



ANNUAL STATEMENT

For the Year Ended December 31, 2018
of the Condition and Affairs of the

Metropolitan Property and Casualty Insurance Company

NAIC Group Code..... 241, 241 (Current Period) (Prior Period) NAIC Company Code..... 26298 Employer's ID Number..... 13-2725441

Organized under the Laws of RI State of Domicile or Port of Entry RI Country of Domicile US

Incorporated/Organized..... August 31, 1972 Commenced Business..... December 8, 1972

Statutory Home Office 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 401-827-2400
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address PO Box 350, 700 Quaker Lane .. Warwick .. RI .. US .. 02887-0350
(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 700 Quaker Lane .. Warwick .. RI .. US .. 02886-6669 800-638-4208
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address www.metlife.com

Statutory Statement Contact Kevin Paul Swift 800-638-4208
(Name) (Area Code) (Telephone Number)
kswift@metlife.com 401-827-2315
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Kishore Ponnnavolu	President	2. Maura Catherine Travers	Assistant General Counsel and Secretary
3. Michael John Bednarick	Vice President and Chief Financial Officer	4. Edward Allen Spehar Jr. #	Treasurer
OTHER			
Michael John Abate	Vice President	Zulfi Shafaat Ahmed	Senior Vice President and Chief Information Security Officer
Robert Edward Bean	Vice President	Charles Phillip Cavas	Vice President and Associate General Counsel
Kevin Chean	Vice President	Charles Patrick Connery #	Vice President and Assistant Treasurer
Roger Elder #	Vice President	Darla Ann Finchum	Vice President
Barbara Jean Furr	Vice President	Paul Edward Gavin	Senior Vice President
Lorene Elsie Guardado	Vice President	Lise Ann Hasegawa	Vice President
Michelle Lee Kolodziejczak	Vice President	Richard Jay Leist #	Executive Vice President and Executive Investment Officer
Richard Paul Lonardo	Vice President	Jason Phillip Manske	Senior Vice President and Chief Hedging Officer
Aaron Matthew McClain #	Vice President	Patrick John Meyer	Vice President
Albert Montoya #	Vice President and Investment Officer	Michael Valentine Neubauer	Vice President
Robert Francis Nostramo	Vice President and General Counsel	Brenda Ann Perkins	Vice President
Kevin Stanley Redgate #	Senior Vice President and Senior Investment Officer	Christopher Timothy Rhodes	Vice President
Joseph Urba Rupp Jr.	Vice President	James Sheridan Stevens #	Vice President and Investment Officer
Richard Andrew Stevens	Vice President and Controller	Calvin Tyrone Strong	Vice President
Donald Gerard Sullivan	Vice President		

DIRECTORS OR TRUSTEES

Michael John Bednarick	Cynthia Faye Coverson #	Todd Brian Katz	William Charles O'Donnell #
Alessandro Papa #	Kishore Ponnnavolu	Kevin Stanley Redgate	

State of..... Rhode Island
County of..... Kent

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

Kishore Ponnnavolu

Kishore Ponnnavolu
President

Maura Catherine Travers

Maura Catherine Travers
Assistant General Counsel and Secretary

Michael John Bednarick

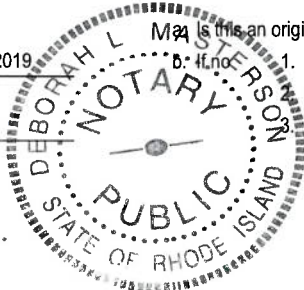
Michael John Bednarick
Vice President and Chief Financial Officer

Subscribed and sworn to before me

This 15th day of February, 2019

Deborah L. Masterson

Deborah L. Masterson
Notary
June 24, 2021



Is this an original filing? Yes No

1. State the amendment number

Date filed

Number of pages attached

Yes [X] No []

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	166,879,620	3.4	166,879,620		166,879,620	3.4
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....	10,867,917	0.2	10,867,917		10,867,917	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	26,689,271	0.5	26,689,271		26,689,271	0.5
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	43,050,490	0.9	43,050,490		43,050,490	0.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	67,421,837	1.4	67,421,837		67,421,837	1.4
1.43 Revenue and assessment obligations.....	1,578,603,484	31.7	1,578,603,484		1,578,603,484	31.7
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....	156,804	0.0	156,804		156,804	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	175,552,156	3.5	175,552,156		175,552,156	3.5
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....		0.0			0	0.0
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	129,478,144	2.6	129,478,144		129,478,144	2.6
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	757,194,606	15.2	757,194,606		757,194,606	15.2
2.2 Unaffiliated non-U.S. securities (including Canada).....	471,419,795	9.5	471,419,795		471,419,795	9.5
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	44,841,400	0.9	44,841,400		44,841,400	0.9
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	32,881,409	0.7	32,881,409		32,881,409	0.7
3.4 Other equity securities:						
3.41 Affiliated.....	923,291,425	18.5	923,291,425		923,291,425	18.5
3.42 Unaffiliated.....	33,062,200	0.7	33,062,200		33,062,200	0.7
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....	99,455,158	2.0	99,455,158		99,455,158	2.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....	99,295,795	2.0	99,295,795		99,295,795	2.0
4.5 Commercial loans.....	94,438,728	1.9	94,438,728		94,438,728	1.9
4.6 Mezzanine real estate loans.....	427,190	0.0	427,190		427,190	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	15,418	0.0	15,418		15,418	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	5,201,276	0.1	5,201,276		5,201,276	0.1
8. Receivables for securities.....	11,414	0.0	11,414		11,414	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	(39,077,917)	(0.8)	(39,077,917)		(39,077,917)	(0.8)
11. Other invested assets.....	258,017,509	5.2	258,017,509		258,017,509	5.2
12. Total invested assets.....	4,979,175,129	100.0	4,979,175,129	0	4,979,175,129	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		8,938,046
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).....	20,322	20,322
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		(5,292)
5.	Deduct amounts received on disposals, Part 3, Column 15.....		8,839,858
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....		
7.2	Totals, Part 3, Column 10.....		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	6,463	
8.2	Totals, Part 3, Column 9.....	91,336	97,799
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		15,419
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		15,419

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		41,269,384
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	252,895,095	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	250,965	253,146,060
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		67,558
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		866,063
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		67
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		293,616,872
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		293,616,872
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		293,616,872

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		176,991,488
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	36,718,410	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	73,234,687	109,953,097
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	4,668,548	
5.2	Totals, Part 3, Column 9.....	(14,194)	4,654,354
6.	Total gain (loss) on disposals, Part 3, Column 19.....		1,603,291
7.	Deduct amounts received on disposals, Part 3, Column 16.....		35,137,671
8.	Deduct amortization of premium and depreciation.....		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	(212,841)	
9.2	Totals, Part 3, Column 14.....		(212,841)
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....		
10.2	Totals, Part 3, Column 11.....		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		257,851,718
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		257,851,718

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,197,134,664
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		1,960,341,261
3.	Accrual of discount.....		6,733,609
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	(21,827,734)	
4.2	Part 2, Section 1, Column 15.....	(5,111,600)	
4.3	Part 2, Section 2, Column 13.....	(8,801,423)	
4.4	Part 4, Column 11.....	334,745	(35,406,012)
5.	Total gain (loss) on disposals, Part 4, Column 19.....		(12,976,305)
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,638,670,106
7.	Deduct amortization of premium.....		11,022,958
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(4,343,955)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	95,255	(4,248,700)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....		0
10.	Total investment income recognized as a result of prepayment and/or acceleration fees, Note 5R, Line 5R(2).....		539,450
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....		4,462,424,904
12.	Deduct total nonadmitted amounts.....		1,034,344
13.	Statement value at end of current period (Line 11 minus Line 12).....		4,461,390,560

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	167,036,424	166,998,872	166,597,899	167,493,550
	2. Canada.....				
	3. Other Countries.....	26,689,271	30,727,144	26,775,283	27,623,000
	4. Totals.....	193,725,695	197,726,016	193,373,182	195,116,550
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	43,050,490	45,223,266	44,217,457	41,105,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	67,421,837	78,733,655	58,232,481	108,300,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	1,765,023,557	1,830,374,961	1,796,887,972	1,715,149,377
Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)	8. United States.....	889,479,047	882,926,981	905,915,269	922,334,044
	9. Canada.....	47,187,315	46,213,367	49,133,095	47,812,771
	10. Other Countries.....	421,426,183	417,776,241	429,847,353	430,078,528
	11. Totals.....	1,358,092,545	1,346,916,589	1,384,895,717	1,400,225,343
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	3,427,314,124	3,498,974,487	3,477,606,809	3,459,896,270
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	44,841,400	44,841,408	42,590,000	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	44,841,400	44,841,408	42,590,000	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	44,841,400	44,841,408	42,590,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	65,943,609	65,943,609	69,234,431	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	65,943,609	65,943,609	69,234,431	
Parent, Subsidiaries and Affiliates	24. Totals.....	924,325,774	924,325,774	591,245,431	
	25. Total Common Stocks.....	990,269,383	990,269,383	660,479,862	
	26. Total Stocks.....	1,035,110,783	1,035,110,791	703,069,862	
	27. Total Bonds and Stocks.....	4,462,424,907	4,534,085,278	4,180,676,671	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	193,374,738	13,258,001	601,922	150	2,460,980	XXX	209,695,791	6.0		0.0	209,695,791	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	193,374,738	13,258,001	601,922	150	2,460,980	XXX	209,695,791	6.0	0	0.0	209,695,791	0
2. All Other Governments												
2.1 NAIC 1			1,192,190		200,193	XXX	1,392,383	0.0		0.0	1,392,383	
2.2 NAIC 2	996,448	7,237,125	6,243,841	6,710,567		XXX	21,187,981	0.6		0.0	15,934,875	5,253,106
2.3 NAIC 3			2,788,907		1,320,000	XXX	4,108,907	0.1		0.0	793,907	3,315,000
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	996,448	7,237,125	10,224,938	6,710,567	1,520,193	XXX	26,689,271	0.8	0	0.0	18,121,165	8,568,106
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		18,044,602	8,877,047	10,445,800	3,965,873	XXX	41,333,322	1.2		0.0	41,333,322	
3.2 NAIC 2			645,341	1,071,827		XXX	1,717,168	0.0		0.0	1,717,168	
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	18,044,602	9,522,388	11,517,627	3,965,873	XXX	43,050,490	1.2	0	0.0	43,050,490	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	4,500,000	2,250,615		60,671,222		XXX	67,421,837	1.9		0.0	46,887,050	20,534,787
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	4,500,000	2,250,615	0	60,671,222	0	XXX	67,421,837	1.9	0	0.0	46,887,050	20,534,787
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	88,434,258	662,555,104	238,364,696	327,559,205	329,309,171	XXX	1,646,222,434	47.2		0.0	1,646,222,434	
5.2 NAIC 2	5,867,071	13,750,126	15,343,872	52,762,774	35,865,430	XXX	123,589,273	3.5		0.0	123,589,273	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	94,301,329	676,305,230	253,708,568	380,321,979	365,174,601	XXX	1,769,811,707	50.8	0	0.0	1,769,811,707	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	7,866,659	204,685,046	243,165,371	16,435,564	2,391,849	.XXX	474,544,489	13.6		0.0	97,928,506	376,615,983
6.2 NAIC 2.....	20,812,174	146,119,558	279,349,474	74,931,931	46,249,936	.XXX	567,463,073	16.3		0.0	203,756,714	363,706,359
6.3 NAIC 3.....	211,350	25,856,811	82,562,104	3,483,514	4,196,883	.XXX	116,310,662	3.3		0.0	59,110,607	57,200,055
6.4 NAIC 4.....	386,083	11,326,074	38,623,249	120,571		.XXX	50,455,977	1.4		0.0	16,729,131	33,726,846
6.5 NAIC 5.....		2,100,500	5,290,182			.XXX	7,390,682	0.2		0.0	5,290,182	2,100,500
6.6 NAIC 6.....						.XXX	0	0.0		0.0		
6.7 Totals.....	29,276,266	390,087,989	648,990,380	94,971,580	52,838,668	.XXX	1,216,164,883	34.9	0	0.0	382,815,140	833,349,743
7. Hybrid Securities												
7.1 NAIC 1.....	10,000,000					.XXX	10,000,000	0.3		0.0		10,000,000
7.2 NAIC 2.....						.XXX	0	0.0		0.0		
7.3 NAIC 3.....				433,750		.XXX	433,750	0.0		0.0		433,750
7.4 NAIC 4.....						.XXX	0	0.0		0.0		
7.5 NAIC 5.....						.XXX	0	0.0		0.0		
7.6 NAIC 6.....						.XXX	0	0.0		0.0		
7.7 Totals.....	10,000,000	0	0	433,750	0	.XXX	10,433,750	0.3	0	0.0	0	10,433,750
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						.XXX	0	0.0		0.0		
8.2 NAIC 2.....						.XXX	0	0.0		0.0		
8.3 NAIC 3.....						.XXX	0	0.0		0.0		
8.4 NAIC 4.....						.XXX	0	0.0		0.0		
8.5 NAIC 5.....						.XXX	0	0.0		0.0		
8.6 NAIC 6.....						.XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.2 NAIC 2.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.3 NAIC 3.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.4 NAIC 4.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.5 NAIC 5.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.6 NAIC 6.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0		0.0		
9.7 Totals.....	.XXX	.XXX	.XXX	.XXX	.XXX		0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 NAIC 1.....						.XXX	0	0.0	.XXX	.XXX		
10.2 NAIC 2.....		21,910,211	39,505,883			.XXX	61,416,094	1.8	.XXX	.XXX		61,416,094
10.3 NAIC 3.....		731,320	43,185,952			.XXX	43,917,272	1.3	.XXX	.XXX		43,917,272
10.4 NAIC 4.....		1,857,445	32,541,605			.XXX	34,399,050	1.0	.XXX	.XXX		34,399,050
10.5 NAIC 5.....		1,761,496				.XXX	1,761,496	0.1	.XXX	.XXX		1,761,496
10.6 NAIC 6.....						.XXX	0	0.0	.XXX	.XXX		
10.7 Totals.....	0	26,260,472	115,233,440	0	0	.XXX	141,493,912	4.1	.XXX	.XXX	0	141,493,912

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1.....	(d).....304,175,655	.....900,793,368	.....492,201,226	.....415,111,941	.....338,328,066	.....0	.....2,450,610,256	.....70.3	.....XXX	.....XXX	.....2,043,459,486	.....407,150,770
11.2 NAIC 2.....	(d).....27,675,693	.....189,017,020	.....341,088,411	.....135,477,099	.....82,115,366	.....0	.....775,373,589	.....22.3	.....XXX	.....XXX	.....344,998,030	.....430,375,559
11.3 NAIC 3.....	(d).....211,350	.....26,588,131	.....128,536,963	.....3,917,264	.....5,516,883	.....0	.....164,770,591	.....4.7	.....XXX	.....XXX	.....59,904,514	.....104,866,077
11.4 NAIC 4.....	(d).....386,083	.....13,183,519	.....71,164,854	.....120,571	.....0	.....0	.....84,855,027	.....2.4	.....XXX	.....XXX	.....16,729,131	.....68,125,896
11.5 NAIC 5.....	(d).....0	.....3,861,996	.....5,290,182	.....0	.....0	.....0	(c).....9,152,178	.....0.3	.....XXX	.....XXX	.....5,290,182	.....3,861,996
11.6 NAIC 6.....	(d).....0	.....0	.....0	.....0	.....0	.....0	(c).....0	.....0.0	.....XXX	.....XXX	.....0	.....0
11.7 Totals.....	.....332,448,781	.....1,133,444,034	.....1,038,281,636	.....554,626,875	.....425,960,315	.....0	(b).....3,484,761,641	.....100.0	.....XXX	.....XXX	.....2,470,381,343	.....1,014,380,298
11.8 Line 11.7 as a % of Col. 7.....	.....9.5	.....32.5	.....29.8	.....15.9	.....12.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....70.9	.....29.1
12. Total Bonds Prior Year												
12.1 NAIC 1.....							.....XXX	.....XXX	.....0	.....0.0		
12.2 NAIC 2.....							.....XXX	.....XXX	.....0	.....0.0		
12.3 NAIC 3.....							.....XXX	.....XXX	.....0	.....0.0		
12.4 NAIC 4.....							.....XXX	.....XXX	.....0	.....0.0		
12.5 NAIC 5.....							.....XXX	.....XXX	(c).....0	.....0.0		
12.6 NAIC 6.....							.....XXX	.....XXX	(c).....0	.....0.0		
12.7 Totals.....	.....0	.....0	.....0	.....0	.....0	.....0	.....XXX	.....XXX	(b).....0	.....0.0	.....0	.....0
12.8 Line 12.7 as a % of Col. 9.....	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....0.0	.....XXX	.....XXX	.....0.0	.....XXX	.....0.0	.....0.0
13. Total Publicly Traded Bonds												
13.1 NAIC 1.....	.....287,891,194	.....771,488,278	.....263,304,504	.....382,447,444	.....338,328,066	.....0	.....2,043,459,486	.....58.6	.....0	.....0.0	.....2,043,459,486	.....XXX
13.2 NAIC 2.....	.....6,875,304	.....90,765,883	.....105,621,157	.....70,530,264	.....71,205,422	.....0	.....344,998,030	.....9.9	.....0	.....0.0	.....344,998,030	.....XXX
13.3 NAIC 3.....		.....16,769,116	.....37,691,538	.....1,246,977	.....4,196,883	.....0	.....59,904,514	.....1.7	.....0	.....0.0	.....59,904,514	.....XXX
13.4 NAIC 4.....	.....77,833	.....7,591,669	.....8,939,058	.....120,571	.....0	.....0	.....16,729,131	.....0.5	.....0	.....0.0	.....16,729,131	.....XXX
13.5 NAIC 5.....			.....5,290,182				.....5,290,182	.....0.2	.....0	.....0.0	.....5,290,182	.....XXX
13.6 NAIC 6.....							.....0	.....0.0	.....0	.....0.0	.....0	.....XXX
13.7 Totals.....	.....294,844,331	.....886,614,946	.....420,846,439	.....454,345,256	.....413,730,371	.....0	.....2,470,381,343	.....70.9	.....0	.....0.0	.....2,470,381,343	.....XXX
13.8 Line 13.7 as a % of Col. 7.....	.....11.9	.....35.9	.....17.0	.....18.4	.....16.7	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....100.0	.....XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	.....8.5	.....25.4	.....12.1	.....13.0	.....11.9	.....0.0	.....70.9	.....XXX	.....XXX	.....XXX	.....70.9	.....XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1.....	.....16,284,461	.....129,305,090	.....228,896,722	.....32,664,497	.....0	.....0	.....407,150,770	.....11.7	.....0	.....0.0	.....XXX	.....407,150,770
14.2 NAIC 2.....	.....20,800,389	.....98,251,137	.....235,467,254	.....64,946,835	.....10,909,944	.....0	.....430,375,559	.....12.4	.....0	.....0.0	.....XXX	.....430,375,559
14.3 NAIC 3.....	.....211,350	.....9,819,015	.....90,845,425	.....2,670,287	.....1,320,000	.....0	.....104,866,077	.....3.0	.....0	.....0.0	.....XXX	.....104,866,077
14.4 NAIC 4.....	.....308,250	.....5,591,850	.....62,225,796	.....0	.....0	.....0	.....68,125,896	.....2.0	.....0	.....0.0	.....XXX	.....68,125,896
14.5 NAIC 5.....		.....3,861,996	.....0	.....0	.....0	.....0	.....3,861,996	.....0.1	.....0	.....0.0	.....XXX	.....3,861,996
14.6 NAIC 6.....							.....0	.....0.0	.....0	.....0.0	.....XXX	.....0
14.7 Totals.....	.....37,604,450	.....246,829,088	.....617,435,197	.....100,281,619	.....12,229,944	.....0	.....1,014,380,298	.....29.1	.....0	.....0.0	.....XXX	.....1,014,380,298
14.8 Line 14.7 as a % of Col. 7.....	.....3.7	.....24.3	.....60.9	.....9.9	.....1.2	.....0.0	.....100.0	.....XXX	.....XXX	.....XXX	.....XXX	.....100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	.....1.1	.....7.1	.....17.7	.....2.9	.....0.4	.....0.0	.....29.1	.....XXX	.....XXX	.....XXX	.....XXX	.....29.1

SIO7

- (a) Includes \$.....573,136,807 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....53,222,658 current year of bonds with Z designations, \$.....0 prior year of bonds with Z designations and \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....5,290,182 current year of bonds with 5GI designations, \$.....0 prior year of bonds with 5* or 5GI designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....47,447,516; NAIC 2 \$.....10,000,000; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations.....	193,350,812	13,167,404	559,791		2,460,980	.XXX	209,538,987	6.0		0.0	209,538,987	
1.2 Residential Mortgage-Backed Securities.....	23,926	90,597	42,131	150		.XXX	156,804	0.0		0.0	156,804	
1.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
1.5 Totals.....	193,374,738	13,258,001	601,922	150	2,460,980	.XXX	209,695,791	6.0	0	0.0	209,695,791	0
2. All Other Governments												
2.1 Issuer Obligations.....	996,448	7,237,125	10,224,938	6,710,567	1,520,193	.XXX	26,689,271	0.8		0.0	18,121,165	8,568,106
2.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
2.5 Totals.....	996,448	7,237,125	10,224,938	6,710,567	1,520,193	.XXX	26,689,271	0.8	0	0.0	18,121,165	8,568,106
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations.....		18,044,602	9,522,388	11,517,627	3,965,873	.XXX	43,050,490	1.2		0.0	43,050,490	
3.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
3.5 Totals.....	0	18,044,602	9,522,388	11,517,627	3,965,873	.XXX	43,050,490	1.2	0	0.0	43,050,490	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations.....	4,500,000	2,250,615		60,671,222		.XXX	67,421,837	1.9		0.0	46,887,050	20,534,787
4.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
4.5 Totals.....	4,500,000	2,250,615	0	60,671,222	0	.XXX	67,421,837	1.9	0	0.0	46,887,050	20,534,787
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations.....	84,009,572	624,342,700	208,173,339	331,207,463	346,526,477	.XXX	1,594,259,551	45.7		0.0	1,594,259,551	
5.2 Residential Mortgage-Backed Securities.....	10,291,757	51,962,530	45,535,229	49,114,516	18,648,124	.XXX	175,552,156	5.0		0.0	175,552,156	
5.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
5.5 Totals.....	94,301,329	676,305,230	253,708,568	380,321,979	365,174,601	.XXX	1,769,811,707	50.8	0	0.0	1,769,811,707	0
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations.....	20,138,591	262,450,823	421,605,572	84,073,605	52,489,842	.XXX	840,758,433	24.1		0.0	364,509,306	476,249,127
6.2 Residential Mortgage-Backed Securities.....	6,417,683	15,398,134	6,674,664	672,494		.XXX	29,162,975	0.8		0.0	5,634,992	23,527,983
6.3 Commercial Mortgage-Backed Securities.....	125,957	45,886,539	53,592,448	710,225		.XXX	100,315,169	2.9		0.0	11,300,136	89,015,033
6.4 Other Loan-Backed and Structured Securities.....	2,594,035	66,352,493	167,117,696	9,515,256	348,826	.XXX	245,928,306	7.1		0.0	1,370,706	244,557,600
6.5 Totals.....	29,276,266	390,087,989	648,990,380	94,971,580	52,838,668	.XXX	1,216,164,883	34.9	0	0.0	382,815,140	833,349,743
7. Hybrid Securities												
7.1 Issuer Obligations.....				433,750		.XXX	433,750	0.0		0.0		433,750
7.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities.....	10,000,000					.XXX	10,000,000	0.3		0.0		10,000,000
7.5 Totals.....	10,000,000	0	0	433,750	0	.XXX	10,433,750	0.3	0	0.0	0	10,433,750
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations.....						.XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities.....						.XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities.....						.XXX	0	0.0		0.0		
8.5 Totals.....	0	0	0	0	0	.XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 11.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Bank Loans												
10.1 Bank Loans - Issued.....						XXX	0	0.0	XXX	XXX		
10.2 Bank Loans - Acquired.....		26,260,472	115,233,440			XXX	141,493,912	4.1	XXX	XXX		141,493,912
10.3 Totals.....	0	26,260,472	115,233,440	0	0	XXX	141,493,912	4.1	XXX	XXX	0	141,493,912
11. Total Bonds Current Year												
11.1 Issuer Obligations.....	302,995,423	927,493,269	650,086,028	494,614,234	406,963,365	XXX	2,782,152,319	79.8	XXX	XXX	2,276,366,549	505,785,770
11.2 Residential Mortgage-Backed Securities.....	16,733,366	67,451,261	52,252,024	49,787,160	18,648,124	XXX	204,871,935	5.9	XXX	XXX	181,343,952	23,527,983
11.3 Commercial Mortgage-Backed Securities.....	125,957	45,886,539	53,592,448	710,225	0	XXX	100,315,169	2.9	XXX	XXX	11,300,136	89,015,033
11.4 Other Loan-Backed and Structured Securities.....	12,594,035	66,352,493	167,117,696	9,515,256	348,826	XXX	255,928,306	7.3	XXX	XXX	1,370,706	254,557,600
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.6 Bank Loans.....	0	26,260,472	115,233,440	0	0	XXX	141,493,912	4.1	XXX	XXX	0	141,493,912
11.7 Totals.....	332,448,781	1,133,444,034	1,038,281,636	554,626,875	425,960,315	0	3,484,761,641	100.0	XXX	XXX	2,470,381,343	1,014,380,298
11.8 Line 11.7 as a % of Col. 7.....	9.5	32.5	29.8	15.9	12.2	0.0	100.0	XXX	XXX	XXX	70.9	29.1
12. Total Bonds Prior Year												
12.1 Issuer Obligations.....						XXX	XXX	XXX	0	0.0		
12.2 Residential Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
12.3 Commercial Mortgage-Backed Securities.....						XXX	XXX	XXX	0	0.0		
12.4 Other Loan-Backed and Structured Securities.....						XXX	XXX	XXX	0	0.0		
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.6 Bank Loans.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.7 Totals.....	0	0	0	0	0	0	XXX	XXX	0	100.0	0	0
12.8 Line 12.7 as a % of Col. 9.....	0.0	0.0	0.0	0.0	0.0	0.0	XXX	XXX	0.0	XXX	0.0	0.0
13. Total Publicly Traded Bonds												
13.1 Issuer Obligations.....	283,644,832	826,980,563	366,710,064	403,948,843	395,082,247	XXX	2,276,366,549	65.3	0	0.0	2,276,366,549	XXX
13.2 Residential Mortgage-Backed Securities.....	11,094,013	55,103,288	46,772,739	49,725,788	18,648,124	XXX	181,343,952	5.2	0	0.0	181,343,952	XXX
13.3 Commercial Mortgage-Backed Securities.....		4,000,000	6,629,511	670,625		XXX	11,300,136	0.3	0	0.0	11,300,136	XXX
13.4 Other Loan-Backed and Structured Securities.....	105,486	531,095	734,125			XXX	1,370,706	0.0	0	0.0	1,370,706	XXX
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
13.6 Bank Loans.....						XXX	0	0.0	XXX	XXX	0	XXX
13.7 Totals.....	294,844,331	886,614,946	420,846,439	454,345,256	413,730,371	0	2,470,381,343	70.9	0	0.0	2,470,381,343	XXX
13.8 Line 13.7 as a % of Col. 7.....	11.9	35.9	17.0	18.4	16.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11.....	8.5	25.4	12.1	13.0	11.9	0.0	70.9	XXX	XXX	XXX	70.9	XXX
14. Total Privately Placed Bonds												
14.1 Issuer Obligations.....	19,350,591	100,512,706	283,375,964	90,665,391	11,881,118	XXX	505,785,770	14.5	0	0.0	XXX	505,785,770
14.2 Residential Mortgage-Backed Securities.....	5,639,353	12,347,973	5,479,285	61,372		XXX	23,527,983	0.7	0	0.0	XXX	23,527,983
14.3 Commercial Mortgage-Backed Securities.....	125,957	41,886,539	46,962,937	39,600		XXX	89,015,033	2.6	0	0.0	XXX	89,015,033
14.4 Other Loan-Backed and Structured Securities.....	12,488,549	65,821,398	166,383,571	9,515,256	348,826	XXX	254,557,600	7.3	0	0.0	XXX	254,557,600
14.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.6 Bank Loans.....		26,260,472	115,233,440			XXX	141,493,912	4.1	XXX	XXX	XXX	141,493,912
14.7 Totals.....	37,604,450	246,829,088	617,435,197	100,281,619	12,229,944	0	1,014,380,298	29.1	0	0.0	XXX	1,014,380,298
14.8 Line 14.7 as a % of Col. 7.....	3.7	24.3	60.9	9.9	1.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11.....	1.1	7.1	17.7	2.9	0.4	0.0	29.1	XXX	XXX	XXX	XXX	29.1

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	2,499,857	2,499,857			
2. Cost of short-term investments acquired.....	37,890,207	37,890,207			
3. Accrual of discount.....	13,157	13,157			
4. Unrealized valuation increase (decrease).....	.0				
5. Total gain (loss) on disposals.....	(2,606)	(2,606)			
6. Deduct consideration received on disposals.....	30,400,615	30,400,615			
7. Deduct amortization of premium.....	.0				
8. Total foreign exchange change in book/adjusted carrying value.....	.0				
9. Deduct current year's other-than-temporary impairment recognized.....	.0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	10,000,000	10,000,000	.0	.0	.0
11. Deduct total nonadmitted amounts.....	.0				
12. Statement value at end of current period (Line 10 minus Line 11).....	10,000,000	10,000,000	.0	.0	.0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year).....		698,506
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	(378,218)	
3.2	Section 2, Column 19.....	44,640	(333,578)
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		316,754
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		364,417
6.	Amortization:		
6.1	Section 1, Column 19.....		
6.2	Section 2, Column 21.....		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....		
7.2	Section 2, Column 23.....		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	4,795,019	
8.2	Section 2, Column 20.....	(107,400)	4,687,619
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		5,004,884
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		5,004,884

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change 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.....	0	
	Change in the valuation margin on open contracts - all other:		
3.13	Section 1, Column 18, current year minus.....		
3.14	Section 1, Column 18, prior year.....	0	0
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....		
3.22	Section 1, Column 17, prior year.....	0	
	Change in amount recognized:		
3.23	Section 1, Column 19, current year to date minus.....		
3.24	Section 1, Column 19, prior year.....	0	0
3.3	Subtotal (Line 3.1 minus Line 3.2).....		0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....		
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).....	0	
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year.....		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year.....		
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

NONE

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

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

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check	
1. Part A, Section 1, Column 14.....	5,004,884	
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....		
3. Total (Line 1 plus Line 2).....		5,004,884
4. Part D, Section 1, Column 5.....	5,201,276	
5. Part D, Section 1, Column 6.....	(196,392)	
6. Total (Line 3 minus Line 4 minus Line 5).....		0
		Fair Value Check
7. Part A, Section 1, Column 16.....	4,447,625	
8. Part B, Section 1, Column 13.....		
9. Total (Line 7 plus Line 8).....		4,447,625
10. Part D, Section 1, Column 8.....	4,834,246	
11. Part D, Section 1, Column 9.....	(386,621)	
12. Total (Line 9 minus Line 10 minus Line 11).....		0
		Potential Exposure Check
13. Part A, Section 1, Column 21.....	1,230,419	
14. Part B, Section 1, Column 20.....		
15. Part D, Section 1, Column 11.....	1,230,419	
16. Total (Line 13 plus Line 14 minus Line 15).....		0

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

S115

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	39,289,743	39,289,743		
2. Cost of cash equivalents acquired.....	3,120,173,362	3,120,173,362		
3. Accrual of discount.....	1,414,095	1,414,095		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(15,119)	(15,119)		
6. Deduct consideration received on disposals.....	3,113,414,566	3,113,414,566		
7. Deduct amortization of premium.....	0			
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	47,447,515	47,447,515	0	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	47,447,515	47,447,515	0	0

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:.....

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	2 Code	Location		5 Date Acquired	6 Date of Last Appraisal	7 Actual Cost	8 Amount of Encumbrances	9 Book/Adjusted Carrying Value Less Encumbrances	10 Fair Value Less Encumbrances	Change in Book/Adjusted Carrying Value Less Encumbrances					16 Gross Income Earned Less Interest Incurred on Encumbrances	17 Taxes, Repairs, and Expenses Incurred
		3 City	4 State							11 Current Year's Depreciation	12 Current Year's Other-Than-Temporary Impairment Recognized	13 Current Year's Change in Encumbrances	14 Total Change in B./A.C.V. (13 - 11 - 12)	15 Total Foreign Exchange Change in B./A.C.V		
Properties Occupied by the Reporting Entity - Administrative																
Units 4, 6, 8 and 10 River Farms Condominium.....		West Warwick.....	RI.....	10/27/1989.	10/05/1995.	88,182		12,335		5,170			(5,170)		28,289	
Unit 12 River Farms Condominium.....		West Warwick.....	RI.....	10/20/1989.	10/05/1995.	22,046		3,083		1,293			(1,293)		7,072	
0299999. Properties Occupied by the Reporting Entity - Administrative.....						110,228	.0	15,418	.0	6,463	.0	.0	(6,463)	.0	35,361	
0399999. Total - Properties Occupied by the Reporting Entity.....						110,228	.0	15,418	.0	6,463	.0	.0	(6,463)	.0	35,361	
0699999. Totals.....						110,228	.0	15,418	.0	6,463	.0	.0	(6,463)	.0	35,361	

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2	3	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
	City	State						
Acquired by Purchase								
Mosaic Westshore.....	Tampa.....	FL.....	11/01/2018.	Permanent Improvement.....	.....	.....	.....	.....12,861
Broadstone Laurel Highlands.....	Lorton.....	VA.....	11/01/2018.	Permanent Improvement.....	.....	.....	.....	.....7,461
0199999. Total - Acquired by Purchase.....					.....0	.....0	.....0	.....20,322
0399999. Totals.....					.....0	.....0	.....0	.....20,322

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A. C. V.							
Property Disposed																			
Mosaic Westshore.....	Tampa.....	FL.....	11/01/2018.	MMP Owners, LLC.....	.....5,146,913	.....12,861	.....4,699,805	.....49,988	.....	.....	.....(49,988)	.....	.....4,662,678	.....4,657,424	.....	.....(5,254)	.....(5,254)	.....407,950	.....190,746
Broadstone Laurel Highlands.....	Lorton.....	VA.....	11/01/2018.	MMP Owners, LLC.....	.....4,533,763	.....7,461	.....4,139,735	.....39,860	.....	.....	.....(39,860)	.....	.....4,107,337	.....4,107,298	.....	.....(38)	.....(38)	.....311,288	.....118,367
Units 4, 6, 8 and 10 River Farms Condominium.....	West Warwick.....	Ri.....	12/31/2018.	.....	.....237,969	.....	.....61,299	.....1,190	.....	.....	.....(1,190)	.....	.....60,109	.....60,109	.....	......0	......0	.....	.....
Unite 12 River Farms Condominium.....	West Warwick.....	Ri.....	12/31/2018.	.....	.....59,492	.....	.....15,325	.....298	.....	.....	.....(298)	.....	.....15,027	.....15,027	.....	......0	......0	.....	.....
0199999. Total - Property Disposed.....	.....	.....	.....	.....	.....9,978,137	.....20,322	.....8,916,164	.....91,336	.....0	.....0	.....(91,336)	.....0	.....8,845,151	.....8,839,858	.....0	.....(5,292)	.....(5,292)	.....719,238	.....309,113
0399999. Totals.....	.....	.....	.....	.....	.....9,978,137	.....20,322	.....8,916,164	.....91,336	.....0	.....0	.....(91,336)	.....0	.....8,845,151	.....8,839,858	.....0	.....(5,292)	.....(5,292)	.....719,238	.....309,113

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
Mortgages in Good Standing - Farm Mortgages														
0000198601		Cochise	AZ		02/06/2018	5.35	783,300	-	300	-	-	-	2,673,248	01/23/2018
0000199039		Cass	NE		10/13/2017	4.85	569,336	-	-	-	-	-	1,276,340	06/02/2017
0000199055		Jackson	OH		08/23/2017	4.39	5,995,706	-	700	-	-	-	10,270,206	07/11/2017
0000199058		Platte	NE		07/21/2017	4.10	931,908	-	27	-	-	-	2,046,750	06/20/2017
0000199084		Napa	CA		11/30/2017	4.28	5,156,629	-	929	-	-	-	17,357,647	07/11/2017
0000199125		Minidoka	ID		12/20/2017	4.22	356,291	-	83	-	-	-	1,556,510	08/21/2017
0000199131		Lafayette	MO		11/08/2017	5.66	1,200,000	-	-	-	-	-	2,213,000	08/31/2017
0000199152		Douglas	OR		12/22/2017	3.94	1,870,672	-	361	-	-	-	6,371,725	12/31/2017
0000199158		Lunenburg	VA		07/02/2018	4.05	2,266,899	-	222	-	-	-	4,287,707	12/31/2017
0000199159		Lane	OR		08/01/2018	3.82	9,701,935	-	1,122	-	-	-	18,385,629	12/31/2017
0000199160		Lane	OR		08/01/2018	4.08	5,678,991	-	466	-	-	-	10,762,320	12/31/2017
0000199171		Madera	CA		11/30/2017	4.12	3,074,140	-	245	-	-	-	7,630,619	10/04/2017
0000199185		Union	NM		01/31/2018	4.55	1,356,655	-	223	-	-	-	2,351,432	12/18/2017
0000199188		New Madrid	MO		12/12/2017	4.40	1,898,872	-	66	-	-	-	3,498,000	11/07/2017
0000199191		Clay	AR		12/14/2017	4.30	842,964	-	47	-	-	-	1,441,625	11/01/2017
0000199208		Dickinson	IA		01/09/2018	4.35	392,700	-	87	-	-	-	740,970	10/27/2017
0000199210		Montgomery	IL		01/10/2018	4.25	963,496	-	52	-	-	-	2,390,130	11/30/2017
0000199232		DeKalb	IL		01/18/2018	4.05	2,056,063	-	62	-	-	-	4,591,735	11/21/2017
0000199292		Mower	MN		02/08/2018	4.17	292,726	-	15	-	-	-	531,640	01/03/2018
0000199296		Livingston	IL		01/17/2018	4.05	1,746,800	-	237	-	-	-	4,200,095	12/11/2017
0000199307		Cass	IA		02/05/2018	4.15	2,150,000	-	-	-	-	-	4,249,980	01/02/2018
0000199316		Rapides	LA		03/02/2018	4.13	461,855	-	11	-	-	-	2,322,565	01/03/2018
0000199352		Montgomery	IN		03/14/2018	4.50	693,514	-	49	-	-	-	1,612,174	01/22/2018
0000199359		Macon	IL		03/08/2018	3.90	277,217	-	21	-	-	-	678,729	02/06/2018
0000199364		Grant	IN		04/06/2018	4.00	266,410	-	28	-	-	-	1,296,012	01/26/2018
0000199373		Osceola	FL		04/26/2018	4.84	14,931,180	-	-	-	-	-	26,060,262	08/22/2018
0000199374		Schuyler	IL		04/16/2018	4.85	1,649,146	-	42	-	-	-	2,550,489	03/16/2018
0000199379		Macoupin	IL		04/05/2018	4.95	1,819,937	-	82	-	-	-	3,491,270	03/18/2018
0000199416		Crawford	IA		04/05/2018	4.79	2,470,318	-	28	-	-	-	4,813,100	03/13/2018
0000199425		Prairie	AR		03/29/2018	4.64	1,798,368	-	68	-	-	-	5,230,000	02/22/2018
0000199452		O'Brien	IA		04/25/2018	4.70	500,000	-	-	-	-	-	884,010	03/07/2018
0000199454		Dodge	NE		07/02/2018	4.30	978,700	-	-	-	-	-	2,529,130	03/08/2018
0000199456		Watsonwan	MN		05/04/2018	4.55	544,957	-	-	-	-	-	1,046,770	03/08/2018
0000199465		Mason	IL		04/12/2018	5.00	3,347,775	-	-	-	-	-	5,061,880	03/24/2018
0000199479		Hardin	IA		06/18/2018	4.14	2,999,286	-	-	-	-	-	5,092,099	03/30/2018
0000199496		Gentry	MO		05/21/2018	4.38	2,399,715	-	-	-	-	-	5,634,000	03/26/2018
0000199521		Chelan	WA		07/13/2018	4.75	2,735,599	-	-	-	-	-	4,710,000	04/04/2018
0000199530		Jefferson	AR		06/06/2018	4.65	2,530,662	-	(67)	-	-	-	4,917,820	04/09/2018
0000199559		De Witt	IL		07/18/2018	4.50	1,497,295	-	-	-	-	-	2,499,912	06/07/2018
0000199680		Arkansas	AR		07/27/2018	4.75	847,900	-	-	-	-	-	1,531,600	06/26/2018
0000199697		Thayer	NE		09/05/2018	4.60	1,249,100	-	-	-	-	-	3,198,320	07/02/2018
0000199698		Thayer	NE		09/05/2018	4.60	1,099,100	-	-	-	-	-	2,814,520	07/02/2018
0000199703		Fulton	IL		08/23/2018	4.35	1,586,330	-	-	-	-	-	3,868,450	07/12/2018
0000199737		Osceola	FL		09/28/2018	7.75	1,596,000	-	-	-	-	-	2,779,762	08/22/2018
0000199776		Logan	IL		09/21/2018	4.38	1,888,711	-	-	-	-	-	3,144,950	08/30/2018

E04

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
0199999. Total - Mortgages in Good Standing - Farm Mortgages.....								99,455,158	0	5,509	0	0	0	206,595,132	XXX
Mortgages in Good Standing - Commercial Mortgages - All Other															
0000702950.....		NEW YORK.....	NY.....		09/15/2017.....	3.65.....	17,985,311.....	-.....	2,464.....	-.....	-.....	-.....	32,834,732.....	10/30/2018.....	
0000702975.....		MIAMI.....	FL.....		11/02/2017.....	4.07.....	1,000,000.....	-.....	-.....	-.....	-.....	-.....	1,551,590.....	12/11/2018.....	
0000702995.....		SOUTH JORDAN.....	UT.....		03/01/2018.....	3.54.....	1,100,000.....	-.....	-.....	-.....	-.....	-.....	1,909,722.....	01/01/2018.....	
0000702996.....		SOUTH JORDAN.....	UT.....		03/01/2018.....	3.54.....	1,000,000.....	-.....	-.....	-.....	-.....	-.....	1,725,923.....	01/01/2018.....	
0000703002.....		KATY.....	TX.....		01/16/2018.....	3.90.....	1,991,662.....	-.....	1,662.....	-.....	-.....	-.....	3,333,333.....	02/01/2018.....	
0000703003.....		NEW YORK (MANHATTAN).....	NY.....		02/08/2018.....	3.88.....	4,000,000.....	-.....	-.....	-.....	-.....	-.....	7,033,585.....	01/25/2018.....	
0000703004.....		BOSTON.....	MA.....		02/22/2018.....	3.90.....	9,500,000.....	-.....	-.....	-.....	-.....	-.....	16,530,364.....	02/01/2018.....	
0000703008.....		NEW YORK.....	NY.....		04/02/2018.....	3.60.....	6,500,001.....	-.....	-.....	-.....	-.....	-.....	16,145,059.....	01/01/2018.....	
0000703010.....		BOULDER.....	CO.....		03/01/2018.....	3.96.....	755,000.....	-.....	-.....	-.....	-.....	-.....	1,322,937.....	11/16/2018.....	
0000703012.....		SAN FRANCISCO.....	CA.....		02/02/2018.....	4.00.....	4,321,225.....	-.....	2,704.....	-.....	-.....	-.....	6,823,721.....	01/01/2018.....	
0000703014.....		LOS ANGELES.....	CA.....		02/06/2018.....	3.88.....	7,800,000.....	-.....	-.....	-.....	-.....	-.....	12,493,993.....	01/01/2018.....	
0000703015.....		HENDERSON.....	NV.....		02/05/2018.....	3.81.....	5,400,000.....	-.....	-.....	-.....	-.....	-.....	9,443,862.....	01/01/2018.....	
0000703016.....		LOCKPORT.....	IL.....		01/29/2018.....	3.97.....	243,913.....	-.....	-.....	-.....	-.....	-.....	384,964.....	02/20/2018.....	
0000703017.....		ELGIN.....	IL.....		01/29/2018.....	3.97.....	137,500.....	-.....	-.....	-.....	-.....	-.....	217,014.....	02/20/2018.....	
0000703018.....		ELK GROVE.....	IL.....		01/29/2018.....	3.97.....	84,891.....	-.....	-.....	-.....	-.....	-.....	133,982.....	02/20/2018.....	
0000703019.....		LINCOLNSHIRE.....	IL.....		01/29/2018.....	3.97.....	83,696.....	-.....	-.....	-.....	-.....	-.....	132,095.....	02/20/2018.....	
0000703020.....		REDWOOD CITY.....	CA.....		04/05/2018.....	3.65.....	1,237,625.....	-.....	-.....	-.....	-.....	-.....	2,179,684.....	01/11/2018.....	
0000703023.....		LOS ANGELES.....	CA.....		02/01/2018.....	3.65.....	1,991,524.....	-.....	1,524.....	-.....	-.....	-.....	3,720,238.....	01/01/2018.....	
0000703024.....		WASHINGTON.....	DC.....		02/08/2018.....	5.85.....	5,283,883.....	-.....	11,568.....	-.....	-.....	-.....	8,122,899.....	01/01/2018.....	
0000703026.....		LEWISVILLE.....	TX.....		06/19/2018.....	3.90.....	2,100,000.....	-.....	-.....	-.....	-.....	-.....	3,230,769.....	02/01/2018.....	
0000703027.....		MINNEAPOLIS.....	MN.....		02/22/2018.....	4.20.....	5,330,341.....	-.....	6,005.....	-.....	-.....	-.....	8,232,459.....	11/26/2018.....	
0000703030.....		NEW YORK.....	NY.....		02/21/2018.....	3.60.....	1,993,205.....	-.....	1,205.....	-.....	-.....	-.....	3,844,676.....	11/01/2017.....	
0000703031.....		WAILEA.....	HI.....		03/02/2018.....	4.57.....	4,000,000.....	-.....	-.....	-.....	-.....	-.....	6,621,420.....	01/01/2018.....	
0000703033.....		TEMPE.....	AZ.....		02/20/2018.....	4.04.....	911,000.....	-.....	-.....	-.....	-.....	-.....	1,401,538.....	01/01/2018.....	
0000703034.....		PASADENA.....	CA.....		04/02/2018.....	3.65.....	2,049,500.....	-.....	-.....	-.....	-.....	-.....	3,742,012.....	03/01/2018.....	
0000703036.....		LONG BEACH.....	CA.....		03/15/2018.....	3.95.....	12,445,934.....	-.....	8,434.....	-.....	-.....	-.....	22,053,634.....	03/09/2018.....	
0000703037.....		ALTAMONTE SPRINGS.....	FL.....		03/29/2018.....	4.12.....	4,522,000.....	-.....	-.....	-.....	-.....	-.....	7,407,044.....	03/01/2018.....	
0000703041.....		MINNEAPOLIS.....	MN.....		05/24/2018.....	3.95.....	11,955,556.....	-.....	15,556.....	-.....	-.....	-.....	19,854,401.....	05/01/2018.....	
0000703042.....		PALO ALTO.....	CA.....		06/15/2018.....	4.25.....	10,500,000.....	-.....	-.....	-.....	-.....	-.....	17,281,106.....	06/01/2018.....	
0000703046.....		HOUSTON.....	TX.....		07/02/2018.....	4.05.....	5,725,912.....	-.....	4,662.....	-.....	-.....	-.....	8,910,584.....	05/11/2018.....	
0000703049.....		PLANO.....	TX.....		07/31/2018.....	4.21.....	3,000,000.....	-.....	-.....	-.....	-.....	-.....	4,591,368.....	06/07/2018.....	
0000703067.....		SAN FRANCISCO.....	CA.....		08/28/2018.....	4.11.....	3,370,000.....	-.....	-.....	-.....	-.....	-.....	6,408,062.....	06/20/2018.....	
0000703069.....		SUNNYVALE.....	CA.....		08/30/2018.....	4.24.....	2,000,000.....	-.....	-.....	-.....	-.....	-.....	3,233,107.....	07/01/2018.....	
0000703085.....		ATLANTA.....	GA.....		08/15/2018.....	4.00.....	4,474,363.....	-.....	3,378.....	-.....	-.....	-.....	6,797,679.....	09/01/2018.....	
0000703102.....		SAN FRANCISCO.....	CA.....		12/28/2018.....	4.02.....	8,000,000.....	-.....	-.....	-.....	-.....	-.....	15,667,842.....	12/01/2018.....	
0000703103.....		WASHINGTON D.C.....	DC.....		09/21/2018.....	4.12.....	7,143,561.....	-.....	251.....	-.....	-.....	-.....	14,048,938.....	07/30/2018.....	
0000703110.....		LONG ISLAND CITY.....	NY.....		11/29/2018.....	4.02.....	1,000,001.....	-.....	-.....	-.....	-.....	-.....	1,579,531.....	10/01/2018.....	
0000703113.....		WASHINGTON.....	DC.....		10/23/2018.....	4.15.....	6,517,071.....	-.....	2,449.....	-.....	-.....	-.....	10,924,370.....	09/28/2018.....	
0000703126.....		DALLAS.....	TX.....		12/19/2018.....	4.53.....	25,000,000.....	-.....	-.....	-.....	-.....	-.....	38,850,039.....	12/07/2018.....	
0000703129.....		NEW YORK CITY.....	NY.....		12/06/2018.....	3.83.....	284,769.....	-.....	0.....	-.....	-.....	-.....	563,362.....	01/01/2019.....	
0000703133.....		ATLANTA.....	GA.....		12/18/2018.....	3.91.....	995,082.....	-.....	82.....	-.....	-.....	-.....	2,158,429.....	01/01/2019.....	
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....								193,734,523	0	61,944	0	0	333,442,068	XXX	

E04.1

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value			
Mortgages in Good Standing - Mezzanine Loans															
0000703128.....		NEW YORK CITY.....		NY.....	12/06/2018.	3.83	427,190	-	.38	-	-	-	845,043	01/01/2019	
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....								427,190	0	.38	0	0	0	845,043	XXX
0899999. Total - Mortgages in Good Standing.....								293,616,871	0	67,491	0	0	0	540,882,243	XXX
3399999. Totals.....								293,616,871	0	67,491	0	0	0	540,882,243	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9	
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings	
	City	State							
Mortgages in Good Standing - Farm Mortgages									
0000198601.....	Cochise.....	AZ.....		02/06/2018.....	5.35.....	646,750.....	136,250.....	2,673,248.....	
0000199158.....	Lunenburg.....	VA.....		07/02/2018.....	4.05.....	2,293,693.....	-.....	4,101,206.....	
0000199159.....	Lane.....	OR.....		08/01/2018.....	3.82.....	9,816,433.....	-.....	14,668,723.....	
0000199160.....	Lane.....	OR.....		08/01/2018.....	4.08.....	5,746,204.....	-.....	8,586,570.....	
0000199185.....	Union.....	NM.....		01/31/2018.....	4.55.....	1,378,716.....	-.....	2,351,432.....	
0000199208.....	Dickinson.....	IA.....		01/09/2018.....	4.35.....	398,988.....	-.....	740,970.....	
0000199210.....	Montgomery.....	IL.....		01/10/2018.....	4.25.....	999,285.....	-.....	2,390,130.....	
0000199232.....	DeKalb.....	IL.....		01/18/2018.....	4.05.....	2,074,038.....	-.....	4,591,735.....	
0000199292.....	Mower.....	MN.....		02/08/2018.....	4.17.....	299,752.....	-.....	531,640.....	
0000199296.....	Livingston.....	IL.....		01/17/2018.....	4.05.....	1,746,563.....	-.....	4,200,095.....	
0000199307.....	Cass.....	IA.....		02/05/2018.....	4.15.....	2,150,000.....	-.....	4,249,980.....	
0000199316.....	Rapides.....	LA.....		03/02/2018.....	4.13.....	461,844.....	-.....	2,322,565.....	
0000199352.....	Montgomery.....	IN.....		03/14/2018.....	4.50.....	699,090.....	-.....	1,612,170.....	
0000199359.....	Macon.....	IL.....		03/08/2018.....	3.90.....	337,196.....	-.....	678,729.....	
0000199364.....	Grant.....	IN.....		04/06/2018.....	4.00.....	266,382.....	-.....	1,296,012.....	
0000199373.....	Osceola.....	FL.....		04/26/2018.....	4.84.....	14,931,180.....	-.....	27,400,012.....	
0000199374.....	Schuyler.....	IL.....		04/16/2018.....	4.85.....	1,649,103.....	-.....	2,550,489.....	
0000199379.....	Macoupin.....	IL.....		04/05/2018.....	4.95.....	1,847,940.....	-.....	3,491,270.....	
0000199416.....	Crawford.....	IA.....		04/05/2018.....	4.79.....	2,470,290.....	-.....	4,813,100.....	
0000199425.....	Prairie.....	AR.....		03/29/2018.....	4.64.....	1,798,300.....	-.....	5,230,000.....	
0000199452.....	O'Brien.....	IA.....		04/25/2018.....	4.70.....	500,000.....	-.....	884,010.....	
0000199454.....	Dodge.....	NE.....		07/02/2018.....	4.30.....	998,700.....	-.....	2,529,130.....	
0000199456.....	Watonswan.....	MN.....		05/04/2018.....	4.55.....	549,338.....	-.....	1,046,770.....	
0000199465.....	Mason.....	IL.....		04/12/2018.....	5.00.....	3,347,775.....	-.....	5,061,880.....	
0000199479.....	Hardin.....	IA.....		06/18/2018.....	4.14.....	2,999,286.....	-.....	5,092,099.....	
0000199496.....	Gentry.....	MO.....		05/21/2018.....	4.38.....	2,399,715.....	-.....	5,634,000.....	
0000199521.....	Chelan.....	WA.....		07/13/2018.....	4.75.....	2,778,000.....	-.....	4,710,000.....	
0000199530.....	Jefferson.....	AR.....		06/06/2018.....	4.65.....	2,530,729.....	-.....	4,917,820.....	
0000199559.....	De Witt.....	IL.....		07/18/2018.....	4.50.....	1,497,295.....	-.....	2,499,912.....	
0000199680.....	Arkansas.....	AR.....		07/27/2018.....	4.75.....	847,900.....	-.....	1,531,600.....	
0000199697.....	Thayer.....	NE.....		09/05/2018.....	4.60.....	1,249,100.....	-.....	3,198,320.....	
0000199698.....	Thayer.....	NE.....		09/05/2018.....	4.60.....	1,099,100.....	-.....	2,814,520.....	
0000199703.....	Fulton.....	IL.....		08/23/2018.....	4.35.....	1,599,530.....	-.....	3,868,450.....	
0000199737.....	Osceola.....	FL.....		09/28/2018.....	7.75.....	1,596,000.....	-.....	2,779,762.....	
0000199776.....	Logan.....	IL.....		09/21/2018.....	4.38.....	1,888,711.....	-.....	3,144,950.....	
0199999.....	Total - Mortgages in Good Standing - Farm Mortgages.....						77,892,925.....	136,250.....	148,193,300.....
Mortgages in Good Standing - Commercial Mortgages - All Other									
0000702995.....	SOUTH JORDAN.....	UT.....		03/01/2018.....	3.54.....	1,100,000.....	-.....	1,909,722.....	
0000702996.....	SOUTH JORDAN.....	UT.....		03/01/2018.....	3.54.....	1,000,000.....	-.....	1,725,923.....	
0000703002.....	KATY.....	TX.....		01/16/2018.....	3.22.....	1,990,000.....	-.....	3,333,333.....	
0000703003.....	NEW YORK (MANHATTAN).....	NY.....		02/08/2018.....	3.88.....	4,000,000.....	-.....	7,033,585.....	
0000703004.....	BOSTON.....	MA.....		02/22/2018.....	3.90.....	9,500,000.....	-.....	16,530,364.....	
0000703008.....	NEW YORK.....	NY.....		04/02/2018.....	3.60.....	6,500,001.....	-.....	16,145,059.....	
0000703010.....	BOULDER.....	CO.....		03/01/2018.....	3.96.....	755,000.....	-.....	1,228,442.....	
0000703012.....	SAN FRANCISCO.....	CA.....		02/02/2018.....	3.32.....	4,318,521.....	-.....	6,823,721.....	
0000703014.....	LOS ANGELES.....	CA.....		02/06/2018.....	3.88.....	7,800,000.....	-.....	12,493,993.....	
0000703015.....	HENDERSON.....	NV.....		02/05/2018.....	3.81.....	5,400,000.....	-.....	9,443,862.....	
0000703016.....	LOCKPORT.....	IL.....		01/29/2018.....	3.97.....	243,913.....	-.....	384,964.....	
0000703017.....	ELGIN.....	IL.....		01/29/2018.....	3.97.....	137,500.....	-.....	217,014.....	
0000703018.....	ELK GROVE.....	IL.....		01/29/2018.....	3.97.....	84,891.....	-.....	133,982.....	
0000703019.....	LINCOLNSHIRE.....	IL.....		01/29/2018.....	3.97.....	83,696.....	-.....	132,095.....	
0000703020.....	REDWOOD CITY.....	CA.....		04/05/2018.....	3.65.....	1,237,625.....	-.....	2,179,684.....	
0000703023.....	LOS ANGELES.....	CA.....		02/01/2018.....	2.97.....	1,990,000.....	-.....	3,720,238.....	
0000703024.....	WASHINGTON.....	DC.....		02/08/2018.....	5.17.....	5,187,945.....	84,370.....	7,993,795.....	
0000703026.....	LEWISVILLE.....	TX.....		06/19/2018.....	3.90.....	2,100,000.....	-.....	3,230,769.....	
0000703027.....	MINNEAPOLIS.....	MN.....		02/22/2018.....	3.45.....	5,293,990.....	30,345.....	10,970,500.....	

