.004)		(40.004)							1

MXEA Index	Exhibit 5 Equity/Index	N A	KB1H1DSPRFMYMCUFXT09 .	10/25/2019	10/25/2019	· '	1 007 500	2015.00000000	(12,435)		(5, 201)	(5,201)	7,234			0003	ļ
110860 Call Options - VA SECONDARY	Eximitit 5 Equity/index.	CREDIT SUISSE	KD IN IDOPNI INICOPATOS .	10/23/2016 .	1.10/23/2019		1,007,300	2013.00000000	 (12,400)			(3,201)		 	 		
SPLV5UP INDEX GUARANTEES	Exhibit 5 Equity/Index		E58DKGMJYYYJLN8C3868	10/25/2018	10/25/2019		12.350.000	247.00000000	(26,000)		(8.745)	(8.745)	17,255			0003	
111069 Call Options - VA SECONDARY	Equity/ mack	CREDIT SUISSE	LOODICAMOTTTOLICOCCCC _		1.10/20/2010		12,000,000	L 41 .0000000	 (20,000)					 	 		
SPLV5UP INDEX	Exhibit 5 Equity/Index		E58DKGMJYYYJLN8C3868 .	10/31/2018	10/30/2019 .		1,830,000	244.00000000	(6,750)		(2.593)	(2,593)	4. 157			0003	
111492 Call Options - VA SECONDARY	Eximple 6 Equity/ maox.	CREDIT SUISSE	Loopitamo i i ocitococco .	110/01/2010	10,00,2010			244.00000000	 (0,700)			(2,000)	, 101		 		
SPLV5UP INDEX GUARANTEES	Exhibit 5 Equity/Index		E58DKGMJYYYJLN8C3868 _	11/21/2018	11/21/2019		6,027,000	245.00000000	(25, 338)		(8.548)	(8,548)	16,790			0003	
111657 Call Options - VA SECONDARY					1				 					 	 		
S&P 500 GUARANTEES	Exhibit 5 Equity/Index	SOCIETE GENERAL	02RNE81BXP4R0TD8PU41	11/28/2018 .	11/27/2019		3.920.000	2800.00000000	(201,460)		(89.061)	(89.061)	112,399			0003	Į.
111658 Call Options - VA SECONDARY		BANK OF AMERICA.			1		,,						,				
MXEA Index GUARANTEES	Exhibit 5 Equity/Index	N. A.	B4TYDEB6GKMZ0031MB27	11/28/2018 _	11/27/2019 .	<u>'</u>	1.911.000	1911.00000000	(61,470)		(31, 111)	(31, 111)	30,359			0003	
111685 Call Options - VA SECONDARY	1				T		, ,		, ,		1	, ,	,				
SPLV5UP INDEX GUARANTEES	Exhibit 5 Equity/Index	SOCIETE GENERAL	02RNE81BXP4R0TD8PU41 .	11/28/2018 .	11/27/2019 .	'	3,321,000	246.00000000	 (18,225)		(8,099)	(8,099)	10,126	 	 	0003	
112430 Call Options - VA SECONDARY		WELLS FARGO BANK,											·				
MXEA Index GUARANTEES	Exhibit 5 Equity/Index	N.A	KB1H1DSPRFMYMCUFXT09 .	12/20/2018 .	12/27/2019 _		1,480,000	1850.00000000	 (45, 176)		(42,607)	(42,607)	2,569	 	 	0003	
112432 Call Options - VA SECONDARY		WELLS FARGO BANK,															
S&P 500 GUARANTEES	Exhibit 5 Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	12/20/2018 .	12/27/2019 .	. '	2,840,000	2840.00000000	 (58,380)		(57,377)	(57,377)	1,003	 	 	0003	
112439 Call Options - VA SECONDARY		WELLS FARGO BANK,			1	'											
SPLV5UP INDEX GUARANTEES	Exhibit 5 Equity/Index		KB1H1DSPRFMYMCUFXT09 .	12/20/2018 .	12/27/2019 .		11,485,500	247.00000000	 (13,485)		(12,264)	(12,264)	1,221	 	 	0003	
112623 Call Options - VA SECONDARY		CREDIT SUISSE															Į.
S&P 500 GUARANTEES	 Exhibit 5 Equity/Index. 		E58DKGMJYYYJLN8C3868 .	12/31/2018 .	12/31/2019 .	'	1,375,000	2750.00000000	 (40,635)		(41,830)	(41,830)	(1,195)	 	 	0003	
112633 Call Options - VA SECONDARY		CREDIT SUISSE			1	'											
SPLV5UP INDEX GUARANTEES	Exhibit 5 Equity/Index		E58DKGMJYYYJLN8C3868 _	12/31/2018 _	12/31/2019 _		2,551,500	243.00000000	 (7,140)		(6,648)	(6,648)	492	 	 	0003	
0509999999. Subtotal - Written Optio	ns - Hedging Other - Call	I Options and Wa	arrants						(1,565,796)		(407,363) XXX	(407,363)	1,158,434				ΚXX
0569999999. Subtotal - Written Optio	ns - Hedging Other								(1,565,796)		(407,363) XXX	(407,363)	1,158,434)	XXX X	(XX)
0639999999. Subtotal - Written Optio	ns - Replications										XXX				2	XXX X	ΚXX
0709999999. Subtotal - Written Optio											XXX						ΚΧΧ
0779999999. Subtotal - Written Optio	ns - Other										XXX)	XXX X	ΚXX
0789999999. Total Written Options -	Call Options and Warran	ts							(1.565.796)		(407,363) XXX	(407.363)	1.158.434			XXX X	ΚΧΧ
0799999999. Total Written Options -	Put Options										XXX	, , , , ,			,	XXX X	ΚΧΧ
0809999999. Total Written Options -											XXX			-			(XX
0819999999. Total Written Options -											XXX						XXX
0829999999. Total Written Options -											XXX						XXX
0839999999. Total Written Options - 0											XXX						(XX
	Other												==				
0849999999. Total Written Options									(1,565,796)		(407,363) XXX	(407,363)	1, 158, 434				(XX
09099999999. Subtotal - Swaps - Hedg	ging Effective										XXX					XXX X	ΚXX
Interest Rate Swap					1	'											
011985 /597					1	'											
/[Quarterly] LIBOR [Schedule B,				1	1											l
2.5585%]/Semi-Annual	D, Exhibit 5	DELITORIE DANK 10	ZI TIJEZVI ONOVODOG 1//00	07/04/0004	00 (00 (000 1	1	0.000.000	0.045% [1.1802]		00 445	740,000	740 000	(440.040)		05 400	0001	
FIXED 6.215% Portfolio Hedge	Interest	. DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	0//31/2001	08/02/2031 .	·'	2,000,000	_6.215% [LIBOR]	 		742,886	742,886	(142,213)	 	 35,482	0001	
Interest Rate Swap					1	1											
013468 /599 (100004001011 LIBOR 1	Oshadula D				1	1											
/[Quarterly] LIBOR [2.70681%1/Semi-Annual	Schedule B, D. Exhibit 5	DANK OF AMEDICA			1	1											l
∠./∪ooinJ/Semi-Annuai	U, EXNIDIT 5	BANK OF AMERICA,		1		1	1				1						
FIXED 6.1575% Portfolio Hedge	Interest	N.A.	B4TYDEB6GKMZ0031MB27	05/24/2002	05 /00 /0000	1	05 000 000	6.1575% [LIBOR]		998.096	9,575,389	9,575,389	(1.837.808)		457.746	0001	

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sho	owing all	Options, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	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)		Counterparty Dearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	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 Valu	Unrealized Valuation Increase/ e (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)
Interest Rate Swap																						
013520 /600 /[Quarterly] LIBOR [2.73888%]/Semi-Annual FIXED 6.0949% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	. Interest [DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	06/04/2002	06/07/2032 .		30,000,000	6.0949% [LIBOR]			1, 179,876	11,300,740	11,300,7	40(2, 181, 607)			549,909		0001
014589 /606 /[Quarterly] LIBOR [2.469%]/Annual FIXED		Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK																		
5.79% Interest Rate Swap 028444 /623	Portfolio Hedge		. Interest	USA	KD3XUN7C6T14HNAYLU02 _	01/16/2003	01/21/2028 .		13,000,000	5.79% [LIBOR]			467 , 002	3,236,730	3,236,7	(728,296)			195,649		0001
/[Quarterly] LIBOR [2.58925%]/Semi-Annual FIXED 5.3745% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	02/05/2007	02/07/2022 .		50,000,000	5.3745% [LIBOR]			1,595,692	4, 143, 730	4, 143, 7	30(2,072,003)			440 , 170		0001
028859 /624 /[Quarterly] LIBOR [2.75125%]/Semi-Annual FIXED 5.237%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	03/01/2007	03/05/2037		30,000,000	.5.237% [LIBOR]			922 , 211	10,484,066	10 ,484 ,0	66(2,307,289)			639,570		0001
Interest Rate Swap 030501 /626 /[Semi- Annual] FIXED [4.98%]/Quarterly LIBOR		Schedule B, D, Exhibit 5		CREDIT SUISSE																		
	Portfolio Hedge	Schedule B,			E58DKGMJYYYJLN8C3868 _	_05/21/2007	05/23/2027 _		15,000,000	_LIBOR [4.98%]			(422,140)	(2,570,238)	(2,570,2	745,838	ļ			217,371		0001
4.77%]/Quarterly LIBOR 2.75125% Interest Rate Swap	Portfolio Hedge	D, Exhibit 5		CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	06/01/2007	06/05/2027 _		20,000,000	.LIBOR [4.77%]			(521,407)	(3, 116, 147)	(3,116,1	17)958,559				290,517		0001
033750 /1492 /[At Maturity] FIXED [4.669%]/At Maturity LIBOR 2.82163%	Portfolio Hedge	Schedule B, D, Exhibit 5	. Interest [DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	03/19/2008	09/25/2029 .		42,735,679	LIBOR [4.669%]			(1,956,529)	(15, 426, 982)	(15,426,9	32)3,856,865				700,266		0001
Interest Rate Swap 033748 /1628 /[At Maturity] FIXED [4.663%]/At Maturity		Schedule B, D, Exhibit 5																				
LIBOR 2.82163% Interest Rate Swap /6614 /[Semi-Annual] FIXED [Portfolio Hedge	Schedule B,	. Interest [DEUISCHE BANK AG	7LTWFZYICNSX8D621K86 .	03/19/2008	03/25/2026 .		/2,869,812	LIBOR [4.663%]			(3,326,905)	(17,982,868)	(17,982,8	68)4,747,293				980,363		0001
Interest Rate Swap	Portfolio Hedge	D, Exhibit 5	. Interest E	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	_08/20/2008	08/22/2028 _		75,000,000	.LIBOR [4.82%]			(1,993,878)	(13,580,279)	(13,580,2	79)3,584,771				1, 164,313		0001
Interest Rate Swap /10202 /[Quarterly]	Portfolio Hedge	Schedule B, D, Exhibit 5		CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	02/17/2009	02/19/2019 _		6,000,000	_5.145% [LIBOR]			178,964	19,226	19,2	26(198,686)			11,225		0001
LIBOR [2.68925%]/Semi-Annual FIXED 5.22%Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	_02/24/2009	02/26/2019 .		12,000,000	5.22% [LIBOR]			367 , 537	44,638	44,6	38(408,553)			24,000		0001
/10480 /[Quarterly] LIBOR [2.75125%]/Semi-Annual	D 47 11 11 1	Schedule B, D, Exhibit 5		CREDIT SUISSE	ECODI/ON BANA II NOOGO	00/00/2005	00/05/22/2		40.000.0	E 00% // 1207-			040 7	40.05-		1055 555				A. A		0004
FIXED 5.36%	Portfolio Hedge	.	Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	03/03/2009	.L.03/05/2019 .		10,000,000	5.36% [LIBOR]	L		319,704	46,296	46,2	96(355,558)	 		21,213		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					5110	owing all t	Options, t	Japs, Floo	rs, Collars,	Swaps and	rorwarus	Open as c	n Decembe	er 31 of Cu	ment rear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /10878 /[Semi-Annual] FIXED [3.765%]/Quarterly LIBOR 2.803% Interest Rate Swap /10892 /[Semi-Annual]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	03/24/2009	03/30/2046 _		12,500,000	LIBOR [3.765%]			(193,321)	(2,272,751)	(2	.,272,751)	1,008,459				326,260		0001
FIXED [3.9425%]/Quarterly LIBOR 0.0%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	03/24/2009	03/27/2029 _		27,500,000	LIBOR [3.9425%]				(2,829,875)	(2	.,829,875)	646,823				440,000		0001
Interest Rate Swap /13370 /[Semi-Annual]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	06/01/2009	06/03/2019 _		50,000,000	LIBOR [3.745%]			(789,487)	(207 , 177)		.(207, 177)	1,043,405 .				163,936		0001
FIXED [4.0425%]/Quarterly LIBOR 2.82375% Interest Rate Swap /13871 /[Semi-Annual]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	06/19/2009	06/23/2019 _		50,000,000	LIBOR [4.0425%]			(910,766)	(297,889)		.(297,889)	1 , 194 , 122				173,205		0001
FIXED [3.83%]/Quarterly LIBOR 2.44881% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	_ 17331LVCZKQKX5T7XV54 _	07/15/2009	07/17/2019 _		75,000,000	_LIBOR [3.83%]			(1,221,249)	(437,446)		_(437,446)	1,663,252				278, 107		0001
/14913 /[Quarterly] LIBOR [2.73813%]/Semi-Annual FIXED 3.591%Interest Rate Swap	VA SECONDARY GUARANTEES	Exhibit 5	Interest	BNP PARIBAS LONDON	. ROMU//SFPU8MPR08K5P83 .	09/01/2009	09/03/2019 _		12,000,000	.3.591% [LIBOR]			170,997	66,339		66,339	(246, 124).				49,477		0001
/15812 /[Quarterly] LIBOR [2.43631%]/Semi-Annual FIXED 3.8225%	Portfolio Hedge	Schedule B, D, Exhibit 5	. Interest	. UBS AG	. BFM8T61CT2L1QCEMIK50 .	10/08/2009	10/13/2029 _		50,000,000	3.8225% [LIBOR]			809,931	4,966,806	4	,966,806	(2,213,895).				821,203		0001
Interest Rate Swap /17140 /[Semi-Annual] FIXED [3.956%]/Quarterly LIBOR 2.78819%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	MORGAN STANLEY	. 17331LVCZKQKX5T7XV54 .	12/15/2009	12/17/2021 _		50,000,000	LIBOR [3.956%]			(883,458)	(1,933,293)	(1	, 933, 293)	1,392,918				430 , 116		0001
Interest Rate Swap /17239 /[Semi-Annual] FIXED [3.85%]/Quarterly LIBOR 2.82375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	. 7LTWFZYICNSX8D621K86	12/21/2009	12/23/2019		100,000.000	_LIBOR [3.85%]			(1,629,032)	(1,051,374)	(1	,051,374)	2,400,602				494,975		0001
Interest Rate Swap /17466 /[Semi-Annual] FIXED [3.93531%]/Quarterly LIBOR 2.40806%Interest Rate Swap /17579 /[Semi-Annual]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	ROYAL BANK OF CANADA	_ ES71P3U3RH1GC71XBU11 _				150,000,000	LIBOR [(2,594,565)			,783,102)_	3,720,817				757 , 463		0001
FIXED [4.865%]/Quarterly LIBOR 2.43631%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	. B4TYDEB6GKMZ0031MB27 .	01/13/2010	07/15/2041 .		45,000,000	LIBOR [4.865%]			(1, 199, 422)	(15,472,406)	(15	,472,406)	3,816,553				1,068,217		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

				-		owing an v	options, c	paps, i ioo		Swaps and													
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	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)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	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 F	-air 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)
Interest Rate Swap /18391 /[Quarterly]																							i
LIBOR [2.76713%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	. E58DKGMJYYYJLN8C3868 .	03/08/2010	03/10/2020 .		6,000,000	.5.378% [LIBOR]			192,608	184,964		184,964	(237,747)				32,726		0001
FIXED [4.55%]/Quarterly LIBOR 2.797%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27 .	03/30/2010	04/01/2040 .		61,000,000	.LIBOR [4.55%]			(1,426,042)(16,941,894)	(16,941,894)	4,729,357				1,406,311		0001
Interest Rate Swap /18947 /[Quarterly]																							1
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSEINTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	03/31/2010	04/06/2020 .		6,000,000	5.525% [LIBOR]			198,963	206,918		206,918	(246,090)				33,808		0001
Interest Rate Swap /18948 /[Semi-Annual] FIXED [Schedule B,																					
4.529%]/Quarterly LIBOR 2.40806%	Portfolio Hedge	D, Exhibit 5	Interest	MORGAN STANLEY CAPITAL SERVICES	_ I7331LVCZKQKX5T7XV54 _	03/31/2010	04/06/2040 _		50,000,000	LIBOR [4.529%]			(1,160,024)(13,772,023)	_(13,772,023)	3,828,030				1,152,985		0001
Interest Rate Swap /18968 /[Quarterly] LIBOR [2.40806%]/Semi-Annual		Schedule B, D, Exhibit 5		CREDIT SUISSE					, ,					,									
FIXED 5.53%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	04/01/2010	04/07/2020 _		6,000,000	5.53% [LIBOR]			199,464	207,755		207,755	(246,447)				33,808		0001
Interest Rate Swap /19005 /[Semi-Annual] FIXED [4.7025%]/Quarterly		Schedule B, D, Exhibit 5								LIBOR [
Interest Rate Swap /19192 /[Semi-Annual]	Portfolio Hedge		Interest	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	04/05/2010	04/07/2040 .		50,000,000	4.7025%]			(1,248,449)(15,209,393)	(15,209,393)	3,817,785				1, 153, 256		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	. ROMUWSFPU8MPR08K5P83 .	04/16/2010	04/20/2040 .		40,000,000	LIBOR [4.5%]			(919, 166)(10,882,474)	(10,882,474)	2,991,557				923,255		0001
Interest Rate Swap /19244 /[Semi-Annual] FIXED [4.47625%]/Quarterly		Schedule B, D, Exhibit 5		CREDIT SUISSE						LIBOR [
LIBOR 2.469% Interest Rate Swap /19272 /[Semi-Annual] FIXED [Portfolio Hedge	Cahada I - D	Interest	. INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	04/19/2010	04/21/2040 .		40,000,000	4 . 47625%]			(911,429)(10,459,997)	(10,459,997)	3,219,791				923,255		0001
4.5%]/Quarterly LIBOR	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	. DEUTSCHE BANK AG	_ 7LTWFZYICNSX8D621K86 _	04/20/2010	04/22/2040 .		50,000,000	LIBOR [4.5%]			(1, 151, 162)(13,585,273)	(13,585,273)	3,794,612				1, 154, 069		0001
/19282 /[Semi-Annual] FIXED [4.431%]/Quarterly		Schedule B, D, Exhibit 5		MORGAN STANLEY	170041 1407/01/17	04 (04 (05)	0.4.400.400.10						(000 5:5	(0.050		(0.050.055)	0.740.55				000		
Interest Rate Swap /19514 /[Quarterly]	Portfolio Hedge	C-b-d-l- C	Interest	CAPITAL SERVICES	_ 17331LVCZKQKX5T7XV54 _	04/21/2010	1.04/23/2040 .		36,000,000	LIBOR [4.431%]	l		(803,948)(9,358,050)	(9,358,050)	2,718,024				830,930		0001
LIBOR [2.59238%]/Semi-Annual FIXED 4.0133%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG	. 7LTWFZYICNSX8D621K86 .	05/04/2010	05/06/2025 .		100,000,000	4.0133% [LIBOR]			1,829,767	8,288,625		8,288,625	(3,270,491)				1,259,960		0001

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sno	wing all (Options, C	Japs, Floo	rs, Collars,	Swaps and	i Forwards	Open as c	of Decemb	er 31 of Cu	irrent 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 of Item(s) Hedged,									Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or		discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clea	aringhouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /19824 /[Quarterly]																							
LIBOR [Schedule B,																					i
2.68925%]/Semi-Annual		D, Exhibit 5																					
FIXED 3.92%	Portfolio Hedge		Interest	BARCLAYS BANK PLC . G5G	GSEF7VJP5170UK5573	05/20/2010 .	05/24/2040 _		40,000,000	3.92% [LIBOR]			701,929	7,069,113		7,069,113	(2,679,858)				925,203		0001
Interest Rate Swap /20364 /[Semi-Annual]																							
FIXED [Schedule B.																					
3.74%]/Quarterly LIBOR		D, Exhibit 5																					
2.76713%	Portfolio Hedge		Interest	BARCLAYS BANK PLC . G5G	GSEF7VJP5170UK5573	06/07/2010 .	06/09/2025 .		35,000,000	.LIBOR [3.74%]			(549,981)(2,348,460)	(2,348,460)	1,053,883				444 , 100		0001
Interest Rate Swap /20676 /[Semi-Annual]																							.
FIXED [Schedule B,																					.
3.90625%]/Quarterly		D, Exhibit 5		GOLDMAN SACHS BANK						LIBOR [
LIBOR 2.78819%	Portfolio Hedge		Interest	USA KD3	BXUN7C6T14HNAYLU02	_06/15/2010 .	06/17/2030 _		56,000,000	3.90625%]			(961,613)(6,420,863)	(6,420,863)	2,528,384				947,873		0001
Interest Rate Swap /20906 /[Quarterly]		Schedule B,																					
LIBOR [2.803%]/Semi-		D. Exhibit 5		MORGAN STANLEY																			
Annual FIXED 3.3225% _	Portfolio Hedge		Interest	. CAPITAL SERVICES 173	331LVCZKQKX5T7XV54	_06/28/2010 .	06/30/2022 _		75,000,000	3.3225% [LIBOR]			834,970	1,856,403		1,856,403	(1,678,073)				701,561		0001
Interest Rate Swap																							
/21022 /[Quarterly] LIBOR [2.797%]/Semi-		Schedule B, D, Exhibit 5																					
Annual FIXED 3.25%	Portfolio Hedge	D, EXIIIDIT 3	Interest	UBS AG BFM	/8T61CT2L1QCEM1K50 .	_06/29/2010	.07/01/2022		100.000.000	3.25% [LIBOR]			1,037,773	2, 137, 489		2,137,489	(2, 191, 779)				935,414		0001
Interest Rate Swap														, , ,			, , , , ,				,		1
/21191 /[Quarterly]																							
LIBOR [2.43631%]/Semi-Annual	VA SECONDARY			CREDIT SUISSE						3. 10625%													
FIXED 3.10625%	GUARANTEES	Exhibit 5	Interest		BDKGMJYYYJLN8C3868 _	_07/09/2010 .	_07/13/2020 _		44,000,000				397,589	266,382		266,382	(797,428)				273,013		0001
Interest Rate Swap																							
/21256 /[Quarterly] LIBOR [0-14-1 - D																					
2.43644%]/Semi-Annual		Schedule B, D, Exhibit 5		JPMORGAN CHASE																			
FIXED 5.01%	Portfolio Hedge		Interest	BANK, N.A 7H6	GLXDRUGQFU57RNE97 _	_07/14/2010 .	_07/16/2020 _		15,000,000	5.01% [LIBOR]			421,594	524, 170		524, 170	(550,016)				93,073		0001
Interest Rate Swap																							
/21368 /[Quarterly] LIBOR [2.469%]/Semi-		Schedule B, D, Exhibit 5																					.
Annual FIXED 5.02%	Portfolio Hedge	b, LAIIIDIT 3	Interest	DEUTSCHE BANK AG 7LT	FWFZYICNSX8D621K86	_07/19/2010	_07/21/2020		15,000,000	5.02% [LIBOR]			423,348	530,886		530,886	(551,498)				93,675		0001
Interest Rate Swap				1						,						, -	, , , , , , ,				, -		
/21430 /[Semi-Annual]		Cabadala D																					
FIXED [3.022%]/Quarterly		Schedule B, D. Exhibit 5																					
LIBOR 2.50925%	Portfolio Hedge	J, LAHIDIT J	Interest	DEUTSCHE BANK AG 7LT	FWFZYICNSX8D621K86 .	07/26/2010	07/28/2020		125,000,000	LIBOR [3.022%]			(1,045,381	(650,496)		(650,496)	2, 182, 802			<u> </u>	785,613		0001
Interest Rate Swap																							
/21833 /[Quarterly]		0-1-4-1- 0																		1			.
LIBOR [2.61813%]/Semi-Annual		Schedule B, D, Exhibit 5		CREDIT SUISSE																			, l
FIXED 5.128%	Portfolio Hedge		Interest		BDKGMJYYYJLN8C3868 .	08/10/2010 .	.08/12/2020 .		11,000,000	5.128% [LIBOR]			325,201	421,343		421,343	(417,681)			L	70,004		0001
Interest Rate Swap													·								•		
/21880 /[Quarterly] LIBOR [Cohodul o D																					, l
2.61813%]/Semi-Annual		Schedule B, D, Exhibit 5		BANK OF AMERICA,																1			
FIXED 2.68%	Portfolio Hedge	, LAMBIT O	Interest		TYDEB6GKMZ0031MB27	08/11/2010 .	_08/13/2020 _		110,000,000	2.68% [LIBOR]			557,811	(5,978)		(5,978)	(1,572,214)				700,036		0001
Interest Rate Swap														1							•		.]
/23080 /[Quarterly]		Cabadala D																					.
LIBOR [2.82375%1/Semi-Annual		Schedule B, D, Exhibit 5		JPMORGAN CHASE																			,]
FIXED 5.0%	Portfolio Hedge	D, LAHIDIT 3	Interest		GLXDRUGQFU57RNE97	09/21/2010	_09/23/2020 .		20,000,000	5.0% [LIBOR]			555,806	777,586	l	777,586	(738,316)			L	131,529		0001
									,,	[]						- ,							

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of December	er 31 of Cu	ırrent Year								
1	2	3	4		5	6	7	8	9	10	11 Cumulative	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)		Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	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)
Interest Rate Swap /23104 /[Quarterly]																							
LIBOR [2.82375%]/Semi-Annual FIXED 2.9075% Interest Rate Swap /23122 /[Quarterly]	Portfolio Hedge	Schedule B, D, Exhibit 5	. Interest	CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	09/21/2010	09/23/2022 .		150,000,000	2.9075% [LIBOR]			1,029,798	1,520,115	1	,520 , 115	(2,926,744)				1,448,491		0001
LIBOR [2.82375%]/Semi-Annual FIXED 5.0%Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 .	09/22/2010	09/24/2020 .		20,000,000	5.0% [LIBOR]			556,068	777,092		.777,092	(736,454)				131,529		0001
/24302 /[Semi-Annual] FIXED [3.87125%]/Quarterly LIBOR 2.629%	Portfolio Hedge	Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	11/12/2010	11/16/2040 .		100,000,000	LIBOR [3.87125%]			(1,709,542)(17, 157, 480)	(17	, 157 , 480)	6,909,624				2,338,803		0001
Interest Rate Swap /24326 /[Semi-Annual] FIXED [3.955%]/Quarterly		Schedule B,		GOLDMAN SACHS BANK					,,					,,,		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,		
LIBOR 2.64% Interest Rate Swap /24451 /[Semi-Annual] FIXED [Portfolio Hedge	Schedule B,			KD3XUN7C6T14HNAYLU02 _	11/15/2010	11/17/2040 _		50,000,000	LIBOR [3.955%]			(897,608))(9,282,368)	(9	,282,368)	3,510,519				1,169,669		0001
3.51375%]/Quarterly LIBOR 2.64% Interest Rate Swap	Portfolio Hedge	D, Exhibit 5		BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	11/17/2010	11/19/2025 .		150,000,000	LIBOR [3.51375%]			(2,027,223))(8,454,886))(8	,454,886)	4,317,190				1,968,661		0001
/25451 /[Quarterly] LIBOR [2.82375%]/Semi-Annual FIXED 4.134% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	. Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 _	12/22/2010 .	12/24/2040 _		45,000,000	.4.134% [LIBOR]			861,453	9,717,034	9	,717,034	(3,280,374)				1,054,864		0001
/25908 /[Quarterly] LIBOR [2.42519%]/Semi-Annual FIXED 5.11%	Portfolio Hedge	Schedule B, D, Exhibit 5		CREDIT SUISSE	E58DKGMJYYYJLN8C3868 _	01/10/2011	01/12/2021		25 000 000	5.11% [LIBOR]			726 , 750	1,203,524		, 203, 524	(953,722)				178,098		0001
Interest Rate Swap /26018 /[Quarterly] LIBOR [2.469%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5		JPMORGAN CHASE		_01/18/2011				5.435% [LIBOR]			808,229			,391,555	(1,033,746)				179,409		0001
Interest Rate Swap /26964 /[Quarterly] LIBOR [2.68925%]/Semi-Annual		Schedule B, D, Exhibit 5							. ,	3.81375%			, -								.,		
	Portfolio Hedge	Schedule B,		CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	02/22/2011	02/24/2023 .		50,000,000	[LIBOR]			824,286	2,441,861	2	,441,861	(1,393,855)				509,289		0001
2.78819%]/Semi-Annual	Portfolio Hedge	D, Exhibit 5		GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	_03/15/2011	03/17/2023 _		100,000,000	3.6475% [LIBOR]			1,458,416	4,283,686	4	,283,686	(2,625,398)				1,025,914		0001
LIBOR [2.78819%]/Semi-Annual FIXED 3.39875% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5		CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	03/15/2011	03/17/2021 _		115,000,000	3.39875% [LIBOR]			1,391,116	1,825,526	1	,825,526	(2,540,187)				854,799		0001
/27881 /[Quarterly] LIBOR [2.80069%]/Semi-Annual FIXED 3.5475%	Portfolio Hedge	Schedule B, D, Exhibit 5		CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	03/16/2011	.03/18/2023		60.000.000	3.5475% [LIBOR]			815,059	2,337,863	2	,337,863	(1,525,470)				616,279		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					Sho	owing all (Options, (Japs, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
											Prior											1
	Description										Year(s)	Current										1
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap																						1
/28857 /[Quarterly]																						1
LIBOR [Schedule B,																				1
2.50925%]/Semi-Annual		D, Exhibit 5		CREDIT SUISSE																		1
FIXED 5.83%	Portfolio Hedge		Interest	. INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	04/21/2011	04/2//2021 .		39,000,000	5.83% [LIBOR]			1,419,035	2,792,756	2,792,756	(1,773,537))			297 , 655		0001
Interest Rate Swap /29396 /[Semi-Annual]																						1
FIXED [Schedule B,																				1
4.03%]/Quarterly LIBOR		D, Exhibit 5		GOLDMAN SACHS BANK																		1
	Portfolio Hedge	, Ex	Interest	USA	KD3XUN7C6T14HNAYLU02	_05/16/2011	.05/18/2041	l	8.600.000	_LIBOR [4.03%]			(160,431)	(1,733,402)	(1,733,402	2)621,344				203,468		0001
Interest Rate Swap													, , ,	, , , , ,	,	,				,		1
/29797 /[Semi-Annual]										1		1		1								í l
FIXED [Schedule B,																				1
4.24%]/Quarterly LIBOR		D, Exhibit 5		GOLDMAN SACHS BANK																		1
	Portfolio Hedge		Interest	USA	. KD3XUN7C6T14HNAYLU02 .	05/25/2011	05/29/2042 .		9,000,000	LIBOR [4.24%]			(186,569)	(2,207,929)	(2,207,929	9)696,400				217,727		0001
Interest Rate Swap																						1
/31104 /[Semi-Annual] FIXED [Schedule B,																				1
4.3%]/Quarterly LIBOR		D, Exhibit 5																				1
	Portfolio Hedge	D, EXIIIDIT O	Interest	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA76 _	06/30/2011	07/05/2042		13.600.000	LIBOR [4.3%]			(284,031)	(3,495,965)	(3,495,965	1,053,093				329,782		0001
Interest Rate Swap																,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
/31347 /[Quarterly]																						1
LIBOR [Schedule B,		HSBC BANK USA,																		1
2.43631%]/Semi-Annual		D, Exhibit 5		NATIONAL																		1
	Portfolio Hedge		Interest	ASSOCIATION	_ 11E8VN30JCEQV1H4R804 _	_07/11/2011	07/13/2026 .		75,000,000	3.6125% [LIBOR]			1,057,396	4,994,468	4,994,468	(2,400,228))			1,029,715		0001
Interest Rate Swap																						1
/31445 /[Quarterly] LIBOR [Schedule B,																				1
2.43631%]/Semi-Annual		D. Exhibit 5		GOLDMAN SACHS BANK																		1
	Portfolio Hedge	5, Ex511 0	Interest		. KD3XUN7C6T14HNAYLU02 .	07/13/2011	07/15/2026		15.000.000	3.5525% [LIBOR]			202,932	944, 122	944, 12	(464, 350))			205,943		0001
Interest Rate Swap							T		,				,,,,,,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	<u></u>					1
/32601 /[Quarterly]																						1
LIBOR [Schedule B,																				1
2.61613%]/Semi-Annual		D, Exhibit 5		MORGAN STANLEY																		1
FIXED 3.2775%	Portfolio Hedge		Interest	CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	08/11/2011	08/15/2041 .	·	50,000,000	3.2775% [LIBOR]			557 , 228	3,662,786	3,662,786	3, 183, 757	ነ	·		1, 189, 275		0001
Interest Rate Swap /33136 /[Semi-Annual]										1		1		1								ı l
FIXED [Schedule B,]]		I		1		I				1				ı l
2.282%]/Quarterly		D, Exhibit 5		ROYAL BANK OF						1		1		1								ı l
LIBOR 2.68925%	Portfolio Hedge		Interest	CANADA	. ES71P3U3RH1GC71XBU11 .	08/23/2011	08/25/2021 .		150,000,000	LIBOR [2.282%]			(176,742)	1,235,286	1,235,286	1,728,757				1,220,912		0001
Interest Rate Swap	-									1		1		1								í l
/33228 /[Semi-Annual]		1]		I		1		I				1				<u>(</u>
FIXED [Schedule B,		005017 0111005								1		1								(l
2.4525%]/Quarterly	Dortfolio Hodgo	D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL	EEODYCH IVVV II NOCOOCO	00/04/0044	00/00/0004]	75 000 000	LIBOR [1	(201 470	225 070	005 676	1 015 070		1		611 606		0001
LIBOR 2.68925% Interest Rate Swap	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	08/24/2011	00/20/2021		75,000,000	2.4020%]			(221,479)	335,673	335,673	1,015,978				611,606		0001
/33279 /[Quarterly]]		I		1		I				1				(l
LIBOR [Schedule B,								1				1								i l
2.70663%]/Semi-Annual		D, Exhibit 5		CREDIT SUISSE						1		1		1								(l
	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 _	_08/26/2011	_08/31/2026	ļ ļ	80,000,000	2.8175% [LIBOR]		ļ	532, 172	700,205	700,20	(2, 177, 503))	ļ	ļ	1, 107, 068		0001
Interest Rate Swap]		I		1		I				1				(l
/33499 /[Quarterly]										1		1		1								(l
LIBOR [Schedule B,		ODEDLE CHICCE]		0.704050		1		I				1				(l
2.73888%]/Semi-Annual	Dortfolio Und-	D, Exhibit 5	Inter+	CREDIT SUISSE	EEODYCH IVVV II MOOGGOO	00/00/0044	00/00/0000]]	E0 000 000	2.73125%		1	004 005	110 001	440.00	(1 000 055	,	1		693.271		0001
FIXED 2.73125%	Portfolio Hedge		Interest	INTERNATIONAL	E58DKGMJYYYJLN8C3868 .	09/02/2011	. L .U9/U6/2026 .	L	50,000,000	[LINOK]	ļ		284,635	119,024	119,024	1(1,320,955)	/	ļ	ļ			0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

				Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /33532 /[Quarterly] LIBOR [2.73888]/Semi-Annual FIXED 2.70375% Interest Rate Swap /33567 /[Quarterly]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	09/02/2011	09/06/2026 .		50,000,000	2.70375% [LIBOR]			270,885	211,634	211,634	(1,168,031))			693,271		0001
LIBOR [2.73888%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86 .	09/02/2011	09/06/2041 .		25,000,000	2.9925% [LIBOR]			207,630	610,519	610,519	(1,495,091))			595 , 294		0001
LIBOR [2.779%]/Semi- Annual FIXED 2.96375%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	09/09/2011	09/13/2041 _		20,000,000	2.96375% [LIBOR]			157 , 755	393,994	393,994	(1, 182, 561))			476 , 445		0001
FIXED [2.26625%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON	09/16/2011	09/20/2021 .		50,000,000	LIBOR [2.26625%]			(36,686)	447,827	447,827	573,660				412,311		0001
LIBOR [2.42044%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	JPMORGAN CHASE BANK, N.A	10/07/2011	10/11/2023 _		130,000,000	2.4025% [LIBOR]			260,384	(1,000,317)	(1,000,317)(1,947,482))			1,421,109		0001
LIBOR [2.43631%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	10/11/2011	10/13/2021 _		125,000,000	2.35% [LIBOR]			184,202	(833,832)	(833,832)(1,526,182))			1,043,956		0001
LIBOR [2.43631%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09 .	10/12/2011	10/14/2021 .		100,000,000	.2.393% [LIBOR]			193,382	(554,594)	(554,594)(1,268,060))			835 , 165		0001
LIBOR [2.43631%]/Semi-Annual FIXED 2.375% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA	10/12/2011	10/14/2021 .		93,750,000	.2.375% [LIBOR]			164,420	(562,717)	(562,717)(1,167,841))			782,967		0001
/35069 /[Quarterly] LIBOR [2.43631%]/Semi-Annual FIXED 2.375% Interest Rate Swap /35552 /[Quarterly]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2011	10/14/2021 _		93,750,000	.2.375% [LIBOR]			164,420	(565, 152)	(565, 152)(1,172,647))			782,967		0001
LIBOR [2.52663%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL ES8DKGMJYYYJLN8C3868 _	10/27/2011	10/31/2031 _		100,000,000	3.09625% [LIBOR]			906 , 554	3,001,411	3,001,411	(4,434,762))			1,790,949		0001
FIXED [2.875%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A E570DZWZ7FF32TWEFA76 .	11/04/2011	11/08/2041 .		150,000,000	LIBOR [2.875%]			(1,040,109))(794,477)	(794, 477)8,616,959				3,585,910		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					Sho	owing all (Options, (Japs, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	irrent 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 of Item(s) Hedged, Used for		Type(s)				Date of			Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description Interest Rate Swap	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
/36515 /[Quarterly] LIBOR [2.68925%]/Semi-Annual		Schedule B, D, Exhibit 5		ROYAL BANK OF	F0710011001110074V01144		11 (05 (000)			2.08875%			404.040	(4.454.705)		25) (247-222				200 400		
FIXED 2.08875% Interest Rate Swap	Portfolio Hedge		Interest	CANADA	ES71P3U3RH1GC71XBU11 .	11/23/2011	11/25/2021 .		82,000,000	[LIBOR]			(61,846)(1, 151, 705)	(1,151,	05)(817,989	}			699,408		0001
/36613 /[Quarterly] LIBOR [2.68925%]/Semi-Annual FIXED 2.09%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE	E58DKGMJYYYJLN8C3868 _	11/23/2011	11/25/2021 .		68,000,000	2.09% [LIBOR]			(50 , 437)(1,004,992)	(1,004,	92)(706,677)			579,997		0001
Interest Rate Swap /36856 /[Quarterly] LIBOR [2.73813%]/Semi-Annual		Schedule B, D, Exhibit 5																				
FIXED 5.14%	Portfolio Hedge		Interest	UBS AG	BFM8T61CT2L1QCEM1K50 .	11/30/2011	12/02/2021 .		25,000,000	5.14% [LIBOR]			742,856	1,766,472	1,766,4	72(988,253)			213,600		0001
Interest Rate Swap /37080 /[Quarterly] LIBOR [2.76713%]/Semi-Annual		Schedule B, D, Exhibit 5																				
	Portfolio Hedge	5, EXIII 611 0	Interest	UBS AG	BFM8T61CT2L1QCEM1K50 _	12/07/2011	12/09/2021 .		25,000,000	_5.205% [LIBOR]			759,093	1,823,060	1,823,0	60(1,003,645)			214,330		0001
Interest Rate Swap /37231 /[Quarterly] LIBOR [2.7775%]/Semi- Annual FIXED 5.22%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEMIK50	12/12/2011	12/14/2021		34 000 000	5.22% [LIBOR]			1,034,199	2,505,053	2,505,	53(1,368,497				292 ,479		0001
Interest Rate Swap /37746 /[Quarterly] LIBOR [Torrorrorrorge	Schedule B,		330 70	BI HOTO TOTAL TROUBITION				, , , , , , , , , , , , , , , , , , ,				1,004,100		,,,,,,	(1,000,407	/					
2.40806%]/Semi-Annual FIXED 5.33%	Portfolio Hedge	D, Exhibit 5	Interest	UBS AG	BFM8T61CT2L1QCEM1K50	01/05/2012	01/09/2022		25 000 000	5.33% [LIBOR]			781,337	1,966,893	1,966,8	93(1,031,602)			217,586		0001
Interest Rate Swap /37938 /[Quarterly] LIBOR [2.44881%]/Semi-Annual	Tortiono noage	Schedule B, D, Exhibit 5	mercor	333 743	SI MOTO TOTAL TROLLINTROS _				20,000,000					1,000,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,001,002	/					
FIXED 5.45%	Portfolio Hedge		Interest	UBS AG	BFM8T61CT2L1QCEM1K50 .	01/12/2012	01/17/2022		25,000,000	5.45% [LIBOR]			812,083	2,071,839	2,071,8	39(1,060,292)			218,303		0001
Interest Rate Swap /38626 /[Semi-Annual] FIXED [Schedule B,																				
1.9325%]/Quarterly	Dortfolio U-d	D, Exhibit 5	Interest	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	00/00/0040	00/07/0000		100.000.000	LIBOR [050 640	1 040 400	4 040	0.57 000				000 044		0001
LIBOR 2.58925% Interest Rate Swap /39411 /[Quarterly] LIBOR [Portfolio Hedge	Schedule B.	Interest	USA	NUONUN/UDI 14HNAYLUU2 .	02/03/2012	02/01/2022 .		100,000,000	1.9525%]			250,616	1,940,460	1,940,4	60857,909				880,341		0001
2.70681%]/Semi-Annual	Portfolio Hedge	D, Exhibit 5	Interest	ROYAL BANK OF CANADA	ES71P3U3RHIGC71XBU11 .	02/24/2012	02/28/2022 .		10,000,000	2.08875% [LIBOR]			(7,637)(149,898)	(149,	98)(103,389)			88,882		0001
LIBOR [2.77594%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	03/08/2012	03/12/2042 _		60,000,000	.2.865% [LIBOR]			417 , 434	206,796	206,	96(3,483,077)			1,444,991		0001
/40143 /[Quarterly] LIBOR [2.7775%]/Semi- Annual FIXED 2.83%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	03/12/2012	03/14/2042 _		60,000,000	2.83% [LIBOR]			391,057	(201,795)	(201,	95)(3,495,041)			1,445,303		0001
Interest Rate Swap /40244 /[Quarterly] LIBOR [2.78819%]/Semi-Annual		Schedule B, D, Exhibit 5																				
	Portfolio Hedge		Interest	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	_03/13/2012	03/15/2042	L	80,000,000	_2.945% [LIBOR]			610,085	1,394,238	1,394,	38(4,726,298)		ļ	1,927,070		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

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No. No. Procession Proces		of Item(s) Hedged,		Type(s)				Date of			Price,	Prior Year(s) Initial Cost of Un-	Year Initial Cost of Un-		Book/		Unrealized					Quality	Effectiveness
Description Description			Schedule/						Number		Index			Current	Adjusted				(Amorti-			Refer-	
Description Personant Control			Exhibit	Risk(s)	Exchange	Counterparty	Trade	,		Notional	Received	(Received)	(Received)		,						Potential		
Triangle Dec	Description															Code Fair Value							
Company Comp		or ricplicated	identifier	(α)	Of Ochtrar v	Olcaringriousc	Date	Expiration	Contracts	Amount	(i aid)	i aid	i aiu	moonic	Value	Ouc Tail Value	(Decrease)	D./A.O.V.	Acciction	ЩСПП	Lxposurc	Linuty	(6)
Result Facility Street	/40426 /[Quarterly]																						İ
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Strate Bas B	Annual FIXED 3.10452%		D, Exhibit 5																				
State Column Co		Portfolio Hedge		Interest	BARCLAYS BANK PLC .	. G5GSEF/VJP51/0UK55/3 .	03/16/2012 .	1.03/20/2042 .		55,000,000	[LIBOR]			501,403	2,445,420	2,445,42	(3,312,5/6)				1,325,146		0001
Second Column Col																							i
2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 - 2 -	/40502 /[Quarterly]		01110																				i
File Company File					WELLO EADOO DANK																		i
Stroke S	2.78963%]/Semi-Annual	Dankfallin Hadan	D, EXHIBIT 5	1-44		I/D4U4D0DDEUVUQUEVTOO	00/10/0010	00/01/0004		450 000 000	0.050% [1.1000]			000 000	FO4 740	504 74	(0.700.040)				1 715 100		10001
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Filip 2 (AP) (AP) (AP) (AP) (AP) (AP) (AP) (AP)					BANK OF WEDLOW																		i
Internet Section Sec		Portfolio Hadaa	D, EXIIIDIT 3	Interest		RATYDERGGKM70031MR27	04/04/2012	04/10/2042		100 000 000	3 077% [LIBOR]			872 040	3 850 923	3 850 92	(6 283 107)				2 /12 /68		10001
Author Control		Tortrorro riouge		111161631	M.A	. DTTTDEDOGNM20001MD27 .				100,000,000	.J.OTTA [LIDON]				, 000, 320		(0,200,107)				2, 412, 400		0001
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Artical Control 1	Interest Rate Swan	Tortrorro ricago			THE COURT OF THE C	_ LOODICAMOTT TOLICOCCCC _	2.04/ 00/ 2012	1.04) 11) 2022			1.0.020% [218011]						(222,700)						0001
LIBST Captal Ca																							1
2. Caphilif Chair - Impair D. Caphilif Chair - Impair D. Caphilif Chair - Impair			Schedule B																				i
File 5 (6.5) S. Port Tell 10 Rodge Interest 18 Sept. N. A. PREJUDICATION FROM O. My 1/1/1/202 S. 000, 000 S. 6255 (LIBP) 171, 160 479, 355 1.200, 533 S. 5. 77 0.001					JPMORGAN CHASE																		1
Interest in Sugar Application Company Co		Portfolio Hedge	-,	Interest		7H6GLXDRUGQFU57RNE97	04/05/2012	04/11/2022		5.000.000	5.625% [LIBOR]			171.140	478.356	478.35	(220,513)				45.277		0001
Alice Composition Compos					,			T i i i		,				,	, , ,	,	, , ,						1
2.095 John test Single S	/41641 /[Semi-Annual]																						i
ILBRIG 2588	FIXED [Schedule B,																				i
Interest fails Sap April File Cap File	2.079%]/Quarterly		D, Exhibit 5		CREDIT SUISSE																		i
Add Add	LIBOR 2.508%	Portfolio Hedge		Interest	INTERNATIONAL	. E58DKGMJYYYJLN8C3868 .	04/24/2012	04/26/2022 .		150,000,000	LIBOR [2.079%]			172, 101	2,527,686	2,527,68	1,623,673				1,366,565		0001
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1.00/25/j./Darterly Eight 2,508 Fortfolio Hedge Fortfolio He	/41642 /[Semi-Annual]																						1
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Interest Rate Sage Askada			D, Exhibit 5																				i
A3324 / (Joarterly) Light Schedule B, 2,7388B, /Semi-Annual FINED 2,3358 Femi-Annual FINED 2,3358 Femi-Annual FINED 2,3358 Femi-Annual FINED 5,5454 Femi-Annual FINED 5,5454 Femi-Annual FINED 5,5454 Femi-Annual FINED 5,5575 Femi-Annual FINED 5,5755 Femi-Annual FINED		Portfolio Hedge		Interest	USA	. KD3XUN7C6T14HNAYLU02 .	04/24/2012 .	04/26/2019 .		150,000,000	1.60125%]			888,726	522,256	522,250	(130,347)				424,264		0001
LIBOR Schedule B D. Exhibit 5 FINED 2.33255 Interest Rise Supp / SAPE / SA																							i
2.7388/JSeni-Annual FIXED 2.3555 PortTolio Hedge D. Exhibit 5 Interest Rate Suap / MORT / JOSEPH SUB / SUB / JOSEPH SUB / SUB / JOSEPH SUB / J																							ı
FINED 2 3325K Portfolio Hedge Interest Rate Stap / Schedule B, D, Exhibit 5 Interest Rate Stap / Signar (Rem-Armual FINED 2 5375K) (Semi																							ı
Interest Rate Swap /ASCAS / [Semi-Annual] FIXED FIXE		Dortfolio Under	U, EXNIBIT 5	Interes*	IDC AC	DEMOTE 10TOL 100EHILES	0E /04 /0040	06/06/0040		65 000 000	0 00050 11 10001		1	440 000	/E 000 400	/E 000 40	(2 200 207)				1 570 140		10001
ASAGS Claem Annual FIXED		ruftionio Meage		interest	UD3 AU	. DEMOTOTICIZETUCEMIK50 .	05/31/2012 .	00/00/2042 _		ით, ით, ით	∠.3323% [LIBUR]			110,839	(0,996,493	(5,996,49	o,(3,392,307)				1,5/3,148		UUU I
FIXED [2,375%] / Outstart by LIBOR 2,7868% Interest Rate Swap / FORFORD FORFORD													1										ı İ
2.375%/Jourterly LIBOR 2.541%	FIYED [Schodule P																				, l
LIBOR 2.541% Portfolio Hedge					GOLDMAN SACHS RANK																		, l
Interest Rate Skap /49611 / [Quarterly] LIBOR [2.7068]/Semi-Annual FIXED 2.5575% [LIBOR]		Portfolio Hedge	J, EMILDIC J	Interest		KD3XUN7C6T14HNAYLU02	07/30/2012	08/01/2042		75 000 000	I IBOR [2 375%]			(139 537	6 288 157	6 288 15	3 954 499	I			1 821 358		0001
Ag611 Quarter ly LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR 2 .706% /Semi-Annual FIXED LIBOR /Semi-Annual FIXED LIBOR /Semi-Annual FIXED LIBOR /Semi-Annual FIXED LIBOR /Semi-Annual FIXED LIBOR /Semi-Annual FIXED LIBOR /Semi-Annual /Semi-Annual FIXED LIBOR /Semi-Annual /Semi		nougo						1			[2.070/0]			100,007	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5,200,10	3,004,400				, 521, 600		
LIBOR [2.708]/Seni- Annual FIXED 2.55758 Portfolio Hedge D, Exhibit 5 Interest Suap / 50978 / [Semi-Annual] FIXED [1.846]/Quarterly D, Exhibit 5 Interest Rate Swap / 51044 / [Semi-Annual] FIXED [1.79258] / 200,000,000 EBOR [1.8468]			Schedule B										1										,
Annual FIXED 2.5575% Portfolio Hedge Interest Rate Swap /50978 / [Semi-Annual] FIXED [1.846K]/Jouarterly Interest Rate Swap /5004K / [Semi-Annual] FIXED [1.7925K]	LIBOR [2.706%]/Semi-		D, Exhibit 5															I					ı
Interest Rate Swap /50978 / [Semi-Annual] FIXED [1.8468] / [Ouarterly LIBOR 2.78963% Interest Rate Swap /51044 / [Semi-Annual] FIXED [1.8468] / [Ouarterly LIBOR 2.78963% Interest Rate Swap /51044 / [Semi-Annual] FIXED [1.79258] / [Ouarterly D. Exhibit 5	Annual FIXED 2.5575%	Portfolio Hedge		Interest	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	_11/27/2012	11/29/2042		36,000,000	2.5575% [LIBOR1			140,574	(1,846,748	(1,846.74	3)(1,987,060)				880 , 161		0001
/50978 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 2.78963%	Interest Rate Swap						1	1			l,				' ' ' '		' ' ' '				,		
FIXED [1.846%]/Quarterly LIBOR 2.78963%	/50978 /[Semi-Annual]												1										ı İ
1.8468]/Quarterly D, Exhibit 5 Interest DEUTSCHE BANK AG	FIXED [Schedule B,																				ı
LIBOR 2.78963% Portfolio Hedge Interest Rate Swap / 51044 /[Semi-Annual] FIXED [Schedule B, 1.7925%]/Quarterly	1.846%]/Quarterly		D, Exhibit 5										1										ı İ
/51044 /[Semi-Annual] FIXED [Schedule B, 1.7925%]/Quarterly D, Exhibit 5LIBOR [LIBOR 2.78963%	Portfolio Hedge		Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	12/19/2012	12/21/2022	 .	200,000,000	LIBOR [1.846%]			715,866	5,486,523	5,486,52	1,749,888				1,994,994		0001
FIXED [Schedule B,	Interest Rate Swap	-											1			1							,
1.7925% /Quarterly D, Exhibit 5	/51044 /[Semi-Annual]																						.
	FIXED [ı
LIBOR 2.82163% Portfolio Hedge Interest BARCLAYS BANK PLC 656SEF7V.P5170.K5573 . 12/21/2012 1.10,000,000 1.7925%] 469,487 3.274.435 889,107 9001			D, Exhibit 5															I					, l
	LIBOR 2.82163%	Portfolio Hedge		Interest	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573 .	12/21/2012	12/27/2022 .		110,000,000	1.7925%]		ļ	469,487	3,274,435	3,274,43	889, 107	L	L	L	1,098,624		0001

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

Comparison Com								options, t	Japs, Floo			i Forwarus			er 31 of Cu	irrent rear								
Decompose Property	1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Street All Str	Description	of Item(s) Hedged, Used for Income Generation	Exhibit	of Risk(s)				Maturity or	of		Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Year Initial Cost of Un- discounted Premium (Received)	Year	Adjusted Carrying	Code Fair		Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged		Credit Quality of Refer- ence	Effectiveness at Inception and at Year-end
State Control Contro				(/		<u> </u>					(/													(-)
2. 200001 [Feed residual product of the control of	/53788 /[Quarterly] LIBOR [2.61813%]/Semi-Annual FIXED 3.745%	Portfolio Hedge	D, Exhibit 5	Interest	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86 .	02/11/2013	02/13/2023 .		100,000,000	.3.745% [LIBOR]			1,572,101	4,589,484	4,	,589,484	(2,699,335).				1,014,889		0001
First Seep					DOV.11 DANK OF																			
Michael Rate Supplement Michael Rate Sup		Partfalia Hadaa	υ, Exhibit 5	Interest		ECTIDOLIODALI COTTANDILLA	03/39/3043	04/02/2025		90 000 000	2 2025% [1 10/01			50 120	(1 /60 071	/4	460 071\	(1 205 150)				1 000 000		0001
Commonweight Comm		roitiono neage		miterest	- UMNADA	LoriFouonniuu/IABUII .	03/20/2013 .	04/03/2023 .		00,000,000	2.2000/0 [LIBUN]				(1,400,8/1	/(' ,	400,011)	(1,303,139)			 	1,000,800		0001
Interest Rate Season Stordard Ray February Februa	/56773 /[Quarterly] LIBOR [2.40806%]/Semi-Annual	Portfolio Hedae		Interest			04/05/2013	04/09/2043		40.000.000				226 . 640	(566, 114)		(566, 114)	(2.367.524)				985. 495		0001
Section Company Comp		Tortronio nougo					220 17 007 20 10				[2.56.1]					/	(000,,.	(2,00.,02.)						
Interest Rise Support Company	/58709 /[Semi-Annual] FIXED [3.06875%]/Quarterly																							
1,000 1,00		Portfolio Hedge		Interest	. CITIBANK N.A	. E570DZWZ7FF32TWEFA76 .	05/13/2013 .	05/15/2043 _		100,000,000	3.06875%]			(905,707	(4,065,678))(4,	,065,678)	6,289,623				2,468,805		0001
FIRED Schedule 8, D. Enhibit 5 FOREPZTPHTHVILBNSSS D. Enhibit 5 D. Enhibit 5 D. Enhibit 5 D	/59069 /[Semi-Annual] FIXED [2.06875%]/Quarterly LIBOR 2.67694% Interest Rate Swap	Portfolio Hedge		Interest			05/20/2013	05/22/2023 _		100,000,000				92,747	2,073,918	2,	,073,918	1, 155, 966				1,047,616		0001
1.7281 / Journal of Hodge D. Exhibit 5 Interest Risk Sup (7788 / House Fire) LIBOR C. 2008 / H. 2000 / H.			01.41.8																					
Miles Mile	1.725%]/Quarterly LIBOR 2.70663%	Portfolio Hedge		Interest	. CITIBANK N.A	. E5700ZWZ7FF32TWEFA76 .	05/28/2013	05/30/2020 .		150,000,000	LIBOR [1.725%]			659,042	22,020,491	2,	,020,491	702,907				890,576		0001
Interest Rate Suap	/67281 /[Quarterly] LIBOR [2.82163%]/Semi-Annual	Portfolio Hedge		Interest	GOLDMAN SACHS/CLEARED	FORRI IP27PHTHYVI RNG30	09/24/2013	09/26/2025		75 000 000	3 063% [LIBOR]			633 497	2 010 906	2	010 906	(1 802 639)				973 557		0001
		Total to though			. ITHOUGH OME	1 51301 2711111111111111000 .					.30.0000 [LIDON]			,43/	2,010,300	¢,	010,000	(1,002,009)						0001
	/71287 /[Semi-Annual] FIXED [3.662%]/Quarterly LIBOR 2.80363%	Portfolio Hedge		Interest	GOLDMAN SACHS/CLEARED		12/17/2013	12/19/2033 _		60,000,000	LIBOR [3.662%]			(884 , 175	i)(6,172,525)(6,	, 172 , 525)	3,023,819				1, 160, 733		0001
Interest Rate Swap 7/2918 / [Semi-Annual] FIXED [4.46%] / Quarterly LIBOR 0.2344%	Interest Rate Swap /71314 /[Semi-Annual] FIXED [3.686%]/Quarterly	-			N.A. / GOLDMAN SACHS/CLEARED																			
	LIBOR 2.792%	Portfolio Hedge		Interest	. THROUGH CME	. FOR8UP27PHTHYVLBNG30 .	12/18/2013	12/20/2033 _		28,000,000	LIBOR [3.686%]			(418,074	(2,965,399)	(2	,965,399)	1,416,886				541,675		0001
/72926 /[Semi-Annual] FIXED [BNP PARIBAS LONDON	0.2344%				GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH	н		03/07/2034 _		9,200,000	_LIBOR [4.46%]				(1,045,823			224,474				179,282		0001
	Interest Rate Swap /72926 /[Semi-Annual] FIXED [4.235%]/Quarterly	-			BNP PARIBAS LONDON / CR SUIS SEC																			
	LIBOR 0.2344%	Portfolio Hedge	.	Interest			03/05/2014	03/09/2051 .		6,600,000	LIBOR [4.235%]		ļ		(1,753,818)	(1,	753,818)	417,586			L	187,230		0001

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sho	owing all (Options, (Japs, Floo	rs, Collars,	Swaps and	d Forwards	Open as c	of Decemb	er 31 of Cu	ırrent Year								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	ir Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Boodinption	o. Hophicates	1001101	(ω)	HSBC BANK USA,	oroa.mgmodoo	Baile	xpiration	Contracto	7 0	(: α.α)	. a.u			14.40		value	(200.000)	2.,, 1.0.11	71001011011				(2)
Interest Rate Swap				NATIONAL																			
/73275 /[Quarterly]				ASSOCIATION / CR																			
LIBOR [Schedule B,		SUIS SEC																			
2.80363%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH																			
	Portfolio Hedge		Interest	. CME	1V8Y6QCX6YMJ20EL1146 .	03/17/2014	03/19/2026 _		200,000,000	3.032% [LIBOR]			1,687,251	5, 137,890		.5,137,890	(4,942,979)				2,687,006		0001
Interest Rate Swap				01710111/11/11/1/100																			
/73787 /[Quarterly]				CITIBANK N.A. / CR																			
LIBOR [Schedule B,		SUIS SEC																			
2.43631%]/Semi-Annual FIXED 3.0135%	Dartfalia Hadaa	D, Exhibit 5	Interest	USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ20EL1146 _	04/10/2014	04/14/2026		67 000 000	3.0135% [LIBOR]			545,301	1,645,353		1 645 252	(1,645,077)				904,500		0001
Interest Rate Swap	Portfolio Hedge		Interest	. WIIE	IVOTOQUADTINDZUELTT46 .	04/10/2014	04/ 14/2020 .		01,000,000	UIOUA [LIBUK] איניסויט.ע			343,301	1,040,353		.1,645,353	(1,040,077)				904,500		0001
/74148 /[Quarterly]				DEUTSCHE BANK AG /							1									[
LIBOR [Schedule B,		CR SUIS SEC							1				1								
2.59238%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH																			
	Portfolio Hedge		Interest	_ CME	1V8Y6QCX6YMJ20EL1146 _	_05/01/2014	05/06/2026 _		100,000,000	_2.924% [LIBOR]			740,467	1,865,699		1,865,699	(2,392,969)				1,355,544		0001
Interest Rate Swap																							
/74253 /[Quarterly]				DEUTSCHE BANK AG /																			
LIBOR [Schedule B,		CR SUIS SEC																			
2.60113%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH																			
	Portfolio Hedge		Interest		1V8Y6QCX6YMJ20EL1146 _	05/07/2014	05/09/2034 .		18,000,000	3.2835% [LIBOR]			197,972	1,018,450		1,018,450	(849,891)				352,727		0001
Interest Rate Swap				CITIBANK N.A. / CR																			
/74345 /[Quarterly] LIBOR [2.629%]/Semi-		Schedule B, D, Exhibit 5		SUIS SEC USA/CLEARED THROUGH																			
	Portfolio Hedge	D, EXIIIDIT 3	Interest		1V8Y6QCX6YMJ20EL1146 _	05/14/2014	05/16/2024		40,000,000	3.2375% [LIBOR]			430.317	2,031,830		2,031,830	(1,871,490)				784,347		0001
Interest Rate Swap	roi tioito neuge		111161651	. UIIL	IVOTOQOAOTMOZOLLITAO .	05/ 14/2014	03/ 10/2004 .		90,000,000	0.23/3/0 [LIDON]			430,317	2,001,000		_2,001,000	(1,0/1,430)						0001
/74740 /[Quarterly]				ROYAL BANK OF																			
LIBOR [Schedule B,		CANADA / CR SUIS																			
2.73813%]/Semi-Annual		D, Exhibit 5		SEC USA/CLEARED																			
FIXED 2.741%	Portfolio Hedge		Interest	. THROUGH CME	1V8Y6QCX6YMJ20EL1146 .	05/29/2014	06/02/2026 .		75,000,000	.2.741% [LIBOR]			429,319	465,309		465,309	(1,684,648)				1,021,488		0001
Interest Rate Swap				THE BANK OF NEW																			
/74947 /[Semi-Annual]				YORK MELLON / CR																			
FIXED [Schedule B,		SUIS SEC																			
2.292%]/Quarterly	D 44 11 11 4	D, Exhibit 5	l	USA/CLEARED THROUGH	41/01/0001/01/11 10051 1140	00 (40 (00 4	00 (40 (0003		00 000 000	1 1000 1 0 0000	1		(04.545	450 000	1	450.000	000 005				450.044		0004
LIBOR 2.77594% Interest Rate Swap	Portfolio Hedge		Interest	. CME	1V8Y6QCX6YMJ20EL1146 .	06/10/2014			20,000,000	LIBOR [2.292%]			(24,545)159,868		159,868	229,305				156,844		0001
/77369 /[Quarterly]				CITIBANK N.A. / CR							1				1								
LIBOR [Schedule B.		SUIS SEC							1				1								
2.43644%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH							1												
FIXED 2.649%	Portfolio Hedge	.,	Interest		1V8Y6QCX6YMJ20EL1146 .	10/14/2014	10/16/2029	<u> </u>	90,000,000	.2.649% [LIBOR]			404,661	(928,024		(928,024)	(2,683,386)			L	1,478,166		0001
Interest Rate Swap									. ,														
/77439 /[Quarterly]				WELLS FARGO BANK,							1												
LIBOR [Schedule B,		N.A. / CR SUIS SEC							1				1								
2.44881%]/Semi-Annual		D, Exhibit 5	l	USA/CLEARED THROUGH							1				1 1 .								l
FIXED 2.476%	Portfolio Hedge		Interest	. CME	1V8Y6QCX6YMJ20EL1146 _	10/15/2014	1.10/17/2029 .		60,000,000	.2.476% [LIBOR]			164,600	(1,601,342)	······	(1,601,342)	(1,690,084)				985,901		0001
Interest Rate Swap				WELLO EADOO DANK							1												
/77832 /[Semi-Annual] FIXED [Cabadula P		WELLS FARGO BANK, N.A. / CR SUIS SEC							1				1								
2.1985%]/Quarterly		Schedule B, D, Exhibit 5		USA/CLEARED THROUGH						LIBOR [1												
	Portfolio Hedge	ט, באוווטונ ס	Interest		1V8Y6QCX6YMJ20EL1146 _	11/07/2014	11/12/2021		65.000.000		1		(17.466	730,517		730,517	706.306			[550,585		0001
LIBSH 2.01010//	Tot thorno neage			HSBC BANK USA,	110100000111020LL1140 _	11/01/2014	1.1/12/2021		95,000,000	2.1000//1	·		(17,400	,	l	100,011				ļ	000,000		0001
Interest Rate Swap				NATIONAL							1												
/79081 /[Quarterly]				ASSOCIATION / CR							1				1								
LIBOR [Schedule B,		SUIS SEC							1									[
2.40806%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH							1												1
FIXED 2.21%	Portfolio Hedge		Interest	. CME	1V8Y6QCX6YMJ20EL1146 .	01/06/2015	01/08/2027 _		140,000,000	2.21% [LIBOR]			6, 156	(4,688,025)	((4,688,025)	(2,599,777)				1,982,372		0001

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f December	er 31 of Cu	rrent Year								
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 10	6	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		, Counterparty	Trade	Date of Maturity or	Number	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		,	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description Interest Rate Swap	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair \	alue (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
/79234 /[Quarterly] LIBOR [2.43644%]/Semi-Annual FIXED 2.356% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH CME	1 _ 1V8Y6QCX6YMJ20EL1146 _	01/14/2015	01/16/2045 .		15,000,000	.2.356% [LIBOR]			23,494	(1,471,791)	(1,4	71,791)	(806,481).				382,721		0001
/79434 /[Quarterly] LIBOR [2.52038%]/Semi-Annual FIXED 2.072%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest		 1/8Y6QCX6YMJ20EL1 46	01/28/2015	01/30/2030 .		50,000,000	.2.072% [LIBOR]			(57,877))(3,356,586)	(3,3	56,586)	(1,253,209).				832, 166		0001
Interest Rate Swap /79503 /[Quarterly] LIBOR [2.5815%]/Semi-	Portfolio Hadaa	Schedule B, D, Exhibit 5	Interest	HSBC BANK USA, NATIONAL ASSOCIATION / CR SUIS SEC USA/CLEARED THROUGH		01/20/2045	02/02/2020		25 000 000	2 004% 11 10003			(47,004)	(1 054 400)	(4.6	54 460	(£11 2£5)				A10 074		0001
Annual FIXED 2.001% Interest Rate Swap	rorttollo Hedge		Interest	BARCLAYS BANK PLC /	_ 1V8Y6QCX6YMJ20EL1146 _	01/30/2015	02/03/2030 .		25,000,000	.2.001% [LIBOR]			(47,224)	(1,854,468)	(1,8	54,468)	(611,365).				416,271		0001
/79504 /[Quarterly] LIBOR [2.5815%]/Semi- Annual FIXED 2.008%	- Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CR SUIS SEC USA/CLEARED THROUGH		.01/30/2015	02/03/2030		25.000.000	.2.008% [LIBOR]			(45,474))(1,837,516)	(1,8	37.516)	(613,055)				416,271		0001
Interest Rate Swap /79634 /[Semi-Annual] FIXED [1.91%]/Quarterly LIBOR		Schedule B, D, Exhibit 5		GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH	I																		
2.61813% Interest Rate Swap /79635 /[Semi-Annual] FIXED [1.911%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / CR SUIS SEC USA/CLEARED THROUGH						_LIBOR [1.91%]			525,798			09,544	1,665,296				1,766,352		0001
LIBOR 2.61813% Interest Rate Swap /79677 /[Semi-Annual] FIXED [Portfolio Hedge	Schedule B,	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC	_ 1V8Y6QCX6YMJ20EL1146 _	02/11/2015	02/13/2022 .		100,000,000	LIBOR [1.911%]			261,899	2,051,782	2,0	51,782	833,602				883, 176		0001
1.9925%]/Quarterly LIBOR 2.64% Interest Rate Swap	Portfolio Hedge	D, Exhibit 5	Interest	USA/CLEARED THROUGH	1 1V8Y6QCX6YMJ20EL1146 .	02/17/2015	02/19/2022 .		115,000,000	LIBOR [1.9925%]			195,234	2,088,426	2,0	88,426	1,051,848				1,018,903		0001
/80124 /[Semi-Annual] FIXED [2.002%]/Quarterly LIBOR 2.76713%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME		03/05/2015	03/09/2022 .		135,000,000	LIBOR [2.002%]			224,946	2,433,253	2,4	33,253	1,258,458				1,205,589		0001
Interest Rate Swap /80484 /[Quarterly] LIBOR [2.80069%]/Semi-Annual FIXED 3.45%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG	. BFM8T61CT2L10CEM1K50 .	03/16/2015	03/18/2045		A 800 000	3.45% [LIBOR]			60,525	542,462		42,462	(350,648)				122,893		0001
Interest Rate Swap /80538 /[Semi-Annual] LIBOR [3.33713%]/Semi-Annual	Tortiono neuge	Schedule B, D, Exhibit 5		BARCLAYS BANK PLC / CR SUIS SEC USA/CLEARED THROUGH	,	00/ 10/2013				U.4U@ [LIBUK]			90, 523			76,402	\ 000,048).				122,693		VV01
FIXED 3.197%	Portfolio Hedge		Interest	BARCLAYS BANK PLC /	_ 1V8Y6QCX6YMJ20EL1146 _	_03/17/2015	04/13/2027 _		1,000,000	_3.197% [LIBOR]			1,859	(41,623)		41,623)	(25, 191)				14,396		0001
LIBOR [3.38713%]/Semi-Annual FIXED 3.34%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CR SUIS SEC USA/CLEARED THROUGH CME	1 1/8Y6QCX6YMJ20EL1146 .	_03/17/2015	04/13/2030		1,000,000	3.34% [LIBOR]			2,782	(31,406)		31,406)	(17.740)				16.800		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					Sho	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year								
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15 1	6	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)	or Central (Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /80671 /[Quarterly] LIBOR [2.82163%]/Semi-Annual FIXED 2.1845% Interest Rate Swap	. Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ20EL1146 .	03/24/2015	03/26/2030 .		50,000,000	2.1845% [LIBOR]			(16,918)	(2,867,857)	(2,	867,857)	(1,327,486)				838 , 153		0001
/81631 /[Semi-Annual] FIXED [1.824%]/Quarterly LIBOR 2.61413% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH CME	1V8Y6QCX6YMJ20EL1146 .	05/12/2015	05/14/2020 .		83,000,000	LIBOR [1.824%]			286,367	988,761		988,761	449,052				485,745		0001
/82572 /[Semi-Annual] FIXED [2.9705%]/Quarterly LIBOR 2.797%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH	1V8Y6QCX6YMJ20EL1146 .	06/29/2015	07/01/2045 .		75,000,000	LIBOR [2.9705%]			(568,705	(752,434)		752,434)	4,532,744				1,930,795		0001
Interest Rate Swap /82747 /[Quarterly] LIBOR [2.41425%]/Semi-Annual FIXED 2.6155%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH	1V8Y6QCX6YMJ20EL1146 _	07/08/2015	07/10/2030		30 000 000	2.6155% [LIBOR]			123,435	(483,906)		483,906)	(942,443)				509,338		0001
Interest Rate Swap /83032 /[Quarterly] LIBOR [2.52038%]/Semi-Annual	·	Schedule B, D, Exhibit 5		CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH									·								2,563,018		
FIXED 2.4685% Interest Rate Swap /83150 /[Quarterly] LIBOR [2.5815%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH	1V8Y6QCX6YMJ20ELII46 _					2.4685% [LIBOR]			491,304			957,472)	(3,917,567)						0001
Annual FIXED 4.0% Interest Rate Swap /83504 /[Quarterly] LIBOR [2.68925%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH	1V8Y6QCX6YMJ20ELII46 .					4.0% [LIBOR]			407,375			878,555	(1,758,587)				580 , 112		0001
FIXED 1.4715%	. Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	DEUTSCHE BANK AG / CR SUIS SEC USA/CLEARED THROUGH	1V8Y6QCX6YMJ20ELII46 .					1.4715% [LIBOR]			(857,118)			449,203)	(317,764)				805,256		0001
LIBOR 2.78963%	Portfolio Hedge	Schedule B, D. Exhibit 5	Interest	CME	1V8Y6QCX6YMJ20EL1146 .	09/17/2015	09/21/2045 .		20,000,000				(119,713	273,534		273,534	1,223,850				517,011		0001
LIBOR 2.61813% Interest Rate Swap /85114 /[Semi-Annual] FIXED [Portfolio Hedge	Schedule B,	Interest	DEUTSCHE BANK AG / CR SUIS SEC	1V8Y6QCX6YMJ20ELII46 _	11/09/2015	11/12/2045 .		50,000,000	LIBOR [2.736%]			(282,186	1,327,607	1,	327,607	3,026,827				1,295,907		0001
2.27%]/Quarterly LIBOR 2.61813% Interest Rate Swap /85118 /[Semi-Annual] FIXED [Portfolio Hedge	D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC	1V8Y6QCX6YMJ20EL1146 _	11/09/2015	11/12/2025 _		110,000,000	_LIBOR [2.27%]			(108,209)	2,514,385	2,	514,385	1,859,045				1,441,588		0001
2.0045%]/Quarterly LIBOR 2.61813%	Portfolio Hedge	D, Exhibit 5	Interest	USA/CLEARED THROUGH	1V8Y6QCX6YMJ20EL1146 _	11/09/2015	11/12/2022		150,000,000	LIBOR [2.0045%]			250,693	3, 162, 424	3,	162,424	1,483,949				1,475,424		0001

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

					Sho	wing all (options, C	Japs, Floor	rs, Collars,	Swaps and	l Forwards	Open as o	t Decembe	er 31 of Cu	rrent Year							
1	2	3	4	5		6	7	8	9	10	11 Cumulative	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, Coun or Central Cleari		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year(s) Initial Cost of Un-	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)
Interest Rate Swap				MORGAN STANLEY																		
/85161 /[Semi-Annual] FIXED [2.604%]/Quarterly LIBOR 2.629% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CAPITAL SERVICES / CR SUIS SEC USA/CLEARED THROUGH CME	GQCX6YMJ20EL1146	11/12/2015 .	11/16/2035		60,000,000	LIBOR [2.604%]			(265,375)	2,030,144	2,030,144	2,568,245				1,232,558		0001
/85242 /[Semi-Annual] FIXED [2.325%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH	GCX6YMJ20EL1146	11/18/2015	01/19/2028		30.000.000	LIBOR [2.325%]			(37,475)	922,679	922,679	664.560				451,248		0001
Interest Rate Swap /86620 /[Quarterly] LIBOR [2.469%]/Semi- Annual FIXED 1.968%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / CR SUIS SEC USA/CLEARED THROUGH CME	GQCX6YMJ20EL1146					1.968% [LIBOR])(1,794,423)	(1,794,423					451,747		0001
Interest Rate Swap /87052 /[Quarterly] LIBOR [2.61813%]/Semi-Annual		Schedule B, D, Exhibit 5		CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH																		
	Portfolio Hedge		Interest	JPMORGAN CHASE	QCX6YMJ20EL1146	02/10/2016 .	02/12/2028 .		25,000,000	1.713% [LIBOR]			(114,657)	(2,028,550)	(2,028,550)(417, 107)				377 , 492		0001
Interest Rate Swap /87057 /[Quarterly] LIBOR [2.629%]/Semi- Annual FIXED 1.685%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH CME	GQCX6YMJ20EL1146	02/11/2016	02/16/2031		25 000 000	1.685% [LIBOR]			(110 177))(2,891,222)	(2,891,222)(599,039)				435,352		0001
Interest Rate Swap /87061 /[Quarterly] LIBOR [2.629%]/Semi-	v	Schedule B, D, Exhibit 5		CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH																		
Annual FIXED 1.675% Interest Rate Swap /87548 /[Quarterly] LIBOR [2.76713%]/Semi-Annual	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	CITIBANK N.A. / CR SUIS SEC USA/CLEARED THROUGH	GQCX6YMJ20EL1146					.1.675% [LIBOR])(2,917,368)	(2,917,368					435,352		0001
FIXED 3.15%	Portfolio Hedge	Schedule B, D. Exhibit 5	Interest	CME	GQCX6YMJ20EL1146	_03/07/2016 _	03/09/2026 _		40,000,000	3.15% [LIBOR]			392,549	1,338,448	1,338,448	(1,032,581)				536,284		0001
	Portfolio Hedge		Interest		QCX6YMJ20EL1146	03/11/2016 .	03/15/2026 .		80,000,000				277 , 515	4, 259, 523	4,259,523	1,079,433				1,074,058		0001
Interest Rate Swap /88044 /[Quarterly] LIBOR [2.803%]/Semi- Annual FIXED 3.265%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH	GQCX6YMJ20EL1146	03/24/2016 .	03/30/2046		25,000,000	3.265% [LIBOR]			261,641	1,920,107	1,920,107	(1,717,201)				652,519		0001
Interest Rate Swap /88558 /[Quarterly] LIBOR [2.5815%]/Semi-	Partfalia Hadaa	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH	COOVEYM POOEL LLAG	04/09/0046	05/02/2022		72 000 000	1 0040/ [] 10003			(240 404)	/E 004 0073	/E 004 003	/1 270 000)				1 115 400		0001
Interest Rate Swap /88705 /[Quarterly] LIBOR [2.5815%]/Semi-	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / CR SUIS SEC USA/CLEARED THROUGH	GQCX6YMJ20EL1146					.1.891% [LIBOR]			(218, 194)		(5,004,287					1, 115, 492		0001
Interest Rate Swap /89352 /[Quarterly] LIBOR [2.68925%]/Semi-Annual	Tot clotto houge	Schedule B, D. Exhibit 5	111161651	CREDIT SUISSE INTERNATIONAL / CR SUIS SEC USA/CLEARED THROUGH	ACONO IMOZULLI I 40	03/03/2010	00/ 00/ 2020		55,000,000	1.02000 [LIDUN]			(120,130)	,,,,,,(2,,552,,740)	(2,352,740	,(003,003)						
	Portfolio Hedge	D, EMILDIE 3	Interest		QCX6YMJ20EL1146	05/24/2016 .	_05/26/2031 _		27,000,000	1.9775% [LIBOR]			(48,518)	(2,354,401)	(2,354,401	(743,902)				475,576		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					Sno	owing ali (Options, (Japs, Floo	rs, Collars,	Swaps and	i Forwards	Open as c	of Decemb	per 31 of Cl	urrent year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											1
											Prior											l
	Description										Year(s)	Current										1
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation		(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/		zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va			Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap	or rieplicated	identinei	(a)	CREDIT SUISSE	Clearinghouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIE	value	Code Tail Va	iue (Decrease	D./A.O.V.	Accietion	ЦСП	Lxposure	Littly	(0)
/89605 /[Quarterly]				INTERNATIONAL / CR																		1
LIBOR [Schedule B.		SUIS SEC																		1
2.76575%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH	4																	1
FIXED 1.718%	Portfolio Hedge	D, EXIIIDIT O	Interest		. 1V8Y6QCX6YMJ20EL1146 .	06/03/2016	06/07/2028		46 000 000	.1.718% [LIBOR]			(205, 167	7)(3,867,615)(3,86	.615) (810.62	0)			706,665		0001
Interest Rate Swap	Tortrorro rieuge		miterest		. IVOTOGONOTINOZOLLITTO .		1.00/01/2020			LI.7 ION [LIDON]				(0,007,013	/(0,00	,010)(010,02						0001
/89616 /[Semi-Annual]				DEUTSCHE BANK AG /																		1
FIXED [Schedule B,		CR SUIS SEC																		1
3.73%]/Quarterly LIBOR		D, Exhibit 5		USA/CLEARED THROUGH	4																	1
	Portfolio Hedge	D, EMITOR O	Interest	LCH	. 1V8Y6QCX6YMJ20EL1146 .	06/03/2016	08/03/2040		70 000 000	.⊥IBOR [3.73%]			(1.078.073	3)(10,375,038)(10,37	,038) 4,521,59	12			1,626,276		0001
				HSBC BANK USA.			3, 20.0						.,,	1	1 .3,07	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, 520,270		
Interest Rate Swap		I		NATIONAL						Ì			1	1			İ					ı l
/90528 /[Quarterly]		I		ASSOCIATION / CR						Ì			1	1			İ					ı l
LIBOR [Schedule B,		SUIS SEC																		1
2.42519%]/Semi-Annual		D, Exhibit 5		USA/CLEARED THROUGH	1																	1
	Portfolio Hedge		Interest	CME	_ 1V8Y6QCX6YMJ20EL1146 _	_07/08/2016	_07/12/2028 _		40,000,000	1.4145% [LIBOR]			(315,400	(4,431,099	(4,43	,099) (589,20	(2)			617,414		0001
Interest Rate Swap	•																					1
/90571 /[Quarterly]				JPMORGAN CHASE																		1
LIBOR [Schedule B,		BANK, N.A. /																		1
2.43631%]/Semi-Annual		D, Exhibit 5		WELLSFARGOSEC/CLEAR	7																	1
FIXED 1.0165%	Portfolio Hedge		Interest	ED THROUGH CME	VYVVCKR63DVZZN70PB21	_07/11/2016	_07/13/2021		5,000,000	1.0165% [LIBOR]			(59,307	7)(196, 198)(19	, 198)4 , 43	19			39,843		0001
Interest Rate Swap	-																					1
/91070 /[Quarterly]				CREDIT SUISSE																		1
LIBOR [2.64%]/Semi-		Schedule B,		INTERNATIONAL /																		1
Annual FIXED 1.74125%		D, Exhibit 5		WELLSFARGOSEC/CLEAR	₹					1.74125%												1
	Portfolio Hedge		Interest	ED THROUGH CME	. VYVVCKR63DVZZN70PB21 .	08/16/2016	08/18/2036 .		45,000,000	[LIBOR]			(190,472	2)(7,117,767)(7, 11	,767)(1,552,56	5)			944,732		0001
Interest Rate Swap																						1
/91155 /[Quarterly]																						1
LIBOR [Schedule B,		CITIBANK N.A. /																		1
2.68925%]/Semi-Annual		D, Exhibit 5		WELLSFARGOSEC/CLEAR																		1
FIXED 4.4%	Portfolio Hedge		Interest	ED THROUGH CME	. VYVVCKR63DVZZN70PB21 .	08/22/2016	08/24/2046 .		17,000,000	4.4% [LIBOR]			379,920	5, 132, 234	5, 13	,234(1,467,18	(5)			446,958		0001
Interest Rate Swap				MODOLIN OTHER																		1
/91340 /[Quarterly]				MORGAN STANLEY																		1
LIBOR [Schedule B,		CAPITAL SERVICES /	_																	1
2.73813%]/Semi-Annual	D 46 11 11 4	D, Exhibit 5		WELLSFARGOSEC/CLEAF		00 (00 (0040	00/04/0004		05 000 000	4 500% (1 1000)			(440.700	(0.000.074	(0.00	074) (040 45	.0)			444 007		0004
	Portfolio Hedge		Interest		_ VYVVCKR63DVZZN70PB21 _	08/30/2016	09/01/2031 .		25,000,000	1.592% [LIBOR]			(142,788	3)(3,282,871)(3,28	,871)(610,15	اراها		-	444,937		0001
Interest Rate Swap /91673 /[Quarterly]		Cahadula P		MORGAN STANLEY CAPITAL SERVICES /									1	1								1 1
LIBOR [2.7775%]/Semi-		Schedule B, D, Exhibit 5		WELLSFARGOSEC/CLEAR	2								1	1								1 1
	Portfolio Hedge	D, EXIIIDIT 3	Interest		1 . VYVVCKR63DVZZN70PB21 .	00/12/2016	00/14/2026		52 000 000	4.24% [LIBOR]			1,072,116	5,759,462	5,75	,462(1,928,49	M			721,939		0001
Interest Rate Swap	i oi tioi io neuge			IIINUUUII UME	. VIVVONNOODVZZIV/OFDZI.	03/ 12/2010	03/ 14/2020 .			7.240 [LIDUN]			1,072,110	, וע ל, 105,402	J	, 702(1, 320, 48	'7'		·	121,909		0001
/91966 /[Quarterly]		1		MORGAN STANLEY									1	1								1 1
LIBOR [Schedule B,		CAPITAL SERVICES /									1	1								1 1
2.81344%]/Semi-Annual		D, Exhibit 5		WELLSFARGOSEC/CLEAR	3								1	1								1 1
FIXED 1.801%	Portfolio Hedge		Interest		. VYVVCKR63DVZZN70PB21 .	.09/26/2016	09/28/2046		26,000.000	_1.801% [LIBOR]		L	(109,072	2)(5,520,868	(5,52	,868)(1,246,91	0)			684.694		0001
Interest Rate Swap				THE ROYAL BANK OF		[T			[T	1	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1					
/92047 /[Quarterly]		Schedule B,		SCOTLAND PLC /									1	1								1 1
LIBOR [2.508%]/Semi-		D, Exhibit 5		WELLSFARGOSEC/CLEAR	3								1	1								1 1
	Portfolio Hedge	1	Interest		. VYVVCKR63DVZZN70PB21 .	_09/28/2016	10/26/2041		36,600.000	.3.045% [LIBOR]	(380, 139)	L	311,563	31, 103,587	1,10	,587(2,117,53	(1)	L	L	874,388		0001
Interest Rate Swap				THE ROYAL BANK OF		1			. ,					1		,				,		
/92066 /[Quarterly]		Schedule B,		SCOTLAND PLC /						Ì		1	I	1		1						1 1
LIBOR [2.779%]/Semi-		D, Exhibit 5		WELLSFARGOSEC/CLEAR	3								1	1								1 1
	Portfolio Hedge		Interest		VYVVCKR63DVZZN70PB21	09/28/2016	03/13/2042 _		58,000,000	.2.892% [LIBOR]	(603, 185)		415,874	4210,798	21	,798(3,288,24	0)		. [1,396,825		0001
Interest Rate Swap						1								1		,						
/92097 /[Semi-Annual]		1		THE ROYAL BANK OF									1	1								1 1
FIXED [Schedule B,		SCOTLAND PLC /									1	1								1 1
4.025%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR	7								1	1								1 1
LIBOR 2.779%	Portfolio Hedge		Interest	ED THROUGH CME	. VYVVCKR63DVZZN70PB21 .	_09/28/2016	12/13/2041 _	L	12,000,000	LIBOR [4.025%]	96,453		(222,003	3)(2,400,018)(2,40	,018)850,28	7	L	. [287,437		0001

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

				Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity	Number of	Notional	Strike Price, Rate or Index Received		Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier		or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap /92099 /[Semi-Annual] FIXED [4.23%]/Quarterly LIBOR 2.706%		Schedule B, D, Exhibit 5	THE RO' SCOTLAI WELLSF.	YAL BANK OF ND PLC / ARGOSEC/CLEAR OUGH CME VYVVCKR63DVZZN7OPB21 .		,	Joint acts		.LIBOR [4.23%]		i aiu	(185,669)		(2,153,20°		D.M.O.V.	ACCIGNON	ILOIII	217,727		0001
Interest Rate Swap /92922 /[Semi-Annual] FIXED [1.6865%]/Quarterly LIBOR 2.59125% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	N.A. / WELLSF	F AMERICA, ARGOSEC/CLEAR OUGH CME VYVVCKR63DVZZN7OPB21.	11/04/2016	11/08/2026 .		37,000,000	LIBOR [1.6865%]			183 , 185	2,580,939	2,580,930	496,111				518,660		0001
/93002 /[Semi-Annual] FIXED [1.83625%]/Quarterly LIBOR 2.61413% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	CAPITAL WELLSF. Interest ED THRI	STANLEY L SERVICES / ARGOSEC/CLEAR OUGH CME VYVVCKRG3DVZZN7OPB21 . ANK USA,	11/09/2016	11/14/2026 _		35,000,000	LIBOR [1.83625%]			116,470	2,072,950	2,072,950	520,665				491,248		0001
/93050 /[Semi-Annual] FIXED [2.025%]/Quarterly LIBOR 2.61413% Interest Rate Swap /93058 /[Semi-Annual]	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest WELLSF.	AL ATION / ARGOSEC/CLEAR OUGH CME VYVVCKRG3DVZZN7OPB21 . F AMERICA,	11/10/2016	11/14/2026 _		100,000,000	LIBOR [2.025%]			144,020	4,572,856	4,572,850	1,664,772				1,403,567		0001
FIXED [2.0074%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	N.A. / WELLSF. Interest ED THRI NOMURA	ARGOSEC/CLEAR OUGH CME VYVVCKR63DVZZN70PB21 . GLOBAL IAL PRODUCTS	11/10/2016	11/14/2026 _		40,000,000	LIBOR [2.0074%]			64,648	1,879,490	1,879,490	659,301				561,427		0001
2.165%]/Quarterly	Portfolio Hedge	D, Exhibit 5	WELLSF	ARGOSEC/CLEAR OUGH CME VYVVCKR63DVZZN70PB21 .	11/14/2016	11/16/2026 .		65,000,000	LIBOR [2.165%]			(2,140)	2,319,060	2,319,060	1, 165,542				912,318		0001
/93512 /[Semi-Annual] FIXED [1.865%]/Quarterly LIBOR 2.75125%	Portfolio Hedge	Schedule B, D, Exhibit 5	USA / USA/CLI	N SACHS BANK CR SUIS SEC EARED THROUGH	12/01/2016	12/05/2021 .		120,000,000	LIBOR [1.865%]			357,556	2,499,966	2,499,966	941,951				1,027,035		0001
/94227 /[Semi-Annual] FIXED [2.741%]/Quarterly	Portfolio Hedge	Schedule B, D, Exhibit 5	/ CR SI	RIBAS LONDON UIS SEC EARED THROUGH	12/12/2016	12/14/2046		24,000,000	LIBOR [2.741%]			(135,063)	628,792	628,792	1,495,485				634,527		0001
Interest Rate Swap /94451 /[Semi-Annual] FIXED [2.789%]/Quarterly LIBOR 2.792%	Portfolio Hedge	Schedule B, D, Exhibit 5	MORGAN CAPITAI CR SUI: USA/CLI	STANLEY L SERVICES /					LIBOR [2.789%]			(327,867)		915,588					1,454,383		0001
	Portfolio Hedge	Schedule B, D, Exhibit 5	WELLSF	NK N.A. / ARGOSEC/CLEAR OUGH CME VYVVCKRG3DVZZN7OPB21 .	03/20/2017	03/22/2029 _		40,000,000	_2.564% [LIBOR]			140 , 499	(643,652)	(643,652	(1, 102, 582)				639,687		0001
Interest Rate Swap /96712 /[Quarterly] LIBOR [2.82375%]/Semi-Annual FIXED 2.4745%	Portfolio Hedge	Schedule B, D, Exhibit 5	WELLSF.	E GENERAL / ARGOSEC/CLEAR OUGH CME VYVVCKR63DVZZN7OPB21 .	03/22/2017	03/24/2029 _		65,000,000	2.4745% [LIBOR]			165,646	(1,574,070)	(1,574,070)(1,735,955)				1,040,000		0001

Showing all Options, Caps, Flo	ors, Collars, Swaps and Forwards Or	pen as of December 31 of Current Year

					Sh	owing all (Options, 0	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Year-end
Description Interest Rate Swap	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
//97188 /[Quarterly] LIBOR [2.44963%]/Semi-Annual FIXED 2.3055%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	SOCIETE GENERAL / WELLSFARGOSEC/CLEAR ED THROUGH CME	ł . VYVVCKR63DVZZN70PB21	04/17/2017 .	04/19/2029 _		50,000,000	2.3055% [LIBOR]			52,709	(1,988,747)		(1,988,747)	(1,260,027)				802,340		0001
/98471 /[Quarterly] LIBOR [2.78819%]/Semi-Annual FIXED 2.325% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEAR ED THROUGH CME	R . VYVVCKR63DVZZN70PB21	06/14/2017 .	06/16/2032 .		70,000,000	.2.325% [LIBOR]			97 ,715	(3,922,451)		(3,922,451)	(2,335,371)				1,284,076		0001
/99617 /[Quarterly] LIBOR [2.67694%]/Semi-Annual FIXED 2.2465% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest		ł . VYVVCKR63DVZZN70PB21	08/18/2017 .	08/22/2029 _		25,000,000	2.2465% [LIBOR]			21,251	(1, 184,523)		(1,184,523)	(642,784)				407,738		0001
/99624 /[Quarterly] LIBOR [2.67694%]/Semi-Annual FIXED 4.46% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USA / WELLSFARGOSEC/CLEAR ED THROUGH CME	ł VYVVCKR63DVZZN70PB21	08/21/2017 .	08/23/2047 _		15,000,000	4.46% [LIBOR]			344,140	4,823,746		4,823,746	(1,340,535)				401,443		0001
/99863 /[Quarterly] LIBOR [2.70663%]/Semi-Annual FIXED 2.15% Interest Rate Swap	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BARCLAYS BANK PLC / WELLSFARGOSEC/CLEAR ED THROUGH CME		08/29/2017 _	08/31/2029 _		12,000,000	2.15% [LIBOR]			(497)	(675,927)		(675,927)	(299, 254)				195,990		0001
/99868 /[Quarterly] LIBOR [2.70663%]/Semi-Annual FIXED 2.1765%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	BNP PARIBAS LONDON / WELLSFARGOSEC/CLEAR ED THROUGH CME	I VYVVCKR63DVZZN70PB21	08/29/2017 .	08/31/2029 .		35,000,000	2.1765% [LIBOR]				(1,884,485)		(1,884,485)	(881,753)				571,637		0001
Interest Rate Swap /100548 /[Semi-Annual] FIXED [1.846%]/Quarterly LIBOR 2.797%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEAR ED THROUGH CME	ł . Vyvvckr63dvzzn70pb21	09/28/2017 .	10/02/2020 .		125,000,000	LIBOR [1.846%]			458,332	1,020,711		1,020,711	(4,062)				829 , 156		0001
Interest Rate Swap /103884 /[Semi-Annual] FIXED [2.6185%]/Quarterly LIBOR 2.6445%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEAR ED THROUGH CME	l . VYVVCKR63DVZZN70PB21	02/15/2018 .	02/20/2021 _		150,000,000	LIBOR [2.6185%]			(454,036)	100,797		100,797	100,797				1,097,155		0001
Interest Rate Swap /105437 /[Quarterly] LIBOR [2.43644%]/Semi-Annual FIXED 2.851%	VA SECONDARY GUARANTEES	Exhibit 5		WELLS FARGO BANK, N.A. / WELLSFARGOSEC/CLEAR						.2.851% [LIBOR]			9.213	41,059		41,059	41,059				37,620		0001
Interest Rate Swap 033749 /105599 /[At Maturity] FIXED [4.64%]/At Maturity LIBOR 2.82163%	Portfolio Hedge	Schedule B, D, Exhibit 5	Interest	UBS AG / WELLSFARGOSEC/CLEAR						_LIBOR [4.64%]		200,000	20,202,874			(12,166,728)	,				670,308		0001
Interest Rate Swap /105665 /[Semi-Annual] FIXED [3.091%]/Quarterly LIBOR 2.508%	Portfolio Hedge	Schedule B, D, Exhibit 5		MORGAN STANLEY CAPITAL SERVICES / WELLSFARGOSEC/CLEAR						LIBOR [3.091%]			(265,897)				(1.893,231)				1,009,356		0001