E05

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
0000703030.....	NEW YORK.....	NY.....		02/21/2018.....	2.92.....	1,992,001.....	-.....	3,844,676.....
0000703031.....	WAILEA.....	HI.....		03/02/2018.....	4.57.....	4,000,000.....	-.....	6,621,420.....
0000703033.....	TEMPE.....	AZ.....		02/20/2018.....	4.04.....	911,000.....	-.....	1,401,538.....
0000703034.....	PASADENA.....	CA.....		04/02/2018.....	3.65.....	2,049,500.....	-.....	3,742,012.....
0000703036.....	LONG BEACH.....	CA.....		03/15/2018.....	3.39.....	12,437,500.....	-.....	22,053,634.....
0000703037.....	ALTAMONTE SPRINGS.....	FL.....		03/29/2018.....	4.12.....	4,522,000.....	-.....	7,407,044.....
0000703041.....	MINNEAPOLIS.....	MN.....		05/24/2018.....	3.57.....	11,940,000.....	-.....	19,854,401.....
0000703042.....	PALO ALTO.....	CA.....		06/15/2018.....	4.25.....	10,500,000.....	-.....	17,281,106.....
0000703046.....	HOUSTON.....	TX.....		07/02/2018.....	3.81.....	5,721,250.....	-.....	8,910,584.....
0000703049.....	PLANO.....	TX.....		07/31/2018.....	4.21.....	3,000,000.....	-.....	4,591,368.....
0000703067.....	SAN FRANCISCO.....	CA.....		08/28/2018.....	4.11.....	3,370,000.....	-.....	6,408,062.....
0000703069.....	SUNNYVALE.....	CA.....		08/30/2018.....	4.24.....	2,000,000.....	-.....	3,233,107.....
0000703085.....	ATLANTA.....	GA.....		08/15/2018.....	3.76.....	4,470,985.....	-.....	6,797,679.....
0000703102.....	SAN FRANCISCO.....	CA.....		12/28/2018.....	4.02.....	8,000,000.....	-.....	15,667,842.....
0000703103.....	WASHINGTON D.C.....	DC.....		09/21/2018.....	4.12.....	7,143,309.....	-.....	14,048,938.....
0000703110.....	LONG ISLAND CITY.....	NY.....		11/29/2018.....	4.02.....	1,000,001.....	-.....	1,579,531.....
0000703113.....	WASHINGTON.....	DC.....		10/23/2018.....	4.15.....	6,514,622.....	-.....	10,924,370.....
0000703126.....	DALLAS.....	TX.....		12/19/2018.....	4.53.....	25,000,000.....	-.....	38,850,039.....
0000703129.....	NEW YORK CITY.....	NY.....		12/06/2018.....	3.83.....	284,768.....	-.....	563,362.....
0000703133.....	ATLANTA.....	GA.....		12/18/2018.....	3.91.....	995,000.....	-.....	2,158,429.....
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						174,575,017.....	114,715.....	301,570,187.....
Mortgages in Good Standing - Mezzanine Loans								
0000703128.....	NEW YORK CITY.....	NY.....		12/06/2018.....	3.83.....	427,152.....	-.....	845,043.....
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						427,152.....	0.....	845,043.....
0899999. Total - Mortgages in Good Standing.....						252,895,095.....	250,965.....	450,608,530.....
3399999. Totals.....						252,895,095.....	250,965.....	450,608,530.....

E05.1

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)						13 Total Foreign Exchange Change in Book Value
Mortgages With Partial Repayments																
Scheduled Repayments.....																
0299999. Total - Mortgages With Partial Repayments.....						0	0	0	0	0	0	866,063	866,063	0	0	0
0599999. Total Mortgages.....						0	0	0	0	0	0	866,063	866,063	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			City	State								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	INAVC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Accion Quona Inclusion Fund, L.P.		Washington	DC	Accion		07/26/2018		169,093	169,093	169,093							1,830,907	3.200
	Accomplish Fund II, L.P.		Cambridge	MA	Atlas Ventures		01/10/2018	1	902,424	1,027,003	1,027,003	124,579						1,497,576	1.140
	Affinity Asia Pacific Fund V L.P.		Hong Kong	CHN	Affinity Asia Pacific		01/15/2018	3	228,758	228,758	228,758							3,771,242	0.080
	Alchemy Special Opportunities Fund IV L.P.		London	GBR	Alchemy Partners		01/05/2018											3,311,360	0.330
	American Securities Partners VII, L.P.		New York	NY	American Securities		12/10/2014	3	2,729,653	2,729,653	2,729,653	(248,449)				78,480		1,863,672	0.100
	American Securities Partners VIII, L.P.		New York	NY	American Securities		02/23/2018	3										5,000,000	0.070
	Arsenal Capital Partners Fund IV L.P.		New York	NY	Arsenal		09/03/2015	3	13,161,931	15,358,529	15,358,529	1,583,147				11,965		6,838,069	1.470
	ASTORG VII		Paris	FRA	ASTORG		10/26/2018	3										1,543,252	0.100
	Audax Private Equity Fund VI, L.P.		Boston	MA	Audax		08/03/2018	3										2,500,000	0.090
	Battery Ventures XII Side Fund, L.P.		Boston	MA	Battery		04/01/2018	1	351,400	344,042	344,042	(7,358)						1,048,600	0.310
	Battery Ventures XII, L.P.		Boston	MA	Battery		02/01/2018	1	587,600	550,738	550,738	(36,862)						2,012,400	0.330
	BDCM Opportunity Fund IV, L.P.		Greenwich	CT	Black Diamond Capital Management		02/04/2015		4,107,038	4,802,395	4,802,395	415,582				283,517		1,133,639	0.320
	BE VI LP		London	GBR	Bridgepoint		01/26/2018	3										5,487,120	0.090
	Bessemer Venture Partners X Institutional LP		Larchmont	NY	Bessemer		10/15/2018	1	20,250	20,250	20,250							429,750	0.110
	BGH Capital Fund I, L.P.		Melbourne	AUS	Herbert Smith Freehills		05/15/2018	3										3,168,000	0.240
	Blackstone Capital Partners VII L.P.		New York	NY	Blackstone		04/07/2015	3	2,005,970	2,304,738	2,304,738	318,694				27,246		2,649,386	0.100
	Blackstone Strategic Alliance Fund II L.P.		New York	NY	Blackstone		11/23/2010	13	1,426,037	1,368,488	1,368,488	23,521						103,718	0.160
	Blue Sea Capital Fund I LP		Palm Beach	FL	Blue Sea Capital		10/18/2013	3	3,809,548	4,349,399	4,349,399	518,491				156,748		838,541	1.550
	Bridgepoint Europe V 'B1' LP		London	GBR	Bridgepoint		09/03/2014	3	4,998,032	5,517,330	5,517,330	376,536			(109,434)	195,593		538,877	0.130
	Carlyle Europe Technology Partners Fund IV		London	GBR	Carlyle		11/29/2018	3										1,543,252	0.110
	Carlyle Partners VI, L.P.		Washington	DC	Carlyle		02/19/2013	3	760,717	749,649	749,649	(54,737)				156,970		64,997	0.100
	Carlyle Partners VII, L.P.		Washington	DC	Carlyle		10/26/2017	3	164,659	164,659	164,659							4,835,341	0.100
	Charles River Partnership XVI, L.P.		Cambridge	MA	Charles River		06/17/2014	1	2,864,500	4,045,599	4,045,599	1,126,647				487,891		535,500	0.740
	CHRYSCAPITAL VIII, LLC		Mumbai	IND	Chryscapital		10/04/2018	3										1,050,000	0.180
	Clearlake Capital Partners V, L.P.		Los Angeles	CA	Clearlake Capital		10/13/2017		1,477,626	1,732,486	1,732,486	254,860				13,546		2,221,484	0.100
	Cortec Group Fund VI, L.P.		New York	NY	Cortec		04/27/2015	3	2,482,157	2,229,620	2,229,620	(58,702)						2,498,289	0.710
	Court Square Capital Partners IV		New York	NY	Court Square		07/03/2018	3										5,000,000	0.200
	Dyal Capital Partners IV, L.P.		New York	NY	Dyal Capital Partners		04/06/2018	3	500,000	463,558	463,558	(36,442)				1,263		9,500,000	0.690
	ECI 11 FP LP		London	GBR	ECI Partners LLP		07/02/2018	3	793,068	793,068	793,068							5,318,554	0.740
	Egerton Capital Partners, L.P.		Wilmington	DE	Egerton Capital		05/17/2012	5	15,700,000	19,666,233	19,666,233	224,625							3,490
	EnCap Energy Capital Fund X, L.P.		Houston	TX	EnCap		02/05/2015		9,573,118	10,052,587	10,052,587	156,651				232,216		3,206,653	0.190
	EnCap Energy Capital IX		Houston	TX	EnCap		01/04/2013		694,862	758,753	758,753	(5,487)				100,704		68,890	0.100
	Equistone Partners Europe Fund V L.P.		London	GBR	Equistone		01/22/2015	3	3,022,739	3,366,560	3,366,560	(233,862)				(68,134)	384,352	475,019	0.150
	Equistone Partners Europe Fund VI SCSp		London	GBR	Equistone		03/08/2018	3	503,117	479,194	479,194	(23,689)				(234)		5,439,628	0.320
	Fifth Wall Ventures II, L.P.		Los Angeles	CA	Fifth Wall Ventures		10/15/2018	1										1,250,000	0.310
	Foundation Capital IX, L.P.		San Francisco	CA	Foundation Capital		08/10/2018	1										3,000,000	0.800
	Foundation Capital VIII, L.P.		San Francisco	CA	Foundation Capital		05/06/2015	1	3,871,539	5,012,819	5,012,819	764,077						1,128,461	1.420
	Francisco Partners IV, L.P.		San Francisco	CA	Francisco Partners Management		12/08/2014	3	4,872,500	6,196,334	6,196,334	555,159				1,492,500		127,500	0.240
	Francisco Partners V, L.P.		San Francisco	CA	Francisco Partners Management		09/29/2017	3	1,140,000	1,091,602	1,091,602	(48,398)						2,860,000	0.170
	Gryphon Partners V, L.P.		San Francisco	CA	Gryphon		12/20/2017	3	1,581,236	1,568,845	1,568,845	(12,392)						2,415,191	0.440
	Harvest Partners VIII, L.P.		New York	NY	Harvest		11/30/2018	3										2,250,000	0.070
	Hg Saturn L.P.		London	GBR	Hg		03/07/2018	3	596,617	566,979	566,979	931			(30,569)	(161)		3,272,427	0.250
	Index Ventures Growth IV		London	GBR	Index Ventures		07/02/2018	1	923,774	923,774	923,774							2,676,226	0.360
	Index Ventures IX		London	GBR	Index Ventures		07/02/2018	1	226,480	226,480	226,480							973,520	0.180
	Inflexion Buyout Fund V Limited Partnership		London	GBR	Inflexion		04/09/2018	3	158,777	120,073	120,073	(36,773)			(1,932)	(116)		2,648,736	0.180
	Inflexion Partnership Capital Fund II Limited Partnership		London	GBR	Inflexion		04/09/2018	3	6,949	3,735	3,735	(3,046)			(168)	(13)		2,540,577	0.200
	K4 Private Investors, L.P.		Los Angeles	CA	K1 Capital		06/15/2018	3	537,151	537,151	537,151							5,462,849	0.400
	Landmark Equity Partners XVI, L.P.		Simsbury	CT	Landmark		09/22/2017	3	27,194	27,194	27,194							4,972,806	0.120
	Lansdowne Developed Markets Fund LP		London	GBR	Lansdowne		06/01/2008	5	20,000,000	18,276,809	18,276,809	(230,967)							1,670
	Lightspeed China Partners IV, L.P.		Shanghai	CHN	Lightspeed		12/10/2018	1										350,000	0.110

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SCHEDULE BA - PART 1

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

1	2	3	4 Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
			City	State								13	14	15	16	17				
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	INAVC Designation and Administrative Symbol / Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
	Lightspeed China Partners Select I, L.P.		Shanghai	CHN	Lightspeed		12/10/2018	1										350,000	0.200	
	Lightspeed Venture Partners Select III, L.P.		Menlo Park	CA	Lightspeed		03/28/2018	1	396,000	386,649	386,649	(9,351)						704,000	0.100	
	Lightspeed Venture Partners XII, L.P.		Menlo Park	CA	Lightspeed		03/28/2018	1	234,000	228,446	228,446	(5,554)						666,000	0.120	
	Linzor Capital Partners III, L.P.		Santiago	CHL	Linzor		02/26/2015	3	1,792,768	1,527,764	1,527,764	(29,033)						3,207,232	1.010	
	Meritech Capital Partners IV, L.P.		Palo Alto	CA	Meritech		09/29/2010	1	63,997	67,515	67,515	(1,356)					35,623	4,500	0.100	
	Meritech Capital Partners VI L.P.		Palo Alto	CA	Meritech		05/07/2018	1	585,000	564,843	564,843	(20,157)						2,015,000	0.410	
	Olympus Growth Fund VII, L.P.		Stamford	CT	Olympus		11/20/2017	3										7,000,000	0.230	
	One Equity Partners VII, L.P.		New York	NY	One Equity Partners		08/07/2018	3	1,000,996	1,000,996	1,000,996							6,199,004	0.410	
	OZ Domestic Partners II, LP		New York	NY	OZ Advisors		07/31/2006	13	5,247,817	6,075,706	6,075,706						12,635		0.100	
	PAG Asia III, L.P.		Hong Kong	CHN	PAG Asia		09/06/2018	3										1,500,000	0.100	
	PAI Europe VII-1 S.L.P.		Paris	FRA	PAI		11/02/2017	3										2,286,300	0.160	
	PAI Europe VII-1 SCSp		Paris	FRA	PAI		11/02/2017	3										2,286,300	0.160	
	Patria - Private Equity Fund VI, L.P.		Sao Paulo	BRA	Patria		12/18/2017	3	5,857	5,857	5,857							3,994,143	0.160	
	Pershing Square, L.P.		New York	NY	Pershing Square Capital Management		05/31/2011	5	3,653,611	207,109	207,109	(42,027)							0.160	
	Polish Enterprise Fund VIII, L.P.		Warsaw	POL	Enterprise Investors		09/08/2017	5	849,652	762,099	762,099	(85,182)				(2,370)		2,827,156	0.640	
	Primavera Capital Fund III L.P.		Hong Kong	CHN	Primavera		02/14/2018	3	2,155,336	2,107,610	2,107,610	(47,726)				7,783		1,840,925	0.180	
	Scale Venture Partners VI, L.P.		Foster City	CA	Scale Ventures		06/27/2018	1	629,417	629,417	629,417							2,340,583	0.900	
	Senator Global Opportunity Fund LP		New York	NY	Senator Investment Group		03/02/2015	13	15,803,819	15,690,235	15,690,235	(825,531)							0.200	
	Tailwater Energy Fund III LP		Dallas	TX	Tailwater		07/20/2018		5,567,347	5,290,048	5,290,048	(277,299)				(122,894)		4,432,653	1.110	
	The Baring Asia Private Equity Fund VII, L.P.		Hong Kong	CHN	Baring Asia		07/10/2018	3										7,000,000	0.130	
	The Resolute Fund IV, L.P.		New York	NY	The Jordan Company		03/16/2018	3	475,966	550,878	550,878	74,912						4,524,034	0.150	
	Tourbillon Global Equities, LLC		New York	NY	Tourbillon		01/06/2016	5	2,767,839	487,196	487,196	(856,064)							1,270	
	Trident VI, L.P.		Greenwich	CT	Stone Point Capital		12/20/2013	3	4,361,733	5,323,838	5,323,838	587,457					910,421	923,958	0.190	
	Trilantic Energy Partners II (North America) L.P.		Austin	TX	Trilantic		12/14/2018											2,500,000	0.500	
	Trivest Fund VI, L.P.		Coral Gables	FL	Trivest		09/19/2017	5										1,800,000	0.650	
	Turiya Fund LP		Hong Kong	CHN	Turiya		02/25/2014	5	1,310,635	174,931	174,931	(96,674)					569,906		0.170	
	Wayzata Opportunities Fund III, L.P.		Wayzata	MN	Wayzata		09/11/2012		355,496	303,193	303,193	(30,435)					2,455	971,542	0.060	
	WCAS XIII, L.P.		New York	NY	Welsh Carson		07/25/2018	3										4,000,000	0.110	
	Welsh, Carson, Anderson & Stowe XII, L.P.		New York	NY	Welsh Carson		09/16/2014	3	4,344,612	5,073,814	5,073,814	180,044					739,973	2,055,388	0.180	
	Westlake BioPartners I, L.P.		Westlake Village	CA	Westlake		08/30/2018	1	535,500	535,500	535,500							2,614,500	1.670	
	Whale Rock Flagship Fund LP		Boston	MA	Whale Rock		07/31/2017	5	12,900,000	13,790,887	13,790,887	(59,739)							0.420	
	WIN 7, L.P.		New York	NY	Blackstone		03/30/2007	3	109,070	1,670,699	1,670,699	(516,529)					465,179	401,935	5.850	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								172,122,982	180,279,407	180,279,407	3,456,814	0	0	0	(212,841)	6,243,782	191,697,162	XXX	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	p000917 MetLife 1201 TAB Member, LLC		Seattle	WA	METLIFE		10/10/2012		4,347,508	7,163,150	4,347,508	18,689					(57)		3.103	
	p001437 MetLife Core Property Fund, LP - MPC		Whippany	NJ	MetLife Core Property Fund GP LLC		08/01/2017		50,656,683	40,487,835	51,021,999	607,153					414,846		1.520	
	p001806 MMP Owners LLC		Whippany	NJ	MetLife Investors Advisors, LLC		10/29/2018		3,007,131	2,323,108	3,007,131	23,738				(27)			1.180	
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								58,011,322	49,974,093	58,376,638	649,580	0	0	0	0	414,762	0	XXX	
Any Other Class of Assets - Affiliated																				
	Metropolitan Lloyds Insurance Company of Texas		Irving	TX			09/30/1993		7,858,644	19,195,675	19,195,675	562,154								
4399999	Total - Any Other Class of Asset - Affiliated								7,858,644	19,195,675	19,195,675	562,154	0	0	0	0	0	0	0	XXX
4499999	Subtotal - Unaffiliated								172,122,982	180,279,407	180,279,407	3,456,814	0	0	0	(212,841)	6,243,782	191,697,162	XXX	
4599999	Subtotal - Affiliated								65,869,966	69,169,768	77,572,313	1,211,734	0	0	0	0	414,762	0	XXX	
4699999	Totals								237,992,948	249,449,175	257,851,720	4,668,548	0	0	0	(212,841)	6,658,544	191,697,162	XXX	

E07.1

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Accion Quona Inclusion Fund, L.P.	Washington	DC	Accion	07/26/2018		154,059	15,034		3.200
	Accomplice Fund II, L.P.	Cambridge	MA	Atlas Ventures	01/10/2018	1	241,151	661,273		1.140
	Affinity Asia Pacific Fund V L.P.	Hong Kong	CHN	Affinity Asia Pacific	01/15/2018	3	228,758			0.080
	Alchemy Special Opportunities Fund IV L.P.	London	GBR	Alchemy Partners	01/05/2018					0.330
	American Securities Partners VII, L.P.	New York	NY	American Securities	12/10/2014	3		716,586		0.100
	American Securities Partners VIII, L.P.	New York	NY	American Securities	02/23/2018	3				0.070
	Arsenal Capital Partners Fund IV L.P.	New York	NY	Arsenal	09/03/2015	3		6,908,043		1.470
	ASTORG VII	Paris	FRA	ASTORG	10/26/2018	3				0.100
	Audax Private Equity Fund VI, L.P.	Boston	MA	Audax	08/03/2018	3				0.090
	Battery Ventures XII Side Fund, L.P.	Boston	MA	Battery	04/01/2018	1	14,000	337,400		0.310
	Battery Ventures XII, L.P.	Boston	MA	Battery	02/01/2018	1	39,000	548,600		0.330
	BDCM Opportunity Fund IV, L.P.	Greenwich	CT	Black Diamond Capital Management	02/04/2015			1,480,986		0.320
	BE VI LP	London	GBR	Bridgepoint	01/26/2018	3				0.090
	Bessemer Venture Partners X Institutional L.P.	Larchmont	NY	Bessemer	10/15/2018	1	20,250			0.110
	BGH Capital Fund I, L.P.	Melbourne	AUS	Herbert Smith Freehills	05/15/2018	3				0.240
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone	04/07/2015	3		1,085,993		0.100
	Blue Sea Capital Fund I LP	Palm Beach	FL	Blue Sea Capital	10/18/2013	3		410,126		1.550
	Bridgepoint Europe V 'B1' LP	London	GBR	Bridgepoint	09/03/2014	3		1,949,888		0.130
	Carlyle Europe Technology Partners Fund IV	London	GBR	Carlyle	11/29/2018	3				0.110
	Carlyle Partners VI, L.P.	Washington	DC	Carlyle	02/19/2013	3		56,244		0.100
	Carlyle Partners VII, L.P.	Washington	DC	Carlyle	10/26/2017	3	102,605	62,054		0.100
	Charles River Partnership XVI, L.P.	Cambridge	MA	Charles River	06/17/2014	1		603,500		0.740
	CHRYSCAPITAL VIII, LLC	Mumbai	IND	ChrysCapital	10/04/2018	3				0.180
	Clearlake Capital Partners V, L.P.	Los Angeles	CA	Clearlake Capital	10/13/2017		103,539	1,374,978		0.100
	Cortec Group Fund VI, L.P.	New York	NY	Cortec	04/27/2015	3		1,090,471		0.710
	Court Square Capital Partners IV	New York	NY	Court Square	07/03/2018	3				0.200
	Dyal Capital Partners IV, L.P.	New York	NY	Dyal Capital Partners	04/06/2018	3	500,000			0.690
	ECI 11 FP LP	London	GBR	ECI Partners LLP	07/02/2018	3	246,022	547,046		0.740
	Egerton Capital Partners, L.P.	Wilmington	DE	Egerton Capital	05/17/2012	5		700,000		3.490
	EnCap Energy Capital Fund X, L.P.	Houston	TX	EnCap	02/05/2015			1,805,752		0.190
	EnCap Energy Capital IX	Houston	TX	EnCap	01/04/2013			49,295		0.100
	Equistone Partners Europe Fund V L.P.	London	GBR	Equistone	01/22/2015	3		456,546		0.150
	Equistone Partners Europe Fund VI SCSp	London	GBR	Equistone	03/08/2018	3	72,706	430,411		0.320
	Fifth Wall Ventures II, L.P.	Los Angeles	CA	Fifth Wall Ventures	10/15/2018	1				0.310
	Foundation Capital IX, L.P.	San Francisco	CA	Foundation Capital	08/10/2018	1				0.800
	Foundation Capital VIII, L.P.	San Francisco	CA	Foundation Capital	05/06/2015	1		1,115,385		1.420
	Francisco Partners IV, L.P.	San Francisco	CA	Francisco Partners Management	12/08/2014	3		775,000		0.240
	Francisco Partners V, L.P.	San Francisco	CA	Francisco Partners Management	09/29/2017	3	506,973	633,027		0.170
	Gryphon Partners V, L.P.	San Francisco	CA	Gryphon	12/20/2017	3	1,330,690	254,119		0.440
	Harvest Partners VIII, L.P.	New York	NY	Harvest	11/30/2018	3				0.070
	Hg Saturn L.P.	London	GBR	Hg	03/07/2018	3	729,126	(132,509)		0.250
	Index Ventures Growth IV	London	GBR	Index Ventures	07/02/2018	1	247,417	676,357		0.360
	Index Ventures IX	London	GBR	Index Ventures	07/02/2018	1	55,631	170,849		0.180
	Inflexion Buyout Fund V Limited Partnership	London	GBR	Inflexion	04/09/2018	3	39,247	119,531		0.180
	Inflexion Partnership Capital Fund II Limited Partnership	London	GBR	Inflexion	04/09/2018	3	6,949			0.200
	K4 Private Investors, L.P.	Los Angeles	CA	K1 Capital	06/15/2018	3	537,151			0.400
	Landmark Equity Partners XVI, L.P.	Simsbury	CT	Landmark	09/22/2017	3	134,634			0.120
	Lightspeed China Partners IV, L.P.	Shanghai	CHN	Lightspeed	12/10/2018	1				0.110
	Lightspeed China Partners Select I, L.P.	Shanghai	CHN	Lightspeed	12/10/2018	1				0.200
	Lightspeed Venture Partners Select III, L.P.	Menlo Park	CA	Lightspeed	03/28/2018	1	55,000	341,000		0.100
	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed	03/28/2018	1	18,000	216,000		0.120
	Linzor Capital Partners III, L.P.	Santiago	CHL	Linzor	02/26/2015	3		677,235		1.010
	Meritech Capital Partners VI L.P.	Palo Alto	CA	Meritech	05/07/2018	1	104,000	481,000		0.410
	One Equity Partners VII, L.P.	New York	NY	One Equity Partners	08/07/2018	3	883,503	117,493		0.410
	PAG Asia III, L.P.	Hong Kong	CHN	PAG Asia	09/06/2018	3				0.100
	Patria - Private Equity Fund VI, L.P.	Sao Paulo	BRA	Patria	12/18/2017	3	5,857			0.160

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SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership	
		3 City	4 State								
	Polish Enterprise Fund VIII, L.P.....	Warsaw.....	POL.....	Enterprise Investors.....	09/08/2017.....	5.....		803,480.....		0.640.....	
	Primavera Capital Fund III L.P.....	Hong Kong.....	CHN.....	Primavera.....	02/14/2018.....	3.....	984,748.....	1,613,326.....		0.180.....	
	Scale Venture Partners VI, L.P.....	Foster City.....	CA.....	Scale Ventures.....	06/27/2018.....	1.....	70,686.....	558,731.....		0.900.....	
	Tailwater Energy Fund III LP.....	Dallas.....	TX.....	Tailwater.....	07/20/2018.....		3,287,893.....	2,798,691.....		1.110.....	
	The Baring Asia Private Equity Fund VII, L.P.....	Hong Kong.....	CHN.....	Baring Asia.....	07/10/2018.....	3.....				0.130.....	
	The Resolute Fund IV, L.P.....	New York.....	NY.....	The Jordan Company.....	03/16/2018.....	3.....	440,490.....	35,476.....		0.150.....	
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital.....	12/20/2013.....	3.....		178,470.....		0.190.....	
	Trilantic Energy Partners II (North America) L.P.....	Austin.....	TX.....	Trilantic.....	12/14/2018.....					0.500.....	
	WCAS XIII, L.P.....	New York.....	NY.....	Welsh Carson.....	07/25/2018.....	3.....				0.110.....	
	Welsh, Carson, Anderson & Stowe XII, L.P.....	New York.....	NY.....	Welsh Carson.....	09/16/2014.....	3.....		1,703,238.....		0.180.....	
	Westlake BioPartners I, L.P.....	Westlake Village.....	CA.....	Westlake.....	08/30/2018.....	1.....	107,100.....	428,400.....		1.670.....	
	Whale Rock Flagship Fund L.P.....	Boston.....	MA.....	Whale Rock.....	07/31/2017.....	5.....		4,350,000.....		0.420.....	
	WIN 7, L.P.....	New York.....	NY.....	Blackstone.....	03/30/2007.....	3.....		16,731.....		5.850.....	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								11,267,185.....	39,221,256.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated											
	p001437 MetLife Core Property Fund, LP - MPC.....	Whippany.....	NJ.....	MetLife Core Property Fund GP LLC.....	08/01/2017.....		16,697,025.....	33,891,562.....		1.520.....	
	p001806 MMP Owners LLC.....	Whippany.....	NJ.....	MetLife Investors Advisors, LLC.....	10/29/2018.....		8,754,200.....	121,869.....		1.180.....	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....								25,451,225.....	34,013,431.....	0.....	XXX.....
4499999. Subtotal - Unaffiliated.....								11,267,185.....	39,221,256.....	0.....	XXX.....
4599999. Subtotal - Affiliated.....								25,451,225.....	34,013,431.....	0.....	XXX.....
4699999. Totals.....								36,718,410.....	73,234,687.....	0.....	XXX.....

E08.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
E09	American Securities Partners VII, L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	12/10/2014.	12/31/2018.	456,874					0		456,874	456,874			0	
	Blackstone Capital Partners VII L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	04/07/2015.	12/31/2018.	9,412					0		9,412	9,412			0	
	Blackstone Strategic Alliance Fund II L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	11/23/2010.	12/31/2018.	209,921					0		209,921	209,921			0	
	Carlyle Partners VI, L.P.....	Washington.....	DC..	Normal Distributions and/or adjustments	02/19/2013.	12/31/2018.	822					0		822	822			0	
	Clearlake Capital Partners V, L.P.....	Los Angeles.....	CA..	Normal Distributions and/or adjustments	10/13/2017.	12/31/2018.	891					0		891	891			0	
	Cortec Group Fund VI, L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	04/27/2015.	12/31/2018.	13,650					0		13,650	13,650			0	
	DW Catalyst Onshore Fund, LP.....	New York.....	NY..	Liquidated	06/27/2013.	08/28/2018.	265,363	(14,194)				(14,194)		251,169	251,169			0	13,982
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Normal Distributions and/or adjustments	02/05/2015.	12/31/2018.	2,685					0		2,685	2,685			0	
	EnCap Energy Capital IX.....	Houston.....	TX..	Normal Distributions and/or adjustments	01/04/2013.	12/31/2018.	30,574					0		30,574	30,574			0	
	ESL Partners, L.P.....	Bay Harbour.....	FL..	Residual Activity	08/01/2007.	05/01/2014.						0							978
	Gryphon Partners V, L.P.....	San Francisco.....	CA..	Normal Distributions and/or adjustments	12/20/2017.	12/31/2018.	3,573					0		3,573	3,573			0	
	Landmark Equity Partners XVI, L.P.....	Simsbury.....	CT..	Normal Distributions and/or adjustments	09/22/2017.	12/31/2018.	107,440					0		107,440	107,440			0	
	Linzor Capital Partners III, L.P.....	Santiago.....	CHL	Normal Distributions and/or adjustments	02/26/2015.	12/31/2018.	207,935					0		207,935	207,935			0	
	Meritech Capital Partners IV, L.P.....	Palo Alto.....	CA..	Normal Distributions and/or adjustments	09/29/2010.	12/31/2018.	15,991					0		15,991	15,991			0	
	Pershing Square, L.P.....	New York.....	NY..	Normal Distributions and/or adjustments	05/31/2011.	12/31/2018.	6,005,259					0		6,005,259	6,005,259			0	
	Primavera Capital Fund III L.P.....	Hong Kong.....	CHN	Normal Distributions and/or adjustments	02/14/2018.	12/31/2018.	442,738					0		442,738	442,738			0	
	Tailwater Energy Fund III LP.....	Dallas.....	TX..	Normal Distributions and/or adjustments	07/20/2018.	12/31/2018.	519,237					0		519,237	519,237			0	
	Tourbillon Global Equities, LLC.....	New York.....	NY..	Normal Distributions and/or adjustments	01/06/2016.	12/31/2018.	9,284,181					0		9,284,181	9,284,181			0	
Turiya Fund LP.....	Hong Kong.....	CHN	Normal Distributions and/or adjustments	02/25/2014.	12/31/2018.	9,892,328					0		9,892,328	9,892,328			0		
Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN..	Normal Distributions and/or adjustments	09/11/2012.	12/31/2018.	13,282					0		13,282	13,282			0		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							27,482,156	(14,194)	0	0	0	(14,194)	0	27,467,962	27,467,962	0	0	0	14,960
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	p001022 ML-AI METLIFE MEMBER 1, LLC.....	Chicago.....	IL..	Residual Activity	12/20/2013.	05/10/2017.						0			47,256		47,256	47,256	
	p001437 MetLife Core Property Fund, LP - MPC.....	Whippany.....	NJ..	Normal distributions and/or adjustments	08/01/2017.	12/31/2018.	173,741					0		173,741	173,741			0	
	p001806 MMP Owners LLC.....	Whippany.....	NJ..	Normal distributions and/or adjustments	10/29/2018.	12/31/2018.	5,892,677					0		5,892,677	7,448,712	1,556,035	1,556,035	1,556,035	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							6,066,418	0	0	0	0	0	0	6,066,418	7,669,709	0	1,603,291	1,603,291	0
4499999. Subtotal - Unaffiliated.....							27,482,156	(14,194)	0	0	0	(14,194)	0	27,467,962	27,467,962	0	0	0	14,960
4599999. Subtotal - Affiliated.....							6,066,418	0	0	0	0	0	0	6,066,418	7,669,709	0	1,603,291	1,603,291	0
4699999. Totals.....							33,548,574	(14,194)	0	0	0	(14,194)	0	33,534,380	35,137,671	0	1,603,291	1,603,291	14,960

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																						
912810	EF	1	SD..			1	1,034,639	108.254	822,730	760,000	798,288		(26,407)			8.750	4.900	MN.....	8,634	66,500	08/20/2007	05/15/2020
912810	QZ	4	SD..			1	2,457,372	102.004	2,550,098	2,500,000	2,460,980		1,055		3.125	3.214	FA.....	29,509	78,125	02/20/2013	02/15/2043	
912828	D2	3	LS..			1	49,746,584	99.719	49,859,375	50,000,000	49,930,174		183,589		1.625	2.054	AO.....	139,157	812,500	03/06/2018	04/30/2019	
912828	F3	9	LS..			1	19,841,446	99.352	19,870,312	20,000,000	19,890,933		49,487		1.750	2.495	MS.....	89,423	175,000	08/29/2018	09/30/2019	
912828	G3	8	SD..			1	565,490	98.277	540,525	550,000	559,791		(1,561)		2.250	1.928	MN.....	1,607	12,375	03/31/2015	11/15/2024	
912828	RC	6	SD..			1	710,235	99.090	698,583	705,000	706,510		(555)		2.125	2.041	FA.....	5,659	14,981	11/03/2011	08/15/2021	
912828	SH	4	LS..			1	29,823,107	99.837	29,951,232	30,000,000	29,973,901		150,794		1.375	1.923	FA.....	140,159	412,500	01/25/2018	02/28/2019	
912828	SN	1	LS..			1	44,717,668	99.774	44,898,397	45,000,000	44,936,722		219,054		1.500	2.081	MS.....	172,459	675,000	02/27/2018	03/31/2019	
912828	TC	4	SD..			1	5,909,543	99.250	5,955,000	6,000,000	5,959,715		50,172		1.000	2.366	JD.....	166	60,000	05/15/2018	06/30/2019	
912828	TJ	9	SD..			1	550,692	97.019	553,011	570,000	561,959		2,107		1.625	2.030	FA.....	3,499	9,263	08/26/2013	08/15/2022	
912828	UL	2	LS..			1	9,857,442	98.691	9,869,141	10,000,000	9,861,913		4,472		1.375	2.678	JJ.....	57,541		12/18/2018	01/31/2020	
912828	VS	6	SD..			1	147,083	99.969	149,953	150,000	148,524		296		2.500	2.728	FA.....	1,416	3,750	11/08/2013	08/15/2023	
912828	VZ	0	SD..			1	100,164	99.113	100,044	100,000	100,044		(24)		2.000	1.974	MS.....	511	2,000	10/17/2013	09/30/2020	
912828	WE	6	SD..			1	981,410	101.094	1,010,938	1,000,000	990,166		1,851		2.750	2.968	MN.....	3,570	27,500	12/30/2013	11/15/2023	
0199999	U.S. Government - Issuer Obligations						166,442,875	XXX	166,828,408	167,335,000	166,879,620		0	634,330	0	XXX	XXX	XXX	653,310	2,349,494	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																						
36225B	QJ	0				4	51,638	106.305	55,874	52,560	52,092		51		7.000	7.321	MON..	307	3,679	11/19/2001	10/15/2025	
36225B	QL	5				4	37,625	107.695	41,440	38,479	38,065		50		6.500	6.873	MON..	208	2,501	11/19/2001	12/15/2025	
36225B	QN	1				4	64,334	108.201	71,522	66,101	65,228		107		7.500	7.979	MON..	413	4,958	11/19/2001	12/15/2025	
36225B	QR	2				4	1,299	117.031	1,498	1,280	1,290		(1)		8.000	7.840	MON..	9	102	11/19/2001	12/15/2030	
36225B	QV	3				4	128	100.000	130	130	129				9.000	9.395	MON..	1	12	11/19/2001	12/15/2019	
0299999	U.S. Government - Residential Mortgage-Backed Securities						155,024	XXX	170,464	158,550	156,804		0	207	0	XXX	XXX	XXX	938	11,252	XXX	XXX
0599999	Total - U.S. Government						166,597,899	XXX	166,998,872	167,493,550	167,036,424		0	634,537	0	XXX	XXX	XXX	654,248	2,360,746	XXX	XXX
All Other Governments - Issuer Obligations																						
195325	AU	9	D			2FE	6,564,463	109.600	7,425,400	6,775,000	6,745,429		22,700		11.750	12.169	FA.....	278,622	796,063	02/08/2001	02/25/2020	
25714P	DZ	8	D			3FE	2,000,000	99.750	1,995,000	2,000,000	1,995,000		(5,000)		6.000	6.000	JJ.....	54,000		07/12/2018	07/19/2028	
445545	AH	9	D			2FE	483,750	105.875	529,375	500,000	491,696		1,728		5.375	5.833	FA.....	9,705	26,875	11/12/2013	02/21/2023	
455780	BV	7	D			2FE	995,990	101.309	1,013,094	1,000,000	997,053		346		4.750	4.800	JJ.....	22,826	47,500	12/01/2015	01/08/2026	
46513Y	JH	2	D			1FE	1,191,492	97.948	1,175,376	1,200,000	1,192,190		698		3.250	3.334	JJ.....	17,767	19,500	01/10/2018	01/17/2028	
46513Y	JJ	8	C			1FE	200,196	97.638	195,276	200,000	200,193		(3)		4.125	4.119	JJ.....	3,758	4,125	01/10/2018	01/17/2048	
593048	BN	0	D			2FE	965,000	105.021	1,050,205	1,000,000	996,448		3,287		8.125	8.505	JD.....	226	81,250	11/05/2001	12/30/2019	
682051	AJ	6	D			3FE	1,580,736	82.500	1,320,000	1,600,000	1,320,000		196	(260,932)	6.750	6.845	JJ.....	49,200	54,000	01/10/2018	01/17/2048	
698299	AV	6	D			2FE	981,920	118.181	1,181,810	1,000,000	990,735		970		7.125	7.295	JJ.....	30,083	71,250	11/18/2005	01/29/2026	
698299	AW	4	D			4	1,337,540	122.000	2,376,560	1,948,000	1,434,075		12,553		6.700	10.041	JJ.....	56,194	130,516	01/26/2006	01/26/2036	
718286	AY	3	D			2FE	5,250,000	147.065	7,353,265	5,000,000	5,177,453		(9,051)		9.500	8.988	FA.....	196,597	475,000	10/18/2005	02/02/2030	
718286	BB	2	D			2FE	98,641	134.814	134,814	100,000	99,039		47		7.750	7.875	JJ.....	3,595	7,750	01/04/2006	01/14/2031	
836205	AU	8	D			3FE	382,500	89.049	356,197	400,000	356,197		(27,974)	1,242	4.300	4.812	AO.....	3,774	17,200	08/25/2017	10/12/2028	
900123	CP	3	D			3FE	497,055	87.542	437,710	500,000	437,710		248	(59,593)	5.125	5.200	FA.....	9,538	14,948	01/09/2018	02/17/2028	
X5424X	BR	8	C			2FE	4,246,000	95.070	4,183,062	4,400,000	4,256,053		10,053		4.250	4.723	JD.....	4,156	187,000	04/11/2018	06/23/2027	
0699999	All Other Governments - Issuer Obligations						26,775,283	XXX	30,727,144	27,623,000	26,689,271		(353,499)	45,014	0	XXX	XXX	XXX	740,041	1,932,977	XXX	XXX
1099999	Total - All Other Governments						26,775,283	XXX	30,727,144	27,623,000	26,689,271		(353,499)	45,014	0	XXX	XXX	XXX	740,041	1,932,977	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
13063C	6Q	8	CF..			2	9,054,720	115.220	9,217,600	8,000,000	8,877,047		(100,017)		5.000	3.351	FA.....	166,667	400,000	03/08/2017	08/01/2034	
13063C	FP	0	CF..			2	5,281,700	111.541	5,577,050	5,000,000	5,151,171		(27,599)		5.000	4.300	MN.....	41,667	250,000	11/01/2013	11/01/2032	
13063C	JA	9	CF..			2	9,993,300	112.172	10,095,480	9,000,000	9,548,106		(100,143)		5.000	3.635	JD.....	37,500	450,000	04/03/2014	12/01/2030	
341422	XX	6	CF..			1FE	3,403,764	117.360	3,896,352	3,320,000	3,345,325		(4,902)		6.000	5.802	JD.....	16,600	199,200	08/23/1999	06/01/2023	
452151	LF	8	CF..			4	1,718,615	95.343	1,620,831	1,700,000	1,717,168		(1,223)		5.100	4.974	JD.....	7,225	86,700	10/12/2017	06/01/2033	
57582R	LJ	3	CF..			2	4,736,443	101.915	4,672,803	4,585,000	4,728,541		(4,108)		4.000	3.788	MS.....	61,133	183,400	01/18/2017	09/01/2042	
882722	ZN	4	CF..			2	10,028,915	106.770	10,143,150	9,500,000	9,683,132		(67,656)		5.000	4.196	FA.....	197,917	475,000	12/12/2013	08/01/2036	
1199999	U.S. States, Territories & Possessions - Issuer Obligations						44,217,457	XXX	45,223,266	41,105,000	43,050,490		0	(305,648)	0	XXX	XXX	XXX	528,709	2,044,300	XXX	XXX
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						44,217,457	XXX	45,223,266	41,105,000	43,050,490		0	(305,648)	0	XXX	XXX	XXX	528,709	2,044,300	XXX	XXX

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates					
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description	Code	F	o	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
282726	DV 7	EL CAMINO CA CMNTY CLG DIST.....	@CF	..	1FE	2,590,355	62.323	3,705,102	5,945,000	3,265,884			131,431		4.150	N/A				05/07/2013	08/01/2033			
282726	DY 1	EL CAMINO CA CMNTY CLG DIST.....	CF..	..	1FE	4,635,260	47.861	6,700,540	14,000,000	6,076,111			276,397		4.710	AUG...				03/05/2013	08/01/2038			
282726	DZ 8	EL CAMINO CA CMNTY CLG DIST.....	CF..	..	2 1FE	2,335,885	109.041	2,371,642	2,175,000	2,250,615			(19,277)		5.000	FA....	45,313	108,750		03/24/2014	08/01/2037			
49474E	T7 8	KING CNTY WASH King County WA.....	CF..	..	2 1FE	4,707,315	100.000	4,500,000	4,500,000	4,500,000			(29,826)		5.125	JJ....	115,313	230,625		11/24/2010	01/01/2036			
652113	WM 9	NEWPORT-MESA CALIF UNI SCH DIS NEWPORT M.....	@CF	..	1FE	6,642,521	56.904	11,173,100	19,635,000	9,043,460			413,052		4.730	N/A				05/22/2012	08/01/2035			
652113	WR 8	NEWPORT-MESA CALIF UNI SCH DIS.....	@CF	..	1FE	2,811,204	51.916	4,111,747	7,920,000	3,463,918			150,771		4.500	N/A				04/16/2014	08/01/2037			
797355	P9 9	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO U.....	@CF	..	1FE	3,458,569	73.238	5,950,588	8,125,000	4,837,511			233,099		5.000	N/A				03/02/2012	07/01/2029			
797355	Q2 3	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO U.....	@CF	..	1FE	3,258,330	69.820	5,693,821	8,155,000	4,569,827			224,444		5.100	N/A				04/10/2012	07/01/2030			
797355	Q8 0	SAN DIEGO CALIF UNI SCH DIST SAN DIEGO U.....	@CF	..	1FE	3,996,300	58.325	5,832,500	10,000,000	5,132,343			216,179		4.350	N/A				03/05/2013	07/01/2034			
797355	W5 9	SAN DIEGO CALIF UNI SCH DIST.....	@CF	..	3 1FE	1,495,250	43.988	2,199,400	5,000,000	1,931,346			102,177		5.510	N/A				04/02/2014	07/01/2036			
797355	W6 7	SAN DIEGO CALIF UNI SCH DIST.....	@CF	..	3 1FE	1,403,400	41.401	2,070,050	5,000,000	1,816,035			96,746		5.550	N/A				04/02/2014	07/01/2037			
88033S	L2 8	DETROIT MICH CITY SCH DIST.....	@CF	..	5 1FE	20,898,092	136.874	24,425,165	17,845,000	20,534,787			(157,750)		10.883	MN....	324,575	1,688,097		07/21/2016	05/01/2029			
1899999	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....					58,232,481	XXX	78,733,655	108,300,000	67,421,837			0		1,637,443		0	XXX	XXX	XXX	485,201	2,027,472	XXX	XXX
2499999	Total - U.S. Political Subdivisions of States, Territories & Possessions.....					58,232,481	XXX	78,733,655	108,300,000	67,421,837			0		1,637,443		0	XXX	XXX	XXX	485,201	2,027,472	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
000000	00 0	SUMMARY ADJUSTMENT.....			2Z																			
000000	00 0	SUMMARY ADJUSTMENT.....			2Z																			
011903	DZ 1	ALASKA INDL DEV & EXPT AUTH ALASKA IND.....			2 1FE	5,291,650	107.409	5,370,450	5,000,000	5,095,291			(31,764)		5.500	AO....	68,750	275,000		11/23/2011	10/01/2041			
03255L	AA 7	ANAHEIM CALIF PUB FING AUTH Anaheim Publ.....			4 1FE	5,830,500	115.022	5,751,100	5,000,000	5,257,832			(58,102)		6.000	MS....	100,000	300,000		05/09/2006	09/01/2024			
040649	LD 5	ARIZONA ST TRANSN BRD Arizona State Tran.....	CF..	..	2 1FE	11,232,790	104.698	10,977,585	10,485,000	10,622,396			(87,069)		5.000	AO....	262,125	524,250		12/08/2010	07/01/2025			
04780M	MN 6	ATLANTA HARTSFIELD-JACKSON AIR Atlanta G.....	CF..	..	2 1FE	7,294,140	107.721	7,540,470	7,000,000	7,072,019			(33,207)		6.000	JJ....	210,000	420,000		12/16/2010	01/01/2030			
04780M	PF 0	ATLANTA HARTSFIELD-JACKSON AIR.....	CF..	..	2 1FE	3,112,920	105.074	3,152,220	3,000,000	3,034,098			(15,968)		5.000	JJ....	75,000	150,000		07/23/2013	01/01/2026			
04780M	PH 6	ATLANTA HARTSFIELD-JACKSON AIR Atlanta G.....	CF..	..	2 1FE	6,004,140	104.914	6,294,840	6,000,000	6,000,979			(454)		5.000	JJ....	150,000	300,000		07/25/2011	01/01/2028			
04780M	PJ 2	ATLANTA HARTSFIELD-JACKSON AIR Atlanta G.....	CF..	..	2 1FE	5,000,000	104.834	5,241,700	5,000,000	5,000,000					5.000	JJ....	125,000	250,000		07/27/2011	01/01/2029			
04780M	PK 9	ATLANTA HARTSFIELD-JACKSON AIR Atlanta G.....	CF..	..	2 1FE	5,058,153	104.775	5,107,781	4,875,000	4,914,069			(28,645)		5.000	JJ....	121,875	243,750		06/10/2013	01/01/2030			
04780M	TL 3	ATLANTA HARTSFIELD-JACKSON AIR.....	CF..	..	2 1FE	3,566,488	111.620	3,627,650	3,250,000	3,426,989			(31,581)		5.000	JJ....	81,250	162,500		04/03/2014	01/01/2032			
047870	NE 6	ATLANTA GA WTR & WASTEWTR REV.....	CF..	..	2 1FE	11,475,501	111.140	11,225,140	10,100,000	11,013,750			(127,329)		5.000	MN....	84,167	505,000		03/03/2015	11/01/2040			
052476	G8 5	AUSTIN TX WTR & WASTEWATER SYS.....	CF..	..	2 1FE	5,634,950	110.626	5,531,300	5,000,000	5,374,203			(62,393)		5.000	MN....	31,944	250,000		07/23/2014	11/15/2039			
052476	ZP 6	AUSTIN TX WTR & WASTEWATER SYS Austin Te.....	CF..	..	2 1FE	4,581,440	108.810	4,352,400	4,000,000	4,242,033			(57,695)		5.000	MN....	25,556	200,000		07/12/2012	11/15/2037			
088563	UK 5	BEXAR TEX MET WTR DIST Bexar TX Metropol.....	CF..	..	2 1FE	3,879,960	101.078	4,043,120	4,000,000	3,994,044			91,007		5.000	MN....	33,333	200,000		10/28/2009	05/01/2039			
114894	RS 9	BROWARD CNTY FLA ARPT SYS REV BROWARD CO.....	CF..	..	2 1FE	11,184,100	106.518	10,651,800	10,000,000	10,518,749			(127,416)		5.000	AO....	125,000	500,000		05/01/2013	10/01/2042			
114894	SP 4	BROWARD CNTY FLA ARPT SYS REV BROWARD CO.....	CF..	..	2 1FE	16,678,420	105.792	16,397,760	15,500,000	16,010,031			(123,704)		5.000	AO....	193,750	775,000		05/28/2013	10/01/2042			
114894	WJ 3	BROWARD CNTY FLA ARPT SYS REV.....	CF..	..	2 1FE	1,144,200	108.561	1,085,610	1,000,000	1,135,934			(3,138)		5.000	AO....	12,500	50,000		04/11/2016	10/01/2045			
13033A	CE 9	CALIFORNIA HEALTH FACs FING AU.....			2 1	3,991,333	100.275	4,116,289	4,105,000	4,079,126			4,212		5.750	AO....	59,009	236,038		03/02/2000	10/01/2023			
13053C	AB 8	CALIF PCFA - PG&E California Pollution C.....			2 1FE	2,000,000	104.691	2,093,820	2,000,000	2,000,000					5.100	JD....	8,500	102,000		06/09/2010	06/01/2040			
13077C	M4 3	CALIFORNIA STATE UNIVERSITY.....	CF..	..	2 1FE	4,488,720	112.552	4,502,080	4,000,000	4,300,603			(45,623)		5.000	MN....	33,333	200,000		08/01/2014	11/01/2039			
13077C	M5 0	CALIFORNIA STATE UNIVERSITY.....	CF..	..	2 1FE	4,474,200	111.807	4,472,280	4,000,000	4,291,893			(44,240)		5.000	MN....	33,333	200,000		08/01/2014	11/01/2044			
13078R	EU 0	CA STATEWIDE CDA CHF IRVINE LL.....			2 2FE	3,060,450	106.397	3,191,910	3,000,000	3,018,059			(7,000)		5.375	MN....	20,604	161,250		01/10/2012	05/15/2038			
130795	SE 3	CA STATEWIDE CDA KAISER PERMAN.....			2 1FE	10,438,100	106.710	10,671,000	10,000,000	10,164,339			(46,078)		5.000	AO....	125,000	500,000		04/05/2012	04/01/2042			
134340	AA 6	CAMPBELL CNTY WY SOLID WST FAC.....	CF..	..	2 1FE	4,000,000	101.919	4,076,760	4,000,000	4,000,000					5.750	JJ....	106,056	230,000		07/22/2009	07/15/2039			
155048	AZ 4	CENTRAL PUGET SOUND REGIONAL T.....	CF..	..	4 1FE	6,891,847	103.763	6,978,062	6,725,000	6,738,762			(12,706)		5.250	FA....	147,109	353,063		04/01/2001	02/01/2021			
155048	BB 6	CENTRAL PUGET SOUND REGIONAL T.....	CF..	..	2 1FE	3,251,658	109.491	3,558,458	3,250,000	3,250,000					4.750	FA....	64,323	154,375		06/15/2010	02/01/2028			
155498	CN 6	CENTRAL TEX REGL MOBILITY AUTH.....			2 2FE	11,885,915	107.593	12,782,048	11,880,000	11,803,293			(15,291)		5.000	JJ....	297,000	594,000		11/20/2013	01/01/2033			
155498	CP 1	CENTRAL TEX REGL MOBILITY AUTH.....			2 2FE	14,912,076	106.121	15,843,865	14,930,000	14,811,463			(14,152)		5.000	JJ....	373,250	746,500		05/06/2014	01/01/2043			
167593	HG 0	CHICAGO OHARE INTERNATIONAL AI.....	CF..	..	2 1FE	15,711,779	106.544	15,209,156	14,275,000	14,792,723			(160,265)		5.000	JJ....	356,875	713,750		08/09/2012	01/01/2029			
167593	HY 1	CHICAGO OHARE INTERNATIONAL AI.....	CF..	..	2 1FE	13,257,328	107.080	12,833,538	11,985,000	12,475,427			(152,303)		5.000	JJ....	299,625	599,250		06/06/2013	01/01/2026			
167736	B8 9	CHICAGO IL WATER SYSTEM.....			2 1FE	1,192,473	110.055	1,221,611	1,110,000	1,164,565			(8,145)		5.000	MN....	9,250	55,500		05/19/2015	11/01/2029			
167736	C6 2	CHICAGO IL WATER SYSTEM.....			2 1FE	5,434,300	107.841	5,392,050	5,000,000	5,271,104			(40,599)		5.000	MN....	41,667	250,000		09/11/2014	11/01/2039			
167736	SJ 7	CHICAGO IL WATER SYSTEM CHICAGO ILL WTR.....			4 2FE	22,291,510	118.498	23,699,600	20,000,000	21,288,979														