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

					Sh	owing all (Options, (Japs, ⊦ioo	rs, Collars,	Swaps and	a Forwards	Open as o	ot Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
											Prior											
	Description										Year(s)	Current										
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Interest Rate Swap	·																			•		
/106263 /[Semi-Annual]																						
FIXED [Schedule B,		CREDIT AGRICOLE /																		
3.139%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR																		
LIBOR 2.64%	Portfolio Hedge		Interest	ED THROUGH CME	. VYVVCKR63DVZZN70PB21 .	05/15/2018	05/17/2028		30,000,000	LIBOR [3.139%]			(132,345)(1,065,932)	(1,065,9	32)(1,065,932	()		-	459,402		0001
Interest Rate Swap /106264 /[Semi-Annual]				MORGAN STANLEY																		
FIXED [Schedule B,		CAPITAL SERVICES /																		
3.2005%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR	1					LIBOR [
LIBOR 2.64%	Portfolio Hedge	D, EXIIIDIT S	Interest		. VYVVCKR63DVZZN70PB21 .	05/15/2018	05/17/2038		20,000,000				(95,883)(1,034,763)	(1,034,7	63)(1,034,763	()			440 , 227		0001
Interest Rate Swap	Tortrorro ricago			LD THIOUGH OME	. TITTO GIOGOSTEEN OF DET.	1.00/ 10/ 2010	1.00/ 11/2000		20,000,000	0.2000//			(00,000	,(1,004,700)	(1,004,7	30)(1,004,700	,,					0001
/109617 /[Quarterly]																						
LIBOR [Schedule B,		CITIBANK N.A. /]									I					
2.80363%]/Semi-Annual		D, Exhibit 5		WELLSFARGOSEC/CLEAR																		
FIXED 4.45%	Portfolio Hedge		Interest	ED THROUGH CME	. VYVVCKR63DVZZN70PB21 .	09/17/2018	09/19/2048 .		11,000,000	4.45% [LIBOR]			62,525	3,604,675	3,604,6	753,604,675				299,889		0001
Interest Rate Swap																						
/109707 /[Semi-Annual]				WELLS FARGO BANK,																		
FIXED [Schedule B,		N.A. /																		
3.199%]/Quarterly	Dankfallia Iladaa	D, Exhibit 5	1-4	WELLSFARGOSEC/CLEAR	{ _ VYVVCKR63DVZZN70PB21 _	00/10/0010	00/04/0040		40,000,000	LIBOR [3.199%]			(83.396	(0.705.775)	(0.705.7	75) (2.725.775				4 000 F04		0004
LIBOR 2.78963% Interest Rate Swap	Portfolio Hedge		Interest	ED INKUUGN CME	. VIVVONHOSDVZZN/OPBZI.	09/ 19/2018	09/21/2048		40,000,000	LIBUR [3.199%]			(83,390)(2,725,775)	(2,725,7	(2,125,115)			1,090,504		0001
/110129 /[Semi-Annual]				THE TORONTO-																		
FIXED [Schedule B,		DOMINION BANK /																		
3.138%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR	}																	
LIBOR 2.40825%	Portfolio Hedge	_,	Interest		VYVVCKR63DVZZN70PB21	_10/03/2018	10/05/2023	L	65,000,000	LIBOR [3.138%]			(104,618	(1,616,475)	(1,616,4	75) (1,616,475	i)	L		709,066		0001
Interest Rate Swap	, and the second			NOMURA GLOBAL																		
/110130 /[Semi-Annual]				FINANCIAL PRODUCTS																		
FIXED [Schedule B,		INC. /																		
3.1705%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR						LIBOR [
LIBOR 2.40825%	Portfolio Hedge		Interest	ED THROUGH CME	VYVVCKR63DVZZN70PB21	10/03/2018	10/05/2025 .		48,000,000	3.1705%]			(80,983)(1,614,394)	(1,614,3	94)(1,614,394)		-	624,461		0001
Interest Rate Swap				DANK OF AMERICA																		
/110304 /[Semi-Annual] FIXED [Schedule B,		BANK OF AMERICA, N.A. /]									I					
3.2445%]/Quarterly		D, Exhibit 5		WELLSFARGOSEC/CLEAR	2]		LIBOR [I					
LIBOR 2.42044%	Portfolio Hedge	D, EXIIIDIT J	Interest		VYVVCKR63DVZZN70PB21 .	10/09/2018	10/11/2025		80.000.000				(135.742	(3,066,682)	(3,066,6	32)(3.066.682	9			1.042.305		0001
	total - Swaps - Hedo	ing Other - I			Olinoop reen of DET	- p				1	(811.511)	200.000	32, 122, 524				,			159,329,714	XXX	XXX
Credit Default Swap		,						l l			(5,011)	200,000	52, 122, 024	(120, 120, 111)		(3.,,100,000	1	1		100,020,714	7001	,,,,,
/18728 /931142CH4 WMT							1										1					1
5.875% 04/05/27 Senior				GOLDMAN SACHS BANK			1										1					
Unsecure	Portfolio Hedge	Schedule D		USA	. KD3XUN7C6T14HNAYLU02 .	_03/26/2010	06/20/2020		<u>975,</u> 000	CREDT [1.0%]	(31,258)		(9,885	(12,710)	(12,7	10)9,091			<u> </u>	<u></u>		0008 8000
0929999999. Subt	total - Swaps - Hedo	ging Other - C	Credit Defau	ult					-	-	(31,258)		(9,885	(12,710)	XXX (12,7	10) 9,091					XXX	XXX
Currency Swap 028763																						
/1625 /EUR/ USD[Semi-							1															
Annual] FIXED [1										1					
4.817%]/Semi-Annual	ACCET LIEBOE			THE ROYAL BANK OF	DD00W10WW1D00014555	00 (00 (05 -	00 (00 (00 :		0 404								.1					
FIXED 5.7%	ASSET HEDGE	Schedule D	Currency	SCOTLAND PLC	RR3QWICWWIPCS8A4S074 _	02/20/2007	03/28/2019		2, 134, 438	.5.7% [4.817%]			29,211	265,462	265,4	62114,062		-	· 	5,228		0002
Currency Swap /30213							1										1					1
/GBP/ USD[Semi-Annual] FIXED [6.04%]/Semi-							1										1					
Annual FIXED 6.09%	ASSET HEDGE	Schedule D	Currency	BARCIAVS BANK PLO	G5GSEF7VJP5170UK5573 .	06/07/2011	08/02/2041]	3 386 000	.6.09% [6.04%]			38,831	416,074	416,0	74387 ,573	d.			78,090		0002
Currency Swap /30774	MOULT TIEDUL	JULIEUUIE D	our roncy	DALIGEATO DAIN FEU .	4040L1110101100103013 .		1.00/02/2041			.3.03% [0.04%]			,00,001			, , , , , , , , , , , , , , , , , , , ,		<u> </u>				000£
/CAD/ USD[Semi-Annual]							1										1					
FIXED [5.52%]/Semi-				ROYAL BANK OF			1															
Annual FIXED 5.175%	ASSET HEDGE	Schedule D	Currency	CANADA	. ES71P3U3RH1GC71XBU11 .	06/22/2011	07/19/2021	<u> </u>	1,642,710	5.175% [5.52%]			16,842	476,793	476,7	9392,257	L		.	13, 116		0002
			. ,		,									, , , , , ,	,	, , , , , , , , , , , , , , , , , , , ,						

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

				Sh	owing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	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		inge, Counterparty itral Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /45337	•		, ,	· ·					, ,						,						` '
/GBP/ USD[Quarterly] FIXED [3.733%]/Quarterly FIXED 3.585%	ASSET HEDGE	Schedule B	Currency BARCLAYS BANK	PLC _ G5GSEF7VJP5170UK5573 .	07/27/2012	10/20/2024 _		10,000,000	3.585% [3.733%]			41,906	1,391,719	1,391,719	701,646				120,520		0002
Currency Swap /49143 /GBP/ USD[Semi-Annual] FIXED [4.08%]/Semi-																					
Annual FIXED 4.095% Currency Swap /49984 /CAD/ USD[Monthly] FIXED [ASSET HEDGE	Schedule D		PLC _ G5GSEF7VJP5170UK5573	. 1.11/16/2012	12/12/2027 .		6,744,750	4.095% [4.08%]			44,691	935,266	935, 266	492,320				100,890		0002
5.635%]/Monthly FIXED 4.9% Currency Swap /55665 /GBP/ USD[Semi-Annual]	ASSET HEDGE	Schedule B	Currency ROYAL BANK OF CANADA	ES7 I P3U3RH I GC71XBU11	12/03/2012	03/01/2023 .		8,350,572	4.9% [5.635%]			44,443	2, 130,017	2,130,017	477,374				85,262		0002
FIXED [4.48%]/Semi-																					
Annual FIXED 4.84% Currency Swap /59789 /GBP/ USD[Semi-Annual]	ASSET HEDGE	Schedule D		E570DZWZ7FF32TWEFA76	03/13/2013	04/17/2028 .		9,500,000	4.84% [4.48%]			78,959	1,006,387	1,006,387	790,651				144,856		0002
FIXED [4.101%]/Semi- Annual FIXED 4.62%	ASSET HEDGE	Schedule D	ROYAL BANK OF Currency CANADA	ES71P3U3RH1GC71XBU11	05/30/2013	06/30/2025 .		6,001,615	4.62% [4.101%]			62,806	861,256	861,256	351,096				76,506		0002
Currency Swap /61065 /EUR/ USD[Quarterly] E-BOR [2.459%]/Quarterly LIBOR 5.82819% Currency Swap /61607 /GBP/ USD[Semi-Annual]	ASSET HEDGE	Schedule D	Currency BARCLAYS BANK	PLC _ G5GSEF7VJP5170UK5573	06/14/2013	06/15/2020 _		26,706,600	5.82819% [2.459%]			818,657	3,952,046	3,952,046	1,208,401				161,349		0002
FIXED [3.75%]/Semi- Annual FIXED 4.22% Currency Swap /61608	ASSET HEDGE	Schedule D	Currency CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2026 .		1,387,800	4.22% [3.75%]			13,509	205,905	205,905	99,525				19,267		0002
/GBP/ USD[Semi-Annual] FIXED [4.07%]/Semi- Annual FIXED 4.555% Currency Swap /72108	ASSET HEDGE	Schedule D	Currency CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2013	09/12/2030 .		1,387,800	4.555% [4.07%]			14,314	192,431	192,431	111,100				23,735		0002
/GBP/ USD[Quarterly] FIXED [4.561%]/Quarterly			GOLDMAN SACHS						4.7775% [
FIXED 4.7775%	ASSET HEDGE	Schedule B	Currency USA	KD3XUN7C6T14HNAYLU02	01/29/2014	.L.01/31/2024 .		15,393,360	4.561%]			169 , 189	3,277,791	3,277,791	914, 126				173,474		0002
3.13469%]/Semi-Annual FIXED 5.092% Currency Swap /75814	ASSET HEDGE	Schedule D	Currency WELLS FARGO B	ANK, KB1H1DSPRFMYMCUFXT09	06/27/2014	06/29/2029 _		8,512,499	5.092% [3.13469%]			116,110	2,678,966	2,678,966	448,711				137,918		0002
/CAD/ USD[Semi-Annual] FIXED [3.95%]/Semi- Annual FIXED 3.9453% _ Currency Swap /76938	ASSET HEDGE	Schedule D	Currency ROYAL BANK OF CANADA	ES7 I P3U3RH I GC71XBU11	07/22/2014	10/22/2024 .		1,349,339	3.9453% [3.95%]			9,051	289,864	289,864	80,021				16,262		0002
/GBP/ USD[Semi-Annual] FIXED [3.63%]/Semi- Annual FIXED 4.05% Currency Swap /77708 /GBP/ USD[Semi-Annual]	ASSET HEDGE	Schedule D	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	09/16/2014	12/16/2024 _		3,300,356	_4.05% [3.63%]			34,991	635,868	635,868	203,677				<u>4</u> 0,286		0002
FIXED [3.91%]/Semi- Annual FIXED 4.375%	ASSET HEDGE	Schedule D	Currency CITIBANK N.A.	E570DZWZ7FF32TWEFA76	10/31/2014	12/10/2044		3,200,000	4.375% [3.91%]			35.595	425.781	425.781	376.422				81.506		0002

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Showing all Options.	. Cabs. Floors	. Collars. Swaps and	r Forwards Open as	of December 31 of Current Year

					Sho	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	f Decemb	er 31 of Cu	rrent Year								
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	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)		e, Counterparty I Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un-	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair	Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /77835 /EUR/ USD[Semi-Annual]																							
FIXED [2.69%]/Semi- Annual FIXED 4.531% Currency Swap /78058 /AUD/ USD[Quarterly] [ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11 .	11/07/2014 .	12/10/2024 _		3,224,000	4.531% [2.69%]			63,473	127,576		127,576	123 , 459				39,288		0002
4.03%]/Quarterly LIBOR 4.213%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A.	. KB1H1DSPRFMYMCUFXT09 .	11/24/2014	11/21/2024		4.056.100	4.213% [4.03%]			10,534	771,015		771,015	403,878				49,219		0002
Currency Swap /78873 /CAD/ USD[Quarterly] FIXED [,		
5.375%]/Quarterly FIXED 5.172%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11	12/23/2014	04/30/2034 .		3,379,000	5.172% [5.375%]			9,630	476,840		476,840	216,851				66 , 150		0002
Currency Swap /79254 /EUR/ USD[Semi-Annual] FIXED [1.94%]/Semi-				WELLS FARGO BANK,																			
Annual FIXED 3.612% Currency Swap /80832	ASSET HEDGE	Schedule D	Currency	N.A	KB1H1DSPRFMYMCUFXT09 .	01/15/2015 .	03/16/2025 .		4,988,000	3.612% [1.94%]			81,644	(152,766)		(152,766)	239,923				62 , 150		0002
/CAD/ USD[Monthly] FIXED [3.8%]/Monthly FIXED 3.802%	ASSET HEDGE	Schedule D	Currency	ROYAL BANK OF CANADA	ES71P3U3RH1GC71XBU11 _	_01/23/2015	04/01/2025 .		2,989,726	_3.802% [3.8%]			4,796	236,230		_236,230	210,015				37,372		0002
Currency Swap /79737 /EUR/ USD[Semi-Annual]																							
FIXED [1.39%]/Semi- Annual FIXED 3.385% Currency Swap /79944	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	02/19/2015 .	04/13/2025 _		2,733,360	3.385% [1.39%]			53 , 123	(106,276)		(106,276)	117,656				34,276		0002
/GBP/ USD[Semi-Annual] FIXED [2.84%]/Semi- Annual FIXED 3.41% Currency Swap /80135	ASSET HEDGE	Schedule D	Currency	THE ROYAL BANK OF SCOTLAND PLC	_ RR3QWICWWIPCS8A4S074 _	02/26/2015	04/29/2025 .		2,774,160	_3.41% [2.84%]			26,347	407 , 144		407 , 144	169,529				34,898		0002
/EUR/ USD[Semi-Annual] FIXED [5.506%]/Semi- Annual FIXED 7.915%	ASSET HEDGE	Schedule D	Currency	. CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	03/06/2015 .	03/24/2022 _		2,495,500	7.915% [5.506%]			48,651	(217,342)		(217,342)	154, 115				22,425		0002
Currency Swap /80550 /EUR/ USD[Semi-Annual] FIXED [2.197%]/Semi-	ACCET HEDGE	Cabadala D	0	CITIDANI/ N. A	FE7007W77FF90TWFF 170	00/40/0045	10 /01 /0000		4 007 404	4.415% [00.044	(425,024)		/ 40E 004)	040 007				67.040		0000
Annual FIXED 4.415% Currency Swap /80688 /CAD/ USD[Monthly] FIXED [3.5%]/Monthly	ASSET HEDGE	Schedule D	our rency	. UTITOMNIN N.A	E570DZWZ7FF32TWEFA76 _	03/ 16/2015 .	12/31/2029 .		4,097,464	£. 197 ioj			82,644	(435,034)		(435,034)	213,307				67,949		0002
FIXED 3.764% Currency Swap /80690 /CAD/ USD[Monthly]	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/20/2015 .	06/01/2025 .		555,088	_3.764% [3.5%]			2, 149	46,023		46,023	42,093				7,032		0002
FIXED [3.5%]/Monthly FIXED 3.764% Currency Swap /80691 /CAD/ USD[Monthly]	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/20/2015 .	06/01/2025 .		747,669	.3.764% [3.5%]			2,894	61,990		61,990	56,697				9,472		0002
FIXED [3.5%]/Monthly FIXED 3.764% Currency Swap /80746 /CAD/ USD[Quarterly]	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 _	03/20/2015 .	06/01/2025 _		752,201	_3.764% [3.5%]			2,912	62,366		62,366	57,040				9,530		0002
FIXED [5.375%]/Quarterly FIXED 5.341% Currency Swap /80798	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/26/2015 _	04/30/2034 _		1,846,278	5.341% [5.375%]			3,457	150,696		_150,696	136,408				36,156		0002
/EUR/ USD[Quarterly] FIXED [2.59%]/Quarterly FIXED 4.64%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	.03/27/2015	. 12/31/2036 .		2.416.235	4.64% [2.59%]	13,255		35,791	(31,028)		(31,028)	145,519				51,256		0002

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

Currency Snap /81053 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi- Annual FIXED 4.3425% ASSET HEDGE Schedule D Currency Snap /81068 /GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi- Annual FIXED 4.59% ASSET HEDGE Schedule D Currency Snap /81068 /GBP/ USD[Semi-Annual] FIXED [3.81%]/Semi- Annual FIXED 4.59% ASSET HEDGE Schedule D Currency Snap /81068 Currency Snap /81068 ASSET HEDGE Schedule D Currency Snap /81068 Currency S	ure Entity (b)
Description of Item(s) Hedged, Used for Income Generation of Replicated Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / Graph (Received) File Carrenty Sapp / Hodge / File Carrenty Sa	Quality of Refer- tial ence ure Entity (b) 2,068
Composition Composition	
FIXED 3.03%]/Quarterly FIXED 3.03%]/Quarterly FIXED 3.03%] ASSET HEDGE Schedule D Currency Swap /81053 GBP/ USD[Semi-Annual] FIXED 3.57%]/Semi-Annual FIXED 4.3425% Currency Swap /81068 GBP/ USD[Semi-Annual] FIXED 3.81%]/Semi-Annual 5.82% 3.83%]/Semi-Annual 5.82% 3.83%]/Semi-Annual 5.82% 3.83%/Semi-Annual 5.82% 3.83%/Semi-Annual 5.82% 3.83%/Semi-Annual 5.82%/Se	
GBP USD[Semi - Annual] FIXED [3.57%]/Semi - Annual] FIXED [3.57%]/Semi - Annual FIXED 4.3425% Lour rency Swap / 81068 GBP USD[Semi - Annual] FIXED [3.81%]/Semi - Annual] FIXED [3.81%]/Semi - Annual] FIXED [3.81%]/Semi - Annual] FIXED [3.81%]/Semi - Annual FIXED 4.59% Lour rency Swap / 81086 Courrency Swap / 81086	1 646
Currency Swap /81068 //GBP/ USD[Semi-Annual] FIXED [3.81%]/Semi-Annual FIXED 4.59% Annual FIXED 4.59% Schedule D. Currency CITIBANK N.A. E5700ZWZ7FF32TWEFA7604/10/201504/30/2035	
Annual FIXED 4.59% ASSET HEDGE Shedule D Currency Nap /81086 Currency Shap /81086	4,646 0002
/GBP/ USD[Semi-Annual]	9,588 0002
Currency Swap /81256	7,343 0002
GBP/ USD[Semi-Annual] FIXED [3.03%]/Semi-Annual] FIXED [3.03%]/Semi-Annual FIXED [3.03%]/Semi-Annual FIXED 3.608%	1,220 0002
	3,843 0002
Currency Swap /81311 //GBP/ USD[Semi-Annual] FIXED [2.77%]/Semi3.2575% [
Currency Swap /81447 /GBP/ USD[Semi-Annual]	6,814 0002
Currency Swap /82440	1,114 0002
FUR/ USD[Semi-Annual]	4,320 0002
/GBP/ USD[Semi - Annual]	9.848 0002
Currency Swap /84527 Currency Swap /84527	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
Annual FIXED 3.456% ASSET HEDGE Sive / Schedule D Currency Sive / ASSET HEDGE Sive / ASSE	8 , 159 0002
Currency Swap /84838	2,019 0002
GBP/ USD[Semi-Annual] FIXED [3.91%]/Semi-Annual] FIXED [3.91%]/Semi-Annual FIXED 4.58% ASSET HEDGE	5,061 0002
Cult refit y shigh 7-94-034	0,001

SCHEDULE DB - PART A - SECTION 1

					S	howing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Strike Price, Rate or Index	Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /85055 /GBP/ USD[Semi-Annual] FIXED [3.34%]/Semi- Annual FIXED 3.7475% _	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE9	711/05/2015 .	03/03/2027 _		4,880,000	3.7475% [3.34%]			40 , 198	613,254		613,254	342,031				69,786		0002
Currency Swap /85251 /GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi- Annual FIXED 4.131%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA7	611/19/2015 .	02/18/2041 .		3,056,000	4.131% [3.38%]			35,991	352, 122		352,122	299,946				71,881		0002
Currency Swap /85252 /GBP/ USD[Semi-Annual] FIXED [3.46%]/Semi- Annual FIXED 4.264%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE9	711/19/2015 .	02/18/2046 .		305,600	4.264% [3.46%]			3,792	33,635		33,635	32,997						0002
Currency Swap /85414 // USD[Annual] FIXED [1.01%]/Semi-Annual FIXED 4.26%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE9	711/24/2015 .	08/15/2026 .		2,063,476	4.26% [1.01%]			66,219	(54,800)		(54,800)	3,684				28,499		0002
Currency Swap /85415 // USD[Annual] FIXED [1.17%]/Semi-Annual FIXED 4.4%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE9	711/24/2015 .	08/15/2028 .		4,913,039	4.4% [1.17%]			156,363	(89, 178)		(89, 178)	36,475				76,231		0002
Currency Swap /85442 /EUR/ USD[Semi-Annual] FIXED [2.48%]/Semi- Annual FIXED 4.128%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE9	711/25/2015 .	12/15/2035		4,337,800	4.128% [2.48%]			58,973	(613,939)		(613,939)	200,041				89,321		0002
Currency Swap /85804 /EUR/ USD[Semi-Annual] FIXED [2.125%]/Semi- Annual FIXED 4.021%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA7	6 12/07/2015 .	12/31/2021		2,392,466	4.021% [50.008	(193,142)		(193,142)	267.342				20,754		0002
Currency Swap /86056 /EUR/ USD[Semi-Annual] FIXED [3.249%]/Semi- Annual FIXED 4.98%	ASSET HEDGE			JPMORGAN CHASE	7H6GLXDRUGQFU57RNE9		01/15/2036			4.98% [3.249%]			,				92,917						0002
Currency Swap /86065 /GBP/ USD[Semi-Annual] FIXED [4.184%]/Semi-		Schedule D		JPMORGAN CHASE						4.9325% [26,532	(229,790)		(229,790)					38,035	***********	
Annual FIXED 4.9325% _ Currency Swap /86591 /EUR/ USD[Semi-Annual] FIXED [1.839%]/Semi-	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE	7H6GLXDRUGQFU57RNE9	712/17/2015 .	01/15/2036 .		2,831,000	4 . 184%] 3 . 455% [33,489	311, 114		311, 114	251,789				58,431		0002
Annual FIXED 3.455% Currency Swap /86802 /EUR/ USD[Semi-Annual] FIXED [2.739%]/Semi-	ASSET HEDGE	Schedule D	Currency	BANK, N.A.	7H6GLXDRUGQFU57RNE9	701/15/2016 .	03/30/2026 .		5,037,000	-			74, 113	(551,083)		(551,083)	242,023				67,813		0002
Annual FIXED 4.38625%	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE9	701/29/2016 .	02/08/2034 .		4,981,800	4.38625% [2.739%]			69,709	(621,880)		(621,880)	233,567				96,825		0002
Annual FIXED 3.82% Currency Swap /87331 /GBP/ USD[Semi-Annual] FIXED [3.8%]/Semi-	ASSET HEDGE	Schedule D	Currency	_ CITIBANK N.A JPMORGAN CHASE	E570DZWZ7FF32TWEFA7	602/10/2016 .	03/23/2026 .		2,170,650	.3.82% [3.34%]			16,033	184,334		184,334	166,424				29, 183		0002
Annual FIXED 4.71% Currency Swap /87513 /EUR/ USD[Semi-Annual] FIXED [3.75%]/Semi-	ASSET HEDGE	Schedule D	Currency	BANK, N.A.	7H6GLXDRUGQFU57RNE9	702/25/2016 .	03/30/2041 .		2,505,600	4.71% [3.8%]			26,693	76,143		76,143	269,407				59,094		0002
Annual FIXED 5.976%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA7	6 03/04/2016 .	12/31/2045	L	4.792.828	5.976% [3.75%]	L		95.226	(293.578)		(293,578)	283.981			L	124.521		0002

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					Sho	owing all (Options, C	Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as c	of Decemb	er 31 of Cu	rrent Year							
1	2	3	4		5	6	7	8	9	10	11 Cumulative	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)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	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 Valu	Unrealized Valuation Increase/ e (Decrease)	Exchange Change in	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /87880 /GBP/ USDISemi-Annuall																						ı
FIXED [3.5%]/Semi- Annual FIXED 4.2225% _ Currency Swap /87921 /GBP/ USD[Semi-Annual]	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	03/17/2016 .	04/20/2034 _		4,338,000	4.2225% [3.5%]			42,986	323,597	323,	97363,063				84,869		0002
FIXED [3.875%]/Semi-	ASSET HEDGE	0-1	0	CITIDANI NI A	EE70D7W77EE90TWEE470	00/04/0046	00/00/0000		7 105 000	4.407% [57.989	001 401	001	D1 E70 0E1				00 701		0000
Annual FIXED 4.407% Currency Swap /88015	ASSET MEDGE	Schedule D	currency		_ E570DZWZ7FF32TWEFA76 _	03/21/2016	03/30/2026 _		7, 185, 000	3.8/5%]			57,989	601,481	601,	81570,251				96,731		0002
/GBP/ USD[Semi-Annual] FIXED [3.77%]/Semi- Annual FIXED 4.56%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/22/2016 .	04/27/2036 _		1,848,600	_4.56% [3.77%]			18,861	104,444	104,	44186, 114				38,478		0002
Currency Swap /88003 /GBP/ USD[Semi-Annual]																						ı
FIXED [3.98%]/Semi- Annual FIXED 4.9925% _ Currency Swap /88038	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	03/23/2016 .	04/05/2046 _		4,942,000	4.9925% [3.98%]			60,776	251,231	251,	31578,715				129,014		0002
/AUD/ USD[Semi-Annual] FIXED [5.75%]/Semi- Annual FIXED 4.399%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	03/23/2016	10/28/2020		1 602 000	4.399% [5.75%]			(22,274	58,343	58.	43				11,444		0002
Currency Swap /88161 /GBP/ USD[Quarterly] FIXED [NOOL I TEDOL	ochedure D	our rency	N.A	RETITION IN WITHOUT X103	00/20/2010	10/20/2020 _		1,002,000	H.000% [0.70%]			(22,217	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	100,200						0002
3.41%]/Quarterly FIXED 3.9575%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	03/29/2016 .	04/04/2026 _		4,862,000	3.9575% [3.41%]			37,645	378,581	378,	81377,917				65,547		0002
/GBP/ USD[Quarterly] FIXED [3.24%]/Quarterly FIXED				JPMORGAN CHASE						3.7775% [
3.7775%	ASSET HEDGE	Schedule D	Currency		. 7H6GLXDRUGQFU57RNE97 .	04/01/2016	04/12/2028 .		4,963,000				36, 100	291,897	291,	97384,245				75,594		0002
Currency Swap /88566 /EUR/ USD[Semi-Annual] FIXED [1.92%]/Semi-	ADDET HEDDE			WELLS FARGO BANK,	VD4LI4D0DDEUVIJOLIEVTOO	04/00/0040	00 (04 (0000		4 500 400	0.700% [4.00%]			00.740	(050, 070)	(050)	70) 005 540				04 704		0000
Annual FIXED 3.782% Currency Swap /89027 /EUR/ USD[Semi-Annual]	ASSET HEDGE	Schedule D	currency	N.A	KB1H1DSPRFMYMCUFXT09 .	04/28/2010 .	06/01/2026 .		4, 532, 400	3.782% [1.92%]			80,710	(252,272)	(252,	72)205,513				61,731		0002
FIXED [2.454%]/Semi- Annual FIXED 4.212%	ASSET HEDGE	Schedule D	Currency	WELLS FARGO BANK, N.A	KB1H1DSPRFMYMCUFXT09 _	05/20/2016	11/30/2040		4,568,508	4.212% [2.454%]			43,335	(279,498)	(279,	98)340,001				106,946		0002
Currency Swap /89358 /GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi-			,	JPMORGAN CHASE					,	-				,,						,		
Annual FIXED 3.62%	ASSET HEDGE	Schedule D	Currency	BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	05/25/2016	07/20/2028 .		4,998,000	.3.62% [3.18%]			36,576	425,850	425,	50371,737	ļ			77,267		0002
Currency Swap /89367 /GBP/ USD[Semi-Annual] FIXED [3.33%]/Semi-	ADDET HEDDE			OLT IDAMY N. A.	FE70D7W37FF00TWFF.70	05 (05 (0010	07.000.000		0.040.000	0.0000 1.0000 0			00.055	000 000	200	001				50.007		0000
Annual FIXED 3.829% Currency Swap /89402	ASSET HEDGE	Schedule D	currency		_ E570DZWZ7FF32TWEFA76 _	05/25/2016 .	07/20/2031 _		2,940,000	3.829% [3.33%]			23,655	230,008	230 ,	08244,418	 	l	}	52,097		0002
/GBP/ USD[Semi-Annual] FIXED [3.01%]/Semi- Annual FIXED 3.85% Currency Swap /89542	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	05/26/2016 .	07/20/2051 _		1,907,100	_3.85% [3.01%]			21, 174	117,671	117,	71208,444				54,411		0002
/CAD/ USD[Semi-Annual] FIXED [3.926%]/Semi- Annual FIXED 3.96%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA76 _	05/31/2016 .	_01/31/2035 _		3,789,712	3.96% [3.926%]			319	107,063	107,	63301,426				75,983		0002
Currency Swap /89568 /EUR/ USD[Semi-Annual] FIXED [1.43%]/Semi-				JPMORGAN CHASE						3.2925% [
Annual FIXED 3.2925% _	ASSET HEDGE	Schedule D	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	_06/02/2016	_06/27/2026 _		2,232,000	1.43%]			39,710	(150,380)	(150,	80)93,501				30,563		0002

Schedule DB - PART A - SECTION 1 Showing all Options Caps Floors Collars Swans and Forwards Open as of December 31 of Current Year

				Sho	owing all	Options, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of December	er 31 of Cu	rrent Year							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	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		ge, Counterparty al Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /89569				Ü					, ,						,						1
/GBP/ USD[Semi-Annual] FIXED [2.8%]/Semi- Annual FIXED 3.31% Currency Swap /89608	ASSET HEDGE	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	06/02/2016	06/27/2026 _		2,884,000	3.31% [2.8%]			20,694	229,284	229,284	215,396				39,491		0002
/EUR/ USD[Semi-Annual] FIXED [2.02%]/Semi- Annual FIXED 3.973% Currency Swap /89931	ASSET HEDGE	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	06/03/2016	06/28/2023 _		2,260,000	3.973% [2.02%]			42,076	(113,692)	(113,692	2)109,550				23,944		0002
/GBP/ USD[Semi-Annual] FIXED [3.18%]/Semi- Annual FIXED 4.0325% _ Currency Swap /90136	ASSET HEDGE	Schedule D	. Currency BARCLAYS BANK PL	C _ G5GSEF7VJP5170UK5573 _	06/14/2016	08/31/2041 _		1,840,800	4.0325% [3.18%]			19,095	69,094	69,094	191,859				43,823		0002
/EUR/ USD[Semi-Annual] FIXED [2.34%]/Semi- Annual FIXED 4.21% Currency Swap /90166	ASSET HEDGE	Schedule D	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	06/21/2016	06/29/2026 _		5,655,000	_4.21% [2.34%]			99,894	(336,489)	(336,489	258, 196				77 , 434		0002
/EUR/ USD[Semi-Annual] FIXED [3.34%]/Semi- Annual FIXED 5.2% Currency Swap /90168	ASSET HEDGE	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	06/22/2016	06/30/2038 .		1,947,253	5.2% [3.34%]			34,642	(113,552)	(113,552	2)109,459				42,994		0002
/EUR/ USD[Semi-Annual] FIXED [3.4%]/Semi- Annual FIXED 5.295% Currency Swap /94314 /GBP/ USD[Quarterly]	. ASSET HEDGE	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	06/22/2016	09/30/2041 .		4,942,430	_5.295% [3.4%]			42,878	(263,487)	(263,487	320,204				117,869		0002
FIXED [3.64%]/Quarterly FIXED 4.806%	ASSET HEDGE	Schedule B	Currency BARCLAYS BANK PL	C _ G5GSEF7VJP5170UK5573 _	12/13/2016	04/12/2028 _		2,227,750	4.806% [3.64%]			23,308	(13,599)	(13,599	197,676				33,932		0002
/GBP/ USD[Semi-Annual] FIXED [4.043%]/Semi- Annual FIXED 5.37% Currency Swap /95588	ASSET HEDGE	Schedule D	Currency BARCLAYS BANK PL	C _ G5GSEF7VJP5170UK5573 _	02/01/2017	12/31/2035 _		2, 106, 811	5.37% [4.043%]			23,179	(23, 114)	(23, 114	204,992				43,433		0002
/GBP/ USD[Semi-Annual] FIXED [6.5%]/Semi- Annual FIXED 7.905% Currency Swap /95591	ASSET HEDGE	Schedule D	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 _	02/02/2017	02/06/2021 .		4,894,500	_7.905% [6.5%]			48,828	(107,553)	(107,553	361,963				35,548		0002
/EUR/ USD[Semi-Annual] FIXED [4.5%]/Semi- Annual FIXED 7.12% Currency Swap /97233	ASSET HEDGE	Schedule D	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 _	02/02/2017	02/06/2021 .		3,773,000	7.12% [4.5%]			82,622	(305,968)	(305,968	206,460				27 ,403		0002
/GBP/ USD[Semi-Annual] FIXED [2.49%]/Semi- Annual FIXED 3.919% Currency Swap /97350	ASSET HEDGE	Schedule D	Currency BARCLAYS BANK PL	C _ G5GSEF7VJP5170UK5573 _	04/21/2017	07/20/2042 _		4,476,500	3.919% [2.49%]			59,065	94,674	94,674	480,443				108,642		0002
/EUR/ USD[Semi-Annual] FIXED [1.82%]/Semi- Annual FIXED 3.795% Currency Swap /97372	ASSET HEDGE	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	04/28/2017	05/11/2029 .		1,201,200	3.795% [1.82%]			21,939	(97,810)	(97,810	54,924				19,331		0002
/JPY/ USD[Semi-Annual] FIXED [0.65%]/Semi- Annual FIXED 3.683% Currency Swap /97521	Portfolio Hedge	Schedule D	MUFG SECURITIES EMEA PLC	U7M81AY481YLIOR75625 .	05/02/2017	05/11/2032 .		4,991,087	3.683% [0.65%]			150,841	(269,854)	(269,854	(377,406)				91,215		0002
/GBP/ USD[Semi-Annual] FIXED [3.38%]/Semi- Annual FIXED 4.8055%.	Portfolio Hedge	Schedule D	Currency CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	05/09/2017	06/15/2037 _		1,444,281	4.8055% [3.38%]			18,998	38,441	38,44	158,826				31,027		0002

Showing all Ontions	Cane Floore	Collare Swans an	d Forwards Open as a	of December 31 of Current Ye	ar
SHOWING AN OPLIONS	, Caps, i luuis	s, Cullais, Swaps all	u i diwalus Opeli as i	Di December 3 i di Guneni Te	aı

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 of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evchano	e, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-end
Description	or Replicated	Identifier	(a)		d Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Currency Swap /97524 /GBP/ USD[Semi-Annual] FIXED [3.47%]/Semi- Annual FIXED 4.9825% Currency Swap /97571 /CAD/ [Quarterly]	Portfolio Hedge	Schedule D		JPMORGAN CHASE	7H6GLXDRUGQFU57RNE9		06/15/2042 _		1,444,281	4.9825% [20,213	53, 196		53, 196	162,267				34,977		0002
FIXED [3.54%]/Semi- Annual FIXED 4.228% Currency Swap /97607 /GBP/ USD[Semi-Annual]	Portfolio Hedge	Schedule D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXTO	905/11/2017	05/31/2024 _		2,623,907	4.228% [3.54%]			12,299	20,901		20,901	202,273				30,543		0002
FIXED [2.64%]/Semi- Annual FIXED 4.049% Currency Swap /97707 /EUR/ USD[Semi-Annual]	ASSET HEDGE	Schedule D	Currency	_ CITIBANK N.A	E570DZWZ7FF32TWEFA7	605/17/2017	08/02/2042 _		2,978,500	4.049% [2.64%]			39,529	96,949		96,949	340,931				72,332		0002
FIXED [3.748%]/Semi- Annual FIXED 5.56375% 	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE9	705/19/2017	06/30/2050 _		4,476,000	5.56375% [3.748%]			72,008	(457,480)		(457,480)	(85,409)				125,607		0002
FIXED [1.76%]/Semi- Annual FIXED 3.88625% 	Portfolio Hedge	Schedule D	Currency	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE9	705/19/2017	07/06/2027 .		4,476,000	3.88625% [1.76%]			90 , 794 .	(227,224)		(227,224)	187,700						0002
FIXED [1.77%]/Semi- Annual FIXED 3.7525% _ Currency Swap /98216 /EUR/ USD[Semi-Annual]	Portfolio Hedge	Schedule D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA7	605/24/2017	08/17/2027 .		5,035,500	3.7525% [1.77%]			94,888	(291, 170)		(291, 170)	225,096				73,964		0002
FIXED [2.21%]/Semi- Annual FIXED 4.117% Currency Swap /98218 /EUR/ USD[Semi-Annual] FIXED [1.96%]/Semi-	Portfolio Hedge	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK557	306/07/2017	06/27/2029 .		3,040,200	4.117% [2.21%]			54,684	(177,740)		(177,740)	128,877				49,233		0002
Annual FIXED 3.97% Currency Swap /98720 /GBP/ USD[Quarterly] FIXED [3.938%]/Semi-	Portfolio Hedge	Schedule D	Currency	. CITIBANK N.A JPMORGAN CHASE	E570DZWZ7FF32TWEFA7	606/07/2017	06/27/2027 .		2,026,800	.3.97% [1.96%] 5.475% [38 ,792 .	(103,095)		(103,095)	91,493				29,528		0002
Annual FIXED 5.475% Currency Swap /98616 /CAD/ USD[Semi-Annual] FIXED [3.68%]/Semi-	ASSET HEDGE	Schedule D		JPMORGAN CHASE	7H6GLXDRUGQFU57RNE9				872,536				3,982	155,630		155,630	(310,286)				23,278		0002
Annual FIXED 3.95% Currency Swap /98749 /EUR/ USD[Semi-Annual] FIXED [3.1%]/Semi-	ASSET HEDGE	Schedule D			7H6GLXDRUGQFU57RNE9					3.95% [3.68%]			4,009	54, 128		54,128	173,231				34,414		0002
Annual FIXED 5.39% Currency Swap /98799 /GBP/ USD[Semi-Annual] FIXED [2.86%]/Semi-	ASSET HEDGE	Schedule D			E570DZWZ7FF32TWEFA7		06/30/2021 _			5.39% [3.1%]			71,565	(75,842)		(75,842)	166,740				25,974		0002
Annual FIXED 3.998% Currency Swap /98811 /GBP/ USD[Semi-Annual] FIXED [3.27%]/Semi- Annual FIXED 4.513%	ASSET HEDGE	Schedule D		JPMORGAN CHASE BANK, N.A.						3.998% [2.86%] 4.513% [3.27%]			52,404	43,013		43,013	458, 175 258, 310				91,557		0002
Currency Swap /98818 /GBP/ USD[Semi-Annual] FIXED [3.37%]/Semi- Annual FIXED 4.688%	ASSET HEDGE	Schedule D		_ CITIBANK N.A	E570DZWZ7FF32TWEFA7					4.688% [3.37%]			31,904	15,679		15,679	334,838				63,354		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options	Cans Floors Coll	ers Swans and Forwards	Open as of December 31	of Current Year

					S	howing all	Options, (Caps, Floo	rs, Collars,	, Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11 Cumulative Prior	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)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap /98866																							1
/GBP/ USD[Semi-Annual] FIXED [3.57%]/Semi- Annual FIXED 4.814% Currency Swap /98888	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	307/03/2017 .	07/05/2021 .		4,755,450	4.814% [3.57%]			53,740	48,541		48,541	323,210				37,745		0002
/EUR/ USD[Semi-Annual] FIXED [2.55%]/Semi- Annual FIXED 4.697% Currency Swap /98976	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76	607/05/2017	09/30/2028 .		4,980,800	4.697% [2.55%]			101,421	(206,453)		(206,453)	235,403				77,803		0002
/EUR/ USD[Semi-Annual] FIXED [2.82%]/Semi- Annual FIXED 4.888% Currency Swap /99005	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76	607/11/2017	07/18/2027 .		5,016,000	4.888% [2.82%]			47,483	(148,729)		(148,729)	295,010				73,335		0002
/GBP/ USD[Semi-Annual] FIXED [3.19%]/Semi- Annual FIXED 4.4015% _ Currency Swap /99274	ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK, N.A.	_ 7H6GLXDRUGQFU57RNE97	707/13/2017	08/16/2027 .		3,491,100	4.4015% [3.19%]			38,669	49,025		49,025	282,620				51,279		0002
/EUR/ USD[Semi-Annual] FIXED [2.75%]/Semi- Annual FIXED 4.621% Currency Swap /99275	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76	607/28/2017	09/30/2029 .		822,500	4.621% [2.75%]			15,271	(11,440)		(11,440)	37 , 424				13,484		0002
/GBP/ USD[Semi-Annual] FIXED [3.7%]/Semi- Annual FIXED 5.106% Currency Swap /99282	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	307/28/2017	09/28/2037 .		4,981,800	.5.106% [3.7%]			66,657	171,948		171,948	537,099				107,830		0002
/EUR/ USD[Semi-Annual] FIXED [2.87%]/Semi- Annual FIXED 4.67% Currency Swap /99419	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76	607/28/2017	11/29/2030 .		2,585,000	_4.67% [2.87%]			4,348	(48,623)		(48,623	42,406				44,605	1	0002
/EUR/ USD[Semi-Annual] FIXED [1.05%]/Semi- Annual FIXED 3.152% Currency Swap /99503	ASSET HEDGE	Schedule D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	308/03/2017	09/06/2023 .		3,555,000	3.152% [1.05%]			74,852	26,450		26,450	132,971				38 , 453		0002
/GBP/ USD[Semi-Annual] FIXED [5.08%]/Semi- Annual FIXED 6.453% Currency Swap /99866	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76	608/11/2017	08/14/2021 .		910,000	6.453% [5.08%]			11,246	17,299		17,299	65,825						0002
/GBP/ USD[Quarterly] FIXED [3.37%]/Quarterly FIXED 4.6565%	ASSET HEDGE	Schedule D	_ Currency	JPMORGAN CHASE	_ 7H6GLXDRUGQFU57RNE97	708/29/2017	06/20/2025 _		4,256,963	4.6565% [3.37%]			52,829	77,364		77,364	341,299				54 , 140		0002
Currency Swap /100675 /CAD/ USD[Monthly] FIXED [5.35%]/Monthly FIXED 5.3275%	ASSET HEDGE	Schedule D		JPMORGAN CHASE	_ 7H6GLXDRUGQFU57RNE97	710/10/2017	03/01/2023 _		3,789,800	5.3275% [6,373	293,500		293,500	308,654				38,695		0002
Currency Swap /101219 /GBP/ USD[Semi-Annual] FIXED [3.263%]/Semi- Annual FIXED 4.522%	ASSET HEDGE	Schedule D		JPMORGAN CHASE	7H6GLXDRUGQFU57RNE97		.05/31/2033		3,839,864	4.522% [41,691	111,791		111,791	259,657				72,907		0002
Currency Swap /101667 /GBP/ USD[Semi-Annual] FIXED [6.15%]/Semi- Annual FIXED 7.624%	ASSET HEDGE	Schedule D		CITIBANK N.A.	E570DZWZ7FF32TWEFA76		12/04/2020			7.624% [6.15%]			41, 191	168,540		168,540	186,418				19,722		0002
Currency Swap /103431 /EUR/ USD[Semi-Annual] FIXED [2.61%]/Semi-										5.31% [2.61%]			155,418	463 . 193			.463.193						0002
Annual FIXED 5.31%	ASSET HEDGE	Schedule D	_ r our rency	IUKEDII AGKIUULE	1VUV7VQFKU0QSJ21A208	302/01/2018	12/31/2025 .	. L	L5, 688, 997	L.J. 31% [2.01%]	L	L L	135,418	463, 193	I	463, 193	463, 193	L	L	L	75,258		UUUZ

SCHEDULE DB - PART A - SECTION 1

Showing all Options.	Caps, Floors, Co	ollars, Swaps and Fo	orwards Open as of D	ecember 31 of Current Year

					٥	mowing all t	options, t	Japs, Floc	rs, Collars,	Swaps and	a Forwards	Open as of	Decembe	ersiolo	inent i	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												1
											Prior												i
	D											0											i
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s	.)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		0.1		9)				Minimiter					0										
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	o. Hophicatea	1001111101	(ω)	0. 00	o.ou.n.gouco	Batto	Expiration	o o made	7 11110 01110	(. a.a)		. 4.4		*4.40	0000	· an · and	(200.000)	5.,,	71001011011		_просси. с		(≈)
Currency Swap /104160																							i
/GBP/ USD[Semi-Annual]																							i
FIXED [2.66%]/Semi-																							i
Annual FIXED 4.14%	ASSET HEDGE	Schedule D	_ Currency_	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK557	302/22/2018	_06/17/2028		417,900	_4.14% [2.66%]			3,970	48,267		48,267	48,267				6,430		0002
Currency Swap /104665																							i
/EUR/ USD[Semi-Annual]																							i
FIXED [2.92%]/Semi-				JPMORGAN CHASE						5.4065% [i
Annual FIXED 5.4065%	ASSET HEDGE	0-14-1- 0	0	BANK, N.A.	7H6GLXDRUGQFU57RNE9	7 00/45/0040	.03/23/2028		3,321,000				00.074	295,659		295,659	295,659				50 , 448		0002
	ASSET HEDGE	Schedule D	_ Cui i ency_	DAINN, IN.A	_ / HOULADHOUGHOS/ NINES	703/15/2018 .	03/23/2026 .		3,321,000	2.92/0]			69,271	293,039		293,039	293,039				440 , 0لا		0002
Currency Swap /105014																							i
/GBP/ USD[Semi-Annual]																							i
FIXED [3.25%]/Semi-																							i
Annual FIXED 4.96%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A20	803/27/2018	04/25/2048 _		2.971.500	_4.96% [3.25%]			39.370	572,614		572,614	572,614				80,464		0002
Currency Swap /105017		.																					
/GBP/ USD[Semi-Annual]																							i
																							i
FIXED [3.4%]/Semi-	10057 15005		1.	ODED 17	414147710771077		04/05/55			F 4F0]			
Annual FIXED 5.15%	ASSET HEDGE	Schedule D	_ Currency_	CREDIT AGRICOLE	_ 1VUV7VQFKU0QSJ21A20	803/27/2018 .	04/25/2048 .		1,981,000	5.15% [3.4%]				187,539		187,539	187,539				53,643		0002
Currency Swap /105276																							i
/GBP/ USD[Quarterly]																							i
FIXED [i
3.24%]/Quarterly FIXED																							1
4 740V	ACCET HEDGE	0-14-1- 0	0	CITIDANIA NI A	EEZODZWZZEEGOTWEE AZ	04/00/0040	04/06/2025		4 004 000	4 7400 [0 0401			60.379	000 400		000 400	000 400				61,402		0002
4.718%	ASSET HEDGE	Schedule D	_ currency_	CITIBANK N.A	_ E570DZWZ7FF32TWEFA7	7604/09/2018	04/00/2025 .		4,904,280	4.718% [3.24%]				600,436		600,436	600,436			·			0002
Currency Swap /108222																							i
/EUR/ USD[Semi-Annual]																							1
FIXED [2.96%]/Semi-																							i
Annual FIXED 5.489%	ASSET HEDGE	Schedule D	_ Currency_	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA7	7607/25/2018	07/27/2030		4 680 000	5.489% [2.96%]			49.745	234,611		234.611	234,611				79,629		0002
Currency Swap /108494	7,0021 7,2502					0	1.017 217 2000 .		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	p. 100% [2.00%]				201,011		201,011	201,011				, 0, 020		
/EUR/ USD[Semi-Annual]																							i
																							i
FIXED [1.86%]/Semi-				JPMORGAN CHASE						4.9105% [1
Annual FIXED 4.9105% _	ASSET HEDGE	Schedule D	_ Currency_	BANK, N.A	. 7H6GLXDRUGQFU57RNE9	708/01/2018	08/28/2023 _		4,914,000	1.86%]			51,822	171,807		171,807	171,807				53,039		0002
Currency Swap /108637																							1
/GBP/ USD[Semi-Annual]																							1
FIXED [2.75%]/Semi-																							1
Annual FIXED 4.235%	ASSET HEDGE	Cabadula D	Currency	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA7	00 /00 /0010	11/07/2028		1 005 000	4.235% [2.75%]			4.401	70,144		70,144	70,144				30,365		0002
	ASSET REDGE	Schedule D	_ currency_	CITIBANK N.A	_ E3/UUZWZ/FF3ZIWEFA/	7608/08/2018 .	11/0//2028 .		1,935,000	4.230% [2.75%]			4,401	/0, 144		/0, 144	/0, 144						0002
Currency Swap /109295																							1
/GBP/ USD[Semi-Annual]							1													1			1
FIXED [5.01%]/Semi-														1						1			1 1
Annual FIXED 6.70375%				JPMORGAN CHASE						6.70375% [1						1			1 1
	ASSET HEDGE	Schedule D	Currency		. 7H6GLXDRUGQFU57RNE9	709/06/2018	09/11/2030	1	5,031,000			1	26 , 140	243,381		243,381	243,381			1			0002
Currency Swap /109695	MODEL FILLDUL	. Josi loud 1 6 D	- Juli I Glicy	PANK, N.A	- 11 TOURNDHOUGH GOTTINES		1.00/ 11/2000 .	1		0.0170]		·		270,001		270,001				· [, 040		000E
							1]			1 1
/GBP/ USD[Semi-Annual]				IDMODO A										1						1			1 1
FIXED [3.0%]/Semi-				JPMORGAN CHASE										1						1			1 1
Annual FIXED 4.6085% .	ASSET HEDGE	Schedule D	_ Currency_	BANK, N.A	. 7H6GLXDRUGQFU57RNE9	709/19/2018	09/28/2048		4,978,000	4.6085% [3.0%]	ļ	ļ	21,605	416,095		416,095	416,095				135,736		0002
Currency Swap /109952			1				1			_										1			1
/EUR/ USD[Semi-Annual]							1]			1 1
FIXED [2.46%]/Semi-										5.1171% [1						1			1 1
Annual FIXED 5.1171%	ASSET HEDGE	Schedule D	Currency	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA7	7609/26/2018	10/25/2028		4,914,000				24,567	244,365		244,365	244,365			1	76,995		0002
	NOOLI IILDUE	_ Joineuale D	_ our rency_	CITIDANA N.A	_ LJIUULIILIFFOZIIIEFAI	000/20/2018	10/ 23/ 2028 .	†		£. 1 0.0 j	 			244,300		244, 300	244, 303			· 			0002
Currency Swap /111284														1						1			1 1
/GBP/ USD[Monthly]														1						1			1 1
FIXED [1			1 1
3.201%]/Monthly FIXED										4.876% [1						1			1 1
4.876%	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	. 1VUV7VQFKU0QSJ21A20	811/15/2018	.03/31/2036		5.578.470				9.460	214.212		214.212	214,212			1	115.846		0002
	total - Swaps - Hedg					p , 10/ £0 10 .	-F-00, 0 // £000 .	·	,010,-110		13.255		5.978.146	27.542.995	XXX	27.542.995	31.004.768				7.331.056	XXX	XXX
			roreign E	xuidilge									-,-,-	, , , , , , , , , , , , , , , , , , , ,		/ - /	. , ,			1	, , .		
0969999999. Subt	total - Swaps - Hedg	ging Other									(829,514)	200,000	38,090,784	(97,890,492		(97,890,492)	(3, 175, 674)			<u> </u>	166,660,770	XXX	XXX
1029999999 Subt	total - Swaps - Repl	lication						_							XXX				_			XXX	XXX
			on								<u> </u>	 		t	XXX					 		XXX	XXX
	total - Swaps - Incor		UII								1	1								1			
	total - Swaps - Othe														XXX					<u> </u>		XXX	XXX
1159999999. Tota	I Swaps - Interest F	Rate		-				-			(811,511)	200,000	32, 122, 524	(125, 420, 777	XXX	(125,420,777)	(34, 189.533)		-		159,329,714	XXX	XXX
											(0.1.,011)		02, .22, 02T	, .20, .20,777	4 7000	, .20, .20,7777	(0.1,100,000)			1	.00,000,111		,,,,,

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of December 31 of Current Year

				Shov	wing all (Options, C	Caps, Floor	rs, Collars,	Swaps and	l Forwards	Open as o	f Decembe	er 31 of Curre	ent Year							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior											
	Description									Year(s)	Current										
	of Item(s)								Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or		discounted	_	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income		Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	al Swaps - Credit De									(31,258)		(9,885)		XXX (12,710	9,091					XXX	XXX
	l Swaps - Foreign E	3 -								13,255		5,978,146	7 - 7	XXX 27,542,995	31,004,768				7,331,056	XXX	XXX
	d Swaps - Total Ret	urn												XXX						XXX	XXX
11999999999999999999999999999999999999														XXX						XXX	XXX
12099999999. Tota		T	T			1	1			(829,514)	200,000	38,090,784	(97,890,492)	XXX (97,890,492	(3, 175, 674)				166,660,770	XXX	XXX
REC 2445364.32 USD PAY [2108000.00] EUR		Schedule BA,	JPMORGAN CHASE																		
/110102	ASSET HEDGE	D		7H6GLXDRUGQFU57RNE97	10/03/2018	.01/02/2019		2.445.364	1. 16004000				30.523	30,523	30.523				1,223		0002
REC 2605847.02 USD PAY			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												, 020				, 220		
[2244000.00] EUR		Schedule BA,	GOLDMAN SACHS BANK]														
/110128	ASSET HEDGE	D	Currency USA	. KD3XUN7C6T14HNAYLU02	.10/03/2018 .	01/02/2019 _		2,605,847	1. 16125090				36,750	36,750	36,750				1,303		0002
REC 27428522.84 USD		Cohodul - DA]														
PAY [20961000.00] GBP /110169	ASSET HEDGE	Schedule BA,	CurrencyCREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208	10/04/2019	_01/02/2019 _]	27,428,523	1.30855030				844.073	844,073	844.073				13,714		0002
REC 591743.56 USD PAY	ASSET FILIDUL	U	COLITIONE CHEDIT AGNICOLE	_ 1V0V/VQI NOUQOUZ IAZOO	10/04/2010	01/02/2019 _		21 ,420,323	1.30033030				044,073	044,073	044,073						0002
[450000.00] GBP		Schedule BA,	JPMORGAN CHASE																		
/110210	ASSET HEDGE	D		. 7H6GLXDRUGQFU57RNE97	_10/05/2018 _	01/02/2019 _		591,744	1.31498569				17,905	17,905	17,905				296		0002
REC 9365846.44 USD PAY	'																				
[8058000.00] EUR		Schedule BA,	GOLDMAN SACHS BANK																		
/110322	ASSET HEDGE	D	Currency USA	. KD3XUN7C6T14HNAYLU02	.10/10/2018 .	01/08/2019 .		9,365,846	1. 16230410				135,910	135,910	135,910				6,623		0002
REC 4018615.80 USD PAY [3029000.00] GBP		Schedule BA,	WELLS FARGO BANK.																		
/110325	ASSET HEDGE	D D	Currency N. A	. KB1H1DSPRFMYMCUFXT09	10/10/2018	01/08/2019		4,018,616	1.32671370				154,428	154,428	154,428				2,842		0002
REC 1977138.75 USD PAY					. 10, 10, 20 10 .	2.0 1, 00, 2010		,010,010													
[2782000.00] AUD		Schedule BA,	MORGAN STANLEY																		
/110512	ASSET HEDGE	D	Currency CAPITAL SERVICES	_ 17331LVCZKQKX5T7XV54	_10/18/2018 _	_01/16/2019 _		1,977,139	71068970				17,029	17,029	17,029				1,977		0002
REC 98259.30 USD PAY [0.1.1.1.04	ROYAL BANK OF																		
150000.00] NZD /110515	ASSET HEDGE	Schedule BA,	Currency CANADA	. ES71P3U3RH1GC71XBU11	10/18/2018	.01/16/2019		98,259					(2,457)	(2,457	(2,457)				QR		0002
REC 240181.33 USD PAY	AGGET TIEBUE		our ronoy	20711 000 1111 007 1720 17	.10/ 10/ 2010 .	1.01/10/2010							2,407)	2,407	2,101)						3002
[26714000.30] JPY		Schedule BA,	GOLDMAN SACHS BANK																		
/110517	ASSET HEDGE	D	Currency USA	. KD3XUN7C6T14HNAYLU02	.10/18/2018 .	01/16/2019 _		240 , 181	00899084				(3,600)	(3,600	(3,600)	ļ			240		0002
REC 3646676.50 USD PAY	1	0-14-1- 04	IDMODOAN CHAOS]														
[2783000.00] GBP /110596	ASSET HEDGE	Schedule BA,	JPMORGAN CHASE Currency BANK, N.A	. 7H6GLXDRUGQFU57RNE97	10/10/2019	.01/16/2019 .]	3,646,677	1.31034010				95,256	95,256	95.256				3,647		0002
REC 10000859.27 USD	NOULI HEDUL	V	DANK, N.A.	_ // OGENDOGGI OD/ NIES/	.10/13/2010 .			,040,077	1.01004010									<u> </u>	,047 د		0002
PAY [8619000.00] EUR		Schedule BA,	JPMORGAN CHASE]														
/110599	ASSET HEDGE	D	Currency BANK, N.A.	_ 7H6GLXDRUGQFU57RNE97	_10/19/2018 _	01/16/2019 _		10,000,859	1. 16032710				115,834	115,834	115,834				10,001		0002
REC 1578138.50 USD PAY	′]								1						
[2064000.00] CAD /110704	ASSET HEDGE	Schedule BA,	CANADIAN IMPERIAL	21011001770704027570	10 /00 /0010	01/22/2019 .]	1,578,139	76460199				65, 148	GE 440	65, 148				1 000		0002
REC 19842564.11 USD	MODE I FIEDUE	υ	Currency BANK OF COMMERCE	_ 21G119DL770X0HC3ZE78	. 10/22/2018 .	01/22/2019 .		1,5/8,139						65, 148	ວ, 148				1,933		0002
PAY [15416000.001 GBP		Schedule BA,	JPMORGAN CHASE]														1
/110894	ASSET HEDGE	D		. 7H6GLXDRUGQFU57RNE97	.10/29/2018 .	01/28/2019 .		19,842,564	1.28714090				158,791	158,791	158,791				28,062		0002
REC 2114545.52 USD PAY	']														
[1644000.00] GBP	ACCET LIEDOE	Schedule BA,	JPMORGAN CHASE	THOSE VERNICATION CO.	10 (00 (00:-	04 (00 (00:5]	0 444	1 00001				45 405	,	45						
/110915	ASSET HEDGE		Currency BANK, N.A	. 7H6GLXDRUGQFU57RNE97	. 10/29/2018 .	01/28/2019 _	 	2,114,546	1.28621990				15,423	15,423	15,423	}		 	2,990		0002
REC 11445116.69 USD PAY [9972000.00] EUR		Schedule BA,	MORGAN STANLEY												1						
/110917	ASSET HEDGE	D		_ 17331LVCZKQKX5T7XV54	10/29/2018	_01/28/2019 _]	11,445,117	1.14772530				7,516		7,516				16, 186		0002
REC 578785.05 USD PAY			5		, 20, 20 10 .			,,					,,,,,,		,010						
[450000.00] GBP		Schedule BA,	JPMORGAN CHASE												1						
/110920	ASSET HEDGE	D	Currency BANK, N.A	. 7H6GLXDRUGQFU57RNE97	.10/29/2018 .	01/28/2019 .		578,785	1.28618900				4,208	4,208	4,208				819		0002
REC 102961.46 USD PAY		0-6-4-1-01]														
[932999.99] SEK	ASSET HEDGE	Schedule BA,	CURRONS OPERIT ACRECULE	_ 1VUV7VQFKU0QSJ21A208	10/00/0010	01/28/2019 .		102,961	11035526				(1,458)	(1,458	(1,458)]			146		0000
/110924	MODE I TEDUE	υ	Currency CREDIT AGRICOLE	_ IVUV/VUFNUUUSJZIAZUS	10/29/2018 .	1.01/20/2019 .		102,961	1103526				I,458)		(1,458)		L	ļ	146		0002

SCHEDULE DB - PART A - SECTION 1

01	O FI	0-11	.l	- f D l 04 f O + \/
Showing all Options.	. Cabs. Floors	. Collars. Swaps and	r Forwards Open as	of December 31 of Current Year

					S	howing all	Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as of	f December	er 31 of Cu	rrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior												İ
	Description										Year(s)	Current											1
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Year Initial Cost of Un-						Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	F h	0	Total	Maturity	Number	Matteral	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datasilat	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
REC 99481.57 USD PAY [(-/		g	- 4.13				(1. 51. 57)							(= 00.000)						(-7
892999.99] SEK /111085	ASSET HEDGE	Schedule BA,	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	21G119DL770X0HC3ZE78	811/05/2018	01/28/2019		99.482					(1,532)		(1,532	(1,532)				141		0002
REC 14444856.70 USD			041 1 0110 1 1 1 1	State of Commence													,						1
PAY [11075000.00] GBP /111186	ASSET HEDGE	Schedule BA,	Currency	SOCIETE GENERAL	. 02RNE81BXP4R0TD8PU41	111/09/2018	02/07/2019		14,444,857	1.30427600				294,631		294,631	294,631				22,839		0002
REC 4295701.49 USD PAY	710021 12302		041 1 0110)	0001212 0212112	- 02.0.2015/1. 1101501011																		1
[3760000.00] EUR /111188	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573	311/09/2018	02/07/2019		4,295,701	1.14247380				(22,517)		(22,517	(22,517)						0002
REC 2152860.91 USD PAY									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(==,+,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , , , , , , , , , , , , , , , , ,		1
[1644000.00] GBP /111240	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A.	_ KB1H1DSPRFMYMCUFXT09	911/13/2018	02/11/2019		2,152,861	1.30952610				51,911		51,911	51,911				3,570		0002
REC 834000.00 EUR PAY			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											, ,		, ,	, ,						1
[961993.48] USD /111363	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573	311/19/2018	02/07/2019 .		961,993	1. 15346940				(4, 154)		(4, 154	(4, 154)				1,521		0002
REC 122824.47 USD PAY			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,					, , ,		, ,	, , , ,						1
[169000.00] AUD /111442	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	21G119DL770X0HC3ZE78	811/21/2018	02/19/2019 .		122,824	72677201				3,694		3.694	3.694				230		0002
REC 3691000.00 GBP PAY		0 1 1 1 04	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,					,		,							1
[4727959.51] USD /111458	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573	311/21/2018	_01/02/2019		4,727,960	1.28094270				(23, 261)		(23, 261	(23, 261)				2,364		0002
REC 12541066.93 USD PAY [17314000.00] AUD		0-6-4-1- 04		CANADIAN INDEDIA																			i
/111523	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	_ 21G119DL770X0HC3ZE78	811/26/2018	02/25/2019 .		12,541,067	72433100				335,096		335,096	335,096				24,286		0002
REC 5431000.00 EUR PAY [6205529.57] USD		Cabadula DA																					i
/111566	ASSET HEDGE	Schedule BA, D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/26/2018 .	02/25/2019 .		6,205,530	1.14261270				41,095		41,095	41,095				12,017		0002
REC 255171.44 USD PAY [200000.00] GBP		Schedule BA,																					İ
/111591	ASSET HEDGE	D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/27/2018	01/02/2019 .		255, 171	1.27585720				243		243	243				128		0002
REC 2721407.49 USD PAY [2122000.00] GBP		Schedule BA,		MORGAN STANLEY																			i
/111752	ASSET HEDGE	D	Currency		. 17331LVCZKQKX5T7XV5	411/30/2018	.02/28/2019		2,721,407	1.28247290				9,461		9,461	9,461				5,443		0002
REC 402000.00 EUR PAY [458264.72] USD		Schedule BA,																					i
/111770	ASSET HEDGE	D	Currency	CREDIT AGRICOLE	_ 1VUV7VQFKU0QSJ21A208	811/30/2018 .	02/25/2019 .		458,265	1.13996199				4,665		4,665	4,665				887		0002
REC 2127726.67 USD PAY [2800000.00] CAD		Schedule BA,		MORGAN STANLEY																			i
/111822	ASSET HEDGE	D	Currency		17331LVCZKQKX5T7XV54	412/03/2018	03/04/2019 .		2, 127,727	75990238				71,339		71,339	71,339				4,514		0002
REC 41915770.92 USD PAY [36662000.00] EUR		Schedule BA,		MORGAN STANLEY																			i
/111846	ASSET HEDGE	D	Currency		. 17331LVCZKQKX5T7XV5	412/04/2018	03/04/2019		41,915,771	1.14330290				(256,840)		(256,840	(256,840)				88,917		0002
REC 3193366.25 USD PAY [2500000.00] GBP				GOLDMAN SACHS BANK																			i
/111892 FNCL 4 1/19 FIXED	Portfolio Hedge	ScheduleD	Currency	USA	KD3XUN7C6T14HNAYLU02	212/06/2018	01/02/2019 .		3, 193, 366	1.27734650				7,747		7,747	7,747				1,597		0002
COUPON 4.000000				J.P. Morgan	ZBUT11V806EZRVTWT80	7																	1
/111922 REC 8177874.63 USD PAY	TBA FORWARD	Schedule D	Interest	Securities LLC		12/06/2018	01/14/2019 .		59,950,000	100.84375000				655,703		655,703	655,703				59,950		0013
[7141000.00] EUR		Schedule BA,		MORGAN STANLEY																			1
/112122 REC 343226.97 USD PAY	ASSET HEDGE	D	Currency	CAPITAL SERVICES	17331LVCZKQKX5T7XV5	412/13/2018	03/15/2019 .		8, 177,875	1.14520020				(44, 129)		(44, 129)(44, 129)				18,738		0002
[300000.00] EUR		Schedule BA,		JPMORGAN CHASE																			
/112124 REC 208918.18 USD PAY	ASSET HEDGE	D	Currency	BANK, N.A	_ 7H6GLXDRUGQFU57RNE97	712/13/2018	03/04/2019 .		343,227	1. 14408990				(2, 180)		(2, 180	(2, 180)			 	728		0002
[183000.00] EUR		Schedule BA,		MORGAN STANLEY																			1
/112128	ASSET HEDGE	D	Currency	CAPITAL SERVICES	. 17331LVCZKQKX5T7XV54	412/13/2018 .	02/05/2019 .		208,918	1.14162940				(1, 115)		(1,115	(1,115)				330		0002

SCHEDULE DB - PART A - SECTION 1

Sho	wing all (Options, (Caps, Floo	rs, Collars,	Swaps and	l Forwards	Open as o	of December	er 31 of Cu	rrent Y	ear
	6	7	8	9	10	11	12	13	14	15	16

					One	owing an v	options, c	Japs, 1 100	is, Collais,	Owaps and	i i Oiwaius			er 31 of Cur	ieni ieai							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
											Prior											
	Description										Year(s)	Current										
	of Item(s)									Strike	Initial Cost	Year Initial									Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-					Total	Current	Adjustment			Effectivenes
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evolungo	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/		Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income		Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
	or neplicated	identiner	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	Palu	raiu	income	value	Code Fail Value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	⊏⊓uuy	(D)
REC 574601.15 USD PAY [5166000.02] SEK		Cohodula DA		GOLDMAN SACHS BANK																		
/112129	ASSET HEDGE	Schedule BA,	Currency	USA	KD3XUN7C6T14HNAYLU02	10/10/2010	03/13/2019 .		574,601					(10,816)	(10,816	(10,816)				1,285		0002
REC 9922815.83 USD PAY		υ	. Cui i ency	USA	_ NUONUNTUOT TAHINATLUUZ _	12/ 13/ 20 10			3/4,001					(10,010).	(10,010	(10,610)				1,200		0002
[7801000.00] GBP		Schedule BA,		MORGAN STANLEY																		
/112130	ASSET HEDGE	ochedure ba,	Currency		. I7331LVCZKQKX5T7XV54 .	10/10/2010	03/11/2019		9,922,816	1.27199280				(51,857)	(51,857	(51,857)				22, 188		0002
REC 2082683.13 USD PAY		U	Currency	CAPTIAL SERVICES	. 1/301LVUZNQNA31/AV34 .	12/ 13/ 2010	00/11/2019 .			1.27 199200				(31,037).	(31,03/	(31,037)				22, 100		0002
[2052000.00] CHF		Schedule BA,		MORGAN STANLEY																		
/112162	ASSET HEDGE	n	Currency		. 17331LVCZKQKX5T7XV54 .	12/13/2018	02/12/2010		2,082,683	1.01495279				(16,753).	(16,753	(16,753)				4,657		0002
REC 962128.76 USD PAY	NOUL! HEDUL	J	Currency	ONITIAL OLIVIUES	. 1700 IL 10ZNUNAJ17A1J4 .	12/10/2010		·					<u> </u>		(10,733	(10,733)	` 					0002
[1287000.00] CAD		Schedule BA,	I										Ì			İ			1			
/112262	ASSET HEDGE	n	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 _	12/17/2018	03/19/2019		962, 129	74757479				15,669	15,669	15,669				2,256		0002
REC 2737000.00 EUR PAY		J	Jul 1 orloy	SANOLINO DANK ILU .			00/ 10/ 20 19 .						<u> </u>			10,009			ļ			
[3137333.05] USD		Schedule BA,	1	MORGAN STANLEY															1			
/112294	ASSET HEDGE	D	Currency		_ 17331LVCZKQKX5T7XV54 _	12/18/2018	03/20/2019		3, 137, 333	1.14626710				15,330	15,330	15,330			1	7 , 358		0002
REC 2350463.61 USD PAY		-								1. 17020/ 10										, ,330		
[3172000.00] CAD		Schedule BA,	I	MORGAN STANLEY									Ì			İ						
/112443	ASSET HEDGE	D D	Currency		. 17331LVCZKQKX5T7XV54 .	12/21/2018	03/25/2019 .		2,350,464	74100366				20, 117	20, 117	20, 117				5,757		0002
REC 20031202.33 USD							T		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
PAY [28260000.00] AUD		Schedule BA,		MORGAN STANLEY																		
/112444	ASSET HEDGE	D	Currency		_ 17331LVCZKQKX5T7XV54 _	12/21/2018	03/25/2019 _	<u> </u>	20,031,202	70881820	L		L	97,647	97,647	97,647	L		L	49,066		0002
REC 1648000.00 EUR PAY				1		1	1		, . ,					''''								
[1887313.33] USD		Schedule BA,	I	MORGAN STANLEY									Ì			İ						
/112467	ASSET HEDGE	D	Currency	CAPITAL SERVICES	. I7331LVCZKQKX5T7XV54 .	12/21/2018	03/20/2019 _		1,887,313	1.14521440				10,956	10,956	10,956				4,426		0002
REC 1736000.00 GBP PAY	/		1																1			
[2200684.67] USD		Schedule BA,	1																			
/112499	ASSET HEDGE	D	Currency	CREDIT AGRICOLE	. 1VUV7VQFKU0QSJ21A208 .	12/21/2018	03/20/2019 .		2,200,685	1.26767550				9,339 .	9,339	9,339			ļ	5, 161		0002
REC 253334.26 USD PAY			1																1			
[200000.00] GBP		Schedule BA,	1	JPMORGAN CHASE																		
/112554	ASSET HEDGE	D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	12/27/2018	02/07/2019 .	 	253,334	1.26667130		}	ļ		(2, 148	(2, 148)	ļ		}	401		0002
REC 200000.00 GBP PAY			1																1			
[252882.48] USD		Schedule BA,	L	JPMORGAN CHASE										!					1			
/112555	ASSET HEDGE	ט	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	12/27/2018	01/02/2019 _		252,882	1.26441240			ļ		2, 155	2, 155			}	126		0002
REC 20219999.99 GBP			I										Ì			İ			<u> </u>			
PAY [25660999.79] USD		Schedule BA,	L	JPMORGAN CHASE	711001 VDD116	10 (05 :== :	04 (05 :== ::		05				Ì						1			
/112579	ASSET HEDGE	D	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	12/28/2018	01/02/2019 .		25,661,000	1.26909000				123,330	123,330	123,330				12,830		0002
REC 25774605.86 USD			I	IDMODO AND TO THE									l	1]			1			
PAY [20219999.99] GBP		Schedule BA,	L	JPMORGAN CHASE	ZUON VIDIUNAS ISTRUST	40 (00 (0045	04/00/00/0		05 774 055	4 074700				(400 70 ::	/ 100 == :	(400 75			1	65 745		0000
/112580	ASSET HEDGE	ν	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	12/28/2018	04/02/2019 .		25,774,606	1.27470850				(122,701) .	(122,701	(122,701)	·			65,713		0002
REC 2108000.00 EUR PAY		Cobodula PA	I	IDMODOANI CHACE									Ì			İ			<u> </u>			
[2416252.84] USD	ACCET LIEDOE	Schedule BA,		JPMORGAN CHASE	ZUROL VDDUROELIEZDAGOZ	10 /00 /0010	04/00/0040		0 440 050	1 14000000			Ì	(4.447)	/4 447	(4.447)]		<u> </u>	1 000		0000
/112581	ASSET HEDGE	ν	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	12/28/2018	01/02/2019	····	2,416,253	1.14623000			·		(1,417	(1,417)	·		 	1,208		0002
REC 2244000.00 EUR PAY [2572140.12] USD		Cohodula DA	1	JPMORGAN CHASE															1			
/112583	ASSET HEDGE	Schedule BA,	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	12/29/2010	01/02/2019 _		2,572,140	1.14623000			Ì	(1,508)	(1,508	(1,508)]		<u> </u>	1,286		0002
REC 2434940.26 USD PAY		ν	Currency	DANK, N.A.	_ //OULADROUGEUS/RINES/ _	12/20/2018	0 1/ 02/ 20 19 .		2,3/2,140	1. 14023000					(1,508	(1,508)			ļ	1,280		0002
[2108000.001 EUR		Schedule BA,	1	JPMORGAN CHASE															1			
/112585	ASSET HEDGE	n	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	12/28/2019	04/02/2019 .		2,434,940	1.15509500			Ì	1,428	1,428	1,428			<u> </u>	6,208		0002
REC 2545829.38 USD PAY		U	Currency	DANK, N.A.	. 1100LADHOUQI 007HNE97 .	12/20/2010			2,404,940	1. 13303300				,,420	1,420	1,420			<u> </u>			0002
[2204000.00] EUR		Schedule BA,	1	JPMORGAN CHASE															1			
/112586	ASSET HEDGE	n	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97 .	12/28/2019	04/02/2019 .		2,545,829	1.15509500			Ì	1,493	1.493	1,493			<u> </u>	6,491		0002
	total - Forwards - He	adaina Othar			. MOULADIOUGI OUTINEST .	H- 12/20/2010		<u> </u>		1. 10000000					XXX 2.901.401	2,901,401				543,509	YYY	XXX
		saging Other											 						+			XXX
12699999999. Subt													1			2,901,401			+	543,509		
	total - Hedging Effec														XXX				—		XXX	XXX
	total - Hedging Othe	er									7,137,786	3,467,469	38,090,784		XXX (81, 438, 552	(4,749,433)				167,204,279		XXX
14199999999. Subt	total - Replication														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
										Cumulative												
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
14299999999. Subt	total - Income Gener	ration	_	•										XXX							XXX	XXX
1439999999. Subt	total - Other													XXX							XXX	XXX
1449999999 - Tota	tals									7, 137, 786	3,467,469	38,090,784	(81,438,552)	XXX	(81, 438, 552)	(4,749,433)				167,204,279	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
Γ		

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
	0002	Currency derivatives hedging foreign investments or liabilities back to USD
	0003	Equity derivatives hedging portfolio's exposure to equity markets
	0008	Credit default swaps reduced credit risk through the purchase of credit protection
	0013	MBS forward contracts, efficient investments in MBS through liquid TBA markt

SCHEDULE DB - PART A - SECTION 2 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

						,	Showing	j all Op	itions, Cap	s, Floors,	Collars, S	waps and	l Forwards	I erminat	ed During	Current Y	'ear								
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
													Cumulative												
	Description												Prior Year(s)	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost							_				Hedge
	Hedged,	0-1	T (-)				Date of		Indicate			Price,	of Un-	of Un-	Considera-		De-al-/		I I amanda and	Tatal Familia	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)				Maturity	Termina-	Exercise,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/		Unrealized Valuation	Total Foreign	Year's	(Loss) on	to Carrying Value of	(Loss) on	at Inception
	Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	Expira-	tion	Expiration, Maturity or	Number of	Notional	Received	(Received)	(Received)	(Paid) on	Current Year	Adjusted Carrying		Increase/	Exchange Change in	(Amortiza- tion)/	Termination	Hedged	Termination	and at Termination
Description	or Replicated	Identifier	(a)		learinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(h)
	al - Purchased Options		(ω)	or central c	neuringriouse	Date	tion	Duto	Ouic	Contracts	Amount	(i did)	i ala	i ala	Terrimation	IIICOITIC	Value	XXX	(Decircuse)	D.// t.O. v.	Accidion	riccogriizca	itom	Deterred	XXX
007 3333333. Gubiote	T dichased Options	Schedule	LITECTIVE															XXX							XXX
66719 Call Options - 30 YEAR		B, D,																							
SWAP	Portfolio Hedge	Exhibit 5 _	Interest		E570DZWZ7FF32TWEFA76 _	_09/16/2013	.09/17/2018	.09/17/2018	Exercise		11,000,000	4.45000000	1,250,000						(3, 164, 684)			(1,250,000)			0001
100284 Call Options - S&P 500	VA SECONDARY GUARANTEES	Fabricia F	F: 4 / I = 4	WELLS FARGO BANK,	ND4114D0DDENNIOLIEVTOO	00/14/0017	00/40/0040	00 /40 /0040	W-4: 4		499.000	2495.00000000	00 050		70 704				(00.000)			51.832			0003
100286 Call Options - MXEA	. VA SECUNDARY GUARANTEES	Exhibit 5.	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 _	.09/14/2017	.09/12/2018	.09/12/2018 .	Maturity		499,000	2495.00000000	26,952						(22,328)						0003
Index	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index		KB1H1DSPRFMYMCUFXT09 .	.09/14/2017	.09/12/2018	09/12/2018	Expiry		393.000	1965.00000000	21,518						(5,465)	L		(21,518)			0003
100301 Call Options - SPLV5UF	P			WELLS FARGO BANK,							,														
INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	_09/14/2017	09/12/2018	09/12/2018	Maturity		2,472,500	215.00000000			218,500				(69,438)	ļ		139,955			0003
100584 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index	BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 _	10/03/2017	09/28/2018	00/00/0040	Maturity		480.000	2500.00000000	28,688		79,484				(18,610)			50.796			0003
100586 Call Options - MXEA	OLUUNDAITI UUANANIEES	LAMBIL O.	Equity/ IIIdeX	BANK OF AMERICA,	DTT TULLUUUNIIZUUN IMDZ/ _	. 10/03/201/	JUDI 20/2018 ,	JUST 20/2010 .	muturity		400,000		∠0,008		/8,484					``		00,790 ند			0000
Index	VA SECONDARY GUARANTEES	Exhibit 5 .	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27 .	10/03/2017	.09/28/2018	.09/28/2018	Maturity			1968.00000000	19,878		1,075	L			(4,722)	ļl		(18,803)			0003
100615 Call Options - SPLV5UF				WELLS FARGO BANK,					[
INDEX	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 _	10/03/2017	.09/28/2018	JU9/28/2018 .	Maturity		2,715,538	217.00000000	78,463		187,084	·	·		(62,393)	<u> </u>		108,622			0003
100932 Call Options - SPLV5UF INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09	10/23/2017	10/19/2018	10/19/2018	Maturity		3,080,000	220.00000000	94,080		103,740	I			(34, 423)	j l		9,660			0003
101258 Call Options - SPLV5UF	P			WELLS FARGO BANK,					,		3,000,000									1					
INDEX	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	N.A	KB1H1DSPRFMYMCUFXT09 _	11/13/2017	11/14/2018	.11/14/2018 .	Maturity		3,085,800	222.00000000	96,049		98,690				(15,480)	ļ		2,641			0003
101562 Call Options - MXEA				WELLS FARGO BANK,							1 197 000											(70.010)			
Index	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	.11/27/2017	.11/2//2018 .	.11/27/2018 .	Expiry			1995.00000000	73,212						(5,696)			(73,212)			0003
10 1307 Carr options - 38 300	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	11/27/2017	11/27/2018	11/27/2018	Maturity		1,745,560	2567.00000000	110,956						(32,883)			(32,640)			0003
101579 Call Options - SPLV5UF	P			WELLS FARGO BANK,					,						•										
INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	_11/27/2017	_11/27/2018 .	11/27/2018 .	Maturity		2,441,600	224.00000000	70,305		57 , 443				(3,803)			(12,862)			0003
102253 Call Options - SPLV5UF INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index	BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 _	12/12/2017	12/13/2018	12/12/2018	Maturity		3,609,300	227.00000000	94.974		43,089				8.955			(51,885)			0003
102468 Call Options - SPLV5UF		Exilibit 5.	Equity/ illucx	BANK OF AMERICA,	D411BEBOURNEOUD INIDE1 .	. 12/ 10/ 2011	12/10/2010	. 127 107 20 10 .	. maturity		,000,000	227.0000000							,0,000						0000
INDEX	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index			12/28/2017	12/28/2018	12/28/2018 .	Expiry		2,928,300	227.00000000							9,657			(81,022)			0003
00899999999. Subtota	al - Purchased Options	- Hedging	Other - Ca	II Options and Wa	arrants								2,124,641		946,205			XXX	(3,421,313)		(1, 178, 436)			XXX
00700 D.A O.Aires 00 VEAD		Schedule B. D.																							
66720 Put Options - 30 YEAR SWAP	Portfolio Hedge	Exhibit 5 _	Interest	CITIBANK N.A.	E570DZWZ7FF32TWEFA76 .	09/16/2013	09/17/2018	09/17/2018	Expiry		26,750,000	4.95000000	2,150,000						2, 148, 100			(2,150,000)			0001
00999999999 Subtota	al - Purchased Options				EGFOSEMENT GETTLE TO S	,007 107 20 10	2007 1172010		Lapiny				2,150,000					XXX	2.148.100			(2,150,000)			XXX
	al - Purchased Options												4,274,641		946,205			XXX	(1,273,213			(3,328,436)			XXX
	al - Purchased Options												4,214,041		540,200			XXX	(1,270,210			(0,020,400)			XXX
	al - Purchased Options																	XXX							XXX
	al - Purchased Options		201101411011															XXX							XXX
	urchased Options - Ca		and Warra	nte									2,124,641		946.205			XXX	(3,421,313			(1,178,436)			XXX
	urchased Options - Pu		and vvanu	1110									2,150,000		540,200			XXX	2.148.100			(2.150.000)			XXX
	urchased Options - Ca												2,100,000			1		XXX	۵, ۱۹۵, ۱۵۵			(2,100,000)			XXX
	urchased Options - Flo												 			1		XXX		 		1			XXX
	urchased Options - Co																	XXX				 			XXX
	urchased Options - Ot																	XXX		 		 			XXX
042999999999999999999999999999999999999		.1101											4.274.641		946,205			XXX	(1,273,213			(3,328,436)			XXX
	al - Written Options - H	ledging Effo	ective										7,214,041		940,205			XXX	(1,213,213	1		(3,320,430)			XXX
100285 Call Options - S&P 500		loaging Life	JOU'VE	WELLS FARGO BANK,					1		I							////				 			7///
	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	N.A	KB1H1DSPRFMYMCUFXT09 .	.09/14/2017	.09/12/2018 .	.09/12/2018	Maturity		510,000	2550.00000000	(20,468)		(67,784)	L			20,178	ļ		(47,316)			0003
100288 Call Options - MXEA				WELLS FARGO BANK,					L							I									l
Index	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 _	_09/14/2017	09/12/2018	.09/12/2018	Expiry		401,000	2005.00000000	(16,478)		}	}	}		4,924	}		16,478		 	0003
100302 Call Options - SPLV5UF INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	09/14/2017	09/12/2018	09/12/2018	Maturity		2,587,500	225.00000000	(20,930)		(103,500)	l			41.025			(82,570)			0003
100585 Call Options - S&P 500			qu ; / illucx	BANK OF AMERICA,		_ 507 . 17 20 17					2,007,000														
	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	N.A	B4TYDEB6GKMZ0031MB27 _	10/03/2017	.09/28/2018	.09/28/2018	Maturity		496,704	2587.00000000	(18,896)		(62,780)				15,679			(43,884)			0003
100587 Call Options - MXEA	VA SECONDARY GUARANTEES	Contract C	Food And Inch	BANK OF AMERICA,	B4TYDEB6GKMZ0031MB27 _	10 (00 (0017	00 (00 (00 40	00 (00 (00 40	F i		392.832	2046.00000000	(40,000)						0.000			10.000			0003
Index 100616 Call Options - SPLV5UF		Exhibit 5.	Equity/Index	WELLS FARGO BANK,	D41TUEBOUNIZUU31MB2/_	10/03/2017	.09/28/2018 .	ມສ/20/2018 .	Expiry				(12,390).			<u> </u>	ļ		2,696	<u> </u>		12,390			0003
INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index		KB1H1DSPRFMYMCUFXT09	10/03/2017	09/28/2018	09/28/2018	Maturity		2,853,192	228.00000000	(17,269)		(49,430)	L			31,325	<u> </u>		(32, 161)			0003
100933 Call Options - SPLV5UF	P			WELLS FARGO BANK,				l	<u>[</u>		1		l T			1	[1		"					I
INDEX	VA SECONDARY GUARANTEES	Exhibit 5.	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 _	_10/23/2017	_10/19/2018 .	10/19/2018 .	Expiry		3,234,000	231.00000000	(22, 120)						17,776			22,120			0003
101259 Call Options - SPLV5UF INDEX	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	11/13/2017	11/14/2018 .	11/14/2018	Expiry		3.252.600	234.00000000	(19,877)						8,907			19,877			0003
101564 Call Options - MXEA				WELLS FARGO BANK,							,														
Index	VA SECONDARY GUARANTEES	Exhibit 5 .	Equity/Index		KB1H1DSPRFMYMCUFXT09 _	11/27/2017	11/27/2018	11/27/2018	Expiry		1,245,600	2076.00000000	(42,762)			ļ	ļ		6,778	}					0003
101568 Call Options - S&P 500	VA SECONDARY GUARANTEES	Exhibit 5 _	Equity/Index	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	11/27/2017	11/27/2010	11/27/2018	Maturity		1,810,160	2662.00000000	.(71,536)		(13,716)				27,851			57.820			0003
	OLUUNUNNI UUNNNIIEED	I LYHIDIL 9 -	∟quity/iiidex	. i 11.0.	TO HIT DOLLS WINDOLVING "	F11/2//201/	+11/41/4010	+11/41/4010 .	muturity		i,0 IV, IOU		(11,030)		(IO, / IO)			J	£1,601			020, الز			0000

SCHEDULE DB - PART A - SECTION 2

						Showing	g all Op	otions, Cap	ps, Floors,	, Collars, S	Swaps and	d Forwards	s Termina	ted 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
												Cumulative												
	Description											Prior Year(s)	Current Year	·										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
101580 Call Options - SPLV5UP INDEX	VA OFCONDARY CHARANTEES	F.,L:L:A F	F: 4/	WELLS FARGO BANK,	(TOO 11/07/001	7 44/07/0040	11 /07 /0010	Expiry		0 570 400	000 0000000	/14 000						0.400			14 000			0003
102254 Call Options - SPLV5UP	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index	N.A KB1H1DSPRFMYMCUF BANK OF AMERICA,	(109 11/2//201	/ 11/2//2018	11/27/2018	_ Exp1ry		2,572,400	236.00000000	(14,388									14,388			0003
INDEX	VA SECONDARY GUARANTEES	Exhibit 5	Equity/Index		IB27 _ 12/13/201	7 12/13/2018	12/13/2018	Expiry		3,816,000	240.00000000	(16,568						2, 141			16,568			0003
102470 Call Options - SPLV5UP				BANK OF AMERICA,																	1			
INDEX	VA SECONDARY GUARANTEES				IB27 _ 12/28/201	7 _12/28/2018	12/28/2018	Expiry		3,096,000	240.00000000	(12,526									12,526			0003
0509999999. Subtotal	- Written Options - He	edging Oth	ner - Call O	ptions and Warrants								(306, 208		(297,210			XXX	186,342			8,998			XXX
0569999999. Subtotal	- Written Options - He	edging Oth	ner									(306,208		(297,210			XXX	186,342			8,998			XXX
0639999999. Subtotal	- Written Options - Re	eplications	;														XXX							XXX
07099999999. Subtotal	- Written Options - In	come Gen	eration											Î			XXX							XXX
07799999999. Subtotal																	XXX							XXX
07899999999. Total Wr			Warrante									(306,208		(297,210	1	1	XXX	186,342	1		8.998	1		XXX
07999999999999999999999999999999999999			···									(300,200	1	(201,210	1	+	XXX	100,342	t		0,390			XXX
		7110115										1	 	+		+	XXX							XXX
08099999999999999999999999999999999999														 		+					_			
08199999999. Total Wr													 	1		1	XXX		1					XXX
0829999999. Total Wr		3										1	ļ			1	XXX				1	ļ		XXX
0839999999. Total Wr														1	1	1	XXX		ļ		1	ļ		XXX
08499999999. Total Wr												(306,208		(297,210	1		XXX	186,342			8,998			XXX
0909999999. Subtotal	- Swaps - Hedging Ef	fective															XXX							XXX
Interest Rate Swap 033749																								
/1966 /[At Maturity] FIXED [Schedule																						
4.64%]/At Maturity LIBOR 2.82163%	Portfolio Hedge	B, D,	Interest	UBS AG BFM8T61CT2L1QCEN	VEO 02/10/200	0 06/05/0006	04 /10 /0010	Amond Out		40 110 045	LIBOR [4.64%]				(22,399,490	,,								0001
Interest Rate Swap /32944	roitioilo neuge	_ Exhibit 5 _	Interest	. UBS AG Brills TO TC 12L TQUEI	13003/ 19/200	0 100/23/2020		. Allend Out		40,119,040	4.04%]			-	(22,399,490	//					-			0001
/[Semi-Annual] FIXED [Schedule																						
1.71%]/Quarterly LIBOR 0.303%		B, D,																						
	Portfolio Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170U	5573 _ 08/19/201	1 08/23/2018	08/23/2018	Expiry		70,000,000	LIBOR [1.71%]				128,336			(12,070)						0001
Interest Rate Swap /33266 /[Semi-Annual] FIXED [Schedule																						
1.869%]/Quarterly LIBOR		B. D.		ROYAL BANK OF CANADA																				
0.319%	Portfolio Hedge	Exhibit 5	Interest	ES71P3U3RH1GC71)	BU1108/25/201	1 08/30/2018	.08/30/2018	Expiry		90,000,000	LIBOR [1.869%]					5		71,388						0001
Interest Rate Swap /34027	•							. ,																
/[Semi-Annual] FIXED [Schedule																						
1.76125%]/Quarterly LIBOR 0.35133%	Portfolio Hedge	B, D, Exhibit 5	Interest	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNA	100 00/16/201	1 00/20/2010	00/20/2010	Eva izu		75,000,000	LIBOR [181,367	,		(21,001)						0001
Interest Rate Swap 034265	Portionio neage	EXHIBIT 5	interest	USA KD3XUN/C6114HNA	.00209/ 16/201	1 109/20/2018	109/20/2018	_ Exp1ry		/5,000,000	1.76120%]							(21,001)	·					0001
/5329 /[Quarterly] LIBOR [Schedule																						
2.7575%]/Semi-Annual FIXED		B, D,		CREDIT SUISSE																				
5.1%	Portfolio Hedge	Exhibit 5 .	Interest	. INTERNATIONAL E58DKGMJYYYJLN80	386805/06/200	8 .05/08/2018	.05/08/2018	Expiry		15,000,000	5.1% [LIBOR]				181,350)		(184,537))					0001
Interest Rate Swap 034424		0-6-4-1-																						
/5547 /[Quarterly] LIBOR [2.68063%]/Semi-Annual FIXED		Schedule B. D.																						
5.27%	Portfolio Hedge	Exhibit 5	Interest	BARCLAYS BANK PLC G5GSEF7VJP5170U	5573 _ 05/30/200	8 06/03/2018	06/04/2018	Expiry		150,000.000	5.27% [LIBOR]		L		2,201,538	l		(2,297,203)				L		0001
Interest Rate Swap 025391	*				1					1	,							. , . , ,						
/619 /[Quarterly] LIBOR [Schedule	1	HEDDIN LINION	1	1							İ	I					1			I		
5.44%]/Semi-Annual FIXED 5.503%	Portfolio Hedge	B, D, Exhibit 5	Interest	MERRILL LYNCH CAPITAL SERVICES GDWTXX03601TB7DV	00 /07 /000	00/00/0040	00 /00 /00 40	Eva i su		100 000 000	5.503% [LIBOR]		İ	I	2,130,027	,		(2,267,610)	J			I		0001
J. JUD 8	rorriorio neuge	- EXIIIDIL 3 -	interest	CREDIT SUISSE		0 100/09/2018	200/03/20 IB	Lxpiiy	·	100,000,000	LIBUK]		†	·†	∠, 130,021	·		(2,207,010)	1		-	<u> </u>		VVV I
Interest Rate Swap /66519				INTERNATIONAL/										1					1					
/[Semi-Annual] FIXED [Schedule	1	GOLDMAN	1	1							İ	I					1			I		
1.84%]/Quarterly LIBOR	0 47 11 11 1	B, D,	l	SACHS/CLEARED	1000	00 (40 (00 :=	00 (47 (00 : -	L .		00 000	1 1000 / 4 5		İ	I	07	.		0.000	1			I		2004
0.2544% Interest Rate Swap /76465	Portfolio Hedge	_ Exhibit 5 _	Interest	THROUGH CME FOR8UP27PHTHYVLE THE BANK OF NEW YORK	NG3U _ L09/12/201	3 109/16/2018	109/1//2018	Expiry		22,000,000	LIBOR [1.84%]		·		37,570	'	-	6,946			-	·		0001
/[Quarterly] LIBOR [Schedule	1	MELLON/ CR SUIS SEC	1	1							İ	I					1			I		
2.73813%]/Semi-Annual FIXED		B, D,		USA/CLEARED THROUGH									1	1										
2.804%	Portfolio Hedge	Exhibit 5.	Interest	CME 1V8Y6QCX6YMJ20EL	14608/28/201	4 .09/02/2029	.04/20/2018	Termination		41,000,000	2.804% [LIBOR]			(912,303)136,566	i		(1,466,242))		(912,303)	ļ		0001
Interest Rate Swap /77142		Caba J I -		DEUTSCHE BANK AG/ CR										1					1					
/[Quarterly] LIBOR [2.797%]/Semi-Annual FIXED		Schedule B. D.	1	DEUTSCHE BANK AG/ CR SUIS SEC USA/CLEARED	1	1							İ	I					1			I		
2.929%	Portfolio Hedge	Exhibit 5	Interest	THROUGH CIVE 1V8Y6QCX6YMJ20EL	146 . 09/29/201	4 10/01/2029	04/24/2018	Termination		25,000,000	2.929% [LIBOR]	L	L	(355,624				(1,298,491))		(355,624)	l		0001
Interest Rate Swap /77200	· · · · · · · · · · · · · · · · · · ·		1	GOLDMAN SACHS BANK		[T	1		[[,,,,,,,				T		, 02.,			
/[Quarterly] LIBOR [Schedule	1	USA/ CR SUIS SEC	1	1							İ	I					1			I		
2.40806%]/Semi-Annual FIXED	0 47 11 11 1	B, D,		USA/CLEARED THROUGH		40 (02 (22)	00 (47 (00)			40	0 400*******					.		(4	J					0004
3.129%	Portfolio Hedge	Exhibit 5	Interest	CME	146 _ 10/02/201	4 110/06/2044	u9/1//2018	lermination		12,000,000	3.129% [LIBOR]		}	(27, 118		·	-	(1,347,084)	1		(27, 118)	<u> </u>		0001
/[Semi-Annual] FIXED [Schedule		SCOTLAND PLC/									1	1										
1.825%]/Quarterly LIBOR		B, D,		WELLSFARGOSEC/CLEARE										1					1					
	Portfolio Hedge		Interest	D THROUGH CME VYVVCKR63DVZZN7C	B2109/28/201	6 08/26/2018	08/28/2018	Expiry		100,000,000	LIBOR [1.825%]	(7,489			108,966	S		40,700			7,489			0001