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification		Description	Code	F o r e i g n	B o n d C H A R	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
196632	LS	0	COLORADO SPRINGS COLO UTILS.....	CF..	2	1FE	10,578,115	106.208	11,210,254	10,555,000	10,560,339		(2,653)		5.250	5.221	MN.....	70,806	554,138	01/21/2011.	11/15/2033.	
235036	D8	0	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	6,412,887	105.714	6,237,126	5,900,000	6,112,340		(69,971)		5.000	3.650	MN.....	49,167	295,000	05/29/2014.	11/01/2030.	
235036	E6	3	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	3,310,980	104.742	3,142,260	3,000,000	3,110,051		(36,282)		5.000	3.625	MN.....	25,000	150,000	12/11/2012.	11/01/2037.	
235036	V7	2	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	2,693,525	111.226	2,780,650	2,500,000	2,606,883		(19,536)		5.250	4.261	MN.....	21,875	131,250	02/13/2014.	11/01/2027.	
235036	V8	0	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	2,677,225	110.845	2,771,125	2,500,000	2,598,038		(17,877)		5.250	4.341	MN.....	21,875	131,250	02/13/2014.	11/01/2028.	
235036	XM	7	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	7,558,440	104.467	7,521,624	7,200,000	7,530,385		(8,297)		5.000	4.666	MN.....	60,000	360,000	06/10/2015.	11/01/2042.	
235036	XN	5	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	5,422,500	104.660	5,233,000	5,000,000	5,145,838		(47,829)		5.000	3.902	MN.....	41,667	250,000	07/25/2012.	11/01/2038.	
235036	XX	3	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	1,581,915	103.817	1,609,164	1,550,000	1,559,463		(5,175)		5.000	4.638	MN.....	12,917	77,500	01/27/2014.	11/01/2032.	
235036	XY	1	DALLAS FORT WORTH TEX INTL ARP.....	CF..	2	1FE	1,023,020	103.563	1,035,630	1,000,000	1,007,116		(3,646)		5.000	4.590	MN.....	8,333	50,000	03/26/2014.	11/01/2035.	
246003	MG	9	DELAWARE CNTY PA AUTH Delaware County Au.....	CF..	2	1FE	10,520,600	105.846	10,584,600	10,000,000	10,115,483		(58,074)		5.000	4.350	MN.....	63,889	500,000	11/24/2010.	11/15/2031.	
249182	CG	9	DENVER COLO CITY&CNTY ARPT.....	CF..	2	1FE	2,937,371	108.804	2,774,502	2,550,000	2,706,623		(15,513)		5.250	3.000	MN.....	17,106	133,875	04/03/2014.	11/15/2022.	
249182	GH	3	DENVER COLO CITY&CNTY ARPT Denver CO Cit.....	CF..	2	1FE	12,688,511	108.273	12,234,849	11,300,000	11,920,762		(147,515)		5.000	3.470	MN.....	72,194	565,000	06/04/2013.	11/15/2037.	
249182	GR	1	DENVER COLO CITY&CNTY ARPT Denver CO Cit.....	CF..	2	1FE	8,621,844	108.810	8,378,370	7,700,000	8,114,558		(98,391)		5.000	3.500	MN.....	49,194	385,000	05/31/2013.	11/15/2033.	
249182	HH	2	DENVER COLO CITY&CNTY ARPT.....	CF..	2	1FE	2,659,875	112.880	2,822,000	2,500,000	2,584,857		(15,171)		5.500	4.712	MN.....	17,569	137,500	07/11/2013.	11/15/2028.	
249182	HL	3	DENVER COLO CITY&CNTY ARPT.....	CF..	2	1FE	2,609,925	112.007	2,800,175	2,500,000	2,558,639		(10,409)		5.500	4.952	MN.....	17,569	137,500	07/11/2013.	11/15/2031.	
25477G	BQ	7	DISTRICT COLUMBIA INCOME TAX R.....	CF..	2	1FE	4,213,120	102.927	4,117,080	4,000,000	4,025,860		(27,108)		5.250	4.520	JD.....	17,500	210,000	12/10/2010.	12/01/2029.	
25477G	GJ	8	DISTRICT COLUMBIA INCOME TAX R DC PERSON.....	CF..	2	1FE	5,671,000	106.946	5,347,300	5,000,000	5,227,276		(73,053)		5.000	3.350	JD.....	20,833	250,000	04/30/2012.	12/01/2036.	
254839	P4	9	DISTRICT COLUMBIA REV - GEORGE.....	CF..	2	1FE	2,910,739	104.816	5,020,686	4,790,000	4,870,907		55,966		5.000	4.816	AO.....	59,875	119,750	03/28/2007.	04/01/2040.	
254845	HN	3	DISTRICT OF COLUMBIA WTR&SWR A.....	CF..	2	1FE	5,721,850	109.142	5,457,100	5,000,000	5,286,389		(70,593)		5.000	3.360	AO.....	62,500	250,000	03/15/2012.	10/01/2032.	
254845	HP	8	DISTRICT OF COLUMBIA WTR&SWR A.....	CF..	2	1FE	1,110,390	108.506	1,085,060	1,000,000	1,044,381		(10,847)		5.000	3.720	AO.....	12,500	50,000	03/28/2012.	10/01/2037.	
254845	JK	7	DISTRICT OF COLUMBIA WTR&SWR A.....	CF..	2	1FE	5,698,050	109.029	5,451,450	5,000,000	5,277,372		(68,289)		5.000	3.410	AO.....	62,500	250,000	03/15/2012.	10/01/2033.	
254845	JQ	4	DISTRICT OF COLUMBIA WTR&SWR A.....	CF..	2	1FE	5,043,300	109.940	5,497,000	5,000,000	5,022,685		(4,152)		5.000	4.892	AO.....	62,500	250,000	07/24/2013.	10/01/2044.	
29270C	ZN	8	ENERGY NORTHWEST.....	CF..	2	1FE	1,713,840	112.705	1,690,575	1,500,000	1,624,878		(20,367)		5.000	3.331	JJ.....	37,500	75,000	04/14/2014.	07/01/2032.	
302716	AT	2	FYI PROPERTIES WASH LEASE.....	CF..	2	1FE	15,427,900	101.348	15,202,200	15,000,000	15,024,696		(57,659)		5.500	5.093	JD.....	68,750	825,000	03/23/2011.	06/01/2034.	
302716	AV	7	FYI PROPERTIES WASH LEASE.....	CF..	2	1FE	5,281,450	101.221	5,061,050	5,000,000	5,015,529		(36,379)		5.125	4.360	JD.....	21,354	256,250	06/08/2010.	06/01/2028.	
30711X	C2	8	FANNIE MAE CONNECTICUT AVENUE.....	CF..	4	1	867,917	99.888	866,941	867,917	867,917				3.156		MON.....	457	18,833	03/06/2018.	08/25/2030.	
3130AD	6W	7	FEDERAL HOME LOAN BANKS.....	CF..	2	1	10,000,000	98.956	9,895,590	10,000,000	10,000,000				2.510	2.494	JD.....	1,394	251,000	12/19/2017.	12/29/2022.	
345105	BC	3	FOOTHILL / EASTERN TRANSN CORR FOOTHILL.....	@.....	1	1FE	3,488,879	79.478	9,966,541	12,540,000	7,783,337		401,725			5.370	N/A.....				11/05/2003.	01/01/2028.
346668	DD	5	FORSYTH MONT POLLUTION CTL REV.....	CF..	2	1FE	9,000,000	105.128	9,461,520	9,000,000	9,000,000				5.000	4.998	MS.....	150,000	450,000	03/03/2010.	05/01/2033.	
359900	YP	6	FULTON CNTY GA DEV AUTH REV Fulton Count.....	CF..	2	1FE	9,555,200	101.120	10,112,000	10,000,000	9,629,296		11,122		5.000	5.312	JD.....	41,667	500,000	01/21/2011.	06/01/2040.	
373539	G5	8	GEORGIA ST HSG & FIN AUTH GEORGIA HOUSIN.....	CF..	2	1FE	1,975,000	101.814	2,010,827	1,975,000	1,975,000				4.000	3.999	JD.....	6,683	79,000	05/16/2012.	06/01/2030.	
373539	K8	7	GEORGIA ST HSG & FIN AUTH GEORGIA HOUSIN.....	CF..	2	1FE	8,000,000	100.105	8,008,400	8,000,000	8,000,000				3.850	3.850	JD.....	25,667	308,000	02/21/2013.	12/01/2041.	
38611T	AA	5	GRAND PARKWAY TRANSPORTATION C.....	CF..	2	2FE	12,654,700	107.403	13,876,468	12,920,000	12,682,130		6,077		5.125	5.270	AO.....	165,538	662,150	08/02/2013.	10/01/2043.	
38611T	AB	3	GRAND PARKWAY TRANSPORTATION C.....	CF..	2	2FE	2,955,000	109.491	3,284,730	3,000,000	2,956,741		413		5.500	5.595	AO.....	41,250	165,000	07/17/2013.	04/01/2053.	
386442	TY	3	GRAND RIVER DAM AUTH OKLA.....	CF..	2	1FE	4,783,450	104.798	5,239,900	5,000,000	4,959,436		141,836		5.250	5.850	JD.....	21,875	262,500	11/18/2010.	06/01/2040.	
43232E	BX	6	HILLSBOROUGH CNTY FLA HSG FIN.....	CF..	2	1FE	8,118,646	100.230	8,309,067	8,290,000	8,206,735		7,287		4.750	4.917	JJ.....	196,888	393,775	05/09/2006.	01/01/2039.	
442435	SZ	2	HOUSTON TEX UTIL SYS REV.....	CF..	2	1FE	5,577,250	111.479	5,573,950	5,000,000	5,353,387		(53,139)		5.000	3.651	MN.....	31,944	250,000	06/13/2014.	11/15/2039.	
44244C	GY	7	HOUSTON TEX UTIL SYS REV.....	CF..	2	1FE	3,184,860	103.548	3,106,440	3,000,000	3,142,188		(15,577)		4.000	3.311	MN.....	15,333	120,000	03/04/2016.	11/15/2037.	
45200F	7G	8	ILLINOIS FINANCE AUTHORITY Illinois Fina.....	CF..	2	1FE	4,881,150	108.825	5,441,250	5,000,000	4,966,196		59,275		6.000	6.321	AO.....	75,000	300,000	01/13/2011.	10/01/2032.	
45200F	WW	5	ILLINOIS FINANCE AUTHORITY Illinois Fina.....	CF..	2	1FE	4,474,420	102.562	4,717,852	4,600,000	4,589,512		94,351		6.000	6.365	FA.....	104,267	276,000	03/25/2009.	08/15/2039.	
45200F	YR	4	IL FIN AUTH RUSH UNIV MED CTR Illinois F.....	CF..	2	1	7,407,300	101.592	7,619,400	7,500,000	7,493,842		73,918		6.625	6.802	MN.....	82,813	496,875	07/10/2009.	11/01/2039.	
45203H	B4	3	ILLINOIS FINANCE AUTHORITY.....	CF..	2	1FE	5,639,700	112.726	5,636,300	5,000,000	5,390,125		(60,319)		5.000	3.490	AO.....	62,500	250,000	08/06/2014.	10/01/2035.	
45203H	B6	8	ILLINOIS FINANCE AUTHORITY.....	CF..	2	1FE	5,589,850	112.555	5,627,750	5,000,000	5,360,522		(55,533)		5.000	3.600	AO.....	62,500	250,000	08/06/2014.	10/01/2038.	
452227	CW	9	ILLINOIS ST SALES TAX REV.....	CF..	2	2FE	3,759,735	101.547	3,554,145	3,500,000	3,523,358		(50,203)		5.250	3.750	JD.....	8,167	183,750	12/03/2013.	06/15/2028.	
452252	HF	9	ILLINOIS ST TOLL HWY AUTH.....	CF..	2	1FE	2,613,225	108.575	2,714,375	2,500,000	2,553,700		(12,024)		5.000	4.408	JJ.....	62,500	125,000	07/03/2013.	01/01/2035.	
452252	HG	7	ILLINOIS ST TOLL HWY AUTH Illinois State.....	CF..	2	1FE	12,897,055	107.984	12,418,160	11,500,000	12,138,023		(146,139)		5.000	3.501	JJ.....	287,500	575,000	04/25/2013.	01/01/2038.	
452252	LX	5	ILLINOIS ST TOLL HWY AUTH.....	CF..	2	1FE	2,808,175	110.507	2,762,675	2,500,000	2,792,512		(8,195)		5.000	4.173	JJ.....	62,500	125,000	01/11/2017.	01/01/2041.	
454795	FH	3	INDIANA HEALTH & EDL FAC FING.....	CF..	2	1FE	8,113,070	110.595	7,741,650	7,000,000	8,062,583		(23,696)		5.000	4.038	MN.....	44,722	350,000	10/27/2016.	11/15/2046.	
45884A	LT	8	INTERMOUNTAIN PWR AGY UTAH.....	CF..	4	1	1,713,201	100.238	1,829,344	1,825,000	1,806,852		7,907		5.000	5.505	JJ.....	45,625	91,250	11/17/2000.	07/01/2021.	
462590	JJ	0	IOWA STUDENT LN LIQUIDITY CORP.....	CF..	2	1FE	1,075,000	103.632	1,114,044	1,075,000	1,075,000				5.300	5.300	JD.....	4,748	56,975	11/10/2011.	12/01/2023.	
462590	JK	7	IOWA STUDENT LN LIQUIDITY CORP.....	CF..	2	1FE	1,070,000	103.720	1,109,804	1,070,000	1,070,000											

SCHEDULE D - PART 1

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

1	2			6			7		8		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description	Code	F o r e i g n	B o n d C H A R	8	9					12	13														14	15	16	17	18	19	20	21	22
46613P 7G 5	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT	2		1	2,321,980	106.868	2,383,156	2,230,000	2,299,243	(22,737)		5.000	3.550	AO	27,875	111,500	03/22/2018	10/01/2033.				
46613P 7W 0	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT	2		1FE	1,993,243	105.757	2,019,959	1,910,000	1,972,647	(20,596)		5.000	3.470	AO	23,875	95,500	03/22/2018	10/01/2032.				
46613P 8C 3	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT	2		1FE	1,442,127	105.645	1,463,183	1,385,000	1,428,005	(14,121)		5.000	3.550	AO	17,313	69,250	03/22/2018	10/01/2033.				
47770V AK 6	JOBSONHO BEVERAGE SYSTEM JOBS OHIO BEVER	2		1FE	22,685,150	108.772	21,754,400	20,000,000	21,196,607	(274,888)		5.000	3.388	JJ	500,000	1,000,000	04/10/2013	01/01/2038.				
478271 JG 5	JOHNSON CITY TENN HEALTH & EDL	2		2FE	4,474,000	106.013	4,470,585	4,500,000	4,495,046	17,817		6.000	6.078	JJ	135,000	270,000	04/05/2010	07/01/2038.				
495289 VL 1	KING CNTY WASH SWR REV King County WA	2	CF	1FE	7,374,750	100.000	7,500,000	7,500,000	7,500,000	104,147		5.000	5.227	JJ	187,500	375,000	07/29/2009	01/01/2039.				
53945C AP 5	LOS ANGELES CALIF WASTEWR SYS	2	CF	1FE	10,979,500	110.908	11,090,800	10,000,000	10,512,455	(104,930)		5.000	3.730	JD	41,667	500,000	03/19/2014	06/01/2034.				
53945C BM 1	LOS ANGELES CALIF WASTEWR SYS	2	CF	1FE	6,317,605	110.775	6,220,016	5,615,000	5,956,633	(70,389)		5.000	3.500	JD	23,396	280,750	06/05/2013	06/01/2035.				
544435 U9 9	LOS ANGELES CALIF DEPT ARPTS A	2	CF	1FE	17,902,550	104.524	18,291,700	17,500,000	17,570,174	(48,402)		5.250	4.943	MN	117,396	918,750	11/16/2010	05/15/2033.				
544495 XV 1	LOS ANGELES CALIF DEPT WTR & P	2	CF	1FE	7,685,230	108.700	7,609,000	7,000,000	7,326,605	(86,124)		5.000	3.570	JJ	175,000	350,000	07/24/2014	07/01/2043.				
544628 JJ 0	LOS ANGELES CALIF REGL ARPTS I REGIONAL	2	CF	1FE	2,396,678	104.265	2,345,963	2,250,000	2,303,153	(16,470)		4.500	3.661	JJ	50,625	101,250	09/26/2012	01/01/2027.				
544628 JK 7	LOS ANGELES CALIF REGL ARPTS I REGIONAL	2	CF	1FE	9,014,140	104.809	9,432,810	9,000,000	8,927,040	(14,262)		5.000	4.878	JJ	225,000	450,000	12/11/2013	01/01/2032.				
546589 SP 8	LOUISVILLE & JEFFERSON CNTY KY	2	CF	1FE	7,624,725	103.068	7,730,100	7,500,000	7,560,409	(12,491)		4.000	3.798	MN	38,333	300,000	05/22/2013	05/15/2037.				
549310 VS 6	LUCAS CNTY OHIO LUCAS COUNTY OH PROMEDIC	2		1	1,792,930	108.490	1,931,122	1,780,000	1,790,442	(2,488)		5.000	4.779	MN	11,372	89,000	03/22/2018	11/15/2029.				
56036Y DG 7	MAIN STR NAT GAS INC GA GAS PR Main Stre	2		1FE	10,299,700	116.852	11,685,200	10,000,000	10,144,984	(17,645)		5.500	5.241	MS	161,944	550,000	09/07/2007	09/15/2025.				
57420N BH 3	MARYLAND ST ECONOMIC DEV CORP Maryland E	2		1	2,458,850	105.492	2,637,300	2,500,000	2,492,608	24,046		5.750	5.965	JD	11,979	143,750	01/07/2010	06/01/2035.				
57563R GR 4	MASSACHUSETTS EDL FING AUTH	2		1FE	1,565,000	102.541	1,604,767	1,565,000	1,565,000			6.000	5.999	JJ	46,950	93,900	06/26/2009	01/01/2028.				
57563R JC 4	MASSACHUSETTS EDL FING AUTH	2		1FE	1,595,963	102.546	1,630,481	1,590,000	1,590,770	(728)		5.700	5.650	JJ	45,315	90,630	03/29/2010	01/01/2031.				
575829 CG 9	MASSACHUSETTS ST WTR POLLN ABA	2	CF	1FE	10,678,300	102.226	10,222,600	10,000,000	10,633,656	(15,856)		4.000	3.608	FA	166,667	400,000	01/28/2016	02/01/2046.				
575831 BK 7	MASSACHUSETTS ST COLLEGE BLDG	2	CF	1FE	2,845,875	107.534	2,688,350	2,500,000	2,626,476	(35,299)		5.000	3.381	MN	20,833	125,000	02/02/2012	05/01/2037.				
575831 BL 5	MASSACHUSETTS ST COLLEGE BLDG	2	CF	1FE	4,814,528	107.204	4,556,170	4,250,000	4,456,810	(57,645)		5.000	3.441	MN	35,417	212,500	02/02/2012	05/01/2043.				
57583F FZ 9	MASSACHUSETTS ST DEV FIN AGY	2	CF	1FE	15,764,049	117.505	19,241,444	16,375,000	15,806,076	3,616		5.450	5.670	MN	114,034	892,438	02/28/2002	05/15/2059.				
57583R S4 8	MASSACHUSETTS ST DEV FIN AGY	2	CF	1FE	4,477,500	105.211	4,734,495	4,500,000	4,495,368	15,423		5.000	5.060	MS	75,000	225,000	01/21/2010	09/01/2045.				
57583U CL 0	MASSACHUSETTS ST DEV FIN AGY	2	CF	1FE	5,642,010	107.530	5,914,150	5,500,000	5,539,240	(16,144)		5.250	4.911	AO	72,188	288,750	08/02/2011	10/01/2037.				
57586E SU 6	MASSACHUSETTS ST HEALTH & EDL	2	CF	1FE	5,129,306	105.097	5,155,008	4,905,000	4,949,849	(24,178)		5.000	4.450	AO	61,313	245,250	03/26/2010	04/01/2026.				
57586N XX 4	MASSACHUSETTS ST HSG FIN AGY	2	CF	1FE	5,660,000	103.808	5,875,533	5,660,000	5,660,000			4.250	4.250	JD	20,046	242,205	03/18/2015	12/01/2035.				
57586N XY 2	MASSACHUSETTS ST HSG FIN AGY	2	CF	1FE	2,955,000	103.045	3,044,980	2,955,000	2,955,000			4.350	4.350	JD	10,712	129,346	03/18/2015	12/01/2040.				
57587A DN 5	MASSACHUSETTS ST HSG FIN AGY	2	CF	1FE	3,070,000	103.123	3,165,876	3,070,000	3,070,000			4.300	4.300	JD	11,001	132,010	06/12/2014	12/01/2034.				
57587A DP 0	MASSACHUSETTS ST HSG FIN AGY	2	CF	1FE	2,605,000	103.378	2,692,997	2,605,000	2,605,000			4.500	4.500	JD	9,769	117,225	06/12/2014	12/01/2039.				
575896 QH 1	MASSACHUSETTS PORT AUTHORITY	2	CF	1FE	1,928,868	109.559	1,917,283	1,750,000	1,911,769	(5,190)		5.000	4.296	JJ	43,750	87,500	07/09/2015	07/01/2040.				
575896 QJ 7	MASSACHUSETTS PORT AUTHORITY	2	CF	1FE	1,093,510	109.071	1,090,710	1,000,000	1,087,136	(1,935)		5.000	4.415	JJ	25,000	50,000	07/09/2015	07/01/2045.				
576000 LP 6	MASSACHUSETTS SCHOOL BUILDING	2	CF	1FE	10,190,990	106.567	9,591,030	9,000,000	9,384,890	(129,689)		5.000	3.378	AO	95,000	450,000	05/10/2012	10/15/2041.				
576000 PQ 0	MASSACHUSETTS SCHOOL BUILDING	2	CF	1FE	10,825,300	109.887	10,988,700	10,000,000	10,404,910	(83,270)		5.000	3.981	MN	63,889	500,000	06/13/2013	05/15/2038.				
576528 DP 5	MATAGORDA CNTY TEX NAV DIST NO	2		1FE	2,500,000	102.604	2,565,100	2,500,000	2,500,000			4.000	3.998	JD	8,333	100,000	05/15/2013	06/01/2030.				
586111 KU 9	MEMPHIS-SHELBY CNTY TENN ARPT	2	CF	1FE	5,230,150	105.085	5,254,250	5,000,000	5,041,217	(25,775)		5.750	5.172	JJ	143,750	287,500	01/22/2010	07/01/2022.				
592041 RQ 2	METROPOLITAN GOVT NASHVILLE & Met Gov't	2	CF	1FE	4,145,280	102.766	4,110,640	4,000,000	4,013,010	(16,705)		5.500	5.050	AO	55,000	220,000	03/13/2009	10/01/2029.				
592041 RR 0	METROPOLITAN GOVT NASHVILLE & Met Gov't	2	CF	1FE	3,598,385	102.766	3,598,810	3,500,000	3,508,848	(11,352)		5.500	5.150	AO	48,125	192,500	03/13/2009	10/01/2034.				
592098 J8 1	MET GOVT NASHVILLE & DAVIDSON	2	CF	1FE	7,158,786	104.395	7,083,201	6,785,000	6,854,264	(43,786)		5.000	4.290	JJ	169,625	339,250	12/09/2010	07/01/2025.				
59259N 6R 9	METROPOLITAN TRANS AUTH NY DED	2	CF	1FE	6,048,683	115.740	6,076,350	5,250,000	5,922,163	(68,877)		5.000	3.241	MN	33,542	262,500	02/15/2017	11/15/2034.				
59259Y M6 3	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	5,138,104	107.582	5,244,623	4,875,000	5,021,319	(26,470)		5.000	4.310	MN	31,146	243,750	03/14/2014	11/15/2038.				
59259Y Q8 5	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	6,502,002	114.493	6,921,102	6,045,000	6,296,176	(45,787)		5.000	4.051	MN	38,621	302,250	02/21/2014	11/15/2031.				
59259Y Q9 3	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	4,377,432	109.227	4,472,846	4,095,000	4,250,480	(28,276)		5.000	4.131	MN	26,163	204,750	02/21/2014	11/15/2032.				
59259Y TX 7	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	4,399,913	107.664	4,398,074	4,085,000	4,238,906	(36,242)		5.000	3.940	MN	26,099	204,250	03/12/2014	11/15/2030.				
59259Y X2 0	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	11,135,293	111.021	11,102,100	10,000,000	10,671,040	(110,640)		5.250	3.854	MN	67,083	525,000	07/08/2014	11/15/2044.				
59261A CW 5	METROPOLITAN TRANS AUTH N Y	2	CF	1FE	11,557,600	110.046	11,004,600	10,000,000	11,503,310	(19,372)		5.250	4.390	MN	67,083	525,000	02/19/2016	11/15/2056.				
592643 AC 4	METROPOLITAN WASHINGTON D C AR	2	CF	1FE	15,706,690	101.896	15,029,660	14,750,000	14,817,053	(168,291)		5.000	3.806	AO	184,375	737,500	08/23/2013	10/01/2039.				
592643 BQ 2	METROPOLITAN WASHINGTON D C AR	2	CF	2FE	2,734,416	124.676	3,179,238	2,550,000	2,731,414	(3,002)		6.500	3.719	AO	41,438		01/05/2015	10/01/2044.				
592646 3U 5	METROPOLITAN WASHINGTON D C AR	2	CF	1FE	5,522,800	108.283	5,414,150	5,000,000	5,214,530	(52,381)		5.000	3.761	AO	62,500	250,000	06/06/2012	10/01/2029.				
592646 3W 1	METROPOLITAN WASHINGTON D C AR	2	CF	1FE	4,689,045	107.987	4,859,415	4,500,000	4,586,078	(20,684)		5.000	4.440	AO	56,250	225,0						

SCHEDULE D - PART 1

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

1	2		Codes			6	7		8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value			Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description		Code	Foreign	Bond CHAR	Symbol																	
59333P	C5	5	MIAMI DADE CNTY FL AVIATION RE.....	CF..	2	1FE	16,443,350	107,249	16,087,350	15,000,000	15,614,470	(151,491)		5.000	3.809	AO.....	187,500	750,000	11/26/2013	10/01/2030.			
59333P	L5	5	MIAMI DADE CNTY FL AVIATION RE.....	CF..	2	1FE	4,482,720	108,879	4,355,160	4,000,000	4,309,821	(47,885)		5.000	3.500	AO.....	50,000	200,000	03/16/2015	10/01/2035.			
59333P	R7	5	MIAMI DADE CNTY FL AVIATION RE.....	CF..	2	1FE	3,202,860	109,125	3,273,750	3,000,000	3,183,188	(5,849)		5.000	4.522	AO.....	37,500	150,000	06/10/2015	10/01/2038.			
59333P	YK	8	MIAMI DADE CNTY FL AVIATION RE Miami-Dad.....	CF..	2	1FE	6,945,892	106,323	7,389,449	6,950,000	6,948,763	12,146		5.500	5.505	AO.....	95,563	382,250	01/19/2010	10/01/2041.			
59333P	YL	6	MIAMI DADE CNTY FL AVIATION RE Miami-Dad.....	CF..	2	1FE	6,599,108	106,109	7,135,830	6,725,000	6,698,574	81,627		5.375	5.608	AO.....	90,367	361,469	02/09/2010	10/01/2041.			
593791	FX	9	MIAMI UNIV OHIO MIAMI UNIVERSITY OHIO.....	CF..	2	1FE	2,077,720	106,581	2,131,620	2,000,000	2,024,661	(8,636)		5.000	4.501	MS.....	33,333	100,000	11/17/2011	09/01/2036.			
59447P	7Z	8	MICHIGAN STATE FINANCE AUTHORI.....	CF..	2	1FE	2,858,596	106,537	2,769,962	2,600,000	2,831,462	(7,402)		5.000	4.321	JD.....	10,833	130,000	02/12/2015	12/01/2038.			
60637A	FE	7	MISSOURI ST HEALTH&DL FACS AU.....	CF..	2	1FE	10,472,800	107,530	10,753,000	10,000,000	10,265,953	(46,569)		5.000	4.401	JJ.....	250,000	500,000	03/07/2014	10/01/2044.			
613692	AB	8	MONTGOMERY CNTY TEX HEALTH FAC.....	@....		1FE	3,438,420	90,233	5,413,980	6,000,000	4,968,401	202,281			4.200	N/A.....			02/18/2010	07/15/2023.			
63968A	S8	9	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	4,598,440	110,804	4,432,160	4,000,000	4,571,014	(12,886)		5.000	4.084	JJ.....	100,000	200,000	10/19/2016	01/01/2046.			
63968A	TJ	4	NEBRASKA PUBLIC POWER DISTRICT NE PUBLIC.....	CF..	2	1FE	4,351,268	107,499	4,122,587	3,835,000	4,010,715	(54,752)		5.000	3.381	JJ.....	95,875	191,750	02/06/2012	01/01/2033.			
63968A	VX	0	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	2,032,234	107,529	2,080,686	1,935,000	1,974,941	(12,230)		5.000	4.260	JJ.....	48,375	96,750	11/05/2013	01/01/2032.			
63968A	VY	8	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	2,041,182	107,499	2,096,231	1,950,000	1,987,503	(11,472)		5.000	4.310	JJ.....	48,750	97,500	11/05/2013	01/01/2033.			
63968A	VZ	5	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	4,268,379	107,379	4,402,539	4,100,000	4,169,401	(21,195)		5.000	4.392	JJ.....	102,500	205,000	11/05/2013	01/01/2034.			
63968A	XJ	9	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	2,167,560	107,020	2,140,400	2,000,000	2,072,610	(22,478)		5.000	3.710	JJ.....	50,000	100,000	06/12/2014	01/01/2036.			
63968A	XL	4	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	1,080,380	106,782	1,067,820	1,000,000	1,034,868	(10,783)		5.000	3.760	JJ.....	25,000	50,000	06/12/2014	01/01/2038.			
63968A	XM	2	NEBRASKA PUBLIC POWER DISTRICT.....	CF..	2	1FE	1,079,020	106,722	1,067,220	1,000,000	1,034,292	(10,601)		5.000	3.780	JJ.....	25,000	50,000	06/12/2014	01/01/2039.			
645780	EX	1	NEW JERSEY ECONOMIC DEVELOPMEN.....	CF..	2	1FE	4,300,000	102,266	4,397,438	4,300,000	4,300,000			5.700	5.700	AO.....	61,275	245,100	10/14/2009	10/01/2039.			
645780	FB	8	NEW JERSEY ECONOMIC DEVELOPMEN.....	CF..	2	1FE	3,250,000	103,807	3,373,728	3,250,000	3,250,000			5.600	5.600	MN.....	30,333	182,000	06/30/2010	11/01/2034.			
645780	FC	6	NEW JERSEY ECONOMIC DEVELOPMEN.....	CF..	2	1FE	1,000,000	103,468	1,034,680	1,000,000	1,000,000			5.100	5.100	JD.....	4,250	51,000	06/30/2010	06/01/2023.			
645790	FL	5	NEW JERSEY HEALTH CARE FACS FI.....	CF..	2	1FE	4,202,840	105,157	4,206,280	4,000,000	4,162,835	(18,779)		4.000	3.381	JJ.....	80,000	160,000	10/21/2016	07/01/2032.			
645790	FP	6	NEW JERSEY HEALTH CARE FACS FI.....	CF..	2	1FE	4,152,640	103,739	4,149,560	4,000,000	4,122,678	(14,056)		4.000	3.531	JJ.....	80,000	160,000	10/21/2016	07/01/2035.			
645790	FR	2	NEW JERSEY HEALTH CARE FACS FI.....	CF..	2	1FE	5,693,750	111,981	5,599,050	5,000,000	5,651,934	(19,649)		5.000	4.064	JJ.....	125,000	250,000	10/21/2016	07/01/2043.			
646108	SR	2	NEW JERSEY ST HSG & MTG FIN AG.....	CF..	2	1FE	1,000,000	97,190	971,900	1,000,000	1,000,000			3.750	3.750	MN.....	6,250	37,500	04/29/2016	11/01/2045.			
646139	3H	6	NEW JERSEY ST TURNPIKE AUTHORI.....	CF..	2	1FE	10,935,400	110,540	10,932,676	10,000,000	10,392,676	(103,004)		5.000	3.791	JJ.....	250,000	500,000	03/21/2013	10/01/2038.			
646139	3M	5	NEW JERSEY ST TURNPIKE AUTHORI.....	CF..	2	1FE	6,648,900	110,540	6,632,400	6,000,000	6,288,000	(76,012)		5.000	3.530	JJ.....	150,000	300,000	11/21/2013	01/01/2025.			
646139	4N	2	NEW JERSEY ST TURNPIKE AUTHORI.....	CF..	2	1FE	5,703,850	109,248	5,462,400	5,000,000	5,319,972	(73,696)		5.000	3.280	JJ.....	125,000	250,000	05/03/2013	01/01/2034.			
649519	BR	5	NY Liberty Divpt NY LIBERTY DEVELOPMEN.....	CF..	2	1FE	27,825,900	106,329	29,772,120	28,000,000	27,849,918	4,056		5.000	5.042	MN.....	178,889	1,400,000	11/17/2011	11/01/2044.			
64966T	AY	0	NEW YORK N Y CITY HSG DEV CORP.....	CF..	2	1FE	1,000,000	100,178	1,001,780	1,000,000	1,000,000			4.750	4.749	JJ.....	21,903	47,500	03/28/2007	01/15/2039.			
649670	LF	1	NEW YORK N Y CITY EDL CONST R.....	CF..	2	1FE	9,083,433	107,569	10,052,323	9,345,000	9,124,570	6,149		5.750	5.958	AO.....	134,334	537,338	01/14/2011	04/01/2041.			
64970H	DU	5	NEW YORK N Y CITY HSG DEV CORP.....	CF..	2	1FE	2,500,000	101,579	2,539,475	2,500,000	2,500,000			4.500	4.500	MS.....	33,125	112,500	09/11/2009	09/15/2025.			
64970H	EU	4	NEW YORK N Y CITY HSG DEV CORP.....	CF..	2	1FE	7,379,006	100,662	7,363,425	7,315,000	7,352,452	(7,178)		3.700	3.584	MN.....	34,584	270,655	01/07/2015	11/15/2034.			
64971Q	6A	6	NEW YORK CITY TRANSITIONAL FIN.....	CF..	2	1FE	2,706,225	108,777	2,719,425	2,500,000	2,600,321	(20,926)		5.000	3.981	MN.....	20,833	125,000	06/13/2013	05/01/2038.			
64971W	2M	1	NEW YORK CITY TRANSITIONAL FIN.....	CF..	1		4,400,202	106,677	4,645,783	4,355,000	4,379,018	(20,325)		5.500	5.180	MN.....	39,921	239,525	03/16/2017	11/01/2035.			
64971W	3B	4	NEW YORK CITY TRANSITIONAL FIN.....	CF..	2	1FE	5,703,591	106,211	5,995,611	5,645,000	5,699,917	(2,054)		5.500	5.409	MN.....	51,746	310,475	03/16/2017	11/01/2035.			
64971W	GL	8	NEW YORK CITY TRANSITIONAL FIN.....	CF..	2	1FE	8,883,840	111,013	8,881,040	8,000,000	8,532,747	(84,507)		5.000	3.670	FA.....	166,667	400,000	07/17/2014	08/01/2038.			
64972B	J3	0	NYC HDC MULTI-FAMILY HOUSING R NEW YORK.....	CF..	2	1FE	5,000,000	100,419	5,020,950	5,000,000	5,000,000			4.000	4.000	MN.....	33,333	200,000	02/22/2013	05/01/2044.			
64972C	LJ	0	NYC HDC MULTI-FAMILY HOUSING R.....	CF..	2	1FE	3,500,000	101,665	3,558,275	3,500,000	3,500,000			4.250	4.250	MN.....	24,792	148,750	06/18/2015	11/01/2045.			
64972F	5C	6	NEW YORK CITY MUNICIPAL WATER NYC Munici.....	CF..	2	1FE	5,371,350	108,307	5,415,350	5,000,000	5,126,231	(39,255)		5.250	4.330	JD.....	11,667	262,500	11/16/2011	06/15/2044.			
64972F	5D	4	NEW YORK CITY MUNICIPAL WATER.....	CF..	2	1FE	9,769,260	106,566	9,590,940	9,000,000	9,262,382	(82,214)		5.000	3.944	JD.....	20,000	450,000	04/02/2012	06/15/2045.			
64972G	BX	1	NEW YORK CITY MUNICIPAL WATER.....	CF..	2	1FE	5,597,200	109,934	5,496,700	5,000,000	5,321,616	(65,770)		5.000	3.430	JD.....	11,111	250,000	07/18/2014	06/15/2035.			
64972G	DS	0	NEW YORK CITY MUNICIPAL WATER.....	CF..	2	1FE	5,354,500	111,207	5,560,350	5,000,000	5,207,619	(33,291)		5.000	4.141	JD.....	11,111	250,000	03/26/2014	06/15/2039.			
64972H	SX	1	NEW YORK TFA BUILDING AID BOND.....	CF..	2	1FE	5,276,350	106,683	5,334,150	5,000,000	5,084,515	(30,883)		5.000	4.290	JJ.....	115,278	250,000	12/07/2011	07/15/2033.			
64972H	SY	9	NEW YORK TFA BUILDING AID BOND.....	CF..	2	1FE	5,349,400	107,423	5,371,150	5,000,000	5,107,017	(39,099)		5.250	4.350	JJ.....	121,042	262,500	12/07/2011	07/15/2037.			
649902	SR	5	NEW YORK ST DORM AUTH ST PERSO.....	CF..	2	1FE	14,258,325	100,818	13,358,385	13,250,000	13,278,934	(147,029)		5.750	4.600	MS.....	224,330	761,875	03/16/2011	03/15/2036.			
649906	VR	2	NY ST DORM AUTH NEW YORK UNIV New York S.....	CF..	2	1FE	2,814,925	108,875	2,721,875	2,500,000	2,621,605	(32,104)		5.000	3.511	JJ.....	62,500	125,000	05/04/2012	07/01/2037.			
64990C	EJ	6	NY ST DORM AUTH NEW YORK UNIV.....	CF..	2	1FE	10,422,355	103,005	9,785,475	9,500,000	10,347,449	(30,242)		4.000	3.372	JJ.....	190,000	380,000	06/02/2016	07/01/2039.			
64990E	QT	7	NEW YORK ST DORM AUTH ST PERSO.....	CF..	2	1FE	9,069,600	112,168	8,973,440	8,000,000	8,616,858	(106,804)		5.000	3.371	MS.....	117,778	400,000	06/25/2014	03/15/2032.			
650116	AH	9	NEW YORK TRANSN DEV CORP.....	CF..	2	2FE	534,160	102,630	513,150	500,000	529,368	(1,900)		4.000	3.410	JJ.....	10,000	20,000	05/18/2016	07/01/2031.			
650116	AQ	9	NEW YORK TRANSN DEV CORP.....	CF..	2	2FE	2,790,683	105,393	2,898,308	2,750,000	2,788,685	(1,047)		5.000	4.891	JJ.....	68,750	137,500	12/01/2016	07/01/2041.			
66285W	GT	7	NORTH TEXAS TOLLWAY AUTHORITY NORTH TX T.....	CF..	2	1	11,233,064	109,187	11,033,346	10,105,000	10,501,240	(138,449)		5.500	3.934	MS.....	185,258	555,775	03/19/2014	09/01/2041.			
66285W	HG	4	NORTH TEXAS TOLLWAY AUTHORITY.....	CF..	2	1	13,239,750	123,133	18,469,950	15,000,000	16,463,742	746,878			4.270	MS.....			05/20/2014	0			

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description		Code	Foreign	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
686507	BQ	6	CF..		2	1FE	11,549,340	100.871	11,095,810	11,000,000	11,018,245	(77,971)			5.250	4.520	AO	144,375	577,500	11/30/2010	10/01/2039	
708692	AH	1	CF..		2	1FE	5,664,608	120.531	6,689,471	5,550,000	5,621,746	(4,132)			5.375	5.230	MS	298,313	99,438	08/03/2004	03/01/2031	
70917S	AW	3	CF..		2	1FE	5,440,800	106.581	5,329,050	5,000,000	5,203,277	(57,980)			5.000	3.660	AO	62,500	250,000	08/20/2014	04/01/2042	
709223	2R	1	CF..		2	1FE	5,659,300	106.603	5,330,150	5,000,000	5,277,514	(65,077)			5.000	3.471	JD	20,833	250,000	07/18/2012	12/01/2037	
709223	XW	6	CF..		2	1FE	4,622,870	123.048	8,613,360	7,000,000	7,257,898	(8,459)			6.375	6.021	JD	37,188	446,250	04/08/2010	12/01/2038	
709224	CR	8	CF..		2	1FE	7,204,041	109.904	7,380,054	6,715,000	7,013,012	(43,624)			5.000	4.146	JD	27,979	335,750	04/02/2014	12/01/2034	
717794	AL	5	CF..		2	1FE	5,424,600	110.229	5,511,450	5,000,000	5,383,057	(12,393)			5.000	4.406	AO	62,500	250,000	06/24/2015	04/01/2040	
717794	AV	3	CF..		2	1FE	2,376,553	112.276	2,408,320	2,145,000	2,302,795	(22,097)			5.000	3.671	AO	26,813	107,250	06/24/2015	04/01/2033	
717817	PW	4	CF..		2	1FE	5,173,100	104.051	5,202,550	5,000,000	5,043,765	(28,480)			5.250	4.620	JD	11,667	262,500	01/08/2014	06/15/2028	
717817	QP	8	CF..		2	1FE	4,612,905	106.076	4,773,420	4,500,000	4,534,035	(12,807)			5.000	4.670	JD	10,000	225,000	12/09/2011	06/15/2027	
71884W	BG	5	CF..		2	1FE	15,649,052	130.331	19,549,650	15,000,000	15,628,337	(8,440)			5.500	3.864	JJ	412,500	825,000	01/28/2008	07/01/2042	
71884W	BH	3	CF..		2	1FE	4,640,529	130.948	5,820,639	4,445,000	4,634,732	(3,774)			5.500	3.880	JJ	122,238	244,475	01/28/2008	07/01/2043	
71884W	CP	4	CF..		2	1FE	8,401,779	129.209	10,336,720	8,000,000	8,376,577	(15,788)			5.500	3.953	JJ	220,000	440,000	09/03/2009	07/01/2034	
71884W	CT	6	CF..		2	1FE	6,191,046	130.331	6,516,550	5,000,000	6,143,858	(28,890)			5.500	4.094	JJ	137,500	275,000	04/18/2013	07/01/2042	
73358W	FH	2	CF..		2	1FE	10,668,470	106.984	11,072,844	10,350,000	10,454,351	(34,361)			5.000	4.610	AO	109,250	517,500	10/26/2011	10/15/2033	
735240	G3	1	CF..		2	1FE	2,232,500	108.009	2,160,180	2,000,000	2,146,841	(23,793)			5.000	3.520	JJ	50,500	100,000	03/17/2015	07/01/2039	
735240	G4	9	CF..		2	1FE	3,587,830	107.646	3,433,907	3,190,000	3,441,385	(40,872)			5.000	3.416	JJ	79,750	159,500	04/02/2015	07/01/2044	
735240	J7	9	CF..		2	1FE	12,081,222	111.161	11,710,811	10,535,000	11,574,148	(141,087)			5.000	3.301	JJ	263,375	526,750	03/06/2015	07/01/2038	
735389	QP	6	CF..		2	1FE	1,572,855	106.767	1,601,505	1,500,000	1,523,066	(8,001)			5.000	4.382	MS	25,000	75,000	12/01/2011	09/01/2026	
759136	SB	1	CF..		2	1FE	9,382,008	125.076	9,443,238	7,550,000	8,965,864	(79,632)			5.000	3.300	MN	62,917	377,500	05/09/2013	11/01/2032	
759911	NH	9	CF..		4	1FE	9,923,100	112.261	11,226,100	10,000,000	9,979,119	4,698			5.750	5.811	JD	47,917	575,000	03/16/2000	06/01/2023	
759911	W6	3	CF..		2	1FE	3,356,961	111.611	3,454,360	3,095,000	3,247,277	(24,740)			5.000	3.981	JD	12,896	154,750	03/21/2014	06/01/2031	
786005	TC	2	CF..		2	1FE	1,120,450	109.900	1,099,000	1,000,000	1,047,780	(12,147)			5.000	3.581	FA	18,889	50,000	04/20/2012	08/15/2033	
786005	TL	2	CF..		2	1FE	1,688,865	110.194	1,652,910	1,500,000	1,574,787	(19,039)			5.000	3.522	FA	28,433	75,000	04/20/2012	08/15/2031	
786005	VA	3	CF..		2	1FE	5,186,750	112.039	5,601,950	5,000,000	5,098,823	(19,117)			5.000	4.520	FA	94,334	250,000	11/20/2013	08/15/2037	
786005	VU	9	CF..		2	1FE	3,733,781	112.366	3,994,611	3,555,000	3,649,301	(18,048)			5.000	4.360	FA	67,150	177,750	11/13/2013	08/15/2033	
786149	GM	0	CF..		1	1FE	4,623,806	112.035	3,898,818	3,480,000	3,675,783	(90,540)			8.250	5.250	JJ	143,500	287,100	06/18/2004	01/01/2021	
78615R	CV	3	CF..		2	1FE	9,925,000	93.684	9,368,400	10,000,000	9,954,613	1,996			2.405	4.224	MJSD	20,273	194,107	07/31/2007	06/01/2039	
793323	LH	7	CF..		2	1FE	5,078,050	102.582	5,129,100	5,000,000	5,006,839	(9,597)			5.250	5.051	AO	65,625	262,500	08/25/2009	10/01/2039	
795576	FR	3	CF..		2	1FE	1,133,030	113.694	1,136,940	1,000,000	1,112,495	(11,205)			5.000	3.461	JJ	25,000	50,000	02/15/2017	07/01/2032	
795576	FS	1	CF..		2	1FE	844,898	113.296	849,720	750,000	831,293	(7,970)			5.000	3.531	JJ	18,750	37,500	02/15/2017	07/01/2033	
795576	FU	6	CF..		2	1FE	2,804,800	112.504	2,812,600	2,500,000	2,757,991	(25,547)			5.000	3.581	JJ	62,500	125,000	02/09/2017	07/01/2035	
795576	FW	2	CF..		2	1FE	1,114,590	111.640	1,116,400	1,000,000	1,097,052	(9,573)			5.000	3.661	JJ	25,000	50,000	02/09/2017	07/01/2037	
795576	GN	1	CF..		2	1FE	1,187,249	114.496	1,185,034	1,035,000	1,163,595	(12,903)			5.000	3.311	JJ	25,875	51,750	02/09/2017	07/01/2035	
795576	GP	6	CF..		2	1FE	857,498	114.014	855,105	750,000	840,826	(9,095)			5.000	3.351	JJ	18,750	37,500	02/09/2017	07/01/2036	
796242	RR	8	CF..		2	1FE	3,964,889	109.016	3,766,503	3,455,000	3,651,166	(52,077)			5.000	3.270	JJ	86,375	172,750	05/07/2012	07/01/2024	
796242	RS	6	CF..		2	1FE	1,412,688	108.805	1,360,063	1,250,000	1,312,950	(16,641)			5.000	3.460	JJ	31,250	62,500	05/02/2012	07/01/2025	
796242	TB	1	CF..		2	1FE	8,652,676	109.742	8,400,750	7,655,000	8,567,421	(29,906)			5.000	4.107	JJ	191,375	382,750	01/07/2016	07/01/2040	
796253	2P	6	CF..		2	1FE	2,629,475	108.340	2,708,500	2,500,000	2,561,972	(13,717)			5.000	4.330	FA	52,083	125,000	06/28/2013	02/01/2038	
796253	2Q	4	CF..		2	1FE	5,231,150	108.019	5,400,950	5,000,000	5,110,803	(24,510)			5.000	4.400	FA	104,167	250,000	06/28/2013	02/01/2043	
79642B	7N	7	CF..		2	1FE	1,034,750	105.753	1,057,530	1,000,000	1,029,348	(2,957)			4.000	3.591	MN	5,111	40,000	02/01/2017	05/15/2034	
79642B	7P	2	CF..		2	1FE	1,784,005	114.459	1,779,837	1,555,000	1,748,114	(19,742)			5.000	3.290	MN	9,935	77,750	02/01/2017	05/15/2035	
796842	DF	6	@CF		3	1FE	12,775	52.070	31,242	60,000	30,384	1,631			5.594	N/A				04/15/2003	05/01/2031	
79730C	EC	4	CF..		2	1Z	5,334,550	105.631	5,281,550	5,000,000	5,062,718	(37,428)			5.250	4.421	FA	109,375	262,500	06/17/2010	08/01/2027	
79730C	ED	2	CF..		2	1Z	5,305,300	105.631	5,281,550	5,000,000	5,057,383	(34,214)			5.250	4.491	FA	109,375	262,500	06/17/2010	08/01/2028	
79765R	QG	7	CF..		2	1FE	14,438,935	103.046	14,251,262	13,830,000	13,891,039	(70,465)			5.250	4.702	MN	121,013	726,075	08/20/2009	11/01/2030	
79765R	RK	7	CF..		2	1FE	11,092,256	102.841	11,070,834	10,765,000	10,797,824	(37,919)			5.000	4.621	MN	89,708	538,250	09/02/2009	11/01/2032	
79766D	CB	3	CF..		2	1FE	10,067,700	106.528	10,652,800	10,000,000	10,019,262	(7,822)			5.000	4.912	MN	83,333	500,000	08/25/2011	05/01/2027	
79766D	DH	9	CF..																			