SCHEDULE DB - PART A - SECTION 2

		1							os, Floors,														
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
												Cumulative											
	Description												Current Year										
	of Item(s)										Strike	Initial Cost	Initial Cost										Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/	Unrealiz	d Total Foreig	n Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted	Valuatio			on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counte	erparty Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	Increas			Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearing		tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code (Decreas		Accretion	Recognized	Item	Deferred	(h)
Interest Rate Swap /92098	Of Flephicated	identille	(α)	THE ROYAL BANK OF	griouse Date	tion	Date	Jaie	OUTILIACIS	Amount	(i aiu)	i aiu	I alu	Terrimation	IIICOIIIC	value	Code (Decrea	5) D./A.O.V.	Accietion	riecognized	item	Deterred	(0)
/[Semi-Annual] FIXED [0-1		SCOTLAND PLC/																			
2.90375%]/Quarterly LIBOR		Schedule B, D,		WELLSFARGOSEC/OLEARE							LIBOR [
0.85672%	Death Lie Heden	Exhibit 5 _	1-44	D THROUGH CMF VYVVCKE	R63DVZZN70PB21 _ L09/28/2016	00/04/0040	00 /00 /0040	F !		100.000.000	LIBUH [(5.511			(294.858)		285	750		5 511			0004
	Portfolio Hedge		Interest	D INHOUGH CME VYVVCN	H03UVZZN/UPBZ I _ LU9/28/2010	103/24/2018		Expiry		100,000,000	2.903/5%]									0,011			0001
09199999999. Subtota	al - Swaps - Hedging C	Other - Inter	est Rate									(13,000		(1,295,045)	(17,330,991)		XXX (8,489	145)		(1,282,045)		XXX
Currency Swap 028456 /1623																							
/[Monthly] FIXED [Schedule B																					
5.77%]/Monthly FIXED 6.435% _	ASSET HEDGE		Currency	BANK OF MONTREAL NQQ6HPI	CNCCU6TUTQYE16 02/06/2007	.09/01/2018	09/04/2018 .	Expiry		4,441,624	.6.435% [5.77%]			460,024			(267	329)					0002
Currency Swap /61065																							
/[Quarterly] E-BOR [
2.459%]/Quarterly LIBOR		Schedule D									5.82819% [
5.82819%	ASSET HEDGE		Currency	BARCLAYS BANK PLC G5GSEF	7VJP5170UK557306/14/2013	_06/15/2020	_09/12/2018 .	Part Term		4,595,400	2.459%]			616,085	94,136		(472)98)					0002
Currency Swap /61136																							
/[Quarterly] BPLib [
1.82%]/Quarterly LIBOR		Schedule D									4.71694% [
4.71694%	ASSET HEDGE		Currency	DEUTSCHE BANK AG 7LTWFZ	Y I CNSX8D621K86 _ L06/14/2013	.06/15/2020	09/05/2018 .	Termination		13,006,100	1.82%]			2,402,865	171,470		(1,872)14)		2,402,865			0002
Currency Swap /76132 /[Semi-																							
Annual] FIXED [5.64%]/Semi-		Schedule D		ROYAL BANK OF CANADA																			
Annual FIXED 6.97%	ASSET HEDGE		Currency	ES71P3	U3RH1GC71XBU1108/07/2014	.08/11/2018	07/06/2018 .	Termination		5,576,120	6.97% [5.64%]				54,126		(546	129)					0002
Currency Swap /78491 /[Semi-																							
Annual] FIXED [5.0%]/Semi-		Schedule D		ROYAL BANK OF CANADA																			
Annual FIXED 6.637%	ASSET HEDGE		Currency	ES71P3	U3RH1GC71XBU11 12/11/2014	_12/15/2018	07/06/2018 .	Termination		1,423,700	6.637% [5.0%]			65 ,822	13,048		(34	38)					0002
Currency Swap /79542 /[Semi-																							
Annual] FIXED [7.55%]/Semi-		Schedule D																					
Annual FIXED 7.755%	ASSET HEDGE		Currency	CITIBANK N.A E570DZ	WZ7FF32TWEFA7602/04/2015	.02/05/2018	_02/05/2018 .	Expiry		3,078,000	.7.755% [7.55%]			251,708	2,504		(337	145)		251,708			0002
Currency Swap /80689																							
/[Monthly] FIXED [Schedule D																					
3.5%]/Monthly FIXED 3.764%	ASSET HEDGE		Currency	CITIBANK N.A E570DZ	WZ7FF32TWEFA7603/20/2015	_06/01/2025	_06/07/2018 .	Termination		468,736	3.764% [3.5%]			11,906	661		(3	(80		11,906			0002
Currency Swap /80790																							
/[Quarterly] FIXED [
3.18%]/Quarterly FIXED 3.866%	6	Schedule D		ROYAL BANK OF CANADA																			
	ASSET HEDGE		Currency	ES71P3	U3RH1GC71XBU11 03/27/2015	03/31/2025	06/12/2018	Termination		1,760,000	3.866% [3.18%]			96,511	7,251		(105	697)		96,511			0002
Currency Swap /83737 /[Semi-																							
Annual] FIXED [3.8%]/Semi-		Schedule D		ROYAL BANK OF CANADA																			
Annual FIXED 5.634%	ASSET HEDGE		Currency	ES71P3	U3RH1GC71XBU11 09/02/2015	03/03/2024	08/03/2018	Termination		2,025,000	5.634% [3.8%]			(215,730)	18,971		249	743		(215,730)		0002
Currency Swap /90023 /[Semi-																							
Annual] FIXED [6.75%]/Semi-		Schedule D		JPMORGAN CHASE BANK,																			
Annual FIXED 9.2275%	ASSET HEDGE		Currency	N.A 7H6GLXI	DRUGQFU57RNE97 06/15/2016	03/15/2018	03/15/2018	Expiry		1,415,975	9.2275% [6.75%]			(18,367)	6,875		(14	184)		(18,367)		0002
Currency Swap /90063 /[Semi-																							
Annual] FIXED [5.0%]/Semi-		Schedule D																					
Annual FIXED 6.793%	ASSET HEDGE		Currency	CITIBANK N.A E570DZ	WZ7FF32TWEFA76 06/16/2016	06/20/2019	07/05/2018	Termination		18,381,000	6.793% [5.0%]			(1, 192, 499)	136,671		1,807	35		(1,192,499)		0002
Currency Swap /90386 /[Semi-																							
Annual] FIXED [6.95%]/Semi-		Schedule D		WELLS FARGO BANK,																			
Annual FIXED 7.586%	ASSET HEDGE		Currency	N.A KB1H1D	SPRFMYMCUFXT09 06/29/2016	07/11/2020	07/31/2018 .	Termination			.7.586% [6.95%]			23,352	34,424			189					0002
09399999999. Subtota	al - Swans - Hedging C	ther - Fore	ion Exchar	ne										3, 163, 323	573.495		XXX (1.259	177)		3.163.323			XXX
09699999999. Subtota			3	9-								(13,000		1,868,278	(16,757,496)		XXX (9,748			1,881,278			XXX
												(13,000		1,808,278	(10,757,490)			122)	_	1,881,278			
1029999999. Subtota	al - Swaps - Replicatio	n															XXX						XXX
1089999999. Subtota	al - Swaps - Income Ge	eneration															XXX						XXX
11499999999. Subtota																	XXX						XXX
																							XXX
11599999999. Total Sv												(13,000		(1,295,045)	(17,330,991)			145)		(1,282,045	1		
11699999999. Total Sv	waps - Credit Default																XXX						XXX
11799999999. Total Sv	wans - Foreign Excha	nae												3, 163, 323	573.495		XXX (1,259	177)		3,163,323			XXX
11899999999. Total Sv		igo												0,100,020	070,100		XXX			0,100,020			XXX
11999999999. Total Sv	waps - Other																XXX						XXX
1209999999. Total Sv	waps											(13.000		1.868.278	(16.757.496)		XXX (9.748	922)		1.881.278			XXX
FNCL 3.5 1/17 COUPON 3.500000		Schedule D	Interest	GOLDMAN SACHS AND					I			(12,000		.,,270	(12,121,100)		(0,776			.,,			
MAT /101911	TBA FORWARD	ociicuaic b	Rate		27PHTHYVLBNG30 _ 12/06/2017	01/11/2018	01/02/2018	Termination		59.950.000	102.53515625			(142,850)	(45,073)		60	184		(142,850)		0013
FNCL 3.5 2/17 COUPON 3.500000)	Schedule D	Interest	GOLDMAN SACHS AND		17 117 2010					102.00010020			172,000	,(+0,0/0)			~ .			,		
MAT /102485	TBA FORWARD	00.1000.00	Rate		27PHTHYVLBNG30 . 01/02/2018	02/13/2018	02/05/2018	Termination		59,950,000	100 . 14062500	l	l	(1,339,508)	1					(1,339,508	4		0013
FNCL 3.5 3/16 COUPON 3.500000)	Schedule D	Interest	BARCLAYS CAPITAL INC		JULY 10/2010					100.14002300	l	l	(1,000,000)	1		l				/		
MAT /103610	TBA FORWARD	ooncuute D	Rate		WI3WIBK2824319 _ 02/05/2018	03/13/2018	03/05/2018	Termination	1	59,950,000	99.79296875	1	1	(77, 279)	1		1			(77,279	1		0013
FNCL 3.5 4/16 COUPON 3.500000	1	Schedule D	Interest	BARCLAYS CAPITAL INC		200, 10, 2010	2007 007 20 10			000,000,000,000			l		1		l				7		***************************************
MAT /104358	TBA FORWARD	ooncuute D	Rate		WI3WIBK282431903/05/2018	04/12/2018	04/05/2018	Termination	1	59,950,000	99.97656250	1	1	192,027	1		1			192,027	1		0013
FNCL 3.5 5/17 COUPON 3.500000)	Schedule D	Interest	BARCLAYS CAPITAL INC		12, 12, 2010																	
MAT /105189	TBA FORWARD	ouncount D	Rate		WI3WIBK282431904/05/2018	05/14/2019	05/07/2019	Termination		59,950,000	99.28906250	l	l	(323, 168)	1		1			(323, 168	4		0013
FNCL 3.5 6/16 COUPON 3.500000)	Schedule D	Interest	BARCLAYS CAPITAL INC		14/2010															/		
MAT /106019	TBA FORWARD	ooncuute D	Rate		WI3WIBK2824319 _ 05/07/2018	06/13/2019	06/07/2019	Termination	1	59,950,000	99.15625000	1	1	1	1		1			1	1		0013
FNCL 3.5 6/16 COUPON 3.500000		Schedule D	Interest	JPMORGAN CHASE BANK,	#10#15K2024010 _ L00/01/2010	200/10/2010	200/01/2010 .	TOTALITATION				l	l				l						0010
MAT /107004	TBA FORWARD	Julieuule D	Rate	N.A. 7H6GLXI	DRUGQFU57RNE9706/07/2018	06/13/2019	06/07/2019	Termination	1	59.950.000	99.10156250	1	1	(32,785)	l .		1			(32.785	1		0013
m/1 / 10/004	10/11 Offinal Parents			// // // // // // // // // // // // //	5.1000 00/111L0/ _L00/0//2010	±00/ 10/2010	400/01/2010	.viminativii	h	,000,000	00.10100200	<u> </u>	<u> </u>		4	<u> </u>	I	·k	b		/	*******	vv .v

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

						5	Showing al	Options	s, Caps	s, Floors,	Collars, S	waps and	l Forwards	Termina	ted During	Current '	Year								
1	2	3	4		5	6	7	3	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of	Ind	icate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity		rcise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ Exhibit	of Risk(s)	Exchange, (Countarnorty	Trade			ration, urity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)		learinghouse	Date			ale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
FNCL 4 6/17 COUPON 4.000000		Schedule D	Interest	JPMORGAN CHASE BANK,															,,						
MATUR /107005 FNCL 4 7/17 COUPON 4.000000	TBA FORWARD	Schedule D	Rate Interest	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .	_06/07/2018	.06/13/2018	/2018 _ Termina	ition		59,950,000	101.66796875			(21,076)						(21,076)			. 0013
MATUR /107098	TBA FORWARD		Rate	N.A	7H6GLXDRUGQFU57RNE97 .	06/08/2018	07/12/201807/0	/2018 Termina	ition		59,950,000	101.96875000			262,281			ļ				262,281			0013
FNCL 4 8/18 FIXED COUPON 4.000000 /107775	TBA FORWARD	Schedule D	Interest Rate	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	07/02/2018	08/13/2018 08/0	/2018 Termina	tion		59,950,000	101.71484375			(67,912							(67,912)			0013
FNCL 4 9/14 FIXED COUPON		Schedule D	Interest	J.P. Morgan																					
4.000000 /108624 FNCL 4 10/14 FIXED COUPON	TBA FORWARD		Rate	J.P. Morgan	ZBUT11V806EZRVTWT807 _	_08/06/2018	.09/13/201809/0	/2018 _ Termina	ition		59,950,000	101.61328125			21,076							21,076			0013
4.000000 /109287	TBA FORWARD		Rate	Securities LLC	ZBUT11V806EZRVTWT807 .	.09/05/2018	10/11/2018 _10/0	/2018 Termina	ition		59,950,000	100.85937500			(384,055							(384,055)			0013
FNCL 4 11/18 FIXED COUPON 4.000000 /110178	TBA FORWARD		Interest Rate	J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	10/03/2018	11/13/201811/0	/2018 Termina	tion		59,950,000	99.62890625			(662,729							(662,729)			0013
FNCL 4 12/18 FIXED COUPON		Schedule D	Interest	J.P. Morgan																					
4.000000 /111142 REC 2547654.95 USD PAY [TBA FORWARD	Schedule D	Rate	Securities LLC	ZBUT11V806EZRVTWT807 _	_11/06/2018	12/13/201812/0	/2018 _ Termina	ition		59,950,000	100.93750000													0013
3284000.00] AUD /100644	ASSET HEDGE		Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	10/06/2017	01/10/2018 _01/10	/2018 Expiry			2,547,655	77577800			(27,986				17,234			(27,986)			0002
REC 2017750.17 USD PAY [1532000.001 GBP /100664	ASSET HEDGE	Schedule RA	Currency	SOCIETE GENERAL	02RNE8IBXP4R0TD8PU41 _	10/09/2017	01/18/2018 _01/18	/2018 Expire			2,017,750	1.31706930			(110.657				53,799			(110,657)			0002
REC 20951487.68 USD PAY [Schedule D						' '							, , ,]									
15844000.00] GBP /100671 REC 9039803.96 USD PAY [ASSET HEDGE	Schedule D	Currency	SOCIETE GENERAL CANADIAN IMPERIAL	02RNE8 I BXP4R0TD8PU41 _	_10/10/2017	01/12/201801/12	/2018 _ Expiry			20,951,488	1.32236100			(740,533	l			468,570			(740,533)			0002
11506000.00] AUD /100731	ASSET HEDGE		Currency	BANK OF COMMERCE	21G119DL770X0HC3ZE78 .	10/16/2017	01/10/2018 _01/10	/2018 _ Expiry			9,039,804	78566000			15,648				(63,949)		15,648			0002
REC 1997195.10 USD PAY [1500000.001 GBP /100763	ASSET HEDGE	Schedule BA	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	10/16/2017	01/10/2018 01/10	/2018 Expiry			1,997,195	1.33146340			(29,005	1			31,881			(29,005)			0002
REC 2259751.36 USD PAY [Schedule	-	JPMORGAN CHASE BANK,				' '																	
1904000.00] EUR /100764 REC 1084036.72 USD PAY [ASSET HEDGE	Schedule	Currency	N.A JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	10/16/201/	01/18/2018 _01/18	/2018 Expiry			2,259,751	1. 18684420			(69,793	ł			28,711			(69,793)			0002
916000.00] EUR /100779	ASSET HEDGE	BA	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	10/17/2017	01/18/2018 _01/18	/2018 _ Expiry			1,084,037	1. 18344620			(36,689)			16,922			(36,689)			0002
REC 695669.64 USD PAY [77995001.69] JPY /100828	Portfolio Hedge	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	10/19/2017	01/23/2018 _01/23	/2018 Expiry			695,670				(14,085				(2,657)		(14,085)			0002
REC 1837132.60 USD PAY [Schedule	_					1																	
2338000.00] AUD /100829 REC 5598554.51 USD PAY [ASSET HEDGE	BA Schedule	Currency	JPMORGAN CHASE BANK,	1VUV7VQFKU0QSJ21A208 .	_10/19/2017	01/23/201801/2	/2018 Expiry			1,837,133	78577100				1			(11,084)		(33,267)			. 0002
4244000.00] GBP /100849	ASSET HEDGE	BA	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	10/19/2017	01/23/2018 _01/2	/2018 Expiry			5,598,555	1.31916930			(345,592				141,642			(345,592)			0002
REC 6984949.52 USD PAY [5872000.00] EUR /100865	ASSET HEDGE	Schedule BA	Currency		21G119DL770X0HC3ZE78 _	10/19/2017	01/23/2018 _01/2	/2018 Expiry			6,984,950	1. 18953500			(237,023							(237,023)			0002
REC 558069.82 USD PAY [702999.99] CAD /100908	ASSET HEDGE	Schedule	0	CANADIAN IMPERIAL	2 I G I 19DL770X0HC3ZE78 _	10 (00 (0017	01/00/0010 01/0	(0010 5			558,070	79384044			(7,986				1,448			(7,986)			0002
REC 439693.20 USD PAY [Schedule D	Currency	THE TORONTO-DOMINION				1 ' '																	
333000.00] GBP /100980	ASSET HEDGE	0-1	Currency		PT3QB789TSUIDF371261 _	10/26/2017	01/12/2018 _01/12	/2018 Expiry			439,693	1.32040000			(16,217	}		·	10,741			(16,217)	·		0002
REC 195859.77 USD PAY [1633999.99] SEK /101048	ASSET HEDGE	Schedule BA	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	11/02/2017	02/05/2018 _02/05	/2018 Expiry			195,860				(8,880				3,993			(8,880)			0002
REC 10211883.45 USD PAY [8713000.001 EUR /101049	ASSET HEDGE	Schedule	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 _	11/02/2017	02/05/2018 02/0	/2019 Evoiry			10,211,883	1.17202840			(567,840				272,014			(567,840)			0002
REC 1163214.29 USD PAY [Schedule	Currency					1																	
888000.00] GBP /101075 REC 704000.00 EUR PAY [ASSET HEDGE	BA Schedule	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	_11/02/2017	02/05/201802/05	/2018 _ Expiry			1, 163, 214	1.30992600			(76, 167	}			39, 181		ļ	(76, 167)	ł		0002
819534.14] USD /101121	ASSET HEDGE	BA	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	11/06/2017	01/23/2018 01/2	/2018 Expiry				1.16411099			46,315				(25,553)		46,315			0002
REC 927000.00 GBP PAY [1218009.96] USD /101122	ASSET HEDGE	Schedule BA	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	11/06/2017	01/23/2018 01/2	/2018 Expiry			1,218,010	1.31392660							(36,707)		80.346			0002
REC 15329377.76 USD PAY [Schedule D		GOLDMAN SACHS BANK				1							,							,			
11619000.00] GBP /101181 REC 2104443.84 USD PAY [ASSET HEDGE	Schedule	Currency	WELLS FARGO BANK,	KD3XUN7C6T14HNAYLU02 _	_11/07/2017	D2/12/2018 102/12	/2018 LExpiry			15,329,378	1.31933710			(745,509	ł			403,869			(745,509)	·		0002
1600000.00] GBP /101240	ASSET HEDGE	BA	Currency	N.A	KB1H1DSPRFMYMCUFXT09 _	11/13/2017	02/15/2018 02/1	/2018 - Expiry			2, 104, 444	1.31527740			(150,596	ļ						(150,596)	ļ		0002
REC 2629767.20 USD PAY [2000000.00] GBP /101261	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	11/14/2017	01/12/201801/12	/2018 Expirv			2,629,767	1.31488360			(108,433	L		<u> </u>	75,811			(108,433)			0002
REC 2123639.68 USD PAY [Schedule	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	JPMORGAN CHASE BANK,				1																	
1600000.00] GBP /101388 REC 5254892.55 USD PAY [ASSET HEDGE	Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_11/20/2017	.02/22/201802/2	/∠U18 _Expiry			2, 123, 640	1.32727480							42,429			(109,800)			0002
4448000.00] EUR /101441	ASSET HEDGE	BA	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	11/21/2017	02/22/2018 _02/2	/2018 Expiry			5,254,893	1. 18140570			(226,378		-		101,907			(226,378)			. 0002
REC 2832837.79 USD PAY [2123000.00] GBP /101563	ASSET HEDGE	Schedule D	Currency	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261 _	11/27/2017	01/12/2018 01/12	/2018 Expiry			2,832,838	1.33435600			(73,762			<u> </u>	38,874			(73,762)	L		0002
REC 5457000.00 GBP PAY [Schedule D		JPMORGAN CHASE BANK, N.A.								4 00000400								,					
7295434.92] USD /101585 REC 6032000.00 EUR PAY [ASSET HEDGE	Schedule D	Currency	JPMORGAN CHASE BANK,			01/05/2018 _01/0	1 ' '			7,295,435	1.33689480			106,986				(81,242)		106,986			0002
7170983.35] USD /101587	ASSET HEDGE		Currency	N.A	7H6GLXDRUGQFU57RNE97 .	11/28/2017	01/05/2018 _01/0	/2018 _ Expiry			7, 170, 983	1. 18882350			96,370				(73,661)			ļ		0002
REC 1043525.73 USD PAY [1369000.00] AUD /101783	ASSET HEDGE	ScheduleD _	Currency	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 .	12/01/2017	01/10/2018 01/10	/2018 Expiry			1,043,526				(30, 181			<u> </u>	25,479			(30, 181)			0002
REC 3082000.00 EUR PAY [3760090.851 USD /101786	ASSET HEDGE	Schedule D	_	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _			' '			3,760,091	1,22001650			(257,706				(28, 189			(257,706)			0002
REC 2476114.62 USD PAY [Currency	JPMORGAN CHASE BANK,				' '												/					0002
2100000.00] EUR /102021	ASSET HEDGE	ScheduleD _	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	12/08/2017	01/12/2018 _01/12	/2018 _ Expiry			2,476,115	1.17910220			(71,815	L			47,055			(71,815)			0002

SCHEDULE DB - PART A - SECTION 2

						5	Showing a	l Options, (aps, Floors	, Collars, S	Swaps and	d Forward	s Termina	ted During	, Current `	Year								
1	2	3	4	5	5	6	7	8 9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	O											
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of	Indicat	e		Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity	Exercis			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of					mina- Expirati			Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Co or Central Cle		Trade Date		ion Maturity ate Sale	or of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
REC 2140147.77 USD PAY I	or neplicated	identiller	(a)	JPMORGAN CHASE BANK,	earingriouse	Date	LIOTI L	iale Sale	Contracts	Amount	(Faid)	Palu	raiu	remination	income	value	Code	(Decrease)	D./A.G.V.	Accretion	necognized	item	Deterred	(D)
2750000.00] CAD /102045	ASSET HEDGE	ScheduleD _	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	12/08/2017	.03/12/201803/	2/2018 Expiry		2, 140, 148	77823555			(1,002)			55,061			(1,002))		0002
REC 6591249.95 USD PAY [5577000.00] EUR /102124	ASSET HEDGE	Schedule	Currency	THE TORONTO-DOMINION	PT3QB789TSUIDF371261 _	10/11/0017	04 /40 /0040 04 /	0 (0010 5 :			1. 18186300			(232,210				118,494			(232,210)			0002
REC 34201445.78 USD PAY [MODEL HEDGE	Schedule D	currency	DAIN	F13QB/0913U1UF3/1201 _	. 12/11/201/	D 1/ 10/20101/	5/2016 LEXPITY							/			110,494						0002
28968000.00] EUR /102157	ASSET HEDGE		Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	12/12/2017	03/16/2018 _03/	6/2018 _Expiry		34,201,446	1. 18066300		-	(1,394,433	1		-	679, 162			(1,394,433)			0002
REC 864000.00 GBP PAY [1157923.301 USD /102206	ASSET HEDGE	Schedule D	Currency	THE TORONTO-DOMINION BANK	PT3QB789TSUIDF371261 .	12/13/2017	01/12/2018 01/	2/2018 Expiry		1.157.923	1.34018900			24,979				(10,785)		24,979			0002
REC 4081702.65 USD PAY [Schedule D		WELLS FARGO BANK,			I i i I i										1				· ·			
3432000.00] EUR /102221 REC 4551000.00 GBP PAY [ASSET HEDGE	Schedule D	Currency	N.A I WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09 .	_12/13/2017	03/19/2018 _03/	9/2018 Expiry		4,081,703	1. 18930730		-)		-	58,734			(151,669)			0002
6127601.11] USD /102235	ASSET HEDGE	Scriedule D	Currency		KB1H1DSPRFMYMCUFXT09 _	12/13/2017	03/15/2018 _03/	5/2018 Expiry		6, 127, 601	1.34642960			214,217				(38,415)		214,217			0002
REC 3147293.97 USD PAY [ACCET LIEDOE	0-6-2 1 5		WELLS FARGO BANK,	ND4114D0DDDDDDDDDDDDDDDDDDDDDD	10/14/001	00/40/0040	C /0040 F		0.447.00	4 407050								1					0000
2650000.00] EUR /102256 REC 1777981.50 USD PAY [ASSET HEDGE	ScheduleD _ Schedule D	Currency	. N.A I THE TORONTO-DOMINION	KB1H1DSPRFMYMCUFXT09 _	. 12/14/2017	03/16/2018 _03/	6/2018 Expiry		3, 147, 294	1. 18765810		·	(109,026	ł		1	49,090			(109,026)	·····		0002
1500000.00] EUR /102270	ASSET HEDGE		Currency	BANK	PT3QB789TSUIDF371261 _	12/15/2017	03/16/2018 _03/	6/2018 Expiry		1,777,982	1. 18532100			(65,219)			32,675			(65,219)			0002
REC 2101710.50 USD PAY [2052000.001 CHF /102328	ASSET HEDGE	Schedule D	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	12/18/2017	03/22/2018 03/2	2/2018 Expiry		2, 101, 711	1.02422539			(59,456				17,457	1		(59, 456)	l		0002
REC 2688489.80 USD PAY [Schedule D	,														1							
2000000.00] GBP /102331 REC 767205.05 USD PAY [ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	_12/18/2017	02/12/2018 _02/	2/2018 Expiry		2,688,490	1.34424490		·	(78,510	1		-	20,240	·		(78,510)	ŀ		0002
6416000.04] SEK /102350	ASSET HEDGE	Scriedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	12/18/2017	.03/22/201803/2	2/2018 Expiry						(9,773)			18,349			(9,773)			0002
REC 309000.00 AUD PAY [ACCET LIEDOF	Schedule		MORGAN STANLEY	LTOO AL MOTEON/CETTURE A	40 (00 (0047	04 /40 /0040 04 //			200 247	70040570			F F00				(4.504			5 500			0000
236847.20] USD /102373 REC 3800000.00 GBP PAY [ASSET HEDGE	BA, D Schedule D	Currency	CAPITAL SERVICES MORGAN STANLEY	1/331LVCZKQKX51/XV54 .	.12/20/201/	01/10/2018 _01/	0/2018 Expiry			76649579		-	5,502			-	(4,534)		5,502			0002
5105904.96] USD /102382	ASSET HEDGE		Currency		17331LVCZKQKX5T7XV54 _	12/20/2017	03/28/2018 _03/2	B/2018 _ Expiry		5, 105, 905	1.34365920		-	243,355		-	.	(46,463)		243,355			0002
REC 2955835.28 USD PAY [3763000.001 CAD /102390	ASSET HEDGE	Schedule D	Currency	MORGAN STANLEY CAPITAL SERVICES	17331I VC7K0KX5T7XV54	12/21/2017	03/22/2018 _03/2	2/2018 Expiry		2,955,835	78549968			47,413							47,413			0002
REC 495000.00 EUR PAY [Schedule	our ronoy																					
589839.53] USD /102392 REC 9431421.41 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	12/21/2017	02/12/201802/	2/2018 Expiry			1.19159501			18,515			-	(5,038)		18,515			0002
7892000.00] EUR /102406	ASSET HEDGE	BA, D	Currency		1VUV7VQFKU0QSJ21A208 _	12/21/2017	03/27/201803/2	7/2018 Expiry		9,431,421	1.19506100			(357,815)		.				(357,815)			0002
REC 2039000.00 GBP PAY [2733368.20] USD /102428	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	10/01/0017	01/12/2018 _01/	2/2018 Expiry		2,733,368	1.34054350			58,227				(23,534	,		58,227			0002
REC 7112334.87 USD PAY [MODEL HEDDE	Schedule D	currency	N.A	/HOGEVDHOOGLOS/HMES/ -	_ 12/2 1/201/	01/12/2016 _01/	2/2010 Exp11y		2,733,300	1.34034330		-				-	(20,004	/					0002
5297000.00] GBP /102436	ASSET HEDGE		Currency	. CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	12/22/2017	03/28/2018 _03/2	B/2018 _ Expiry			1.34271000			(344,252)		-				(344,252)			0002
REC 18905571.69 USD PAY [24502000.00] AUD /102444	ASSET HEDGE	Schedule D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	12/22/2017	03/29/2018 103/2	9/2018 Expiry		18,905,572								226,228						0002
REC 6158000.00 EUR PAY [Schedule		JPMORGAN CHASE BANK,														,						
7421724.44] USD /102498 REC 7236044.20 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	_01/03/2018	02/12/2018 _02/	2/2018 Expiry		7,421,724	1.20521670		-	146,458			-				146,458			0002
6017000.00] EUR /102499	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	01/03/2018	01/05/201801/0	5/2018 Expiry			1.20260000			(13,237)						(13,237)			0002
REC 1805809.54 USD PAY [1502000 001 FUR /102512	Portfolio Hedge	ScheduleD _	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	01/03/2019	01/05/2018 01/0	5/2018 Evniry		1,805,810	1.20227000			(3,800							(3,800)	J		0002
REC 1502000.00 EUR PAY [-		our ronoy	JPMORGAN CHASE BANK,													1							
1813437.15] USD /102513 REC 5480000.00 GBP PAY [Portfolio Hedge	ScheduleD _ Schedule	Currency	N.ATHE TORONTO-DOMINION	7H6GLXDRUGQFU57RNE97 _	_01/03/2018	.03/19/201803/	9/2018 Expiry			1.20734830			39,280			-							0002
7416988.20] USD /102532	ASSET HEDGE	BA, D	Currency	BANK	PT3QB789TSUIDF371261 _	01/03/2018	02/12/2018 02/	2/2018 Expiry		7,416,988	1.35346500		<u> </u>	164,592							164,592			0002
REC 7355415.85 USD PAY [ACCET HENCE	Schedule	Currer	THE TORONTO-DOMINION				E /2010 E:-		7 055 440	1 05405000			/OF 004							(05 004)			0000
5441000.00] GBP /102533 REC 12416874.15 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK	r 134B/8913U1UF3/1261 _	_01/03/2018	01/05/2018 _01/0	5/2018 Expiry		7,355,416	1.35185000		·	(25,301			1				(25,301)			0002
15850000.00] AUD /102583	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	01/08/2018	.03/09/201803/0	9/2018 Expiry		12,416,874	78339900		-	(12,696)				ļ		(12,696)	ļ		0002
REC 15683000.00 AUD PAY [12289669.29] USD /102584	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQEKUQQSJ21A2QR	01/08/2018	01/10/2018 01/	0/2018 Expiry		12,289,669				10,508							10,508			0002
REC 1500000.00 GBP PAY [Schedule D											[1		[[[
2027521.80] USD /102594 REC 180102.23 USD PAY [ASSET HEDGE	Schedule	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	_01/09/2018	01/10/2018 _01/	0/2018 _Expiry		2,027,522	1.35168120	 	· 	(1,322	1		-				(1,322)	ŀ		0002
151000.00] EUR /102595	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	01/09/2018	01/11/2018 _01/	1/2018 Expiry			1.19273000			(1,566							(1,566)			0002
REC 2034034.35 USD PAY [1500000 001 GRP /102596	ASSET HEDGE	Schedule D	Curronou	CDED IT ACDIONIE	1VUV7VQFKU0QSJ21A208 _	01/00/2010	04/12/2010 04/	2/2019		2.034.034	1.35602290			(100,616							(100,616)			0002
REC 2088000.00 EUR PAY [Schedule	Currency	JPMORGAN CHASE BANK,									1			-	1		İ			·		0002
2501820.72] USD /102617	ASSET HEDGE	BA, D	Currency		7H6GLXDRUGQFU57RNE97 _	_01/10/2018	01/12/2018 _01/	2/2018 Expiry		2,501,821	1. 19819000	ļ	·	31,550			-		ļ		31,550	ļ		0002
REC 17442000.00 GBP PAY [23589607.32] USD /102618	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	_01/10/2018	01/12/2018 _01/	2/2018 Expiry		23,589,607	1.35246000			290,235							290,235			0002
REC 23826106.26 USD PAY [Schedule		JPMORGAN CHASE BANK,																				
17561000.00] GBP /102619 REC 2516113.08 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .	LU1/1U/2018	.04/12/201804/	2/2018 Expiry		23,826,106	1.35676250		·	(1, 164, 953	!						(1,164,953)	·····		0002
2088000.00] EUR /102620	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	01/10/2018	04/12/2018 04/	2/2018 Expiry		2,516,113	1.20503500	ļ	ļ	(57,765	ļ		.		ļ	ļ	(57,765)	ļ	ļ	0002
REC 322000.00 GBP PAY [434980.46] USD /102622	ASSET HEDGE	Schedule BA. D	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	01/10/2019	01/11/2018 01/	1/2018 Expiry		434.980	1.35087099			947					1		9.47			0002
REC 436043.64 USD PAY [Schedule	our rency	GOLDMAN SACHS BANK									†				1					·		0002
322000.00] GBP /102623	ASSET HEDGE	BA, D	Currency		KD3XUN7C6T14HNAYLU02 _	01/10/2018	03/28/2018 _03/2	8/2018 Expiry			1.35417280			(17,236)L						(17,236)			0002

SCHEDULE DB - PART A - SECTION 2

						5	nowing a	II Options,	Caps, Floors	s, Collars, S	Swaps and	d Forward	s Lermina	ted 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
	B											Cumulative												
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of	Indica	te		Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity	Exerc			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					mina- Expirat			Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade		ion Maturit		Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Description	or Replicated	Identifier	(a)		learinghouse	Date	tion [Date Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 47000.00 EUR PAY [57023.69] USD /102664	ASSET HEDGE	Schedule BA, D	. Currency	WELLS FARGO BANK, N A	KB1H1DSPRFMYMCUFXT09 _	01/12/2018	01/16/2018 01/	6/2018 Expiry		57,02	1.21327000			594							594			0002
REC 57323.17 USD PAY [Schedule		WELLS FARGO BANK,													-							
47000.00] EUR /102665	ASSET HEDGE	BA, D	Currency		KB1H1DSPRFMYMCUFXT09 _	.01/12/2018	04/09/2018 _04/0	9/2018 Expiry			1.21964191			(567)		-		-		(567			0002
REC 10329702.98 USD PAY [8405000.00] EUR /102688	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	21G119DL770X0HC3ZE78 _	01/16/2018	04/16/2018 04/	6/2018 Expiry		10,329,70	1.22899500			(76,528							(76,528			0002
REC 8350000.00 EUR PAY [Schedule		CANADIAN IMPERIAL																				
10204535.00] USD /102689	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE	2 I G I 19DL770X0HC3ZE78 _	.01/16/2018	01/18/2018 _01/	8/2018 _Expiry			1.22210000			11,690		-			-		11,690			0002
REC 1488000.00 GBP PAY [2049109.92] USD /102710	ASSET HEDGE	Schedule BA. D	. Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	01/16/2018	01/18/2018 01/-	8/2018 Evniry		2,049,11	1.37709000			18 , 168							18, 168			0002
REC 2146870.58 USD PAY [Schedule	our rondy		17077741 NO04002 IN200 .	2017 10/2010	31/10/2010 331/	0/2010 1 Exp11 y :::																0002
1554000.00] GBP /102711	ASSET HEDGE	BA, D	Currency		1VUV7VQFKU0QSJ21A208 _	01/16/2018	04/17/2018 _04/	7/2018 _Expiry		2,146,87	11.38151260			(73,795	1				-		(73,795	ļ		0002
REC 402611.87 USD PAY [290000.00] GBP /102755	ASSET HEDGE	Schedule BA. D	Currency	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	01/19/2018	03/28/2018 03/2	8/2018 Expiry			1.38831679			(5,621					1		(5,621	J		0002
REC 2338000.00 AUD PAY [Schedule																						
1869254.38] USD /102760 REC 3317000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE GOLDMAN SACHS BANK	1VUV7VQFKU0QSJ21A208 .	.01/19/2018	01/23/201801/2	3/2018 Expiry		1,869,25	79951000		ļ				-		-}					0002
4596134.711 USD /102761	ASSET HEDGE	BA. D	Currency		KD3XUN7C6T14HNAYLU02 _	01/19/2018	01/23/2018 01/2	3/2018 Expiry	L	4,596,13	1.38563000	L	L	49,655	L				.L			L		0002
REC 2057395.63 USD PAY [Schedule																	1					
2574000.00] AUD /102762 REC 77995000.22 JPY PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	01/19/2018	04/30/2018 _04/3	0/2018 _ Expiry		2,057,39	79929900			119, 174					-}		119, 174			0002
705039.55] USD /102763	ASSET HEDGE	BA, D	Currency		17331LVCZKQKX5T7XV54	.01/19/2018	01/23/2018 _01/2	3/2018 Expiry						4,715							4,715			0002
REC 7451920.47 USD PAY [Schedule	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	GOLDMAN SACHS BANK																				
5359000.00] GBP /102764 REC 224313.93 USD PAY [ASSET HEDGE	BA, D Schedule	. Currency	USA	KD3XUN7C6T14HNAYLU02 .	.01/19/2018	04/30/2018 _04/3	0/2018 Expiry		7,451,92	1.39054310			75,257										0002
24681999.71] JPY /102765	ASSET HEDGE	BA, D	Currency		17331LVCZKQKX5T7XV54	01/19/2018	04/27/2018 _04/2	7/2018 Expiry		224,31	.00908816			(2,760	1						(2,760			0002
REC 5168000.00 EUR PAY [Schedule		MORGAN STANLEY																				
6322892.96] USD /102814 REC 11054424.02 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	CAPITAL SERVICES MORGAN STANLEY	17331LVCZKQKX5T7XV54 _	01/19/2018	01/23/2018 _01/2	3/2018 Expiry		6,322,89	1.22347000													0002
8979000.00] EUR /102815	ASSET HEDGE	BA, D	Currency		17331LVCZKQKX5T7XV54 _	.01/19/2018	04/30/201804/3	0/2018 Expiry			1.23114200			210,486							210,486			0002
REC 703000.00 CAD PAY [Schedule																						
564268.86] USD /103169 REC 1458380.71 USD PAY [ASSET HEDGE	BA, D Schedule	. Currency	. CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	.01/22/2018	01/23/201801/2	3/2018 Expiry			80265841			1,787					-		1,787			0002
1815000.00] CAD /103170	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	01/22/2018	04/30/2018 _04/3	0/2018 Expiry		1,458,38				45,040							45,040			0002
REC 250000.00 EUR PAY [ADDET LIEDOF	Schedule		JPMORGAN CHASE BANK,	THOSE VERNICOTH IT TRAITED	04 (00 (0040	04 /04 /0040			200 400	4 00574000			0.740							0.740			0000
306427.50] USD /103190 REC 307924.68 USD PAY [ASSET HEDGE	BA, D Schedule	. Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .	.01/22/2018	01/24/2018 _01/2	4/2018 Expiry			1.22571000			3,748					-		3,748			0002
250000.00] EUR /103191	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.01/22/2018	04/09/201804/0	9/2018 Expiry			1.23169872													0002
REC 201000.00 EUR PAY [247331.85] USD /103221	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK,	KB1H1DSPRFMYMCUFXT09	01/02/0010	02/12/2018 _02/	0/0010 Evalen		247,33	1.23050672			(303	,						(202			0002
REC 234755.67 USD PAY [HOOFI HENGE	Schedule	. currency	N.A	VD IN INSPHEMINICOLY 109	01/23/2018	02/12/2018 _02/	2/2016 Expiry			1.23050672			(303		-	-		-		(303	1		0002
191000.00] EUR /103222	ASSET HEDGE	BA, D	Currency	N.A	KB1H1DSPRFMYMCUFXT09 _	01/23/2018	01/24/201801/2	4/2018 Expiry			1.22908728			(2,218							(2,218			0002
REC 423000.00 GBP PAY [601137 991 USD /103282	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N A	7H6GLXDRUGQFU57RNE97 .	01/26/2010	01/20/2019 01/	0/2019 Evoir:		601. 13	1.42113000			(2,678							(2.670	J		0002
REC 601410.66 USD PAY [Schedule	. Currency	JPMORGAN CHASE BANK,		. 0 1/ 20/ 20 18	JULY 2010 101/3	or zo to Jexpiry						(2,0/8					·		(2,678			0002
423000.00] GBP /103283	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.01/26/2018	02/12/2018 _02/	2/2018 Expiry		601,41	11.42177461		ļ	16 , 190			-					ļ		0002
REC 364000.00 GBP PAY [515016.501 USD /103294	Portfolio Hedge	Schedule BA. D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 _	01/26/2018	01/29/2018 _01/2	9/2018 Expiry			71.41488049			(2,687	1				1		(2,687			0002
REC 516048.04 USD PAY [Schedule		WELLS FARGO BANK,											/				<u> </u>					
364000.00] GBP /103295 REC 4535999.99 CAD PAY [Portfolio Hedge	BA, D Schedule	Currency	. N.A	KB1H1DSPRFMYMCUFXT09 _	.01/26/2018	03/28/2018 _03/2	8/2018 Expiry		516,04	1.41771440			3,645			-							0002
REC 4535999.99 CAD PAY [3675076.56] USD /103302	ASSET HEDGE	BA. D	Currency		PT3QB789TSUIDF371261 _	01/29/2018	01/30/2018 01/	0/2018 Expiry	L	3,675,07	81020207		L	2,712	L				.L		2,712	L		0002
REC 3677585.38 USD PAY [Schedule		THE TORONTO-DOMINION																				
4536000.00] CAD /103303	ASSET HEDGE	BA, D	Currency	BANK	PT3QB789TSUIDF371261 _	.01/29/2018	04/05/2018 _04/0	5/2018 Expiry		3,677,58	81075515			120,001	ļ		-		-}		120,001	}	<u> </u>	0002
REC 753979.24 USD PAY [604000.00] EUR /103426	ASSET HEDGE	Schedule BA, D	Currency	LLOYDS BANK PLC	H7FNTJ4851HG0EXQ1Z70 _	02/01/2018	02/05/2018 _02/0	5/2018 Expiry			1.24831000			6,710							6,710			0002
REC 604000.00 EUR PAY [Schedule	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,																					
754794.64] USD /103427 REC 1840000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	. Currency	_ LLOYDS BANK PLC JPMORGAN CHASE BANK,	H7FNTJ4851HG0EXQ1Z70 _	.02/01/2018	02/22/2018 _02/2	2/2018 Expiry			1.24966000			(10,485	1		-		-}		(10,485	·····		0002
2624263.20] USD /103457	ASSET HEDGE	BA, D	. Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.02/01/2018	02/05/2018 02/0	5/2018 Expiry		2,624,26	1.42623000			(56, 175	ļ		.				(56, 175			0002
REC 2589300.24 USD PAY [ADDET LIEDOE	Schedule		JPMORGAN CHASE BANK,																				2000
1815000.00] GBP /103458 REC 1634000.03 SEK PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_02/01/2018	02/12/2018 _02/	2/2018 Expiry		2,589,30	1.42661170						-					·		0002
206807.36] USD /103477	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	02/02/2018	02/05/2018 _02/0	5/2018 Expiry			7 12656509			(2,067							(2,067			0002
REC 177887.77 USD PAY [ADDET LIEDOE	Schedule		JPMORGAN CHASE BANK,																				2000
1397000.03] SEK /103478 REC 888000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	. Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.02/02/2018	.05/04/201805/0	4/2018 Expiry		177,88				18,909			-		-		18,909			0002
1254462.59] USD /103479	ASSET HEDGE	BA, D	Currency	CITIBANK N.A.	E570DZWZ7FF32TWEFA76 .	.02/02/2018	02/05/2018 _02/0	5/2018 Expiry		1,254,46	1.41268310		ļ	(15,081	ļ		.				(15,081			0002
REC 924360.03 USD PAY [ACCET LIEDOE	Schedule		CITIDANIC N. A	FEZODZWZZEEGOTWEE+ZO	00 (00 (0030	05 (04 (0040 05 %	4 (0040 E i.e.		004.00	1 41770044			44 000							41.000			0000
652000.00] GBP /103480 REC 8713000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	ROYAL BANK OF CANADA	E570DZWZ7FF32TWEFA76 _	102/02/2018	UD/U4/2018 _05/0	4/2018 Expiry			1.41773011			41,030			-		-		41,030			0002
10824264.46] USD /103481	ASSET HEDGE	BA, D	Currency	Diet of Orthon	ES71P3U3RH1GC71XBU11 _	.02/02/2018	02/05/2018 _02/0	5/2018 Expiry		10,824,26	1.24231200			(44,541							(44,541			0002