SCHEDULE D - PART 1

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

1	2		Codes			6	7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
79766D	HM	4	CF..	2	1FE	1,715,377	104.501	1,745,167	1,670,000	1,687,779	(12,736)			5.000	4.169	MN	13,917	83,500	10/11/2016	05/01/2025		
79766D	HN	2	CF..	2	1FE	1,695,567	104.461	1,728,830	1,655,000	1,670,909	(11,387)			5.000	4.249	MN	13,792	82,750	10/11/2016	05/01/2026		
812728	TY	9	CF..	2	1FE	2,077,680	105.367	2,107,340	2,000,000	2,062,063	(8,632)			4.000	3.450	MN	13,333	80,000	02/23/2017	05/01/2034		
837123	FY	9	CF..	2	1FE	9,676,415	105.355	10,008,725	9,500,000	9,533,892	(21,104)			5.500	5.250	JJ	261,250	522,500	11/17/2010	07/01/2028		
837151	RW	1	CF..	2	1FE	3,480,435	94.893	3,525,275	3,715,000	3,506,924	26,489			5.500	5.250	JD	7,393	88,714	04/19/2018	12/01/2023		
85232S	AB	5	CF..	2	2FE	3,000,000	103.974	3,119,220	3,000,000	3,000,000				4.000	4.000	JD	10,000	120,000	05/31/2012	12/01/2040		
875301	ES	8	CF..	2	1FE	11,758,194	108.665	11,306,593	10,405,000	10,973,035	(150,629)			5.000	3.334	JJ	260,125	520,250	05/30/2013	07/01/2032		
875301	EU	3	CF..	2	1FE	5,337,850	108.002	5,400,100	5,000,000	5,158,507	(41,355)			5.000	4.020	JJ	125,000	250,000	04/29/2014	07/01/2037		
876385	EA	9	CF..	2	1	3,819,488	112.489	3,762,757	3,345,000	3,468,630	(18,471)			6.000	4.761	MS	66,900	200,700	09/05/2003	09/01/2024		
87638Q	PP	8	CF..	2	1FE	2,345,440	110.140	2,202,800	2,000,000	2,326,811	(7,127)			5.000	3.982	MN	12,778	100,000	04/07/2016	11/15/2045		
87638Q	PR	4	CF..	2	1FE	2,633,500	101.271	2,531,775	2,500,000	2,623,958	(3,639)			4.000	3.668	MN	12,778	100,000	04/07/2016	11/15/2042		
88283K	AY	4	CF..	2	2FE	17,217,040	106.953	16,577,715	15,500,000	16,588,606	(172,511)			5.000	3.607	FA	292,778	775,000	07/08/2015	08/15/2037		
88283K	AZ	1	CF..	2	2FE	15,891,718	106.066	15,268,201	14,395,000	15,755,245	(37,942)			5.000	4.320	FA	271,906	719,750	05/28/2015	08/15/2042		
913366	BW	9	CF..	2	1FE	24,250,000	85.627	20,764,548	24,250,000	24,250,000				2.543	4.402	FMAN	79,402	513,073	07/13/2007	05/15/2047		
91417K	C8	2	CF..	2	1FE	5,637,500	115.256	5,762,800	5,000,000	5,381,633	(63,557)			5.000	3.439	JD	20,833	250,000	08/22/2014	06/01/2046		
91523N	RL	2	CF..	2	1FE	4,850,120	115.054	4,602,160	4,000,000	4,813,200	(17,586)			5.250	3.986	JD	17,500	210,000	10/19/2016	12/01/2046		
917393	BN	9	CF..	2	1FE	8,417,275	100.959	7,824,323	7,750,000	8,384,786	(13,281)			4.000	3.534	MN	39,611	310,000	06/30/2016	05/15/2047		
928077	HE	9	CF..	2	1FE	2,803,025	116.202	2,905,050	2,500,000	2,704,070	(27,423)			5.000	3.581	JJ	62,500	125,000	03/05/2015	07/01/2036		
928827	DJ	0	CF..	2	2FE	2,704,099	103.687	2,405,538	2,320,000	2,343,713	(30,316)			7.000	5.581	AO	40,600	162,400	07/18/2000	10/01/2019		
928827	DK	7	CF..	2	2FE	2,886,593	108.274	2,679,782	2,475,000	2,531,402	(29,940)			7.000	5.611	AO	43,313	173,250	07/18/2000	10/01/2020		
928827	DL	5	CF..	2	2FE	3,098,672	112.227	2,974,016	2,650,000	2,741,771	(30,104)			7.000	5.621	AO	46,375	185,500	07/18/2000	10/01/2021		
929833	AX	9	CF..	2	1FE	8,949,680	106.389	8,511,120	8,000,000	8,336,760	(98,874)			5.000	3.580	MS	133,333	400,000	02/02/2012	03/01/2043		
944514	SX	7	CF..	2	1FE	5,595,950	111.538	5,576,900	5,000,000	5,561,000	(12,397)			5.000	4.265	JD	20,833	250,000	01/05/2016	12/01/2045		
958697	JS	4	CF..	2	1FE	5,530,400	109.261	5,463,050	5,000,000	5,303,467	(54,353)			5.000	3.660	JJ	125,000	250,000	07/02/2014	01/01/2046		
958697	JT	2	CF..	2	1FE	2,805,500	110.581	2,674,525	2,500,000	2,674,132	(31,374)			5.000	3.471	JJ	62,500	125,000	06/27/2014	01/01/2035		
958697	JU	9	CF..	2	1FE	2,796,950	110.286	2,757,150	2,500,000	2,669,393	(30,483)			5.000	3.511	JJ	62,500	125,000	06/27/2014	01/01/2036		
2599999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations					1,621,106,185	XXX	1,656,586,443	1,543,772,917	1,589,471,401	0	(6,695,742)	0	0	XXX	XXX	XXX	20,925,598	75,735,411	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																						
31283H	NA	9	CF..	4	1	693	108.382	750	692	692				7.500	7.541	MON	4	52	06/22/2001	12/01/2030		
31283H	NE	1	CF..	4	1	100	113.265	111	98	99	1			8.000	7.834	MON	1	8	06/22/2001	10/01/2030		
3128MJ	4C	1	CF..	4	1	14,818,586	103.557	14,763,629	14,256,494	14,792,292	(26,294)			4.500	3.904	MON	53,462	320,771	05/15/2018	06/01/2048		
3132XV	3J	0	LS..	4	1	9,576,255	100.092	9,424,157	9,415,529	9,567,917	(8,338)			3.500	3.299	MON	27,462	274,620	01/24/2018	01/01/2048		
3132XV	EY	5	LS..	4	1	14,054,273	100.092	13,671,947	13,659,430	14,031,777	(22,496)			3.500	3.158	MON	39,840	438,240	12/27/2017	12/01/2047		
3132XW	ZJ	3	CF..	4	1	4,821,406	101.967	4,795,954	4,703,453	4,814,922	(6,484)			4.000	3.671	MON	15,678	141,104	02/28/2018	02/01/2048		
31402C	5L	2	CF..	4	1	22,140	112.265	25,922	23,090	22,411	49			6.500	7.273	MON	125	1,501	04/21/2004	12/01/2031		
3140GQ	3F	1	LS..	4	1	14,158,543	101.965	13,878,343	13,610,916	14,131,684	(26,859)			4.000	3.455	MON	45,370	453,697	01/18/2018	08/01/2047		
3140GS	PD	8	LS..	4	1	9,376,681	101.962	9,288,548	9,109,792	9,363,305	(13,375)			4.000	3.611	MON	30,366	303,660	02/02/2018	09/01/2047		
3140H3	7J	9	CF..	4	1	19,582,433	102.456	19,598,015	19,128,139	19,563,054	(19,378)			4.000	3.693	MON	63,760	446,323	04/20/2018	04/01/2048		
3140H5	JN	2	LS..	4	1	14,013,514	100.130	13,612,265	13,594,527	13,988,037	(25,477)			3.500	3.114	MON	39,651	436,158	01/03/2018	01/01/2048		
3140HK	4Z	8	CF..	4	1	5,000,635	102.330	5,029,151	4,914,629	4,998,148	(2,487)			4.000	3.767	MON	16,382	65,528	07/27/2018	07/01/2048		
3140J7	UR	4	CF..	4	1	4,802,219	102.312	4,855,609	4,745,862	4,801,466	(753)			4.000	3.824	MON	15,820	31,639	09/18/2018	12/01/2047		
3140J7	XW	0	CF..	4	1	9,011,744	101.923	8,897,244	8,729,403	8,992,678	(19,066)			4.000	3.530	MON	29,998	290,980	02/01/2018	01/01/2048		
3140J8	AL	7	LS..	4	1	13,297,772	100.373	13,215,171	13,265,644	13,295,093	(2,679)			3.500	3.464	MON	38,691	348,223	03/26/2018	06/01/2046		
3140Q8	AH	8	CF..	4	1	24,359,118	100.208	23,698,808	23,649,629	24,319,521	(39,596)			3.500	3.136	MON	68,978	758,759	01/05/2018	12/01/2047		
31418C	UB	8	LS..	4	1	9,285,507	101.959	9,244,945	9,067,324	9,273,336	(12,171)			4.000	3.668	MON	30,224	272,020	02/14/2018	02/01/2048		
31418C	XN	9	CF..	4	1	9,600,168	101.959	9,687,949	9,501,809	9,595,724	(4,443)			4.000	3.857	MON	31,673	190,036	05/17/2018	06/01/2048		
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities					175,781,787	XXX	173,788,518	171,376,460	175,552,156	0	(229,846)	0	0	XXX	XXX	XXX	546,585	4,773,319	XXX	XXX	
3199999	Total - U.S. Special Revenue & Special Assessment Obligations					1,796,887,972	XXX	1,830,374,961	1,715,149,377	1,765,023,557	0	(6,925,588)	0	0	XXX	XXX	XXX	21,472,183	80,508,730	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
000000	00	0	D	2	2FE	7,905,353	95.000	7,799,500	8,210,000	7,921,200	15,848			4.250	4.707	FA	132,785	176,401	05/10/2018	08/14/2028		
000000	00	0	D	2	5GI	6,004,746	88.317	5,290,182	5,990,000	5,290,182	(712,736)			4.000	3.969	FA	86,522	239,600	05/15/2017	02/21/2027		
00081T	AJ	7	D	2	3FE	2,742,719	89.500	2														

SCHEDULE D - PART 1

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

1	2		Codes			6	7		10		11		Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5		8	9	12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
00115*	AA	0		4	3Z	4,069,370	87.132	3,545,711	4,069,370	3,545,711				6.000	6.045	MJSD	678	250,332	01/18/2013	03/26/2032		
00122@	AA	9		4	2PL	12,000,000	98.848	11,861,748	12,000,000	12,000,000				4.500	4.525	FMAN	46,500	352,125	11/30/2018	02/29/2040		
00165C	AB	0		2	4FE	476,410	85.750	418,460	488,000	418,460	(59,160)	996		5.875	6.221	MN	3,663	28,670	10/19/2017	11/15/2026		
00165C	AD	6		2	4FE	985,000	85.500	855,000	1,000,000	855,000	(131,663)	1,177		6.125	6.333	MN	7,826	61,250	09/21/2017	05/15/2027		
00206R	GT	3			2FE	7,945,465	109.596	8,767,665	8,000,000	7,946,282		817		7.125	7.206	JD	25,333	285,000	11/23/2018	12/15/2031		
002824	BF	6		2	2FE	286,571	98.760	279,490	283,000	286,034		(338)		3.750	3.589	MN	914	10,613	04/17/2017	11/30/2026		
00287Y	AY	5		2	2FE	6,839,560	92.678	6,487,484	7,000,000	6,866,027		15,690		3.200	3.497	MN	29,244	224,000	04/17/2017	05/14/2026		
00809Y	AB	4		D	3FE	293,952	101.000	303,000	300,000	295,110		467		7.950	8.250	MN	3,313	23,850	05/04/2016	05/11/2026		
008474	A@	7		A	2	6,000,000	103.250	6,194,988	6,000,000	6,000,000				6.670	6.670	AO	93,380	400,200	04/07/2010	04/07/2020		
008474	C#	3		A	2FE	500,000	98.710	493,550	500,000	500,000				4.420	4.420	JD	123	22,100	06/29/2017	06/29/2025		
00928Q	AM	3			2FE	1,000,000	101.629	1,016,287	1,000,000	1,000,000				5.125	5.125	MS	15,090	51,250	03/12/2014	03/15/2021		
019736	AE	7			3FE	1,275,960	89.000	1,158,780	1,302,000	1,158,780	(119,175)	1,995		4.750	5.013	AO	15,461	62,704	02/08/2018	10/01/2027		
02364W	AV	7		C	1FE	507,622	101.736	526,990	518,000	516,275		1,310		5.000	5.281	MS	6,547	25,900	03/08/2011	03/30/2020		
02406P	AY	6			4FE	40,000	89.750	35,900	40,000	35,900	(4,100)			6.250	6.250	MS	736	1,174	03/12/2018	03/15/2026		
02507*	AB	0			2	6,000,000	103.164	6,189,816	6,000,000	6,000,000				5.580	5.580	MS	104,160	334,800	03/09/2011	03/09/2021		
02507*	AC	8			2	5,500,000	105.456	5,800,080	5,500,000	5,500,000				5.730	5.730	MS	98,047	315,150	03/09/2011	03/09/2023		
03027X	AM	2			2FE	6,973,384	90.524	6,581,071	7,270,000	7,012,579		27,120		3.125	3.637	JJ	104,759	227,188	07/12/2017	01/15/2027		
035287	AE	1			3FE	320,000	99.750	319,200	320,000	319,200	(800)			5.125	5.125	AO	4,100	16,400	09/18/2014	10/01/2021		
03674X	AF	3			3FE	1,000,000	95.000	950,000	1,000,000	950,000	(50,000)			5.625	5.625	JD	4,688	56,250	03/08/2016	06/01/2023		
038522	AQ	1			3FE	1,270,000	93.250	1,184,275	1,270,000	1,184,275	(85,725)			5.000	5.000	FA	26,458	34,043	01/10/2018	02/01/2028		
03938L	AU	8		D	2FE	1,060,000	102.849	1,028,488	1,000,000	1,017,674		(8,294)		5.500	(0.734)	MS	18,333	56,250	03/27/2013	03/01/2021		
04317@	BC	1			2	12,500,000	98.508	12,313,550	12,500,000	12,500,000				4.179	3.733	MJSD	27,570	237,027	06/13/2018	06/13/2024		
044209	AF	1			3FE	491,250	98.500	492,500	500,000	492,500	(2,450)	937		4.750	5.017	FA	8,972	23,750	07/30/2014	08/15/2022		
05330A	AA	5		D	4	3,252,072	106.002	3,191,914	3,011,178	3,097,233		(21,275)		7.373	5.708	JD	9,867	222,014	04/17/2012	06/15/2022		
05352A	AA	8			4FE	1,000,000	98.250	982,500	1,000,000	982,500	(13,750)			6.000	6.000	AO	15,000	59,833	09/22/2017	10/01/2024		
053773	BA	4			3FE	1,127,000	86.500	994,750	1,150,000	994,750	(135,341)	2,676		5.250	5.584	MS	17,777	60,375	11/07/2017	03/15/2025		
05401A	AA	9		D	2	70,000	97.000	67,900	70,000	67,900	(2,100)			5.500	5.500	JJ	1,775	1,315	03/01/2018	01/15/2023		
05578Q	AB	9		D	2FE	1,996,300	100.414	2,008,288	2,000,000	1,997,799		334		5.150	5.173	JJ	45,778	103,000	01/13/2014	07/21/2024		
058498	AR	7			3FE	1,000,000	100.500	1,005,000	1,000,000	1,000,000				5.000	5.000	MS	14,722	50,000	02/24/2012	03/15/2022		
058498	AT	3			3FE	7,000,000	99.750	6,982,500	7,000,000	6,982,500	(17,500)			5.250	5.250	JJ	183,750	367,500	06/22/2015	07/01/2025		
058498	AV	8			3FE	85,000	97.251	82,663	85,000	82,663	(2,338)			4.875	4.875	MS	1,220	2,141	03/06/2018	03/15/2026		
059597	AE	4		C	1	3,471,325	91.750	3,211,250	3,500,000	3,474,652		2,403		4.125	4.226	FA	57,750	144,375	08/24/2017	08/07/2027		
05964H	AH	8		D	1FE	10,000,000	98.058	9,805,842	10,000,000	10,000,000				3.545	3.459	JAJO	79,767	175,793	04/09/2018	04/12/2023		
05990G	AA	3			2FE	2,975,880	99.250	2,977,500	3,000,000	2,988,482		2,420		4.250	4.350	AO	31,875	127,500	03/25/2013	04/01/2023		
06034L	AA	8		D	3FE	2,095,338	95.000	1,995,000	2,100,000	1,995,000	(69,962)	875		3.650	3.699	MS	21,718	76,650	09/12/2017	09/19/2022		
06051G	DZ	9			1FE	788,000	101.770	801,951	788,000	788,000				7.625	7.625	JD	5,007	60,085	12/05/2011	06/01/2019		
06051G	EM	7			1FE	17,867,528	105.987	17,752,875	16,750,000	17,161,677		(121,944)		5.700	4.827	JJ	416,377	954,750	06/04/2012	01/24/2022		
06849U	AD	7		D	2FE	3,536,949	106.648	3,866,008	3,625,000	3,549,749		1,759		5.950	6.128	AO	45,534	215,688	10/13/2009	10/15/2039		
073685	AD	1			4FE	2,636,188	87.875	2,328,688	2,650,000	2,328,688	(308,877)	1,377		4.875	4.956	MN	21,531	131,341	02/08/2018	11/01/2025		
08580B	AA	4			4FE	1,300,000	90.000	1,170,000	1,300,000	1,170,000	(130,000)			7.000	7.000	FA	34,378	47,269	02/02/2018	02/15/2026		
096630	AE	8			2FE	5,122,955	103.312	4,755,461	4,603,000	5,041,109		(51,025)		5.950	4.387	JD	22,823	273,879	05/11/2017	06/01/2026		
109696	AA	2			3FE	128,700	91.000	118,300	130,000	118,300	(9,371)	108		4.625	4.752	AO	1,269	5,929	11/14/2017	11/14/2027		
11134L	AH	2			2FE	10,498,751	89.710	9,587,357	10,687,000	10,514,462		15,711		3.875	4.113	JJ	190,956	207,061	02/21/2018	01/15/2027		
11271#	AC	9			2PL	2,200,000	87.677	1,928,887	2,200,000	2,200,000				4.112	4.112	JJ	37,945	90,464	08/01/2017	07/31/2032		
1248EP	BP	7			3FE	500,000	99.500	497,500	500,000	497,500	(2,500)			5.875	5.875	AO	7,344	29,375	02/04/2016	04/01/2024		
12505F	AF	8			4FE	435,000	98.250	427,388	435,000	427,388	(7,613)			5.875	5.875	MS	7,525	25,556	02/03/2015	03/15/2025		
126117	AT	7			2FE	12,196,950	100.817	12,299,657	12,200,000	12,197,778		258		4.500	4.503	MS	183,000	549,000	02/19/2016	03/01/2026		
126307	AH	0			4FE	210,700	91.625	196,994	215,000	196,994	(14,340)	565		5.250	5.620	JD	941	11,288	11/16/2017	06/01/2024		
126307	AS	6			3FE	2,000,000	91.968	1,839,360	2,000,000	1,839,360	(160,640)			5.375	5.375	FA	44,792	54,347	01/12/2018	02/01/2028		
126307	AT	4			3FE	133,000	97.520	129,702	133,000	129,702	(3,298)			5.375	5.375	JJ	3,296		11/27/2018	07/15/2023		
126307	AU	1			3FE	542,260	94.250	506,123	537,000	506,123	(36,057)	(81)		5.500	5.290	MN	3,774		11/27/2018	05/15/2026		
12652A	AA	1			4FE	3,246,544	86.000	2,799,300	3,255,000	2,799,3												

SCHEDULE D - PART 1

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

1	2		Codes			6	7	8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			NAIC Designation and Administrative Symbol	Actual Cost			Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
131347	CF	1			2	4FE	1,000,000	91.500	915,000	1,000,000	915,000	(35,000)		5.750	5.747	AO	12,139	57,500	07/08/2014	01/15/2025	
13215#	AA	8				2Z	6,200,000	99.585	6,174,276	6,200,000	6,200,000			4.910	4.910	FA	104,010		08/28/2018	08/03/2028	
136375	BD	3			2	1FE	458,029	125.112	517,965	414,000	438,359	(1,838)		6.900	6.078	JJ	13,172	28,566	09/06/2002	07/15/2028	
14040H	BN	4			2	2FE	6,409,746	92.879	6,046,450	6,510,000	6,424,168	8,731		3.750	3.940	MS	75,950	244,125	05/09/2017	03/09/2027	
14313*	AB	9				2	800,000	99.880	799,036	800,000	800,000			4.170	4.170	AO	5,931	33,360	04/27/2016	04/27/2026	
14313*	AC	7				2	3,000,000	99.179	2,975,379	3,000,000	3,000,000			4.270	4.270	AO	22,773	128,100	06/22/2016	04/27/2028	
14456#	AA	4				2PL	800,000	99.748	797,984	800,000	800,000			4.960	4.960	JJ	16,644	41,003	07/19/2017	07/31/2027	
14456#	AB	2				2PL	2,500,000	100.013	2,500,335	2,500,000	2,500,000			5.060	5.060	JJ	53,060	130,717	07/19/2017	07/31/2029	
14456#	AC	0				2PL	1,500,000	100.667	1,510,010	1,500,000	1,500,000			5.210	5.210	JJ	32,780	80,755	07/19/2017	07/31/2032	
15135U	AF	6			A	2FE	3,292,441	97.591	3,225,389	3,305,000	3,294,456	225		6.750	6.779	MN	28,506	223,088	09/15/2009	11/15/2039	
156830	AA	9			C	2FE	2,496,750	92.251	2,306,275	2,500,000	2,497,122	273		4.125	4.141	FA	38,672	103,125	08/09/2017	08/16/2027	
16411Q	AB	7				3FE	5,016,328	93.250	4,681,150	5,020,000	4,681,150	(335,403)	225	5.250	5.262	AO	65,888	131,775	07/26/2018	10/01/2025	
17401Q	AR	2				2FE	15,000,000	99.030	14,854,558	15,000,000	15,000,000			3.753	3.252	MJSD	1,564	379,858	03/26/2018	03/29/2023	
18683K	AM	3				4FE	337,659	90.000	319,500	355,000	355,000	(19,595)	1,436	5.750	6.648	MS	6,804	10,206	04/27/2018	03/01/2025	
202795	HK	9				1FE	3,181,920	117.902	3,537,048	3,000,000	3,144,678	(4,971)		5.900	5.464	MS	52,117	177,000	09/17/2009	03/15/2036	
20337Y	AA	5				3FE	1,000,000	91.000	910,000	1,000,000	910,000	(90,000)		6.000	6.000	JD	6,607	60,000	05/28/2015	06/15/2025	
22112E	AC	2			C	3FE	1,486,830	100.625	1,509,375	1,500,000	1,487,955	(364)	373	7.000	7.082	JJ	46,958	105,000	12/15/2016	10/20/2027	
22279#	AA	2				2	7,900,000	97.250	7,682,734	7,900,000	7,900,000			3.910	3.910	JJ	150,155	308,890	07/06/2017	07/06/2025	
22279#	AB	0				2	1,200,000	96.130	1,153,564	1,200,000	1,200,000			4.090	4.090	JJ	23,858	59,578	04/19/2017	07/06/2027	
228187	AA	8				3FE	600,000	94.250	565,500	600,000	565,500	(34,500)		4.750	4.750	FA	11,875	14,646	01/18/2018	02/01/2026	
228227	BE	3				2FE	1,990,000	102.898	2,057,967	2,000,000	1,995,417	1,255		4.875	4.951	AO	20,583	97,500	04/01/2014	04/15/2022	
23311V	AG	2				3FE	500,000	97.750	488,750	500,000	488,750	(11,250)		5.375	5.375	JJ	12,423	12,423	07/10/2018	07/10/2025	
23330J	AA	9			D	2FE	4,827,900	111.289	4,674,138	4,200,000	4,818,505	(9,395)		6.850	5.565	JJ	143,051		06/29/2018	07/02/2037	
23636A	AQ	4			D	2FE	10,000,000	96.205	9,620,500	10,000,000	10,000,000			3.836	3.386	MJSD	21,311	172,338	06/05/2018	09/12/2023	
23918K	AQ	1				3FE	1,235,138	93.750	1,167,188	1,245,000	1,167,188	(69,157)	1,207	5.125	5.271	JJ	29,422	31,903	02/21/2018	07/15/2024	
242370	AD	6				4FE	3,225,363	80.000	2,612,000	3,265,000	2,612,000	(618,382)	6,568	6.500	6.773	MS	62,488	212,225	11/09/2017	03/15/2023	
268648	AN	2				3FE	7,350,688	86.762	7,092,823	8,175,000	7,092,823	(262,934)	5,069	3.375	5.990	JD	22,992		12/20/2018	06/01/2023	
268789	AB	0			D	2FE	1,148,030	117.061	1,170,612	1,000,000	1,122,381	(3,445)		6.650	5.605	AO	11,268	66,500	09/15/2009	04/30/2038	
277432	AK	6				2FE	11,576,439	101.555	12,084,997	11,900,000	11,821,014	36,034		4.500	4.846	JJ	246,925	535,500	01/26/2011	01/15/2021	
29245J	AK	8			D	2FE	1,359,820	85.450	1,196,300	1,400,000	1,360,650	642		4.500	4.679	MS	18,725	63,000	09/11/2017	09/14/2047	
29260F	AD	2				4FE	262,000	102.500	268,550	262,000	262,000			5.500	5.500	JJ	6,044	9,326	11/28/2017	01/30/2026	
29260F	AE	0				4FE	325,000	102.020	331,565	325,000	325,000			5.750	5.750	JJ	7,838	12,095	11/28/2017	01/30/2028	
29273V	AF	7				3FE	634,000	97.500	618,150	634,000	618,150	(15,850)		5.500	5.500	JD	2,906		12/11/2018	06/01/2027	
29336U	AD	9				3FE	416,250	78.127	390,633	500,000	390,633	(26,161)	544	5.050	6.362	AO	6,313	12,625	08/02/2018	04/01/2045	
29362U	AB	0				3FE	300,000	92.000	276,000	300,000	276,000	(24,000)		4.625	4.626	FA	5,242	10,599	11/02/2017	02/10/2026	
29379V	AG	8				2FE	2,981,580	112.836	3,385,080	3,000,000	2,984,318	365		6.125	6.170	AO	38,792	183,750	09/24/2009	10/15/2039	
30225V	A@	6				2	10,000,000	98.352	9,835,150	10,000,000	10,000,000			4.390	4.390	JJ	199,989		07/17/2018	07/17/2028	
30227C	AD	9			2.5	4FE	1,477,460	94.000	1,410,000	1,500,000	1,410,000	(77,705)	2,831	6.000	6.249	AO	22,500	90,000	02/11/2015	10/01/2022	
30251G	AY	3			C	3FE	215,000	94.000	202,100	215,000	202,100	(12,900)		5.125	5.125	MS	3,244	5,509	03/01/2018	03/15/2023	
30284@	AP	7				1FE	7,000,000	101.605	7,112,371	7,000,000	7,000,000			4.180	4.155	MON	25,196	296,664	06/20/2017	06/20/2022	
31572U	AF	3			C	2FE	501,750	100.375	501,875	500,000	501,540	(149)		5.500	5.452	JJ	12,628	27,500	03/29/2017	01/17/2027	
33938E	AQ	0			C	2FE	1,704,944	100.505	1,713,613	1,705,000	1,704,308	569		4.625	4.662	FA	29,790	78,856	08/11/2014	02/15/2020	
345397	YY	3				2FE	9,000,000	97.435	8,769,142	9,000,000	9,000,000			3.218	3.461	JAJO	70,802	158,841	02/28/2018	04/05/2021	
345838	AE	6				2FE	1,000,000	102.428	1,024,277	1,000,000	1,000,000			4.875	4.875	FA	18,417	48,750	01/27/2014	02/15/2021	
355145	B#	9				1FE	5,000,000	103.298	5,164,875	5,000,000	5,000,000			3.910	3.910	MS	66,796		08/28/2018	09/15/2023	
35671D	AZ	8				3FE	460,750	92.500	439,375	475,000	439,375	(23,629)	2,254	3.875	4.542	MS	5,420	18,406	02/14/2018	03/15/2023	
35671D	BC	8				3FE	4,725,000	76.125	3,806,250	5,000,000	3,806,250	(925,168)	4,942	5.450	5.868	MS	80,236	272,500	09/11/2017	03/15/2043	
35671D	BL	8				3FE	743,085	92.250	696,488	755,000	696,488	(47,989)	1,391	4.550	4.826	MN	4,485	34,353	02/14/2018	11/14/2024	
35877#	AA	0				2FE	11,400,000	92.202	10,510,971	11,400,000	11,400,000			4.130	4.127	JD	20,925	618,605	08/22/2017	12/15/2037	
35906A	BA	5				4FE	35,000	87.500	30,625	35,000	30,625	(4,375)		8.500	8.500	AO	744	1,587	03/08/2018	04/01/2026	
36168Q	AD	6			A	5FE	2,220,000	87.500	1,942,500	2,220,000	1,942,500	(277,500)		5.375	5.375	MS	39,775	61,320	02/21/2018	03/01/2023	
361841	AF	6				2FE	495,000	101.370													

SCHEDULE D - PART 1

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

1	2		Codes			7	8 Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		6	NAIC Designation and Administrative Symbol			Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	Char	Symbol						Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
37045X	AL	0			2FE	1,453,125	97.662	1,464,928	1,500,000	1,475,541			4,938		4.250	4.667	MN	8,146	63,750	01/21/2014	05/15/2023.
37185L	AJ	1			4FE	600,000	88.000	528,000	600,000	528,000	(72,000)				6.500	6.500	AO	9,750	44,092	08/07/2017	10/01/2025.
374297	B*	9			2Z	5,400,000	102.499	5,534,924	5,400,000	5,400,000					5.470	5.507	FMAN	29,538	126,357	06/21/2018.	06/21/2028.
37954F	AB	0			4FE	297,788	94.500	283,500	300,000	283,500	(15,313)		290		6.250	6.377	JJ	8,646	18,750	04/21/2015.	07/15/2022.
38141G	GS	7			1FE	14,815,887	104.703	15,077,295	14,400,000	14,554,506		(45,284)			5.750	5.365	JJ	361,100	828,000	04/25/2012.	01/24/2022.
38141G	WU	4			1FE	4,982,500	96.646	4,832,280	5,000,000	4,985,156		2,656			3.427	2.745	FMAN	18,563	121,062	03/22/2018.	02/23/2023.
383909	AE	8			3FE	1,000,000	99.000	990,000	1,000,000	990,000	(10,000)				5.125	5.125	AO	12,813	51,250	09/11/2014.	10/01/2021.
40049J	AV	9		D	2FE	981,020	109.748	1,097,475	1,000,000	991,183		1,108			6.625	6.801	MS	18,955	66,250	08/31/2025.	
404119	BN	8			3FE	806,525	99.000	796,950	805,000	796,950	(8,971)	(152)			5.000	4.975	MS	11,851	40,250	07/16/2014.	03/15/2024.
40414L	AK	5			2FE	995,370	100.248	1,002,481	1,000,000	997,381		445			4.200	4.257	MS	14,000	42,000	02/12/2014.	03/01/2024.
410345	AL	6			3FE	1,227,350	90.125	1,126,563	1,250,000	1,126,563	(102,769)	2,027			4.875	5.145	MN	7,786	60,938	02/08/2018.	05/15/2026.
428040	CS	6			4FE	946,545	73.000	757,010	1,037,000	757,010	(200,210)	10,675			5.500	7.147	AO	12,041	57,035	01/10/2018.	10/15/2024.
428102	AA	5			3FE	860,000	96.750	832,050	860,000	832,050	(27,950)				5.625	5.625	FA	18,275	35,341	11/17/2017.	02/15/2026.
436440	AK	7			3FE	465,000	93.000	432,450	465,000	432,450	(32,550)				4.375	4.375	AO	4,295	20,626	01/16/2018.	10/15/2025.
436440	AM	3			3FE	1,395,000	90.000	1,255,500	1,395,000	1,255,500	(139,500)				4.625	4.625	FA	26,883	34,410	01/16/2018.	02/01/2028.
45112E	AH	2		D	2FE	2,286,050	90.204	2,255,108	2,500,000	2,293,739		7,689			3.800	4.952	JD	4,486	47,500	07/30/2018.	12/14/2027.
454889	AM	8			2FE	2,047,460	116.731	2,334,614	2,000,000	2,038,814		(1,169)			6.050	5.875	MS	35,628	121,500	09/09/2009.	03/15/2037.
456829	AA	8		D	2FE	4,013,873	86.875	3,842,481	4,423,000	4,027,853		13,980			3.750	4.990	JJ	76,942		08/02/2018.	01/14/2028.
458140	AK	6			1FE	2,402,829	108.636	2,330,237	2,145,000	2,391,849		(6,538)			4.800	4.023	AO	25,740	102,960	04/11/2017.	10/01/2041.
460599	AC	7		C	3FE	1,000,000	98.500	985,000	1,000,000	985,000	(15,000)				6.500	6.500	FA	24,556	65,000	04/07/2015.	02/15/2025.
46625H	JQ	4			2FE	25,000,000	103.325	25,831,250	25,000,000	25,000,000					6.750	4.618	FA	703,125	1,687,500	01/14/2014.	12/31/2049.
47010B	AF	1		D	3FE	4,500,000	74.500	3,352,500	4,500,000	3,352,500	(1,102,500)				4.500	4.500	AO	50,625	197,438	10/04/2017.	10/01/2027.
47032@	AH	4			2	1,000,000	100.499	1,004,986	1,000,000	1,000,000					4.580	4.582	JD	127	45,800	09/26/2014.	09/30/2026.
47032@	AJ	0			2	1,000,000	100.282	1,002,819	1,000,000	1,000,000					4.630	4.631	JD	129	46,300	09/26/2014.	09/30/2027.
47032F	AB	5		D	3FE	2,554,265	85.500	2,200,770	2,574,000	2,200,770	(355,163)	1,668			5.000	5.097	JJ	59,345	75,790	02/15/2018.	01/15/2028.
479142	C@	8		B	1	6,904,552	109.271	6,245,669	5,715,750	5,715,750				(288,250)	4.660	4.660	JJ	111,721	281,441	01/31/2011.	01/31/2021.
48021P	A*	9		B	2	1,241,515	94.753	1,191,492	1,257,465	1,257,465				(63,415)	1.960	1.960	MN	3,149	24,989	06/27/2017.	06/27/2027.
48021P	A@	7			2	5,643,250	94.446	5,398,320	5,715,750	5,715,750				(288,250)	2.210	2.210	MN	16,141	128,075	06/27/2017.	06/27/2029.
48121@	AE	1			2PL	2,100,000	98.554	2,069,638	2,100,000	2,100,000					3.840	4.060	JAJO	15,232	39,470	04/25/2018.	04/25/2025.
48668N	AA	9		D	2FE	4,191,558	92.665	3,891,947	4,200,000	4,192,437		697			4.375	4.400	MS	48,490	183,750	09/19/2017.	09/26/2027.
494550	BD	7			2FE	513,325	106.652	533,258	500,000	511,469		(265)			6.500	6.300	MS	10,833	32,500	02/23/2010.	09/01/2039.
50152#	AL	1			2PL	6,799,388	86.390	5,873,991	6,799,388	6,799,388					4.080	4.100	FMAN	28,512	277,415	06/30/2017.	05/24/2037.
501889	AB	5			3FE	945,000	94.000	940,000	1,000,000	940,000	(30,773)	5,768			4.750	5.512	MN	6,069	47,500	01/16/2014.	05/15/2023.
521865	AV	7			2FE	1,000,000	102.869	1,028,687	1,000,000	1,000,000					5.375	5.375	MS	15,826	53,750	03/11/2014.	03/15/2024.
526057	CD	4			3FE	1,295,000	90.250	1,168,738	1,295,000	1,168,738	(126,263)				4.750	4.750	MN	5,468	30,756	06/11/2018.	11/29/2027.
527298	BD	4			3FE	2,983,316	98.048	2,941,440	3,000,000	2,941,440	(49,734)	2,160			5.375	5.465	MN	20,604	161,250	02/05/2015.	08/15/2022.
55303X	AC	9			3FE	801,450	99.000	772,200	780,000	772,200	(26,535)	(2,715)			5.625	5.084	MN	7,313	43,875	02/13/2018.	05/01/2024.
55342U	AH	7			3FE	744,900	91.438	713,213	780,000	713,213	(34,258)	2,570			5.000	5.608	AO	8,233	41,600	02/12/2018.	10/15/2027.
561233	AC	1		D	4FE	518,545	69.000	378,120	548,000	378,120	(72,794)	2,924			5.500	6.324	AO	6,363	30,140	09/19/2016.	04/01/2025.
56501R	AE	6		A	2FE	10,653,510	94.301	9,901,630	10,500,000	10,622,770		(17,520)			4.061	3.880	FA	150,426	426,405	04/25/2017.	02/24/2032.
56585A	AD	4			2FE	11,993,640	102.887	12,346,389	12,000,000	11,998,491		644			5.125	5.131	MS	205,000	615,000	01/27/2011.	03/01/2021.
56585A	AN	2			2FE	35,000	100.863	35,302	35,000	35,000					5.375	5.375	AO	470		10/02/2018.	10/01/2022.
59284M	AD	6		D	2FE	1,905,460	87.876	1,684,583	1,917,000	1,905,524		65			5.500	5.542	JJ	44,224	141,705	09/13/2017.	07/31/2047.
61746B	EE	2			1FE	5,073,450	99.672	4,983,600	5,000,000	5,063,916		(19,534)			3.649	2.392	JAJO	35,983	126,525	03/22/2018.	01/20/2022.
62854A	AN	4		D	2FE	6,919,990	91.141	6,379,889	7,000,000	6,932,706		7,577			3.950	4.101	JD	12,289	276,500	04/27/2017.	06/15/2026.
62943W	AB	5			3FE	976,559	95.000	950,000	1,000,000	950,000	(34,119)	2,336			5.375	5.709	FA	20,306	53,750	07/22/2015.	08/15/2024.
64110L	AS	5			3FE	1,790,000	91.250	1,633,375	1,790,000	1,633,375	(156,625)				4.875	4.875	AO	18,422		11/13/2018.	04/15/2028.
65342Q	AB	8			3FE	1,219,535	89.000	1,136,530	1,277,000	1,136,530	(87,249)	4,244			4.500	5.099	MS	16,920	55,869	02/14/2018.	09/15/2027.
65504L	AQ	0		D	4FE	1,515,000	85.250	1,291,538	1,515,000	1,291,538	(223,463)				7.875	7.875	FA	49,711	59,985	01/17/2018.	02/01/2026.
67054K	AA	7			4FE	500,000	91.750	458,750	500,000	458,750	(41,250)				7.375	7.367	JJ	17,003	36,875	04/06/2016.	05/01/2026.
67091T	AC	9	</																		

SCHEDULE D - PART 1

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

1	2		Codes			6	7		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
692733	AB	4	D		2FE	3,732,094	92.000	3,496,000	3,800,000	3,735,458		3,364			6.625	6.875	AO	46,853	125,875	04/17/2018	04/24/2028
69318F	AG	3			4FE	1,580,883	94.000	1,522,800	1,620,000	1,522,800	(62,423)	4,032			7.250	7.678	JD	5,220	117,450	12/08/2017	06/15/2025
69327R	AJ	0			4FE	2,260,000	89.000	2,011,400	2,260,000	2,011,400	(248,600)				5.750	5.750	MN	16,605	64,975	07/25/2018	05/15/2026
69369E	AD	1	D		2FE	2,922,620	99.517	2,985,516	3,000,000	2,928,829		1,319			6.000	6.193	MN	29,000	180,000	06/11/2014	05/03/2042
70014L	AC	4	D		3FE	2,000,000	93.500	1,870,000	2,000,000	1,870,000	(45,000)				4.500	4.500	MS	26,500	87,500	09/14/2017	03/15/2023
70645I	BC	4	C		2FE	1,027,000	106.370	1,382,812	1,300,000	1,167,032		19,271			8.625	11.402	JD	9,344	112,125	02/10/2006	12/01/2023
70645I	BD	2	C		2FE	1,720,926	111.482	2,341,123	2,100,000	1,838,990		16,543			9.500	11.825	MS	58,742	199,500	02/08/2006	09/15/2027
709599	AX	2			2FE	16,518,278	97.793	15,744,735	16,100,000	16,457,523		(37,398)			4.200	3.875	AO	169,050	676,200	04/27/2017	04/01/2027
715604	AA	2	C		2FE	700,000	96.755	677,285	700,000	700,000					5.375	5.374	MS	10,347	18,813	03/15/2018	03/22/2030
71647N	AF	6	D		3FE	1,027,500	95.387	1,240,031	1,300,000	1,112,528		34,131			4.375	8.374	MN	6,477	56,875	05/03/2016	05/20/2023
71647N	AM	1	C		3FE	174,950	101.450	202,900	200,000	181,704					6.250	8.459	MS	3,611	12,500	04/28/2016	03/17/2024
71654Q	CK	6	D		2FE	1,000,000	87.250	872,500	1,000,000	1,000,000					5.350	5.350	FA	20,657		12/18/2018	02/12/2028
727610	AN	7			4FE	1,100,000	88.500	973,500	1,100,000	973,500	(126,500)				6.250	6.246	AO	14,514	69,323	10/06/2017	10/25/2025
73179P	AK	2			3FE	500,625	96.500	482,500	500,000	482,500	(17,795)	(61)			5.250	5.234	MS	7,729	26,250	02/13/2013	03/15/2023
737446	AM	6			4FE	254,150	93.750	243,750	260,000	243,750	(10,850)	450			5.750	6.077	MS	4,983	14,950	02/13/2018	03/01/2027
737446	AN	4			4FE	377,000	92.000	346,840	377,000	346,840	(30,160)				5.625	5.624	JJ	9,778	13,195	11/28/2017	01/15/2028
740212	AL	9	A		3FE	185,000	86.000	159,100	185,000	159,100	(25,900)				7.125	7.121	JJ	8,531	8,531	11/09/2017	01/15/2026
74264*	AB	2			1	2,000,000	100.957	2,019,148	2,000,000	2,000,000					4.270	4.270	AO	18,029	85,400	04/15/2014	04/15/2026
74264*	AC	0			1	1,300,000	99.028	1,287,361	1,300,000	1,300,000					3.750	3.750	AO	12,458	48,750	06/01/2016	04/01/2026
74264*	AD	8			1	2,400,000	98.453	2,362,862	2,400,000	2,400,000					3.850	3.850	AO	23,613	92,400	06/01/2016	04/01/2028
74273@	AC	7			2	1,500,000	98.860	1,482,906	1,500,000	1,500,000					4.000	4.000	FA	22,833	60,000	02/14/2013	02/14/2025
74347@	AA	3			2FE	1,000,000	105.724	1,057,241	1,000,000	1,000,000					7.500	7.500	MN	7,292	75,000	11/27/2013	11/26/2020
74733V	AD	2			3FE	90,000	83.000	74,700	90,000	74,700	(15,300)				5.625	5.625	MS	1,688	3,938	11/06/2017	03/01/2026
74840L	AB	8			3FE	990,270	88.500	885,000	1,000,000	885,000	(106,145)	864			5.250	5.375	JJ	24,208	31,646	12/05/2017	01/15/2028
751277	AN	4			1FE	5,122,608	113.790	5,507,438	4,840,000	4,897,029		(21,210)			9.300	8.730	MN	75,020	450,120	09/06/1994	05/01/2021
751277	AR	5			1FE	4,766,150	118.187	5,909,365	5,000,000	4,925,517		14,674			8.125	8.565	FA	169,271	406,250	09/01/1994	02/01/2023
75973Q	AA	5			2FE	5,342,025	95.085	5,120,347	5,385,000	5,347,566		3,713			3.450	3.545	JJ	92,891	186,815	06/28/2017	07/01/2027
767754	CH	5			5FE	200,000	79.000	158,000	200,000	158,000	(23,000)				6.125	6.116	JJ	5,138	12,250	03/19/2015	04/01/2023
780097	BH	3	D		2FE	10,000,000	95.536	9,553,614	10,000,000	10,000,000					4.372	3.885	MJSD	8,251	200,619	06/20/2018	06/25/2024
780153	AU	6			2FE	1,018,750	105.040	1,050,397	1,000,000	1,008,651		(1,980)			5.250	5.001	MN	6,708	52,500	03/26/2013	11/15/2022
78516F	AA	7			2FE	2,507,200	98.468	2,461,693	2,500,000	2,506,816		(384)			4.246	4.210	MN	17,692	53,370	05/02/2018	05/01/2028
79575@	AK	3			1PL	1,187,500	98.612	1,171,014	1,187,500	1,187,500					4.270	4.269	JD	845	50,881	06/25/2013	06/25/2028
79575@	AL	1			4PL	1,375,000	99.410	1,366,883	1,375,000	1,375,000					4.500	4.499	MS	20,453	62,078	09/02/2014	09/02/2029
79970Y	AE	5			4FE	1,353,172	81.500	1,114,105	1,367,000	1,114,105	(241,155)	2,088			7.250	7.496	FA	37,441	49,829	02/07/2018	02/15/2023
80007R	AA	3	D		2FE	999,780	99.338	993,380	1,000,000	999,795		15			4.600	4.605	FA	18,144		08/02/2018	08/08/2023
80874Y	AW	0			4FE	1,500,000	89.250	1,338,750	1,500,000	1,338,750	(161,250)				5.000	5.000	AO	15,833	74,583	01/31/2018	10/15/2025
811054	AG	0			4FE	811,650	91.750	761,525	830,000	761,525	(52,092)	1,967			5.125	5.497	MN	5,435	42,538	02/06/2018	05/15/2025
81211K	AU	4			3FE	1,000,000	100.250	1,002,500	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	03/07/2013	04/01/2023
81725W	AG	8	D		3FE	958,750	97.250	972,500	1,000,000	972,500	(4,565)	4,096			4.875	5.426	AO	10,292	48,750	01/22/2014	10/15/2023
81725W	AJ	2	C		3FE	400,000	94.000	376,000	400,000	376,000	(24,000)				5.000	5.000	AO	5,000	20,000	03/19/2015	10/01/2025
82481L	AD	1	C		2FE	2,903,700	90.492	2,714,765	3,000,000	2,918,330		9,020			3.200	3.607	MS	26,133	96,000	05/11/2017	09/23/2026
82873L	AA	3			2FE	6,875,500	71.000	4,899,000	6,900,000	4,899,000	(1,938,191)	2,941			5.750	5.814	MN	66,125	404,465	01/29/2018	11/01/2024
829259	AR	1			4FE	1,000,000	93.750	937,500	1,000,000	937,500	(62,500)				5.625	5.625	FA	23,438	56,250	07/09/2014	08/01/2024
832248	AZ	1			2FE	17,049,957	93.218	15,576,651	16,710,000	16,998,566		(30,983)			4.250	3.990	FA	295,906	710,175	04/12/2017	02/01/2027
83379#	AD	7			1	5,000,000	101.720	5,086,005	5,000,000	5,000,000					4.140	4.140	MS	67,275	207,000	03/04/2014	03/04/2026
845467	AN	9			3FE	1,500,000	95.000	1,425,000	1,500,000	1,425,000	(75,000)				7.750	7.750	AO	29,063	118,188	09/11/2017	10/01/2027
848609	AA	1			4FE	5,177,610	96.676	5,005,522	5,177,610	5,177,610					5.300	5.335	MJSD	762	274,413	02/20/2014	03/31/2033
852060	AD	4			4FE	869,675	94.500	812,700	860,000	812,700	(51,068)	(532)			6.875	6.750	MN	7,555	59,125	07/16/2014	11/15/2028
85207U	AK	1			4FE	830,000	98.750	819,625	830,000	819,625	(10,375)				7.625	7.621	MS	21,096	33,226	02/20/2018	03/01/2026
853254	BL	3	D		2FE	5,000,000	99.145	4,957,250	5,000,000	5,000,000					3.619	3.512	JAJO	44,581		09/27/2018	01/20/2023
857006	AE	0			1FE	999,300	97.527	975,266													