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

						Showing a	Options, Ca	ps, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted 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										Cumulative	Current Year											
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	Exercise,	Normala		Rate or Index	discounted Premium	discounted Premium	tion	Current	Book/		Unrealized Valuation	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception and at
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade		mina- Expiration, on Maturity or		Notional	Received	(Received)	(Received)	Received (Paid) on	Year	Adjusted Carrying		Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date		ate Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 11302114.96 USD PAY [9044000.001 EUR /103482	ASSET HEDGE	Schedule BA, D	0	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	00 (00 (0040	05 (04 (0040 05 (0	(0040 5		11 000 115	1 04000400			400,000							400,000			0000
REC 6109682.60 USD PAY [. NOOE! REDUC	Schedule	Currency	ES/TF3U3hr11qC/TXBU11	02/02/2010	.05/04/201805/0	/2018 Expiry		11,302,115	1.24968100			480,969					-		480,969			. 0002
4900000.00] EUR /103548	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	_02/05/2018	04/12/2018 _04/1	2/2018 . Expiry		£, 109, 683	1.24687400													. 0002
REC 4900000.00 EUR PAY [6083129.50] USD /103549	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	02/05/2018	02/06/201802/0	i/2018 Expiry		6,083,130	1.24145500			(20,850	1						(20,850)			0002
REC 6037652.60 USD PAY [Schedule	,	CANADIAN IMPERIAL																			
4900000.00] EUR /103600 REC 4900000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL	02/06/2018	02/0//201802/0	72018 Expiry			1.23217400			29,273					-		29,273			. 0002
6063661.80] USD /103602	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	_02/06/2018	04/12/2018 _04/1	2/2018 Expiry			1.23748200			(23,432)						(23,432)			. 0002
REC 295000.00 EUR PAY [366685.89] USD /103628	ASSET HEDGE	Schedule BA, D	Currency	LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70	02/06/2018	03/27/2018 03/2	//2018 Expiry		366,686	1.24300302			(768	1						(768)			0002
REC 281330.18 USD PAY [ACCET HEDGE	Schedule							204 200	4 00004000										0.000			0000
227000.00] EUR /103629 REC 4960600.00 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70 CANADIAN IMPERIAL	02/06/2018	JUZ/U8/2018 _JUZ/0	1/2018 Expiry		281,330	1.23934000			3,323					-		3,323			. 0002
3593000.00] GBP /103696	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 2 I G I 19DL 770X0HC3ZE78	_02/09/2018	.02/12/201802/1	2/2018 Expiry		4,960,600	1.38062900			(10,316							(10,316)			. 0002
REC 3712000.00 GBP PAY [5130852.61] USD /103697	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2 IGI 19DL770X0HC3ZE78	. 02/09/2018	03/14/2018 _03/1	/2018 Expiry		5, 130, 853	1.38223400													0002
REC 3667110.61 USD PAY [ASSET HEDGE	Schedule	. , , , , , , , , , , , , , , , , , , ,	WELLS FARGO BANK,									1										0002
4700000.00] AUD /103698 REC 4700000.00 AUD PAY [MODEL MEDGE	Schedule	Currency	N.A. KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,	02/09/2018	U3/29/2018 _U3/2	1/2018 Expiry		3,667,111				58,451					·		58,451			0002
3667739.00] USD /103699	ASSET HEDGE	. BA, D	Currency	N.A KB1H1DSPRFMYMCUFXT09	_02/09/2018	.02/13/201802/1	/2018 Expiry		3,667,739	78037000			25,991					-		25,991			. 0002
REC 8816868.07 USD PAY [7211000.001 EUR /103715	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A	.02/09/2018	02/12/2018 02/1	2/2018 Expiry		8,816,868	1.22269700			(45,451					_		(45,451)			0002
REC 7346000.00 EUR PAY [Schedule		JPMORGAN CHASE BANK,																			0000
8999242.28] USD /103723 REC 14358000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97 GOLDMAN SACHS BANK	02/09/2018	03/14/2018 _03/1	72018 Expiry		8,999,242	1.22505340								-		87,025			_ 0002
19837544.05] USD /103759 REC 20127878.70 USD PAY [ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	02/09/2018	02/12/2018 _02/1	2/2018 Expiry		19,837,544	1.38163700			26,749					-					. 0002
14511000.00] GBP /103760	ASSET HEDGE	BA, D	Currency	GOLDMAN SACHS BANK USA	_02/09/2018	.05/14/201805/1	/2018 Expiry		20,127,879	1.38707730			456,767							456,767			. 0002
REC 1796200.00 GBP PAY [2494436.83] USD /103813	ACCET HEDGE	Schedule BA, D	0	NELLS FARGO BANK, N.A KB1H1DSPRFMYMCUFXT09	00/10/0010	00/15/0010 00/1	(0040 5		2,494,437	1.38873000			37 , 127							07 107			0000
REC 2503770.42 USD PAY [ASSET HEDGE	Schedule	Currency	WELLS FARGO BANK,														-					. 0002
1796200.00] GBP /103814 REC 1644000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. KB1H1DSPRFNYMCUFXT09 GOLDMAN SACHS BANK	02/13/2018	05/14/2018 _05/1	/2018 Expiry		2,503,770	1.39392630			68,842					-		68,842			_ 0002
2301673.16] USD /103855	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	02/14/2018	02/15/2018 _02/1	i/2018 Expiry		2,301,673	1.40004450			15,380										. 0002
REC 2310248.10 USD PAY [1644000.00] GBP /103856	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USAKD3XUN7C6T14HNAYLU02	00/14/0010	05/14/2010 05/1	/2010 Evalue		2,310,248	1.40526040			81,642										. 0002
REC 1644000.00 GBP PAY [Schedule	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										1					-					
2302569.96] USD /103991 REC 2311264.58 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	02/20/2018	02/22/2018 _02/2	2/2018 Expiry		2,302,570	1.40059000			(7,710	}						(7,710)	ł		0002
1644000.00] GBP /103992	ASSET HEDGE	. BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	_02/20/2018	05/22/2018 _05/2	2/2018 Expiry		2,311,265	1.40587870			103,044							103,044			. 0002
REC 3844000.00 EUR PAY [4742304.361 USD /104010	ASSET HEDGE	Schedule BA. D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2018	02/22/2018 02/2	1/2018 Evniry		4,742,304	1.23369000			(5,343							(5,343)			0002
REC 5118709.86 USD PAY [Schedule		WELLS FARGO BANK,			' '							,									
4123000.00] EUR /104011 REC 2326550.74 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A KB1H1DSPRFMYMCUFXT09 GOLDMAN SACHS BANK	_ L02/20/2018	.05/22/2018	2/2018 Expiry		5,118,710	1.24150130			262,228					·}		262,228			. 0002
1886000.00] EUR /104032	ASSET HEDGE	. BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	_02/20/2018	02/22/2018 _02/2	2/2018 Expiry		2,326,551	1.23359000			2,433			.				2,433			0002
REC 1521000.00 EUR PAY [1878877.31] USD /104033	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/20/2018	03/16/2018 03/1	i/2018 Expiry		1,878,877	1.23529080			(9,873	L						(9,873)			0002
REC 296000.00 EUR PAY [Schedule	· ·	MORGAN STANLEY]									
366355.94] USD /104036 REC 622967.36 USD PAY [ASSET HEDGE	Schedule	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54 THE TORONTO-DOMINION		.04/09/201804/0	1/2018 Expiry		366,356	1.23768899			(1,773					-		(1,773)			. 0002
789000.00] CAD /104074	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSU1DF371261	02/21/2018	04/05/2018 _04/0	i/2018 _ Expiry		622,967	78956573	ļ	l	4 , 155	ļ				· 		4, 155	ļ		. 0002
REC 789000.00 CAD PAY [622504.85] USD /104075	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	02/21/2018	02/22/2018 _02/2	2/2018 Expiry		622,505				(1,325							(1,325)			0002
REC 1777596.84 USD PAY [Schedule	,	JPMORGAN CHASE BANK,																			
2260000.00] CAD /104179 REC 2260000.00 CAD PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A					1,777,597	78654727			(4,639	/				-		(4,639)			. 0002
1778819.11] USD /104180 REC 442000.00 GRP PAY I	ASSET HEDGE	BA, D Schedule	Currency	N.A	_02/22/2018	04/05/2018 _04/0	i/2018 _Expiry		1,778,819	78708810			(6,301	 						(6,301)	ļ		. 0002
617888.60] USD /104224	ASSET HEDGE	BA, D	Currency	LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70	02/26/2018	03/28/2018 03/2	/2018 Expiry		617,889	1.39793801			4,315					ļ		4,315			0002
REC 90000.00 GBP PAY [125703.90] USD /104232	ASSET HEDGE	Schedule BA, D		LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70					125,704	1.39671000			(1,873	1						(1,873)	j		0002
REC 15683000.00 AUD PAY [Schedule	Currency	JPMORGAN CHASE BANK,																			
12258303.29] USD /104387	ASSET HEDGE	BA, D	Currency	N.A	03/07/2018	.03/09/201803/0	/2018 Expiry		12,258,303	78163000			40,305			-							. 0002
REC 12391357.24 USD PAY [15850000.00] AUD /104388	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A 7H6GLXDRUGQFU57RNE97	. 03/07/2018	06/05/2018 06/0	i/2018 Expiry		12,391,357	78178910								<u> </u>					. 0002
REC 483168.35 USD PAY [347000.001 GBP /104399	ASSET HEDGE	Schedule BA. D		LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70					483, 168				12,775							12,775			0002
REC 211000.00 GBP PAY [Schedule	Currency										12,//5										0002
292903.87] USD /104400	ASSET HEDGE	BA, D	Currency	LLOYDS BANK PLC H7FNTJ4851HG0EXQ1Z70	_03/07/2018	03/09/2018 _03/0	/2018 Expiry		292,904	1.38817000			(627	<u> </u>						(627)	L		0002

SCHEDULE DB - PART A - SECTION 2

						5	Showing a	I Option	າຣ, Cap	s, Floors,	Collars, S	Swaps and	l Forward:	s Terminat	ted 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
	B												Cumulative												
	Description											Ctrileo	Prior Year(s)												Lladas
	of Item(s) Hedged,						Date of	In	ndicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)				Maturity		xercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of						piration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Co.		Trade	Expira-		turity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clea	aringhouse	Date	tion [ate	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 210294.39 USD PAY [270000.00] AUD /104435	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N A 7H6	IGGLXDRUGQFU57RNE97	02/00/2010	06/06/2018 _06/0	6/2018 Expir			210,294	77886811			3,312							3.312			0002
REC 2750000.01 CAD PAY [MODEL HEDGE	Schedule	. our rency	WELLS FARGO BANK,	IOGENDHOOGIFUS/INES/	.03/00/2010	00/00/201000/0	0/2010 1 Exp11	у		210,294														0002
2141227.59] USD /104474	ASSET HEDGE	BA, D	Currency	N.A KB	1H1DSPRFMYMCUFXT09 _	.03/09/2018	03/12/2018 03/1	2/2018 Expir	y		2,141,228	77862821			(78)						(78			0002
REC 2145239.25 USD PAY [2750000.00] CAD /104476	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB	1H1DSPRFMYMCUFXT09	00/00/0040	00/11/0010 00/1	1/2018 Expir			2,145,239				17,839							17,839			0002
REC 8883230.90 USD PAY [MODEL HEDGE	Schedule	our rency	JPMORGAN CHASE BANK,	IN IDSENTINGUENTOS	_03/09/2010	00/11/2010 100/	1/2010 _Exp11	у		2, 140, 209														0002
7211000.00] EUR /104522	ASSET HEDGE	. BA, D	Currency	N.A 7H6	IGGLXDRUGQFU57RNE97	.03/12/2018	.03/14/201803/1	4/2018 Expir	у		8,883,231	1.23190000			(36,055)						(36,055)		0002
REC 7346000.00 EUR PAY [9072656.73] USD /104523	ASSET HEDGE	Schedule BA. D	0	JPMORGAN CHASE BANK, N A 7H6	ICOL VDDI ICOTI IEZDNEGZ	00/10/0010	04/40/0040 04/4	0.0040:-			0.070.057	1 00504700			/F 400							/F 400			0000
REC 3712000.00 GBP PAY [ASSET MEDGE	Schedule	. Currency	WELLS FARGO BANK,	I6GLXDRUGQFU57RNE97	.03/ 12/2018	.04/13/201804/1	3/2018 LEXPIT	у		9,072,657	1.23504720					-					(5,489			0002
5169446.64] USD /104524	ASSET HEDGE	BA, D	Currency	N.A KB	1H1DSPRFMYMCUFXT09 _	03/12/2018	04/13/2018 _04/1	3/2018 Expir	y		5, 169, 447	1.39263110			120,525							120,525			0002
REC 5144258.00 USD PAY [3700000.001 GBP /104525	ASSET HEDGE	Schedule BA. D	Currency	WELLS FARGO BANK, N.A KB	1H1DSPRFMYMCUFXT09	03/12/2010	02/14/2019 02/1	4/2018 Expir	.,,		5,144,258	1.39034000		1	(22,052							(22,052	J		0002
REC 4652000.00 GBP PAY [AUGLI REDUE	Schedule	out rency	JPMORGAN CHASE BANK,	III IDOFNININUUFAIU9	_00/ 12/2018	03/ 14/2010 103/	4/2010 EXPIT	у		, ۱44, 208 ري	1.39034000			(22,052										0002
6522585.48] USD /104600	ASSET HEDGE	BA, D	Currency	N.A 7H6	IGGLXDRUGQFU57RNE97	.03/13/2018	.06/11/201806/1	1/2018 _Expir	у		6,522,585	1.40210350			(284,253)	-			-		(284,253			0002
REC 6461883.12 USD PAY [4627000.001 GBP /104601	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A. 7H6	IEGI YNDI IGAEI IE7DNEA7	03/13/2010	02/15/2019 02/1	5/2018 Expir	.,,		6,461,883	1.39656000		1	14 . 159							1/ 150	1		0002
REC 39198011.70 USD PAY [NUME I FIELDE	Schedule	out rency	GOLDMAN SACHS BANK	I6GLXDRUGQFU57RNE97	-03/ 13/2018	DU/ 10/2016 1U3/1	J/ ZU IO J EXP IT	у			1.39000000	 		14, 159		-	1		· [·	14, 159	<u> </u>		0002
31566000.00] EUR /104646	ASSET HEDGE	BA, D	Currency	USA KDS	3XUN7C6T14HNAYLU02 _	03/15/2018	06/15/2018 _06/1	5/2018 _Expir	у		39, 198, 012	1.24177950			2,562,512		-					2,562,512			0002
REC 31201000.00 EUR PAY [38472424.25] USD /104647	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USAKD	3XUN7C6T14HNAYLU02	03/15/2010	03/16/2019 02/1	6/2018 Eva:-			38,472,424	1.23305100			(132,635							(132,635	J		0002
REC 1770324.44 USD PAY [ASSET REDUCE	Schedule	our rency	_ UOH NU	SAUN/OUT IMPINATEOUZ	_03/ 13/2010	03/10/2010 103/	0/2010 _Exp11	у		00,472,424	1.23303100			(132,033	A									0002
1431000.00] EUR /104689	ASSET HEDGE	. BA, D	Currency	LLOYDS BANK PLC H7F	FNTJ4851HG0EXQ1Z70 _	.03/16/2018	.06/19/201806/1	9/2018 _ Expir	ry		1,770,324	1.23712400			112,797							112,797			0002
REC 1432000.00 EUR PAY [1759170.47] USD /104690	ASSET HEDGE	Schedule BA. D	Currency	LLOYDS BANK PLC H7F	ENT MOSTHIONEYOTZZO	03/16/2019	02/10/2019 02/1	0/2019 Evoir	.,		1,759,170	1,22847100			7,202							7,202			0002
REC 6349000.03 SEK PAY [NOOE! REDUC	Schedule	our rency	LEUTUS DANK FEC HIT	FN1J465 INGUEXQ 1270	_03/10/2010	03/ 19/2010 _03/	9/2010 _Exp11	у		1,739,170	1.22047 100								-					0002
774885.37] USD /104748	ASSET HEDGE	. BA, D	Currency	CITIBANK N.A E57	70DZWZ7FF32TWEFA76	03/20/2018	03/22/2018 _03/2	2/2018 _ Expir	у			12204841			(6,021)						(6,021			0002
REC 788813.31 USD PAY [6416000.01] SEK /104749	ASSET HEDGE	Schedule BA. D	Currency	CITIBANK N.A E57	7007#77EE99T#EE 476	03/20/2019	06/25/2019 06/3	5/2019 Evoir	.,						63,805										0002
REC 2031000.00 CHF PAY [NOOE! HEDGE	Schedule	. currency	JPMORGAN CHASE BANK,	I/UDZIIZ/FF3ZI IIEFK/O	_03/20/2010	00/23/201000/2	3/2016 JEXP11	у			12294472													0002
2127124.77] USD /104750	ASSET HEDGE	BA, D	Currency	N.A 7H6	IGGLXDRUGQFU57RNE97 .	.03/20/2018	03/22/2018 _03/2	2/2018 Expir	ry		2, 127, 125	1.04732879			11,924							11,924			0002
REC 2166858.91 USD PAY [2052000.00] CHF /104751	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6	IGGLXDRUGQFU57RNE97	03/20/2019	06/25/2019 06/3	5/2018 Expir	.,		2,166,859	1.05597413			87,978							87,978			0002
REC 3763000.00 CAD PAY [NOOLI HEDUL	Schedule	out rency	WELLS FARGO BANK.	IOUENDITOUGI OSTTINEST	_03/20/2010	00/23/2010 100/2	3/2010 JEXP11	у		2,100,039	1.00097410													0002
2879619.21] USD /104764	ASSET HEDGE	BA, D	Currency		1H1DSPRFMYMCUFXT09 _	03/20/2018	03/21/2018 _03/2	1/2018 _ Expir	у		2,879,619	76524560			36,706										0002
REC 2833540.32 USD PAY [3696000.00] CAD /104765	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB	1H1DSPRFMYMCUFXT09	02/20/2010	06/22/2010 06/2	2/2018 Expir			2,833,540														0002
REC 450000.00 EUR PAY [NOOE! HEDGE	Schedule	. our rency	GOLDMAN SACHS BANK	IN IDSENTINGUEX 109	.03/20/2010	.00/22/2010	2/2010 J Exp11	у		2,033,340														0002
555514.47] USD /104873	ASSET HEDGE	BA, D	Currency	USA KDS	3XUN7C6T14HNAYLU02	_03/23/2018	03/26/2018 _03/2	6/2018 Expir	у		555,514	1.23447660			4,556							4,556			0002
REC 1200122.31 USD PAY [971000.001 EUR /104874	ASSET HEDGE	Schedule BA. D	Currency	GOLDMAN SACHS BANK USA KD:	3XUN7C6T14HNAYLU02	03/23/2019	04/00/2019 04/0	9/2018 Expir	.,		1,200,122	1.23596530			4.142							4.142			0002
REC 360000.00 GBP PAY [AGGET HEDGE	Schedule	our rency	JPMORGAN CHASE BANK,	SAGIN GOT INTINATEOUZ	_03/23/2010	104/09/2010 104/0	5/2010 JEXP11	у			1.23330030													0002
512008.13] USD /104917	ASSET HEDGE	. BA, D	Currency	N.A 7H6	IGGLXDRUGQFU57RNE97	03/26/2018	03/27/2018 _03/2	7/2018 _Expir	у		512,008	1.42224481			(2,248		-					(2,248	ļ		0002
REC 528085.04 USD PAY [371000.00] GBP /104918	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A 7H6	IGGLXDRUGQFU57RNE97	03/36/3010	04/12/2018 _04/1	2/2018 Eva:-			528,085	1.42340981			115							110			0002
REC 7460000.00 EUR PAY [Schedule	our rency						1				<u> </u>	<u> </u>	110								<u> </u>		0002
9277673.76] USD /104919	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VL	UV7VQFKU0QSJ21A208 _	03/26/2018	03/27/2018 _03/2	7/2018 _ Expir	у		9,277,674	1.24365600	ļ	 	(24,290	ļ						(24,290	ļ	ļ	0002
REC 9339890.16 USD PAY [7460000.00] EUR /104925	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VL	UV7VQFKU0QSJ21A208	03/26/2018	06/25/2018 06/3	5/2018 Expir	rv		9,339,890	1.25199600										609,452		1	0002
REC 3168256.49 USD PAY [Schedule		THE TORONTO-DOMINION	No no quoe ineo	5/ 20/ 20 10		., 20 10 J EAPTI	,																
2231000.00] GBP /104981	ASSET HEDGE	BA, D	Currency	BANK PTS	3QB789TSUIDF371261	.03/27/2018	06/25/2018 _06/2	5/2018 _Expir	ry		3,168,256	1.42010600	ļ		205,488			-		-		205,488			0002
REC 2191000.00 GBP PAY [3100488.48] USD /104982	ASSET HEDGE	Schedule BA, D	Currency	THE TOHOUTTO DOMINITION	3QB789TSUIDF371261 _	03/27/2018	03/28/2018 03/2	8/2018 Exnir	rv		3,100,488	1.41510200			(16,218	1						(16,218	J		0002
REC 28783000.00 AUD PAY [Schedule		JPMORGAN CHASE BANK,					,							T				[Ī		
22183921.59] USD /105011	ASSET HEDGE	BA, D	Currency	N.A 7H6	I6GLXDRUGQFU57RNE97 _	_03/27/2018	03/29/2018 _03/2	9/2018 _Expir	у		22, 183, 922	77073000			(84,334	1				-		(84,334	·		0002
REC 23060746.89 USD PAY [29911000.001 AUD /105012	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A. 7H6	IGGLXDRUGQFU57RNE97	_03/27/2018	07/02/2018 07/0	2/2018 Exnir	rv		23,060,747	77097880		1	1, 109, 064								1		0002
REC 615465.00 USD PAY [Schedule	,	CANADIAN IMPERIAL					,																
500000.00] EUR /105055 REC 272000.00 GBP PAY [ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 210	GI 19DL770X0HC3ZE78	.03/28/2018	04/03/2018 _04/0	3/2018 _ Expir	у		615,465	1.23093000										1,915			0002
383953.84] USD /105056	ASSET HEDGE	Schedule BA, D	Currency	LLOYDS BANK PLC H7F	FNTJ4851HG0EXQ1Z70	03/28/2018	06/11/2018 06/1	1/2018 Expir	ry		383,954	1.41159500			(19,202					L		(19,202			0002
REC 2665000.00 EUR PAY [Schedule	·	CANADIAN IMPERIAL																[
3298593.09] USD /105057	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 210	GI 19DL770X0HC3ZE78 _	_03/28/2018	06/19/2018 _06/1	9/2018 _ Expir	у		3,298,593	1.23774600			(211,724	1				-		(211,724	ŀ		0002
REC 3663298.60 USD PAY [2600000.00] GBP /105079	ASSET HEDGE	Schedule BA, D	Currency	LLOYDS BANK PLC H7F	FNTJ4851HG0FX01770	03/29/2018	05/14/2018 05/1	4/2018 Expir	rv		3,663,299	1.40896100		1	138,739							138,739	1		0002
REC 2600000.00 GBP PAY [Schedule							,																
3657046.64] USD /105080	ASSET HEDGE	BA, D	Currency	LLOYDS BANK PLC H7F	FNTJ4851HG0EXQ1Z70 _	.03/29/2018	04/03/2018 _04/0	3/2018 - Expir	ry		3,657,047	1.40655640	ļ	ļ	(2,227)		-			ļ	(2,227	·		0002
REC 3064000.00 CAD PAY [2386218.50] USD /105136	ASSET HEDGE	Schedule BA, D	Currency	SOCIETE GENERAL 02F	RNF8 I RXP4R0TD8PU41	04/04/2018	04/05/2018 04/0	5/2018 Exnir	rv		2,386,219	77879194			16,877							16.877			0002
REC 2415607.07 USD PAY [Schedule							,											 					
3096000.00] CAD /105137	ASSET HEDGE	BA, D	Currency	SOCIETE GENERAL 02F	RNE8 I BXP4R0TD8PU41 _	04/04/2018	07/03/2018 _07/0	3/2018 _Expir	у		2,415,607	78023484			59,861							59,861			0002

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

						S	Showing all	Options, Cap	os, Floors,	Collars, S	waps and	l Forwards	Terminat	ted During	Current \	Y ear								
1	2	3	4	5	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, C	Counterparty	Trade	or Termi Expira- tion		Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Cl		Date	tion Dat		Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 1211000.00 EUR PAY [Schedule																						
1485084.42] USD /105204 REC 1494918.95 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE	1VUV/VQFKUUQSJ21A208 .	.04/06/2018	04/09/2018 _04/09/2	118 Expiry		1,485,084	1.22632900			6,504							6,504			0002
1211000.00] EUR /105205	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	04/06/2018	07/05/2018 _07/05/2	118 Expiry		1,494,919	1.23445000			79,260										0002
REC 1500000.00 GBP PAY [2125395.00] USD /105294	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE	2 I G I 1901 770X0HC37F78	04/10/2018	04/12/2018 _04/12/2	118 Expiry		2, 125, 395	1.41693000			9,255							9.255			0002
REC 2069692.40 USD PAY [Schedule		CANADIAN IMPERIAL																				
1455000.00] GBP /105296 REC 2067000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE	2 I G I 19DL770X0HC3ZE78 _	_04/10/2018	07/12/201807/12/2	118 Expiry		2,069,692	1.42246900			148,656							148,656			0002
2554026.54] USD /105297	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	.04/10/2018	04/12/2018 _04/12/2	18 Expiry		2,554,027	1.23562000			(6,036)							(6,036)			0002
REC 2621911.43 USD PAY [2108000.00] EUR /105298	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	04/10/2018	07/09/2018 07/09/2	118 Expiry		2,621,911	1.24379100			144,590							144,590			0002
REC 17810223.20 GBP PAY [Schedule		JPMORGAN CHASE BANK,				' '																
25224084.81] USD /105299 REC 25493748.67 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_04/10/2018	04/12/2018 _04/12/2	118 _Expiry		25,224,085	1.41627000			121,644		-				-	121,644			0002
17932000.00] GBP /105300	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.04/10/2018	07/10/2018 _07/10/2	118 Expiry		25,493,749	1.42169020			1,680,053							1,680,053			0002
REC 17396.03 USD PAY [14000.001 EUR /105378	ASSET HEDGE	Schedule BA. D	Currency	MORGAN STANLEY	17331LVCZKQKX5T7XV54 _	04/11/2019	06/25/2018 06/25/2	118 Evniry		17,396	1.24257357			1,012							1.012			0002
REC 7607636.96 USD PAY [Schedule		MORGAN STANLEY				' '													,			
5368000.00] GBP /105379 REC 5392000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	CAPITAL SERVICES MORGAN STANLEY	17331LVCZKQKX5T7XV54 _	_04/11/2018	04/13/2018 _04/13/2	118 _Expiry		7,607,637	1.41722000			(42,300)	ł	-				-	(42,300)	1		0002
7650754.09] USD /105380	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES	17331LVCZKQKX5T7XV54 _	04/11/2018	05/11/2018 _05/11/2	18 Expiry		7,650,754	1.41890840			(343,516)							(343,516)			0002
REC 10607406.23 USD PAY [8614000.001 EUR /105418	ASSET HEDGE	Schedule BA. D	Currency	LLOYDS BANK PLC	H7FNTJ4851HG0EXQ1Z70 _	04/12/2018	04/13/2018 04/13/2	118 Expiry		10,607,406	1.23141470			(24,854)							(24,854)			0002
REC 8633000.00 EUR PAY [Schedule																						
10654201.13] USD /105420 REC 154088.75 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	MORGAN STANLEY	H7FNTJ4851HG0EXQ1Z70	_04/12/2018	05/14/2018 _05/14/2	118 Expiry		10,654,201	1.23412500			(361,075)	ł		-				(361,075)	·		0002
125000.00] EUR /105448	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES	17331LVCZKQKX5T7XV54 _	04/12/2018	04/16/2018 _04/16/2	118 Expiry		154,089	1.23271000			(674)							(674)			0002
REC 125000.00 EUR PAY [154058.41] USD /105449	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES	17331LVCZKQKX5T7XV54 _	04/12/2018	04/13/2018 04/13/2	118 Expiry		154,058	1.23246728			229							229			0002
REC 8530000.00 EUR PAY [Schedule	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	JPMORGAN CHASE BANK,				1 ' '		,														
10511174.39] USD /105486 BEC 10581380.55 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .	_04/13/2018	04/16/2018	118 Expiry		10,511,174	1.23225960			49,819			-			-				0002
8530000.00] EUR /105487	ASSET HEDGE	BA, D	Currency		7H6GLXDRUGQFU57RNE97 _	_04/13/2018	07/12/2018 _07/12/2	118 Expiry		10,581,381	1.24049010			626,871							626,871			0002
REC 1554000.00 GBP PAY [2214154.741 USD /105502	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	04/13/2018	04/17/2018 04/17/2	118 Expiry		2,214,155	1.42481000			6,511							6.511			0002
REC 2222603.53 USD PAY [Schedule																			,			
1554000.00] GBP /105503 REC 395046.33 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	1VUV7VQFKU0QSJ21A208 .	_04/13/2018	07/12/201807/12/2	118 Expiry		2,222,604	1.43024680			170,857			-			-	170,857			0002
282000.00] GBP /105667	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	04/24/2018	06/25/2018 _06/25/2	118 Expiry		395,046	1.40087351			20,550										0002
REC 266000.00 GBP PAY [371673.05] USD /105668	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	04/24/2018	04/25/2018 04/25/2	118 Expiry		371,673	1.39726711			(1,295)	,						(1,295)			0002
REC 232924.54 USD PAY [Schedule		JPMORGAN CHASE BANK,				1 ' '		-														
25306999.71] JPY /105691 REC 25307000.41 JPY PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_04/25/2018	U1/21/2018 _07/27/2	IN Expiry		232,925				5, 162		-				-				0002
231469.29] USD /105692	ASSET HEDGE	BA, D	Currency		7H6GLXDRUGQFU57RNE97 .	.04/25/2018	04/27/2018 _04/27/2	118 Expiry		231,469				1,355							1,355			0002
REC 5359000.00 GBP PAY [7469159.84] USD /105751	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	_04/26/2018	04/30/2018 04/30/2	118 Expiry		7,469,160	1.39376000			(92,496)							(92,496)			0002
REC 2574000.00 AUD PAY [Schedule		JPMORGAN CHASE BANK,							75641000]]		0000
1946999.34] USD /105752 REC 4230599.62 USD PAY [ASSET HEDGE	BA, D Schedule	Currency		7H6GLXDRUGQFU57RNE97 _					1,946,999				(8,777)							(8,777)			0002
3023000.00] GBP /105753 REC 1961320.26 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE JPMORGAN CHASE BANK,	1VUV7VQFKU0QSJ21A208 .	.04/26/2018	07/27/2018 _07/27/2	18 Expiry		4,230,600	1.39947060			266,540		-					266,540			0002
2592000.00] AUD /105754	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	04/26/2018	07/27/2018 07/27/2	118 Expiry		1,961,320	75668220	<u> </u>	<u> </u>	42,981		ļ	<u> </u>		<u> </u>	<u> </u>	42,981			0002
REC 9498697.69 USD PAY [7780000.00] EUR /105755	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK,		_04/26/2018		' '		9,498,698	1.22091230			428.774							428,774			0002
REC 8979000.00 EUR PAY [Schedule	out rency	JPMORGAN CHASE BANK,				1 ' '						,		-								0002
10888294.56] USD /105756 REC 1815000.01 CAD PAY [ASSET HEDGE	BA, D Schedule	Currency		7H6GLXDRUGQFU57RNE97 _	_04/26/2018	04/30/2018 _04/30/2	118 _ Expiry		10,888,295	1.21264000			(44,356)	ł						(44,356)	ļ		0002
1410278.33] USD /105839	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.04/27/2018	04/30/2018 04/30/2	118 Expiry		1,410,278	77701285			3,062	ļ		.				3,062			0002
REC 1416351.63 USD PAY [1819000.001 CAD /105840	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N A	7H6GLXDRUGQFU57RNE97 _	04/27/2019	07/27/2018 07/27/2	118 Expire		1,416,352	77864301			22,998							22,998			0002
REC 128516.89 USD PAY [Schedule													·	-								
93000.00] GBP /105858 BEC 93000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	_04/27/2018	06/25/2018 _06/25/2	118 _ Expiry		128,517	1.38190204			5,013		-				-	5,013			0002
128202.90] USD /105859	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 .	.04/27/2018	04/30/2018 _04/30/2	118 Expiry		128,203	1.37852581			(188)							(188)			0002
REC 9044000.00 EUR PAY [10815321.661 USD /105932	ASSET HEDGE	Schedule BA. D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	05/03/2019	05/04/2018 05/04/2	118 Expire		10,815,322	1. 19585600			5,824							5.824			0002
REC 11183018.37 USD PAY [Schedule						' '								-				-	,			
9286000.00] EUR /105933 REC 1397000.04 SEK PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE JPMORGAN CHASE BANK,	1VUV7VQFKU0QSJ21A208 _	_05/03/2018	08/06/2018 _08/06/2	118 _ Expiry		11, 183, 018	1.20428800			454,903		-	-				454,903			0002
157708.30] USD /105934	ASSET HEDGE	BA, D	Currency	N.A.	7H6GLXDRUGQFU57RNE97 _	_05/03/2018	05/04/2018 _05/04/2	118 Expiry		157,708	11289069			1,270							1,270			0002

SCHEDULE DB - PART A - SECTION 2

						5	Showing a	ıll Opt	ions, Cap	s, Floors,	Collars, S	waps and	Forwards	: Terminat	ted 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
													Cumulative	l											
	Description											0. "	Prior Year(s)	Current Year											l
	of Item(s)						Date of		Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Hedged, Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					ermina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 126669.59 USD PAY [1113999.97] SEK /105935	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	05/02/2010	08/06/2018 _08/	ne /2010	Expiry		126,670	11370700			2,013							2,013			0002
REC 652000.00 GBP PAY I	MODEL HEDGE	Schedule	our rency	. N.A	/ HOULADHOUGH CO / HINES/ .	.03/03/2010	.00/00/201000/	00/2010	Expiry		120,070				2,013										0002
883480.41] USD /105936	ASSET HEDGE	BA, D	Currency	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	.05/03/2018	05/04/201805/	04/2018	Expiry			1.35503130			(151)						(151			0002
REC 720000.00 USD PAY [529000.00] GBP /105937	ASSET HEDGE	Schedule BA, D	Currency	CITIDANIK NI A	E570DZWZ7FF32TWEFA76 _	05/02/2010	00/06/2010 00/	ne /2010	Expiry			1.36105860			35,368							35,368			0002
REC 4763906.70 USD PAY [MODEL HEDGE	Schedule	our rency	JPMORGAN CHASE BANK,	ESTODZIIZTEFSZTIIEFATO .	_03/03/2010	00/00/2010 _00/	00/2010	expiry			1.30103000										,300,			0002
3500000.00] GBP /105983	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.05/03/2018	07/10/2018 _07/	10/2018	Expiry		4,763,907	1.36111620			115,907							115,907			0002
REC 3500000.00 GBP PAY [4749500.00] USD /105984	ASSET HEDGE	Schedule BA. D	A	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	05 (00 (0040	05 (00 (0040 05 (00 (00 10			4 740 500	1.35700000			(0.750	,						(0.750			0000
REC 958343.02 USD PAY [ASSET REDGE	Schedule	Currency	N.A		.03/03/2018	.05/08/2018	08/2018	expiry		4,749,500	1.35/00000			(8,750					-		(8,750			0002
809000.00] EUR /106035	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE	1VUV7VQFKU0QSJ21A208 _	05/08/2018	05/09/2018 _05/	09/2018	Expiry		958,343	1. 18460200			(160)						(160			0002
REC 206829.38 USD PAY [174000.001 EUR /106036	ASSET HEDGE	Schedule BA. D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09 _	05/08/2010	06/25/2019 00/	25/2019	Expiry		206,829	1. 18867460			3.197							2 107			0002
REC 7766930.94 USD PAY [NOUL! HEDUL	Schedule	out rently	JPMORGAN CHASE BANK,	TO IT IDOI III MI MOUTA IUS	_00/00/2018	200/20/2010 100/	20/2010	-np11 y		200,029	1. 1000/400					-	1		·					0002
5718000.00] GBP /106060	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.05/09/2018	.05/11/201805/	11/2018	Expiry		7,766,931	1.35833000			17,897		-			-					0002
REC 5744000.00 GBP PAY [7811108.211 USD /106061	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	05/00/2010	06/09/2019 06/	00/2010	Expiry		7,811,108	1.35987260			(100,937	Į.						(100,937	J		0002
REC 10283737.76 USD PAY [Schedule	our rency	JPMORGAN CHASE BANK,	// IOULADROUGEDS/ INES/ .	203/08/2018	DU/ 00/ 20 10	00/2010	_xp11y			1.3390/200				†				·			1		0002
8614000.00] EUR /106090	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	05/10/2018	05/14/2018 _05/	14/2018	Expiry		10,283,738	1. 19384000			13,266		-								0002
REC 8633000.00 EUR PAY [10325942.52] USD /106091	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	05/10/2019	06/11/2018 06/	11/2018	Evniry		10,325,943	1.19610130			(163,175							(163, 175	J		0002
REC 10369500.00 GBP PAY [AGGLI TILDUL	Schedule	our remoy	JPMORGAN CHASE BANK,	THOULADHOUGH GOTTINEST .	.03/ 10/2010	100/11/2010 100/	11/2010	_xp11 y			1. 130 10 130				/									0002
13976634.27] USD /106105	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.05/10/2018	.05/14/201805/	14/2018	Expiry		13,976,634	1.34786000													0002
REC 14163886.15 USD PAY [10470000.001 GBP /106106	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	05/10/2018	07/30/2018 07/	30/2018	Evniry		14, 163, 886	1.35280670			412,588							412,588			0002
REC 10369000.00 GBP PAY [NOOET TEDOL	Schedule	our ronoy	N.A	THOULADHOUGH COTTINEOT	200/ 10/2010	0170072010 1017	00/2010	-xp11 y		14, 100,000	1.00200070			712,000										2002
13979900.56] USD /106111	ASSET HEDGE	BA, D	Currency	SOCIETE GENERAL	02RNE81BXP4R0TD8PU41 _	_05/10/2018	05/14/2018 _05/	14/2018	Expiry		13,979,901	1.34824000			76,316										0002
REC 14176967.37 USD PAY [10470000.00] GBP /106112	ASSET HEDGE	Schedule BA. D	Currency	SOCIETE GENERAL	02RNE8IBXP4R0TD8PU41 _	05/10/2018	08/13/2018 08/	13/2018	Expiry		14, 176, 967	1.35405610													0002
REC 1644000.00 GBP PAY [Schedule	our rondy	WELLS FARGO BANK,	OZINEOIDAI HIDIDOI OTI .	.00/ 10/2010	2007 107 20 10307	10/2010	_xp11 y																0002
2215717.44] USD /106158	ASSET HEDGE	BA, D	Currency	N.A	KB1H1DSPRFMYMCUFXT09 _	.05/10/2018	05/14/2018 _05/	14/2018	Expiry		2,215,717	1.34776000			12,889					-		12,889			0002
REC 2224589.94 USD PAY [1644000.00] GBP /106159	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	05/10/2018	08/06/2018 08/	06/2018	Expirv		2,224,590	1.35315690			96,925										0002
REC 4122000.00 EUR PAY [NOOLI NEBUL	Schedule	our roncy	CANADIAN IMPERIAL					-xp11 y		2,224,000														0002
4863300.48] USD /106297	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE	21G119DL770X0HC3ZE78 _	.05/17/2018	.05/22/201805/	22/2018 _	Expiry		4,863,300	1. 17984000			(7,997)						(7,997			0002
REC 1644000.00 GBP PAY [2221935.05] USD /106298	ASSET HEDGE	Schedule BA, D	Currency	MORGAN STANLEY CAPITAL SERVICES	17331LVCZKQKX5T7XV54 _	05/17/2018	05/22/2018 _05/	22/2018	Expiry		2,221,935	1.35154200			(13,714							(13,714			0002
REC 2230796.37 USD PAY [Schedule	,	MORGAN STANLEY												,									
1644000.00] GBP /106299	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES	17331LVCZKQKX5T7XV54	_05/17/2018	08/15/2018 _08/	15/2018	Expiry		2,230,796	1.35693210			143,410					-		143,410			0002
REC 4893745.57 USD PAY [4122000.001 EUR /106300	ASSET HEDGE	Schedule BA. D	Currency		21G119DL770X0HC3ZE78 _	05/17/2018	08/13/2018 08/	13/2018	Expiry		4,893,746	1. 18722600			190,544							190,544			0002
REC 1234465.51 USD PAY [Schedule		THE TORONTO-DOMINION																					
927000.00] GBP /106572 REC 3913000.00 AUD PAY [ASSET HEDGE	BA, D	Currency	BANK DIANE BANK	PT3QB789TSUIDF371261 .	.05/25/2018	.06/08/201806/	08/2018	Expiry		1,234,466	1.33167800			(9,847	ļ	-			-		(9,847	ļ		0002
2945080.71] USD /106585	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	.05/29/2018	05/30/2018 05/	30/2018	Expiry		2,945,081				18,625			.		L		18,625			0002
REC 2944370.32 USD PAY [Schedule		JPMORGAN CHASE BANK,]									
3912000.00] AUD /106586 REC 19762000.00 AUD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_05/29/2018	U6/05/2018 _06/	05/2018	Expiry		2,944,370				(35,009	ł						(35,009	ŀ		0002
14914909.05] USD /106703	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	.06/01/2018	06/04/201806/	04/2018	Expiry		14,914,909	75472670			203,021							203,021			0002
REC 14923975.85 USD PAY [Schedule		JPMORGAN CHASE BANK,														1 1							
19762000.00] AUD /106705 REC 130000.00 AUD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A	7H6GLXDRUGQFU57RNE97 _	.06/01/2018	.u9/05/2018 .l.09/	U5/2018 .	Expiry		14,923,976	75518550								-					0002
99490.30] USD /106744	ASSET HEDGE	BA, D	Currency	USA	KD3XUN7C6T14HNAYLU02 _	.06/04/2018	06/06/2018 06/	06/2018	Expiry		99,490	76531000			168					. 		168	ļ		0002
REC 99546.46 USD PAY [ACCET HEDGE	Schedule		GOLDMAN SACHS BANK	MDOM BITOCT 4 ALBUM 1100	00 (04 (0010	00 (04 (0040 00 0	(04 (0040			00.540	70574000			0.400							0 100			0002
130000.00] AUD /106745 REC 9103912.80 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	KD3XUN7C6T14HNAYLU02 _	_00/04/2018	U6/31/2018 _08/	31/2018	Expiry		99,546	76574200			6, 128			-		·		6, 128			0002
6780000.00] GBP /106785	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.06/06/2018	.06/08/2018	08/2018	Expiry		9, 103, 913	1.34276000			3, 119										0002
REC 6805000.00 GBP PAY [9150529.71] USD /106786	ACCET HEDGE	Schedule	0	JPMORGAN CHASE BANK,	THEOL VIDI HOOFHETDY FOR	00 (00 (0040	07/00/0010 07/	(00 (0040			0 450 500	1 04407740			(405.050	J						(105.050	J		0000
9150529.71 USD /106/86 REC 20268429.91 USD PAY I	ASSET HEDGE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	.00/06/2018	U1/U6/2018 10//	00/2018	Expiry			1.34467740				·		1		·		(125,058	1		0002
17229000.00] EUR /106975	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 _	06/08/2018	06/11/2018 _06/	11/2018	Expiry		20,268,430	1.17641360			(13,549							(13,549			0002
REC 17287000.00 EUR PAY [ASSET HEDGE	Schedule	Curranau	JPMORGAN CHASE BANK, N.A.	THEOL YOU ISSUE TO LETON TO T	06 /00 /0040	07/00/2010 07/	00/2010	Eug i p.,		20 202 040	1 17000470			(67 000							(67.000	J		0000
20383010.08] USD /106976 REC 2750000.00 CAD PAY [MODEL PEDUE	BA, D Schedule	Currency	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_00/08/2018	07/09/2018 _07/	U3/20 IB _	Expiry		20,383,010	1.17909470			(67,328					·		(67,328	1		0002
2122454.02] USD /107036	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	.06/08/2018	.06/11/201806/	11/2018	Expiry		2, 122, 454	77180146			4,946		-					4,946			0002
REC 6566937.23 USD PAY [4897000.001 GBP /107037	ASSET HEDGE	Schedule	Curren	ODEDLT ACRICOLE	1VUV7VQFKU0QSJ21A208 _	06 /00 /0010	00/11/0010 00	11/2010	Eug i p.,		6,566,937	1 04404000													0000
489/000.00 GBP /10/03/ REC 4924000.00 GBP PAY I	MODEL MEDICE	BA, D Schedule	Currency	UNEDIT AURIUULE	IVUV/VUPNUUUSJ21A208 .	LUD/UB/2018	DO/11/2018 106/	11/2018	Expiry		b,566,93/	1.34101230		<u> </u>	60	····	-	1		·		60	 		0002
6630380.19] USD /107038	ASSET HEDGE	BA, D	Currency		1VUV7VQFKU0QSJ21A208 _	06/08/2018	09/06/2018 _09/	06/2018	Expiry		6,630,380	1.34654350			(265, 125							(265, 125			0002
REC 2126298.25 USD PAY [ACCET HEDGE	Schedule	0	JPMORGAN CHASE BANK,	THOSE VDDI IOCE IE TONIES	00 (00 (00)	00/00/0040	100 100 40			0 100 000	77040000			04 677							04.000			0000
2750000.00] CAD /107039	ASSET HEDGE	BA, D	Currency	N.A	7H6GLXDRUGQFU57RNE97 .	_06/08/2018	LU9/06/2018 L09/	U6/2018 _	expiry		2,126,298	77319936			34,373										0002