SCHEDULE D - PART 1

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

1	2		Codes			6	7		10		11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9	12	13		14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description		Code	F o r e i g n	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
85812R	AA	7	.....	D	.....	2FE	4,900,000	92.764	4,545,436	4,900,000	4,900,000				4.000	4.000	MS	54,444	196,000	09/14/2017	09/21/2024
86765L	AL	1	.....	.....	2	3FE	440,000	94.750	416,900	440,000	416,900	(23,100)			5.500	5.500	FA	9,142		12/03/2018	02/15/2026
86765L	AN	7	.....	.....	2	3FE	230,000	93.538	215,137	230,000	215,137	(14,863)			5.875	5.875	MS	3,979		12/03/2018	03/15/2028
87264A	AU	9	.....	.....	2	3FE	600,000	91.750	550,500	600,000	550,500	(49,500)			4.500	4.500	FA	11,250	13,950	01/22/2018	02/01/2026
87264A	AV	7	.....	.....	2	3FE	955,000	90.500	864,275	955,000	864,275	(90,725)			4.750	4.750	FA	18,901	23,437	01/22/2018	02/01/2028
87470L	AD	3	.....	.....	2	3FE	6,000,000	96.000	5,760,000	6,000,000	5,760,000	(240,000)			5.500	5.500	JJ	152,167	275,000	09/12/2017	01/15/2028
87612B	BG	6	.....	.....	2	3FE	5,000,000	90.500	4,525,000	5,000,000	4,525,000	(475,000)			5.000	5.000	JJ	115,278		10/17/2018	01/15/2028
877249	AD	4	.....	.....	2,7	3FE	1,000,000	95.000	950,000	1,000,000	950,000				5.625	5.625	MS	18,750	56,250	02/28/2014	03/01/2024
879369	AF	3	.....	.....	2	3FE	110,000	92.750	102,025	110,000	102,025	(7,975)			4.625	4.625	MN	650	5,017	11/16/2017	11/15/2027
88032W	AG	1	.....	C	.....	2	1FE	3,299,175	93.956	3,100,555	3,300,000	3,299,241	66		3.595	3.598	JJ	53,386	59,318	01/11/2018	01/19/2028
88104L	AE	3	.....	.....	1	3FE	924,563	88.000	827,200	940,000	827,200	(91,217)	1,130		5.000	5.211	JJ	19,714	29,897	03/05/2018	01/31/2028
88167A	AL	5	D	2	3FE	2,715,671	96.321	2,648,837	2,750,000	2,648,837	(70,354)	3,520		6.000	6.252	AO	34,833	96,708	05/22/2018	04/15/2024
883203	BU	4	.....	.....	2	2FE	3,493,035	102.206	3,577,195	3,500,000	3,496,152		652		4.300	4.324	MS	50,167	150,500	01/23/2014	03/01/2024
893647	AX	5	.....	.....	2	4FE	2,073,660	97.250	1,977,093	2,033,000	1,977,093	(85,088)	(10,328)		6.500	5.883	JJ	60,934	132,145	11/10/2017	01/15/2024
893647	BB	2	.....	.....	2	4FE	4,056,825	93.000	3,701,400	3,980,000	3,701,400	(321,238)	(12,087)		6.375	5.963	JD	11,277	253,725	11/08/2017	06/15/2026
89675*	AP	2	.....	C	.....	4	2	8,560,000	103.216	8,835,247	8,560,000	8,560,000			6.600	6.599	AO	95,729	564,960	04/30/2010	04/30/2022
89675*	AR	8	.....	C	.....	4	2	2,640,000	103.317	2,727,556	2,640,000	2,640,000			6.650	6.654	AO	29,748	175,560	06/30/2010	04/30/2022
897051	AA	6	.....	.....	2	4FE	10,013	83.000	8,300	10,000	8,300	(1,711)	(1)		6.500	6.470	AO	137	341	03/28/2018	04/15/2026
89705P	AA	3	.....	D	.....	2	4FE	2,000,000	81.000	1,620,000	2,000,000	1,620,000	(380,000)		5.750	5.750	AO	28,750	117,875	09/14/2017	10/01/2025
911365	BB	9	.....	.....	2	3FE	1,500,000	96.250	1,443,750	1,500,000	1,443,750	(56,250)			5.750	5.750	MN	11,021	86,250	03/12/2014	11/15/2024
911365	BD	5	.....	.....	2	3FE	400,000	94.250	377,000	400,000	377,000	(23,000)			5.500	5.500	JJ	10,144	22,000	03/12/2015	07/15/2025
911365	BG	8	.....	.....	2	3FE	327,844	87.750	285,188	325,000	285,188	(41,551)	(293)		4.875	4.744	JJ	7,306	14,699	11/08/2017	01/15/2028
912920	AC	9	.....	.....	2	3FE	34,750	89.334	44,667	50,000	37,752		353		6.875	10.111	MS	1,012	3,438	09/27/2002	09/15/2033
914906	AS	1	.....	.....	2	4FE	521,125	87.750	482,625	550,000	482,625	(41,463)	2,963		5.125	6.058	FA	10,649	14,094	02/15/2018	02/15/2025
91832C	AA	4	D	2	3FE	5,607,050	96.750	5,456,700	5,640,000	5,456,700	(151,901)	1,551		5.375	5.458	MN	47,999	168,775	05/10/2018	05/04/2027
91832V	AA	2	C	2	3FE	2,275,000	92.250	2,098,688	2,275,000	2,098,688	(176,313)			5.000	5.000	FA	42,972	60,035	01/29/2018	02/15/2028
91911K	AN	2	.....	.....	2	3FE	1,756,344	93.250	1,636,538	1,755,000	1,636,538	(119,548)	(235)		5.500	5.482	MN	105,178	100,279	11/14/2017	11/01/2025
92676X	AD	9	C	2	4FE	6,106,200	93.250	5,669,600	6,080,000	5,669,600	(433,852)	(2,534)		5.875	5.805	MS	16,086	352,239	01/29/2018	09/15/2027
92840V	AA	0	.....	.....	2	3FE	310,000	96.250	298,375	310,000	298,375	(11,625)			5.500	5.500	MS	6,110		08/07/2018	09/01/2026
958102	AM	7	.....	.....	2	3FE	3,500,000	86.750	3,036,250	3,500,000	3,036,250	(463,750)			4.750	4.748	FA	62,806	84,049	01/30/2018	02/15/2026
96926D	AU	4	.....	.....	2	4FE	20,000	90.000	18,000	20,000	18,000	(2,000)			6.000	6.000	MS	400		09/05/2018	09/01/2023
973147	AD	3	C	2	3FE	1,390,734	82.220	1,206,167	1,467,000	1,206,167	(176,820)	7,712		5.000	5.813	JJ	32,804	52,364	01/17/2018	01/20/2026
97786#	AQ	5	.....	.....	2	2FE	3,000,000	98.555	2,956,653	3,000,000	3,000,000				3.817	2.589	FMAN	10,178	95,419	11/30/2017	11/30/2023
98954#	AB	2	.....	.....	3	.....	1,000,000	99.569	995,693	1,000,000	995,693	(4,307)			4.520	4.520	AO	9,291	45,200	04/22/2014	04/17/2024
B0R9M3	AC	3	D	2	2FE	1,017,500	102.000	1,020,000	1,000,000	1,009,379		(1,836)		5.500	5.258	JD	2,260	55,000	01/16/2014	06/15/2023
C4931*	BC	6	2	11,100,682	96.007	9,559,960	9,957,534	9,957,534			(896,850)		3.680	3.680	MS	102,806	385,099	09/20/2017	09/20/2027
C9824@	AF	7	A	2	2PL	4,300,000	100.000	4,300,000	4,300,000	4,300,000				3.450	3.450	MS	44,505	175,404	09/13/2012	09/13/2019
D2736#	AJ	8	B	2	2PL	3,431,615	100.000	2,857,875	2,857,875	2,857,875		(144,125)		3.570	3.570	AO	25,223	116,504	04/02/2014	04/06/2021
D2736#	AK	5	B	2	2PL	686,323	100.000	571,575	571,575	571,575		(28,825)		4.050	4.050	AO	5,723	26,165	04/02/2014	04/02/2024
G0827#	BK	5	2	2Z	8,599,115	93.453	7,974,431	8,533,120	8,533,120			(530,305)		2.770	2.770	FA	84,698	249,141	08/22/2017	08/22/2027
G0892#	AA	8	2	2FE	13,176,100	98.351	12,275,464	12,481,280	12,481,280			(775,670)		2.860	2.860	MS	92,216	380,361	09/28/2017	09/28/2027
G1313@	AA	9	1	6,345,010	97.223	6,067,356	6,240,640	6,240,640			(387,835)		2.740	2.740	MN	17,574	175,740	05/24/2017	05/24/2037
G2479@	AH	2	1	1PL	2,763,940	91.739	2,506,181	2,731,872	2,731,872			(169,777)		2.960	2.960	FA	27,179	85,003	08/31/2017	08/31/2032
G2765*	AA	2	D	2	2FE	2,500,000	95.181	2,379,523	2,500,000	2,500,000				3.900	3.900	JJ	43,875	97,500	07/19/2017	07/19/2024
G2765*	AB	0	D	2	2FE	1,900,000	94.662	1,798,569	1,900,000	1,900,000				4.060	4.060	JJ	34,713	77,140	07/19/2017	07/19/2025
G2765*	AC	8	D	2	2FE	3,000,000	94.373	2,831,202	3,000,000	3,000,000				4.220	4.220	JJ	56,970	126,600	07/19/2017	07/19/2026
G2765*	AF	1	C	2	2FE	1,000,000	98.200	982,000	1,000,000	1,000,000				4.860	4.860	AO	9,180		10/23/2018	10/23/2026
G2765*	AG	9	C	2	2FE	4,000,000	98.436	3,937,456	4,000,000	4,000,000				4.970	4.970	AO	37,551		10/23/2018	10/23/2027
G2765*	AH	7	.....	C	.....	2	2FE	2,200,000	98.974	2,177,417	2,200,000	2,200,000				5.090	5.090				

SCHEDULE D - PART 1

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

1	2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification	Description		Code	For orig g n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
N1614R AX 9	BRITISH TRANSCO INTERNATIONAL GTD-by-Mul		@...	D	1FE	.....	3,909,640	88.604	6,202,287	7,000,000	6,001,804	.....	316,303	.....	5.488	N/A	.....	.....	.....	.....	01/27/2011	11/04/2021
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE		.....	D	2PL	.....	5,800,000	93.351	5,414,329	5,800,000	5,800,000	.....	.....	.....	6.023	MJSD	.....	10,598	98,006	.....	11/30/2018	12/20/2044
Q3535# AD 8	AUSTRALIAN GAS NETWORKS VIC 3 Envestra V		.....	D	1FE	.....	10,000,000	112.183	11,218,280	10,000,000	10,000,000	.....	.....	.....	6.520	JJ	.....	326,000	652,000	.....	07/01/2010	07/01/2027
W4662R EN 2	INTRUM JUSTITIA AB		.....	B	3FE	.....	1,003,500	87.968	905,046	1,028,835	905,046	.....	(123,789)	.....	3.125	JJ	.....	14,825	35,488	.....	06/16/2017	07/15/2024
X5151* AD 2	LANDSVIRKJUN		.....	D	2FE	.....	1,800,000	98.671	1,776,085	1,800,000	1,800,000	.....	.....	.....	4.010	MS	.....	22,657	36,000	.....	03/08/2018	03/08/2022
X5151* AE 0	LANDSVIRKJUN		.....	D	2FE	.....	2,100,000	98.315	2,064,617	2,100,000	2,100,000	.....	.....	.....	4.120	MS	.....	27,158	43,260	.....	03/08/2018	03/08/2023
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations		852,502,119	XXX	827,040,545	850,417,035	830,758,433	(15,935,108)	274,528	XXX	XXX	10,859,287	33,510,340	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																							
05990T AU 1	BANC OF AMERICA FUNDING CORPOR		.....	.....	4	1FM	2,642,462	100.557	2,657,174	2,642,462	2,642,462	.....	.....	.....	3.750	3.673	MON	8,258	77,954	.....	02/10/2015	02/01/2037
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN		.....	.....	4	1FM	4,466,036	100.155	4,417,733	4,410,900	4,454,921	.....	(11,114)	.....	4.000	3.267	MON	1,470	117,624	.....	05/01/2018	06/28/2053
07332B AD 1	BAYVIEW OPPORTUNITY MASTER FUN		.....	.....	4	1FM	2,391,397	100.923	2,371,690	2,350,000	2,383,129	.....	(5,124)	.....	4.150	3.893	MON	813	97,525	.....	04/28/2017	03/28/2057
07332B AE 9	BAYVIEW OPPORTUNITY MASTER FUN		.....	.....	4	1FM	1,691,237	102.498	1,721,969	1,680,000	1,689,573	.....	(1,075)	.....	4.500	4.443	MON	630	75,600	.....	04/28/2017	03/28/2057
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN		.....	.....	4	1FM	7,157,683	99.143	7,041,311	7,102,197	7,150,031	.....	(7,651)	.....	3.500	3.157	MON	2,071	207,147	.....	03/13/2018	05/28/2069
126694 3B 2	CWHL_06-8 CWHL 2006-8 1A1		.....	.....	4	4FM	486,890	91.148	486,555	533,809	476,371	.....	(4,590)	.....	6.000	5.037	MON	2,669	31,991	.....	03/01/2006	05/01/2036
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT		.....	.....	4	1FM	915,234	98.973	910,956	920,411	915,421	.....	187	.....	3.500	3.610	MON	2,685	18,792	.....	05/08/2018	10/01/2045
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N		.....	.....	4	1FM	3,476,639	84.881	4,136,224	4,872,993	3,714,957	.....	130,395	.....	3.406	10.556	MON	2,766	141,458	.....	09/30/2015	08/26/2047
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M		.....	.....	4	1FM	953,209	99.509	950,309	955,000	953,665	.....	455	.....	3.421	3.301	MON	545	21,887	.....	04/05/2018	03/25/2035
68389F CG 7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 200		.....	.....	4	1FM	70,464	98.057	69,230	70,602	70,602	.....	.....	.....	3.046	2.864	MON	36	1,789	.....	09/24/2002	08/25/2032
76119H AA 8	RESIMAC MBS TRUST RESL 18-1A		.....	C	4	1FE	1,618,703	99.328	1,607,828	1,618,703	1,618,703	.....	.....	.....	3.187	3.128	MON	3,153	26,465	.....	05/17/2018	11/10/2049
86358E KX 3	STRUCTURED ASSET INVESTMENT LO		.....	.....	4	1FM	419,311	99.040	416,328	420,362	419,397	.....	86	.....	3.446	3.321	MON	241	11,487	.....	02/14/2018	09/25/2034
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W		.....	.....	4	1FM	2,673,743	99.490	2,679,247	2,692,993	2,673,743	.....	.....	.....	3.500	3.656	MON	7,855	47,127	.....	06/07/2018	01/03/2046
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities		28,963,008	XXX	29,466,554	30,270,432	29,162,975	0	101,569	XXX	XXX	33,192	876,846	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																							
04410R AG 1	ASHFORD HOSPITALITY TRUST INC		.....	.....	4	1FM	3,750,000	98.968	3,711,307	3,750,000	3,750,000	.....	.....	.....	3.710	3.600	MON	6,539	75,214	.....	04/27/2018	04/15/2035
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC		.....	.....	4	1FM	2,000,000	98.695	1,973,890	2,000,000	2,000,000	.....	.....	.....	3.860	3.752	MON	3,629	41,897	.....	04/27/2018	04/15/2035
05492C AG 2	BARCLAYS COMMERCIAL MORTGAGE S		.....	.....	4	1FM	2,000,000	99.227	1,984,540	2,000,000	2,000,000	.....	.....	.....	3.505	3.440	MON	2,921	49,860	.....	02/08/2018	02/15/2033
05549R AE 7	BARCLAYS COMMERCIAL MORTGAGE S		.....	.....	4	1FM	9,973,447	98.183	9,818,348	10,000,000	9,975,445	.....	1,998	.....	4.346	4.301	MON	18,109	138,702	.....	07/19/2018	07/19/2037
056057 AG 7	BX TRUST BX_18-BIOA		.....	.....	4	1FM	11,926,506	97.812	11,737,426	12,000,000	11,939,344	.....	12,838	.....	3.326	3.345	MON	18,749	268,677	.....	03/02/2018	03/15/2037
05607D AJ 6	BX TRUST BX_17-SLCT		.....	.....	4	1FM	2,552,391	98.863	2,521,005	2,550,000	2,554,007	.....	1,319	.....	3.855	3.774	MON	4,621	86,143	.....	08/15/2018	07/15/2034
05607K AA 9	BXMT_17-FL1		.....	.....	4	1FE	2,000,000	99.949	1,998,977	2,000,000	2,000,000	.....	.....	.....	3.330	3.199	MON	3,128	56,493	.....	12/08/2017	06/15/2035
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST		.....	.....	4	1FM	1,000,000	98.932	989,324	1,000,000	1,000,000	.....	.....	.....	3.505	3.380	MON	1,647	17,063	.....	05/22/2018	06/15/2035
12433P AJ 5	BX TRUST BX_17-APPL		.....	.....	4	1FM	1,791,151	98.962	1,770,904	1,789,473	1,792,264	.....	896	.....	3.855	3.769	MON	3,243	60,451	.....	11/29/2017	07/15/2034
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI		.....	.....	4	1FM	923,342	98.853	917,491	928,139	924,534	.....	1,192	.....	3.343	3.324	MON	1,458	13,532	.....	06/01/2018	05/15/2035
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI		.....	.....	4	1FM	917,493	97.677	906,581	928,139	919,142	.....	1,649	.....	3.405	3.548	MON	1,485	13,808	.....	06/01/2018	05/15/2035
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B		.....	.....	4	1FE	2,483,368	97.934	2,448,353	2,500,000	2,487,378	.....	4,009	.....	3.285	3.547	MON	3,858	35,360	.....	06/08/2018	06/15/2033
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1		.....	.....	2	1FE	2,000,000	99.117	1,982,349	2,000,000	2,000,000	.....	.....	.....	3.370	3.226	MON	2,434	37,959	.....	04/26/2018	12/19/2035
36255N AZ 8	GS MORTGAGE SECURITIES TRUST G		.....	.....	4	1FM	7,304,323	98.854	7,166,926	7,250,000	7,300,136	.....	(4,187)	.....	4.364	4.355	MON	26,367	241,707	.....	03/15/2018	03/01/2051
432885 AG 6	HILTON USA TRUST HILT_18-ORL		.....	.....	4	1FM	10,000,000	99.020	9,902,026	10,000,000	10,000,000	.....	.....	.....	3.505	3.509	MON	14,605	244,436	.....	02/14/2018	12/15/2034
432885 AJ 0	HILTON USA TRUST HILT_18-ORL		.....	.....	4	1FM	3,000,000	98.760	2,962,795	3,000,000	3,000,000	.....	.....	.....	3.755	3.762	MON	4,694	79,247	.....	02/14/2018	12/15/2034
46649J AG 3	JP MORGAN CHASE COMMERCIAL MOR		.....	.....	4	1FM	2,400,000	99.030	2,376,710	2,400,000	2,400,000	.....	.....	.....	3.555	3.554	MON	3,555	60,684	.....	02/08/2018	02/15/2035
46649J AJ 7	JP MORGAN CHASE COMMERCIAL MOR		.....	.....	4	1FM	1,000,000	98.762	987,615	1,000,000	1,000,000	.....	.....	.....	2.585	3.733	MON	1,213	26,896	.....	02/08/2018	02/15/2025
48275P AE 1	KREF_18-FL1		.....	.....	4	1FE	4,000,000	99.282	3,971,299	4,000,000	4,000,000	.....	.....	.....	4.055	3.977	MON	15,069	.....	.....	11/07/2018	06/15/2036
61691K AG 6	MORGAN STANLEY CAPITAL I TRUST		.....	.....	4	1FM	3,500,000	99.522	3,483,283	3,500,000	3,500,000	.....	.....	.....	3.705	3.644	MON	5,403	112,917	.....	11/17/2017	11/15/2034
61691K AJ 0	MORGAN STANLEY CAPITAL I TRUST		.....	.....	4	1FM	3,000,000	99.479	2,984,383	3,000,000	3,000,000	.....	.....	.....	3.855	3.795	MON	5,437	101,348	.....	11/17/2017	11/15/2034
61691P AG 5	MORGAN STANLEY CAPITAL I TRUST		.....	.....	4	1FM	4,000,000	98.986	3,959,444	4,000,000	4,000,000	.....	.....	.....	3.655	3.611	MON	6,871	125,830	.....	12/01/2017	11/15/2034
87266X AE 3	TPG REAL ESTATE FINANCE_TRTX_1		.....	.....	4	1FE	1,000,000	99.708	997,083	1,000,000	1,000,000	.....	.....	.....	3.755	3.640	MON	1,565	28,197	.....	02/05/2018	04/15/2035
87275Q AE 7	TPG REAL ESTATE FINANCE_TRTX_1		.....	.....	4	1FE	6,000,000	99.161	5,949,643	6,000,000	6,000,000	.....	.....	.....	4.055	4.032	MON	10,138	12,000	.....	11/15/2018	11/15/2037
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU		.....	.....																	

SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For reig n	Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00176A AX 3 AMERICAN MONEY MANAGEMENT CORP.....	4	1FE	2,980,800	98.252	2,947,563	3,000,000	2,983,036	2,236	3,530	3.692	JAJO..	18,535	51,221	04/20/2018	04/30/2031							
00176A BB 0 AMERICAN MONEY MANAGEMENT CORP.....	4	1FE	3,000,000	96.283	2,888,493	3,000,000	3,000,000	4.120	4.177	JAJO..	21,632	60,219	04/20/2018	04/30/2031								
00176C AN 1 AMERICAN MONEY MANAGEMENT CORP.....	C	4	1,000,000	98.548	985,480	1,000,000	1,000,000	3.818	3.770	FMAN.	5,492	32,511	11/01/2017	11/10/2030								
01750L AC 7 ALLEGRO CLO VIII LTD ALLEG_18.....	C	4	1,000,000	94.917	949,172	1,000,000	1,000,000	4.106	4.246	JAJO..	17,045	17,045	06/29/2018	07/15/2031								
02377A AA 6 AMERICAN AIRLINES.....	C	4	1,081,067	96.820	1,046,689	1,081,067	1,081,067	3.700	3.699	AO.....	10,000	39,999	09/02/2014	10/01/2026								
02378* AA 8 AMERICAN AIRLINES 2017-2 CLASS.....	C	4	6,157,909	101.009	6,220,067	6,157,909	6,157,909	5.180	5.181	AO.....	67,340	71,770	07/24/2018	10/15/2023								
02378L AA 1 AMERICAN AIRLINES 2017-1 CLASS.....	C	4	1,600,000	100.618	1,609,890	1,600,000	1,600,000	5.180	5.180	FA.....	31,310	4,835	07/24/2018	08/15/2023								
03665L AE 3 ANTARES CLO ANTR_18-3A.....	C	4	3,000,000	96.750	2,902,500	3,000,000	3,000,000	4.569	4.591	JAJO..	4,892	4,892	11/20/2018	01/20/2031								
03665L AG 8 ANTARES CLO ANTR_18-3A.....	C	4	3,000,000	92.250	2,767,500	3,000,000	3,000,000	5.219	5.248	JAJO..	5,542	5,542	11/20/2018	01/20/2031								
03665T AG 1 ANTARES CLO ANTR_18-2A.....	C	4	2,000,000	99.979	1,999,584	2,000,000	2,000,000	5.108	5.797	JAJO..	24,974	24,974	08/24/2018	10/20/2030								
04016D AG 0 ARES CLO LTD ARES_16-41A.....	C	2	4,993,500	100.023	5,001,130	5,000,000	4,994,469	6.636	6.833	JAJO..	71,893	71,893	12/18/2018	01/15/2029								
04016V AA 3 ARES CLO LTD ARES_18-47A.....	C	2	7,000,000	97.346	6,814,185	7,000,000	7,000,000	3.356	3.490	JAJO..	50,904	115,412	03/13/2018	04/15/2030								
04017F AE 9 ARES CLO LTD ARES_18-48A.....	C	4	1,000,000	98.013	980,126	1,000,000	1,000,000	4.049	4.152	JAJO..	20,853	20,853	05/24/2018	07/20/2030								
04965L AJ 7 ATRIUM CDO CORP ATRM_14A-B.....	D	4	2,000,000	97.369	1,947,374	2,000,000	2,000,000	4.010	4.276	JAJO..	29,186	29,186	07/19/2018	08/23/2030								
056162 AN 0 BABSON CLO LTD BABS_N_15-1A.....	C	4	4,000,000	97.717	3,908,664	4,000,000	4,000,000	3.459	3.561	JAJO..	27,288	85,934	02/07/2018	01/20/2031								
12548F AS 9 CIFIC FUNDING LTD CIFIC_13-1A.....	D	4	1,246,563	94.697	1,183,709	1,250,000	1,227,032	9.086	9.536	JAJO..	24,294	108,892	10/16/2017	07/16/2030								
12548M BF 1 CIFIC FUNDING LTD CIFIC_15-1A.....	D	4	3,000,000	98.044	2,941,323	3,000,000	3,000,000	3.579	3.683	JAJO..	21,176	80,784	12/12/2017	01/22/2031								
12549F BP 3 CIFIC FUNDING LTD CIFIC_13-4A.....	D	4	2,000,000	97.365	1,947,294	2,000,000	2,000,000	4.127	4.173	JAJO..	14,672	32,642	05/21/2018	04/27/2031								
12549Q BE 4 CIFIC FUNDING LTD CIFIC_14-3A.....	D	4	3,000,000	98.277	2,948,298	3,000,000	3,000,000	4.269	4.375	JAJO..	25,258	25,258	10/10/2018	10/22/2031								
12550M AJ 9 CIFIC FUNDING LTD CIFIC_15-3A.....	D	4	1,000,000	97.857	978,571	1,000,000	1,000,000	3.320	3.438	JAJO..	6,824	19,405	02/23/2018	04/19/2029								
12551N AA 5 CIFIC FUNDING LTD CIFIC_17-5A.....	D	4	1,250,000	91.578	1,144,731	1,250,000	1,144,731	8.549	8.685	JAJO..	22,559	94,196	10/13/2017	11/16/2030								
12702* AA 4 CVS PASSTHROUGH TRUST.....	C	4	6,070,688	92.494	5,615,016	6,070,688	6,070,688	3.901	3.932	MON..	13,814	236,818	09/27/2017	10/10/2039								
12708# AA 4 CHARTER COMMUNICATIONS CTL.....	C	4	2,800,000	100.130	2,803,651	2,800,000	2,800,000	5.550	5.614	MON..	6,907	32,159	12/17/2018	07/15/2035								
14311X AC 6 CARLYLE GLOBAL MARKET STRATEGI.....	D	4	3,000,000	97.410	2,922,294	3,000,000	3,000,000	3.969	4.076	JAJO..	23,483	45,248	04/17/2018	04/20/2031								
14312E AU 7 CARLYLE GLOBAL MARKET STRATEGI.....	C	4	3,500,000	96.000	3,360,000	3,500,000	3,500,000	5.936	5.980	JAJO..	10,986	10,986	11/28/2018	01/14/2032								
14312G AC 2 CARLYLE GLOBAL MARKET STRATEGI.....	C	4	1,000,000	92.500	925,000	1,000,000	925,000	8.936	9.036	JAJO..	4,639	4,639	11/28/2018	01/14/2032								
14315L AE 4 CARLYLE GLOBAL MARKET STRATEGI.....	D	4	2,000,000	97.256	1,945,124	2,000,000	2,000,000	4.059	4.128	JAJO..	14,433	29,393	05/23/2018	07/27/2031								
150323 AQ 6 CEDAR FUNDING LTD CEDF14-4A.....	C	4	3,500,000	95.969	3,358,901	3,500,000	3,500,000	4.077	4.178	JAJO..	27,748	70,353	07/13/2018	07/23/2030								
15032F AA 4 CEDAR FUNDING LLC CEDF_18-7A.....	C	4	2,000,000	97.331	1,946,624	2,000,000	2,000,000	3.487	3.568	JAJO..	14,127	40,347	02/01/2018	01/20/2031								
15033E AA 6 CEDAR FUNDING LTD CEDF_18-9A.....	D	4	8,000,000	97.638	7,811,040	8,000,000	8,000,000	3.449	3.551	JAJO..	54,418	125,147	03/21/2018	04/20/2031								
15126R AA 5 CEMENTOS PROGRESO TRUST.....	D	2	319,125	102.750	308,250	300,000	308,250	7.125	5.750	MN....	3,266	21,375	04/25/2017	11/06/2031								
167885 A* 3 CHICAGO PARKING METERS LLC.....	C	4	600,000	98.649	591,894	600,000	600,000	4.520	4.520	JD.....	75	27,120	07/17/2014	07/15/2024								
17180W AG 0 COMMERCIAL INDUSTRIAL FINANCE.....	C	4	992,500	90.930	909,304	1,000,000	992,846	5.319	5.550	JAJO..	10,490	20,381	08/15/2018	04/20/2031								
17181T AC 5 CIFIC FUNDING LTD CIFIC_18-4A.....	C	4	1,000,000	97.689	976,886	1,000,000	1,000,000	4.149	4.269	JAJO..	11,247	11,247	08/20/2018	10/17/2031								
247367 AX 3 DELTA AIR LINES 2002-1 CLASS G.....	C	4	169,078	105.880	200,582	189,443	182,350	6.718	8.807	JJ.....	6,328	12,727	02/05/2010	01/02/2023								
26243K AC 1 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	1,000,000	99.049	990,494	1,000,000	1,000,000	3.626	3.584	FMAN.	4,734	21,976	01/26/2018	05/15/2031								
26244G AG 0 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	2,000,000	98.306	1,966,128	2,000,000	2,000,000	4.266	4.230	FMAN.	11,139	20,442	08/10/2018	08/15/2031								
26245M AG 6 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	5,000,000	97.376	4,868,810	5,000,000	5,000,000	3.986	4.127	JAJO..	43,185	69,606	05/09/2018	04/15/2031								
26249M AQ 0 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	1,000,000	96.830	968,303	1,000,000	1,000,000	3.836	3.975	JAJO..	8,312	28,718	12/06/2017	01/15/2031								
26249Q AU 2 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	1,500,000	98.119	1,471,788	1,500,000	1,500,000	4.086	4.228	JAJO..	13,281	16,779	07/27/2018	07/15/2030								
26251C AG 9 DRYDEN SENIOR LOAN FUND DRSLF.....	D	4	4,000,000	98.248	3,929,908	4,000,000	4,000,000	4.099	4.119	JAJO..	15,972	15,972	10/31/2018	01/17/2032								
26251L AC 8 DRYDEN SENIOR LOAN FUND DRSLF.....	C	4	7,000,000	97.532	6,827,212	7,000,000	7,000,000	3.415	3.541	JAJO..	49,796	107,454	03/20/2018	04/18/2031								
28851Q AE 3 ELLINGTON CLO I LTD ECL0_17-1A.....	D	4	4,000,000	99.999	3,999,940	4,000,000	4,000,000	4.056	4.196	JAJO..	35,155	20,039	08/08/2018	10/15/2029								
28852E AA 7 ELLINGTON CLO I LTD ECL0_17-2A.....	C	4	11,500,000	100.109	11,512,501	11,500,000	11,500,000	4.316	4.279	FMAN.	64,802	353,755	12/18/2017	02/15/2029								
28852L AA 1 ELLINGTON CLO I LTD ECL0_18-3A.....	C	4	1,000,000	99.107	991,072	1,000,000	1,000,000	4.119	4.226	JAJO..	8,124	11,860	06/06/2018	07/20/2030								
33883G AA 5 FLATIRON CLO LTD FLAT_18-1A.....	C	4	4,000,000	97.203	3,888,108	4,000,000	4,000,000	3.399	3.521	JAJO..	28,701	74,424	02/22/2018	04/17/2031								
34960J AS 4 FORTRESS CREDIT OPPORTUNITIES.....	C	4	1,000,000	99.999	999,991	1,000,000	1,000,000	3.774	4.332	JAJO..	8,702	8,755	06/29/2018	07/10/2030								
34960J AY 1 FORTRESS CREDIT OPPORTUNITIES.....	C	4	1,000,000	99.998	999,983	1,000,000	1,000,000	5.064	5.625	JAJO..	11,676	11,837	06/29/2018	07/10/2030								
36320M AL 2 GALAXY CLO LTD GALXY_15-20A.....	C	4	2,000,000	98.743	1,974,862	2,000,000	2,000,000	3.469	3.568	JAJO..	14,055	48,915	02/23/2018	04/20/2031								
36320U AC 4 GALAXY CLO LTD GALXY_18-27A.....	C	4	3,000,000	97.503	2,925,099	3,000,000	3,000,000	3.649	3.593	FMAN.	13,988	60,030	04/03/2018	05/16/2031								
36321B AA 9 GALAXY CLO LTD GALXY_17-24A.....	D	4	2,000,000	98.106	1,962,120	2,000,000	2,000,000	3.556	3.692	JAJO..	15,411	53,291	11/17/2017	01/15/2031								
36321B AB 7 GALAXY CLO LTD GALXY_17-24A.....	D	4	2,000,000	96.222	1,924,442	2,000,000	2,000,000	3.836	3.975	JAJO..	16,624	57,942	11/17/2017	01/15/2031								
36321J AG 9 GALAXY CLO LTD.....	C	4	1,000,000	97.339	973,385	1,000,000	1,000,000	4.036	4.175	JAJO..	18,703	18,703	06/29/2018	07/15/2031								
38175B AA 2 GOLUB CAPITAL PARTNERS CLO LTD.....	C	2	4,000,000	98.512	3,940,488	4,000,000	4,000,000	3.882	3.876	FMAN.	24,583	93,131	02/23/2018	02/05/2031								

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SCHEDULE D - PART 1

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

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For reig ing Bond CHAR	NAIC Design- ation and Admini- strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38175C	AA	0	GOLUB CAPITAL PARTNERS CLO LTD.....	C	4	1FE	.....6,000,000	.....99.828	.....5,989,650	.....6,000,000	.....6,000,000	.....	.....	.....	.....3.960	.....4.047	JAJO..	.....44,879	.....184,894	12/07/2017.	01/25/2031.
38175C	AC	6	GOLUB CAPITAL PARTNERS CLO LTD.....	C	4	1FE	.....2,000,000	.....99.667	.....1,993,348	.....2,000,000	.....2,000,000	.....	.....	.....	.....4.290	.....4.380	JAJO..	.....16,206	.....67,388	12/07/2017.	01/25/2031.
38175N	AA	6	GOLUB CAPITAL PARTNERS CLO LTD.....	C	4	1FE	.....1,000,000	.....99.866	.....998,657	.....1,000,000	.....1,000,000	.....	.....	.....	.....3.962	.....3.957	FMAN.	.....6,272	.....14,472	05/25/2018.	05/05/2030.
38175W	AA	6	GOLUB CAPITAL PARTNERS CLO LTD.....	D	4	1FE	.....1,000,000	.....99.996	.....999,955	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.002	.....3.986	FMAN.	.....12,460	.....	08/10/2018.	08/05/2030.
38175W	AE	8	GOLUB CAPITAL PARTNERS CLO LTD.....	D	4	1FE	.....1,000,000	.....99.994	.....999,937	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.682	.....4.675	FMAN.	.....14,651	.....	08/10/2018.	08/05/2030.
38175W	AG	3	GOLUB CAPITAL PARTNERS CLO LTD.....	D	4	1FE	.....2,000,000	.....99.991	.....1,999,826	.....2,000,000	.....2,000,000	.....	.....	.....	.....5.482	.....5.485	FMAN.	.....34,458	.....	08/10/2018.	08/05/2030.
38177B	AA	0	GOLUB CAPITAL BDC LLC GCBDC_18.....	D	4	1FE	.....1,000,000	.....99.754	.....997,541	.....1,000,000	.....1,000,000	.....	.....	.....	.....3.916	.....3.934	JAJO..	.....5,250	.....	11/01/2018.	01/15/2031.
40436T	AG	1	HIGHBRIDGE LOAN MANAGEMENT LTD.....	C	4	1AM	.....237,500	.....95.000	.....237,500	.....250,000	.....237,504	.....	.....	.....	.....6.119	.....7.142	JAJO..	.....3,017	.....	12/27/2018.	01/20/2028.
50188G	AT	0	LCM LTD PARTNERSHIP LCM_18A.....	D	4	1FE	.....2,000,000	.....97.841	.....1,956,828	.....2,000,000	.....2,000,000	.....	.....	.....	.....3.489	.....3.588	JAJO..	.....14,136	.....32,071	04/12/2018.	04/20/2031.
50188H	AC	5	LCM LTD PARTNERSHIP LCM_18A.....	D	4	1AM	.....4,100,000	.....91.867	.....3,766,543	.....4,100,000	.....3,766,543	.....(333,457)	.....	.....	.....8.419	.....8.594	JAJO..	.....68,077	.....163,443	04/12/2018.	04/20/2031.
50188Q	AE	1	LCM LTD PARTNERSHIP LCM_19A.....	D	4	1FE	.....2,023,000	.....98.471	.....1,969,426	.....2,000,000	.....2,021,389	.....	.....(1,494)	.....	.....5.136	.....5.078	JAJO..	.....22,257	.....93,849	11/15/2017.	07/15/2027.
55659Y	AA	1	MADISON AVENUE STRUCTURED FINA MASF 1A C.....	D	4	6FE	.....	.....9.832	.....61,449	.....625,000	.....	.....	.....	.....	.....5.251	.....	MJSD.	.....69,150	.....	12/05/2001.	12/05/2036.
55817A	AL	8	MADISON PARK FUNDING LTD MDPK.....	D	4	2AM	.....2,000,000	.....100.000	.....2,000,000	.....2,000,000	.....2,000,000	.....	.....	.....	.....6.569	.....6.953	JAJO..	.....	.....	12/21/2018.	01/22/2031.
55819T	AW	1	MADISON PARK FUNDING LTD MDPK.....	D	4	2AM	.....1,000,000	.....93.674	.....936,741	.....1,000,000	.....1,000,000	.....	.....	.....	.....5.509	.....5.592	JAJO..	.....9,794	.....17,998	06/15/2018.	07/27/2030.
67590A	BH	4	OCTAGON INVESTMENT PARTNERS XI.....	D	4	1AM	.....5,752,500	.....97.500	.....5,752,500	.....5,900,000	.....5,753,659	.....	.....1,159	.....	.....6.436	.....7.280	JAJO..	.....82,278	.....	12/27/2018.	07/15/2029.
67591T	AA	8	OCT35_18-1A.....	C	4	1FE	.....1,000,000	.....97.856	.....978,560	.....1,000,000	.....1,000,000	.....	.....	.....	.....3.529	.....3.628	JAJO..	.....7,149	.....21,439	01/18/2018.	01/20/2031.
67591T	AJ	9	OCT35_18-1A.....	C	4	2AM	.....1,000,000	.....91.913	.....919,125	.....1,000,000	.....1,000,000	.....	.....	.....	.....5.069	.....5.185	JAJO..	.....10,272	.....31,492	01/18/2018.	01/20/2031.
67591Y	AE	9	OCTAGON INVESTMENT PARTNERS 38.....	C	4	1FE	.....2,000,000	.....97.699	.....1,953,976	.....2,000,000	.....2,000,000	.....	.....	.....	.....3.857	.....4.243	JAJO..	.....28,071	.....	07/12/2018.	07/20/2030.
74983D	AS	6	RACE POINT CLO LTD RACEP_16-10.....	C	4	1FE	.....3,000,000	.....97.982	.....2,939,457	.....3,000,000	.....3,000,000	.....	.....	.....	.....4.140	.....4.229	JAJO..	.....23,459	.....30,554	07/12/2018.	07/25/2031.
78471W	AD	7	SOFI CONSUMER LOAN PROGRAM TRU.....	D	4	1AM	.....1,976,797	.....100.667	.....2,013,331	.....2,000,000	.....1,977,380	.....	.....583	.....	.....4.250	.....4.541	MON..	.....1,417	.....14,167	11/06/2018.	04/26/2027.
83608G	AQ	9	SOUND POINT CLO LTD SNDPT_13-1.....	C	4	1FE	.....3,000,000	.....96.537	.....2,896,122	.....3,000,000	.....3,000,000	.....	.....	.....	.....3.958	.....4.027	JAJO..	.....22,099	.....81,941	01/22/2018.	01/26/2031.
83609T	AA	5	SOUND POINT CLO LTD SNDPT_17-4.....	C	4	1FE	.....7,000,000	.....98.093	.....6,866,538	.....7,000,000	.....7,000,000	.....	.....	.....	.....3.589	.....3.692	JAJO..	.....49,548	.....172,520	12/12/2017.	01/20/2031.
83609T	AE	7	SOUND POINT CLO LTD SNDPT_17-4.....	D	4	1FE	.....1,993,000	.....92.756	.....1,855,118	.....2,000,000	.....1,996,905	.....	.....3,905	.....	.....4.269	.....4.403	JAJO..	.....16,839	.....59,567	12/13/2017.	01/20/2031.
83610J	AA	4	SOUND POINT CLO LTD.....	D	4	1FE	.....6,000,000	.....97.409	.....5,844,522	.....6,000,000	.....6,000,000	.....	.....	.....	.....3.436	.....3.571	JAJO..	.....44,672	.....92,228	03/27/2018.	04/15/2031.
84858*	AA	5	SPIRIT AIRLINES 2017-1 CLASS C.....	D	4	2FE	.....2,600,000	.....100.422	.....2,610,967	.....2,600,000	.....2,600,000	.....	.....	.....	.....5.110	.....5.110	FA.....	.....50,192	.....35,600	05/10/2018.	02/15/2023.
84858@	AA	3	SPIRIT AIRLINES 2015-1.....	D	4	2FE	.....4,941,926	.....100.230	.....4,953,278	.....4,941,926	.....4,941,926	.....	.....	.....	.....4.930	.....4.927	AO.....	.....60,909	.....95,424	05/10/2018.	04/01/2023.
87165Y	AC	7	SYMPHONY CLO LTD SYMP_18-19A.....	C	4	1FE	.....8,000,000	.....97.484	.....7,798,728	.....8,000,000	.....8,000,000	.....	.....	.....	.....3.396	.....3.531	JAJO..	.....58,117	.....137,149	02/22/2018.	04/16/2031.
88390A	AT	7	WIND RIVER CLO LTD WINDR_14-2A.....	D	4	1FE	.....5,000,000	.....98.200	.....4,909,995	.....5,000,000	.....5,000,000	.....	.....	.....	.....3.576	.....3.712	JAJO..	.....38,743	.....	12/21/2017.	01/15/2031.
88390A	AV	2	WIND RIVER CLO LTD WINDR_14-2A.....	D	4	1FE	.....2,000,000	.....97.770	.....1,955,400	.....2,000,000	.....2,000,000	.....	.....	.....	.....4.086	.....4.228	JAJO..	.....17,707	.....57,236	12/21/2017.	01/15/2031.
88390A	AX	8	WIND RIVER CLO LTD WINDR_14-2A.....	D	4	1FE	.....3,000,000	.....93.687	.....2,810,607	.....3,000,000	.....3,000,000	.....	.....	.....	.....4.386	.....4.531	JAJO..	.....28,511	.....92,654	12/21/2017.	01/15/2031.
90928T	AA	2	UAL PASS THROUGH TRUST SERIES UAL Corp C.....	D	4	2FE	.....98,734	.....103.990	.....118,015	.....113,487	.....107,289	.....	.....2,447	.....	.....6.636	.....9.094	JJ.....	.....3,745	.....7,531	02/04/2010.	01/02/2024.
92211M	AC	7	VANTAGE DATA CENTERS ISSUER LL.....	D	4	1FE	.....4,958,333	.....100.200	.....4,968,254	.....4,958,333	.....4,958,333	.....	.....	.....	.....4.072	.....4.106	MON..	.....8,973	.....167,692	02/09/2018.	02/16/2043.
92325Q	AQ	0	VENTURE CDO LTD VENTR_18-32A.....	D	4	1FE	.....1,000,000	.....97.022	.....970,220	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.095	.....4.287	JAJO..	.....18,259	.....	06/15/2018.	07/15/2031.
92330Y	AG	8	VENTR 2018-33A B.....	D	4	1FE	.....2,000,000	.....98.682	.....1,973,642	.....2,000,000	.....2,000,000	.....	.....	.....	.....4.028	.....4.603	JAJO..	.....31,108	.....	07/19/2018.	07/15/2031.
92330Y	AJ	2	VENTR 2018-33A B.....	D	4	1FE	.....1,000,000	.....96.566	.....965,657	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.578	.....5.160	JAJO..	.....17,678	.....	07/19/2018.	07/15/2031.
92913U	AS	5	VOYA CLO LTD VOYA_15-3A.....	C	4	1FE	.....1,500,000	.....97.942	.....1,469,132	.....1,500,000	.....1,500,000	.....	.....	.....	.....4.190	.....4.511	JAJO..	.....8,063	.....20,934	11/02/2018.	10/20/2031.
92917A	AA	4	VOYA CLO LTD VOYA_18-1A.....	C	4	1FE	.....3,000,000	.....98.462	.....2,953,845	.....3,000,000	.....3,000,000	.....	.....	.....	.....3.400	.....3.518	JAJO..	.....20,964	.....53,779	02/23/2018.	04/19/2031.
948214	AS	0	WEBSTER PARK CLO LTD WPARK_15.....	C	4	1FE	.....1,000,000	.....97.636	.....976,364	.....1,000,000	.....1,000,000	.....	.....	.....	.....4.069	.....4.177	JAJO..	.....8,025	.....10,307	06/15/2018.	07/20/2030.
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....						246,443,020	XXX	241,262,297	247,287,853	245,928,306	(513,849)	(12,051)	0	XXX	XXX	XXX	2,038,796	4,445,670	XXX	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						1,228,194,585	XXX	1,196,924,195	1,228,335,340	1,206,164,883	(16,448,957)	392,128	0	XXX	XXX	XXX	13,120,697	41,089,602	XXX	XXX
Hybrid Securities - Issuer Obligations																					
05533U	AF	5	BBVA BANCOMER SA TEXAS BRANCH.....	D	2	3FE	.....497,525	.....86.750	.....433,750	.....500,000	.....433,750	.....(64,007)	.....232	.....	.....5.125	.....5.173	JJ.....	.....11,602	.....12,813	01/11/2018.	01/18/2033.
4299999	Hybrid Securities - Issuer Obligations.....						497,525	XXX	433,750	500,000	433,750	(64,007)	232	0	XXX	XXX	XXX	11,602	12,813	XXX	XXX
Hybrid Securities - Other Loan-Backed and Structured Securities																					
161239	AM	0	CHARTER MAC EQUITY ISSUER TR V.....	D	4	1FE	.....10,000,000	.....101.428	.....10,142,800	.....10,000,000	.....10,000,000	.....	.....	.....	.....6.300	.....6.300	MON..	.....28,000	.....577,500	05/12/2004.	05/15/2019.
524ESC	WZ	9	LEHMAN BROTHERS HOLDINGS CAPIT.....	@	6*		.....0.000	.....	.....2	.....15,000,000	.....	.....	.....	.....	.....	.....	N/A.	.....	.....	05/08/2007.	05/31/2049.
4599999	Hybrid Securities - Other Loan-Backed and Structured Securities.....						10,000,000	XXX	10,142,802	25,000,000	10,000,000	0	0	0	XXX	XXX	XXX	28,000	577,500	XXX	XXX
4899999	Total - Hybrid Securities.....						10,497,525	XXX	10,576,552	25,500,000	10,433,750	(64,007)	232	0	XXX	XXX</					

SCHEDULE D - PART 1

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

1	2		Codes			6	7		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Code	For Foreign Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
000000	00	0			3FE	1,977,525	94.083	1,862,849	1,980,000	1,862,849	(123,895)	9,197		5.022	4.958	VAR	276	90,352	12/22/2017	01/15/2025	
000000	00	0			4FE	990,019	95.875	951,559	992,500	951,559	(41,423)	2,964		6.813	6.432	VAR	12,553	44,375	04/18/2018	02/07/2025	
000000	00	0			4FE	994,900	95.125	941,690	989,950	941,690	(48,956)	(4,254)		6.238		VAR	4,804	43,710	03/01/2018	05/24/2024	
000000	00	0			3FE	915,318	93.667	855,743	913,605	855,743	(61,034)	1,460		4.470		VAR	1,361	25,113	04/23/2018	10/20/2024	
000000	00	0			2FE	5,481,557	96.000	5,254,631	5,473,574	5,484,278		2,721		4.256	3.561	VAR	3,236	76,103	09/12/2018	10/25/2023	
000000	00	0			3FE	3,816,419	95.583	3,624,319	3,791,791	3,624,319	(191,882)	(218)		5.375		VAR	2,929	36,015	10/19/2018	03/29/2024	
000000	00	0			4FE	198,000	97.334	194,667	200,000	194,667	(3,343)	10		7.022		VAR	39	380	12/21/2018	12/01/2025	
000000	00	0			4FE	495,000	91.813	454,472	495,000	454,472	(40,528)			5.148	5.164	VAR	6,724	20,264	11/07/2017	10/04/2024	
000000	00	0			3FE	355,351	96.800	343,506	354,861	343,506	(11,871)	26		5.052		VAR	52	3,997	10/26/2018	01/31/2025	
000000	00	0			3Z	8,000,000	89.959	7,196,736	8,000,000	7,196,736	(803,264)			5.084		VAR	226,141		06/14/2018	04/26/2025	
000000	00	0			3FE	990,000	96.625	966,250	1,000,000	966,250	(23,997)	247		5.563	5.865	VAR	155	39,052	11/30/2018	02/02/2024	
000000	00	0			2Z	12,226,990	100.000	12,226,990	12,226,990	12,226,990				4.563	2.471	VAR	1,550	154,122	12/31/2018	06/29/2023	
000000	00	0			3Z											VAR	38,946	246,245	12/31/2018	12/30/2021	
000000	00	0			2FE	1,988,134	95.850	1,907,415	1,990,000	1,990,820		2,685		4.470	2.257	VAR	2,783	39,052	07/19/2018	12/31/2025	
000000	00	0			3FE	1,490,634	90.550	1,351,459	1,492,500	1,351,459	(142,139)	2,964		6.026	2.004	VAR	15,491	45,392	04/17/2018	10/10/2024	
02208H	AB	4			3FE	967,724	95.000	921,642	970,149	921,642	(46,435)	353		4.522		VAR	122	8,025	10/23/2018	10/01/2025	
04016Y	AB	5			4FE	997,463	97.000	962,725	992,500	962,725	(36,216)	1,478		6.272	6.144	VAR	173	49,071	03/06/2018	10/23/2025	
05349U	BC	5			4FE	992,298	96.563	955,969	990,000	955,969	(36,710)	381		6.701		VAR	33,002	66,822	06/18/2018	12/15/2024	
05400K	AE	0			2FE	5,482,289	96.068	5,291,113	5,507,664	5,483,438		1,150		4.470	1.589	VAR	3,947	112,923	12/31/2018	01/15/2025	
05604X	AP	1			4FE	985,000	93.937	925,284	985,000	925,284	(59,716)			5.609		VAR	12,849	51,870	05/10/2017	04/03/2024	
12769L	AA	7			3FE	3,968,728	95.500	3,810,378	3,989,924	3,810,378	(158,951)	601		5.272	3.961	VAR	584	20,983	12/17/2018	12/22/2024	
16384Y	AF	4			2FE	6,537,846	95.750	6,272,104	6,550,500	6,551,344		13,499		4.280	4.278	VAR	779	157,667	06/27/2018	04/03/2025	
20337E	AN	1			3FE	780,189	94.000	731,320	778,000	731,320	(55,254)	6,293		4.522		VAR	98	35,641	05/31/2017	12/29/2022	
24702N	AZ	3			2FE	1,991,165	95.778	1,901,153	1,984,962	1,996,338		5,173		4.530	4.396	VAR	250	67,946	03/05/2018	09/07/2023	
29373U	AC	5			4FE	1,995,000	93.139	1,862,778	2,000,000	1,862,778	(132,825)	603				VAR	349	24,608	10/19/2018	10/10/2025	
31740M	AC	5			4FE	997,500	93.200	932,000	1,000,000	932,000	(65,666)	166		6.272	6.409	VAR	174	8,947	11/08/2018	10/01/2025	
37190D	AF	0			4FE	992,513	96.000	957,600	997,500	957,600	(36,337)	1,425				VAR	182	19,934	09/04/2018	07/12/2025	
38431E	AB	4			4FE	7,778,063	94.500	7,371,000	7,800,000	7,371,000	(430,921)	23,859		6.022	6.018	VAR	1,405	355,321	07/18/2018	02/12/2025	
44107U	AV	5			2FE	1,985,000	99.000	1,980,000	2,000,000	1,995,552		10,552		3.622	3.720	VAR	201	59,162	01/22/2018	05/31/2021	
45672J	AK	6			3FE	992,475	94.792	938,438	990,000	938,438	(57,628)	3,591		4.522	4.393	VAR	124	39,004	01/11/2018	03/31/2024	
46123U	AG	3			3FE	1,455,997	98.500	1,437,751	1,459,646	1,437,751	(20,145)	1,899		6.303		VAR	256	29,024	08/30/2018	08/20/2025	
513076	AZ	2			2FE	1,986,241	96.875	1,922,969	1,985,000	1,988,084		1,844		4.313	1.941	VAR	238	47,158	08/02/2018	03/14/2025	
51783Q	AP	3			2FE	1,980,038	95.250	1,890,713	1,985,000	1,983,536		3,498		4.272	4.287	VAR	236	43,281	06/14/2018	03/27/2025	
52729K	AN	6			2FE	8,001,250	94.250	7,540,000	8,025,202	8,025,202		23,952		4.754	5.053	VAR	8,451	174,237	07/10/2018	02/22/2024	
54948F	AB	4			3FE	2,977,500	91.375	2,720,691	2,977,500	2,720,691	(265,782)	8,973		5.504	5.446	VAR	3,650	126,495	02/26/2018	02/17/2025	
59501N	AJ	8			2FE	4,523,928	94.667	4,280,513	4,521,667	4,526,104		2,176		4.530	4.495	VAR	569	102,348	07/11/2018	05/29/2025	
63939U	AC	1			4FE	2,955,150	95.000	2,821,500	2,970,000	2,821,500	(146,899)	13,226		7.004	7.017	VAR	4,633	192,821	12/27/2017	12/13/2024	
64072U	AG	7			3FE	448,763	95.417	427,127	447,644	427,127	(22,379)	743		4.955		VAR	924	13,843	04/19/2018	01/25/2026	
68371Y	AJ	2			2FE	2,981,222	98.375	2,929,116	2,977,500	2,983,427		2,205		4.272	2.857	VAR	353	62,001	07/12/2018	05/30/2025	
71534R	AD	8			3FE	993,756	96.750	962,663	995,000	962,663	(31,980)	886				VAR	132	17,667	08/10/2018	05/30/2025	
80875A	AP	6			4FE	1,998,396	93.650	1,863,635	1,990,000	1,863,635	(138,678)	3,918		5.139		VAR	7,523	74,971	02/28/2018	08/14/2024	
84130C	A*	1			5FE	1,940,937	89.167	1,761,496	1,975,509	1,761,496	(194,179)	14,737		7.053		VAR	387	116,170	02/08/2018	08/04/2021	
85208E	AB	6			3FE	1,987,273	95.250	1,885,806	1,979,849	1,885,806	(107,076)	5,609		5.063		VAR	278	79,999	02/16/2018	02/02/2024	
89334G	AV	6			3FE	992,513	96.042	955,615	995,000	955,615	(38,321)	1,423		4.522	4.542	VAR	125	20,177	07/10/2018	06/19/2025	
89609U	AB	7			4FE	1,923,250	98.875	1,940,422	1,962,500	1,933,547		10,297		9.207	9.578	VAR	16,248	138,830	02/13/2018	02/02/2024	
90932R	AE	4			2FE	2,974,792	96.083	2,860,662	2,977,273	2,978,003		3,211		4.272	4.330	VAR	353	52,747	08/08/2018	04/01/2024	
91809E	AA	9			4FE	3,984,750	96.625	3,826,350	3,960,000	3,826,350	(171,179)	12,779		6.022	5.834	VAR	662	214,226	01/11/2018	11/21/2024	
92565E	AA	1			3FE	952,159	95.575	912,307	954,545	912,307	(44,031)	4,176		4.504	4.468	VAR	955	38,117	12/28/2017	12/20/2024	
98310C	AC	6			2FE	2,994,994	95.875	2,869,059	2,992,500	2,995,925		932		4.272	2.827	VAR	355	59,739	08/03/2018	05/30/2025	
98975V	AH	9			3FE	1,992,488	95.667	1,903,767	1,990,000	1,903,767	(90,310)	1,589		4.772		VAR	264	32,956	08/20/2018	07/02/2025	
C7052B	AF	1			4FE	994,632	93.250	925,774	992,787	925,774	(69,562)	704		6.069	4.854	VAR	149	20,687	12/03/2018	05/30/2025	
C9413P	AZ	6			3FE	1,923,797	95.500	1,838,375	1,925,000	1,838,375	(86,505)	1,083		5.379	2.818	VAR	7,766	47,929	0		

SCHEDULE D - PART 1

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

1	2			Codes			6	7		10		11	Change in Book/Adjusted Carrying Value				Interest				Dates	
				3	4	5		8	9	8	9		12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			Code	Bond CHAR	NAIC Designation and Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
L6232U AH 0	MALLINCKRODT INTERNATIONAL FIN TL +L300.....			D		3FE	2,952,644	91.750	2,715,840	2,960,044	2,715,840	(243,069)	6,266			5.618	5.626	VAR...	462	118,465	02/15/2018	02/24/2025
L9372T AB 0	TYCO INTERNATIONAL HOLDING SAR TL L+175.....			D		2FE	206,256	99.375	204,711	205,999	207,053		812			4.158	3.715	VAR...	119	7,516	11/29/2017	03/02/2020
N2820E AC 2	EG AMERICA LLC TL +L400.....					4FE	2,962,617	95.875	2,854,682	2,977,504	2,854,682	(116,451)	8,517			6.813		VAR...	2,254	134,453	04/25/2018	02/07/2025
6499999	Bank Loans - Acquired.....						146,203,607	XXX	139,415,842	146,390,003	141,493,912	(4,961,271)	251,465	0	0	XXX	XXX	XXX	192,953	4,475,663	XXX	XXX
6599999	Total - Bank Loans.....						146,203,607	XXX	139,415,842	146,390,003	141,493,912	(4,961,271)	251,465	0	0	XXX	XXX	XXX	192,953	4,475,663	XXX	XXX
Totals																						
7799999	Total - Issuer Obligations.....						2,769,773,925	XXX	2,805,573,211	2,739,052,952	2,724,704,802	(16,352,614)	(4,409,843)	0	(4,343,955)	XXX	XXX	XXX	34,203,748	117,612,807	XXX	XXX
7899999	Total - Residential Mortgage-Backed Securities.....						204,899,819	XXX	203,425,536	201,805,442	204,871,935	0	(128,070)	0	0	XXX	XXX	XXX	580,715	5,661,417	XXX	XXX
7999999	Total - Commercial Mortgage-Backed Securities.....						100,286,438	XXX	99,154,799	100,360,020	100,315,169	0	28,082	0	0	XXX	XXX	XXX	189,422	2,256,746	XXX	XXX
8099999	Total - Other Loan-Backed and Structured Securities.....						256,443,020	XXX	251,405,099	272,287,853	255,928,306	(513,849)	(12,051)	0	0	XXX	XXX	XXX	2,066,796	5,023,170	XXX	XXX
8299999	Total - Bank Loans.....						146,203,607	XXX	139,415,842	146,390,003	141,493,912	(4,961,271)	251,465	0	0	XXX	XXX	XXX	192,953	4,475,663	XXX	XXX
8399999	Grand Total - Bonds.....						3,477,606,809	XXX	3,498,974,487	3,459,896,270	3,427,314,124	(21,827,734)	(4,270,417)	0	(4,343,955)	XXX	XXX	XXX	37,233,634	135,029,803	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21	
			3	4					9	10		12	13	14	15	16	17	18	19			
CUSIP Identification	Description		Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation and Administrative Symbol / Market Indicator	Date Acquired	
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
128125	*3	7			148,000.000	25.00		3,700,000	25.000	3,700,000	3,700,000	12,333	147,998					0		RP1FEV	09/06/2017.	
128125	*4	5			88,000.000	25.00		2,200,000	25.000	2,200,000	2,200,000	7,773	93,279					0		RP1FEV	09/06/2017.	
524ESC	72	0			780,000.000	100.00				8								0		P6*A	03/06/2007.	
857477	60	8			600,000.000	25.00		14,729,400	24.549	14,729,400	15,000,000		884,880		(1,602,600)			(1,602,600)		P2FEL	02/25/2014.	
902973	15	5			600,000.000	25.00		11,202,000	18.670	11,202,000	9,000,000	134,166	666,456		(2,340,000)			(2,340,000)		P2FEL	01/17/2007.	
902973	83	3			100,000.000	25.00		2,666,000	26.660	2,666,000	2,690,000	40,625	162,500		(149,000)			(149,000)		P2FEL	08/14/2013.	
949746	46	5			400,000.000	25.00		10,344,000	25.860	10,344,000	10,000,000		662,496		(1,020,000)			(1,020,000)		P2FEL	12/11/2013.	
8499999	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							44,841,400	XXX	44,841,408	42,590,000	194,897	2,617,609	0	(5,111,600)	0	0	(5,111,600)	0	0	XXX	XXX
8999999	Total - Preferred Stocks							44,841,400	XXX	44,841,408	42,590,000	194,897	2,617,609	0	(5,111,600)	0	0	(5,111,600)	0	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator and Administrative Symbol (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																		
23311P	10	0			60,128,000	1,592,791	26.490	1,592,791	1,999,105				(406,314)		(406,314)		L	12/10/2018.
26885B	10	0			20,787,000	899,038	43.250	899,038	998,619				(99,581)		(99,581)		L	11/30/2018.
29273V	10	0			315,742,000	4,170,952	13.210	4,170,952	4,506,443				(335,491)		(335,491)		L	12/17/2018.
293792	10	7			177,810,000	4,372,348	24.590	4,372,348	4,647,025				(274,677)		(274,677)		L	12/12/2018.
31338#	11	2	RF		330,622,000	33,062,200	100.000	33,062,200	33,062,200	1,249,963					0		A	04/09/2018.
371927	10	4			22,780,000	420,747	18.470	420,747	493,900				(73,153)		(73,153)		L	12/13/2018.
49456B	10	1			58,708,000	902,929	15.380	902,929	998,955				(96,026)		(96,026)		L	12/03/2018.
55336V	10	0			76,551,000	2,319,495	30.300	2,319,495	2,539,541	3,545			(220,045)		(220,045)		L	12/12/2018.
559080	10	6			72,681,000	4,147,178	57.060	4,147,178	4,341,049				(193,871)		(193,871)		L	12/14/2018.
67058H	10	2			21,177,000	443,235	20.930	443,235	510,374				(67,140)		(67,140)		L	11/30/2018.
682680	10	3			34,188,000	1,844,443	53.950	1,844,443	2,097,128	1,149			(252,686)		(252,686)		L	12/14/2018.
718549	20	7			21,186,000	892,142	42.110	892,142	1,002,861				(110,718)		(110,718)		L	12/17/2018.
726503	10	5			87,797,000	1,759,452	20.040	1,759,452	2,011,424				(251,972)		(251,972)		L	12/17/2018.
822634	10	1			26,288,000	431,386	16.410	431,386	505,050				(73,664)		(73,664)		L	11/30/2018.
86765K	10	9			36,180,000	983,734	27.190	983,734	1,007,385				(23,651)		(23,651)		L	12/03/2018.
874696	10	7			93,132,000	2,266,833	24.340	2,266,833	2,019,108				247,724		247,724		L	12/17/2018.
87612G	10	1			90,992,000	3,277,532	36.020	3,277,532	3,991,191				(713,659)		(713,659)		L	12/14/2018.
969457	10	0			97,831,000	2,157,174	22.050	2,157,174	2,503,073		33,263		(345,899)		(345,899)		L	12/03/2018.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						65,943,609	XXX	65,943,609	69,234,431	0	1,287,920	0	(3,290,823)	0	(3,290,823)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
32000*	10	3			600,000,000	371,643,691	619.406	371,643,691	281,373,048		35,000,000		(19,000,293)		(19,000,293)		K	05/01/2000.
59155#	10	5			5,000,000	1,033,344	206.669	1,033,344	100				(66,947)		(66,947)		J	12/15/1999.
59180*	10	8			1,000,000	69,600,070	69,600.070	69,600,070	51,329,518				1,169,947		1,169,947		K	03/31/1982.
59188#	10	6			1,000,000	46,655,832	46,655.832	46,655,832	36,621,697				(132,235)		(132,235)		K	06/28/2018.
59200*	10	4			1,000,000	37,682,666	37,682.666	37,682,666	26,373,500				971,960		971,960		K	04/16/1981.
59214#	10	4			1,000,000	397,709,170	397,709.170	397,709,170	195,546,568		3,000,000		11,546,969		11,546,969		K	12/31/1991.
59217#	10	1			1,000,000	1,000	1.000	1,000	1,000				0		0		J	03/30/1993.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						924,325,774	XXX	924,325,774	591,245,431	0	38,000,000	0	(5,510,600)	0	(5,510,600)	0	XXX	XXX
9799999. Total - Common Stock						990,269,383	XXX	990,269,383	660,479,862	0	39,287,920	0	(8,801,423)	0	(8,801,423)	0	XXX	XXX
9899999. Total Common and Preferred Stock						1,035,110,783	XXX	1,035,110,791	703,069,862	194,897	41,905,529	0	(13,913,023)	0	(13,913,023)	0	XXX	XXX

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(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government									
912828	D2	3		03/06/2018	Various		49,746,584	50,000,000	240,608
912828	F3	9		08/29/2018	GOLDMAN SACHS & COMPANY		19,841,446	20,000,000	145,355
912828	SH	4		01/25/2018	NOMURA SECURITIES INTERNATIONAL		39,764,143	40,000,000	224,862
912828	SN	1		02/27/2018	Various		44,717,668	45,000,000	271,978
912828	TC	4		05/15/2018	GOLDMAN SACHS & COMPANY		9,849,239	10,000,000	37,569
912828	UL	2		12/18/2018	GOLDMAN SACHS & COMPANY		19,714,884	20,000,000	105,367
0599999	Total - Bonds - U.S. Government						183,633,964	185,000,000	1,025,739
Bonds - All Other Government									
25714P	DZ	8	D	07/12/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000	
46513Y	JH	2	D	01/10/2018	CITIGROUP GLOBAL MARKETS INC/		1,191,492	1,200,000	
46513Y	JJ	8	C	01/10/2018	BARCLAYS BANK PLC		200,196	200,000	
682051	AJ	6	D	01/10/2018	HSBC SECURITIES		1,580,736	1,600,000	
900123	CP	3	D	01/09/2018	HSBC SECURITIES		497,055	500,000	
X5424X	BR	8	C	04/11/2018	Various		4,246,000	4,400,000	57,139
1099999	Total - Bonds - All Other Government						9,715,479	9,900,000	57,139
Bonds - U.S. Special Revenue and Special Assessment									
30711X	C2	8		03/06/2018	JP MORGAN SECURITIES LTD LDN		1,300,000	1,300,000	
3128MJ	4C	1		05/15/2018	Various		15,540,383	14,950,912	22,426
3132XV	3J	0		01/24/2018	WELLS FARGO & CO		10,109,932	9,940,248	11,597
3132XV	EY	5		12/27/2017	NOMURA SECURITIES INTERNATIONAL		(24,022)	(23,347)	(23)
3132XW	ZJ	3		02/28/2018	BNP PARIBAS		5,111,381	4,986,333	6,648
3140GQ	3F	1		01/18/2018	RBC DOMINION SECURITIES INC		15,264,297	14,673,901	19,565
3140GS	PD	8		02/02/2018	WELLS FARGO & CO		10,053,583	9,767,428	13,023
3140H3	7J	9		04/20/2018	JP MORGAN SECURITIES LTD LDN		20,404,390	19,931,028	28,789
3140H5	JN	2		01/03/2018	WELLS FARGO & CO		14,521,815	14,087,630	13,696
3140HK	4Z	8		07/27/2018	GOLDMAN SACHS & COMPANY		5,080,712	4,993,328	6,658
3140J7	UR	4		09/18/2018	CREDIT SUISSE SECURITIES USA L		4,854,847	4,797,872	5,331
3140J7	XW	0		02/01/2018	JP MORGAN SECURITIES LTD LDN		9,955,873	9,643,952	12,859
3140J8	AL	7		03/26/2018	CREDIT SUISSE SECURITIES USA L		14,836,574	14,800,729	40,291
3140Q8	AH	8		01/05/2018	BNP PARIBAS		25,657,817	24,910,502	24,219
31418C	UB	8		02/14/2018	CREDIT SUISSE SECURITIES USA L		9,956,672	9,722,719	12,964
31418C	XN	9		05/17/2018	MORGAN STANLEY & CO		9,925,395	9,823,704	13,098
46613P	7A	8		03/22/2018	Tax Free Exchange		3,224,671	3,090,000	73,388
46613P	7G	5		03/22/2018	Tax Free Exchange		2,321,980	2,230,000	52,963
46613P	7W	0		03/22/2018	Tax Free Exchange		1,993,243	1,910,000	45,363
46613P	8C	3		03/22/2018	Tax Free Exchange		1,442,127	1,385,000	32,894
549310	VS	6		03/22/2018	Tax Free Exchange		1,792,930	1,780,000	31,397
837151	RW	1		04/19/2018	GOLDMAN SACHS & COMPANY		3,480,435	3,715,000	34,993
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						186,805,035	182,416,939	502,139
Bonds - Industrial and Miscellaneous									
000000	00	0	D	05/10/2018	Various		7,905,353	8,210,000	55,035
00081T	AJ	7		11/20/2018	BANK OF AMERICA N.A.		2,742,719	2,920,000	66,429
00122@	AA	9		11/30/2018	CITIBANK N.A.		6,900,000	6,900,000	
00176A	AX	3		04/20/2018	SOCIETE GENERALE		2,980,800	3,000,000	
00176A	BB	0		04/20/2018	SOCIETE GENERALE		3,000,000	3,000,000	
00206R	GT	3		11/23/2018	Tax Free Exchange		7,945,465	8,000,000	250,167
01750L	AC	7		06/29/2018	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
019736	AE	7		02/08/2018	BANK OF AMERICA N.A.		1,275,960	1,302,000	23,364
02378*	AA	8		07/24/2018	GOLDMAN SACHS & COMPANY		6,700,000	6,700,000	
02378L	AA	1		07/24/2018	GOLDMAN SACHS & COMPANY		1,600,000	1,600,000	
02406P	AY	6		03/12/2018	CITIGROUP GLOBAL MARKETS INC/		40,000	40,000	
03665L	AE	3		11/20/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000	
03665L	AG	8		11/20/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000	
03665T	AG	1		08/24/2018	DEUTSCHE BANK SECURITIES INC		2,000,000	2,000,000	
038522	AQ	1		01/10/2018	GOLDMAN SACHS & COMPANY		1,270,000	1,270,000	
04016D	AG	0		12/18/2018	Various		4,993,500	5,000,000	60,833
04016V	AA	3	C	03/13/2018	GOLDMAN SACHS & COMPANY		7,000,000	7,000,000	
04017F	AE	9		05/24/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
04317@ BC 1	ARTHUR J GALLAGHER&CO 4.179% 06/13/24		06/13/2018	BANK OF AMERICA N.A.		12,500,000	12,500,000	
04410R AG 1	ASHFORD HOSPITALITY TRUST INC.		04/27/2018	BANK OF AMERICA N.A.		3,750,000	3,750,000	
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC.		04/27/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000	
04965L AJ 7	ATRIUM CDO CORP ATRM_14A-B	D	07/19/2018	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000	
05401A AA 9	AVOLON HOLDINGS FUNDING LTD.	D	03/01/2018	MORGAN STANLEY & CO		70,000	70,000	
05492C AG 2	BARCLAYS COMMERCIAL MORTGAGE S.		02/08/2018	BARCLAYS CAPITAL INC		2,000,000	2,000,000	
05549R AE 7	BARCLAYS COMMERCIAL MORTGAGE S.		07/19/2018	BARCLAYS CAPITAL INC		9,973,447	10,000,000	
056057 AG 7	BX TRUST BX_18-BIOA 3.326% 03/15/37		03/02/2018	CITIGROUP GLOBAL MARKETS INC/		11,926,506	12,000,000	
05607D AJ 6	BX TRUST BX_17-SLCT 3.855% 07/15/34		08/15/2018	Interest Capitalization				
056162 AN 0	BABSON CLO LTD BABS_N_15-IA	C	02/07/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000	
058498 AV 8	BALL CORP 4.875% 03/15/26		03/06/2018	DEUTSCHE BANK SECURITIES INC.		85,000	85,000	
05964H AH 8	BANCO SANTANDER SA 3.545% 04/12/23	D	04/09/2018	CITIGROUP GLOBAL MARKETS INC/		10,000,000	10,000,000	
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN		05/01/2018	CITIGROUP GLOBAL MARKETS INC/		5,298,558	5,233,144	2,243
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN		03/13/2018	CITIGROUP GLOBAL MARKETS INC/		8,896,742	8,827,775	14,590
073685 AD 1	BEACON ROOFING SUPPLY INC / BE		02/08/2018	BANK OF AMERICA N.A.		636,188	650,000	9,418
08580B AA 4	BERRY PETROLEUM COMPANY		02/02/2018	GOLDMAN SACHS & COMPANY		1,300,000	1,300,000	
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST		05/22/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000	
11134L AH 2	BROADCOM CORP 3.875% 01/15/27		02/21/2018	Tax Free Exchange		10,498,751	10,687,000	41,412
12549F BP 3	CIFC FUNDING LTD CIFC_13-4A	D	05/21/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000	
12549Q BE 4	CIFC FUNDING LTD CIFC_14-3A	D	10/10/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000	
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A	D	02/23/2018	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	
126307 AS 6	CSC HLDGS LLC 5.375% 02/01/28		01/12/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	
126307 AT 4	CSC HLDGS LLC 5.375% 07/15/23		11/27/2018	Tax Free Exchange		133,000	133,000	2,621
126307 AU 1	CSC HLDGS LLC 5.500% 05/15/26		11/27/2018	Tax Free Exchange		542,260	537,000	985
12654T AA 8	CNX MIDSTREAM PARTNERS LP/CNX		03/09/2018	JP MORGAN SECURITIES LTD LDN		45,000	45,000	
126650 DD 9	CVS HEALTH CORP 3.487% 03/09/21		03/06/2018	JP MORGAN SECURITIES LTD LDN		5,000,000	5,000,000	
12708# AA 4	CHARTER COMMUNICATIONS CTL		12/17/2018	CTL CAPITAL LLC		2,800,000	2,800,000	
13215# AA 8	CAMBRIDGE ASSOCIATES LLC		08/28/2018	BANK OF AMERICA N.A.		6,200,000	6,200,000	
14311X AC 6	CARLYLE GLOBAL MARKET STRATEGI	D	04/17/2018	CITIGROUP GLOBAL MARKETS INC/		3,000,000	3,000,000	
14312E AU 7	CARLYLE GLOBAL MARKET STRATEGI		11/28/2018	CITIGROUP GLOBAL MARKETS INC/		3,500,000	3,500,000	
14312G AC 2	CARLYLE GLOBAL MARKET STRATEGI		11/28/2018	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	
14315L AE 4	CARLYLE GLOBAL MARKET STRATEGI	D	05/23/2018	CITIGROUP GLOBAL MARKETS INC/		2,000,000	2,000,000	
150323 AQ 6	CEDAR FUNDING LTD CEDF_14-4A	C	07/13/2018	CANTOR FITZGERALD & CO		3,500,000	3,500,000	32,738
15032F AA 4	CEDAR FUNDING LLC CEDF_18-7A		02/01/2018	CREDIT SUISSE SECURITIES USA L		2,000,000	2,000,000	
15033E AA 6	CEDAR FUNDING LTD CEDF_18-9A	D	03/21/2018	CITIGROUP GLOBAL MARKETS INC/		12,000,000	12,000,000	
16411Q AB 7	CHENIERE ENERGY PARTNERS LP		07/26/2018	Tax Free Exchange		5,016,328	5,020,000	84,190
17180W AG 0	COMMERCIAL INDUSTRIAL FINANCE		08/15/2018	CITIGROUP GLOBAL MARKETS INC/		992,500	1,000,000	10,623
17181T AC 5	CIFC FUNDING LTD CIFC_18-4A		08/20/2018	CREDIT SUISSE SECURITIES USA L		1,000,000	1,000,000	
17401Q AR 2	CITIZENS BANK NA 3.753% 03/29/23		03/26/2018	MORGAN STANLEY & CO		15,000,000	15,000,000	
18683K AM 3	CLIFFS NATURAL RESOURCES INC		04/27/2018	Tax Free Exchange		337,659	355,000	3,175
228187 AA 8	CROWN AMERICAS LLC/CROWN AMERI		01/18/2018	CITIGROUP GLOBAL MARKETS INC/		600,000	600,000	
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI		06/01/2018	DEUTSCHE BANK SECURITIES INC.		994,832	1,000,000	
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI		06/01/2018	DEUTSCHE BANK SECURITIES INC.		988,530	1,000,000	
23311V AG 2	DCP MIDSTREAM OPERATING LP		07/10/2018	JP MORGAN SECURITIES LTD LDN		500,000	500,000	
23330J AA 9	DP WORLD LTD 6.850% 07/02/37	D	06/29/2018	BANK OF AMERICA N.A.		4,827,900	4,200,000	799
23636A AQ 4	DANSKE BANK AS 3.836% 09/12/23	D	06/05/2018	BANK OF AMERICA N.A.		10,000,000	10,000,000	
23918K AQ 1	DAVITA HEALTHCARE PARTNERS INC		02/21/2018	Various		1,235,138	1,245,000	6,472
26243K AC 1	DRYDEN SENIOR LOAN FUND DRSLF	C	01/26/2018	DEUTSCHE BANK SECURITIES INC.		1,000,000	1,000,000	
26244G AG 0	DRYDEN SENIOR LOAN FUND DRSLF	C	08/10/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	1,744
26245M AG 6	DRYDEN SENIOR LOAN FUND DRSLF	C	05/09/2018	CITIGROUP GLOBAL MARKETS INC/		5,000,000	5,000,000	
26249Q AU 2	DRYDEN SENIOR LOAN FUND DRSLF		07/27/2018	BNP PARIBAS		1,500,000	1,500,000	8,034
26251C AG 9	DRYDEN SENIOR LOAN FUND DRSLF	D	10/31/2018	CREDIT SUISSE SECURITIES USA L		4,000,000	4,000,000	
26251L AC 8	DRYDEN SENIOR LOAN FUND DRSLF		03/20/2018	MORGAN STANLEY & CO		7,000,000	7,000,000	
268648 AN 2	EMC CORP/ MASSACHUSETTS		12/20/2018	Various		7,350,688	8,175,000	14,947
28851Q AE 3	ELLINGTON CLO I LTD ECLD_17-1A	D	08/08/2018	CITIGROUP GLOBAL MARKETS INC/		4,000,000	4,000,000	
28852L AA 1	ELLINGTON CLO I LTD ECLD_18-3A	C	06/06/2018	CITIGROUP GLOBAL MARKETS INC/		1,000,000	1,000,000	
29273V AF 7	ENERGY TRANSFER EQUITY LP		12/11/2018	BARCLAYS CAPITAL INC		634,000	634,000	1,162
29336U AD 9	CROSSTEX ENERGY LP 5.050% 04/01/45		08/02/2018	MORGAN STANLEY & CO		416,250	500,000	8,767
30225V A@ 6	EXTRA SPACE STORAGE LP		07/17/2018	NATIONAL AUSTRALIA BANK LIMITE		10,000,000	10,000,000	
30251G AY 3	FMG RESOURCES AUGUST 2006 PTY	C	03/01/2018	JP MORGAN SECURITIES LTD LDN		215,000	215,000	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B		06/08/2018	DEUTSCHE BANK SECURITIES INC		2,483,368	2,500,000	
33883G AA 5	FLATIRON CLO LTD FLAT_18-1A	C	02/22/2018	JP MORGAN SECURITIES LTD LDN		4,000,000	4,000,000	
345397 YY 3	FORD MOTOR CREDIT COMPANY LLC		02/28/2018	JP MORGAN SECURITIES LTD LDN		9,000,000	9,000,000	
34960J AS 4	FORTRESS CREDIT OPPORTUNITIES		06/29/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000	
34960J AY 1	FORTRESS CREDIT OPPORTUNITIES		06/29/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000	
355145 B# 9	FRANKLIN UNIVERSAL TRUST		08/28/2018	DIRECT		5,000,000	5,000,000	
35671D AZ 8	FREEMPORT-MCMORAN COPPER & GOLD		02/14/2018	BANK OF AMERICA N.A.		460,750	475,000	7,720
35671D BL 8	FREEMPORT-MCMORAN COPPER & GOLD		02/14/2018	Various		743,085	755,000	8,713
35906A BA 5	FRONTIER COMMUNICATIONS CORP		03/08/2018	JP MORGAN SECURITIES LTD LDN		35,000	35,000	
36168Q AD 6	GFL ENVIRONMENTAL INC 5.375% 03/01/23	A	02/21/2018	BARCLAYS CAPITAL INC		2,220,000	2,220,000	
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1		04/26/2018	WELLS FARGO & CO		2,000,000	2,000,000	
36255N AZ 8	GS MORTGAGE SECURITIES TRUST G		03/15/2018	GOLDMAN SACHS & COMPANY		7,304,323	7,250,000	25,432
36320M AL 2	GALAXY CLO LTD GALXY_15-20A	C	02/23/2018	GOLDMAN SACHS & COMPANY		2,000,000	2,000,000	8,811
36320U AC 4	GALAXY CLO LTD GALXY_18-27A		04/03/2018	GOLDMAN SACHS & COMPANY		3,000,000	3,000,000	
36321J AG 9	GALAXY CLO LTD 4.036% 07/15/31		06/29/2018	GOLDMAN SACHS & COMPANY		1,000,000	1,000,000	
370334 CC 6	GENERAL MILLS INC 3.459% 10/17/23		04/03/2018	GOLDMAN SACHS & COMPANY		7,000,000	7,000,000	
374297 B* 9	GETTY REALTY CORP 5.470% 06/21/28		06/21/2018	DIRECT		5,400,000	5,400,000	
38141G WU 4	GOLDMAN SACHS GROUP INC THE		03/22/2018	GOLDMAN SACHS & COMPANY		9,965,000	10,000,000	44,024
38175B AA 2	GOLUB CAPITAL PARTNERS CLO LTD	C	02/23/2018	WELLS FARGO & CO		4,000,000	4,000,000	
38175N AA 6	GOLUB CAPITAL PARTNERS CLO LTD	D	05/25/2018	WELLS FARGO & CO		1,000,000	1,000,000	
38175W AA 6	GOLUB CAPITAL PARTNERS CLO LTD	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000	
38175W AE 8	GOLUB CAPITAL PARTNERS CLO LTD	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		1,000,000	1,000,000	
38175W AG 3	GOLUB CAPITAL PARTNERS CLO LTD	D	08/10/2018	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000	
38177B AA 0	GOLUB CAPITAL BDC LLC GCBCDC_18		11/01/2018	MORGAN STANLEY & CO		1,000,000	1,000,000	
40436T AG 1	HIGHBRIDGE LOAN MANAGEMENT LTD	C	12/27/2018	NOMURA SECURITIES INTERNATIONAL		237,500	250,000	2,975
410345 AL 6	HANESBRANDS INC 4.875% 05/15/26		02/08/2018	JEFFERIES & COMPANY INC		1,009,125	1,035,000	12,194
428040 CS 6	HERTZ CORPORATION THE 5.500% 10/15/24		01/10/2018	Various		946,545	1,037,000	13,696
432885 AG 6	HILTON USA TRUST HILT_18-ORL		02/14/2018	JP MORGAN SECURITIES LTD LDN		10,000,000	10,000,000	
432885 AJ 0	HILTON USA TRUST HILT_18-ORL		02/14/2018	JP MORGAN SECURITIES LTD LDN		3,000,000	3,000,000	
436440 AK 7	HOLOGIC INC 4.375% 10/15/25		01/16/2018	GOLDMAN SACHS & COMPANY		465,000	465,000	5,595
436440 AM 3	HOLOGIC INC 4.625% 02/01/28		01/16/2018	GOLDMAN SACHS & COMPANY		1,395,000	1,395,000	
45112E AH 2	ICICI BANK LTD DUBAI BRANCH	D	07/30/2018	UBS SECURITIES LLC		2,286,050	2,500,000	12,667
456829 AA 8	INFRASTRUCTURA ENERGETICA NOV	D	08/02/2018	JEFFERIES & COMPANY INC		4,013,873	4,423,000	10,136
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT		05/08/2018	CREDIT SUISSE SECURITIES USA L		1,022,552	1,028,336	900
46649J AG 3	JP MORGAN CHASE COMMERCIAL MOR		02/08/2018	JP MORGAN SECURITIES LTD LDN		2,400,000	2,400,000	
46649J AJ 7	JP MORGAN CHASE COMMERCIAL MOR		02/08/2018	JP MORGAN SECURITIES LTD LDN		1,000,000	1,000,000	
47032F AB 5	JAMES HARDIE INTERNATIONAL FIN	D	02/15/2018	Various		2,554,265	2,574,000	21,815
48121@ AE 1	JRD HOLDINGS LLC 3.840% 04/25/25		04/25/2018	BANK OF AMERICA N.A.		2,100,000	2,100,000	
48275P AE 1	KREF_18-FL1 4.055% 06/15/36		11/07/2018	WELLS FARGO & CO		4,000,000	4,000,000	
50188G AT 0	LCM LTD PARTNERSHIP LCM_18A	D	04/12/2018	NATIXIS SECURITIES AMERICAS LL		2,000,000	2,000,000	
50188H AC 5	LCM LTD PARTNERSHIP LCM_18A	D	04/12/2018	NATIXIS SECURITIES AMERICAS LL		4,100,000	4,100,000	
526057 CD 4	LENNAR CORP 4.750% 11/29/27		06/11/2018	Tax Free Exchange		1,295,000	1,295,000	2,050
55303X AC 9	MGM GROWTH PROPERTIES OPERATIN		02/13/2018	BANK OF AMERICA N.A.		801,450	780,000	12,675
55342U AH 7	MPT OPERATING PARTNERSHIP LP /		02/12/2018	MORGAN STANLEY & CO		744,900	780,000	15,492
55817A AL 8	MADISON PARK FUNDING LTD MDPK		12/21/2018	JP MORGAN SECURITIES LTD LDN		2,000,000	2,000,000	
55819T AW 1	MADISON PARK FUNDING LTD MDPK		06/15/2018	BARCLAYS CAPITAL INC		1,000,000	1,000,000	
56585A AN 2	MARATHON PETROLEUM CORP		10/02/2018	Tax Free Exchange		35,000	35,000	5
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M		04/05/2018	JP MORGAN SECURITIES LTD LDN		953,209	955,000	1,035
61746B EE 2	Morgan Stanley 3.649% 01/20/22		03/22/2018	BARCLAYS BANK PLC		5,073,450	5,000,000	25,591
64110L AS 5	NETFLIX INC 4.875% 04/15/28		11/13/2018	Tax Free Exchange		1,790,000	1,790,000	6,787
65342Q AB 8	NEXTERA ENERGY PARTNERS LP		02/14/2018	DEUTSCHE BANK SECURITIES INC		1,219,535	1,277,000	22,473
65504L AQ 0	NOBLE HOLDING INTERNATIONAL LT	D	01/17/2018	CITIGROUP GLOBAL MARKETS INC/		1,515,000	1,515,000	
67091T AC 9	OCP SA 4.500% 10/22/25	C	05/10/2018	J.P. MORGAN SECURITIES PLC		763,000	800,000	2,200
67590A BH 4	OCTAGON INVESTMENT PARTNERS XI	D	12/27/2018	NOMURA SECURITIES INTERNATIONAL		5,752,500	5,900,000	81,223
67591T AA 8	OCT35_18-1A 3.529% 01/20/31	C	01/18/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000	
67591T AJ 9	OCT35_18-1A 5.069% 01/20/31	C	01/18/2018	BANK OF AMERICA N.A.		1,000,000	1,000,000	
67591Y AE 9	OCTAGON INVESTMENT PARTNERS 38	C	07/12/2018	BANK OF AMERICA N.A.		2,000,000	2,000,000	
680665 AK 2	OLIN CORP 5.000% 02/01/30		08/07/2018	Various		1,352,231	1,380,000	2,363
68245X AE 9	1011778 BC New RED FIN	A	02/09/2018	JEFFERIES & COMPANY INC		1,277,538	1,296,000	21,186

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
692733 AB 4	OZTEL HOLDINGS SPC LTD.....	D.....	04/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		3,732,094	3,800,000	
69327R AJ 0	PDC ENERGY INC DELAWARE.....		07/25/2018.....	Tax Free Exchange.....		2,260,000	2,260,000	25,268
715604 AA 2	PERU LNG SRL 5.375% 03/22/30.....	C.....	03/15/2018.....	BANK OF AMERICA N.A.....		700,000	700,000	
71654Q CK 6	PETROLEOS MEXICANOS 5.350% 02/12/28.....	D.....	12/18/2018.....	Tax Free Exchange.....		1,000,000	1,000,000	18,725
737446 AM 6	POST HOLDINGS INC 5.750% 03/01/27.....		02/13/2018.....	WELLS FARGO & CO.....		254,150	260,000	6,811
74983D AS 6	RACE POINT CLO LTD RACEP_16-10.....	C.....	07/12/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		3,000,000	3,000,000	
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A.....	C.....	05/17/2018.....	NATIONAL AUSTRALIA BANK LIMITE.....		2,000,000	2,000,000	
780097 BH 3	ROYAL BANK OF SCOTLAND GROUP P.....	D.....	06/20/2018.....	BANK OF AMERICA N.A.....		10,000,000	10,000,000	
78471W AD 7	SOFI CONSUMER LOAN PROGRAM TRU.....		11/06/2018.....	DEUTSCHE BANK SECURITIES INC.....		1,976,797	2,000,000	3,069
78516F AA 7	SABAL TRAIL TRANSMISSION LLC.....		05/02/2018.....	MIZUHO SECURITIES USA INC.....		2,507,200	2,500,000	1,179
79970Y AE 5	SANCHEZ ENERGY CORP 7.250% 02/15/23.....		02/07/2018.....	Various.....		1,353,172	1,367,000	
80007R AA 3	SANDS CHINA LTD 4.600% 08/08/23.....	D.....	08/02/2018.....	PUBLIC JOINT STOCK COMPANY CRE.....		999,780	1,000,000	
80874Y AW 0	SCIENTIFIC GAMES CORP 5.000% 10/15/25.....		01/31/2018.....	JP MORGAN SECURITIES LTD LDN.....		1,500,000	1,500,000	24,375
811054 AG 0	EW SCRIPPS CO 5.125% 05/15/25.....		02/06/2018.....	Various.....		811,650	830,000	9,745
82873L AA 3	SIMMONS FOODS INC 5.750% 11/01/24.....		01/29/2018.....	WELLS FARGO & CO.....		1,375,500	1,400,000	21,690
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1.....	C.....	01/22/2018.....	GOLDMAN SACHS & COMPANY.....		3,000,000	3,000,000	
83610J AA 4	SOUND POINT CLO LTD 3.436% 04/15/31.....		03/27/2018.....	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	
84858* AA 5	SPIRIT AIRLINES 2017-1 CLASS C.....		05/10/2018.....	MORGAN STANLEY BANK N.A.....		2,600,000	2,600,000	
84858@ AA 3	SPIRIT AIRLINES 2015-1.....		05/10/2018.....	MORGAN STANLEY BANK N.A.....		5,200,000	5,200,000	
85207U AK 1	SPRINT CORP 7.625% 03/01/26.....		02/20/2018.....	JP MORGAN SECURITIES LTD LDN.....		830,000	830,000	
853254 BL 3	STANDARD CHARTERED PLC.....	D.....	09/27/2018.....	PUBLIC JOINT STOCK COMPANY CRE.....		5,000,000	5,000,000	
857006 AG 5	STATE GRID OVERSEAS INVESTMENT.....	C.....	01/30/2018.....	UBS SECURITIES LLC.....		982,440	1,000,000	8,556
86358E KX 3	STRUCTURED ASSET INVESTMENT LO.....		02/14/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		499,846	501,099	766
86765L AL 1	SUNOCO LP / SUNOCO FINANCE COR.....		12/03/2018.....	Tax Free Exchange.....		440,000	440,000	7,260
86765L AN 7	SUNOCO LP / SUNOCO FINANCE COR.....		12/03/2018.....	Tax Free Exchange.....		230,000	230,000	2,928
87165Y AC 7	SYMPHONY CLO LTD SYMP_18-19A.....	C.....	02/22/2018.....	BANK OF AMERICA N.A.....		8,000,000	8,000,000	
87264A AU 9	T-MOBILE USA INC 4.500% 02/01/26.....		01/22/2018.....	DEUTSCHE BANK SECURITIES INC.....		600,000	600,000	
87264A AV 7	T-MOBILE USA INC 4.750% 02/01/28.....		01/22/2018.....	DEUTSCHE BANK SECURITIES INC.....		955,000	955,000	
87266X AE 3	TPG REAL ESTATE FINANCE TRTX_1.....		02/05/2018.....	WELLS FARGO & CO.....		1,000,000	1,000,000	
87275Q AE 7	TPG REAL ESTATE FINANCE TRTX_1.....		11/15/2018.....	GOLDMAN SACHS & COMPANY.....		6,000,000	6,000,000	
87612B BG 6	TARGA RESOURCES PARTNERS LP.....		10/17/2018.....	Tax Free Exchange.....		5,000,000	5,000,000	63,889
88032W AG 1	TENCENT HOLDINGS LTD 3.595% 01/19/28.....	C.....	01/11/2018.....	BANK OF AMERICA N.A.....		3,299,175	3,300,000	
88104L AE 3	TERRAFORM POWER OPERATING LLC.....		03/05/2018.....	Various.....		439,563	455,000	4,180
88167A AL 5	TEVA PHARMACEUTICAL FINANCE NE.....	D.....	05/22/2018.....	Tax Free Exchange.....		2,715,671	2,750,000	31,167
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU.....		01/22/2018.....	JP MORGAN SECURITIES LTD LDN.....		4,497,188	4,500,000	
88327H AJ 2	THARALDSON HOTEL PORTFOLIO TRU.....		01/22/2018.....	JP MORGAN SECURITIES LTD LDN.....		4,467,206	4,470,000	
897051 AA 6	TRONOX INC 6.500% 04/15/26.....		03/28/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		10,013	10,000	
914906 AS 1	UNIVISION COMMUNICATIONS INC.....		02/15/2018.....	BARCLAYS CAPITAL INC.....		521,125	550,000	391
91832C AA 4	VM HOLDING SA 5.375% 05/04/27.....	D.....	05/10/2018.....	Various.....		5,607,050	5,640,000	17,690
91832V AA 2	VOC ESCROW LTD 5.000% 02/15/28.....	C.....	01/29/2018.....	BANK OF AMERICA N.A.....		2,275,000	2,275,000	
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL.....		02/09/2018.....	GUGGENHEIM SECURITIES.....		5,000,000	5,000,000	
92325Q AQ 0	VENTURE CDO LTD VENTR_18-32A.....		06/15/2018.....	JEFFERIES & COMPANY INC.....		1,000,000	1,000,000	
92330Y AG 8	VENTR 2018-33A B 4.028% 07/15/31.....		07/19/2018.....	JEFFERIES & COMPANY INC.....		2,000,000	2,000,000	
92330Y AJ 2	VENTR 2018-33A B 4.578% 07/15/31.....		07/19/2018.....	JEFFERIES & COMPANY INC.....		1,000,000	1,000,000	
92676X AD 9	VIKING CRUISES LTD 5.875% 09/15/27.....	C.....	01/29/2018.....	BANK OF AMERICA N.A.....		2,010,000	2,000,000	44,063
92840V AA 0	VISTRA OPERATIONS COMPANY LLC.....		08/07/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		310,000	310,000	
92913U AS 5	VOYA CLO LTD VOYA_15-3A.....	C.....	11/02/2018.....	NATIXIS SECURITIES AMERICAS LL.....		1,500,000	1,500,000	
92917A AA 4	VOYA CLO LTD VOYA_18-1A.....	C.....	02/23/2018.....	JP MORGAN SECURITIES LTD LDN.....		3,000,000	3,000,000	
948214 AS 0	WEBSTER PARK CLO LTD WPARK_15-.....	C.....	06/15/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		1,000,000	1,000,000	
958102 AM 7	WESTERN DIGITAL CORP 4.750% 02/15/26.....		01/30/2018.....	BANK OF AMERICA N.A.....		3,500,000	3,500,000	
96926D AU 4	WILLIAM LYON HOMES INC.....		09/05/2018.....	Tax Free Exchange.....		20,000	20,000	13
973147 AD 3	WIND TRE SPA 5.000% 01/20/26.....	C.....	01/17/2018.....	BANK OF AMERICA N.A.....		979,125	1,050,000	11,035
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W.....		06/07/2018.....	CREDIT SUISSE SECURITIES USA L.....		3,025,069	3,046,849	3,258
G2765* AF 1	DIONYSUS AVIATION DAC 4.860% 10/23/26.....	C.....	10/23/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		1,000,000	1,000,000	
G2765* AG 9	DIONYSUS AVIATION DAC 4.970% 10/23/27.....	C.....	10/23/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		4,000,000	4,000,000	
G2765* AH 7	DIONYSUS AVIATION DAC 5.090% 10/23/28.....	C.....	10/23/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		2,200,000	2,200,000	
G7612# AA 2	ROCK RAIL SOUTH WESTERN PLC.....	B.....	12/31/2018.....	DIRECT.....		769,624	769,624	
P4001# AA 8	EOLICA MESA LA PAZ S DE RL DE.....		11/30/2018.....	JP MORGAN SECURITIES LTD LDN.....		5,800,000	5,800,000	
X5151* AD 2	LANDSVIRKJUN 4.010% 03/08/22.....	D.....	03/08/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		1,800,000	1,800,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
X5151* AE 0	LANDSVIRKJUN 4.120% 03/08/23.....		D.....	03/08/2018.....	CITIGROUP GLOBAL MARKETS INC/.....		2,100,000	2,100,000	
3899999. Total - Bonds - Industrial and Miscellaneous.....							580,985,761	583,468,827	1,373,564
Bonds - Hybrid Securities									
05533U AF 5	BBVA BANCOMER SA TEXAS BRANCH.....			01/11/2018.....	BNP PARIBAS.....		497,525	500,000	
4899999. Total - Bonds - Hybrid Securities.....							497,525	500,000	0
Bonds - Bank Loans									
000000 00 0	ALERIS INTERNATIONAL INC TL +L475.....			06/27/2018.....	DEUTSCHE BANK SECURITIES INC.....		990,000	1,000,000	
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400.....			08/02/2018.....	Various.....		1,976,319	1,995,000	
000000 00 0	EG FINCO LTD TL+ L400 02/07/25.....		D.....	04/18/2018.....	BANK OF AMERICA N.A.....		997,500	1,000,000	
000000 00 0	GARDA WORLD SECURITY CORP.....		A.....	03/01/2018.....	Tax Free Exchange.....		1,002,475	997,487	
000000 00 0	HB FULLER CO 10/20/24.....			04/23/2018.....	Tax Free Exchange.....		996,866	995,000	
000000 00 0	HILTON WORLDWIDE FINANCE LLC.....			09/12/2018.....	DIRECT.....		6,008,750	6,000,000	
000000 00 0	HORIZON PHARMA INC HORIZON PHARMA INC.....			10/19/2018.....	Tax Free Exchange.....		3,816,419	3,791,791	
000000 00 0	IRI HOLDINGS INC 12/01/25.....			12/21/2018.....	DIRECT.....		198,000	200,000	
000000 00 0	MEREDITH CORPORATION 2018 Term Loan B.....			10/26/2018.....	Tax Free Exchange.....		443,806	443,194	
000000 00 0	PORTS AMERICA HOLDINGS INC TL +L275.....			06/14/2018.....	Various.....		8,000,000	8,000,000	
000000 00 0	SPRINT COMMUNICATIONS INC.....			11/30/2018.....	DIRECT.....		990,000	1,000,000	
000000 00 0	STADCO LA LLC 06/29/23.....			12/31/2018.....	Various.....		12,551,326	12,551,326	
000000 00 0	VISTRA ENERGY CORP TL +L200.....			07/19/2018.....	Various.....		1,998,125	2,000,000	
000000 00 0	WEST CORP TL +L350 10/10/24.....			04/17/2018.....	CREDIT SUISSE SECURITIES USA L.....		1,498,125	1,500,000	
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP.....			10/23/2018.....	DIRECT.....		997,500	1,000,000	
04016Y AB 5	ARGON MEDICAL DEVICES INC TL +L375.....			03/06/2018.....	UBS SECURITIES LLC.....		1,005,000	1,000,000	
05349U BC 5	AVAYA INC. 12/15/24.....			06/18/2018.....	Tax Free Exchange.....		999,815	997,500	
05400K AE 0	AVOLON TLB BORROWER 1 LUXEMBOU.....			12/31/2018.....	Various.....		5,877,320	5,902,893	
12769L AA 7	CAESARS RESORT COLLECTION LLC TL +L275.....			12/17/2018.....	DIRECT.....		3,978,750	4,000,000	
16384Y AF 4	CHEMOURS COMPANY LLC TL +L175.....			06/27/2018.....	JP MORGAN SECURITIES LTD LDN.....		6,587,250	6,600,000	
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200.....			03/05/2018.....	CREDIT SUISSE SECURITIES USA L.....		2,006,250	2,000,000	
29373U AC 5	NEW AMETHYST CORP 10/10/25.....			10/19/2018.....	DIRECT.....		1,995,000	2,000,000	
31740M AC 5	FINANCIAL & RISK US HOLDINGS I.....			11/08/2018.....	DIRECT.....		997,500	1,000,000	
37190D AF 0	GENUINE FINANCIAL HOLDINGS LLC.....			09/04/2018.....	DIRECT.....		995,000	1,000,000	
38431E AB 4	GRAFTECH FINANCE INC TL +L350.....			07/18/2018.....	JP MORGAN SECURITIES LTD LDN.....		7,977,500	8,000,000	
44107U AV 5	HOST HOTELS&RESORTS LP TL +L110.....			01/22/2018.....	BANK OF AMERICA N.A.....		1,985,000	2,000,000	
45672J AK 6	INEOS US FINANCE LLC TL +L200.....			01/11/2018.....	BARCLAYS CAPITAL INC.....		1,002,500	1,000,000	
46123U AG 3	INVENERGY THERMAL OPERATING I 2018 Term.....			08/30/2018.....	DIRECT.....		1,496,250	1,500,000	
513076 AZ 2	LAMAR MEDIA CORP. TL +L175.....			08/02/2018.....	Various.....		1,998,744	1,997,500	
51783Q AP 3	LAS VEGAS SANDS LLC TL +L175.....			06/14/2018.....	SCOTIA CAPITAL MARKETS.....		1,995,000	2,000,000	
52729K AN 6	LEVEL 3 FINANCING INC TLB L+225.....			07/10/2018.....	BANK OF AMERICA N.A.....		8,001,250	8,000,000	
54948F AB 4	LUCID ENERGY GROUP II BORROWER TL +L300.....			02/26/2018.....	JEFFERIES & COMPANY INC.....		3,000,000	3,000,000	
59501N AJ 8	MICROCHIP TECH INC TL +L200.....			07/11/2018.....	JP MORGAN SECURITIES LTD LDN.....		5,002,500	5,000,000	
64072U AG 7	CSC HLDGS LLC TL +L250.....			04/19/2018.....	JP MORGAN SECURITIES LTD LDN.....		451,019	449,894	
68371Y AJ 2	OPEN TEXT CORP 05/30/25.....		A.....	07/12/2018.....	BARCLAYS CAPITAL INC.....		3,001,247	2,997,500	
71534R AD 8	PERSPECTA INC 05/30/25.....			08/10/2018.....	DIRECT.....		998,750	1,000,000	
80875A AP 6	Scintific Gms Int TL +L325.....			02/28/2018.....	Tax Free Exchange.....		2,008,438	2,000,000	
84130C A* 1	SOUTHCROSS ENERGY PARTNERS LP.....			02/08/2018.....	BANK OF AMERICA N.A.....		1,960,187	1,995,102	
85208E AB 6	SPRINT COMMUNICATIONS INC TL L+250.....			02/16/2018.....	JP MORGAN SECURITIES LTD LDN.....		2,007,500	2,000,000	
89334G AV 6	TRANS UNION LLC TL +L200.....			07/10/2018.....	DEUTSCHE BANK SECURITIES INC.....		997,500	1,000,000	
89609U AB 7	TRICO PRODUCTS CORP TL +L550.....			02/13/2018.....	GOLDMAN SACHS & COMPANY.....		1,960,000	2,000,000	
90932R AE 4	UNITED AIRLINES INC210795.....			08/08/2018.....	Various.....		2,992,465	2,994,950	

E13.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
91809E AA 9	UTZ QUALITY FOODS LLC TL +L350.....		01/11/2018.....	BANK OF AMERICA N.A.....		4,025,000	4,000,000	
98310C AC 6	WYNDHAM HOTELS & RESORTS INC TL +L175.....		08/03/2018.....	Various.....		3,002,500	3,000,000	
98975V AH 9	ZODIAC POOL SOLUTIONS LLC TL +L225.....		08/20/2018.....	DIRECT.....		2,002,500	2,000,000	
C7052B AF 1	GFL ENVIRONMENTAL INC TL +L275.....		12/03/2018.....	Various.....		999,354	997,500	
C9413P AZ 6	VALEANT PHARMACEUTICALS INTERN 2018 Term.....	A.....	06/20/2018.....	BARCLAYS CAPITAL INC.....		1,998,750	2,000,000	
G7739P AK 6	SABLE INTERNATIONAL FINANCE LT Term Loan.....	C.....	02/14/2018.....	JP MORGAN SECURITIES LTD LDN.....		2,996,250	3,000,000	
L6232U AF 4	MALLINCKRODT INTERNATIONAL FIN.....	D.....	02/28/2018.....	DEUTSCHE BANK SECURITIES INC.....		2,996,250	3,000,000	
L6232U AH 0	MALLINCKRODT INTERNATIONAL FIN TL +L300.....	D.....	02/15/2018.....	DEUTSCHE BANK SECURITIES INC.....		6,483,750	6,500,000	
N2820E AC 2	EG AMERICA LLC TL +L400.....		04/25/2018.....	BANK OF AMERICA N.A.....		2,985,000	3,000,000	
8299999	Total - Bonds - Bank Loans.....					143,232,300	143,406,637	0
8399997	Total - Bonds - Part 3.....					1,104,870,064	1,104,692,403	2,958,581
8399998	Total - Bonds - Summary Item from Part 5.....					795,404,301	797,140,624	2,049,877
8399999	Total - Bonds.....					1,900,274,365	1,901,833,027	5,008,458
Common Stocks - Industrial and Miscellaneous								
23311P 10 0	DCP MIDSTREAM PARTNERS LP.....		12/10/2018.....	Various.....	60,128.000	1,999,105	XXX	
26885B 10 0	EQT MIDSTREAM PARTNERS LP.....		11/30/2018.....	Various.....	20,787.000	998,619	XXX	
29273V 10 0	ENERGY TRANSFER EQUITY LP.....		12/17/2018.....	Various.....	315,742.000	4,506,443	XXX	
293792 10 7	ENTERPRISE PRODUCTS PARTNERS L.....		12/12/2018.....	Various.....	177,810.000	4,647,025	XXX	
31338# 11 2	FEDERAL HOME LOAN BANK OF BOST.....		04/09/2018.....	ISSUING COMPANY.....	207,539.000	20,753,900	XXX	
371927 10 4	GENESIS ENERGY.....		12/13/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	22,780.000	493,900	XXX	
49456B 10 1	KINDER MORGAN INC/DELAWARE.....		12/03/2018.....	Various.....	58,708.000	998,955	XXX	
55336V 10 0	MPLX LP.....		12/12/2018.....	Various.....	76,551.000	2,539,541	XXX	
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		12/14/2018.....	Various.....	72,681.000	4,341,049	XXX	
67058H 10 2	NUSTAR ENERGY LP.....		11/30/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	21,177.000	510,374	XXX	
682680 10 3	ONEOK INC.....		12/14/2018.....	Various.....	34,188.000	2,097,128	XXX	
718549 20 7	PHILLIPS 66 PARTNERS LP.....		12/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	21,186.000	1,002,861	XXX	
726503 10 5	PLAINS ALL AMERICAN PIPELINE L.....		12/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	87,797.000	2,011,424	XXX	
822634 10 1	SHELL MIDSTREAM PARTNERS LP.....		11/30/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	26,288.000	505,050	XXX	
86765K 10 9	SUNOCO LP.....		12/03/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	36,180.000	1,007,385	XXX	
874696 10 7	TALLGRASS ENERGY GP LP.....		12/17/2018.....	CITIGROUP GLOBAL MARKETS INC/.....	93,132.000	2,019,108	XXX	
87612G 10 1	TRI RESOURCES INC.....		12/14/2018.....	Various.....	90,992.000	3,991,191	XXX	
969457 10 0	WILLIAMS COS INC.....		12/03/2018.....	Various.....	97,831.000	2,503,073	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					56,926,131	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
59188# 10 6	Metropolitan Direct Property and Casualty Insurance Company.....		06/28/2018.....	Capital Contribution.....		2,000,000	XXX	
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					2,000,000	XXX	0
9799997	Total - Common Stocks - Part 3.....					58,926,131	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					1,140,765	XXX	
9799999	Total - Common Stocks.....					60,066,896	XXX	0
9899999	Total - Preferred and Common Stocks.....					60,066,896	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					1,960,341,261	XXX	5,008,458