SCHEDULE DB - PART A - SECTION 2

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative	O											1
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination	Hedged Item	Termination Deferred	Termination (b)
REC 7376095.53 USD PAY I	or neplicated	Schedule	(a)	JPMORGAN CHASE BANK,	Date	tion	Date	Sale	Contracts	Amount	(Faiu)	Palu	Faiu	Termination	income	value	Code	(Decrease)	D./A.C.V.	Accretion	Recognized	item	Deterred	(0)
6264000.00] EUR /107170	ASSET HEDGE	BA, D	Currency	N.A. TH6GLXDRUGQFU57RNE97	06/13/2018	.06/14/2018	.06/14/2018 .	Expiry		7,376,096	1.17753760			(9, 160)							(9, 160)			0002
REC 6344000.00 EUR PAY [ACCET LIEDOE	Schedule	0	JPMORGAN CHASE BANK,	00 /40 /0040	07/00/0040	07 /00 /00 10	F i		7 405 054	1 17000000			(00 500)							(00, 500)			0002
7485050.87] USD /107171 REC 31537000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A	00/13/2018	D7/09/2018 .	.07/09/2018	Expiry		7,485,051	1. 17986300			(29,582)					-		(29,582)			0002
37179600.04] USD /107172	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	06/13/2018	06/15/2018	.06/15/2018	Expiry		37, 179, 600	1. 17892000			(577,758)							(577,758)			0002
REC 37841196.44 USD PAY [31905000.001 EUR /107199	ASSET HEDGE	Schedule BA. D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/13/2019	09/11/2018	00/11/2019	Evoiry		37.841.196	1. 18605850										812,253			0002
REC 1599665.08 USD PAY [. NOOLI IILDUL	Schedule	our rency	WELLS FARGO BANK,	00/13/2010	103/11/2010	.00/11/2010 .	Ехриу			1. 10003030						-				p12,200			0002
1378000.00] EUR /107235	ASSET HEDGE	BA, D	Currency	. N.A KB1H1DSPRFMYMCUFXT09	06/15/2018	.06/19/2018 .	.06/19/2018 .	Expiry		1,599,665	1. 16086000			3,528					-		3,528			0002
REC 1385000.00 EUR PAY [1618114.34] USD /107236	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/15/2018	09/13/2018	09/13/2018	Expiry		1,618,114	1. 1683 1360			951							951			0002
REC 1186255.43 USD PAY [Schedule		GOLDMAN SACHS BANK																				
1022000.00] EUR /107259 REC 1022000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	06/15/2018	.06/18/2018	.06/18/2018 .	Expiry		1,186,255	1.16071960			(1,309)							(1,309)			0002
1187796.91] USD /107260	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	_06/15/2018	07/05/2018	.07/05/2018	Expiry		1,187,797	1.16222790			6,921							6,921			0002
REC 3642000.00 CAD PAY [Schedule	. ,	CANADIAN IMPERIAL				. ,													,			l
2736905.39] USD /107337 REC 2776299.78 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL	_ L06/21/2018	.06/22/2018	.06/22/2018 .	Expiry		2,736,905	75148418	·		1,879		ļ	-				1,879			0002
3689000.00] CAD /107338	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 2 I GI 19DL770X0HC3ZE78	_06/21/2018	09/19/2018	09/19/2018	Expiry		2,776,300	75258872			(77,880)							(77,880)			0002
REC 6349000.00 SEK PAY [714735.24] USD /107343	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/01/0010	.06/25/2018	06 /05 /0040	Com i su		714,735	11257446			9 700							2.702			0002
REC 726999.53 USD PAY [ASSET REDGE	Schedule	currency	GOLDMAN SACHS BANK	00/21/2018	100/25/2018	.00/23/2018 .	Expiry		/ 14,730	1120/446			2,702							2,702			0002
6416000.00] SEK /107344	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	_06/21/2018	.09/19/2018 .	.09/19/2018 .	Expiry			11331040			3,916							3,916			0002
REC 2031000.00 CHF PAY [2048618.12] USD /107349	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/21/2018	06/25/2018	06/25/2018	Exniry		2.048.618	1.00867460			8.988							8.988			0002
REC 2085128.95 USD PAY [Schedule	001101107	JPMORGAN CHASE BANK,				1 ' /		,				,							,			
2052000.00] CHF /107350 REC 2606000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A 7H6GLXDRUGQFU57RNE97 JPMORGAN CHASE BANK,	06/21/2018	.09/19/2018	.09/19/2018 .	Expiry		2,085,129	1.01614471			(35,818)							(35,818)			0002
3453002.12] USD /107364	ASSET HEDGE	BA, D	Currency	. N.A	_06/21/2018	06/25/2018	.06/25/2018 .	Expiry		3,453,002	1.32502000			7,766							7,766			0002
REC 3749246.60 USD PAY [ADDET LIEDOE	Schedule		JPMORGAN CHASE BANK,	00 (04 (0040	00 (40 (0040	00 (40 (0040			0.740.047	4 00000470			44.547							44 547			0000
2819000.00] GBP /107365 REC 8940722.32 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A		U9/ 19/20 18 .	.09/19/2018 .	Expiry		3,749,247	1.32999170			44,517					-		44,517			0002
7648000.00] EUR /107397	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	06/21/2018	09/19/2018	.09/19/2018	Expiry		8,940,722	1.16902750			12,447							12,447			0002
REC 7648000.00 EUR PAY [8883534.40] USD /107398	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/21/2018	.06/25/2018	06/25/2018	Expiry			1.16155000													0002
REC 450000.00 GBP PAY [Schedule		ROYAL BANK OF CANADA																				
597600.00] USD /107443 REC 600464.25 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	ES7 I P3U3RH I GC71XBU11 ROYAL BANK OF CANADA	06/25/2018	.06/27/2018 .	.06/27/2018 .	Expiry		597,600	1.32800000			(7,425)					-		(7,425)			0002
450000.00] GBP /107444	ASSET HEDGE	BA, D	Currency	ES71P3U3RH1GC71XBU11	_06/25/2018	10/10/2018	10/10/2018	Expiry		600,464	1.33436500			6,554							6,554			0002
REC 405000.00 GBP PAY [537892.651 USD /107465	ASSET HEDGE	Schedule BA. D	0	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKOKX5T7XV54	06/25/2018	06/27/2018	00 /07 /00 10	F i		537.893	1,32813000			(6.735)							(6.735)			0002
REC 538734.56 USD PAY I	NOOE! HEDGE	Schedule	Currency	MORGAN STANLEY	00/23/2010	00/21/2010	.00/21/2010 .	Expiry			1.32013000			(0,733)							(0,733)			0002
405000.00] GBP /107467	ASSET HEDGE	BA, D	Currency	. CAPITAL SERVICES I7331LVCZKQKX5T7XV54	06/25/2018	07/30/2018 .	.07/30/2018 .	Expiry		538,735	1.33020879			6,808					-		6,808			0002
REC 4385162.93 USD PAY [3726000.00] EUR /107470	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	06/25/2018	.09/11/2018	09/11/2018	Expiry		4,385,163	1.17690900	L	L	60 , 767	L									0002
REC 3354000.00 EUR PAY [Schedule	,	CANADIAN IMPERIAL													1							
3924884.34] USD /107471 REC 548000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78 CANADIAN IMPERIAL	06/25/2018	06/27/2018	_06/27/2018 .	Expiry		3,924,884	1.17021000	····	}	(48,667)	l	ļ	-				(48,667)	ļ		0002
638646.87] USD /107511	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	_06/26/2018	.06/27/2018	.06/27/2018	Expiry		638,647	1.16541400			(5,323)							(5,323)			0002
REC 642286.14 USD PAY [548000.001 EUR /107512	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	06/26/2040	00/11/0010	00/11/2010	Expiry		642.286	1.17205500			6.277							6.277			0002
REC 1913000.00 GBP PAY [Schedule	out rency	WELLS FARGO BANK,	00/20/2018	11/2018 .	Juo/ 11/2018 .	LAP11 y			1.1/200000						-		-					0002
2528766.01] USD /107533	ASSET HEDGE	BA, D	Currency	N.A. KB1H1DSPRFMYMCUFXT09	_06/26/2018	06/27/2018	.06/27/2018	Expiry		2,528,766	1.32188500	ļ	 	(19,867)	ļ	ļ	-		-		(19,867)	ļ		0002
REC 2304992.42 USD PAY [1741000.00] GBP /107534	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2018	07/30/2018	07/30/2018	Expiry		2,304,992	1.32394740			18,363							18,363			0002
REC 2150843.60 USD PAY [Schedule		WELLS FARGO BANK,										1										
1640000.00] GBP /107553 REC 1675000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A KB1H1DSPRFMYMCUFXT09 WELLS FARGO BANK,		.06/29/2018	.06/29/2018 .	Expiry		2,150,844	1.31149000			(12,972)			-		-		(12,972)			0002
2197491.46] USD /107554	ASSET HEDGE	BA, D	Currency	N.A KB1H1DSPRFMYMCUFXT09	06/27/2018	.07/06/2018	.07/06/2018 .	Expiry		2, 197, 491	1.31193520	ļ	ļ	24,061			.		.		24,061			0002
REC 29404000.00 AUD PAY [21595179.72] USD /107569	ASSET HEDGE	Schedule RA D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	06/29/2010	07/02/2010	07/02/2019	Evniry		21,595,180	73443000			(15,584)							(15,584)			0002
REC 21951299.74 USD PAY [BA, D Schedule	out i citoy	CANADIAN IMPERIAL				LAP (1 y									-		·					0002
29881000.00] AUD /107570	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 2 I G I 19DL 770 X OH C3ZE78	_06/28/2018	_10/02/2018 .	10/02/2018	Expiry		21,951,300	73462400	ļ		478,813					-		478,813			0002
REC 3064000.00 CAD PAY [2321563.87] USD /107709	ASSET HEDGE	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES71P3U3PH1GC71XBU11	. 07/02/2018	07/03/2018	.07/03/2018	Expiry		2,321,564	75769056			9,834							9,834			0002
REC 2349291.72 USD PAY [Schedule	. ,	ROYAL BANK OF CANADA				. ,																
3096000.00] CAD /107711 REC 92000.00 EUR PAY [ASSET HEDGE	Schedule	Currency	JPMORGAN CHASE BANK, ES71P3U3RH1GC71XBU11	. L07/02/2018	10/01/2018	10/01/2018	Expiry		2,349,292	75881516	<u> </u>		(66,517)			-				(66,517)	!		0002
106758.64] USD /107724	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	_07/02/2018	07/05/2018	.07/05/2018	Expiry		106,759	1.16042000			789							789			0002
REC 107495.77 USD PAY [92000.00] EUR /107725	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/02/2010	10/05/2019	10/05/2019	Evniry		107,496	1, 16843228			1,576							1,576			0002
32000.00] EUR / 10//20	MODE! MEDUE	DA, U	ourrency	. IV.A / MOGLAURUGUFU5/RNE9/	_LU1/U2/2018		10/05/2018.	Expiry		107,496	1. 10843228										1,5/6			VVV2

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

					;	Showing all	Options, Ca	ps, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted 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										Cumulative	Current Year											
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade	or Tern Expira- tio		Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Da		Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 637000.00 GBP PAY [Schedule		CANADIAN IMPERIAL													,,						
836336.41] USD /107742 REC 1143521.91 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE	807/02/2018	07/05/2018 _07/05/	2018 Expiry			1.31293000			5,586							5,586			0002
870000.00] GBP /107743	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE	807/02/2018	07/30/2018 07/30/	2018 Expiry		1, 143, 522	1.31439300			864							864			0002
REC 11126236.83 USD PAY [8445000.00] GBP /107786	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO	9 07/03/2018	07/06/2018 07/06/	2018 Expiry		11,126,237	1.31749400			(74,367	,						(74,367)			0002
REC 8480000.00 GBP PAY [Schedule		WELLS FARGO BANK,		T i] ' ,																
11185780.59] USD /107787 REC 3283099.96 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A	907/03/2018	08/02/2018 108/02/	2018 Expiry		11,185,781	1.31907790			(143,973	1						(143,973)			0002
2792000.00] EUR /107812	ASSET HEDGE	BA, D	Currency		707/05/2018	09/11/2018 _09/11/	2018 Expiry		3,283,100	1. 17589540			42,705										0002
REC 236399.12 USD PAY [201000.00] EUR /107823	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A2	8 07/05/2018	09/19/2018 09/19/	2018 Expiry		236,399	1.17611502			1,752							1.752			0002
REC 2010627.09 USD PAY [Schedule		WELLS FARGO BANK,																			
1721000.00] EUR /107832 REC 1801000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A	907/05/2018	07/09/2018 _07/09/	2018 Expiry		2,010,627	1. 16829000			(11,892	1					-	(11,892)			0002
2108305.71] USD /107834	ASSET HEDGE	BA, D	Currency		907/05/2018	.08/06/2018	2018 Expiry		2,108,306	1.17063060			(27,610)						(27,610)			0002
REC 2494809.57 USD PAY [2108000.001 EUR /107851	ASSET HEDGE	Schedule BA. D	Currency	_ CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A2	8 07/06/2019	10/05/2018 10/05	2018 Expiry		2,494,810	1. 18349600													0002
REC 2088000.00 EUR PAY [Schedule					' '						,										
2454915.89] USD /107852 REC 21071000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	_ CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A2I THE TORONTO-DOMINION	в _LU//06/2018	07/09/2018 _07/09/	2018 Expiry		2,454,916	1. 17572600			(1,098	4					-	(1,098)	l		0002
27972806.05] USD /107853	ASSET HEDGE	. BA, D	Currency	BANK PT3QB789TSU IDF3712	107/06/2018	07/10/2018 _07/10/	2018 Expiry		27,972,806	1.32755000			9,482							9,482			0002
REC 28300059.41 USD PAY [21234000.001 GBP /107854	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT30B789TSUIDF3712	107/06/2018	10/09/2018 10/09/	2018 Expiry		28,300,059	1.33277100													0002
REC 2395897.46 USD PAY [2045000.00] EUR /107911		Schedule		ROYAL BANK OF CANADA									0.700							0.700			0000
REC 2059000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	ES7 I P3U3RH I GC7 1XBU ROYAL BANK OF CANADA	1 0// 10/2018	0//11/2018 10//11/	2016 JExp1ry		2,395,897	1. 17158800			8,769						-				0002
2423541.83] USD /107912 REC 878586.72 USD PAY [ASSET HEDGE	BA, D	Currency	ES7 I P3U3RH I GC7 1XBU	107/10/2018	09/13/2018 _09/13/	2018 _Expiry		2,423,542	1. 17704800			(16,571)						(16,571)			0002
663000.00] GBP /107913	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE	707/10/2018	07/11/2018 _07/11/	2018 Expiry			1.32516851			3,095							3,095			0002
REC 695000.00 GBP PAY [923277.75] USD /107914	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A	7 07/10/2010	09/06/201809/06/	2018 Expiry		923,278	1.32845719			(24,851							(24,851)			0002
REC 3009000.00 GBP PAY [Schedule	Currency	JPMORGAN CHASE BANK,																			
3986383.38] USD /107951 BEC 8530000 OD FUR PAY I	ASSET HEDGE	. BA, D Schedule	Currency	N.A. THESE BANK. 7H6GLXDRUGQFU57RNE	707/10/2018	07/12/2018 _07/12/	2018 Expiry		3,986,383	1.32482000			(13,601	}					-	(13,601)	}		0002
10002192.70] USD /107952	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE	707/10/2018	07/12/2018 _07/12/	2018 Expiry		10,002,193	1.17259000			(47,683)						(47,683)			0002
REC 4003697.62 USD PAY [3010000.00] GBP /107954	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGOFU57RNF:	7 07/10/2018	10/12/201810/12/	2018 Expiry		4,003,698	1.33013210			43,742							43,742			0002
REC 9524414.87 USD PAY [Schedule	,	JPMORGAN CHASE BANK,									1										
8067000.00] EUR /107955 REC 2559000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A 7H6GLXDRUGQFU57RNE ROYAL BANK OF CANADA	707/10/2018	10/12/2018 _10/12/	2018 Expiry		9,524,415	1. 18066380			197,349						-	197,349			0002
2986967.16] USD /108024	ASSET HEDGE	BA, D	Currency	ES71P3U3RH1GC71XBU	107/12/2018	07/16/2018 _07/16/	2018 Expiry		2,986,967	1.16724000			10,901							10,901			0002
REC 3506701.79 USD PAY [2992000.001 EUR /108025	ASSET HEDGE	Schedule BA. D	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XRU	1 07/12/2018	09/11/2018 09/11/	2018 Expiry		3,506,702	1.17202600			34 , 187							34, 187			0002
REC 1197233.31 USD PAY [Schedule																					
1018210.00] EUR /108053 REC 1018210.00 EUR PAY [ASSET HEDGE	Schedule	Currency	_ CITIBANK N.A E570DZWZ7FF32TWEFA	6 _ 107/16/2018	09/11/2018 109/11/	2018 Expiry			1. 17582160					-				-				0002
1192486.82] USD /108054	ASSET HEDGE	BA, D	Currency	_ CITIBANK N.A E570DZWZ7FF32TWEFAT	607/16/2018	07/18/2018 _07/18/	2018 Expiry	-	1, 192, 487	1. 17116000	ļ		(7, 189	 						(7, 189)	ł		0002
REC 475685.12 USD PAY [408000.00] EUR /108072	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE	707/17/2018	07/18/2018 _07/18/	2018 Expiry		475,685	1. 16589490			732							732			0002
REC 408000.00 EUR PAY [478497.22] USD /108073	ASSET HEDGE	Schedule BA. D		JPMORGAN CHASE BANK,	7 07/17/2010	10/05/2018 _10/05/	2019 Evoir		478,497	1. 17278730			(8,767							/0 707			0002
REC 1312188.08 USD PAY [Schedule	Currency											*					-	(8,767)			
1001000.00] GBP /108177 REC 25307000.40 JPY PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A2I GOLDMAN SACHS BANK	807/23/2018	07/30/2018 _07/30/	2018 Expiry	-	1,312,188	1.31087720	ļ		(2,525	1						(2,525)	ł		0002
228143.09] USD /108243	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU	207/25/2018	07/27/2018 _07/27/	2018 Expiry		228 , 143				(380							(380)			0002
REC 253695.28 USD PAY [27972999.70] JPY /108244	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU	07/95/9019	10/23/201810/23/	2018 Expiry		253,695				4,736							A 796			0002
REC 2592000.00 AUD PAY [Schedule		JPMORGAN CHASE BANK,																			
1923963.84] USD /108245 REC 2064181.41 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A	707/25/2018	07/27/2018 _07/27/	2018 Expiry		1,923,964	74227000			(5,625)						(5,625)			0002
2780000.00] AUD /108246	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE	7 _ 07/25/2018	10/23/2018 _ 10/23/	2018 Expiry	.	2,064,181	74251130	ļ		94,551			.		ļ		94,551	ļ		0002
REC 1819000.00 CAD PAY [1393109.66] USD /108287	ASSET HEDGE	Schedule BA, D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF3712	1 _ 07/25/2018	07/27/2018 07/27	2018 Expiry		1,393,110				244			l				244			0002
REC 1546188.94 USD PAY [Schedule	. ,	THE TORONTO-DOMINION																			
2016000.00] CAD /108288 REC 3023000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK PT3QB789TSUIDF3712	1 _ LU//25/2018	10/23/201810/23/	2018 Expiry		1,546,189	76695880			5,562						-	5,562			0002
3982076.98] USD /108289	ASSET HEDGE	. BA, D	Currency	_ BANK PT3QB789TSUIDF3712	107/25/2018	07/27/2018 07/27/	2018 Expiry	.	3,982,077	1.31726000	ļ		(18,017) 				ļ		(18,017)	ļ		0002
REC 7780000.00 EUR PAY [9106334.40] USD /108290	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT	907/25/2018	07/27/2018 07/27/	2018 Expiry		9, 106, 334	1. 17048000			(36,410							(36,410)			0002
REC 4035241.48 USD PAY [Schedule	,	THE TORONTO-DOMINION			' '																0000
3052000.00] GBP /108291	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSUIDF3712	1 _ LU//25/2018	10/23/2018 _10/23/	ยบาช _Expiry		4,035,241	1.32216300			72,219										

SCHEDULE DB - PART A - SECTION 2

					,	Showing	all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forward	s Terminat	ted 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
	D											Cumulative												
	Description of Item(s)										Strike	Prior Year(s)	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	Initial Cost of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 182358.41 USD PAY [267000.00] NZD /108292	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A	07/25/2018	10/23/2018	10/23/2018	Expiry		182,358				7,420							7,420			0002
REC 9511267.11 USD PAY [Schedule		WELLS FARGO BANK,				, ,																
8073000.00] EUR /108293	ASSET HEDGE	BA, D	Currency	N.A. KB1H1DSPRFMYMCUFXT09	07/25/2018	10/23/2018	10/23/2018 .	Expiry		9,511,267	1. 17815770			249,922							249,922			0002
REC 14209000.00 GBP PAY [18653433.11] USD /108359	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/26/2018	07/30/2018	07/30/2018	Expiry		18,653,433	1.31279000			8,667							8 667			0002
REC 19097060.72 USD PAY [Schedule		JPMORGAN CHASE BANK,																				
14490000.00] GBP /108360	ASSET HEDGE	. BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	07/26/2018	10/30/2018	10/30/2018 .	Expiry		19,097,061	1.31794760			680 , 271							680,271			0002
REC 1850159.36 USD PAY [2408999.99] CAD /108407	ASSET HEDGE	Schedule BA. D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	07/30/2018	07/31/2018	07/31/2018	Evniry						(675							(675)			0002
REC 2394000.00 CAD PAY [Schedule		THE TORONTO-DOMINION											,									
1840120.15] USD /108408	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSUIDF371261	07/30/2018	09/19/2018	09/19/2018	Expiry		1,840,120				12,118							12,118			0002
REC 1003539.82 USD PAY [764000.00] GBP /108415	ASSET HEDGE	Schedule BA. D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/30/2018	07/31/2018	07/31/2018	Expiry		1,003,540	1.31353380		L	1.325		_L	l		L		1.325	L	L	0002
REC 803000.00 GBP PAY [Schedule	-	GOLDMAN SACHS BANK				, ,											I					
1054879.02] USD /108416 REC 976775.28 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. USA	07/30/2018	.08/02/2018 _	08/02/2018 .	Expiry		1,054,879	1.31367250			(9,293	ļ						(9,293)	ŀ		0002
744000.001 GBP /108441	ASSET HEDGE	BA. D	Currency	N.A	07/31/2018	08/02/2018	08/02/2018	Expiry	L	976,775	1.31287000	L	L	8,013	L	_L	l		L		8.013	L	L	0002
REC 783000.00 GBP PAY [Schedule		JPMORGAN CHASE BANK,																				
1029128.14] USD /108442 REC 2332040.38 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97	- 07/31/2018	.08/30/2018 _	08/30/2018 .	Expiry		1,029,128	1.31433990			(10,758	ł						(10,758	ł		0002
1991000.00] EUR /108472	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/01/2018	.09/11/2018	09/11/2018 .	Expiry		2,332,040	1.17129100			21,286							21,286			0002
REC 1527000.00 EUR PAY [Schedule	,																					
1783597.08] USD /108473 REC 1512000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	08/01/2018	.08/03/2018	08/03/2018 .	Expiry		1,783,597	1. 16804000)						(13, 193)			0002
1988069.83] USD /108502	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSUIDF371261	08/01/2018	09/19/2018	09/19/2018	Expiry		1,988,070	1.31486100			(999	1						(999)			0002
REC 1984333.68 USD PAY [Schedule		THE TORONTO-DOMINION																				
1512000.00] GBP /108503 REC 894475.65 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK PT3QB789TSUIDF371261 CANADIAN IMPERIAL	08/01/2018	.08/03/2018 _	08/03/2018 .	Expiry		1,984,334	1.31239000			15,861							15,861			0002
771000.00] EUR /108519	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21GI 19DL770X0HC3ZE78	_08/02/2018	08/06/2018	08/06/2018 .	Expiry			1.16015000			3,739										0002
REC 763000.00 EUR PAY [Schedule		CANADIAN IMPERIAL																				
887021.07] USD /108521 REC 11631117.43 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 2 IGI 19DL770X0HC3ZE78 JPMORGAN CHASE BANK,	08/02/2018	.09/04/2018	.09/04/2018	Expiry			1.16254400			(3,314	1						(3,314	\		0002
9972000.00] EUR /108532	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	_08/02/2018	10/31/2018	10/31/2018	Expiry		11,631,117	1.16637760			351,788							351,788			0002
REC 9286000.00 EUR PAY [ACCET LIFTON	Schedule		JPMORGAN CHASE BANK,	00 (00 (0040	00 (00 (0040	00 (00 (0040			40 704 007	4 45007000			(00.454							(00.454			0000
10761266.82] USD /108533 REC 529000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97	08/02/2018	_08/06/2018 _	08/06/2018 .	Expiry		10,761,267	1. 15887000			(33, 151							(33, 151)			0002
688747.42] USD /108534	ASSET HEDGE	BA, D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	_08/02/2018	.08/06/2018	08/06/2018 .	Expiry		688,747	1.30198000			(4, 116)						(4, 116))		0002
REC 587994.93 USD PAY [450000.00] GBP /108535	ASSET HEDGE	Schedule BA, D	Currency	CITIBANK N.A E570DZWZ7FF32TWEFA76	00/00/0010	10/31/2018	10 /21 /2010	Eva i eu		587,995	1.30665540			13,705							13,705			0002
REC 1114000.01 SEK PAY [ASSET REDUE	Schedule	currency	MORGAN STANLEY		10/31/2018	.10/31/2018	Expiry			1.30000040			13,705										0002
125412.32] USD /108536	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	_08/02/2018	08/06/2018	08/06/2018 .	Expiry		125,412	11257838			(756							(756)			0002
REC 105731.24 USD PAY [933000.02] SEK /108537	ASSET HEDGE	Schedule BA. D	Currency	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	08/02/2010	10/21/2010	10/31/2010	Evoley		105,731				4,034					1		4.034			0002
REC 2148671.83 USD PAY [NOGLI FIEURE	Schedule	out rency	THE TORONTO-DOMINION	00/02/2018	10/31/2018	.10/31/2018 .	LAPITY						4,034							4,034			0002
1644000.00] GBP /108574	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSU1DF371261	.08/02/2018	10/31/2018	.10/31/2018 .	Expiry		2,148,672	1.30697800		ļ	50,599					ļ		50,599	ļ	ļ	0002
REC 1644000.00 GBP PAY [2140981.20] USD /108576	ASSET HEDGE	Schedule BA. D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	08/02/2018	08/06/2018	08/06/2018	Expiry		2,140,981	1.30230000			(13,316	1				I		(13,316	I	1	0002
REC 1000000.00 EUR PAY [Schedule		JPMORGAN CHASE BANK,				-np11 J							/				İ					
1158972.30] USD /108653 REC 10470000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97 JPMORGAN CHASE BANK.	_08/09/2018	.08/09/2018 _	08/09/2018 .	Expiry		1,158,972	1. 15897230			(5,972	 	-					(5,972)	ŀ		0002
13491013.801 USD /108654	ASSET HEDGE	BA. D	Currency	JPMUHGAN CHASE BANK, N.A	08/09/2018	08/13/2018	08/13/2018	Expiry		13,491,014	1.28854000	L	L	(120,824	L		l		L		(120,824	L	L	0002
REC 13552408.10 USD PAY [Schedule		JPMORGAN CHASE BANK,																				
10477000.00] GBP /108655	ASSET HEDGE	BA, D	Currency	N.A	08/09/2018	11/13/2018	.11/13/2018	Expiry		13,552,408	1.29353900	ļ	ļ	(28,927	ļ				ļ		(28,927)	ł	ł	0002
REC 4122000.00 EUR PAY [4772946.24] USD /108678	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	. 08/09/2018	08/13/2018	08/13/2018	Expiry		4,772,946	1.15792000			(69,744							(69,744	l		0002
REC 4851634.46 USD PAY [Schedule	·																					
4161000.00] EUR /108679 REC 1644000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	08/09/2018	_11/13/2018 _	11/13/2018 .	Expiry		4,851,634	1.16597800			155 , 114							155,114			0002
2099749.68] USD /108713	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	08/13/2018	08/15/2018	08/15/2018 .	Expiry		2,099,750	1.27722000			(12,363	L		<u> </u>				(12,363)	L		0002
REC 2107967.54 USD PAY [Schedule																						
1644000.00] GBP /108714 REC 116313.84 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 GOLDMAN SACHS BANK	08/13/2018	11/15/2018	11/15/2018	Expiry		2,107,968	1.28221870		·	6,771					 		6,771	}	·	0002
91000.00] GBP /108853	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	08/20/2018	08/21/2018	08/21/2018 .	Expiry		116,314	1.27817407			(1,076							(1,076)			0002
REC 81000.00 GBP PAY [Schedule		GOLDMAN SACHS BANK																				
103566.28] USD /108854 REC 2163565.30 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. USA KD3XUN7C6T14HNAYLU02	08/20/2018	.08/30/2018	08/30/2018 .	Expiry		103,566	1.27859605			1,782			-				1,782			0002
1864000.00] EUR /108898	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	08/21/2018	10/05/2018	10/05/2018	Expiry		2, 163, 565	1.16071100			17,542		_					17,542			0002
REC 7533448.00 USD PAY [Schedule D																						
6500000.00] EUR /108924 REC 1086945.00 USD PAY [ASSET HEDGE	Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	_ 108/22/2018	108/23/2018	UB/23/2018 .	Expiry		7,533,448	1. 15899200			33,098										0002
1500000.00] AUD /108986	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	_08/23/2018	08/27/2018	08/27/2018 .	Expiry		1,086,945				(14,955	L						(14,955)			0002

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

					;	Showing a	all Op	tions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ted 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											Cumulative	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule				Maturity		Exercise,	Nicoshau		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/		Unrealized Valuation	Total Foreign		(Loss)	to Carrying Value of	(Loss)	at Inception and at
	Generation	Exhibit	of Risk(s)	Exchange, Counterparty	Trade		ermina- tion	Expiration, Maturity or	Number of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Adjusted Carrying		Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Hedged	on Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 1538000.00 AUD PAY [1114593.21] USD /108987	ASSET HEDGE	Schedule BA, D	0	CANADIAN IMPERIAL	08/23/2018	10 (00 (0010 10	(00 (00 10	F		1 114 500	70470000			(0.000	,						(0.000)	,		0000
REC 198000.00 EUR PAY [Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	.08/28/2018	10/02/201810	/02/2010 .	Expiry		1, 114, 593	72470300			(9,386	/						(9,386)	/		. 0002
232747.02] USD /109055	ASSET HEDGE	BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208		10/23/2018 _10	/23/2018 _	Expiry		232,747	1.17549000	ļ		(5,601)						(5,601))		. 0002
REC 434000.00 GBP PAY [560464.52] USD /109056	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	.08/28/2018	10/23/201810	/23/2018 _	Expiry		560,465	1.29139290			3,084							3,084			0002
REC 864000.00 GBP PAY [Schedule	,	JPMORGAN CHASE BANK,	.08/28/2018					4 444 404											45 400			
1114423.83] USD /109064 REC 1126131.52 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A	08/28/2018	.09/27/201809	/2//2018 _	Expiry		1, 114, 424	1.28984240										15,429			. 0002
874000.00] GBP /109065	ASSET HEDGE	BA, D	Currency	. N.A		.08/30/201808	/30/2018 .	Expiry		1, 126, 132	1.28848000			(10,593)						(10,593))		. 0002
REC 623000.00 GBP PAY [802799.79] USD /109110	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTOS	08/29/2018	08/30/2018 08	/30/2018	Expiry		802,800	1.28860319			7,474							7,474			0002
REC 803569.76 USD PAY [ACCET LIFTOF	Schedule	,	WELLS FARGO BANK,						000 570	4 00404000													0000
622000.00] GBP /109111 REC 116191.95 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	. N.A KB1H1DSPRFMYMCUFXTOS ROYAL BANK OF CANADA	08/29/2018	10/30/2018 _10	/30/2018 _	expiry		803,570	1.29191280	····		13,008						-	13,008			. 0002
159000.00] AUD /109149	ASSET HEDGE	BA, D	Currency	ES7 I P3U3RH I GC7 1XBU11	08/29/2018	_11/27/201811	/27/2018 _	Expiry		116, 192	73076698			1,330							1,330			. 0002
REC 159000.00 AUD PAY [116163.81] USD /109150	ASSET HEDGE	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES71P3U3PH1GC71XBU11	08/29/2018	08/31/2018 .08	/31/2018	Expiry		116, 164	73059000			(1,906	l						(1,906)			0002
REC 19561000.00 AUD PAY [14193528.111 USD /109182	ASSET HEDGE	Schedule	,	JPMORGAN CHASE BANK,							.72560340													0002
REC 14346831.83 USD PAY [BA, D Schedule	Currency	JPMORGAN CHASE BANK,	1	T T	/UD/ZU18 _	Expiry		14,193,528		·		(127,213	1					-	(127,213)	1		0002
19769000.00] AUD /109183	ASSET HEDGE	. BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	08/30/2018	_11/28/201811	/28/2018 _	Expiry		14,346,832				(96,400)						(96,400))		. 0002
REC 899733.87 USD PAY [771000.00] EUR /109190	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A	08/30/2018	09/04/2018 _09	/04/2018 _	Expiry			1.16697000			6,762							6,762			. 0002
REC 757000.00 EUR PAY [889157.59] USD /109191	ASSET HEDGE	Schedule BA, D		JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	00 /00 /0040	11 (00 (0010 11	(00 (0040	F		889, 158	1. 17458070			(28,600							(00,000)	,		0002
REC 2750000.00 CAD PAY [ASSET REDGE	Schedule	Currency	N.A 7H6GLXDRUGQFU57RNE97	08/30/2018	11/28/2018 _11	/28/2018 _	expiry			1. 1/4080/0			(28,600	/						(28,600)			0002
2083980.63] USD /109242 REC 2087380.00 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 2 IGI 19DL770X0HC3ZE78 CANADIAN IMPERIAL	09/05/2018	_09/06/2018 _09	/06/2018 _	Expiry		2,083,981	75781114			7,944							7,944			. 0002
2749999.99] CAD /109244	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	09/05/2018	12/04/201812	/04/2018 _	Expiry		2,087,380	75904728			13,880							13,880			0002
REC 2713000.00 GBP PAY [3500487.05] USD /109245	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	00/05/2010	00/06/2010 00	/00 /00 10	Expiry		3,500,487	1.29026430			6,608							6 600			. 0002
REC 3513956.01 USD PAY [Schedule	Currency	JPMORGAN CHASE BANK,				. ,												-				
2713000.00] GBP /109246 REC 5096063.97 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97	09/05/2018	12/04/2018 _12	/04/2018 _	Expiry		3,513,956	1.29522890			63,291							63,291			. 0002
3927000.00] GBP /109316	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	09/07/2018	10/30/2018 _10	/30/2018 _	Expiry		5,096,064	1.29769900			104,847							104,847			. 0002
REC 3900000.00 GBP PAY [5050461.00] USD /109317	ASSET HEDGE	Schedule BA, D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	00/07/2019	00/11/2019 00	/11/2019	Expiry		5,050,461	1.29499000			30,849							30,849			. 0002
REC 40509000.00 EUR PAY [Schedule	our rency	GOLDMAN SACHS BANK																				
46817466.57] USD /109333 REC 47665579.25 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK	09/07/2018	109/11/2018 109	/11/2018 _	Expiry		46,817,467	1.15573000	·		197,279							197,279			. 0002
40972000.00] EUR /109334	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	09/07/2018	12/06/2018 _12	/06/2018 _	Expiry		47,665,579	1.16336960			1,080,415							1,080,415			. 0002
REC 1500000.00 EUR PAY [1738543.501 USD /109388	ASSET HEDGE	. ScheduleD .	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/12/2018	09/12/2018 09	/12/2018	Evniry		1,738,544	1.15902900			5,507							5.507			0002
REC 250000.00 EUR PAY [,	THE TORONTO-DOMINION																				
290685.50] USD /109402 REC 3800000.00 GBP PAY [ASSET HEDGE	ScheduleD _ Schedule	Currency	BANK	09/12/2018	LU9/13/2018 LU9	/13/2018 _	Expiry		290,686	1.16274200	<u> </u>	l							+				. 0002
4982028.00] USD /109427	ASSET HEDGE	BA, D	Currency	ES71P3U3RH1GC71XBU11	_09/13/2018	09/17/2018 _09	/17/2018 _	Expiry		4,982,028	1.31106000	ļ		18,772					ļ		18,772	ļ		0002
REC 5001769.00 USD PAY [3800000.00] GBP /109428	ASSET HEDGE	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	09/13/2018	12/17/201812	/17/2018	Expiry		5,001,769	1.31625500			205,029							205,029			0002
REC 374000.00 EUR PAY [Schedule		JPMORGAN CHASE BANK,				, ,																
437395.02] USD /109443 REC 2031000.00 CHF PAY [ASSET HEDGE	Schedule	Currency	N.A	09/13/2018	Jus/19/201809	/ 19/2018 .	expiry		437,395	1.16950540			(787	/					-	(787)			. 0002
2112741.99] USD /109515 REC 5112000.03 SEK PAY [ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21GI19DL770X0HC3ZE78	.09/17/2018	09/19/2018 09	/19/2018 .	Expiry		2,112,742	1.04024716	ļ	l	(13,500	}				ļ		(13,500)		ļ	. 0002
572433.18] USD /109516	ASSET HEDGE	Schedule BA, D	Currency	_ CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208		09/19/2018 _09	/19/2018 _	Expiry		572,433				3,689							3,689			0002
REC 2151331.27 USD PAY [ACCET HEDGE	Schedule	0	CANADIAN IMPERIAL	00/17/0010	10/17/0010 10	/17 /0010	F		0 454 004	1 04040705			05 070							05 070			0000
2052000.00] CHF /109517 REC 582592.00 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	09/1//2018	_12/17/201812	/1//2018 _	схрігу		2, 151, 331	1.04840705													. 0002
5165999.98] SEK /109520	ASSET HEDGE	. BA, D	Currency	. CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208 JPMORGAN CHASE BANK.	_09/17/2018	12/17/2018 _12	/17/2018 _	Expiry		582,592	11277429			12,782							12,782			. 0002
REC 1307000.00 GBP PAY [1718260.62] USD /109547	ASSET HEDGE	Schedule BA, D	Currency	JPMUHGAN CHASE BANK, N.A	09/17/2018	09/19/2018 09	/19/2018 _	Expiry		1,718,261	1.31466000			(601							(601)			0002
REC 450027.69 USD PAY [341000.00] GBP /109548	ASSET HEDGE	Schedule BA, D		JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97		12/17/201812				450,028	1.31972930			19,583							19,583			0002
REC 7475000.00 EUR PAY [Schedule	Currency																					
8737527.50] USD /109578	ASSET HEDGE	BA, D	Currency	_ CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208	09/17/2018	.09/19/201809	/19/2018 _	Expiry			1. 16890000			(11,213	 					-	(11,213))		. 0002
REC 8797559.23 USD PAY [7475000.00] EUR /109581	ASSET HEDGE	Schedule BA, D	Currency	. CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208		12/17/2018 12	/17/2018 .	Expiry			1.17693100	ļ							<u> </u>			<u> </u>		0002
REC 348529.14 USD PAY [296000.001 EUR /109582	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97						348,529	1,17746331			12,658							12,658			0002
REC 1280000.00 CAD PAY [Schedule	out rency	ROYAL BANK OF CANADA								·								·	12,008			0002
985737.61] USD /109660	ASSET HEDGE	BA, D	Currency	ES71P3U3RH1GC71XBU11	09/18/2018	09/19/2018 _09	/19/2018 _	Expiry		985,738	77010751			4,598							4,598			0002

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

					9	Showing	g all Op	otions, Cap	s, Floors,	Collars, S	waps and	Forwards	Terminat	ed During	Current \	⁄ear								
1	2	3	4	5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date of		Indicate			Strike Price,		Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of	Funkaran Cauntamanta	Tuesda	or	Termina-	Expiration,	Number	Matteral	Index	Premium (December 1)	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (h)
REC 998974.03 USD PAY [Schedule	(α)	ROYAL BANK OF CANADA				04.0	Contracto		,	1 0.0	. 4.0		moonio	14.40	0000	(200,0000)	<i>D.,,</i> 1.0. v.	71001011011		1,0111	Bololiou	(, , ,
1295000.00] CAD /109661 REC 998000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	ES71P3U3RH1GC71XBU11 ROYAL BANK OF CANADA				Expiry			77140852			37,566			-							0002
1165025.28] USD /109705 REC 1171916.47 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11		.09/21/2018	_09/21/2018	Expiry		1, 165, 025	1.16736000			6,727			-				6,727			0002
998000.00] EUR /109706	ASSET HEDGE	_ BA, D	Currency	ES71P3U3RH1GC71XBU11	09/19/2018	12/06/2018	12/06/2018	Expiry		1, 171, 916	1.17426500			37 , 190										0002
REC 497571.48 USD PAY [421000.00] EUR /109800	ASSET HEDGE	Schedule BA. D	Currency	THE TORONTO-DOMINION BANK PT3QB789TSUIDF371261	09/21/2018	12/18/2018	12/18/2018	Expiry		497,571	1. 18188000			19, 147							19, 147			0002
REC 300000.00 AUD PAY [Schedule		GOLDMAN SACHS BANK				L .													·			
218169.00] USD /109813 REC 218163.00 USD PAY [ASSET HEDGE	BA, D Schedule	Currency	USA KD3XUN7C6T14HNAYLU02 GOLDMAN SACHS BANK		.09/26/2018	09/26/2018	Expiry		218 , 169	72723000			(339)			-				(339)			0002
300000.00] AUD /109814 REC 702000.00 EUR PAY [ASSET HEDGE	_ BA, D	Currency	USA KD3XUN7C6T14HNAYLU02		10/02/2018	10/02/2018	Expiry		218, 163	72721000			2,583			-				2,583			0002
827475.48] USD /109821	ASSET HEDGE	Schedule BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	. 09/24/2018	09/26/2018	.09/26/2018	Expiry			1. 17874000			(3, 117)							(3,117)			0002
REC 828073.58 USD PAY [ACCET LIEDOE	Schedule		CANADIAN IMPERIAL	00/04/0040	10 (05 (0010	10 (05 (0010	F :		000 074	1 17050100			10.001							10.001			0000
702000.00] EUR /109843 REC 2267000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78 MORGAN STANLEY	09/24/2018	_10/05/2018	10/05/2018	Expiry			1.17959199			19,861			-				19,861			0002
2991511.44] USD /109881	ASSET HEDGE	_ BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54 MORGAN STANLEY	09/25/2018	10/25/2018	10/25/2018	Expiry		2,991,511	1.31959040			(85,898)			-				(85,898)			0002
REC 2990428.55 USD PAY [2269000.00] GBP /109882	ASSET HEDGE	Schedule BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54	_09/25/2018	09/27/2018	09/27/2018	Expiry		2,990,429	1.31795000			23,257							23,257			0002
REC 265000.00 EUR PAY [313810.321 USD /109883	ASSET HEDGE	Schedule BA. D	,		00 (05 (0040	40 (47 (0040	40 (47 (0040			040.040	1. 184 18989										(40.445)			1,,,,,
REC 311830.80 USD PAY [ASSET MEDGE	Schedule	Currency	BNP PARIBAS LONDON _ ROMUNSFPUBMPRO8K5P83		12/1//2018	12/1//2018	Expiry		313,810	1. 184 18989			(13, 115)							(13, 115)			0002
265000.00] EUR /109884	ASSET HEDGE	. BA, D	Currency	BNP PARIBAS LONDON _ ROMUWSFPU8MPR08K5P83	09/25/2018	.09/27/2018	.09/27/2018	Expiry		311,831	1.17672000			3,371			-				3,371			0002
REC 4601933.78 USD PAY [3489000.00] GBP /109885	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A	09/25/2018	09/26/2018	09/26/2018	Expiry		4,601,934	1.31898360			6,223							6,223			0002
REC 3195000.00 GBP PAY [ACCET LIEDOF	Schedule	,	JPMORGAN CHASE BANK,						4 000 500	4 00007050													1,,,,,
4220529.50] USD /109886 REC 3093999.99 CAD PAY [ASSET HEDGE	_ BA, D Schedule	Currency	N.A 7H6GLXDRUGQFU57RNE97 ROYAL BANK OF CANADA	09/25/2018	_10/30/2018	10/30/2018	Expiry		4,220,530	1.32097950			(159,685)			-				(159,685)			0002
2390850.78] USD /110025	ASSET HEDGE	_ BA, D	Currency	ES71P3U3RH1GC71XBU11	09/28/2018	10/01/2018	_10/01/2018	Expiry		2,390,851	77273781			23,397							23,397			0002
REC 2394816.55 USD PAY [3094000.01] CAD /110026	ASSET HEDGE	Schedule BA, D	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	09/28/2018	12/27/2018	12/27/2018	Expiry		2,394,817	77401957			122,583							122,583			0002
REC 28313000.00 AUD PAY [20470030.03] USD /110034	ASSET HEDGE	Schedule BA. D		MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54				Expiry		20,470,030	.72299050			(124,308)							(124,308)			0002
REC 20476771.07 USD PAY [ASSET REDUCE	Schedule	Currency	MORGAN STANLEY	09/20/2010	10/02/2010	10/02/2010	Expiry		20,470,030				(124,306)			-							0002
28305000.00] AUD /110035 REC 500000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV54 GOLDMAN SACHS BANK	09/28/2018	_12/27/2018	12/27/2018	Expiry		20,476,771				589,678			-				589,678			0002
577975.00] USD /110077	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	10/02/2018	10/04/2018	10/04/2018	Expiry		577,975	1.15595000			(2,275)							(2,275)			0002
REC 581365.10 USD PAY [500000.00] EUR /110078	ASSET HEDGE	Schedule BA, D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2018	12/18/2018	12/18/2018	Expiry		581,365	1.16273020			13,165							13, 165			0002
REC 2108000.00 EUR PAY [Schedule	,	JPMORGAN CHASE BANK,				Expiry									1							
2426666.36] USD /110103 REC 2250000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97 GOLDMAN SACHS BANK	10/03/2018	_10/05/2018	_10/05/2018	Expiry		2,426,666	1.15117000			274			-				274			0002
2592810.00] USD /110127	ASSET HEDGE	_ BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	10/03/2018	10/05/2018	10/05/2018	Expiry		2,592,810	1.15236000			(2,385)							(2,385)			0002
REC 375000.00 EUR PAY [431906.85] USD /110151	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A	10/04/2018	10/04/2018	10/04/2018	Expiry		431,907	1.15175160			(132)							(132)			0002
REC 445586.41 USD PAY [Schedule		JPMORGAN CHASE BANK,				. ,													,			
385000.00] EUR /110152 REC 23000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97 JPMORGAN CHASE BANK,	10/04/2018	12/06/2018	12/06/2018	Expiry	·	445,586	1.15736730			7,841			-				7,841			0002
26480.40] USD /110153	ASSET HEDGE	_ BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	. 10/04/2018	10/04/2018	10/04/2018	Expiry		26,480	1.15132174			2							2			0002
REC 21234000.00 GBP PAY [27667902.00] USD /110168	ASSET HEDGE	Schedule BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	. 10/04/2018	10/09/2018	10/09/2018	Expiry		27,667,902	1.30300000			237,821							237,821			0002
REC 450000.00 GBP PAY [Schedule		JPMORGAN CHASE BANK,																				
589251.29] USD /110209 REC 23000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A				Expiry		589,251	1.30944731			4,659		-	1				4,659			0002
26398.25] USD /110250 BEC 2274000 00 AUD PAY I	ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208	_ 10/08/2018	10/09/2018	10/09/2018	Expiry		26,398	1.14775000			43			-				43			0002
1607442.16] USD /110258	ASSET HEDGE	BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	. 10/08/2018	11/28/2018	11/28/2018	Expiry		1,607,442				53,942							53,942			0002
REC 1589737.50 USD PAY [2250000.001 AUD /110259	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A				Expiry		1,589,738	70655000			3,938							3,938			0002
REC 8058000.00 EUR PAY [Schedule	,	GOLDMAN SACHS BANK				, ,									1							
9293936.04] USD /110319 REC 3010000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	USA	10/10/2018	10/12/2018	10/12/2018	Expiry	·	9,293,936	1. 15338000			22,724	 		-		l		22,724			0002
3975668.20] USD /110324	ASSET HEDGE	_ BA, D	Currency	N.A KB1H1DSPRFMYMCUFXT09	10/10/2018	10/12/2018	10/12/2018	Expiry		3,975,668	1.32082000			(15,712)							(15,712)			0002
REC 189960.62 USD PAY [144000.001 GBP /110411	ASSET HEDGE	Schedule BA. D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/12/2010	12/17/2019	12/17/2010	Expiry		189,961	1.31917097													0002
REC 1710041.06 USD PAY [Schedule	our rency	ROYAL BANK OF CANADA				- LAPITY									1							
1477000.00] EUR /110431 REC 1512000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	ES71P3U3RH1GC71XBU11 ROYAL BANK OF CANADA	. 10/15/2018	10/17/2018	10/17/2018	Expiry	}	1,710,041	1. 15778000			11,196	 		-				11, 196			0002
1756287.79] USD /110432	ASSET HEDGE	_ BA, D	Currency	ES71P3U3RH1GC71XBU11	10/15/2018	11/28/2018	11/28/2018	Expiry		1,756,288	1.16156600			(37,446)							(37,446)			0002
REC 2780000.00 AUD PAY [1973933.441 USD /110513	ASSET HEDGE	Schedule BA D	Currency	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	10/18/2018	10/23/2018	10/23/2018	Expiry		1.973.933	.71004800			(4.303)							(4.303)			0002
10.0000.771 000 / 110010	NOOE: HEDUL	. Jn, U	our ronoy	0.0	- 10/ 10/2010	2.3/20/2010	4.07.207.2010	4 - WII J	h					(7,000)	<u> </u>	·	-1							