E13.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36225B QJ 0	GINNIE MAE I GNMA I 7.000% 781357		12/01/2018	Paydown		17,153	17,153	16,852	16,984		169		169		17,153			0	653	10/15/2025
36225B QL 5	GINNIE MAE I GNMA I 6.500% 781359		12/01/2018	Paydown		14,270	14,270	13,953	14,098		172		172		14,270			0	495	12/15/2025
36225B QN 1	GINNIE MAE I GNMA I 7.500% 781361		12/01/2018	Paydown		23,667	23,667	23,035	23,317		351		351		23,667			0	852	12/15/2025
36225B QR 2	GINNIE MAE I GNMA I 8.000% 781364		12/01/2018	Paydown		176	176	179	178		(2)		(2)		176			0	7	12/15/2030
36225B QV 3	GINNIE MAE I GNMA I 9.000% 781368		12/01/2018	Paydown		288	288	284	287		2		2		288			0	12	12/15/2019
912828 3C 2	UNITED STATES TREASURY		06/13/2018	Various		19,417,148	20,000,000	19,951,212	19,952,471		3,661		3,661		19,956,133		(538,985)	(538,985)	178,048	10/31/2022
912828 A7 5	UNITED STATES TREASURY		01/29/2018	Various		44,853,426	45,000,000	44,956,145	44,961,309		1,720		1,720		44,963,028		(109,603)	(109,603)	31,906	12/31/2018
912828 B3 3	UNITED STATES TREASURY		04/11/2018	Various		64,702,683	65,000,000	64,861,263	64,865,356		29,271		29,271		64,894,628		(191,945)	(191,945)	574,504	01/31/2019
912828 P9 5	UNITED STATES TREASURY		06/12/2018	Various		41,592,338	42,000,000	41,580,084	41,582,942		147,087		147,087		41,730,028		(137,690)	(137,690)	304,158	03/15/2019
912828 SH 4	UNITED STATES TREASURY		11/28/2018	Various		94,427,232	95,000,000	94,546,088	94,561,435		172,171		172,171		94,733,606		(306,374)	(306,374)	1,023,166	02/28/2019
912828 TC 4	UNITED STATES TREASURY		10/02/2018	CITIGROUP GLOBAL MARKETS INC/		3,955,773	4,000,000	3,939,696	3,939,696		20,244		20,244		3,959,940		(4,166)	(4,166)	30,217	06/30/2019
912828 UN 9	UNITED STATES TREASURY		08/31/2018	JP MORGAN SECURITIES LTD LDN		1,993,902	2,000,000	2,001,098	2,000,574		(383)		(383)		2,000,191		(6,289)	(6,289)	16,712	12/31/2018
912828 UL 2	UNITED STATES TREASURY		12/31/2018	CITIGROUP GLOBAL MARKETS INC/		9,867,949	10,000,000	9,857,442	9,857,442		4,128		4,128		9,861,570		6,379	6,379	57,167	01/31/2020
0599999	Total - Bonds - U.S. Government					280,866,005	283,055,554	281,747,331	281,776,089	0	378,591	0	378,591	0	282,154,678	0	(1,288,673)	(1,288,673)	2,217,897	XXX
Bonds - All Other Government																				
056732 AJ 9	BAHAMAS COMMONWEALTH OF	D	01/11/2018	Various		535,750	500,000	515,000	514,901		(56)		(56)		514,845		20,905	20,905	4,583	11/21/2028
221597 BR 7	COSTA RICA REPUBLIC OF	D	01/25/2018	STANDARD CHARTERED BANK		975,000	1,000,000	980,000	975,000	6,293	252		6,545		981,545		(6,545)	(6,545)	21,604	01/26/2023
221597 BS 5	COSTA RICA REPUBLIC OF	D	01/26/2018	STANDARD CHARTERED BANK		482,875	500,000	485,000	482,500	3,174	131		3,305		485,804		(2,929)	(2,929)	5,469	04/30/2025
682051 AC 1	OMAN SULTANATE OF GOVERNMENT	D	01/10/2018	BANK OF AMERICA N.A.		481,875	500,000	499,135	499,244		2		2		499,246		(17,371)	(17,371)	1,781	06/15/2026
760942 BC 5	URUGUAY ORIENTAL REPUBLIC OF	B	08/14/2018	JEFFERIES & COMPANY INC.		644,000	736,000	793,736	792,755		263		263	1,104	730,084	(64,038)	(86,084)	(150,122)	60,720	03/15/2028
900123 CA 6	TURKEY REPUBLIC OF 3.250% 03/23/23	C	09/10/2018	Various		408,550	500,000	420,000	449,474		5,897		5,897		455,371		(46,821)	(46,821)	15,735	03/23/2023
1099999	Total - Bonds - All Other Government					3,528,050	3,736,000	3,692,871	3,713,874	9,467	6,489	0	15,956	1,104	3,666,895	(64,038)	(138,845)	(202,883)	109,892	XXX
Bonds - U.S. States, Territories and Possessions																				
13062T H8 0	CALIFORNIA STATE OF 4.250% 08/01/33		10/18/2018	Call 100.0000		130,000	130,000	132,224	130,000				0		130,000			0	6,707	08/01/2033
452151 LF 8	ILLINOIS STATE OF 5.100% 06/01/33		12/17/2018	Various		12,803,110	13,500,000	13,197,755	13,207,636		14,321		14,321		13,221,957		(418,847)	(418,847)	669,871	06/01/2033
882721 3T 8	TEXAS ST Texas St - Student Loan		12/18/2018	Call 100.0000		4,500,000	4,500,000	4,388,355	4,428,744		5,208		5,208		4,433,952		66,048	66,048	310,625	08/01/2028
1799999	Total - Bonds - U.S. States, Territories & Possessions					17,433,110	18,130,000	17,718,334	17,766,380	0	19,529	0	19,529	0	17,785,909	0	(352,799)	(352,799)	987,203	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
000000 00 0	SUMMARY ADJUSTMENT		12/31/2018	Various		9	9	9					0		9			0		
106214 DX 4	BRAZOS RIVER AUTH TEX 5.050% 11/01/18		11/01/2018	Maturity		28,500,000	28,500,000	28,267,550	28,484,827		15,173		15,173		28,500,000			0	1,439,250	11/01/2018
10623N AZ 8	BRAZOS RIVER TEX HBR NAV DIST		07/15/2018	Call 102.0000		5,100,000	5,000,000	4,907,300	4,925,857		1,599		1,599		4,927,456		72,544	72,544	298,333	05/15/2033
13033A CE 9	CALIFORNIA HEALTH FACS FING AU		10/01/2018	Redemption 100.0000		610,000	610,000	593,109	605,529		4,471		4,471		610,000			0	35,075	10/01/2023
254845 GF 1	DISTRICT OF COLUMBIA WTR&SWR A		10/01/2018	Call 100.0000		14,700,000	14,700,000	15,229,767	14,760,407		(60,407)		(60,407)		14,700,000			0	808,500	10/01/2039
25484J AN 0	DISTRICT COLUMBIA REV - GEORGE		10/01/2018	Call 100.0000		6,195,000	6,195,000	6,311,280	6,208,416		(13,416)		(13,416)		6,195,000			0	340,725	04/01/2036
30711X C2 8	FANNIE MAE CONNECTICUT AVENUE		12/26/2018	Various		432,083	432,083	432,083	432,083				0		432,083			0	4,862	08/25/2030
31283H NA 9	FEDERAL HOME LOAN MORTGAGE COR FHLMC 7.5		12/01/2018	Paydown		363	363	363	363				0		363			0	17	12/01/2030
31283H NE 1	FEDERAL HOME LOAN MORTGAGE COR		12/01/2018	Paydown		8	8	8	8				0		8			0		10/01/2030
3128MJ 4C 1	FEDERAL HOME LOAN MORTGAGE COR		12/01/2018	Paydown		694,418	694,418	721,797	721,797		(27,379)		(27,379)		694,418			0	9,621	06/01/2048
3132XV 3C 0	FEDERAL HOME LOAN MORTGAGE COR		12/01/2018	Paydown		524,719	524,719	533,676	533,676		(8,957)		(8,957)		524,719			0	8,294	01/01/2048
3132XV EY 5	FEDERAL HOME LOAN MORTGAGE COR		12/01/2018	Various		917,223	917,223	943,736	943,736		(26,513)		(26,513)		917,223			0	14,258	12/01/2047
3132XW ZJ 3	FEDERAL HOME LOAN MORTGAGE COR		12/01/2018	Various		282,881	282,881	289,975	289,975		(7,094)		(7,094)		282,881			0	4,695	02/01/2048
31402C 5L 2	FEDERAL NATIONAL MORTGAGE ASSO FNMA 6.50		12/01/2018	Paydown		4,784	4,784	4,587	4,633		151		151		4,784			0	154	12/01/2031
3140GQ 3F 1	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		1,062,985	1,062,985	1,105,754	1,105,754		(42,769)		(42,769)		1,062,985			0	18,014	08/01/2047
3140GS PD 8	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		657,635	657,635	676,902	676,902		(19,267)		(19,267)		657,635			0	11,675	09/01/2047
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		802,889	802,889	821,957	821,957		(19,069)		(19,069)		802,889			0	10,189	04/01/2048
3140H5 JN 2	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		493,104	493,104	508,301	508,301		(15,198)		(15,198)		493,104			0	8,516	01/01/2048
3140HK 4Z 8	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		78,700	78,700	80,077	80,077		(1,377)		(1,377)		78,700			0	896	07/01/2048
3140J7 UR 4	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		52,010	52,010	52,628	52,628		(618)		(618)		52,010			0	234	12/01/2047
3140J7 XW 0	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		914,549	914,549	944,129	944,129		(29,580)		(29,580)		914,549			0	17,799	01/01/2048
3140J8 AL 7	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Paydown		1,535,085	1,535,085	1,538,803	1,538,803		(3,718)		(3,718)		1,535,085			0	22,565	06/01/2046
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO		12/01/2018	Various		1,260,873	1,260,873	1,298,699	1,298,699		(37,826)		(37,826)		1,260,873			0	23,761	12/01/2047

E14

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date	
31418C UB 8	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2018.	Paydown.....		655,395	655,395	671,165	671,165		(15,770)		(15,770)		655,395			0	11,168	02/01/2048.	
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO.....		12/01/2018.	Various.....		321,895	321,895	325,227	325,227		(3,332)		(3,332)		321,895			0	3,690	06/01/2048.	
373539 G5 8	GEORGIA ST HSG & FIN AUTH GEORGIA HOUSIN		05/01/2018.	Call 100.0000.....		235,000	235,000	235,000	235,000				0		235,000			0	3,917	06/01/2030.	
41524C AU 8	HARRISON CNTY W VA CNTY COMMN County Com		06/04/2018.	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	174,931	10/15/2037.	
43232E BX 6	HILLSBOROUGH CNTY FLA HSG FIN.....		07/01/2018.	Redemption 100.0000.....		215,000	215,000	210,556	212,652		2,348		2,348		215,000			0	7,719	01/01/2039.	
442348 3V 8	HOUSTON AIRPORT SYSTEM Houston TX Airpor		08/20/2018.	Call 100.0000.....		2,000,000	2,000,000	1,951,160	1,958,758		611		611		1,959,369		40,631	40,631	124,972	07/01/2039.	
442348 3W 6	HOUSTON AIRPORT SYSTEM HOUSTON TX AIRPOR		08/20/2018.	Call 100.0000.....		14,750,000	14,750,000	15,396,208	14,800,184		(50,184)		(50,184)		14,750,000			0	921,670	07/01/2034.	
45200F KQ 1	ILLINOIS FINANCE AUTHORITY Illinois Fina.....		10/01/2018.	Call 100.0000.....		1,500,000	1,500,000	1,550,400	1,504,539		(4,539)		(4,539)		1,500,000			0	78,750	10/01/2025.	
45200F KR 9	ILLINOIS FINANCE AUTHORITY Illinois Fina.....		10/01/2018.	Call 100.0000.....		3,245,000	3,245,000	3,338,132	3,253,406		(8,406)		(8,406)		3,245,000			0	170,363	10/01/2026.	
45200F KS 7	ILLINOIS FINANCE AUTHORITY Illinois Fina.....		10/01/2018.	Call 100.0000.....		3,415,000	3,415,000	3,501,946	3,422,858		(7,858)		(7,858)		3,415,000			0	179,288	10/01/2027.	
45200F SX 8	ILLINOIS FINANCE AUTHORITY Illinois Fina.....		07/01/2018.	Call 100.0000.....		11,750,000	11,750,000	12,829,590	11,821,632		(71,632)		(71,632)		11,750,000			0	734,375	07/01/2038.	
45202Q CD 3	ILLINOIS FIN AUTH STUDENT HSG.....		11/13/2018.	CITIGROUP GLOBAL MARKETS INC/.....		8,877,269	8,380,000	8,232,356	8,250,388		3,395		3,395		8,253,784		623,486	623,486	646,540	10/01/2043.	
462590 JJ 0	IOWA STUDENT LN LIQUIDITY CORP.....		12/01/2018.	Call 100.0000.....		1,155,000	1,155,000	1,155,000	1,155,000				0		1,155,000			0	50,350	12/01/2023.	
462590 JK 7	IOWA STUDENT LN LIQUIDITY CORP.....		12/01/2018.	Call 100.0000.....		1,155,000	1,155,000	1,155,000	1,155,000				0		1,155,000			0	51,165	12/01/2024.	
462590 JM 3	IOWA STUDENT LN LIQUIDITY CORP.....		12/01/2018.	Call 100.0000.....		2,295,000	2,295,000	2,295,000	2,295,000				0		2,295,000			0	105,560	12/01/2026.	
462590 JN 1	IOWA STUDENT LN LIQUIDITY CORP.....		12/01/2018.	Call 100.0000.....		1,155,000	1,155,000	1,155,000	1,155,000				0		1,155,000			0	54,150	12/01/2027.	
46613P L8 7	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018.	Tax Free Exchange.....		5,217,915	5,000,000	5,592,700	5,232,811		(14,897)		(14,897)		5,217,915			0	118,750	10/01/2032.	
46613P M6 0	JEA FLA WTR & SWR SYS JACKSONVILLE ELECT		03/22/2018.	Tax Free Exchange.....		3,764,107	3,615,000	4,019,663	3,774,286		(10,179)		(10,179)		3,764,107			0	85,856	10/01/2033.	
50943P CE 7	LAKE CNTY OHIO Lake County OH Hospital F.....		08/15/2018.	Call 100.0000.....		840,000	840,000	832,185	833,886		483		483		834,368		5,632	5,632	46,200	08/15/2024.	
546593 AE 4	LOUISVILLE & JEFFERSON CNTY KY.....		02/01/2018.	Call 100.0000.....		10,000,000	10,000,000	9,926,100	9,942,781		840		840		9,943,621		56,379	56,379	306,250	02/01/2037.	
549310 VC 1	LUCAS CNTY OHIO LUCAS COUNTY OH PROMEDIC		03/22/2018.	Tax Free Exchange.....		5,036,320	5,000,000	5,086,200	5,038,327		(2,006)		(2,006)		5,036,320			0	88,194	11/15/2029.	
57563R GR 4	MASSACHUSETTS EDL FING AUTH.....		07/01/2018.	Call 100.0000.....		355,000	355,000	355,000	355,000				0		355,000			0	21,300	01/01/2028.	
57583T BW 0	MASSACHUSETTS ST DEV FIN AGY MA DEVELOPM		09/27/2018.	Call 100.0000.....		2,000,000	2,000,000	1,991,700	1,993,814		368		368		1,994,182		5,818	5,818	88,292	11/01/2027.	
57586N XX 4	MASSACHUSETTS ST HSG FIN AGY.....		11/01/2018.	Call 100.0000.....		95,000	95,000	95,000	95,000				0		95,000			0	2,047	12/01/2035.	
57586N XY 2	MASSACHUSETTS ST HSG FIN AGY.....		11/01/2018.	Call 100.0000.....		45,000	45,000	45,000	45,000				0		45,000			0	991	12/01/2040.	
57587A DN 5	MASSACHUSETTS ST HSG FIN AGY.....		09/17/2018.	Call 100.0000.....		910,000	910,000	910,000	910,000				0		910,000			0	13,068	12/01/2034.	
57587A DP 0	MASSACHUSETTS ST HSG FIN AGY.....		09/17/2018.	Call 100.0000.....		780,000	780,000	780,000	780,000				0		780,000			0	11,713	12/01/2039.	
576047 MX 9	MASSACHUSETTS ST WTR POLLN ABA.....		08/01/2018.	Maturity.....		10,000,000	10,000,000	11,400,700	10,068,242		(68,242)		(68,242)		10,000,000			0	600,000	08/01/2018.	
592646 B4 4	METROPOLITAN WASHINGTON D C AR.....		10/01/2018.	Call 100.0000.....		4,000,000	4,000,000	3,904,920	3,939,670		3,582		3,582		3,943,253		56,747	56,747	210,000	10/01/2027.	
59333P TW 8	MIAMI DADE CNTY FL AVIATION RE.....		10/01/2018.	Call 100.0000.....		1,900,000	1,900,000	1,981,681	1,909,905		(9,905)		(9,905)		1,900,000			0	104,500	10/01/2026.	
59465H RZ 1	MICHIGAN STATE HOSPITAL FINANC.....		04/05/2018.	MORGAN STANLEY & CO.....		5,624,850	5,000,000	5,784,800	5,593,781		(19,449)		(19,449)		5,574,333		50,517	50,517	100,000	11/15/2032.	
645780 EP 8	NEW JERSEY ECONOMIC DEVELOPMEN.....		01/25/2018.	Call 102.0000.....		10,200,000	10,000,000	9,969,300	9,983,097		118		118		9,983,216		16,784	16,784	313,750	11/01/2025.	
646080 HH 7	NEW JERSEY ST HIGHER ED ASSIST.....		12/31/2018.	Various.....		8,170,000	8,170,000	8,170,000	8,170,000				0		8,170,000			0	227,292	06/01/2030.	
66285W MB 9	NORTH TEXAS TOLLWAY AUTHORITY.....		01/02/2018.	Maturity.....		4,385,000	4,385,000	4,431,146	4,419,967		(23)		(23)		4,419,944		(34,944)	(34,944)	131,550	01/01/2025.	
66285W MH 6	NORTH TEXAS TOLLWAY AUTHORITY.....		01/01/2018.	Call 100.0000.....		615,000	615,000	621,472	615,000				0		615,000			0	18,450	01/01/2025.	
762315 HU 6	RHODE ISLAND ST STUDENT LN AUT.....		05/15/2018.	Call 100.0000.....		4,765,000	4,765,000	4,765,000	4,765,000				0		4,765,000			0	127,530	06/01/2028.	
773021 AB 6	ROCKDALE CNTY GA DEV AUTH Rockdale Count		06/01/2018.	Call 100.0000.....		5,000,000	5,000,000	4,919,300	4,940,799		894		894		4,941,693		58,307	58,307	280,729	01/01/2034.	
796842 DF 6	SAN BERNARDINO CNTY CALIF SING.....		11/01/2018.	Call 50.3442.....		42,793	85,000	18,098	40,734		1,305		1,305		42,040		42,960	42,960	(42,207)	05/01/2031.	
798111 AV 2	SAN JOAQUIN HILLS CALIF TRANSN.....		01/01/2018.	Maturity.....		27,000,000	27,000,000	9,698,940	27,000,000				0		27,000,000			0		01/01/2018.	
875124 BP 3	TAMPA BAY WTR FLA Tampa Bay FL Water Uti.....		10/01/2018.	Call 100.0000.....		10,760,000	10,760,000	11,117,555	10,796,674		(36,674)		(36,674)		10,760,000			0	538,000	10/01/2038.	
876385 EA 9	TARRANT CNTY TEX HEALTH FACS D.....		09/01/2018.	Redemption 100.0000.....		450,000	450,000	513,833	469,117		(19,117)		(19,117)		450,000			0	27,000	09/01/2024.	
917565 HP 1	UTAH TRANSIT AUTH Utah Tran Auth Sales T.....		06/15/2018.	Call 100.0000.....		5,000,000	5,000,000	5,062,550	5,003,558		(3,558)		(3,558)		5,000,000			0	131,250	06/15/2038.	
928827 DH 4	VOLUSIA CNTY FLA ARPT SYS.....		10/01/2018.	Maturity.....		2,165,000	2,165,000	2,520,710	2,187,600		(22,600)		(22,600)		2,165,000			0	151,550	10/01/2018.	
929833 AM 3	WACO TEX EDL FIN CORP WACO EDUCATIONAL F		03/01/2018.	Redemption 100.0000.....		2,250,000	2,250,000	2,348,258	2,252,549		(2,549)		(2,549)		2,250,000			0	56,250	03/01/2028.	
93978E A9 3	WASHINGTON ST HLTH CARE FACS A.....		04/01/2018.	Various.....		1,530,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	69,375	10/01/2033.	

E14.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
956597	BQ 0 WEST VIRGINIA ST BLDG COMMN		07/01/2018	Redemption		1,305,000	1,305,000	1,278,404	1,303,615		1,385		1,385		1,305,000			0	70,144	07/01/2018
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					256,749,862	254,936,608	243,904,445	256,114,579	0	(647,385)	0	(647,385)	0	255,467,209	0	994,861	994,861	10,293,865	XXX
Bonds - Industrial and Miscellaneous																				
00115*	AA 0 AES ILLUMINA LLC 6.000% 03/26/32		12/31/2018	Redemption		197,227	197,227	197,227	171,847	25,380			25,380		197,227			0	7,236	03/26/2032
00206R	FG 2 AT&T INC 7.125% 12/15/31		11/23/2018	Tax Free Exchange		7,945,465	8,000,000	7,942,698	7,943,267		2,198		2,198		7,945,465			0	535,167	12/15/2031
002824	BF 6 Abbott Laboratories 3.750% 11/30/26		10/28/2018	Various		3,190,822	3,217,000	3,257,599	3,255,330		(798)		(798)		3,254,531		(70,291)	(70,291)	42,747	11/30/2026
00774M	AB 1 AERCAP IRELAND CAPITAL LTD.	D	12/17/2018	CITIGROUP GLOBAL MARKETS INC/		9,227,938	10,645,000	10,591,136	10,593,141		4,450		4,450		10,597,591		(1,369,653)	(1,369,653)	548,277	07/21/2027
01749B	AA 7 ALLEGRO CLO I LTD ALLEG_17-2A		10/31/2018	Various		9,993,000	10,000,000	10,000,000	10,000,000				0		10,000,000		(7,000)	(7,000)	192,432	01/16/2030
02155F	AA 3 ALTICE US FIN I CORP		12/31/2018	Various									0					0	334	07/15/2023
02155F	AA 3 ALTICE US FIN I CORP 5.375% 07/15/23		10/18/2018	Various		133,000	133,000	133,000	133,000				0		133,000			0	8,996	07/15/2023
02155F	AC 9 ALTICE US FIN I CORP		12/31/2018	Various									0					0	1,346	05/15/2026
02155F	AC 9 ALTICE US FIN I CORP 5.500% 05/15/26		10/18/2018	Various		542,339	537,000	543,075	541,388	1,595	(644)		951		542,339			0	27,320	05/15/2026
02377A	AA 6 AMERICAN AIRLINES 3.700% 10/01/26		10/01/2018	Redemption		73,607	73,607	73,607	73,607				0		73,607			0	2,037	10/01/2026
02378*	AA 8 AMERICAN AIRLINES 2017-2 CLASS		10/15/2018	Redemption		542,091	542,091	542,091	542,091				0		542,091			0	6,318	10/15/2023
03232P	AD 0 NEW AMETHYST CORP 5.625% 07/15/22		10/26/2018	Call		1,028,130	1,000,000	1,000,000	1,000,000				0		1,000,000			0	100,161	07/15/2022
03523T	AP 3 ANHEUSER-BUSCH INBEV WORLDWIDE		10/09/2018	BARINGS		6,451,716	5,700,000	5,669,163	5,674,607		424		424		5,675,030		776,686	776,686	450,181	01/15/2040
05330A	AA 5 RUTA DEL MAIPO SOCIEDAD CONCES AUTOPISTA	D	12/15/2018	Redemption		931,407	931,407	1,005,920	964,606		(33,199)		(33,199)		931,407			0	55,328	06/15/2022
05508R	AE 6 B&G FOODS INC 5.250% 04/01/25		11/06/2018	Various		2,664,900	2,820,000	2,848,200	2,847,718		(3,922)		(3,922)		2,843,797		(178,897)	(178,897)	163,266	04/01/2025
05547W	AG 3 BARCLAYS COMMERCIAL MORTGAGE S		12/15/2018	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	63,505	11/15/2034
05547W	AJ 7 BARCLAYS COMMERCIAL MORTGAGE S		12/15/2018	Paydown		2,000,000	2,000,000	2,000,000	2,000,000				0		2,000,000			0	67,562	11/15/2034
05607D	AJ 6 BX TRUST BX_17-SLCT 3.855% 07/15/34		11/15/2018	Paydown		450,000	450,000	450,422	450,474		(474)		(474)		450,000			0	11,416	07/15/2034
05990T	AU 1 BANK OF AMERICA FUNDING CORPOR		12/01/2018	Paydown		609,573	609,573	609,573	609,573				0		609,573			0	9,182	02/01/2037
06051G	GL 7 BANK OF AMERICA CORP 3.705% 04/24/28		11/14/2018	GOLDMAN SACHS & COMPANY		13,287,680	14,000,000	14,000,000	14,000,000				0		14,000,000		(712,320)	(712,320)	548,958	04/24/2028
07331Q	AA 5 BAYVIEW OPPORTUNITY MASTER FUN		12/28/2018	Paydown		822,244	822,244	832,522	832,522		(10,278)		(10,278)		822,244			0	11,693	06/28/2053
07333A	AA 8 BAYVIEW OPPORTUNITY MASTER FUN		12/28/2018	Paydown		1,725,578	1,725,578	1,739,059	1,739,059		(13,481)		(13,481)		1,725,578			0	24,564	05/28/2069
077454	AG 1 BELDEN INC 5.250% 07/15/24		03/14/2018	Call		529,500	500,000	500,000	500,000				0		500,000			0	46,927	07/15/2024
11134L	AG 4 BROADCOM CORP 3.875% 01/15/27		02/21/2018	Tax Free Exchange		10,498,751	10,687,000	10,493,689	10,496,170		2,581		2,581		10,498,751			0	248,473	01/15/2027
12433P	AJ 5 BX TRUST BX_17-APPL 3.855% 07/15/34		11/15/2018	Paydown		210,527	210,527	210,724	210,750		(223)		(223)		210,527			0	1,953	07/15/2034
124857	AT 0 CBS CORP 3.375% 02/15/28		12/13/2018	Various		6,387,940	7,000,000	6,931,890	6,934,704		4,137		4,137		6,938,841		(550,901)	(550,901)	291,375	02/15/2028
12515D	AV 6 CD COMMERCIAL MORTGAGE TRUST C		11/13/2018	MORGAN STANLEY & CO		3,632,080	3,750,000	3,862,482	3,860,787		(8,526)		(8,526)		3,852,261		(220,181)	(220,181)	155,386	05/01/2050
12591U	AH 6 COMM MORTGAGE TRUST COMM14-UBS		11/13/2018	BARCLAYS CAPITAL INC		839,257	833,333	838,087	836,827		(582)		(582)		836,245		3,013	3,013	33,339	03/01/2047
12591U	AJ 2 COMM MORTGAGE TRUST COMM14-UBS		11/13/2018	UBS SECURITIES LLC		1,086,425	1,074,090	1,080,779	1,079,065		(795)		(795)		1,078,271		8,155	8,155	48,109	03/01/2047
12591U	AL 7 COMM MORTGAGE TRUST COMM14-UBS		11/13/2018	BARCLAYS CAPITAL INC		592,785	592,577	596,334	595,260		(549)		(549)		594,712		(1,926)	(1,926)	28,546	03/01/2047
12636Y	AA 0 CRH AMERICA FINANCE INC		12/14/2018	BARCLAYS CAPITAL INC		6,206,746	6,820,000	6,770,282	6,773,007		4,159		4,159		6,777,166		(570,420)	(570,420)	257,000	05/09/2027
126694	3B 2 CWHL_06-8 CWHL 2006-8 1A1		12/01/2018	Paydown		74,581	82,741	75,468	74,549		32		32		74,581			0	2,183	05/01/2036
12702*	AA 4 CVS PASSTHROUGH TRUST 3.901% 10/10/39		12/10/2018	Redemption		185,357	185,357	185,357	185,357				0		185,357			0	3,940	10/10/2039
15033E	AA 6 CEDAR FUNDING LTD CEDF_18-9A	D	07/09/2018	BANK OF AMERICA N.A.		3,980,600	4,000,000	4,000,000	4,000,000				0		4,000,000		(19,400)	(19,400)	24,667	04/20/2031
161175	BJ 2 CHARTER COMMUNICATIONS OPERATI		12/13/2018	Various		3,212,318	3,500,000	3,471,740	3,472,063		1,453		1,453		3,473,515		(261,198)	(261,198)	138,906	02/15/2028
16411Q	AA 9 CHENIERE ENERGY PARTNERS LP		07/26/2018	Tax Free Exchange		4,500,000	4,500,000	4,500,000	4,500,000				0		4,500,000			0	202,125	10/01/2025
165167	CQ 8 CHESAPEAKE ENERGY CORPORATION		11/28/2018	Call		467,013	448,000	455,040	250,673		21,963		21,963		272,636		175,364	175,364	53,161	12/15/2022
17322A	AF 9 CGCMT_14-GC19 4.345% 03/01/47		11/13/2018	BANK OF MONTREAL		1,002,461	984,842	1,006,677	1,003,298		(2,598)		(2,598)		1,000,700		1,761	1,761	40,771	03/01/2047
17322A	AG 7 CGCMT_14-GC19 4.805% 03/01/47		11/13/2018	BANK OF MONTREAL		778,531	757,579	769,585	767,736		(1,429)		(1,429)		766,307		12,224	12,224	34,683	03/01/2047
17322A	AH 5 CGCMT_14-GC19 5.058% 03/01/47		11/13/2018	BANK OF MONTREAL		774,062	757,579	762,061	762,477		(58)		(58)		762,419		11,643	11,643	36,327	03/01/2047
18451Q	AH 1 CLEAR CHANNEL WORLDWIDE HOLDIN 7.625% 03		01/09/2018	CREDIT SUISSE SECURITIES USA L		983,750	1,000,000	1,000,000	977,500	22,500			22,500		1,000,000		(16,250)	(16,250)	24,569	03/15/2020
18538R	AH 6 CLEARWATER PAPER CORP 5.375% 02/01/25		09/07/2018	Various		518,000	565,000	565,000	565,000				0		565,000		(47,000)	(47,000)	32,991	02/01/2025
20467B	AB 5 COMPRESSCO PARTNERS LP		10/10/2018	PUBLIC JOINT STOCK COMPANY CRE		932,500	1,000,000	986,473	942,500	47,944	1,392		49,336		991,836		(59,336)	(59,336)	83,878	08/15/2022
23306G	AC 1 DBGS MORTGAGE TRUST DBGS_18-BI		12/15/2018	Paydown		71,861	71,861	71,490	71,490		371		371		71,861			0	489	05/15/2035
23306G	AE 7 DBGS MORTGAGE TRUST DBGS_18-BI		12/15/2018	Paydown		71,861	71,861	71,037	71,037		824		824		71,861			0	499	05/15/2035
23312J	AK 9 DEUTSCHE BANK COMMERCIAL MORTG		11/13/2018	JP MORGAN SECURITIES LTD LDN		3,811,563	4,000,000	4,119,810	4,114,608		(9,156)		(9,156)		4,105,452		(293,889)	(293,889)	159,076	06/01/2050
247126	AJ 4 APTIV CORP 4.150% 03/15/24		12/14/2018	JEFFERIES & COMPANY INC		1,983,260	2,000,000	1,992,980	1,995,344		646		646		1,995,989		(12,729)	(12,729)	104,442	03/15/2024
247367	AJ 3 DELTA AIR LINES 2002-1 CLASS G		01/02/2018	Redemption		10,930	10,930	9,755	10,372		557		557		10,930			0	367	01/02/2023
26249M	AN 7 DRYDEN SENIOR LOAN FUND DRSLF																			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38141G WB 6	GOLDMAN SACHS GROUP INC THE		12/13/2018	GOLDMAN SACHS & COMPANY		4,758,150	5,000,000	5,085,200	5,081,241						5,072,763				267,896	01/26/2027
38141G WU 4	GOLDMAN SACHS GROUP INC THE		10/25/2018	Rabobank - London		5,006,200	5,000,000	4,982,500	4,982,500		2,085		2,085		4,984,585		21,615	21,615	110,436	02/23/2023
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT		12/01/2018	Paydown		107,925	107,925	107,318	107,318		607		607		107,925			0	1,423	10/01/2045
48667Q AN 5	KAZMUNAYGAS NATIONAL CO JSC	D	02/23/2018	CITIGROUP GLOBAL MARKETS INC/		9,307,813	9,250,000	9,235,770	9,238,305		137		137		9,238,441		69,371	69,371	156,222	04/19/2027
501044 CR 0	KROGER CO THE 5.000% 04/15/42		02/26/2018	STIFEL NICOLAUS		2,016,780	2,000,000	1,993,220	1,993,865		21		21		1,993,886		22,894	22,894	36,944	04/15/2042
501044 DJ 7	KROGER CO THE 3.700% 08/01/27		12/13/2018	SEA PORT GROUP LLC		3,960,180	4,200,000	4,197,522	4,197,634		206		206		4,197,840		(237,660)	(237,660)	217,128	08/01/2027
50152# AL 1	KWIK TRIP INC 4.080% 05/24/37		11/24/2018	Redemption 100.0000		241,704	241,704	241,704	241,704						241,704			0	6,195	05/24/2037
50247V AB 3	LYB INTERNATIONAL FINANCE II B	D	02/26/2018	CREDIT SUISSE SECURITIES USA L		3,403,295	3,500,000	3,477,950	3,479,373		304		304		3,479,677		(76,382)	(76,382)	59,889	03/02/2027
52524V AQ 2	LEHMAN XS TRUST LXS_07-15N		12/26/2018	Paydown		1,206,761	1,504,296	1,106,557	1,106,557		(25,796)		(25,796)		1,080,761			0	20,952	08/26/2047
526057 CB 8	LENNAR CORP 4.750% 11/29/27		06/11/2018	Tax Free Exchange		1,295,000	1,295,000	1,295,000	1,295,000						1,295,000			0	32,807	11/29/2027
561233 AA 5	MALLINCKRODT INTERNATIONAL FIN	C	11/28/2018	Various		317,390	352,000	352,000	319,440	32,560			32,560		352,000		(34,610)	(34,610)	20,061	08/01/2022
561233 AC 1	MALLINCKRODT INTERNATIONAL FIN	D	11/07/2018	Various		82,000	100,000	94,625	81,750	13,518	453		13,971		95,722		(13,722)	(13,722)	5,867	04/01/2025
59284M AD 6	MEXICO CITY AIRPORT TRUST	D	12/24/2018	Call 101.4381		1,352,170	1,333,000	1,324,975	1,324,975		43		43		1,325,018		7,982	7,982	147,031	07/31/2047
61691P AA 8	MORGAN STANLEY CAPITAL I TRUST		08/13/2018	MORGAN STANLEY & CO		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000			0	35,211	11/15/2034
62854A AN 4	MYLAN NV 3.950% 06/15/26	D	12/13/2018	MORGAN STANLEY & CO		9,853,920	10,800,000	10,725,416	10,730,481		6,747		6,747		10,737,229		(883,309)	(883,309)	428,970	06/15/2026
64110L AP 1	NETFLIX INC 4.875% 04/15/28		11/13/2018	Tax Free Exchange		1,790,000	1,790,000	1,790,000	1,754,200	35,800			35,800		1,790,000			0	91,383	04/15/2028
65339K AT 7	NEXTERA ENERGY CAPITAL HOLDING		04/06/2018	Various		10,201,215	10,500,000	10,470,180	10,471,908		628		628		10,472,536		(271,321)	(271,321)	154,869	05/01/2027
67054L AB 3	NUMERICABLE GROUP SA 6.000% 05/15/22	C	08/15/2018	Call 103.0000		1,030,000	1,000,000	1,000,000	1,000,000						1,000,000			0	90,000	05/15/2022
68163P AA 2	OLYMPUS MERGER SUB INC		12/07/2018	Rabobank - London		422,500	500,000	492,895	491,875	1,164	628		1,792		493,667		(71,167)	(71,167)	49,701	10/15/2025
68389F CG 7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 200		12/26/2018	Paydown		7,984	7,984	7,969	7,984						7,984			0	126	08/25/2032
69327R AH 4	PDC ENERGY INC 5.750% 05/15/26		07/25/2018	Tax Free Exchange		2,260,000	2,260,000	2,260,000	2,260,000						2,260,000			0	85,189	05/15/2026
714295 AC 6	PERRIGO FINANCE PLC 3.900% 12/15/24	C	02/14/2018	CREDIT SUISSE SECURITIES USA L		11,966,760	12,000,000	12,338,520	12,317,386		(5,258)		(5,258)		12,312,129		(345,369)	(345,369)	78,000	12/15/2024
71645W AS 0	PETROBRAS INTL FINANCE COMPANY	D	06/06/2018	Call 100.3892		167,650	167,000	145,708	146,106		142		142		146,248		20,752	20,752	10,326	01/27/2041
71647N AA 7	PETROBRAS GLOBAL FINANCE BV	D	06/06/2018	Various		244,500	300,000	234,500	235,504		376		376		235,880		64,120	64,120	(46,313)	05/20/2043
723787 AF 4	PIONEER NAT RES CO PIONEER NATURAL RESOU		02/27/2018	MARKETAXESS CORPORATION		503,530	500,000	493,750	499,680		157		157		499,837		3,693	3,693	11,458	05/01/2018
74958E AC 0	RESIDENTIAL ASSET SECURITIES C RFMSI 200		06/06/2018	Various		231,061	237,199	236,476	226,347	10,110	(901)		9,209		235,555		(4,493)	(4,493)	7,182	12/01/2036
76119H AA 8	RESIMAC MBS TRUST RESL 18-1A	C	12/10/2018	Paydown		381,297	381,297	381,297	381,297						381,297			0	3,296	11/10/2049
78478E AA 6	ST MARYS CEMENT INC 5.750% 01/28/27	A	08/16/2018	STANDARD CHARTERED BANK		493,750	500,000	501,625	501,574		(85)		(85)		501,488		(7,738)	(7,738)	30,507	01/28/2027
79575@ AK 3	SALTCHUK RESOURCES INC 4.270% 6/25/2028		12/25/2018	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000			0	4,012	06/25/2028
79575@ AL 1	SALTCHUK RESOURCES INC		09/02/2018	Redemption 100.0000		125,000	125,000	125,000	125,000						125,000			0	4,219	09/02/2029
83610J AA 4	SOUND POINT CLO LTD 3.436% 04/15/31		07/09/2018	BANK OF AMERICA N.A.		3,975,400	4,000,000	4,000,000	4,000,000						4,000,000		(24,600)	(24,600)	25,712	04/15/2031
84858@ AA 3	SPIRIT AIRLINES 2015-1		10/01/2018	Redemption 100.0000		258,074	258,074	258,074	258,074						258,074			0	4,983	04/01/2023
848609 AA 1	SPIRITS OF ST. LOUIS BASKETBALL		12/31/2018	Redemption 100.0000		93,415	93,415	93,415	93,415						93,415			0	3,767	03/31/2033
85205T AF 7	SPIRIT AROSYSTEMS 5.250% 03/15/22		06/29/2018	Call 102.6250		1,026,250	1,000,000	1,000,000	1,000,000						1,000,000			0	67,667	03/15/2022
86358E KX 3	STRUCTURED ASSET INVESTMENT LO		12/26/2018	Paydown		80,738	80,738	80,536	80,536		202		202		80,738			0	988	09/25/2034
87246Y AC 0	TIAA ASSET MANAGEMENT FINANCE		04/06/2018	WELLS FARGO & CO		5,328,246	5,229,000	5,386,033	5,373,939		(5,129)		(5,129)		5,368,811		(40,564)	(40,564)	95,266	11/01/2024
87264A AL 9	T-MOBILE USA INC 6.625% 04/01/23		04/01/2018	Various		1,033,130	1,000,000	1,000,000	1,000,000						1,000,000			0	66,255	04/01/2023
87612B BF 8	TARGA RESOURCES PARTNERS LP		10/17/2018	Tax Free Exchange		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000			0	250,000	01/15/2028
88031N AA 5	TENASKA ALABAMA Tenaska Alabama Partners		05/03/2018	Various		1,250,729	1,176,039	1,198,720	1,182,139		(1,063)		(1,063)		1,181,075		(5,037)	(5,037)	102,316	06/30/2021
881609 AZ 4	ANDEAVOR 5.375% 10/01/22		10/02/2018	Various		35,000	35,000	35,000	35,000						35,000			0	1,921	10/01/2022
88327H AG 8	THARALDSON HOTEL PORTFOLIO TRU		07/11/2018	Various		604,882	604,882	604,503	604,503		378		378		604,882			0	6,812	11/11/2034
88327H AJ 2	THARALDSON HOTEL PORTFOLIO TRU		07/11/2018	Paydown		600,849	600,849	600,473	600,473		376		376		600,849			0	7,351	11/11/2022
89469A AC 8	TREEHOUSE FOODS INC 6.000% 02/15/24		11/05/2018	Various		270,225	270,000	275,265	275,265		(799)		(799)		274,466		(4,241)	(4,241)	17,397	02/15/2024
89675* AP 2	TRITON CONTAINER INTERNATIONAL	C	04/30/2018	Redemption 100.0000		2,140,000	2,140,000	2,140,000	2,140,000						2,140,000			0	70,620	04/30/2022
89675* AR 8	TRITON CONTAINER INTERNATIONAL	C	04/30/2018	Redemption 100.0000		660,000	660,000	660,000	660,000						660,000			0	21,945	04/30/2022
90011Q AA 8	Turk Telekomun 3.750% 06/19/19	C	04/06/2018	Various		700,225	700,000	697,284	699,151		94		94		699,245		980	980	5,281	06/19/2019
902494 BC 6	TYSON FOODS INC 3.550% 06/02/27		12/13/2018	CREDIT SUISSE SECURITIES USA L		3,698,280	4,000,000	4,070,960	4,068,194		(6,176)		(6,176)		4,062,018		(363,738)	(363,738)	147,917	06/02/2027
90276E AK 3	UBS COMMERCIAL MORTGAGE TRUST		11/13/2018	UBS SECURITIES LLC		4,314,727	4,500,000	4,634,969	4,628,828		(10,408)		(10,408)		4,618,419		(303,693)	(303,693)	190,365	06/01/2050
909287 AA 2	UAL PASS THROUGH TRUST SERIES UAL Corp C		07/02/2018	Redemption 100.0000		9,380	9,380	8,161	8,666		715		715		9,380			0	403	01/02/2024
92211M AC 7	VANTAGE DATA CENTERS ISSUER LL		12/15/2018	Paydown		41,667	41,667	41,667	41,667						41,667			0	773	02/16/2043
95001M AL 4	WELLS FARGO COMMERCIAL MORTGAG		11/13/2018	BARCLAYS CAPITAL INC		4,167,949	4,500,000													

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date
95058X AE 8	WENDYS FUNDING LLC WEN_18-1A		11/13/2018	Various		1,416,258	1,500,000	1,500,000	1,500,000				0		1,500,000		(83,742)	(83,742)	47,884	03/15/2048
958254 AE 4	WESTERN GAS PARTNERS LP		02/27/2018	ROBERT W. BAIRD & CO		2,330,824	2,390,000	2,364,809	2,366,536		443		443		2,366,979		(36,155)	(36,155)	23,601	06/01/2025
96221T AK 3	WFRBS_14-LC14 4.907% 03/01/17		11/13/2018	JP MORGAN SECURITIES LTD LDN		1,855,828	1,818,186	1,865,345	1,853,343		(4,978)		(4,978)		1,848,365		7,463	7,463	85,005	03/01/2047
96221T AL 1	WF-RBS COMMERCIAL MORTGAGE TRU		11/13/2018	MORGAN STANLEY & CO		1,019,269	1,048,976	1,003,739	1,013,744		3,937		3,937		1,017,681		1,587	1,587	43,416	03/01/2047
973147 AD 3	WIND TRE SPA 5.000% 01/20/26	C	07/10/2018	GOLDMAN SACHS & COMPANY		756,960	888,000	881,498	843,600	37,959	430		38,389		881,989		(125,029)	(125,029)	27,710	01/20/2026
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W		12/01/2018	Paydown		353,856	353,856	351,327	351,327		2,530		2,530		353,856				3,093	01/03/2046
U44668 AE 8	BELDEN INC BELDEN INC 5.5% 4/15/2023		03/15/2018	Call 103.2500		1,272,092	1,232,050	1,294,951	1,200,800				0	94,151	1,232,050	(62,901)		(62,901)	68,088	04/15/2023
3899999	Total - Bonds - Industrial and Miscellaneous					255,141,034	262,014,521	261,837,596	261,506,937	228,530	(89,001)	0	139,529	94,151	261,677,714	(62,901)	(6,788,336)	(6,851,237)	8,947,635	XXX

Bonds - Bank Loans

000000 00 0	ALERIS INTERNATIONAL INC TL +L475		12/31/2018	Redemption		100,000							50		5,000			0	119	02/27/2023
000000 00 0	ARAMARK SERVICES INC		12/31/2018	Various		5,000	5,000	4,950	4,950		50		50					0	3,056	03/11/2025
000000 00 0	AVOLON TLB BORROWER 1 LUXEMBOU Term		05/21/2018	Various		2,992,481	2,992,481	2,996,222	2,966,835	29,169	154		29,323		2,996,160		(3,678)	(3,678)	47,875	04/03/2022
000000 00 0	BARBRI INC 1st Lien Term Loan		12/03/2018	Redemption		100,000	108,108	107,568	107,567		541		541		108,108			0	4,593	12/01/2023
000000 00 0	BISON MIDSTREAM HOLDINGS LLC TL +L400		12/31/2018	Redemption		100,000		9,975	9,882		93		93		9,975			0	213	05/21/2025
000000 00 0	CALPINE CONSTRUCTION FINANCE C TL		12/31/2018	Various		20,000	20,000	19,975	19,975		25		25		20,000			0	553	01/15/2025
000000 00 0	CALPINE CORP		12/31/2018	Various									0					0	24,707	01/15/2024
000000 00 0	CLEAN HARBORS INC		12/31/2018	Various									0					0	1,909	06/27/2024
000000 00 0	DYNEGY INC 02/07/24		06/14/2018	Redemption		100,000	1,000,000	1,004,023	1,003,991		(3,991)		(3,991)		1,000,000			0	21,376	02/07/2024
000000 00 0	EG FINCO LTD TL+ L400 02/07/25	D	12/28/2018	Redemption		100,000	7,500	7,481	7,481		19		19		7,500			0	14,076	02/07/2025
000000 00 0	ESH HOSPITALITY INC		12/31/2018	Various									0					0	1,183	08/30/2023
000000 00 0	GARDA WORLD SECURITY CORP	A	10/31/2018	Redemption		100,000	7,538	7,538	7,575		(38)		(38)		7,538			0	330	05/24/2024
000000 00 0	HB FULLER CO 10/20/24		11/20/2018	Redemption		100,000	81,395	81,395	81,548		(153)		(153)		81,395			0	1,611	10/20/2024
000000 00 0	HILTON WORLDWIDE FINANCE LLC		12/27/2018	Various		526,426	526,426	527,193	527,193		(768)		(768)		526,426			0	7,319	10/25/2023
000000 00 0	IVORY MERGER SUB INC TL +L350		12/31/2018	Various									0					0	2,781	03/07/2025
000000 00 0	MACDONALD DETTWILER&ASSOCIATES TL		09/28/2018	Various		5,000	5,000	5,000	5,000				0		5,000			0	159	10/04/2024
000000 00 0	MEREDITH CORPORATION 2018 Term Loan B		12/31/2018	Redemption		100,000	88,333	88,333	88,455		(122)		(122)		88,333			0	253	01/31/2025
000000 00 0	STADCO LA LLC 06/29/23		11/30/2018	Redemption		100,000	324,337	324,337	324,337				0		324,337			0	1,853	06/29/2023
000000 00 0	VISTRA ENERGY CORP TL +L200		12/31/2018	Redemption		100,000	10,000	9,991	9,991		9		9		10,000			0	142	12/31/2025
000000 00 0	WEST CORP TL +L350 10/10/24		12/31/2018	Redemption		100,000	7,500	7,500	7,491		9		9		7,500			0	208	10/10/2024
02208H AB 4	ALTRA INDUSTRIAL MOTION CORP		12/31/2018	Redemption		100,000	29,851	29,851	29,776		75		75		29,851			0	247	10/01/2025
03852J AA 9	ARAMARK SERVICES INC TL +L200		06/12/2018	Various		1,001,247	1,000,000	1,000,000	1,000,000				0		1,000,000		1,247	1,247	17,101	03/11/2025
04016Y AB 5	ARGON MEDICAL DEVICES INC TL +L375		12/31/2018	Redemption		100,000	7,500	7,500	7,538		(38)		(38)		7,500			0	255	01/23/2025
05349U AW 2	AVAYA INC. TL +L475 12/15/24		06/18/2018	Various		1,002,315	1,000,000	990,000	990,008		(450)		(450)		989,558		12,757	12,757	32,301	12/15/2024
05349U BC 5	AVAYA INC. 12/15/24		12/31/2018	Redemption		100,000	7,500	7,500	7,517		(17)		(17)		7,500			0	135	12/15/2024
05400K AE 0	AVOLON TLB BORROWER 1 LUXEMBOU		12/21/2018	Redemption		100,000	395,229	395,229	395,031		198		198		395,229			0	9,312	01/15/2025
05604X AP 1	BWAY HOLDING CO TL L+325		12/31/2018	Redemption		100,000	10,000	10,000	10,000				0		10,000			0	317	04/03/2024
12543K AN 4	CHS/COMMUNITY HEALTH SYSTEMS I		12/31/2018	Various		98,350	99,928	99,928	95,084	4,844			4,844		99,928		(1,578)	(1,578)	3,746	01/27/2021
12769L AA 7	CAESARS RESORT COLLECTION LLC TL +L275		12/31/2018	Various		10,076	10,076	10,022	10,022		54		54		10,076			0	53	12/22/2024
13134M BE 2	CALPINE CORP TL +L275 01/19/24		02/01/2018	Tax Free Exchange		3,918,416	3,900,000	3,880,500	3,890,492	30,010	(617)		29,393		3,919,884		(1,469)	(1,469)	15,470	01/19/2024
16384Y AF 4	CHEMOURS COMPANY LLC TL +L175		12/31/2018	Redemption		100,000	49,500	49,500	49,404		96		96		49,500			0	623	04/03/2025
18143E AB 5	CLARK EQUIPMENT COMPANY		03/21/2018	Various		450,456	449,894	448,769	449,306		(1,506)		(1,506)		447,801		2,655	2,655	4,216	05/18/2024
18143E AC 3	CLARK EQUIPMENT COMPANY		12/31/2018	Various									0					0	322	05/18/2024
20337E AN 1	COMMSCOPE INC COMMSCOPE INC		07/31/2018	Various		640,000	640,000	641,800	641,876		(1,876)		(1,876)		640,000			0	17,866	12/29/2022
24702N AZ 3	DELL INTERNATIONAL LLC/EMC COR TL L+200		10/31/2018	Various		15,038	15,038	15,085	15,085		(47)		(47)		15,038			0	247	09/07/2023