SCHEDULE DB - PART A - SECTION 2

						Showing	all Op	tions, Cap	s, Floors,	Collars, S	waps and	l Forwards	: Terminat	ed During	Current \	rear								
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
	B											Cumulative												
	Description of Item(s)										Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				Γermina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 267000.00 NZD PAY [174772.86] USD /110514	ASSET HEDGE	Schedule BA. D	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/19/2019	10/22/2019 1	0/22/2018	Expiry		174,773	65458000			166							166			0002
REC 27972999.73 JPY PAY [NOOLI HEDUL	Schedule	out renoy	GOLDMAN SACHS BANK	10/ 10/2010	110/23/2010	0/20/2010 .	LAPITY						100										0002
249650.15] USD /110516	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU02	10/18/2018	10/23/2018 _1	0/23/2018 .	Expiry		249,650	00892468			(690)							(690)			0002
REC 2618000.00 GBP PAY [3414840.66] USD /110597	ASSET HEDGE	Schedule BA, D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/10/2019	10/23/20181	0/22/2018	Expiry		3,414,841	1.30437000			(15,368)							(15,368)			0002
REC 7875000.00 EUR PAY [Schedule	our rency	JPMORGAN CHASE BANK,	10/ 13/2010	_10/23/20101	0/23/2010 _	Exp11 y		,414,041	1.30437000			(10,000)							13,300			0002
9067511.25] USD /110598	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	10/19/2018	_10/23/20181	0/23/2018 _	Expiry		9,067,511	1.15143000			(33,311)							(33,311			0002
REC 2943463.73 USD PAY [2267000.00] GBP /110669	ASSET HEDGE	Schedule BA. D	Currency	ROYAL BANK OF CANADA	10/22/2010	10/05/0010	0 /05 /0010	Eva i su		2,943,464	1.29839600										37,850			0002
REC 2821000.00 GBP PAY [MODEL HEDGE	Schedule	currency	ROYAL BANK OF CANADA	. 10/22/2010	110/23/2010	0/23/2010 .	Exp11 y			1.29039000													0002
3667043.29] USD /110670	ASSET HEDGE	BA, D	Currency	ES71P3U3RH1GC71XBU11	10/22/2018	11/21/2018 _1	1/21/2018 _	Expiry		3,667,043	1.29990900			(61,805)							(61,805)			0002
REC 2016000.00 CAD PAY [1538308.93] USD /110703	ASSET HEDGE	Schedule BA. D	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21G119DL770X0HC3ZE78	10/22/2018	10/23/20181	0/23/2019	Expiry		1,538,309				2,318					1		2,318			0002
REC 15882000.00 GBP PAY [Schedule	our ronoy	JPMORGAN CHASE BANK,				. ,																
20343364.97] USD /110895	ASSET HEDGE	BA, D	Currency	N.A. TH6GLXDRUGQFU57RNE97	. 10/29/2018	10/30/20181	0/30/2018 _	Expiry		20,343,365	1.28090700			(157,343)	ļ						(157,343)	ļ		0002
REC 1644000.00 GBP PAY [2104385.761 USD /110913	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A	10/29/2018	10/31/2018	0/31/2018	Expiry		2, 104, 386	1.28004000			(6,313)					1		(6,313)	J		0002
REC 9972000.00 EUR PAY [Schedule	, ,	MORGAN STANLEY																				
11350928.16] USD /110918 REC 450000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV54 . JPMORGAN CHASE BANK,	10/29/2018	10/31/2018 _1	0/31/2018 _	Expiry		11,350,928	1.13828000			(71,599)	ļ						(71,599)	ł		0002
576000.00] USD /110919	ASSET HEDGE	BA, D	Currency	N.A	10/29/2018	10/31/20181	0/31/2018	Expiry		576,000	1.28000000			(1,710)							(1,710)			0002
REC 932999.99 SEK PAY [Schedule						. ,																
102066.49] USD /110923 REC 592000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A208 THE TORONTO-DOMINION	. 10/29/2018	10/31/20181	0/31/2018 _	Expiry		102,066				(369)		-					(369)			0002
756512.66] USD /111020	ASSET HEDGE	BA, D	Currency	BANK PT3QB789TSUIDF371261	10/31/2018	12/04/20181	2/04/2018	Expiry			1.27789301			(3,548)							(3,548)			0002
REC 775893.12 USD PAY [Schedule		THE TORONTO-DOMINION																				
608000.00] GBP /111021 REC 887000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	BANK PT3QB789TSUIDF371261 JPMORGAN CHASE BANK,	10/31/2018	_11/02/20181	1/02/2018 _	Expiry		775,893	1.27614000			(12,075)							(12,075			0002
1007097.94] USD /111022	ASSET HEDGE	BA, D	Currency	N.A	10/31/2018	12/18/20181	2/18/2018 .	Expiry		1,007,098	1.13539790			889										0002
REC 1012585.10 USD PAY [ACCET LIEDOF	Schedule		JPMORGAN CHASE BANK,	10 (04 (0040	44 (00 (0040	1 (00 (0010			4 040 505	4 40400000			(0.400)							(0.400)			0000
895000.00] EUR /111025 REC 1387000.00 EUR PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A	10/31/2018	11/02/2018 _1	1/02/2018 .	Expiry		1,012,585	1. 13138000			(6, 193)		-					(6, 193)	1		0002
1588088.65] USD /111151	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	11/08/2018	12/06/2018 _1	2/06/2018	Expiry		1,588,089	1. 14498100			(11,070)							(11,070			0002
REC 10779000.00 GBP PAY [13993621.17] USD /111187	ASSET HEDGE	Schedule	٥	COCLETE CENERAL CORNEG INVESTORINA	11 (00 (0010	11/10/0010	1 /10 /0010	F		10 000 001	1.29823000			(00,000)							(00,000)			0002
REC 3760000.00 EUR PAY [ASSET MEDGE	BA, D Schedule	Currency	SOCIETE GENERAL 02RNE81BXP4R0TD8PU41	11/09/2018	_11/13/20181	1/13/2018	Expiry		13,993,621	1.29823000			(20,803)							(20,803)			0002
4260982.40] USD /111189	ASSET HEDGE	BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	.11/09/2018	11/13/2018 _1	1/13/2018 _	Expiry		4,260,982	1.13324000			(17,070)							(17,070)			0002
REC 1644000.00 GBP PAY [2142559.44] USD /111254	ASSET HEDGE	Schedule BA, D	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXTO9	11/12/2019	11/15/2018	1/15/2019	Evoiry		2,142,559	1.30326000			(41,363)							(41,363)			0002
REC 1841707.27 USD PAY [NOOLI HEDUL	Schedule	our remoy	JPMORGAN CHASE BANK,	11/10/2010	11/10/2010	1/ 13/2010	Expiry		2, 142, 303	1.00020000			(41,000)							(41,303			0002
1613000.00] EUR /111317	ASSET HEDGE	BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE97	11/16/2018	_11/20/20181	1/20/2018 _	Expiry		1,841,707	1.14179000			8,049							8,049			0002
REC 1618000.00 EUR PAY [1848524.87] USD /111318	ASSET HEDGE	Schedule BA. D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/16/2018	11/28/2018	1/28/2018	Expiry		1,848,525	1.14247520			(9, 182)					1		(9, 182)	J		0002
REC 6541197.04 USD PAY [Schedule		JPMORGAN CHASE BANK,															T					
5089000.00] GBP /111332 REC 5104000.00 GBP PAY [ASSET HEDGE	BA, D Schedule	Currency	N.A. 7H6GLXDRUGQFU57RNE97 JPMORGAN CHASE BANK,	. 11/19/2018	_11/21/20181	1/21/2018 .	Expiry		£,541,197	1.28536000			37,455										0002
6568278.90] USD /111335	ASSET HEDGE	BA, D	Currency	N.A	11/19/2018	12/19/2018	2/19/2018	Expiry		6,568,279	1.28688850			(131, 114)							(131, 114			0002
REC 955113.48 USD PAY [Schedule																	1					
834000.00] EUR /111364 REC 169000.00 AUD PAY [ASSET HEDGE	BA, D Schedule	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 . CANADIAN IMPERIAL	. 11/19/2018	_11/21/20181	1/21/2018	Expiry		955, 113	1.14522000			5,688							5,688			0002
122667.47] USD /111433	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	11/21/2018	11/27/20181	1/27/2018 _	Expiry		122,667	72584302			(582)							(582)			0002
REC 4906942.62 USD PAY [ASSET HEDGE	Schedule	Curren	DADOLAVO DANK DLO GEOGETTA DE LTOLAGETTO	11/01/0010	11/00/0010	1 /00 /0010	Eva i ev		4 000 040	4 07040050			/44 000					I		/44 000			0002
3839000.00] GBP /111459 REC 17129000.00 AUD PAY [MODE I FIELUE	BA, D Schedule	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573 . CANADIAN IMPERIAL	11/21/2018	_11/26/20181	1/20/2018	Expiry		4,906,943	1.27818250	 		(11,200)	 					ļ	(11,200)	1		0002
12388377.96] USD /111524	ASSET HEDGE	BA, D	Currency	BANK OF COMMERCE 21G119DL770X0HC3ZE78	11/26/2018	11/28/2018 _1	1/28/2018 _	Expiry		12,388,378				126,069					ļ		126,069			0002
REC 6139627.80 USD PAY [5417000.001 EUR /111565	ASSET HEDGE	Schedule BA. D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/26/2019	11/28/20181	1/28/2019	Expiry		6, 139, 628	1.13340000			(18,418)					1		(18,418)	l		0002
REC 200000.00 GBP PAY [Schedule	out ronoy				., 20, 20 10 .	-np111		, 100,020 بو											10,410			
254674.00] USD /111592	ASSET HEDGE	BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/27/2018	11/29/2018 _1	1/29/2018 _	Expiry		254,674	1.27337000	 	 	1, 106	 				ļ		1, 106	ļ		0002
REC 2105000.00 GBP PAY [2687158.80] USD /111751	ASSET HEDGE	Schedule BA. D	Currency	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54 .	11/30/2018	12/04/2018	2/04/2018	Expiry		2,687,159	1.27656000			(9,809)							(9,809)			0002
REC 436704.96 USD PAY [Schedule																						
386000.00] EUR /111769 REC 2800000.00 CAD PAY [ASSET HEDGE	BA, D Schedule	Currency	. CREDIT AGRICOLE 1VUV7VQFKUOQSJ21A208 MORGAN STANLEY	11/30/2018	_12/04/20181	2/04/2018 _	Expiry		436,705	1.13136000			(1, 135)							(1,135)	ļ		0002
2123287.15] USD /111821	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV54 .	12/03/2018	12/04/20181	2/04/2018	Expiry		2,123,287	75831684			(12,087)			<u> </u>		<u> </u>		(12,087)			0002
REC 40968000.00 EUR PAY [Schedule	,	MORGAN STANLEY				, ,																
46465905.60] USD /111845 REC 2500000.00 GBP PAY I	ASSET HEDGE	BA, D	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV54 . GOLDMAN SACHS BANK	12/04/2018	12/06/2018 _1	2/06/2018 .	Expiry	·	46,465,906	1.13420000	ļ	<u> </u>	114,710	ļ				·	ļ	114,710	}	<u> </u>	0002
3188012.00] USD /111891	Portfolio Hedge	ScheduleD _	Currency	USA KD3XUN7C6T14HNAYLU02	12/06/2018	12/07/2018	2/07/2018 _	Expiry		3, 188, 012	1.27520480			(5,762)	<u> </u>						(5,762)	L		0002
REC 111000.00 EUR PAY [-	Schedule						L											1					
125654.76] USD /112034	ASSET HEDGE	BA, D	Currency	BNP PARIBAS LONDON _ ROMUNSFPU8MPR08K5P83	12/11/2018	_12/17/2018 _1	2/17/2018 _	Expiry		125,655	1. 13202486			297							297			0002

SCHEDULE DB - PART A - SECTION 2

						Showing	ali Op	ilions, Gap	os, Floors,	Collars, 5	waps and	i roiwaius	remiinai	.ea Duning	Current	rear								
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
												Cumulative												
	Description											Prior Year(s)	Current Year											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedae
	Hedged,					Date of		Indicate			Price.	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise.			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				ermina-	Expiration.	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
REC 125617.59 USD PAY [Schedule	(-,			1,01					(1. 4.14)					- 4.44		(= 00.0000)				.,,,,,,		1-7
111000.00] EUR /112040	ASSET HEDGE	_ BA, D	Currency	BNP PARIBAS LONDON . ROMUWSFPU8MPR08K5F	33 _ 12/11/201	8 12/13/2018 1	2/13/2018	Expiry		125,618	1.13169000			(501)	1						(501)			0002
REC 3228000.00 GBP PAY [Schedule	,	JPMORGAN CHASE BANK,		I i ii I		, ,		.,				,							,			
4039486.92] USD /112041	ASSET HEDGE	. BA, D	Currency	N.A. TH6GLXDRUGQFU57RNE	7 _ 12/11/201	8 12/13/2018 1	2/13/2018 .	Expiry		4,039,487	1.25139000			46, 193							46, 193			0002
REC 4108989.01 USD PAY [Schedule		JPMORGAN CHASE BANK,																				
3283000.00] GBP /112043	_ ASSET HEDGE	_ BA, D	Currency	N.A. 7H6GLXDRUGQFU57RNE	9712/11/201	8 12/17/2018 1	2/17/2018 .	Expiry		4,108,989	1.25159580			(35, 142))						(35, 142)			0002
REC 7141000.00 EUR PAY [Schedule		MORGAN STANLEY																				
8115175.22] USD /112123	ASSET HEDGE	_ BA, D	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 12/13/201	B L12/17/2018 L1	2/17/2018 .	Expiry			1.13642000			(12,283)	4						(12,283)			0002
REC 101132.48 USD PAY [ASSET HEDGE	Schedule		JPMORGAN CHASE BANK,	7 40 (40 (004	0 40 47 40040 4	. (47 (0040			101 100	4 40000000										444			0000
89000.00] EUR /112125 REC 5112000.02 SEK PAY [ASSET MEDGE	BA, D Schedule	. Currency	N.A	9/ _ 12/13/201	8 112/1//2018 11	2/1//2018 .	Expiry		101, 132	1.13632000			144							144			0002
564521.92] USD /112126	ASSET HEDGE	BA, D	Currency	USA KD3XUN7C6T14HNAYLU	12/12/201	9 12/17/2019 1	7/17/2019	Evoiry		564.522	.11043074			(668)	,						(669)			0002
REC 183000.00 EUR PAY [NOOLI HEDGE	Schedule	. our remoy	MORGAN STANLEY	2 - 12/13/201	112/11/2010	./ 1//2010 .	LAPITY						(000)	1						(000)			0002
207968.52] USD /112127	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 12/13/201	R 12/17/2018 1	2/17/2018	Expiry		207,969	1.13644000			(318)	1						(318)			0002
REC 7568000.00 GBP PAY [TOOL! TIED OF THE TOOL	Schedule		MORGAN STANLEY		1.2,, 2010	., .,, 2010 .	- LAP)						(0.0)	1						(0.0)			0002
9585099.04] USD /112131	ASSET HEDGE	_ BA, D	. Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 _ 12/13/201	8 12/17/2018 1	2/17/2018 .	Expiry		9,585,099	1.26653000			(32,013)	1						(32,013)			0002
REC 2031000.00 CHF PAY [Schedule	,	MORGAN STANLEY		I i i I		, ,																
2043794.15] USD /112163	ASSET HEDGE	. BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 _ 12/13/201	8 12/17/2018 1	2/17/2018 .	Expiry		2,043,794	1.00629943			1,017							1,017			0002
REC 1295000.01 CAD PAY [Schedule																						
966028.62] USD /112261	ASSET HEDGE	_ BA, D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK55	312/17/201	8 12/18/2018 1	2/18/2018 .	Expiry		966,029	74596804			(4,621))						(4,621)			0002
REC 3124666.16 USD PAY [Schedule		MORGAN STANLEY																				
2748000.00] EUR /112295 REC 3139000.01 CAD PAY [. ASSET HEDGE	_ BA, D	Currency	. CAPITAL SERVICES 17331LVCZKQKX5T7XV	412/18/201	8 112/18/2018 11	2/18/2018 .	Expiry		3, 124, 666	1.13706920			1,839							1,839			0002
2321041.70] USD /112442	ASSET HEDGE	Schedule BA, D	0	MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 40/04/004	10/07/0010	107/0040	F		2,321,042	.73942074			(15,760)							(45.700)			0000
REC 27804000.00 AUD PAY [. ASSET HEDGE	Schedule	. Currency	MORGAN STANLEY	4 12/21/201	5 112/2//2018 11	2/2//2018 .	expiry		2,321,042				(15,700)	/						(15,760)			0002
19684953.96] USD /112445	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 12/21/201	8 12/27/2018 1	2/27/2018	Evniry		19.684.954	.70799000			(149.864)	,						(149,864)			0002
REC 1882253.32 USD PAY [NOOLI NEBUL	Schedule	our remoy	MORGAN STANLEY	4 - 12/21/201	112/2//2010 1	./21/2010 .	Expiry							1						140,004)			0002
1656000.00] EUR /112468	ASSET HEDGE	BA, D	Currency	CAPITAL SERVICES 17331LVCZKQKX5T7XV	4 . 12/21/201	8 12/24/2018 1	2/24/2018	Expiry		1.882.253	1, 13662640			(6,249)	1						(6,249)			0002
REC 38000.00 GBP PAY [Schedule	1	1		T T] , ,		[[T									
47963.35] USD /112497	ASSET HEDGE	_ BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A2	8 _ 12/21/201	8 12/24/2018 1	2/24/2018 .	Expiry		47,963	1.26219342			346							346			0002
REC 5048774.00 USD PAY [1	Schedule	1							1		ĺ	l	ĺ	1									
4000000.00] GBP /112498	ASSET HEDGE	. BA, D	Currency	CREDIT AGRICOLE 1VUV7VQFKU0QSJ21A2	18 _ 12/21/201	8 12/24/2018 1	2/24/2018 .	Expiry		5,048,774	1.26219350			(36,426)	<u> </u>						(36,426)			0002
12299999999. Subtota	al - Forwards - Hedging	Other												9,059,612	(45,07	(3)	XXX	3,035,989			9,059,612			XXX
12699999999. Subtota	al - Forwards													9,059,612	(45,07	(3)	XXX	3,035,989			9,059,612			XXX
13999999999. Subtota	al - Hedging Effective																XXX							XXX
14099999999. Subtota												3,955,433		11,576,885	(16,802,57	(0)	XXX	(7,799,804)			7,621,452			XXX
14199999999. Subtota												.,,,,,,,,		,,,,,,,,,	, ,,,,,,,,		XXX	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1-2-11-0-			XXX
	al - Income Generation																XXX							XXX
14399999999. Subtota												İ		İ	1		XXX							XXX
1449999999 - Totals												3.955.433		11.576.885	(16.802.57	70)	XXX	(7.799.804)			7.621.452			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	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
	0002	Currency derivatives hedging foreign investments or liabilities back to USD
	0008 8000	Credit default swaps reduced credit risk through the purchase of credit protection
	0013	IBS forward contracts, efficient investments in IBS through liquid TBA markt

SCHEDULE DB - PART B - SECTION 1

								Futures Contract	s Open D	ecember 3	31 of Curre	ent Year									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	y Effective H	edges	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit	Type(s) of Risk(s)	Date of Maturity or Expira- tion	Eychange	Trade Date	Transac- tion	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation	Deferred Variation	to Adjust Basis of Hedged	Variation Margin for All Other	in Current	Potential Exposure	at Inception and at Year-end	Value of One (1) Point
					Schedule BA,	(4.)								marg	.via.gii					(3)	
WNH9	1	100,000	110 III TOL DOLD (444454	Portfolio Hedge	D	Interest	03/29/2019 .	CBOT 9R7GPTS07KV3UQJZQ078 .	11/20/2018 .	152.2813	160.6600	8,372						8,372	3,650	0001	1,000
WNH9	2	200 000			Schedule BA,	Interest	03/29/2019	CBOT 987GPTS07KV3U0,I70078	11/21/2018	152 5469	160 6600	16 212	16 212				16 212	16 212	7 300	0001	1,000
		,	US CBT LNG BOND II	•	Schedule BA,							,	,				,	,	,		
USH9		306,700,000			D	Interest	03/29/2019 .	CBOT 9R7GPTS07KV3UQJZQ078 .	11/26/2018 .	139.3896	146.0000	20,263,914	20,263,914				20,263,914	20,263,914	7,820,850	0001	1,000
WNH9	1.430	143.000.000				Interest	03/29/2019	CBOT 9R7GPTS07KV3U0JZ0078	11/26/2018	152.4453	160.6600	11.736.839	11.736.839				11.736.839	11.736.839	5.219.500	0001	1,000
1289999								1				32,025,337	32,025,337				32,025,337	32,025,337	13,051,300	XXX	XXX
												32,025,337	32,025,337				32,025,337	32,025,337	13,051,300	XXX	XXX
RTYH9	12	600	RTY /112316	GUARANTEES	Exhibit 5	Equity/Index	_03/15/2019 _	CME9R7GPTS07KV3UQJZQ078 _	_12/18/2018 _	1,389.9500	1,349.0000	24,530	24,530				24,530	24,530	42,600	0003	50
ESH9		1,400		GUARANTEES	Exhibit 5	Equity/Index	.03/15/2019 .	CME	12/18/2018 .	2,555.3500	2,505.2000	70,117	70,117				70 , 117	70,117	168,000	0003	50
1349999	999. Subtota	l - Short Future	es - Hedging Othe	r								94,647	94,647				94,647	94,647	210,600	XXX	XXX
												94,647	94,647				94,647	94,647	210,600	XXX	XXX
																					XXX
			ner									32,119,985	32,119,985				32,119,985	32, 119, 985	13,261,900		XXX
																					XXX
	Description of item(s) Hedgel Hed														XXX						
	999. Subtota	I - Other																		XXX	XXX
1449999	999 - Totals											32,119,985	32,119,985				32,119,985	32, 119, 985	13,261,900	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Securities in lieu of cash			
Total Net Cash Denosits			

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)
	0003	Equity derivatives hedging portfolio's exposure to equity markets

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

				1		ı		uture Contracts Terminated Dece	1		1	I	I .	ı					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation		19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise.	Cumulative	(Loss)	Used to		Inception	
	Number				Cabadula/	of					Termina-		,	Variation					Value of
T: 1		A1 12 1		Income	Schedule/		or		l	- ··			Expiration,		Recognized	Adjust Basis		and at	
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction		Termination	Maturity or	_Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
WNH8	10		US ULTRA BOND /101321	Portfolio Hedge	Schedule BA, D	Interest	03/30/2018	CBOT	11/16/2017 .		.02/16/2018 .	156 . 2500		(102,411)	(114,096)			0001	1,000
WNH8	83	8,300,000	US ULTRA BOND /101321	Portfolio Hedge	Schedule BA, D	Interest	_03/30/2018 _	CBOT	11/16/2017 .		.02/20/2018 .	156 . 4688		(831,853)	(928,838)			0001	1,000
WNH8	686		US ULTRA BOND /101345	Portfolio Hedge	Schedule BA, D	Interest	_03/30/2018 _	CBOT	11/20/2017 .		.02/20/2018	156 . 4688		(6,634,121)	(7,676,903)			0001	1,000
WNH8	654		US ULTRA BOND /101345	Portfolio Hedge	Schedule BA, D	Interest	03/30/2018	CBOT	11/20/2017 .	166 . 1328	.02/21/2018	155.9063		(6,692,532)	(7,686,671)			0001	1,000
			US CBT LNG BOND II																
USH8	158	15,800,000	/101409	Portfolio Hedge	Schedule BA, D	Interest	03/30/2018	CBOT	11/21/2017 .	152.5391	_02/21/2018 .	143.8750		(1,369,944)	(1,442,243)			0001	1,000
			US CBT LNG BOND II																
USH8	2,909		/101409	Portfolio Hedge	Schedule BA, D	Interest	_03/30/2018 _	CBOT	11/21/2017		.02/22/2018	142.6875		(28,677,591)	(30,008,720)			0001	1,000
WNM8	10		US ULTRA BOND /103969	Portfolio Hedge	Schedule BA, D	Interest		CBOT	02/16/2018 .		.05/18/2018	153 . 1563		(23,035)	(23,035)			0001	1,000
WNM8	122		US ULTRA BOND /104066	Portfolio Hedge	Schedule BA, D	Interest		CBOT	02/20/2018 .		.05/18/2018	153 . 1563		(307,725)	(307,725)			0001	1,000
WNM8	290		US ULTRA BOND /104066	Portfolio Hedge	Schedule BA, D	Interest	_06/29/2018 _	CBOT 9R7GPTS07KV3UQJZQ078 _	02/20/2018 .		.05/21/2018	154 . 1250		(450,556)	(450,556)			0001	1,000
WNM8	25		US ULTRA BOND /104066	Portfolio Hedge	Schedule BA, D	Interest	_06/29/2018 _	CBOT	02/20/2018		05/22/2018	154.2500	 	(35,716)	(35,716)	}		0001	1,000
WNM8			US ULTRA BOND /104066 US CBT LNG BOND	Portfolio Hedge	Schedule BA, D	Interest	06/29/2018	CBOT	02/20/2018 .	155.6/19	.05/23/2018 .	154 . 1563		(505,417)	(505, 417)			0001	1,000
LICHO	158			Dortfolio Hod	Cabadula DA D	Interest	06/00/0040	CDAT ADTODTOOTIVIOUS IZAATA	00/01/0010	140 0750	05/00/0040	144 0500		(057 700)	(057 700)]		0001	4 000
USM8	158 654		/104116	Portfolio Hedge	Schedule BA, D	Interest	_06/29/2018 _	CBOT	02/21/2018 .		_05/23/2018 . _05/23/2018 .	141.2500 154.1563		(257,768)	(257,768)			0001	1,000
midN8			US ULTRA BOND /104073	Portfolio Hedge	Schedule BA, D	Interest	_06/29/2018 _	UDU1	02/21/2018 .	100. 1094	_00/23/2018	104.1563		(627,735)	(627,735)			0001	1,000
USM8	2.909		US CBT LNG BOND II /104130	Dortfolio Hodgo	Schedule BA. D	Interest	_06/29/2018 _	CBOT	.02/22/2018	141 6075	.05/23/2018	141.2500		(1,292,003)	(1,292,003)]		0001	1,000
WNU8	2,909		US ULTRA BOND /106359	Portfolio Hedge Portfolio Hedge	ScheduleD	Interest	.09/28/2018	CBOT 9R7GPTS07KV3UQJZQ078	02/22/2018 .	160 4460	.08/22/2018	159.2813		(1,292,003)	(1,292,003)			0001	1,000
WNU8			US ULTRA BOND /106359	Portfolio Hedge	ScheduleD	Interest	09/28/2018	CBOT 9R7GPTS07KV3UQJZQ078	05/18/2018		08/23/2018	159.2813		399.672	399,672			0001	1,000
WNU8	290			Portfolio Hedge	ScheduleD	Interest	09/28/2018	CBOT	05/21/2018 .		.08/23/2018	159.7188		1,826,408	1,826,408			0001	1,000
WNU8	290			Portfolio Hedge	ScheduleD	Interest	09/28/2018	CBOT	05/21/2018 .		.08/23/2018	159.7188		1,820,408	154,324			0001	1,000
WNU8	986		US ULTRA BOND /106453	Portfolio Hedge	ScheduleD	Interest	_09/28/2018 _	CBOT 9R7GPTS07KV30Q3ZQ078	05/23/2018		.08/23/2018	159.7188		6,179,025	6,179,025			0001	1,000
mv00			US CBT LNG BOND II	TOTETOTTO Houge	ocheduled	111161631	00/20/2010	317 GI 1007 N 700 Q02 Q07 0			. 307 207 2010			0, 173,023				0001	1,000
USU8	3.067	306.700.000	/106523	Portfolio Hedge	ScheduleD	Interest	09/28/2018	CBOT9R7GPTS07KV3UQJZQ078 _	.05/23/2018	140 4063	.08/24/2018	145 . 6563		16,081,385	16,081,385			0001	1,000
WNZ8	1		US ULTRA BOND /108952	Portfolio Hedge	ScheduleD	Interest	12/31/2018	CBOT	08/22/2018 .	150 5850	11/20/2018	151.5000		(8,093)	(8,093)			0001	1,000
WNZ8	2		US ULTRA BOND /108952	Portfolio Hedge	ScheduleD	Interest	12/31/2018	CBOT 9R7GPTS07KV3UQJZQ078	08/22/2018		.11/21/2018	151.7813		(15,623)	(15,623)			0001	1,000
WNZ8	74		US ULTRA BOND /108952	Portfolio Hedge	ScheduleD	Interest	12/31/2018	CBOT 9R7GPTS07KV3UQJZQ078	08/22/2018		11/26/2018	151.6563		(587, 289)	(587, 289)			0001	1,000
WNZ8	1.356			Portfolio Hedge	ScheduleD	Interest		CBOT	08/23/2018		11/26/2018	151.6563		(11,376,216)	(11,376,216)			0001	1,000
			US CBT LNG BOND II	Tortrorio nougo	oonoud ob		2012, 01, 2010	on a room order	20, 20, 20 10 1						(, 0 . 0 , 2 . 0)				1,000
USZ8	3.067	306.700.000		Portfolio Hedge	ScheduleD	Interest	12/31/2018	CBOT 9R7GPTS07KV3UQJZQ078	.08/24/2018	144,9216	.11/26/2018	140.0000		(15, 114, 912)	(15, 114, 912)			0001	1.000
12899999	99 Subtotal	- Long Futures	s - Hedging Other							•				(49.743.873)	(53, 292, 892)			XXX	XXX
		- Long Futures												(49,743,873)	(53,292,892)			XXX	XXX
13299999	99. Subiolai			ı	1				1	1	1	ı	I	(49,743,873)	(53,292,892)			***	
DTVIIO	12		Russell 2000 Index RTY /101887	VA OFOONDARY OUADANTEEO	5 LULY 5	F 14 /1 1	00/40/0040	ONE ODZODZOGZI/UOUO 170070	40 (05 (0047	4 500 0000	00/00/0040	4 570 7000		(04.004)	(22,364)			0000	50
RTYH8	12		S&P 500 EMINI Futures	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index_	_03/16/2018 _	CME9R7GPTS07KV3UQJZQ078 _	12/05/2017 .	1,533.8000	.03/09/2018	1,573.7000		(24,024)	(22, 364)			0003	50
ESH8	25		SAP 500 EMINI FULUTES	VA OFCOMPARY CHARANTEES	Fullifia F	F: 4 / I = d =	00/46/0040	ONE ODZODIOCZI//JOHO 170070	10/05/0017	0.040.4000	00/00/0040	0.700.0000		(100 701)	(70,000)			0003	50
_>□0⊓0	25		II /1018/6 Russell 2000 Index RTY	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index.	03/16/2018	CME	12/05/2017 .	∠, 040 . 4000	03/09/2018 .	2,739.3000		(123,791)	(79, 208)			0003	150
RTYM8	12	600	/104500	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index_	.06/15/2018	CME 9R7GPTS07KV3UQJZQ078	03/09/2018 _	1 577 6500	_06/06/2018	1,666.1000		(53, 154)	(53, 154)			0003	50
	14	000	S&P 500 EMINI Futures	*** OLUUNUNIII UUNNANIEEO .	LAIIIDI (V	Equity/IIIudX	_30/ 13/ 20 10	Shrurido/NyduquZq0/6 .	00/03/2010 .	1,577.0300	. 30/ 00/ 20 10			(30, 134)				0000	1
ESM8	25	1.250	II /104499	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index.	06/15/2018	CME	03/09/2018 .	2 7// 2500	.06/08/2018	2,772.2000		(35, 104)	(35, 104)			0003	50
LUNG			S&P 500 EMINI Futures	THE SECUREDITI COMPANIES.	EARIDIT V	Equity/IIIudX.	.30/ 13/ 20 10	Shrur Ido/NVduqJZq0/0			. 30/ 00/ 20 10			(33, 104)				0000	1
ESM8	3	150	II /105441	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index	_06/15/2018 _	CME 9R7GPTS07KV3UQJZQ078	04/12/2018 _	2.664.7500	06/08/2018	2,772.2000		(16, 139)	(16, 139)			0003	50
			Russell 2000 Index RTY	SECONDAIN COMMINITEED				on a room ooguzgoro		,504.7500		,.,2.2000		(10, 100)	(10,100)				
RTYU8	12	600	/106870	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index.	09/21/2018	CME	06/06/2018 .	1,671.1000	.09/14/2018	1,715.0000	L	(26,420)	(26,420)	L		0003	50
			S&P 500 EMINI Futures	SECONDAIN COMMINITEED .				on a room order		I		,. 10.0000		(20, 720)	20,720)				
ESU8	28	1,400	II /106974	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index	_09/21/2018 _	CME 9R7GPTS07KV3UQJZQ078	06/08/2018 _	2,775.8500	.09/17/2018	2,906.3000		(182,816)	(182,816)			0003	50
			Russell 2000 Index RTY												//				
RTYZ8	12	600	/109493	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index.	12/21/2018	CME	09/14/2018 .	1,720.1000	12/18/2018 .	1,386.4000		200 , 140	200 , 140			0003	50
			S&P 500 EMINI Futures							,		, .		,	, , , , ,				
ESZ8	28	1,400	II /109510	VA SECONDARY GUARANTEES .	Exhibit 5	Equity/Index.	12/21/2018	CME9R7GPTS07KV3UQJZQ078 _		2,911.3500	12/18/2018 .	2,552.5000		502,204	502,204			0003	50
13499999	99. Subtotal		s - Hedging Other											240.898	287 . 140			XXX	XXX
		- Short Future												240,898	287,140			XXX	XXX
														240,898	287, 140	 			
		 Hedging Effe 																XXX	XXX
		 Hedging Oth 	er											(49,502,975)	(53,005,752)			XXX	XXX
141999999	99. Subtotal	- Replication					<u> </u>											XXX	XXX
		- Income Gene	eration															XXX	XXX
17233333	Jo. Gubiolai	moonie delle	Jiadon											L		l		7///	////

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	Chang	e in Variation N	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
14399999	143999999. Subtotal - Other															XXX	XXX		
1449999999 - Totals										(49,502,975)	(53,005,752)			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	Interest rate hedges reduced the portfolio's interest rate risk (duration, convexity, volatility, yield curve)	
(0003	Equity derivatives hedging portfolio's exposure to equity markets	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4		k/Adjusted Carrying V	/alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With	·	•	·			
Description of Exchange.	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral			Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	Odifying Value 20	Oarrying value Co	Ooliaterai	i ali value >0	I all Value Co	Net of Odilateral	Ехросаго	Ondot Expodure
BANK OF AMERICA. N.A. BATYDEBGKNIZ0031NB27	λλλ V	V V	^	13,426,312	(32,420,278)		13,426,312	(32,420,278)		6.044.778	
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	γ	γ		86.700	(31, 124)	55.576	86.700	(31, 124)	55.576		
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	γ	Υ		19,610,173	(39, 679, 662)		19,610,173	(39,679,662)		8,686,418	
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	γ	γ	310.000	389,879	(177,740)		389,879	(177,740)		348.333	250.473
BNP Paribas London ROMUWSFPU8MPR08K5P83	Y	Y	,	3,913,336	(10,882,474)		3,913,336	(10,882,474)		1,457,111	
Canadian Imperial Bank of Commerce 21G119DL770X0HC3ZE78	У	У	270,000	403,938	(1,532)	132,406	403,938	(1,532)	132,406	26,590	26,590
CITIBANK N.A. E570DZWZ7FF32TWEFA76	У	У	5,759,769	15,077,501	(11,969,999)		15,077,501	(11,969,999)		14,366,745	11,714,478
CITIBANK N.A. E570DZWZ7FF32TWEFA76	У	Y	735,830	1,529,475	(983, 162)		1,529,475	(983, 162)			702,270
Credit Agricole Corporate and Investment Bank	У	Y	2,470,000	2,295,635	(1,458)		2,295,635	(1,458)		345,119	169,296
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	У	У	6,190,000	22,918,287	(20, 486, 315)		22,918,287	(20,486,315)		11,657,857	7,899,829
CREDIT SUISSE INTERNATIONAL	У	У	520,000	748, 102	(99, 277)	128,825	748, 102	(99,277)	128,825		
GOLDMAN SACHS BANK USA	У	У		30,130,219	(38,993,626)		30,130,219	(38,993,626)		15,993,012	7, 129, 605
HSBC BANK USA, NATIONAL ASSOCIATION	У	У	5,573,584	4,994,468			4,994,468			1,029,715	450,600
JPMORGAN CHASE BANK, N.A	У	У	1,710,000	6,745,758	(6,464,082)		6,745,758	(6,464,082)		3,681,084	2,252,760
JPMORGAN CHASE BANK, N.A	У	У	1,520,000	1,952,056	(684,704)		1,952,056	(684,704)		882, 165	629,517
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	N	N	529,000	655,703		126,703	655,703		126,703	59,950	59,950
MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	у	У	00 440 005	5,768,584	(25,871,505)		5,768,584	(25,871,505)		4,812,531	40.004.000
MORGAN STANLEY CAPITAL SERVICES 17331LVCZKQKX5T7XV54	^у	Y	32,119,985	32,119,985	(000 054)		32,119,985	(000 054)		13,261,900	13,261,900
MUFG Securities EMEA PLC	Y	Y		6.469.729	(269,854)	1.816.260	6.469.729	(269,854)	1,816,260	91,215 4,156,125	4, 156, 125
HOTAL BANK OF CANADA	Y	Y	570.000		(4,653,469) (97,161)	1,816,260		(4,653,469)		4, 156, 125	4, 156, 125
THE ROYAL BANK OF SCOTLAND PLC RR30W1CWW1PCS8A4S074	t		576,000	672.607	(97, 161)	96.607	672.607	(97, 161)	96.607	40.126	40,126
UBS AG BFM8T61CT2L10CEMIK50	v	I	13,690,000	17.780.075	(5,996,493)	90,007		(5.996.493)	90,007	4,608,956	2,702,538
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	V	V	3,070,000	4,365,114	(1,804,281)		4,365,114	(5,996,493)		3,782,577	3,273,409
WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	γ	γ	1.060.000	1,216,819	(179.801)		1,216,819	(179,801)			
0299999999. Total NAIC 1 Designation			76,674,167	193,777,046	(201,747,997)	2,356,376	193,777,046	(201,747,997)	2,356,376	96,283,887	54,733,439
DEUTSCHE BANK AG 7LTWFZY1CNSX8D621K86	У	У	. 0, 0. 7, 101	51,962,396	(48,696,994)	3,265,403	51,962,396	(48,696,994)	3,265,403	12,047,194	12,047,194
039999999. Total NAIC 2 Designation	•			51,962,396	(48,696,994)	3,265,403	51,962,396	(48,696,994)	3,265,403	12,047,194	12,047,194
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Tra	aded)			88,631,700	(133,244,720)		88,631,700	(133,244,720)		72, 135, 098	40,721,893
099999999 - Gross Totals			76,674,167	334,371,143	(383,689,710)	5,621,779	334,371,143	(383,689,710)	5,621,779	180,466,179	107,502,526
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				334,371,143	(383, 689, 710)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7 8	9
						Book/Adjusted	Type of
Exchange, Counterparty		CUSIP				Carrying Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value Date	(I, V or IV)
Bank Of America NAB4TYDEB6GKMZ0031N	27 United States Treasury	912828-LJ-7	US TREASURY N/B	14,530,934	14,318,700	14,603,95408/15/2019	V
	27 Cash Collateral		Cash	4,730,000		4,730,000	V
	73 Cash Collateral		Cash	19,650,000		19,650,000	V
	83 Cash Collateral		Cash	6,661,000		6,661,000	V
Credit Suisse Securities USA LLC CME 1V8Y6QCX6YMJ20EL	46 Cash Collateral		Cash	24, 168, 756		24, 168, 756	
Credit Suisse Securities USA LLC CME	46 Cash Collateral		Cash	4,841,475		4,841,475	V
	46 Cash Collateral		Cash	10 , 754 , 409		10 ,754 ,409	V
	46 Cash Collateral		Cash	5,750,828		5,750,828	
	86 Cash Collateral		Cash	52,696,000		52,696,000	V
	02 Cash Collateral		Cash	5,300,000		5,300,000	V
	30 Cash Collateral		Cash	6,429,691		6,429,691	V
	30 Cash Collateral		Cash	3,028,609		3,028,609	
	54 Cash Collateral		Cash	19,887,000		19,887,000	V
	25 Cash Collateral		Cash	270,000		270,000	V
	11 Cash Collateral		Cash	1,240,000		1,240,000	V
Wells Fargo Securities LLC CME	21 Cash Collateral		Cash	43,874,716		43,874,716	V
Wells Fargo Securities LLC CME	21 Cash Collateral		Cash	4,539,614		4,539,614	
019999999 - Total	·			228,353,032	14,318,700	228,426,052 XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty		CUSIP				Book/Adjusted	Matrida	Type of
	T (A 1811)		5	= :	5 1/1	Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Barclays Bank Plc	170UK5573 Cash Collateral		Cash	310,000		XXX		V
Canadian Imperial Bank of Commerce21GI19DL7	XOHC3ZE78 Cash Collateral		Cash	270,000		XXX		V
Citibank NA E570DZWZ7	32TWEFA76 Cash Collateral		Cash	5,759,769		XXX		V
Citibank NAE570DZWZ7I	32TWEFA76 Cash Collateral		Cash	735,830		XXX		V
Credit Agricole Corporate and Investment Bank 1VUV7VQFK	QSJ21A208 Cash Collateral		Cash	2,470,000		XXX		VV.
Credit Suisse International E58DKGMJY	JLN8C3868 Cash Collateral		Cash	6, 190, 000		XXX		V
Credit Suisse International E58DKGMJY	JLN8C3868 Cash Collateral		Cash	520,000		XXX		V
HSBC Bank USA 11E8VN30JI	QV1H4R804 Cash Collateral		Cash	5,573,584		XXX		V
J.P. Morgan Securities LLC ZBUT11V80	ZRVTWT807 Cash Collateral		Cash	529,000		XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRU	FU57RNE97 Cash Collateral		Cash	1,710,000		XXX		V
JPMorgan Chase Bank, N.A. 7H6GLXDRU	FU57RNE97 Cash Collateral		Cash	1,520,000		XXX		V
Morgan Stanley Capital Services	KX5T7XV54 Cash Collateral		Cash	32,119,985		XXX		V
Societe Generale	ROTD8PU41 Cash Collateral		Cash	570,000		XXX		V
The Royal Bank of Scotland PLC RR3QWICWW	CS8A4S074 Cash Collateral		Cash	576,000		XXX		V
	1QCEMIK50 Cash Collateral		Cash	13,690,000		XXX		V
	YMCUFXT09 Cash Collateral		Cash	3,070,000		XXX		V
Wells Fargo Bank NA	YMCUFXT09 Cash Collateral		Cash	1,060,000		XXX		V
029999999 - Total				76,674,167		XXX	XXX	XXX

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America, NA Hartford, CT Citibank, NA, London London, UK JPMorgan Chase Bank, N.A. New York, NY Northern Trust Company Chicago, IL State Street Bank & Trust Company Boston, MA					(5,849,638)	XXX
Citibank, NA, London London, UK					19,347,328	XXX
JPMorgan Chase Bank, N.A New York, NY					35, 281, 150	XXX
Northern Trust Company Chicago, IL					306,461	XXX
State Street Bank & Trust Company Boston, MA					12,602,578	XXX
UMB Bank, N.A Kansas City, MO					1,327,353	XXX
UMB Bank, N.A					6,966,290	XXX
0199998 Deposits in 1 depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX			(1,715)	XXX
0199999. Totals - Open Depositories	XXX	XXX			69,979,806	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			69,979,806	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			69,979,806	XXX

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

							• · · · · · · · · · · · · · · · · · · ·				
1.	January	25,452,734	4.	April	(29,224,095)	7.	July	2,976,011	10.	October	15,925,221
2.	February	13,683,134	5.	May	(11, 132, 137)	8.	August	13, 176, 852	11.	November	34,400,561
3.	March	54,921,262	6.	June	(19,790,510)	9.	September	(7,547,316)	12.	December	69,979,806

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

	2	w investments Owne	u December 31 or	5	6	7		
'	2	3	4	5	ь	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Tota	al - U.S. Government Bonds		•		1	7 0		Ŭ.
1099999. Tota	al - All Other Government Bonds							
	al - U.S. States. Territories and Possessions Bonds							
	al - U.S. Political Subdivisions Bonds							
	al - U.S. Special Revenues Bonds							
3133333. 1018	ATAT INC. COMMERCIAL PAPER		12/18/2018	0.000	03/15/2019	7.949.655		8,899
	AVANSID, INC. COMIERCIAL PAPER		12/26/2018	0.000	01/16/2019	15,980,390		
	COX ENTERPRISES INC. COMMERCIAL PAPER		12/31/2018	0.000	01/02/2019			1,170
	E.I. DU PONT DE NEMOURS AND COMPANY COMM		12/17/2018	0.000	03/14/2019	14,907,481		
	ENTERGY CORP COMMERCIAL PAPER		12/28/2018	0.000	01/02/2019	14,998,896		1,104
	FMC TECHNOLOGIES INC. COMMERCIAL PAPER		12/14/2018	0.000	03/13/2019	9,938,189		12,961
	MOHAWK INDUSTRIES INC. COMMERCIAL PAPER		12/20/2018	0.000	01/23/2019	12,976,143		12,976
	NASDAQ, INC. COMMERCIAL PAPER		12/20/2018	0.000	02/15/2019	9,961,210		10,293
	PARKER-HANNIFIN CORP. COMMERCIAL PAPER		12/17/2018	0.000	03/05/2019	14,921,151		18,651
	PUBLIC SERVICE ELECTRIC & GAS CO. COMMER		12/18/2018	0.000	01/11/2019	8,292,844		9,997
	RYDER SYSTEM INC. COMMERCIAL PAPER		12/14/2018	0.000	01/03/2019	5,999,032		8,699
	RYDER SYSTEM INC. COMMERCIAL PAPER SCHLUMBERGER HOLDINGS CORPORATION COMMER		12/14/2018	0.000	01/11/2019	9,257,526 9,968,922		
	SCHLUMBERGER HOLDINGS CORPORATION COMMER		12/07/2018	0.000	02/13/2019	4,982,052		8,719
	SOUTHERN COMPANY GAS CAPITAL COPPORATION	·	12/11/2018	0.000	02/14/2019	9,962,042		18,015
	SPECTRA ENERGY PARTNERS LP COMMERCIAL PA		12/18/2018	0.000	01/15/2019	14.982.187		17,771
	TRANSCANADA PI PEL INE USA LTD. COMMERCIAL		12/17/2018	0.000	03/15/2019	14,903,867		
	TYSON FOODS INC. COMMERCIAL PAPER		12/14/2018	0.000	01/04/2019	2,899,298		4,204
	TYSON FOODS INC. COMMERCIAL PAPER		12/26/2018	0.000	01/11/2019	10,291,699		4,974
	VW CREDIT, INC. COMMERCIAL PAPER		12/07/2018	0.000	02/07/2019	4,984,555		9, 138
	MAGNA INTERNATIONAL INC. COMMERCIAL PAPE		12/28/2018	0.000	01/10/2019	9,992,998		3,109
	MAGNA INTERNATIONAL INC. COMMERCIAL PAPE		12/11/2018	0.000	01/29/2019	4,988,119		8,452
	SUNCOR ENERGY INC. COMMERCIAL PAPER		12/14/2018	0.000	03/14/2019	4,968,960		6,418
	EXPERIAN FINANCE PLC COMMERCIAL PAPER		12/20/2018	0.000	03/06/2019	14,917,248		15,414
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		11/01/2018	0.000	01/30/2019	9,977,339		
	ototal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					258,600,633		298,749
	al - Industrial and Miscellaneous (Unaffiliated) Bonds					258,600,633		298,749
	al - Hybrid Securities							
	al - Parent, Subsidiaries and Affiliates Bonds							
6099999. Sub	total - SVO Identified Funds							
6599999. Sub	total - Bank Loans							
7799999. Tota	al - Issuer Obligations					258.600.633		298.749
7899999. Tota	al - Residential Mortgage-Backed Securities					. , , ,		. , .
	al - Commercial Mortgage-Backed Securities							
	al - Other Loan-Backed and Structured Securities							
	al - SVO Identified Funds							
	al - Bank Loans							
8399999. Tota						258.600.633		298.749
	al Cash Equivalents					258,600,633		298,749
0033333 - 101	ai Casii Equivalents					200,000,633		298,749

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits	s For the		
				Benefit of All	Policyholders	All Other Spe	
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value
1.	AlabamaAL	ļ					
2.	AlaskaAK	ļ					
3.	ArizonaAZ						
4.	ArkansasAR	В	LIFE INSURANCE	261,008	253,581		
5.	CaliforniaCA						
6.	Colorado	n	LIEE INCUDANCE	1 600 005	1 500 500		
7.	Connecticut	B	LIFE INSURANCE	1,606,205	1,560,500		
8. 9.	DelawareDE District of ColumbiaDC						
9. 10.	FloridaFL						
11.	GeorgiaGA	В	LIFE INSURANCE	35 , 136	34 , 136		
12.	HawaiiHI	[LII L INGOLIANGE				
13.	IdahoID						
14.	IllinoisJL						
15.	IndianaIN						
16.	lowaIA						
17.	KansasKS						
18.	KentuckyKY						
19.	LouisianaLA	ļ					
20.	MaineME						
21.	MarylandMD						
22.	MassachusettsMA	В	LIFE INSURANCE	100,388	97,531		
23.	MichiganMI	ļ					
24.	MinnesotaMN						
25.	MississippiMS	<u>.</u>					
26.	MissouriMO	 					
27.	MontanaMT NebraskaNE						
28.		·····					
29. 30.	NevadaNV New HampshireNH						
31.	New JerseyNJ						
32.	New MexicoNM	В	LIFE INSURANCE	209,645	204,816	209,756	204,816
33.	New YorkNY		LITE INVOITABLE	230,040		230,700	
34.	North CarolinaNC	В	LIFE INSURANCE	401,551	390 , 125		
35.	North DakotaND						
36.	OhioOH						
37.	OklahomaOK						
38.	OregonOR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South CarolinaSC	ļ					
42.	South DakotaSD	ļ					
43.	TennesseeTN	<u> </u>					
44.	TexasTX	 					
45.	UtahUT						
46.	VermontVT		LIFE INSURANCE	100.388	07 504		
47.	VirginiaVA	В		100,388	97,531		
48. 49.	WashingtonWA West VirginiaWV						
49. 50.	WisconsinWI	·					
51.	WyomingWY						
52.	American SamoaAS						
53.	GuamGU						
54.	Puerto RicoPR						
55.	U.S. Virgin IslandsVI						
56.	Northern Mariana IslandsMP	ļ					
57.	CanadaCAN	ļ					
58.	Aggregate Alien and OtherOT	XXX	XXX				
59.	Subtotal	XXX	XXX	2,714,321	2,638,220	209,756	204,816
	DETAILS OF WRITE-INS			·			
5801.		ļ				ļ	
5802.							
5803.		ļ					
	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				
l	3030)(Line 30 above)	1 ^^^	^^^	<u> </u>	<u>I</u>	I .	<u> </u>

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