E14.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
25365*	AA 4 DIEBOLD INC.....		12/31/2018.	Various.....									0					0	.82	11/06/2023.
25365*	AA 4 DIEBOLD INC 11/06/23.....		04/12/2018.	Various.....		4,225,123	4,211,116	4,229,539	4,211,116	21,423	9,164		30,587		4,241,703		(16,581)	(16,581)	55,612	11/06/2023.
26908B	AE 3 ESH HOSPITALITY INC TL +L225.....		05/22/2018.	Various.....		999,871	997,500	999,994	999,683	404	481		885		1,000,566		(695)	(695)	15,330	08/30/2023.
37190D	AF 0 GENUINE FINANCIAL HOLDINGS LLC.....		12/31/2018.	Redemption 100.0000.....		2,500	2,500	2,488	2,488		13		13		2,500			0	50	07/12/2025.
38431E	AB 4 GRAFTECH FINANCE INC TL +L350.....		12/31/2018.	Redemption 100.0000.....		200,000	200,000	199,438	199,438		563		563		200,000			0	7,598	02/12/2025.
40409V	AR 5 HB FULLER CO TL L+225 10/20/24.....		04/23/2018.	Various.....		999,366	997,500	1,003,735	1,000,549	3,265	(146)		3,119		1,003,667		(4,301)	(4,301)	13,310	10/20/2024.
44043V	AC 2 HORIZON PHARMA INC.....		12/31/2018.	Various.....									0					0	2,765	03/29/2024.
44043V	AC 2 HORIZON PHARMA INC 03/29/24.....		10/19/2018.	Various.....		3,944,928	3,920,300	3,929,285	3,929,979		14,949		14,949		3,944,928			0	168,649	03/29/2024.
45672J	AK 6 INEOS US FINANCE LLC TL +L200.....		12/31/2018.	Redemption 100.0000.....		10,000	10,000	10,025	10,025		(25)		(25)		10,000			0	233	03/31/2024.
46123U	AG 3 INVENERGY THERMAL OPERATING I 2018.....		12/31/2018.	Redemption 100.0000.....		40,354	40,354	40,253	40,253		101		101		40,354			0	802	08/28/2025.
513076	AZ 2 LAMAR MEDIA CORP. TL +L175.....		12/31/2018.	Redemption 100.0000.....		12,500	12,500	12,503	12,503		(3)		(3)		12,500			0	210	03/14/2025.
51783Q	AP 3 LAS VEGAS SANDS LLC TL +L175.....		12/31/2018.	Redemption 100.0000.....		15,000	15,000	14,963	14,963		38		38		15,000			0	173	03/27/2025.
54948F	AB 4 LUCID ENERGY GROUP II BORROWER TL.....		12/31/2018.	Redemption 100.0000.....		22,500	22,500	22,500	22,500				0		22,500			0	649	02/17/2025.
58404B	AA 3 MEDALLION MIDLAND ACQUISITION TL +L325.....		12/31/2018.	Various.....		986,319	1,000,000	1,003,750	999,375	4,411	(4,227)		184		999,558		(13,240)	(13,240)	30,456	10/30/2024.
58943P	AN 2 MEREDITH CORPORATION TL +L300.....		12/31/2018.	Various.....									0					0	2,114	01/31/2025.
59501N	AJ 8 MICROCHIP TECH INC TL +L200.....		10/12/2018.	Redemption 100.0000.....		478,333	478,333	478,573	478,573		(239)		(239)		478,333			0	4,385	05/29/2025.
63939U	AC 1 NAVITAS MIDSTREAM MIDLAND BASI TL +L450.....		12/31/2018.	Various.....		30,000	30,000	29,850	29,850		150		150		30,000			0	1,164	12/13/2024.
64072U	AG 7 CSC HLDGS LLC TL +L250.....		10/15/2018.	Redemption 100.0000.....		2,249	2,249	2,255	2,255		(6)		(6)		2,249			0	38	01/25/2026.
68371Y	AJ 2 OPEN TEXT CORP 05/30/25.....	A	12/31/2018.	Various.....		20,000	20,000	20,025	20,025		(25)		(25)		20,000			0	241	05/30/2025.
71534R	AD 8 PERSPECTA INC 05/30/25.....		12/31/2018.	Redemption 100.0000.....		5,000	5,000	4,994	4,994		6		6		5,000			0	59	05/30/2025.
808194	B* 4 A. SCHULMAN INC 06/01/22.....		08/21/2018.	Redemption 100.0000.....		860,714	860,714	858,563	866,266		(5,552)		(5,552)		860,714			0	30,822	06/01/2022.
80875A	AP 6 Scintfic Gms Int TL +L325.....		09/28/2018.	Redemption 100.0000.....		10,000	10,000	10,042	10,042		(42)		(42)		10,000			0	218	08/14/2024.
84130C	A* 1 SOUTHCROSS ENERGY PARTNERS LP.....		12/31/2018.	Various.....		19,593	19,593	19,250	19,250		343		343		19,593			0	653	08/04/2021.
85208E	AB 6 SPRINT COMMUNICATIONS INC TL L+250.....		12/31/2018.	Various.....		20,151	20,151	20,227	20,227		(76)		(76)		20,151			0	421	02/02/2024.
89334G	AV 6 TRANS UNION LLC TL +L200.....		12/31/2018.	Redemption 100.0000.....		5,000	5,000	4,988	4,988		13		13		5,000			0	73	06/19/2025.
89609U	AB 7 TRICO PRODUCTS CORP TL +L550.....		12/31/2018.	Redemption 100.0000.....		37,500	37,500	36,750	36,750		750		750		37,500			0	1,656	02/02/2024.
90932R	AE 4 UNITED AIRLINES INC210795.....		12/31/2018.	Redemption 100.0000.....		17,677	17,677	17,674	17,674		3		3		17,677			0	190	04/01/2024.
91809E	AA 9 UTZ QUALITY FOODS LLC TL +L350.....		12/31/2018.	Redemption 100.0000.....		40,000	40,000	40,250	40,250		(250)		(250)		40,000			0	1,321	11/21/2024.
92565E	AA 1 VICI PROPERTIES 1 LLC TL +L225.....		02/06/2018.	Redemption 100.0000.....		45,455	45,455	45,341	45,341		114		114		45,455			0	261	12/20/2024.
94353@	AB 0 WAVEDIVISION HOLDINGS LLC.....		01/24/2018.	Various.....		1,943,950	1,943,950	1,948,810	1,943,950	2,643	(2,643)		0		1,943,950			0	19,002	09/10/2019.
98310C	AC 6 WYNDHAM HOTELS & RESORTS INC TL +L175.....		12/31/2018.	Redemption 100.0000.....		7,500	7,500	7,506	7,506		(6)		(6)		7,500			0	150	05/30/2025.
98975V	AH 9 ZODIAC POOL SOLUTIONS LLC TL +L225.....		12/31/2018.	Redemption 100.0000.....		10,000	10,000	10,013	10,013		(13)		(13)		10,000			0	93	07/02/2025.
C3602D	AP 9 GARDA WORLD SECURITY CORP.....	A	03/01/2018.	Various.....		1,004,988	1,000,000	1,005,000	1,004,375	579	(165)		414		1,004,790		198	198	9,651	05/03/2024.
C7052B	AF 1 GFL ENVIRONMENTAL INC TL +L275.....		12/31/2018.	Redemption 100.0000.....		4,713	4,713	4,721	4,721		(9)		(9)		4,713			0	66	05/30/2025.
C7052B	AG 9 GFL ENVIRONMENTAL INC.....		12/31/2018.	Various.....									0					0	1,036	05/30/2025.
C9413P	AZ 6 VALEANT PHARMACEUTICALS INTERN 2018.....	A	12/24/2018.	Redemption 100.0000.....		75,000	75,000	74,953	74,953		47		47		75,000			0	787	06/02/2025.
L6232U	AF 4 MALLINCKRODT INTERNATIONAL FIN.....	D	12/31/2018.	Various.....		76,351	76,351	76,255	76,255		95		95		76,351			0	2,713	09/24/2024.
L6232U	AH 0 MALLINCKRODT INTERNATIONAL FIN TL +L300.....	D	12/31/2018.	Various.....		3,522,456	3,539,956	3,531,106	3,531,106		2,296		2,296		3,533,402		(10,946)	(10,946)	141,013	02/24/2025.
L9372T	AB 0 TYCO INTERNATIONAL HOLDING SAR TL L+175.....	D	09/26/2018.	Redemption 100.0000.....		794,001	794,001	794,994	794,933		(932)		(932)		794,001			0	15,809	03/02/2020.
N2820E	AC 2 EG AMERICA LLC TL +L400.....		12/28/2018.	Redemption 100.0000.....		22,496	22,496	22,383	22,383		112		112		22,496			0	521	02/07/2025.
8299999.	Total - Bonds - Bank Loans.....					33,340,659	33,303,018	33,320,057	33,272,962	96,748	6,579	0	103,327	0	33,376,288	0	(35,631)	(35,631)	766,903	XXX
8399997.	Total - Bonds - Part 4.....					847,058,720	855,175,701	842,220,634	854,150,821	334,745	(325,198)	0	9,547	95,255	854,128,693	(126,939)	(7,609,423)	(7,736,362)	23,323,395	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....					790,441,603	797,140,624	795,404,301			306,266		306,266		795,710,562		(5,268,960)	(5,268,960)	6,397,990	XXX

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For rei gin	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	13 Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
8399999	Total - Bonds.....					.1,637,500,323	.1,652,316,325	.1,637,624,935	.....854,150,821	.....334,745	.....(18,932)	.....0	.....315,813	.....95,255	....1,649,839,255	....(126,939)	(12,878,383)	(13,005,322)	29,721,385	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					.....1,169,783	XXX	.....1,140,765	.....0	.....0	.....0	.....0	.....0	.....0	.....1,140,765	.....0	.....29,017	.....29,017	.....39,245	XXX
9799999	Total - Common Stocks.....					.....1,169,783	XXX	.....1,140,765	.....0	.....0	.....0	.....0	.....0	.....0	.....1,140,765	.....0	.....29,017	.....29,017	.....39,245	XXX
9899999	Total - Preferred and Common Stocks.....					.....1,169,783	XXX	.....1,140,765	.....0	.....0	.....0	.....0	.....0	.....0	.....1,140,765	.....0	.....29,017	.....29,017	.....39,245	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.1,638,670,106	XXX	.1,638,765,700	.....854,150,821	.....334,745	.....(18,932)	.....0	.....315,813	.....95,255	....1,650,980,020	....(126,939)	(12,849,366)	(12,976,305)	29,760,630	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828	3N 8		01/18/2018	SOCIETE GENERALE	02/06/2018	DEUTSCHE BANK SECURITIES INC	9,000,000	8,970,135	8,964,474	8,970,931		796		796			(6,457)	(6,457)	17,714	8,857
912828	3P 3		01/12/2018	HSBC SECURITIES	08/31/2018	Various	15,000,000	14,770,349	14,557,269	14,774,877		4,529		4,529		(217,609)	(217,609)	64,826	14,917	
912828	3Q 1		02/02/2018	WELLS FARGO & CO.	06/05/2018	BNP PARIBAS	10,000,000	9,904,708	9,857,793	9,915,261		10,553		10,553		(57,468)	(57,468)	78,453	11,602	
912828	3Y 4		03/19/2018	Citibank - Russia	06/13/2018	GOLDMAN SACHS & COMPANY	10,000,000	9,990,645	9,955,449	9,991,775		1,130		1,130		(36,326)	(36,326)	64,810	12,228	
912828	4G 2		05/01/2018	BNP PARIBAS	10/09/2018	Various	20,000,000	19,880,509	19,795,273	19,892,137		11,629		11,629		(96,865)	(96,865)	127,835	12,329	
912828	4L 1		05/16/2018	HSBC SECURITIES	11/28/2018	Various	10,000,000	9,918,770	9,939,043	9,927,013		8,243		8,243		12,029	12,029	158,771	12,704	
912828	4Q 0		06/19/2018	MORGAN STANLEY & CO.	08/16/2018	Various	40,000,000	39,973,518	39,924,920	39,975,387		1,869		1,869		(50,467)	(50,467)	189,208	54,645	
912828	5D 8		10/10/2018	BARCLAYS CAPITAL INC.	11/29/2018	BNP PARIBAS	5,000,000	4,953,526	5,006,435	4,954,708		1,182		1,182		51,727	51,727	23,695	4,344	
912828	5G 1		11/07/2018	GOLDMAN SACHS & COMPANY	11/29/2018	HSBC SECURITIES	5,000,000	4,994,346	5,006,240	4,994,510		164		164		11,730	11,730	11,516	3,177	
912828	C2 4		01/11/2018	GOLDMAN SACHS & COMPANY	08/29/2018	Various	45,000,000	44,815,520	44,823,933	44,914,239		98,719		98,719		(90,306)	(90,306)	659,307	249,862	
912828	G6 1		10/25/2018	BANK OF AMERICA N.A.	11/13/2018	Various	35,000,000	34,541,309	34,539,188	34,562,886		21,577		21,577		(23,698)	(23,698)	239,549	212,295	
912828	N3 0		01/04/2018	Various	05/23/2018	Various	35,000,000	34,774,875	34,012,625	34,788,845		13,971		13,971		(776,220)	(776,220)	245,960	7,338	
912828	SH 4		01/25/2018	NOMURA SECURITIES INTERNATIONAL	02/06/2018	Various	15,000,000	14,912,139	14,909,736	14,914,808		2,668		2,668		(5,072)	(5,072)	91,160	84,323	
912828	TV 2		10/17/2018	JP MORGAN SECURITIES LTD LDN	11/13/2018	Various	125,000,000	123,124,223	123,177,875	123,199,273		75,050		75,050		(21,398)	(21,398)	711,162	642,833	
912828	UF 5		12/31/19	GOLDMAN SACHS & COMPANY	12/14/2018	Various	35,000,000	34,398,508	34,421,805	34,418,765		20,257		20,257		3,040	3,040	178,227	163,706	
912828	W2 2		08/24/2018	DEUTSCHE BANK SECURITIES INC	10/30/2018	Various	60,000,000	58,971,214	58,954,958	59,076,264		105,051		105,051		(121,306)	(121,306)	152,072	26,902	
912828	XY 1		07/23/2018	Various	08/15/2018	Various	15,000,000	14,968,565	14,973,017	14,969,759		1,194		1,194		3,258	3,258	47,894	19,701	
0599999	Total - Bonds - U.S. Government							489,000,000	483,862,859	482,820,033	484,241,438	0	378,582	0	378,582	0	(1,421,408)	(1,421,408)	3,062,159	1,541,763
Bonds - All Other Government																				
040114	HQ 6		01/04/2018	ARGENTINA REPUBLIC OF GOVT	05/21/2018	Various	8,000,000	7,925,600	7,145,500	7,927,612		2,012		2,012		(782,112)	(782,112)	171,681		
682051	AH 0		01/10/2018	OMAN SULTANATE OF GOVERNMENT	04/18/2018	Various	3,800,000	3,796,264	3,648,000	3,796,336		72		72		(148,336)	(148,336)	55,219		
1099999	Total - Bonds - All Other Government							11,800,000	11,721,864	10,793,500	11,723,948	0	2,084	0	2,084	0	(930,448)	(930,448)	226,900	0
Bonds - U.S. Special Revenue and Special Assessment																				
3132L8	7B 7		04/09/2018	FEDERAL HOME LOAN MORTGAGE COR	10/23/2018	Various	4,906,157	5,038,010	4,923,160	5,028,537		(9,472)		(9,472)		(105,377)	(105,377)	108,192	5,997	
3137A9	EB 8		03/26/2018	FREDDIE MAC FHLMC_3840	05/24/2018	JP MORGAN SECURITIES LTD LDN	7,952,000	8,124,086	8,071,901	8,116,097		(7,989)		(7,989)		(44,196)	(44,196)	68,807	21,647	
3140H3	WY 8		03/26/2018	FEDERAL NATIONAL MORTGAGE ASSO	06/01/2018	Various	11,753,560	11,748,050	11,735,830	11,754,811		6,762		6,762		(18,981)	(18,981)	96,034	24,353	
3140J5	7G 8		07/11/2018	FEDERAL NATIONAL MORTGAGE ASSO	11/15/2018	Various	9,224,310	9,440,505	9,276,293	9,431,488		(9,016)		(9,016)		(155,195)	(155,195)	109,648	12,299	
3140Q8	AH 8		01/05/2018	FEDERAL NATIONAL MORTGAGE ASSO	02/20/2018	Various	9,964,201	10,275,582	9,973,903	10,271,666		(3,916)		(3,916)		(297,763)	(297,763)	47,414	9,688	
31418C	UA 0		01/04/2018	FEDERAL NATIONAL MORTGAGE ASSO	02/20/2018	Various	24,325,000	24,967,332	24,289,001	24,956,937		(10,395)		(10,395)		(667,936)	(667,936)	115,747	23,649	
31418C	XN 9		08/16/2018	FEDERAL NATIONAL MORTGAGE ASSO	11/13/2018	Various	59,065,751	60,200,921	59,065,325	60,159,466		(41,454)		(41,454)		(1,094,141)	(1,094,141)	621,846	105,006	
31418C	ZH 0		08/24/2018	FEDERAL NATIONAL MORTGAGE ASSO	09/17/2018	Various	12,945,275	13,215,811	13,100,558	13,212,226		(3,585)		(3,585)		(111,668)	(111,668)	66,022	37,397	
549310	VZ 0		03/22/2018	LUCAS CNTY OHIO 5.000% 11/15/29	04/19/2018	Tax Free Exchange	3,220,000	3,243,390	3,489,353	3,242,989		(402)		(402)		246,364	246,364	70,661	56,797	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							143,356,253	146,253,687	143,925,324	146,174,217	0	(79,467)	0	(79,467)	0	(2,248,893)	(2,248,893)	1,304,371	296,833
Bonds - Industrial and Miscellaneous																				
000000	00 0		02/26/2018	Scintific Gms Int TL +L275	02/28/2018	Tax Free Exchange	2,000,000	1,995,000	2,008,438	1,994,998		(2)		(2)		13,440	13,440	494		
01750L	AA 1		06/29/2018	ALLEGRO CLO VIII LTD ALLEG_18	12/04/2018	MORGAN STANLEY & CO	1,000,000	1,000,000	985,800	1,000,000		0		0		(14,200)	(14,200)	11,696		
02155F	AE 5		07/15/23	ALTICE US FIN I CORP 5.375%	11/27/2018	Tax Free Exchange	133,000	133,000	133,000	133,000		0		0		0	0	2,621	1,847	
02155F	AF 2		05/15/26	ALTICE US FIN I CORP 5.500%	11/27/2018	Tax Free Exchange	537,000	542,339	542,260	542,260		(79)		(79)		0	0	15,752	12,552	
03065H	AC 2		03/14/2018	AMERICREDIT AUTOMOBILE RECEIVA	05/03/2018	Various	24,802,869	24,802,869	24,811,533	24,802,869		0		0		8,664	8,664	95,319	30,321	
040104	PB 1		04/27/2018	ARGENT SECURITIES INC ARSI_05	10/05/2018	Various	3,573,198	3,568,732	3,569,919	3,572,027		3,295		3,295		(2,109)	(2,109)	37,315	1,333	
05492C	AA 5		02/08/2018	BARCLAYS COMMERCIAL MORTGAGE S	08/15/2018	Various	2,000,000	2,000,000	1,996,291	2,000,000		0		0		(3,709)	(3,709)	24,535		
05959L	AG 8		04/12/2018	BANCO DO BRASIL SA CAYMAN ISL	08/16/2018	CITIGROUP GLOBAL MARKETS INC/	600,000	600,000	579,750	600,000		0		0		(20,250)	(20,250)	9,831		

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SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	For ei gn	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000 00 0	ESH HOSPITALITY INC 08/30/23	..	05/22/2018	Various	07/12/2018	Various	948,504	950,875	947,320	950,868		(8)	(8)				(3,547)	(3,547)	3,966	
000000 00 0	IVORY MERGER SUB INC TL +L350	..	04/13/2018	Various	11/21/2018	Various	210,000	211,050	207,127	210,990		(60)	(60)				(3,863)	(3,863)	5,157	
18143E AC 3	CLARK EQUIPMENT COMPANY	..	03/21/2018	Various	04/04/2018	Various	449,894	450,457	450,455	450,462		5	5				(7)	(7)	369	
58943P AN 2	MEREDITH CORPORATION TL +L300	..	07/12/2018	Various	10/26/2018	Various	498,750	499,373	499,362	499,362		(12)	(12)						0	5,381
C7052B AG 9	GFL ENVIRONMENTAL INC 05/30/25	..	10/15/2018	Various	12/03/2018	Various	110,221	110,428	110,411	110,411		(17)	(17)						0	
8299999	Total - Bonds - Bank Loans						21,978,536	22,025,343	21,970,531	22,109,447	0	84,102	0	84,102	0	0	(138,915)	(138,915)	186,824	0
8399998	Total - Bonds						797,140,624	795,404,301	790,441,603	795,710,562	0	306,266	0	306,266	0	0	(5,268,960)	(5,268,960)	6,397,990	2,049,877
Common Stocks - Industrial and Miscellaneous																				
10316T 10 4	BOX INC	..	01/04/2018	PARTNERSHIP DISTRIBUTION	03/08/2018	MERRILL LYNCH PIERCE FENNER &...	370,000	8,262	7,578	8,262			0				(685)	(685)		
22266L 10 6	COUPA SOFTWARE INC COUPA SOFTWARE INC	..	08/29/2018	PARTNERSHIP DISTRIBUTION	09/10/2018	MERRILL LYNCH PIERCE FENNER &...	72,000	5,134	5,566	5,134			0				432	432	39,245	
257454 10 8	DOMINION MIDSTREAM PARTNERS	..	07/19/2018	CITIGROUP GLOBAL MARKETS INC/...	12/03/2018	CITIGROUP GLOBAL MARKETS INC/...	62,707,000	1,122,976	1,151,912	1,122,976			0				28,936	28,936	39,245	
625207 10 5	MULESOFT INC	..	02/20/2018	PARTNERSHIP DISTRIBUTION	03/08/2018	MERRILL LYNCH PIERCE FENNER &...	140,000	4,393	4,727	4,393			0				334	334		
9099999	Total - Common Stocks - Industrial and Miscellaneous						1,140,765	1,169,783	1,140,765	1,140,765	0	0	0	0	0	0	29,017	29,017	39,245	0
9799998	Total - Common Stocks						1,140,765	1,169,783	1,140,765	1,140,765	0	0	0	0	0	0	29,017	29,017	39,245	0
9899999	Total - Preferred and Common Stocks						1,140,765	1,169,783	1,140,765	1,140,765	0	0	0	0	0	0	29,017	29,017	39,245	0
9999999	Total - Bonds, Preferred and Common Stocks						796,545,066	791,611,386	796,851,327	796,851,327	0	306,266	0	306,266	0	0	(5,239,943)	(5,239,943)	6,437,235	2,049,877

SCHEDULE D - PART 6 - SECTION 1
Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
Common Stocks - U.S. Property and Casualty Insurer												
32000*	10 3 Economy Fire & Casualty Company.....		22926	36-1022580	.8bi	NO		371,643,691			600,000,000	100.0
59188#	10 6 Metropolitan Direct Property and Casualty Insurance Company.....		25321	23-1903575	.8bi	NO		46,655,832			1,000,000	100.0
59180*	10 8 Metropolitan Casualty Insurance Company.....		40169	05-0393243	.8bi	NO		69,600,070			1,000,000	100.0
59200*	10 4 Metropolitan General Insurance Company.....		39950	22-2342710	.8bi	NO		37,682,665			1,000,000	100.0
59214#	10 4 Metropolitan Group Property and Casualty Insurance Company.....		34339	13-2915260	.8bi	NO		397,709,169			1,000,000	100.0
1199999	Total - Common Stocks - U.S. Property and Casualty Insurer.....						0	923,291,427	0		XXX	XXX
Common Stocks - Other Affiliates												
59155#	10 5 MetLife Auto & Home Insurance Agency.....			95-3003951	.8bii	NO		1,033,344	1,033,344		5,000,000	
59217#	10 1 Metropolitan Lloyds Inc.....			05-0476998	.8bii	NO		1,000	1,000		1,000,000	
1799999	Total - Common Stocks - Other Affiliates.....						0	1,034,344	1,034,344		XXX	XXX
1899999	Total - Common Stocks.....						0	924,325,772	1,034,344		XXX	XXX
1999999	Total - Preferred and Common Stock.....						0	924,325,772	1,034,344		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: \$.....0.

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

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SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					

Metropolitan Property and Casualty Insurance Company

SCHEDULE DA - PART 1

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

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest						20 Paid for Accrued Interest
	2 Code	3 F o r e i g n					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) / Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued December 31 of Current Year on Bond Not in Default	15 Nonadmitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	19 Amount Received During Year	
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																			
SOUTH JERSEY INDUSTRIES INC.....			06/27/2018	Various.....	06/27/2019	10,000,000					10,000,000	10,000,000	5,238		3.77	3.77	JD.....	168,506	
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						10,000,000	0	0	0	0	10,000,000	10,000,000	5,238	0	XXX	XXX	XXX	168,506	0
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....						10,000,000	0	0	0	0	10,000,000	10,000,000	5,238	0	XXX	XXX	XXX	168,506	0
Total Bonds																			
7799999. Subtotals - Issuer Obligations.....						10,000,000	0	0	0	0	10,000,000	10,000,000	5,238	0	XXX	XXX	XXX	168,506	0
8399999. Subtotals - Bonds.....						10,000,000	0	0	0	0	10,000,000	10,000,000	5,238	0	XXX	XXX	XXX	168,506	0
9199999. Total - Short-Term Investments.....						10,000,000	0	0	0	0	10,000,000	10,000,000	5,238	0	XXX	XXX	XXX	168,506	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed CAD] ; 2017-FXS-366223	C4931*BC6 KEYERA CORP	D 1.....	Currency..	Bank of America NA.. B4TYDEB6GKMZO031MB27.	06/20/2017....	09/20/2027....		10,248,681	3.9365% [3.6800%]			27,600	291,147		267,461		896,850			151,372		100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2010-FXS-0030	479142C@8 Johnson Matthey Plc 4.660% 01/31/2021	D 1.....	Currency..	Deutsche Bank AG... 7LTFWFZYICNSX8D621K86....	02/24/2010....	01/31/2021....		6,785,000	5.4700% [4.6600%]			95,296	1,069,250		855,683		288,250			49,017		99/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227499	D2736#AJ8 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/21/2014....	04/02/2021....		3,430,000	4.7160% [3.5700%]			56,692	572,125		474,036		144,125			25,752		100/100.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364247	48021PA@7 JONES LANG LASALLE FINANCE BV	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/07/2017....	06/27/2029....		5,630,000	4.1100% [2.2100%]			104,132	(85,750)		(276,630)		288,250			91,199		100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-189671	Portman Estate Funds (Multiple Cusips)	D 1.....	Currency..	Deutsche Bank AG... 7LTFWFZYICNSX8D621K86....	02/06/2013....	03/05/2028....		3,130,400	4.3475% [4.1300%]			27,506	583,200		444,504		158,300			47,432		95/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2013-FXS-216198	G3646#AC7 FORTH PORTS FINANCE LTD 5.030% 12/05/2031	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	11/13/2013....	12/05/2031....		10,550,100	5.4800% [5.0300%]			147,174	2,144,340		2,013,898		522,390			189,733		100/99.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-359335	G1313@AA9 BLACKROCK SMALLER COMPANIES TR	D 1.....	Currency..	Barclays Bank PLC... G5GSEF7VJPSI7OUK5573....	04/21/2017....	05/24/2037....		6,270,040	4.1460% [2.7400%]			85,174	29,400		166,537		387,835			134,507		100/100.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-362096	G0827#BK5 BARRATT DEVELOPMENTS PLC	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	05/23/2017....	08/22/2027....		8,686,550	4.0750% [2.7700%]			110,100	153,430		241,540		530,305			127,714		100/98.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-366127	G7612#AA2 ROCK RAIL SOUTH WESTERN PLC	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/19/2017....	06/18/2047....		1,381,682	5.4750% [3.9380%]			8,369	(651)		144,510		37,715			36,869		100/95.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367530	G0892#AA8 BAZALGETTE TUNNEL LTD	D 1.....	Currency..	Barclays Bank PLC... G5GSEF7VJPSI7OUK5573....	06/29/2017....	09/28/2032....		12,710,600	3.9650% [2.8600%]			129,345	229,320		97,015		775,670			235,690		100/100.....
0879999999. Total-Swaps-Hedging Effective-Foreign Exchange.....										0	0	791,388	4,985,811	XXX	4,428,552	0	4,029,690	0	0	1,089,287	XXX	XXX
0909999999. Total-Swaps-Hedging Effective.....										0	0	791,388	4,985,811	XXX	4,428,552	0	4,029,690	0	0	1,089,287	XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2014-FXS-227508	D2736#AK5 FRITZ DRAXLMAIER GMBH & CO KG	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	02/21/2014....	04/02/2024....		686,000	5.3160% [4.0500%]			12,629	85,358		85,358		1,462			7,865		0001.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-364243	48021PA*9 JONES LASALLE FINANCE BV	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/07/2017....	06/27/2027....		1,238,490	3.9665% [1.9600%]			24,294	(56,322)		(56,322)		(8,319)			18,047		0001.....
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2017-FXS-366114	W4662REN2 INTRUM JUSTITIA AB	D 1.....	Currency..	Bank of America NA.. B4TYDEB6GKMZO031MB27.	06/19/2017....	07/15/2020....		1,003,500	5.4263% [3.1250%]			21,504	(40,007)		(40,007)		2,664			6,226		0001.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-364055	G2479@AH2 COVENT GARDEN GROUP HOLDINGS L	D 1.....	Currency..	Citibank NA..... E57ODZWZ7FF32TWEFA76..	06/06/2017....	08/31/2032....		2,762,760	4.2075% [2.9600%]			33,036	43,326		43,326		79,250			51,086		0001.....
Currency swap - Rec fixed USD [Pay fixed GBP] ; 2017-FXS-367139	G7612#AA2 -Rock Rail Southwestern PLC	D 1.....	Currency..	Deutsche Bank AG... 7LTFWFZYICNSX8D621K86....	06/27/2017....	12/31/2020....		6,532,400	1.0650% [1.0500%]			(2,120)	380		380		(438,663)			46,223		0001.....
0939999999. Total-Swaps-Hedging Other-Foreign Exchange.....										0	0	89,344	32,735	XXX	32,735	(363,605)	764,379	0	0	129,446	XXX	XXX
0969999999. Total-Swaps-Hedging Other.....										0	0	89,344	32,735	XXX	32,735	(363,605)	764,379	0	0	129,446	XXX	XXX
1179999999. Total-Swaps-Foreign Exchange.....										0	0	880,732	5,018,546	XXX	4,461,287	(363,605)	4,794,069	0	0	1,218,734	XXX	XXX
1209999999. Total-Swaps.....										0	0	880,732	5,018,546	XXX	4,461,287	(363,605)	4,794,069	0	0	1,218,734	XXX	XXX
Forwards - Hedging Other																						
Currency Forward - BUY USD SELL EUR ; 2018-FOR-429591	Joint Venture Interests Portfolio.....	BA.....	Currency..	Barclays Bank PLC... G5GSEF7VJPSI7OUK5573....	12/21/2018....	01/25/2019....		8,062,676	.8744				(10,295)		(10,295)		(13,764)			10,550		0001.....
Currency Forward - BUY USD SELL GBP ; 2018-FOR-429593	Joint Venture Interests Portfolio.....	BA.....	Currency..	Barclays Bank PLC... G5GSEF7VJPSI7OUK5573....	12/21/2018....	01/25/2019....		867,351	.7875				(3,367)		(3,367)		(849)			1,135		0001.....
1222999999. Total-Forwards-Hedging Other.....										0	0	0	(13,662)	XXX	(13,662)	(14,612)	950	0	0	11,685	XXX	XXX
1269999999. Total-Forwards.....										0	0	0	(13,662)	XXX	(13,662)	(14,612)	950	0	0	11,685	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
1399999999. Total-Hedging Effective.....										0	0	791,388	4,985,811	XXX	4,428,552	0	4,029,690	0	0	1,089,287	XXX	XXX
1409999999. Total-Hedging Other.....										0	0	89,344	19,073	XXX	19,073	(378,218)	765,329	0	0	141,132	XXX	XXX
1449999999. TOTAL.....										0	0	880,732	5,004,884	XXX	4,447,625	(378,218)	4,795,019	0	0	1,230,419	XXX	XXX

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0001	Hedges the currency risk of foreign currency denominated assets.

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Effectiveness at Inception and at Termination (a) (b)	
Purchased Options - Hedging Other - Put Options																									
Equity Option - S&P 500 USD OTC ; 2017-EOPT-364439	Joint Venture Interests Portfolio	BA	Equity/Index	Bank of America NA	B4TYDEB6GKMZO031MB	06/08/2017	06/15/2018	02/13/2018	Exercise	1,381	2,692,472	1949.88	47,664	17,785	47,664	39,581		39,581	(107,400)	0	(29,878)	0	0	0001	
0099999999. Total-Purchased Options-Hedging Other-Put Options													47,664	0	17,785	0	47,664	XX	39,581	0	0	(29,878)	0	0	XXX
0149999999. Total-Purchased Options-Hedging Other													47,664	0	17,785	0	47,664	XX	39,581	0	0	(29,878)	0	0	XXX
0379999999. Total-Purchased Options-Put Options													47,664	0	17,785	0	47,664	XX	39,581	0	0	(29,878)	0	0	XXX
0429999999. Total-Purchased Options													47,664	0	17,785	0	47,664	XX	39,581	0	0	(29,878)	0	0	XXX
Swaps - Hedging Other - Foreign Exchange																									
Currency swap - Rec fixed USD [Pay fixed EUR] ; 2013-FXS-194429	U44668AE8 BELDEN INC BELDEN INC 5.5% 4/15/2023 5.5000 2023-0	D 1	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	03/15/2013	04/15/2018	03/13/2018	Sale	1,308,200	6.0150% [5.5000%]			74,850	1,649			5,059	(107,400)	0	74,850	0	0	0002	
0939999999. Total-Swaps-Hedging Other-Foreign Exchange													0	0	74,850	1,649	0	XX	5,059	(107,400)	0	74,850	0	0	XXX
0969999999. Total-Swaps-Hedging Other													0	0	74,850	1,649	0	XX	5,059	(107,400)	0	74,850	0	0	XXX
1179999999. Total-Swaps-Foreign Exchange													0	0	74,850	1,649	0	XX	5,059	(107,400)	0	74,850	0	0	XXX
1209999999. Total-Swaps													0	0	74,850	1,649	0	XX	5,059	(107,400)	0	74,850	0	0	XXX
Forwards - Hedging Other																									
Currency Forward - BUY EUR SELL USD ; 2018-FOR-411605	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	07/23/2018	07/25/2018	07/25/2018	Maturity	6,145,365	0.8546			(14,443)							(14,443)			0003	
Currency Forward - BUY EUR SELL USD ; 2018-FOR-414610	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/23/2018	08/27/2018	08/27/2018	Maturity	6,345,292	0.8636			50,142							50,142			0003	
Currency Forward - BUY EUR SELL USD ; 2018-FOR-418312	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/21/2018	09/26/2018	09/26/2018	Maturity	6,812,622	0.8514			1,218							1,218			0003	
Currency Forward - BUY EUR SELL USD ; 2018-FOR-422370	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/24/2018	10/26/2018	10/26/2018	Maturity	6,605,620	0.878			(10,730)							(10,730)			0003	
Currency Forward - BUY EUR SELL USD ; 2018-FOR-425611	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/26/2018	11/28/2018	11/28/2018	Maturity	8,006,826	0.8805			(57,599)							(57,599)			0003	
Currency Forward - BUY EUR SELL USD ; 2018-FOR-429590	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/21/2018	12/27/2018	12/27/2018	Maturity	8,040,878	0.8768			(2,115)							(2,115)			0003	
Currency Forward - BUY GBP SELL USD ; 2018-FOR-414612	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/23/2018	08/28/2018	08/28/2018	Maturity	597,544	0.7782			1,400							1,400			0003	
Currency Forward - BUY GBP SELL USD ; 2018-FOR-418318	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/21/2018	09/26/2018	09/26/2018	Maturity	607,639	0.7653			5,394							5,394			0003	
Currency Forward - BUY GBP SELL USD ; 2018-FOR-422372	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/24/2018	10/26/2018	10/26/2018	Maturity	599,618	0.7755			(3,488)							(3,488)			0003	
Currency Forward - BUY GBP SELL USD ; 2018-FOR-425613	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/26/2018	11/28/2018	11/28/2018	Maturity	684,372	0.7788			(4,690)							(4,690)			0003	
Currency Forward - BUY GBP SELL USD ; 2018-FOR-429592	Joint Venture Interests Portfolio - Full Offset	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	12/21/2018	12/27/2018	12/27/2018	Maturity	865,976	0.7887			(3,039)							(3,039)			0003	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-409534	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	06/29/2018	07/25/2018	07/25/2018	Maturity	6,140,743	0.8553			9,821							9,821			0002	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-411606	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	07/23/2018	08/27/2018	08/27/2018	Maturity	6,427,273	0.8526			31,839							31,839			0002	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-414611	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/23/2018	09/26/2018	09/26/2018	Maturity	6,729,885	0.8618			(83,955)							(83,955)			0002	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-418313	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/21/2018	10/26/2018	10/26/2018	Maturity	6,828,514	0.8494			233,624							233,624			0002	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-422371	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/24/2018	11/28/2018	11/28/2018	Maturity	8,049,620	0.8758			100,392							100,392			0002	
Currency Forward - BUY USD SELL EUR ; 2018-FOR-425612	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/26/2018	12/27/2018	12/27/2018	Maturity	8,024,296	0.8786			(14,467)							(14,467)			0002	
Currency Forward - BUY USD SELL GBP ; 2018-FOR-411607	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	07/23/2018	08/28/2018	08/28/2018	Maturity	610,232	0.762			11,289							11,289			0002	
Currency Forward - BUY USD SELL GBP ; 2018-FOR-414613	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	08/23/2018	09/26/2018	09/26/2018	Maturity	598,189	0.7773			(14,844)							(14,844)			0002	
Currency Forward - BUY USD SELL GBP ; 2018-FOR-418319	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	09/21/2018	10/26/2018	10/26/2018	Maturity	608,453	0.7642			12,323							12,323			0002	
Currency Forward - BUY USD SELL GBP ; 2018-FOR-422373	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	10/24/2018	11/28/2018	11/28/2018	Maturity	688,274	0.7744			8,592							8,592			0002	
Currency Forward - BUY USD SELL GBP ; 2018-FOR-425614	Joint Venture Interests Portfolio	BA	Currency	Barclays Bank PLC	G5GSEF7VJP57OUK5573	11/26/2018	12/27/2018	12/27/2018	Maturity	878,055	0.7779			15,118							15,118			0002	
1222999999. Total-Forwards-Hedging Other													0	0	271,782	0	0	XX	0	0	0	271,782	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Effectiveness at Inception and at Termination (b)
1269999999	Total-Forwards											0	0	271,782	0	0		0	0	0	271,782	0	0	XXX
1409999999	Total-Hedging Other										47,664	0	0	364,417	1,649	47,664		44,640	(107,400)	0	316,754	0	0	XXX
1449999999	TOTAL										47,664	0	0	364,417	1,649	47,664		44,640	(107,400)	0	316,754	0	0	XXX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of assets.
0002	Hedges the currency risk of assets.

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

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure	
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral			
Over-the-Counter NAIC 1 Designation												
Bank of America NA.....	B4TYDEB6GKMZ0031MB27.....	Y.....	Y.....	- .....	.....291,147	.....(40,007)	.....251,140	.....267,461	.....(40,007)	.....227,454	.....157,598	.....157,598
Barclays Bank PLC.....	G5GSEF7VJP5I7OUK5573.....	Y.....	Y.....	.....280,000	.....258,720	.....(13,662)	.....0	.....263,552	.....(13,662)	.....0	.....381,883	.....346,941
Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	Y.....	Y.....	.....2,650,000	.....2,998,579	.....(142,723)	.....205,856	.....3,002,667	.....(332,952)	.....19,716	.....548,265	.....548,265
Deutsche Bank AG.....	7LTFWZYICNSX8D621K86.....	Y.....	Y.....	.....1,326,272	.....1,652,830	- .....	.....326,558	.....1,300,566	- .....	.....0	.....142,673	.....142,673
0299999999. Total NAIC 1 Designation.....				.....4,256,272	.....5,201,276	.....(196,392)	.....783,554	.....4,834,246	.....(386,621)	.....247,169	.....1,230,419	.....1,195,477
0999999999. Gross Totals.....				.....4,256,272	.....5,201,276	.....(196,392)	.....783,554	.....4,834,246	.....(386,621)	.....247,169	.....1,230,419	.....1,195,477
1. Offset per SSAP No. 64.....												
2. Net after right of offset per SSAP No. 64.....					.....5,201,276	.....(196,392)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged to Reporting Entity								
Barclays Bank PLC.....	G5GSEF7VJP517OUK5573.....	Cash.....	Cash	280,000	280,000	XXX		V.....
Citibank NA.....	E57ODZWZ7FF32TWEFA76.....	Cash.....	Cash	2,650,000	2,650,000	XXX		V.....
Deutsche Bank AG.....	7LWTFZYICNSX8D621K86.....	Treasury	UNITED STATES TREASURY	214,698	215,000	XXX	11/15/2045	V.....
Deutsche Bank AG.....	7LWTFZYICNSX8D621K86.....	Cash.....	Cash	1,111,574	1,111,574	XXX		V.....
0299999999. Totals.....				4,256,272	4,256,574	XXX	XXX	XXX

**SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....0 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

NONE

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Issuer Obligations						
30711X C2 8	FANNIE MAE CONNECTICUT AVENUE.....		1.....	866,941	867,917	08/25/2030.....
3130AD 6W 7	FEDERAL HOME LOAN BANKS.....		1.....	9,895,590	10,000,000	12/29/2022.....
2599999	U.S. Special Revenue & Assessment Obligations.....			10,762,531	10,867,917	XXX
U.S. Spec. Rev. & Spec. Assessment Oblig. and all Non-Guar. Oblig. of Agencies & Authorities of Govts & Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities						
3128MJ 4C 1	FEDERAL HOME LOAN MORTGAGE COR.....		1.....	9,842,419	9,873,106	06/01/2048.....
3140H3 7J 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	19,598,015	19,563,054	04/01/2048.....
3140Q8 AH 8	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	23,698,808	24,319,521	12/01/2047.....
31418C XN 9	FEDERAL NATIONAL MORTGAGE ASSO.....		1.....	9,687,949	9,595,724	06/01/2048.....
2699999	U.S. Special Revenue - Residential Mortgage-Backed Securities.....			62,827,191	63,351,405	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations.....			73,589,722	74,219,322	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						
04317@ BC 1	ARTHUR J GALLAGHER&CO.....		2.....	7,388,130	7,500,000	06/13/2024.....
126650 DD 9	CVS HEALTH CORP.....		2FE.....	4,959,691	5,000,000	03/09/2021.....
17401Q AR 2	CITIZENS BANK NA.....		2FE.....	9,903,039	10,000,000	03/29/2023.....
23636A AQ 4	DANSKE BANK AS.....		2FE.....	9,620,500	10,000,000	09/12/2023.....
345397 YY 3	FORD MOTOR CREDIT COMPANY LLC.....		2FE.....	8,769,142	9,000,000	04/05/2021.....
355145 B# 9	FRANKLIN UNIVERSAL TRUST.....		1FE.....	5,164,875	5,000,000	09/15/2023.....
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....			45,805,377	46,500,000	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
07331Q AA 5	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	4,417,733	4,454,921	06/28/2053.....
07333A AA 8	BAYVIEW OPPORTUNITY MASTER FUN.....		1FM.....	7,041,311	7,150,031	05/28/2069.....
46645G AE 8	JP MORGAN MORTGAGE TRUST JPMMT.....		1FM.....	910,956	915,421	10/01/2045.....
61744C PK 6	MORGAN STANLEY ABS CAPITAL I M.....		1FM.....	950,309	953,665	03/25/2035.....
76119H AA 8	RESIMAC MBS TRUST RESI_18-1A.....		1FE.....	1,607,828	1,618,703	11/10/2049.....
86358E KX 3	STRUCTURED ASSET INVESTMENT LO.....		1FM.....	416,328	419,397	09/25/2034.....
97655J AH 5	WINWATER MORTGAGE LOAN TRUST W.....		1FM.....	2,487,587	2,482,476	01/03/2046.....
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....			17,832,052	17,994,614	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
04410R AG 1	ASHFORD HOSPITALITY TRUST INC.....		1FM.....	1,731,943	1,750,000	04/15/2035.....
04410R AJ 5	ASHFORD HOSPITALITY TRUST INC.....		1FM.....	986,945	1,000,000	04/15/2035.....
05607D AJ 6	BX TRUST BX_17-SLCT.....		1FM.....	1,680,670	1,702,672	07/15/2034.....
05607K AA 9	BXMT_17-FL1.....		1FE.....	1,998,977	2,000,000	06/15/2035.....
10482T AG 7	BRAEMAR HOTELS & RESORTS TRUST.....		1FM.....	989,324	1,000,000	06/15/2035.....
12433P AJ 5	BX TRUST BX_17-APPL.....		1FM.....	885,452	896,132	07/15/2034.....
23306G AC 1	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FM.....	917,491	924,534	05/15/2035.....
23306G AE 7	DBGS MORTGAGE TRUST DBGS_18-BI.....		1FM.....	906,581	919,142	05/15/2035.....
33830C AC 4	DBGS MORTGAGE TRUST DBGS_18-5B.....		1FE.....	2,448,353	2,487,378	06/15/2033.....
36255C AA 7	GPMT 2018-FL1 LTD GPMT_18-FL1.....		1FE.....	1,982,349	2,000,000	12/19/2035.....
61691K AG 6	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	995,224	1,000,000	11/15/2034.....
61691K AJ 0	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	994,794	1,000,000	11/15/2034.....
61691P AG 5	MORGAN STANLEY CAPITAL I TRUST.....		1FM.....	1,979,722	2,000,000	11/15/2034.....
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....			18,497,825	18,679,858	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
04016V AA 3	ARES CLO LTD ARES_18-47A.....		1FE.....	973,455	1,000,000	04/15/2030.....
056162 AN 0	BABSON CLO LTD BABS_N_15-1A.....		1FE.....	977,166	1,000,000	01/20/2031.....
12550M AJ 9	CIFC FUNDING LTD CIFC_15-3A.....		1FE.....	978,571	1,000,000	04/19/2029.....
28852E AA 7	ELLINGTON CLO I LTD ECLO_17-2A.....		1FE.....	6,507,066	6,500,000	02/15/2029.....
33883G AA 5	FLATIRON CLO LTD FLAT_18-1A.....		1FE.....	972,027	1,000,000	04/17/2031.....
36320U AC 4	GALAXY CLO LTD GALXY_18-27A.....		1FE.....	975,033	1,000,000	05/16/2031.....
36321B AA 9	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	981,060	1,000,000	01/15/2031.....
36321B AB 7	GALAXY CLO LTD GALXY_17-24A.....		1FE.....	962,221	1,000,000	01/15/2031.....
38175B AA 2	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	985,122	1,000,000	02/05/2031.....
38175C AA 0	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	1,996,550	2,000,000	01/25/2031.....
38175C AC 6	GOLUB CAPITAL PARTNERS CLO LTD.....		1FE.....	996,674	1,000,000	01/25/2031.....
50188Q AE 1	LCM LTD PARTNERSHIP LCM_19A.....		1FE.....	984,713	1,010,695	07/15/2027.....
83608G AQ 9	SOUND POINT CLO LTD SNDPT_13-1.....		1FE.....	965,374	1,000,000	01/26/2031.....
83609T AA 5	SOUND POINT CLO LTD SNDPT_17-4.....		1FE.....	1,961,868	2,000,000	01/20/2031.....
88390A AT 7	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	981,999	1,000,000	01/15/2031.....
88390A AV 2	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	977,700	1,000,000	01/15/2031.....
88390A AX 8	WIND RIVER CLO LTD WINDR_14-2A.....		1FE.....	936,869	1,000,000	01/15/2031.....
3599999	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....			24,113,468	24,510,695	XXX
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....			106,248,722	107,685,167	XXX
Bank Loans - Acquired						
000000 00 0	STADCO LA LLC.....		2Z.....	2,704,047	2,704,047	06/29/2023.....
6299999	Bank Loans - Acquired.....			2,704,047	2,704,047	XXX
6399999	Total - Bank Loans.....			2,704,047	2,704,047	XXX
Totals						
6499999	Total - Issuer Obligations.....			56,567,908	57,367,917	XXX
6599999	Total - Residential Mortgage-Backed Securities.....			80,659,243	81,346,019	XXX
6699999	Total - Commercial Mortgage-Backed Securities.....			18,497,825	18,679,858	XXX
6799999	Total - Other Loan-Backed and Structured Securities.....			24,113,468	24,510,695	XXX
6999999	Total - Bank Loans.....			2,704,047	2,704,047	XXX
7099999	Subtotal - Bonds.....			182,542,491	184,608,536	XXX
Short-Term Invested Assets (Schedule DA Type)						
000000 00 0	SOUTH JERSEY INDUSTRIES INC.....			9,999,380	10,000,000	06/27/2019.....
8999999	Total - Short-Term Invested Assets (Schedule DA Type).....			9,999,380	10,000,000	XXX
Cash (Schedule E Part 1 Type)						
000000 00 0	Cash.....			46,346	46,346	
9099999	Total - Cash (Schedule E Part 1 Type).....			46,346	46,346	XXX
Cash Equivalents (Schedule E Part 2 Type)						
912796 QT 9	UNITED STATES TREASURY.....	@.....		99,904	99,894	01/17/2019.....
912796 UG 2	UNITED STATES TREASURY.....	@.....		4,399,734	4,399,676	01/02/2019.....
912796 UJ 6	UNITED STATES TREASURY.....	@.....		23,980,370	23,978,087	01/15/2019.....
912796 UK 3	UNITED STATES TREASURY.....	@.....		10,187,023	10,186,233	01/22/2019.....
313384 BP 3	FEDERAL HOME LOAN BANKS.....	@.....		4,788,557	4,788,149	02/07/2019.....
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....			43,455,588	43,452,039	XXX

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

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

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation and Administrative Symbol / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
999999	Totals			236,043,805	238,106,921	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....175,475,132 Book/Adjusted Carrying Value \$.....160,561,161
- Average balance for the year: Fair Value \$.....271,125,019 Book/Adjusted Carrying Value \$.....271,125,019

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America.....					1,668,051	XXX
Bank One.....					3,036,551	XXX
Citibank.....					(134,321,678)	XXX
Federal Home Loan Bank.....					100,124	XXX
First National.....					10,000	XXX
First Union.....					8,576,067	XXX
JP Morgan Chase.....					16,228,292	XXX
Wells Fargo.....					8,159,660	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(96,542,933)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(96,542,933)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	17,500	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(96,525,433)	XXX

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

1. January.....	(118,680,648)	4. April.....	(96,777,385)	7. July.....	(124,718,828)	10. October.....	(124,228,609)
2. February.....	(108,586,915)	5. May.....	(104,706,507)	8. August.....	(120,104,544)	11. November.....	(106,133,573)
3. March.....	(114,847,234)	6. June.....	(83,583,691)	9. September.....	(118,778,286)	12. December.....	(96,542,933)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
U.S. Government Bonds - Issuer Obligations								
	UNITED STATES TREASURY		12/21/2018		01/17/2019	99,894		.66
	UNITED STATES TREASURY		12/26/2018		01/02/2019	4,399,676		1,619
	UNITED STATES TREASURY		12/18/2018		01/08/2019	999,538		.857
	UNITED STATES TREASURY		12/31/2018		01/15/2019	23,978,087		6,503
	UNITED STATES TREASURY		12/13/2018		01/22/2019	13,182,172		24,799
01999999	U.S. Government Bonds - Issuer Obligations					42,659,367	.0	33,845
05999999	Total - U.S. Government Bonds					42,659,367	.0	33,845
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations								
	FEDERAL HOME LOAN BANKS		12/18/2018		02/07/2019	4,788,149		4,265
25999999	U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					4,788,149	.0	4,265
31999999	Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					4,788,149	.0	4,265
Total Bonds								
77999999	Subtotals - Issuer Obligations					47,447,516	.0	38,110
83999999	Subtotals - Bonds					47,447,516	.0	38,110
88999999	Total - Cash Equivalents					47,447,516	.0	38,110

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusting Carrying Value	4 Fair Value	5 Book/Adjusting Carrying Value	6 Fair Value
1. Alabama.....AL						
2. Alaska.....AK						
3. Arizona.....AZ						
4. Arkansas.....AR	B...	AR VSD BY INS CODE SECTION 23-63-206.....			69,013	67,914
5. California.....CA						
6. Colorado.....CO						
7. Connecticut.....CT						
8. Delaware.....DE	B...	DE RSD FOR WC TITLE 18 CH 5 SECT 513.....			98,439	102,004
9. District of Columbia.....DC						
10. Florida.....FL						
11. Georgia.....GA	B...	GA RSD Section 33-3-9.....			241,587	248,984
12. Hawaii.....HI						
13. Idaho.....ID						
14. Illinois.....IL						
15. Indiana.....IN						
16. Iowa.....IA						
17. Kansas.....KS						
18. Kentucky.....KY						
19. Louisiana.....LA						
20. Maine.....ME						
21. Maryland.....MD						
22. Massachusetts.....MA	B...	MA RSD CH 175 SECTION 151.....			525,190	541,270
23. Michigan.....MI						
24. Minnesota.....MN						
25. Mississippi.....MS						
26. Missouri.....MO						
27. Montana.....MT						
28. Nebraska.....NE						
29. Nevada.....NV						
30. New Hampshire.....NH						
31. New Jersey.....NJ						
32. New Mexico.....NM	B...	NM RSD NMSA 1978 59A 5-18 & 59A-5-19.....			975,299	984,917
33. New York.....NY						
34. North Carolina.....NC	B...	NC RSD Statute 58-5-10.....			321,879	328,067
35. North Dakota.....ND						
36. Ohio.....OH						
37. Oklahoma.....OK						
38. Oregon.....OR						
39. Pennsylvania.....PA						
40. Rhode Island.....RI	B...	FOR THE BENEFIT OF ALL POLICYHOLDERS.....	2,552,468	2,572,863		
41. South Carolina.....SC						
42. South Dakota.....SD						
43. Tennessee.....TN						
44. Texas.....TX						
45. Utah.....UT						
46. Vermont.....VT						
47. Virginia.....VA						
48. Washington.....WA						
49. West Virginia.....WV						
50. Wisconsin.....WI						
51. Wyoming.....WY						
52. American Samoa.....AS						
53. Guam.....GU						
54. Puerto Rico.....PR						
55. US Virgin Islands.....VI						
56. Northern Mariana Islands.....MP						
57. Canada.....CAN						
58. Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59. Total.....	XXX	XXX	2,552,468	2,572,863	2,231,407	2,273,156

DETAILS OF WRITE-INS

5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	0	0
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	0	0

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